

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

### **ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

# GUARDIAN LIFE INSURANCE COMPANY OF AMERICA NAIC Group Code 0429 0429 NAIC Company Code 64246 Employer's ID Number 13-5123390

Overalizadou de Maria I e e e e	(Current) (Prior)	NAIC Company Code			13-5123390
Organized under the Laws of	New York	, S	tate of Domicile or Port of E	ntry	NY
Country of Domicile		US			
Licensed as business type:	Life, Accide	ent and Health [X] Fr	aternal Benefit Societies [ ]		
Incorporated/Organized	04/10/1860		Commenced Business		07/16/1860
Statutory Home Office	10 Hudson Yards			New York, NY, U	US 10001
	(Street and Number)		(City o		intry and Zip Code)
Main Administrative Office					
New	York, NY, US 10001	(Street and N	lumber)	212-598-8	000
(City or Town,	State, Country and Zip Code)		()	Area Code) (Teleph	none Number)
Mail Address	10 Hudson Yards	1		New York, NY, I	US 10001
	(Street and Number or P.O. Box)		(City o	r Town, State, Cou	intry and Zip Code)
Primary Location of Books and Reco	rds	10 Hudson			
	York, NY, US 10001	(Street and N	Number)	212-598-8	829
(City or Town,	State, Country and Zip Code)		(/	Area Code) (Teleph	none Number)
Internet Website Address		www.Guardiar	nLife.com		
Statutory Statement Contact	Haydn Phillip Pa	dmore	F	212-5	598-8829
Havdi	(Name) n Padmore@glic.com			(Area Code) (T	elephone Number)
	(E-mail Address)			(FAX Num	ber)
0):		OFFICE	ERS		
Chief Executive Officer and President	Andrew John McMahor	n .	SVP, Corporate Secretary _		Harris Oliner
SVP, Corporate Controller			EVP, Chief Legal Counsel _		Cermitt Jerome Brooks
Kevin Molloy, EVP & Chief F Christopher Brian Smith, EVF		Walter Robert Skinn	er, VP, Treasurer	Michael Slipowitz	z, SVP, Corporate Chief Actuary & ( Risk Officer
John Joseph Bre	nnan	DIRECTORS OR	Campball		
Nancy Elizabeth C	ooper	Lloyd Eugene Deborah Leig	nh Duncan	Kı	chard Edward Cavanagh William Craig Freda
Christopher Thomas Gary Adam Norce		Andrew John Karen Brethe			Eileen Katherine Murray Vivek Sankaran
New York					
State of		SS			
County of vvestchester					
The officers of this reporting entity be all of the herein described assets w statement, together with related exhil condition and affairs of the said repoin accordance with the NAIC Annual rules or regulations require differencespectively. Furthermore, the scope exact copy (except for formatting diffict the enclosed statement.	ere the absolute property of the s bits, schedules and explanations firting entity as of the reporting peri- Statement Instructions and Acco- ices in reporting not related to e of this attestation by the describ- erences due to electronic filing) of	said reporting entity, f herein contained, ann od stated above, and ounting Practices and accounting practices and officers also inclui	ree and clear from any lien, exed or referred to, is a full of its income and deductions Procedures manual except and procedures, according des the related correspondir ent. The electronic filing may	s or claims thereor and true statement s therefrom for the to the extent that: ( to the best of the	n, except as herein stated, and that of all the assets and liabilities and of period ended, and have been comp (1) state law may differ; or, (2) that heir information, knowledge and be with the NAIC, when required that
E-SIGNED by Andrew Mo on 2022-01-27 21:26:53		022-01-26 18	18:50 GMT	*****	1 1
Andrew John McMahor Chief Executive Officer and Pr		Kermitt Jerom EVP, Chief Lega			John Hunter Flannigan SVP, Corporate Controller
Subscribed and sworn to before me t	his		a. Is this an original filin	g?	Yes[X]No[]
26th day of	January 2022		b. If no,  1. State the amendm		
Juanita J. Johnso	I C	Joinen	Date filed		
NOTARY PUBLIC, ST.	ATE OF NEW YORK				

Westchester County

June 06 2025

Commission Expires

	AS	SETS			
			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	50,111,955,025			47,972,078,125
	Stocks (Schedule D):				, 0.2,0.0, .20
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):	1,014,027,421	0,002,424	1,007,024,007	1,017,000,000
٥.	3.1 First liens	5 220 707 620		5 220 707 620	A 915 515 500
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				0.004
	encumbrances)				3,021
	4.2 Properties held for the production of income (less	000 755 070		200 755 270	000 440 004
	\$319,420,864 encumbrances)	289,755,272		289,755,272	280, 142,294
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(33,527,929), Schedule E - Part 1), cash equivalents				
	(\$				
	investments (\$66,587,825 , Schedule DA)				
6.	Contract loans (including \$ premium notes)	3,766,719,724	1,348,769	3,765,370,955	3,809,542,003
7.	Derivatives (Schedule DB)	42,481,522		42,481,522	16,655,449
8.	Other invested assets (Schedule BA)	4,398,532,648	2,665,957	4,395,866,691	3,390,215,206
9.	Receivables for securities	9,986,690		9,986,690	75,498,754
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	66,054,347,592	10,617,150	66,043,730,442	62,098,281,617
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued			483,747,818	518.447.581
15.	Premiums and considerations:	,		, ,	, ,
	15.1 Uncollected premiums and agents' balances in the course of collection.	181 899 879	27 027 602	154 872 277	189 219 129
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
		997,948,441		997.948.441	968,083,924
	15.3 Accrued retrospective premiums (\$	907,040,441	<b>!</b>		
16.	Reinsurance:				
10.	16.1 Amounts recoverable from reinsurers	07 /15 006		97,415,986	10 110 656
				3,386,698,343	
	16.2 Funds held by or deposited with reinsured companies			39,983,792	
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans			1	61,545,785
	5				110,752,324
	Net deferred tax asset				727,579,335
19.	Guaranty funds receivable or on deposit				9,411,123
20.	Electronic data processing equipment and software	46,922,937	41,935,650	4,987,287	5,770,935
21.	Furniture and equipment, including health care delivery assets				
	(\$				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	34,523,931		34,523,931	51,815,298
24.	Health care (\$0 ) and other amounts receivable	16,182,700			
25.	Aggregate write-ins for other than invested assets	157,020,883	54,738,801	102,282,082	74 , 176 , 483
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)		160,930,042	72,127,284,885	68,044,367,654
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	72,288,214,927	160,930,042	72,127,284,885	68,044,367,654
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous receivables	113 533 118	15,328,823	98,204,295	69,247,988
	State tax credits		10,020,020		2,915,860
2502	OLULO LUA OLOUILO				
	Suspansa accounts	1 220 E20			1 04 / 610
2502. 2503. 2598.	Suspense accounts  Summary of remaining write-ins for Line 25 from overflow page			, ,	1,857,612 155,023

# LIABILITIES, SURPLUS AND OTHER FUNDS

	·	1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts \$47,030,513,643 (Exh. 5, Line 9999999) less \$	47 000 E10 640	44 00F 70C 017
2	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	4 764 705 757	4 633 463 085
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	4.466.595.533	4.581.946.016
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	474,946,264	449,304,725
_	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	303,931,539	271,363,490
5.	Policyholders' dividends/refunds to members \$(41,726,508) and coupons \$ due and unpaid (Exhibit 4, Line 10)	(41 726 508)	(36 481 207)
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:	(41,720,500)	(30,401,207)
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	1 100 500 101	1 051 001 070
	Modco)	1,130,539,181 [	1,051,621,078
	6.3 Coupons and similar benefits (including \$ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$(23,877,264) discount; including \$		
	Part 1, Col. 1, sum of lines 4 and 14)	380 807 871	355 497 571
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
	experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		0 400 407
	Service Act		2,133,487
	ceded	20.274.963	18.137.875
	9.4 Interest maintenance reserve (IMR, Line 6)	779,403,073	702,647,528
10.	Commissions to agents due or accrued-life and annuity contracts \$37,668,004 accident and health		
	\$113,144,265 and deposit-type contract funds \$	150,812,269	139,236,031
11. 12.	Commissions and expense allowances payable on reinsurance assumed	287,1/3	448,525
	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense	1,349,923,440	1,303,763,602
	allowances recognized in reserves, net of reinsured allowances)		
	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	30,912,963	35,849,189
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
	Net deferred tax liability		
16. 17.	Unearned investment income Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including \$	59 161	465 542
19.	Remittances and items not allocated	94,020,646	106,558,876
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$ and interest thereon \$		
23. 24.	Dividends to stockholders declared and unpaid Miscellaneous liabilities:		
24.	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1 443 918 390	1 132 296 050
	24.02 Reinsurance in unauthorized and certified (\$) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	11,910,600	3,030,062
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance	145 260 447	118 111 902
	24.08 Derivatives		
	24.09 Payable for securities	60,858,730	126,908,930
	24.10 Payable for securities lending		
25.	24.11 Capital notes \$ and interest thereon \$ Aggregate write-ins for liabilities		
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	116,934,886 63,538,334,168	74,717,699
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)		60,284,625,653
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32. 33.	Surplus notes  Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,498,309,480	1,497,136,085
34.	Aggregate write-ins for special surplus funds		
35.		7,086,584,505	
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 \$ )		
37.	36.2 shares preferred (value included in Line 30 \$ )	8,588,950,717	7,759,742,001
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,588,950,717	7,759,742,001
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	72,127,284,885	68,044,367,654
	DETAILS OF WRITE-INS	, ,,	, .,,
2501.	Credit Default Swaps		
2502.	Miscellaneous liabilities	47,963,863	54,217,488
2503.	Deferred gains on real estate  Summary of romaining write ins for Line 25 from greatless page.		
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page	5,913,064 [ 116,934,886	74,717,699
3101.	Totals (Lines 2501 tillu 2505 plus 2596)(Line 25 above)	, ,	
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0.000.000	0.000.000
3401. 3402.	Contingency reserves for aviation reinsurance Permanent surplus (Arkansas requirements)		
3402.	Contingency reserves for deposit administration		
3498.	Summary of remaining write-ins for Line 34 from overflow page		
	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,006,732	4,006,732

# **SUMMARY OF OPERATIONS**

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	9,452,918,155	8,957,383,294
2.	Considerations for supplementary contracts with life contingencies	2,384,642	1,422,094
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,704,313,266	2,368,419,830
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
5. 6.	Separate Accounts net gain from operations excluding unrealized gains or losses		
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
	Accounts		
	8.2 Charges and fees for deposit-type contracts		
0	8.3 Aggregate write-ins for miscellaneous income  Total (Lines 1 to 8.3)	256,309,775 12,547,070,592	234,765,368 11,686,967,006
9. 10.	Death benefits		1,597,759,169
11.	Matured endowments (excluding guaranteed annual pure endowments)		966,720
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	3.474.723	2,686,732
13.	Disability benefits and benefits under accident and health contracts	2,497,438,388	2,126,766,076
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts		1,430,151,189
16.	Group conversions	832,863	798,252
17.	Interest and adjustments on contract or deposit-type contract funds	94,567,871	87,692,785
18.	Payments on supplementary contracts with life contingencies		1,882,557
19.	Increase in aggregate reserves for life and accident and health contracts	2,825,959,398	2,352,050,164
20. 21.	Totals (Lines 10 to 19)	0,213,013,311	7,600,753,643
۷١.	2, Line 31, Col. 1)	657,405.852	623,013,195
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	239,089,918	236,633,836
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,584,506,862	1,470,179,672
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	227, 123, 357	264,942,066
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance.		
27.	Aggregate write-ins for deductions	64,725,502	47,887,619
28.	Totals (Lines 20 to 27)	11,061,682,993	10,257,689,853
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1 485 387 599	1,429,277,153
30.	Dividends to policyholders and refunds to members	1,114,381,108	1,035,927,853
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	1,111,001,100	1,000,021,000
	minus Line 30)	371,006,491	393,349,301
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	9,234,369	(99,753,328)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	361,772,122	493, 102, 629
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(138,605,692)	(346,111,549)
35.	Net income (Line 33 plus Line 34)	. , , ,	146,991,080
	CAPITAL AND SURPLUS ACCOUNT		, , ,
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	7,759,742,001	7,615,552,365
37.	Net income (Line 35)		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$155,966,052	735,840,143	(186,871,966)
39.	Change in net unrealized foreign exchange capital gain (loss)	(60, 197, 744)	76,177,761
40.	Change in net deferred income tax	54,528,990	
41.	Change in nonadmitted assets		
42. 43.	Change in liability for reinsurance in unauthorized and certified companies		
44.	Change in asset valuation reserve		
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
51	Surplus adjustment:		
"	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	148,016,926	(96,858,004)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	829,208,715	144, 189, 637
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,588,950,717	7,759,742,001
08 304	DETAILS OF WRITE-INS Interest on funds withheld assumed	163 077 433	155,757,421
	Other reserve adjustment on reinsurance		45,582,217
	Miscellaneous income		, ,
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		24,329,986
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	256,309,775	234,765,368
2701.	Reserve adjustment on reinsurance assumed	46,856,034	25,460,279
I	Other miscellaneous expenses		18,826,903
	Interest expense on funds held ceded		4,843,888
	Summary of remaining write-ins for Line 27 from overflow page		(1,243,451)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	64,725,502	47,887,619
	Change in pension funded status		(96,858,004)
5302.			
l l	Summary of remaining write-ins for Line 53 from overflow page		
I	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	148,016,926	(96,858,004)
			, ,

	CASH FLOW	1	2
		Current Year	Prior Year
	Cash from Operations	0.467.070.004	0.045.000.075
1.	Premiums collected net of reinsurance		8,915,900,075
2.	Net investment income	, , , , , , , , , , , , , , , , , , , ,	2,346,732,195
3.	Miscellaneous income		88,842,254
4.	Total (Lines 1 through 3)	, , ,	11,351,474,523
5.	Benefit and loss related payments		5,063,681,871
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		0.000 550 740
7.	Commissions, expenses paid and aggregate write-ins for deductions		2,396,558,746
8.	Dividends paid to policyholders		973,811,109
9.	Federal and foreign income taxes paid (recovered) net of \$		43,654,309
10.	Total (Lines 5 through 9)		8,477,706,036
11.	Net cash from operations (Line 4 minus Line 10)	3,042,258,638	2,873,768,488
١ ، ١	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:	40, 400, 050, 704	40 004 440 004
	12.1 Bonds		
	12.2 Stocks		719,588,281
	12.3 Mortgage loans		407,582,134
	12.4 Real estate		11,031,200
	12.5 Other invested assets	, ,	135,422,663
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(712,798)
	12.7 Miscellaneous proceeds		241,359,177
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,609,675,920	13,608,690,518
13.	Cost of investments acquired (long-term only):	10, 100, 100, 011	47 000 570 550
	13.1 Bonds	, , ,	
	13.2 Stocks	, ,	512,750,503
	13.3 Mortgage loans		345,037,495
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		203,923,418
	13.7 Total investments acquired (Lines 13.1 to 13.6)		19,325,238,876
14.	Net increase (decrease) in contract loans and premium notes	` ′ ′ ′ ′	10,243,763
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,802,941,262)	(5,726,792,121)
40	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):	1 222 206	207 744 056
	16.1 Surplus notes, capital notes		297,744,956
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		2,323,276,864
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		(124,026,355)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	129,698,206	2,496,995,464
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	369,015,581	(356,028,169)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	421,576,090	777,604,259
	19.2 End of year (Line 18 plus Line 19.1)	790,591,671	421,576,090

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20,0001, Bonds to Bonds Exchange	770,085,750	988,228,867
•		

#### **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

		ANAL 1313 UF	OFERATION	O DI LINES	OI BUSINE	33 - SUIVIIVIA	NI			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	9,452,918,155	4,678,610,658	627,460,634	12,220,302		4, 132, 437, 315			2,189,246
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	2,384,642		xxx	XXX		XXX
3.	Net investment income	2,704,313,266	2,345,159,061	51, 132, 662	32,240,394	127, 328, 142	148,418,296		(4,057)	38,770
4.	Amortization of Interest Maintenance Reserve (IMR)		59,658,254	2,463,791	927,666	(696,243)	5,770,869		(101)	1, 122
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded		35,563,641				27,455,756	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.										
	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							xxx		
	8.2 Charges and fees for deposit-type contracts						xxx	XXX		
	8.3 Aggregate write-ins for miscellaneous income	256,309,775	77,493,728	794, 141	1,432,748	310,544	175,939,508		363,623	(24,518)
9.	Totals (Lines 1 to 8.3)	12,547,070,591	7,196,485,342	681,851,227	49,205,752	126,942,443	4,490,021,743		359,464	2,204,620
10.	Death benefits		1,027,740,100	542,857,589			XXX	XXX		(206,036)
11.	Matured endowments (excluding guaranteed annual pure endowments)		1, 197, 169				XXX	XXX		
12.	Annuity benefits		XXX	XXX	2,075,418	1,399,305	xxx	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	2,497,438,388	22,088,241	3, 165, 544			2,470,277,647	XXX		1,906,956
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	1,279,820,314	1,259,500,680	318,322	20,001,312		xxx	XXX		
16.	Group conversions						832,863	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	94,567,871	10,635,430	1,916,934	10 , 132 , 039	71,545,107		XXX		
18.	Payments on supplementary contracts with life contingencies				2, 190, 999		xxx	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,825,959,398	2,694,079,855	6,021,303	(3,929,117)	(903,675)	131,242,672	XXX		(551,640)
20.	Totals (Lines 10 to 19)		5,015,241,474	554,279,693	30,470,650	72,040,737	2,602,691,542	XXX		1, 149, 280
21.	Commissions on premiums, annuity considerations and deposit-type contract funds									
	(direct business only)	657 , 405 , 852	115,258,213	95,033,115	185,749		446,928,776			XXX
22.	Commissions and expense allowances on reinsurance assumed		4,655,401	55 , 137			234,334,870	XXX		44,510
23.	General insurance expenses and fraternal expenses.		799,789,084	113,505,055	336,973	28,516,493	642,337,746		21,511	
24.	Insurance taxes, licenses and fees, excluding federal income taxes		106,711,292	18,369,137	89,426		101,953,466		35	
25.	Increase in loading on deferred and uncollected premiums		22,227,201	(9, 263, 175)	(5,900)			XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	64,725,501	55, 198, 364	355,548	73,624	6,478,011	2,619,948		(31)	37
28.	Totals (Lines 20 to 27)	11,061,682,992	6,119,081,028	772,334,509	31, 150, 523	107,035,242	4,030,866,349		21,515	1,193,826
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)		1,077,404,314	(90,483,282)	18,055,229	19,907,201	459, 155, 394		337,950	1,010,793
30.	Dividends to policyholders and refunds to members	., 1,114,381,108	1,112,276,295		1,018,211		1,086,602	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	371,006,491	(34,871,980)	(90,483,282)	17,037,017	19,907,201	458,068,792		337,950	1,010,793
32.	Federal income taxes incurred (excluding tax on capital gains)	9,234,369	(599,847)	(2,252,134)	424,053	495,492	11,401,351		8,412	(242,958)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus									
	Line 32)	361,772,122	(34,272,133)	(88, 231, 148)	16,612,964	19,411,709	446,667,441		329,538	1,253,751
34.	Policies/certificates in force end of year	1,226,381	731,278	55,385	1,359	111	438,248	XXX		
	DETAILS OF WRITE-INS									
08.301	. Interest on funds withheld assumed	163,077,433					163,077,433			
08.302	. Other reserve adjustment on reinsurance	68,723,848	68,098,145	625,703						
08.303	. Miscellaneous income		1,950,920	168,438	1,432,748	332 , 124	4,778,922		82,515	2
08.398		15,762,825	7,444,663			(21,580)	8,083,153		281,108	(24,520)
08.399		256,309,775	77,493,728	794,141	1,432,748	310,544	175,939,508		363,623	(24,518)
2701.	Reserve adjustment on reinsurance assumed		46,678,523	177,511						
2702.	Other miscellaneous expenses		3,268,585	174,383	73,571	6,478,011	697,624		(31)	37
2703.	Federal exchange fees		5,225,886							
2798.	Summary of remaining write-ins for Line 27 from overflow page		25,370	3,654	53		1,922,324			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	64,725,501	55, 198, 364	355,548	73,624	6,478,011	2,619,948		(31)	37

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

AINA	IL I SIS OF	OPERATION										,
	1	2	3	4	5	6	7 Universal Life	8	9 Variable	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
Premiums for life contracts (a)	4,680,799,904		4,519,339,442	91.598.372	IIIdexed Lile	30,757,844	20.127.564	variable Life	16,787,436	(0)	Lile	2,189,246
Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXXXX	XXX	XXX	2, 169,240
Considerations for supplementary contracts with the contingencies	2,345,197,831		.2,226,970,134	42,845,163		55,878,218	18,201,794		837,466		426.284	38,770
Amortization of Interest Maintenance Reserve (IMR)	59,659,376		56,235,591	1,247,003		1,612,556	524.574		24,223		14.307	1, 122
Separate Accounts net gain from operations excluding unrealized gains or losses.				1,247,000		1,012,000			24,220		14,507	
Commissions and expense allowances on reinsurance ceded     Reserve adjustments on reinsurance ceded	35,563,641		875	35,562,766								
Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	77,469,211		1,944,191	7,446,817		1,007,312	(1,557,538)		68,652,732		215	(24,518
9. Totals (Lines 1 to 8.3)	7,198,689,962		6,804,490,234	178,700,121		89,255,930	37,296,395		86,301,857		440,806	2,204,620
10. Death benefits	1,027,534,063		964,557,747	32,545,189		19,374,860	6,077,616		5, 135, 674		49,014	(206,036
11. Matured endowments (excluding guaranteed annual pure endowments)	1, 197, 169		1, 197, 169									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	23,995,196		20,873,126	783 , 195		70,000			361,920			1,906,956
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	1,259,500,680		.1,227,788,630	846		5,831,320	1,116,712		24,763,171			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	10,635,430		10, 124, 475	412,963		35,230	12, 141		50,621			
18. Payments on supplementary contracts with life contingencies												
<ol> <li>Increase in aggregate reserves for life and accident and health contracts</li> </ol>	2,693,528,216		2,622,758,418	9,737,081		34,891,666	31,864,980		(5, 172, 290)			(551,640
20. Totals (Lines 10 to 19)	5,016,390,754		.4,847,299,565	43,479,273		60,203,076	39,071,449		25, 139, 096		49,014	1, 149, 280
Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	115,258,213		109, 157,003	2,296,850		3,723,767	80,593					XXX
22. Commissions and expense allowances on reinsurance assumed	4,699,911			13 , 164		689,926	916,719		3,035,592			44,510
23. General insurance expenses	799,789,084		716,531,512	69,812,684		11,736,720	529,901		939,005		239,261	
24. Insurance taxes, licenses and fees, excluding federal income taxes	106,711,292		96,584,214	8,938,880		1, 102, 623	25,586		59,989			
25. Increase in loading on deferred and uncollected premiums	22,227,201		23,693,788	(1,466,587)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	55, 198, 401		1,537,180	5,399,897		1,281,112	(2,252,955)		49,228,381		4,749	37
28. Totals (Lines 20 to 27)	6,120,274,854		5,794,803,261	128,474,161		78,737,225	38,371,293		78,402,064		293,023	1,193,826
Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,078,415,107		.1,009,686,972	50,225,960		10,518,705	(1,074,899)		7,899,793		147,783	1,010,793
30. Dividends to policyholders and refunds to members	1,112,276,295		1, 112, 188, 488	87,807								
31. Net gain from operations after dividends to policyholders, refunds to	(00 004 407)		(100 501 510)	50 400 454		40 540 705	(4.074.000)		7 000 700		447 700	4 040 700
members and before federal income taxes (Line 29 minus Line 30)	(33,861,187)		(102,501,516).	50, 138, 154		10,518,705	(1,074,899) 9,778		7,899,793 196.626		147,783	1,010,793
32. Federal income taxes incurred (excluding tax on capital gains)	(842,805)		(2,551,267)	1,247,944		225,277	9,778		196,626		271,795	(242,958
<ol> <li>Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)</li> </ol>	(33,018,382)		(99,950,249)	48,890,210		10,293,428	(1.084.677)		7,703,167		(124,012)	1,253,751
34. Policies/certificates in force end of year	731.278		527.394	197.353		5.030	1.501		1,100,101		(124,012)	1,200,701
DETAILS OF WRITE-INS	731,270		321,334	197,000		3,000	1,501					
	68,098,145					1,004,373	(1,558,565)		68,652,337			
08.301. Other reserve adjustment on reinsurance	7,419,240			7,443,759		1,004,373	(1,008,000)		08,002,337			(24,520
	1,950,922		1,943,800	3,058		2,618	835		394		215	(24,320
08.303. Miscellaneous income	1,950,922		1,943,800			2,618			394		213	۷
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	77,469,211		1,944,191	7,446,817		1,007,312	(1,557,538)		68,652,732		215	(24,518
2701. Reserve adjustment on reinsurance assumed	46.678.523		1,344,131	1,440,011		(272,979)	(2.271.505)		49,223,006		213	(24,310
			·····	5.225.886		(212,979)	(2,211,000)		48,220,000			
2702. Interest expense on funds held ceded			1.514.175	5,225,886		1.553.536	18.550		5.317		4.749	37
2703. Other infocerraneous expenses			23,005	1,753		555			5,317			
2798. Summary of remaining write-ins for Line 27 from overflow page	55, 198, 401		1,537,180	5,399,897		1,281,112	(2.252.955)		49,228,381		4.749	37
2199. Totals (Lines 2101 tillu 2103 pius 2198) (Line 21 above)	JJ, 180,401		1,001,100	3,388,087		1,201,112	(2,202,900)		43,220,381		4,749	3/

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1

<sup>(</sup>b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

F	,	4	···•	2 0. 200				_		1
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
	Premiums for life contracts (b)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.		627,460,634		625,406,354	2,054,280					
2. 3.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
-		51, 132, 662		51,049,261	83,401					
4.	Amortization of Interest Maintenance Reserve (IMR)	2,463,791		2,461,198	2,592					
5.										
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	794, 141		168,433	625,708					
9.	Totals (Lines 1 to 8.3)	681,851,227		679,085,246	2,765,981					
10.	Death benefits	542,857,589		541,878,592	978,997					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	3, 165, 544		3, 165, 544						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	318,322			318,322					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	1,916,934		1,906,558	10,376					
18.	Payments on supplementary contracts with life contingencies			, , ,	, , , , , , , , , , , , , , , , , , ,					
19.	Increase in aggregate reserves for life and accident and health contracts	6,021,303		6,050,321	(29,018)					
20.	Totals (Lines 10 to 19)	554,279,693		553,001,014	1,278,678					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	95,033,115		94,733,029	300,086					xxx
22.	Commissions and expense allowances on reinsurance assumed	55 , 137			55 , 137					
23.	General insurance expenses	113,505,055		111,513,821	1,991,233					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,369,137		18.331.249	37,889					
25.	Increase in loading on deferred and uncollected premiums	(9, 263, 175)		(9, 263, 175)	, .					
26.	Net transfers to or (from) Separate Accounts net of reinsurance.									
27.	Aggregate write-ins for deductions	355,548		177,935	177.613					
28.	Totals (Lines 20 to 27)	772,334,509		768,493,873	3.840.636					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(90,483,282)		(89,408,627)	(1,074,655)					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before	(00, 400, 000)		(00, 400, 007)	(4.074.055)					
32.	federal income taxes (Line 29 minus Line 30)	(90,483,282)		(89,408,627)	(1,074,655)					·····
	Net gain from operations after dividends to policyholders, refunds to members and federal	(2,252,134)		(2,225,385)	(26,749)					
33.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(88,231,148)		(87, 183, 242)	(1,047,906)					
34	Policies/certificates in force end of year	55,385		55.311	(1,047,300)					
J4.	DETAILS OF WRITE-INS	JU, 300		33,311	74					
00 201		COE 700			005 700					
	Other reserve adjustment on reinsurance	625,703		400 400	625,703					
	Miscellaneous income	168 , 438		168,433	5					····
08.303.										<u> </u>
	Summary of remaining write-ins for Line 8.3 from overflow page			400 400	005 700					<u> </u>
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	794, 141		168,433	625,708					
2701.	Reserve adjustment on reinsurance assumed	177,511			177,511					
	Other miscellaneous expenses	174,383		174,281	102					
	Fines & penalties of regulatory authorities	2,303		2,303						
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,351		1,351						
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	355,548		177,935	177,613					
	the following and the FFOLLIOOLIA Line 4									

<sup>(</sup>a) Includes the following amounts for FEGLI/SGLI: Line 1 ....., Line 10 ...., Line 16 ...., Line 23 ...., Line 24

<sup>(</sup>b) Include premium amounts for preneed plans included in Line 1 ....

<sup>(</sup>c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	ANALISIS OF OF LIVATIONS BY LIV	1	U.11200 1110		erred		6	7
		'	2	3	/ A	5	Life Contingent	,
			2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1 Dr	remiums for individual annuity contracts	12,220,302	12,220,302	indexed Amidities	With Oddiantees	Without Guarantees	and Annulizations)	Other Annualies
	onsiderations for supplementary contracts with life contingencies	2,384,642	XXX	XXX	XXX	XXX	2,384,642	XXX
	et investment income	32,240,394	9,727,854				22,512,539	
		927.666	279.433				648.233	
		921,000	219,433					
	ommissions and expense allowances on reinsurance ceded							
	eserve adjustments on reinsurance ceded							
_								
	1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	2 Charges and fees for deposit-type contracts	1 400 740	1 400 000				4.088	
	3 Aggregate write-ins for miscellaneous income	1,432,748	1,428,660					
	otals (Lines 1 to 8.3)	49,205,751	23,656,249				25,549,502	
-	eath benefits							
	latured endowments (excluding guaranteed annual pure endowments)							
	nnuity benefits	2,075,418	2,075,418					
	isability benefits and benefits under accident and health contracts							
	oupons, guaranteed annual pure endowments and similar benefits							
15. St	urrender benefits and withdrawals for life contracts	20,001,312	20,001,312					
	roup conversions							
17. Int	terest and adjustments on contract or deposit-type contract funds	10, 132, 039	2,208,266				7,923,773	
	ayments on supplementary contracts with life contingencies	2, 190, 999					2,190,999	
19. Inc	crease in aggregate reserves for life and accident and health contracts	(3,929,117)	(4,788,955)				859,838	
20. To	otals (Lines 10 to 19)	30,470,650	19,496,041				10,974,610	
21. Co	ommissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	185,749	185,749					
22. Co	ommissions and expense allowances on reinsurance assumed							
23. Ge	eneral insurance expenses	336,973	308,725				28,248	
24. Ins	surance taxes, licenses and fees, excluding federal income taxes	89,426	83,913				5,514	
25. Inc	crease in loading on deferred and uncollected premiums	(5,900)	(5,900)					
26. Ne	et transfers to or (from) Separate Accounts net of reinsurance.							
	ggregate write-ins for deductions	73,624	52,407				21,217	
	otals (Lines 20 to 27)	31, 150, 523	20,120,935				11,029,588	
	et gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	18,055,228	3,535,315				14,519,914	
	ividends to policyholders and refunds to members	1.018.211	1.018.211					
	et gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	17,037,017	2,517,103				14,519,914	
	ederal income taxes incurred (excluding tax on capital gains)	424,053	62.651				361.402	
	et gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	121,000	02,001				001,102	
	agains or (losses) (Line 31 minus Line 32)	16,612,964	2,454,452				14, 158, 512	
	olicies/certificates in force end of year	1,359	1,120				239	
	ETAILS OF WRITE-INS	.,000	1,120				200	
	income scellaneous income	1,432,748	1,428,660				4.088	
08.302			1, 720,000					
08.303						<b>†</b>		
	Summary of remaining write-ins for Line 8.3 from overflow page				<u> </u>	<b>†</b>		
	otalis (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,432,748	1.428.660				4.088	
	otals (Lines 08.301 thru 08.303 pius 08.398) (Line 8.3 above) ther miscellaneous expenses	73,571	52.354				21,217	
	ines & penalties of regulatory authorities	33	33					
	nterest on fines & penalties of regulatory authorities	20	20					
	Summary of remaining write-ins for Line 27 from overflow page	70.004	FO 407				04 047	
2799. To	otals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	73,624	52,407				21,217	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	ANALISIS OF OPERATIONS BY L	1	OOIIILOO - C		erred		6	7
		ı	2	3	erreu /	5	Life Contingent	ľ
			2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts				-	-	,	
	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	127,328,142					405,528	126,922,613
4.	Amortization of Interest Maintenance Reserve (IMR)	(696,243)					11,637	(707,880)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses						, , , , , , , , , , , , , , , , , , ,	
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	310,544					15	310,529
9.	Totals (Lines 1 to 8.3)	126.942.443					417.180	126,525,262
10.	Death benefits	122,012,110					,	,
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,399,305					808.856	590.449
13.	Disability benefits and benefits under accident and health contracts	, , 000, 000						
14.	Coupons, quaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.								
	Group conversions	71.545.107					98.618	
17.							90,010	
18.	Payments on supplementary contracts with life contingencies	(903.675)					(000 C7E)	
19.	Increase in aggregate reserves for life and accident and health contracts	(,					(903,675)	70.000.000
20.	Totals (Lines 10 to 19)	72,040,737					3,799	72,036,939
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	28,516,493						28,516,493
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	6,478,011					301	6,477,710
28.	Totals (Lines 20 to 27)	107,035,242					4,100	107,031,142
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	19,907,201					413,080	19,494,121
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	19,907,201					413,080	19,494,121
32.	Federal income taxes incurred (excluding tax on capital gains)	495,492					10,282	485,210
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
	gains or (losses) (Line 31 minus Line 32)	19,411,709					402,798	19,008,911
34.	Policies/certificates in force end of year	111					111	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	332, 124					15	332, 109
08.302	Service fees	(21,580)						(21,580)
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	310,544					15	310,529
	Other miscellaneous expenses	6,478,011					301	6,477,710
2702.		, ,						
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,478,011					301	6,477,710
	Totals (Lines 2707 till 2700 pits 2700) (Line 27 above)		-:-ll#	1	1	1	001	5,, 110

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		INAL I 313				1			1					
		1	Compreh 2	iensive 3	4	5	6	7 Federal	8	9	10	11	12	13
		Total	2 Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1	Premiums for accident and health contracts	4,132,437,315	234,712	Group	Сиррістісті	261,646,948	1,935,153,851	Denonto i iuni	Wicarouro	Wicaldala	Orealt / tarr	1,628,053,518	Ouio	307,348,286
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	148,414,238	270,748	427.930		2,206,624	16,704,107					123,306,969		5,497,861
4.	Amortization of Interest Maintenance Reserve (IMR)	5,770,768	9.087	14,363		99,195	675, 186					4,702,607		270,329
5.	Separate Accounts net gain from operations excluding unrealized gains or													
٥.	losses													
6.	Commissions and expense allowances on reinsurance ceded	27,455,756										27,455,756		
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	176,303,131	136	7,611		77,029	4,157,745					163,522,214		8,538,395
9.	Totals (Lines 1 to 8.3)	4,490,381,207	514,683	449,904		264,029,796	1,956,690,889					1,947,041,064		321,654,870
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	xxx
13.	Disability benefits and benefits under accident and health contracts	2,470,277,647	1,054,862	10,516		147,578,415	1,336,478,873					908,257,892		76,897,089
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	832,863										832,863		
17.	Interest and adjustments on contract or deposit-type contract funds	338,360					131,331					37 , 187		169,842
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	131,242,672	(2,464,797)			8,531	(159, 129)					129,944,792		3,913,274
20.	Totals (Lines 10 to 19)	2,602,691,542	(1,409,934)	10,516		147,586,947	1,336,451,075					1,039,072,733		80,980,206
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	446,928,776				30,860,137	182,309,515					146,496,561		87,262,562
22.	Commissions and expense allowances on reinsurance assumed	234,334,870										234,327,557		7,314
23.	General insurance expenses	642,359,257	232,202	(8,453).		61,525,462	321,240,414					201,780,352		57,589,280
24.	Insurance taxes, licenses and fees, excluding federal income taxes	101,953,501	2,897			6,955,889	56,490,269					29,738,470		8,765,977
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	2,619,917	2,804	4,433		12,268	865,057					1,552,823		182,532
28.	Totals (Lines 20 to 27)	4,030,887,864	(1, 172, 031)	6,496		246,940,703	1,897,356,330					1,652,968,496		234,787,870
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	459,493,344	1,686,714	443,408		17,089,093	59,334,559					294,072,568		86,867,000
30.	Dividends to policyholders and refunds to members.	1,086,602										1,086,602		
31.	Net gain from operations after dividends to policyholders, refunds to													
	members and before federal income taxes (Line 29 minus Line 30)	458,406,742	1,686,714	443,408		17,089,093	59,334,559					292,985,967		86,867,000
32.	Federal income taxes incurred (excluding tax on capital gains)	11,409,763	41,982	11,036		425,348	1,476,840					7,292,434		2, 162, 123
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or	440,000,070	4 044 700	400.070		40,000,745	F7 0F7 740					005 000 500		04 704 077
<b>—</b>	(losses) (Line 31 minus Line 32)	446,996,979	1,644,732	432,372		16,663,745	57,857,719					285,693,533		84,704,877
34.	Policies/certificates in force end of year	438,248	194			50,333	213,852					98,568		75,301
	DETAILS OF WRITE-INS											400 077		
08.301.	Interest on funds withheld assumed	163,077,433										163,077,433		0.000.007
	Service fees											155,022		8,208,937
	Miscellaneous income	4,861,436	136	7,611		77,029	4, 157, 745					289,456		329,458
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	303 .		7 044		77 000	4 457 745					303		0 500 005
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	176,303,131	136	7,611		77,029	4,157,745					163,522,214		8,538,395
2701.	Paid family leave risk adjustment	1,220,055		4 400		10.000	100 000					1,220,055		400 101
2702.	Other miscellaneous expenses	697,593	2,804	4,433		10,959	168,829					328,404		182, 164
2703.	Federal exchange fees	678,558				4 000	678,558	<b>}</b>				4 004		
2798.	Summary of remaining write-ins for Line 27 from overflow page	23,711	0.004	4 400		1,309	17,670					4,364		368
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,619,917	2,804	4,433		12,268	865,057					1,552,823		182,532

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fratermal)	Other Individual	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												,
Reserve December 31 of prior year	43,548,472,477		41,427,770,820	666,922,211		1,084,320,559	348,575,591		14,746,584			6, 136, 713
Tabular net premiums or considerations	4,244,439,251		4,040,888,897	183,764,099		15,225,507	1,483,583		810,782			2,266,383
Present value of disability claims incurred	7,879,788		6,488,128	1,391,660								
4. Tabular interest	1,710,373,098		1,643,070,884	26,390,658		36,815,712	3,616,251		159,964			319,630
Tabular less actual reserve released	79,758			(57)					79,815			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	3,602,307	XXX					3,602,307			xxx		
7. Other increases (net)	312,159,715		307, 150, 710	(25,890,833)		15,965,887	19,940,003		(5,006,052)			
8. Totals (Lines 1 to 7)	49,827,006,394		47,425,369,438	852,577,738		1, 152, 327, 665	377,217,734		10,791,094			8,722,726
9. Tabular cost	1,617,200,979		1,483,636,578	118,250,900		16,802,100	(5,315,902)		732,021			3,095,283
10. Reserves released by death	555,598,513		541,352,104	3,389,769		10,733,403	80,867					42,369
11. Reserves released by other terminations (net)	1,390,313,512		1,329,042,085	53,725,168		5,509,937	2,012,198		24,125			
12. Annuity, supplementary contract and disability payments involving life contingencies	21,892,697		20,809,433	552,610		70,000			460,654			
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	3,585,005,701		3,374,840,200	175,918,446		33,115,439	(3,222,837)		1,216,800			3,137,652
15. Reserve December 31 of current year	46,242,000,693		44,050,529,237	676,659,291		1,119,212,226	380,440,571		9,574,294			5,585,073
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	39,397,628,927		38,546,897,608			766, 178, 616	84,552,704					
17. Amount Available for Policy Loans Based upon Line 16 CSV	39,397,628,927		38,546,897,608			766, 178, 616	84,552,704					

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/A Fraternal)

		(	IN/A Fraterna	· <b>/</b>					
	1	2	3	4	5	6 Variable Universal	7 Credit	8 Other Group	9 YRT Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	595,675,394		594,331,682		1,343,712				
Tabular net premiums or considerations	1,476,018,928		1,475,586,416		432,512				
Present value of disability claims incurred	21,465,172		21,465,172						
4. Tabular interest	55,939,253		55,888,987		50,266				
Tabular less actual reserve released	(2,692,223)		(2,692,223)						
Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(5,216)				(5,216)				
8. Totals (Lines 1 to 7)	2,146,401,309		2,144,580,034		1,821,275				
9. Tabular cost	1,505,326,644		1,505,121,693		204,951				
10. Reserves released by death			17,079,057		5,732				
11. Reserves released by other terminations (net)	22,293,177		21,997,280		295,897				
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	1,544,704,610		1,544,198,030		506,580				
15. Reserve December 31 of current year	601,696,698		600,382,004		1,314,695				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	24,494				24,494				
17. Amount Available for Policy Loans Based upon Line 16 CSV	24,494				24,494				

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	183,358,027	169,335,116				14,022,912	
Tabular net premiums or considerations	14,268,608	12,147,735				2, 120, 873	
Present value of disability claims incurred	xxx	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	6,452,687	5,919,587				533,099	
Tabular less actual reserve released	(19,110,876)	(20,740,836)				1,629,960	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)		166,661,602				18,306,845	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	5,539,537	2,115,442				3,424,095	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	5,539,537	2,115,442				3,424,095	
15. Reserve December 31 of current year	179,428,910	164,546,160				14,882,749	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	165,900,240	165,900,240					
17. Amount Available for Policy Loans Based upon Line 16 CSV	132,382,617	132,382,617					

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a) (N/A Fraternal)

	(IVA I Idicilia	'' <i>)</i>					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	8,291,019					8,291,019	
Tabular net premiums or considerations							
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	364,001					364,001	
Tabular less actual reserve released	(308,500)					(308,500)	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	8,346,520					8,346,520	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	959 , 177					959 , 177	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	959,177					959, 177	
15. Reserve December 31 of current year	7,387,343					7,387,343	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

### **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
			Earned During Year
1.	U.S. Government bonds		15,610,368
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a)1,877,383,474	1,887,844,379
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)	5,207,186	5,207,186
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)223,644,621	226,748,403
4.	Real estate	(d)63,066,395	63,066,395
5	Contract loans	270,230,154	270,795,432
6	Cash, cash equivalents and short-term investments	(e)2,407,630	1,608,155
7	Derivative instruments	(f)2,022,385	2,022,385
8.	Other invested assets	423,871,084	423,658,984
9.	Aggregate write-ins for investment income	5,685,595	5,685,595
10.	Total gross investment income	2,982,968,463	2,944,866,081
11.	Investment expenses		(g)121,329,398
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Agregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		2,704,313,266
	DETAILS OF WRITE-INS		, , ,
0901	Miscellaneous interest reinsurance balance o/s assumed	1 707	1 707
	Miscellaneous investment income		
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	E 00E E0E	
1501.	Investment management fees paid		
1501.	The control of the co		
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		7.950.701
1000.	Totale [Eniod 100] that 1000 place 1000 [Eniod 10, dasoro]		7,000,701

(a) Includes \$	61,640,814	accrual of discount less \$94,507,600	amortization of premium and less $\$ 60,072,222	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$		accrual of discount less \$542,373	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	s; and excludes \$9,316,455 interest on encur	mbrances.
(e) Includes \$		accrual of discount less \$	amortization of premium and less \$	paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fede	eral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	18 194 616	depreciation on real estate and \$	depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
				Total Realized	Ob :-	Observation I leave alies at
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Change in Unrealized	Change in Unrealized Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds			1,137,825		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	181,449,825	(24,808,980)	156,640,844	(8,458,511)	(72,682,617)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				6,492,362	
3.	Mortgage loans					
4.	Real estate	226,940		226,940		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	15,391		15,391		
7.	Derivative instruments	6,240,547		6,240,547	65,897,723	
8.	Other invested assets	(107,483)	(102,082,050)	(102, 189, 533)	829,842,895	(3,473,021)
9.	Aggregate write-ins for capital gains (losses)	16,136,617				(34,790)
10.	Total capital gains (losses)	204,211,728	(126,891,030)	77,320,698	891,806,195	(76, 190, 428)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	16,131,257		16, 131, 257		
0902.	Foreign unrealize gains (losses)-revaluation	5,360		5,360		(34,790)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	16,136,617		16,136,617		(34,790)

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

#### EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	EARIDII - I PAR	· · · · · · · · · · · · · · · · · · ·	IOMO AND	AititOill	OONOIDE	<del>(Allono I</del>	Insur			ILALIII OO		•	
		1	2	Ordir	narv	5	Gro			Accident and Health		11	12
				3	4		6	7	8	9	10	Aggregate of All	Fraternal
					Individual	Credit Life (Group				Credit (Group and		Other Lines of	(Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	FIRST YEAR (other than single)	400 700 057					/50 000 0//V				7		
1. 2.	Uncollected	106,733,957		543,442	2,712 12,791		(53,638,011)		158,942,029 24,016,942				-
2. 3.	Deferred and accrued  Deferred , accrued and uncollected:	271,955,043		76,994,500	12,791		170,930,810		24,016,942				
3.	3.1 Direct	460,020,520		77,759,287	15.503		196.858.267		185,372,478		14.984		
	3.2 Reinsurance assumed	875.785			10,000				100,072,470		875.785		
	3.3 Reinsurance ceded			221,345			79,565,468		2,413,507		6.984		
	3.4 Net (Line 1 + Line 2)	378,689,000		77,537,943	15,503		117,292,799		182,958,971		883,784		
4.	Advance						11,554,375		69,821,783		2,311,334		
5.	Line 3.4 - Line 4	295,001,508		77,537,943	15,503		105,738,424		113, 137, 188		(1,427,550)		
6.	Collected during year:												
	6.1 Direct	920,959,676		294,793,365	1,022,589		85,452,705		490,361,584		49,329,433		
	6.2 Reinsurance assumed	46,536,364		484,974 995,928							46,051,390 109,080		
	6.4 Net	1,105,008 966,391,033		294, 282, 412	1.022.589		85.452.705		490.361.584		95.271.743		
7.	Line 5 + Line 6.4	1,261,392,541		371,820,354	1,038,093		191, 191, 130		603,498,772		93,271,743		-
8.	Prior year (uncollected + deferred and accrued - advance)	296,749,030		62,231,231	25,205		169,507,879				(1,130,578)		
9	First year premiums and considerations:	200,740,000			20,200		100,007,070				(1,100,070)		
0.	9.1 Direct	998,233,836		310,067,272	1,012,887		101,142,880		537,524,038		48,486,759		
	9.2 Reinsurance assumed	47.091.198		484.974							46,606,223		
	9.3 Reinsurance ceded			963, 124			79,459,629		140,559		118,212		
	9.4 Net (Line 7 - Line 8)	964,643,511		309,589,123	1,012,887		21,683,251		537,383,479		94,974,771		
	SINGLE												
10.	Single premiums and considerations:												
	10.1 Direct	1,330,762,774		1,329,912,271	805,743		44,761						
	10.2 Reinsurance assumed	6, 162, 310		6, 162, 310									
	10.3 Reinsurance ceded	4 000 005 004		4 000 074 504			44.704						
	10.4 Net	1,336,925,084		1,336,074,581	805,743		44,761						
11.					1.911.905		199.019				(242,445)		
12.	Deferred and accrued	678,577,438		677, 120, 646	1,456,792						(242,440)		
	Deferred and decided				, 100,702								
	13.1 Direct	847,917,927		843,254,267	3,368,696						1,294,964		
	13.2 Reinsurance assumed	265,680		309, 106			199,019				(242,445)		
	13.3 Reinsurance ceded	86, 188, 871		84,893,907							1,294,964		
	13.4 Net (Line 11 + Line 12)	761,994,736		758,669,465	3,368,696		199,019				(242,445)		
14.	Advance	297, 120, 378		288,838,354	285,234						7,996,791		
15.	Line 13.4 - Line 14	464,874,358		469,831,112	3,083,463		199,019		ļ	ļ	(8,239,235)		-
16.	Collected during year:	7 040 057 700		2 074 540 400	10 710 010		605,828,135		0 000 005 050		104 070 750		
	16.1 Direct	7,018,357,789 537,276,439		3,271,512,400 24.642.604	10,710,648				2,996,235,856	······································	134,070,750		-
	16.3 Reinsurance ceded			24,642,604			904,792		9,263,190	·			
	16.4 Net	7, 162, 172, 861		3,046,172,103	10,710,648		606,336,486		2,986,972,595		511,981,030		
17	Line 15 + Line 16.4	7, 102, 172, 801		3,516,003,215	13,794,111		606,535,505	•	2,986,972,595		503,741,794		
18.	Prior year (uncollected + deferred and accrued - advance)	471,862,740		477,032,095	3.392.439		802.882		(2,716,158)		(6,648,518)		
	Renewal premiums and considerations:			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(2,7.100)		(5,5,5,5,6)		
	19.1 Direct	7,009,067,589		3,260,624,578	10,401,672		605,245,464		2,998,952,014		133,843,862		.
	19.2 Reinsurance assumed	535,748,415		24,710,285					(71)		510, 154, 601		
	19.3 Reinsurance ceded	389,631,525		246,363,743			396,441		9, 263, 190		133,608,151		.
	19.4 Net (Line 17 - Line 18)	7,155,184,480		3,038,971,120	10,401,672		605,732,623		2,989,688,753		510,390,312		1
	TOTAL												
20.	Total premiums and annuity considerations:	0 000 004 400		4 000 004 401	40 000 000		700 100 101		0 500 470 050		400 000 000		
	20.1 Direct	9,338,064,199 589,001,923		4,900,604,121	12,220,302		706,433,104 883,601		3,536,476,052				
	20.3 Reinsurance assumed 20.3 Reinsurance ceded			31,357,570 247,326,867			79,856,070		9,403,749				
	20.3 Reinsurance ceded 20.4 Net (Lines 9.4 + 10.4 + 19.4)	9,456,753,074		4,684,634,824	12,220,302		627,460,634		3,527,072,232	<del> </del>	605,365,083		·
	20.4 INCL (LIIICS 3.4 T 10.4 T 13.4)	9,400,700,074		4,004,034,824	12,220,302	l	021,400,034		3,321,012,232		000,000,083		

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

# EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

			IOL ALLO	WAINCES	arb comm		Insur		3111033 0111	<b>3</b> /			
		1	2	Ordir	narv	5	Gro			Accident and Health		11	12
		·	_	3	4	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	203,857,489		203,515,021	342,468								
22.	All other	810,392,135		809,859,315	532,820								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	302 , 186		203							301,984		
	23.2 Reinsurance assumed	18,926,501		484,974			2,121				18,439,406		
	23.3 Net ceded less assumed	(18,624,315)		(484,772)			(2,121)				(18, 137, 423)		
24.	Single:												
	24.1 Reinsurance ceded	(27,930)									(27,930)		
	24.2 Reinsurance assumed	400,707		400,707									
	24.3 Net ceded less assumed	(428,637)		(400,707)							(27,930)		
25.	Renewal:												
	25.1 Reinsurance ceded	62,745,140		35,563,438							27, 181,702		
	25.2 Reinsurance assumed	219,762,710		3,814,230			53,016		7,314		215,888,151		
	25.3 Net ceded less assumed	(157,017,570)		31,749,209			(53,016)		(7,314)	)	(188,706,449)		
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	63,019,396		35,563,641							27,455,756		
	26.2 Reinsurance assumed (Page 6, Line 22)	239,089,918		4,699,911			55,137		7,314		234,327,557		
	26.3 Net ceded less assumed	(176,070,522)		30,863,730			(55, 137)		(7,314)	)	(206,871,801)		
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	122,464,016		31,301,682	8,325		13,265,809		77,587,957		300,244		
28.	Single	5,105,790		5,105,467	323								
29.	Renewal	529,836,047		78,851,064	177 , 101		81,767,306		359,114,036		9,926,540		
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	657,405,852		115,258,213	185,749		95,033,115		436,701,993		10,226,783		

### **EXHIBIT 2 - GENERAL EXPENSES**

			Insura	ance		5	6	7
		1	Accident ar	nd Health	4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	16,710,786	49,817	18,960,863	828	2,447,146		
2.	Salaries and wages		2,980,092	342,981,250	5.906	64,362,680		
					838			
	Contributions for benefit plans for employees		822,410	57,053,813	838	4,682,859		111,691,860
	Contributions for benefit plans for agents	69,927,762		411,518				70,339,279
3.21	Payments to employees under non-funded benefit							
	plans							
3.22	Payments to agents under non-funded benefit							
	plans							
3.31	Other employee welfare	1.988.313	6,648	1,476,441	94	220,789		3,692,284
3.32	Other agent welfare	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,		,		
	Legal fees and expenses			(1.673.244)	351	638 , 175		
	Medical examination fees			642,409		81		
	Inspection report fees			(3)		25		884,907
4.4	Fees of public accountants and consulting							
	actuaries	24,327,886	(19, 133)	28,325,378	7,236	4,677,365		57,318,731
4.5	Expense of investigation and settlement of policy							
	claims	2,494,218	1,420	2,849,526		521,877		5,867,040
5.1	Traveling expenses	3.599.778	6,866	2,760,856	63	231,266		6.598.829
	Advertising		2,915	14,001,520	60	130,619		15,726,775
	Postage, express, telegraph and telephone		58.499	5,623,349		144,808		
					22			
5.4	Printing and stationery	2,297,533	64,237	2,976,443	32	95,324		
5.5	Cost or depreciation of furniture and equipment	1,068,659		1, 114, 124	14	201,480		2,384,277
5.6	Rental of equipment	3.490.274	435	1,038,797	7	57,203		4,586,715
	Cost or depreciation of EDP equipment and	, ,				,		
0.,	software	18.090.482		8,050,008	113	803,540		26,944,143
6.1	Books and periodicals	/ 307 760		2,739,038	106	5,876,165		
	Bureau and association fees			1,500,414	149	403,647		
	Insurance, except on real estate			2,416,228	349	641,206		6,056,297
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	1.648.167		1.881.673	4.665	286.988		3.821.493
	Sundry general expenses			5,494,556	260	781.855		36.935.452
				50, 131, 407		453,490		
	Group service and administration fees				143			
	Reimbursements by uninsured plans			(68,291,653)				. , , , , , , , , , , , , , , , , , , ,
7.1	Agency expense allowance	111,539,105		346,071				
7.2	Agents' balances charged off (less \$							
	\$ recovered)	(975, 507)						(975,507
73	Agency conferences other than local meetings			1,406,254	4	6,999		
	Official publication (Fraternal Benefit Societies	4,131,202		, 400, 204	4			
8.1	Official publication (Fraternal Benefit Societies	V00/	1004	XXX	xxx	xxx		
		XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal	1001	1001	1004	1001	1001		
	Benefit Societies Only)	XXX	XXX		XXX	XXX		
9.1	Real estate expenses					27,715,065		27,715,065
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	17, 131, 655	31,823	143,757,276	272	5,948,745		166,869,771
10.	General expenses incurred	942 147 605	14,363,435	627,974,311	21,511	121,329,398	(b)	(a) 1,705,836,260
11.	General expenses unpaid Dec. 31, prior year			123, 163, 607			` '	· / . · · · · · · - · · · · · · · ·
					}			
12.		1,228,009,708		121,915,738	ļ			1,349,925,446
13.	Amounts receivable relating to uninsured plans,							
	prior year				ļ			.
14.	Amounts receivable relating to uninsured plans,							
	current year				<u>                                       </u>			<u> </u>
15.	General expenses paid during year (Lines 10+11-							
	12-13+14)	954,760,152	14,363,435	629, 222, 180	21,511	121,329,398		1,719,696,676
	DETAILS OF WRITE-INS							
09 301		16,881,355	31.823	143.009.664	272	5.948.745		165.871.859
			01,020	747.612				747.612
					<u> </u>			,
		250,301			ļ			250,301
09.398.	Summary of remaining write-ins for Line 9.3 from							
	overflow page				ļ			
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)	17, 131, 655	31,823	143,757,276	272	5,948,745		166,869,771
	-							

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)** 

			Insurance		4	5	6
		1	2 Accident and	3 All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes				9,562,883		9,562,883
2.	State insurance department licenses and fees	8,007,347	5,817,794				13,825,141
3.	State taxes on premiums						122,071,251
4.	Other state taxes, including \$						
	for employee benefits	28,264,519	37,098,321	35	2,756,138		68, 119, 013
5.	U.S. Social Security taxes	15, 255, 170					15, 255, 170
6.	All other taxes	5,498,280	5,110,606		1,211,365		11,820,250
7.	Taxes, licenses and fees incurred	125, 169, 856	101,953,431	35	13,530,386		240,653,708
8.	Taxes, licenses and fees unpaid Dec. 31, prior year						35,849,189
9.	Taxes, licenses and fees unpaid Dec. 31, current year	15,949,910	14,963,052				30,912,963
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	132,786,264	99,273,250	35	13,530,386		245,589,935

### **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		(399,999
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		(399,999
6.	Paid in cash		1,713,892
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options	(3,645,645)	
9.	Total Lines 5 through 8	1,039,394,412	1,313,893
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		2, 108, 472
12.	Terminal dividends	3,250,000	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,086,803,273	2,009,400
16.	Total from prior year	1,012,903,179	2,236,692
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,113,294,506	1,086,602
	DETAILS OF WRITE-INS		
0801.	Reduction to dividend provision due to hedge on Index Participation Rider	(3,645,645)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(3,645,645)	

## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
				Credit	
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0100001. 1941 CS0 2.5% IPC 1948 - 1964		industrial	79,824,360	individual)	Group
0100002. 1958 CS0 2.5% IPC 1964 - 1972	, ,		134,069,371		
0100003. 1958 CS0 3.5% /20/ 2.5% IPC 1968 - 1987			415,305,576		
0100004. 1958 CS0 4% CNF 1975 - 1986			788,256,318		
0100005. 1958 CS0 4% NLP CNF 1980 - 1986			521,992,373		
0100006. 1960 CSG 4.5% All Wholesale & Group 1957 - N					
	357,848,895		3, 184		357,845,711
0100007. 1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007					
			19,390,623		
0100008. 1980 CS0 3% /Age 90/ 4% NLP CNF 2004 - 2007			1,619,562		
0100009. 1980 CS0 4% NL CNF ANB (ISL) 1998-1999 0100010. 1980 CS0 4% CRVM CNF 1986 - 2007			330,269,728 8,374,933,136		
0100011. 1980 CS0 4% CRVM CNF 1986 - 2007			6, 127, 224, 608		
0100011. 1980 CS0 4% NJ CNF 1986 - 2007			7,171,726,106		
0100013. 1980 CS0 5% /20/ 4% NLP CNF 1992 - 1993			404,979,099		
0100014. 2001 CSO 2% CRVM CNF (ISL) ANB 2012 - 2019	107,476,811		107,476,811		
0100015. 2001 CS0 3% /Age 90/ 3.5% CRVM CNF ANB 2013			, ,		
- 2019	4,968		4,968		
0100016. 2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 -					
2012			9,371,004		
0100017. 2001 CS0 3% CRVM CNF (ISL) ANB 2007 - 2019	, ,		546,335,546		
0100018. 2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - 2019			25.4 20.4 500		
0400040 0004 000 0 5% 00041 005 400 0040 0040	252,567,760				1,273,231
0100019. 2001 CSO 3.5% CRVM CNF ANB 2013 - 2019			5,192,310,637		
0100020. 2001 CSO 3.5% CRVM SD CNF ANB 2013 - 2019 0100021. 2001 CSO 3.5% Mod CRVM grades to NL CNF ANB			61,757		
2013-2019grades to NL CNF ANB	1 2/5 156		1,245,156		
0100022. 2001 CS0 3.5% NLP CNF ANB 2013 - 2019			2,358,217,189		
0100023. 2001 CSO 3.5% NLP SD CNF ANB 2013 - 2019			16,804,893		
0100024. 2001 CS0 3.75% NLP CNF ANB 2013 - 2019			2,505,455		
0100025. 2001 CS0 3.75% NLP SD CNF ANB 2013 - 2019	516		516		
0100026. 2001 CSO 4% CRVM CNF (ISL) ANB 2010 - 2019	211,580,748		211,580,748		
0100027. 2001 CS0 4% CRVM CNF ANB 2006 - 2012	, , ,		5,407,179,782		
0100028. 2001 CS0 4% CRVM SD CNF ANB 2005 - 2012			187,769,008		
0100029. 2001 CS0 4% NLP CNF ANB 2006 - 2012			3,201,385,386		
0100030. 2001 CS0 4% NLP SD CNF ANB 2005 - 2012	18,231,475		18,231,475		
0100031. 2001 CSO 4.0% Mod CRVM grades to NL CNF ANB	886,550,544		886,550,544		
2007-2012					
2013 - 2019	163,708,990		163,708,990		
0100033. 2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg			100,700,330		
Smo CNF ANB 2013 - 2019	115,977,249		115,977,249		
0100034. 2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF					
ANB 2013 - 2019			134,787,631		
0100035. 2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 200			, ,		
- 2012			217,329,081		
0100036. 2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo					
CNF ANB 2008 - 2012	118,969,407		118,969,407		
0100037. 2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF					
ANB 2008 - 2012					
0100038. 2017 CSO 3% CRVM CNF (ISL) ANB 2021 - NB			17,611,091		
0100039. 2017 CSO 3% CRVM CNF ANB			47,378,221 122,268,246		
0100040. 2017 CSO 3% NLP CNF ANB			2,268,246		
0100041. 2017 CS0 3.8 NLP CNF ANB			125,247		
0100043. 2017 CSO 3.5% CRVM CNF (ISL) ANB 2017 - 2020			120,241		
			6,281,835		
0100044. 2017 CSO 3.5% CRVM CNF ANB	324,014,446		324,014,446		
0100045. 2017 CSO 3.5% CRVM Pref NS CNF ANB			38,255,042		
0100046. 2017 CSO 3.5% CRVM Residual NS/Agg Smo CNF					
ANB	26,113,896		26,113,896		
0100047. 2017 CS0 3.5% CRVM Super Pref NS CNF ANB			38,083,957		
0100048. 2017 CSO 3.5% NLP CNF ANB	285, 187, 505		285, 187, 505		
0100049. 2017 CS0 3.5% NLP SD CNF ANB			4,026,756 191,287		
0100050. 2017 CS0 3.75% NLP CNP AND			680, 182		
0100052. 2017 CS0 3.75% VM-20 NPR SD ANB			399,878		
0100053. 2017 CSO 4% CRVM CNF ANB			15,436,720		
0100054. 2017 CSO 4% NLP CNF ANB	5,224,225		5,224,225		
0100055. 2017 CSO 4% NLP SD CNF ANB	12,493		12,493		
0100056. 2017 CSO 4.5% VM-20 NPR			896,596		
0100057. 2017 CSO 4.5% VM-20 NPR Pref NS ANB			1,240,017		ļ
0100058. 2017 CS0 4.5% VM-20 NPR Residual NS/Agg Smo	7 4:-		A		
ANB			,		
0100069. 2017 CS0 4.5% VM-20 NPR SD ANB 0100060. 2017 CS0 4.5% VM-20 NPR Super Pref NS ANB	1 200 450		605,324		
0100060. 2017 CSU 4.5% VM-20 NPH Super Pret NS ANB 0100061. 41 CSO NLP 2.25% CRF 1948 - 1956	2 172 755				
0100061: 41 CS0 NLP 2.25% CRF 1946 - 1956			4,611,268		
0100063. 58 CSO CRVM 3.5% IPC 1972 - 1982			21,310,256		
0100064. 58 CSO CRVM 4% IPC 1980 - 1988			17,090,436		
0100065. 58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988			8,451,147		
0100066. 58 CSO CRVM 4.5% IPC 1982 - 1988	246,394,974		246,394,974		
0100067. 58 CSO NLP 3% IPC 1961 - 1971			24,724,236		
0100068. 80 CSO 4.5% CRVM CNF ANB 83-NB			4,739,793		
0100069. 80 CS0 CRVM 4% IPC 1997 - 2003			150,778,054		
0100070. 80 CS0 CRVM 4.5% IPC 1995			1,375,354		
0100071. 80 CS0 CRVM 4.5% IPC 1995 - 2003	231,376,716		231,376,716		
0100072. 80 CSO CRVM 5% IPC 1993 - 1995 0100073. 80 CSO CRVM 5.5% IPC 1988 - 1992			252,296,359 529,510,265		
0100073. 80 CS0 CRVM 5.5% IPC 1988 - 1992 0100074. AE 3% IPC - 1948			529,510,265		
0100074. AE 3% IFC = 1948			2,659,780		•
0100076. AM (5) 2.5% IPC - 1948			12,766		
(J) E.ON 11 J 1070	12,700	r	12,100		r

## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
'	2	O .	7	Credit	V
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0100077. VM-20 DET/ST0	5,407,974		5,407,974	,	
0199997. Totals (Gross)	46.424.001.727		46.064.882.785		359,118,942
0199998. Reinsurance ceded	1,174,920,469		1,174,721,407		199,062
0199999. Life Insurance: Totals (Net)	45,249,081,258		44,890,161,379		358,919,880
0200001. 1971 IAM 4% 1976-1981 CARVM DEF	. , ,	VVV	1,067,950	XXX	000,010,000
0200002. 1971 IAM 6% 1975-1979 IMM			1,896	XXX	
0200003. 1971 IAM 7.5% 1980-1982 IMM	1 007	XXX		XXX	
0200004. 1971 IAM 8.25% 1983 CARVM DEF		XXX	157,294	XXX	
0200005. 1983 IAM PROJ (by scale G to 2000) sex	101,204		107,204		
neutral 4% 1986 - 1997 DEF	370 003	VVV	379,903	XXX	
0200006. 2012 IAR 4% 2015–2016, 2019 IMM			073,300		
0200007. 83A 8% 1987, 1990–1991 IMM	71 487	YYY			
0200008. 83A 9.25% 1986 IMM			3,547		
0200009. 83a 5% 1998-1999 CARVM DEF	4 049 035		4,049,035	XXX	
0200010. 83a 6.25% 1998-1999 IMM	1 480 072		1,468,532	XXX	
0200011. 83a 6.5% 1989 CARVM DEF	678 928		678,928	XXX	20,000
0200012. 83a 6.5% 1994 IMM			17,148	XXX	
0200013. 83a 6.75% 1986, 1988 CARVM DEF			1,650,420	XXX	
0200014. 83a 6.75% 1996-1997 IMM	222 405		222,405		
0200015. 83a 7% 1993 IMM	92 033		92,033	XXX	
0200016. 83a 7.25% 1995 IMM	50 135		11,433		
0200017. 83a 7.5% 1984-1985 IMM	3 586			XXX	3 586
0200018. 83a 7.75% 1992 IMM	63 928		49,838		14,090
0200019. 83a 5.25% 1994, 1996–1997 CARVM DEF	10 437 538		10,437,538	XXX	
0200020. 83a 5.5% 1993 CARVM DEF	2 451 141	XXX	2,451,141	XXX	
0200021. 83a 5.75% 1995 CARVM DEF	3 239 908		3,239,908	XXX	
0200022. 83a 6% 1992 CARVM DEF			2,133,366	XXX	
0200023. 83a 6.25% 1987, 1990–1991 CARVM DEF	4,009 180		4,009,180		
0200024. 83a 8% 1984–1985 CARVM DEF			3,007,981	XXX	
0200025. A-1949 3% 1951 CARVM DEF		XXX	66,007	XXX	
0200026. A2000 4.25% 2012 IMM	39 614	XXX	39,614		
0200027. A2000 4.5% 2014 IMM	67 548			XXX	67,548
0200028. A2000 6.75% 2001 IMM	60 885		60,885		
0200029. A2000 7% 2000 IMM					
0200030. A2000 5.25% 2001 CARVM DEF	448 973	XXX	448,973	XXX	
0200031. A2000 5.5% 2000 CARVM DEF		XXX	739,332	XXX	
0200032. A2000 PROJ (to 2020) 3% 2004 - NB DEF	106 254 579	XXX	106,254,579		
0200033. A2000 PROJ (to 2020) 4% 1998 - 2004 DEF	23 772 724	XXX	23,772,724	XXX	
0299997. Totals (Gross)	166.750.985	XXX	166.551.303	XXX	199.682
0299998. Reinsurance ceded	100,700,000	XXX	100,001,000	XXX	100,002
0299999. Annuities: Totals (Net)	166.750.985	XXX	166,551,303	XXX	199,682
0300001. 1937 SA 3.5% (-3, -8) - 1985	, . ,	///\	118,624	7000	5,003
0300002. 1983 GAM 5% 1998 - NB			110,024		2,741,778
0300003. 1983 Table 'a' (M,F) 4% - 1997			160,667		1.352.007
0300004. 1994 GAR (M,F) 5% 1998 – NB	1,788,393		100,007		1 788 393
0300005. 2012 IAR 3.75% IY 2017					1,700,000
0300006. 2012 IAR 4.00% IY 2015–2016			1,158,435		
0300007. 2012 IAR 4.50% IY 2014			155,694		
0300008. 2012 IAR VM-22 Non-Jumbo 2% - 2.49% IY 2018-	100,004		100,004		
2021	2 162 552		2,162,552		
0300009. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% IY					
2018–2021	1 076 866		1,076,866		
0300010. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% IY 2018-	, 1,070,000				
2021	827,438		827,438		
0300011. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% IY					
2018–2021	1 944 665		1,944,665		
0300012. 2012 IAR VM-22 Non-Jumbo 4% - 4.49% IY 2018-	1,011,000				
2021	459 790		459,790		
0300013. 20121AR 1.5% 2021	354,240		354.240		
0300014. 20121AR 2.25% 2018			172,805		
0300015. 2012IAR 3.75% 2017			216,215		
0300016. 2012IAR 4% 2015–2016, 2019			73,332		
0300017. 71 IAM 11.25% 1983			5,848		
0300018. 71 IAM 6.0% 1975 - 1978	5,030		5,030		
0300019. 71 IAM 7.5% 1980 - 1982	5,806		5,806		
0300020. 83a 11.25% 1984	1,419		1,419		
0300021. 83a 6.25% 1998 - 1999	136,727		136,727		
0300022. 83a 6.5% 1994	42,887		42,887		
0300023. 83a 6.75% 1996 - 1997	35,602		35,602		
0300024. 83a 7.0% 1993	32,329		32,329		
0300025. 83a 7.75% 1992	55 , 156		55 , 156		
0300026. 83a 8.0% 1987, 1990 -1991	15,598		15,598		
0300027. 83a 8.75% 1988 - 1989			38,209		
0300028. 83a 9.25% 1986			4,957		
0300029. 83a 11.0% 1985	,		2,471		
0300030. A2000 6.75% 2001			104,817		
0300031. A2000 (M,F) 4% 1996 - 2014	4,533,572		3,233,092		1,300,480
0300032. A2000 4.5% 2014			19,023		
0300033. a-1949 3% NLP, 1951-1958	2,617		2,617		
0300034. a-1949 3.5% NLP, 1937, 1960-1974			12,096		
0399997. Totals (Gross)	20,063,369		12,875,708		7,187,661
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	20,063,369		12,875,708		7,187,661
0400001. 1959 ADB and 1958 CSO 2.5% 1965 - 1986			2,753,815		
0400002. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005	232		232		
0400003. 1959 ADB and 1980 CS0-B 4% 1986 - 2005			1,044,628		
0400004. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - 2019			, ,		
	304,076		303,752		324
0400005. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 -					
2019	21,668		21,668		
0400006. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012	303,078		303,078		
0400007. 1959 ADB and 2017 CSO-Unisex 3%	12 , 158		12, 158		
	-		· · · · · · · · · · · · · · · · · · ·	·	

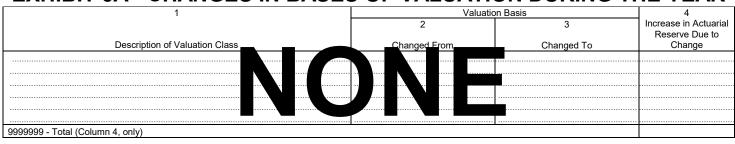
## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

EXHIBIT O ACCIN			OIX LII L	00111101	<del> </del>
1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0400008. 1959 ADB and 2017 CSO-Unisex 3.25%			851		
0400009. 1959 ADB and 2017 CSO-Unisex 3.5%			29,348		
0400010. 1959 ADB and 2017 CSO-Unisex 3.75%			3,661		
0400011. INTERCO and 1941 CSO 2.5% 1948 - 1965			331,660		
0499997. Totals (Gross)	4.805.965		4,805,641		324
0499998. Reinsurance ceded	1,915		1,915		, J
0499999. Accidental Death Benefits: Totals (Net)	4,804,050		4,803,726		324
0500001. 100% Class III @ 1941 CSO 2.5%-6 Month W P					
1950 - 1964			19		
0500002. 1952 INTERCO/1958 CSO Var. Rates 1966-1988 0500003. 1952 INTERCO/1980 CSO Var. Rates 1988 - NB	29,845 387,067		29,845 387,067		
0500004. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6					
Month WP 1964 - 1971	3,558		3,558		
0500005. 1952 Period 2 Benefit-5. 1958 CSO 3%-6 Month					
WP 1971 - 1986	199,886		199,886		
0500006. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6	47 004 400		47.004.400		
Month WP 1986 - 2006	47,891,463		47,891,463		
Month WP 2013 - 2019	48 582 484		48,545,156		37,328
0500008. 1952 Period 2 Benefit-5. 2001 CSO-B 3.75%-6					
Month WP 2013 - 2019	1,084,933		1,084,933		
0500009. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6					
Month WP 2006 - 2012	50,098,163		50,098,163		
0500010. 1952 Period 2 Benefit-5, 2017 CSO-B 3%-6	0 170 404		2, 177,577		057
Month WP 2021 - NB	2, 178,434		2, 177, 377		857
Month WP 2021 – NB	114.321		114,321		
0500012. 1952 Period 2 Benefit-5, 2017 CSO-B 3.5%-6					
Month WP 2017 - 2020	17,912,385		17,909,429		2,955
0500013. 1952 Period 2 Benefit-5, 2017 CSO-B 3.75%-6					
Month WP 2017 - 2020	167 , 152		167 , 152		
0500014. 1952 Period 2 Benefit-5, 2017 CSO-B 4%-6 Month WP 2006 - 2012	60,771		60,771		
0599997. Totals (Gross)	168,710,481		168,669,341		41,140
0599998. Reinsurance ceded	13,577,280		13,577,280		,
0599999. Disability-Active Lives: Totals (Net)	155,133,201		155,092,061		41,140
0600001. 1952 Benefits 5 3% 1971 - 1986	3,409,263		3,409,263		
0600002. 1952 Benefits 5 3% 2021 - NB			1,115,673		
0600003. 1952 Benefits 5 3.5% 2013 - NB			30,936,036		
0600004. 1952 Benefits 5 3.75% 2013 - NB 0600005. 1952 Benefits 5 4% 1986 - 2005			1,282,563 85,817,411		
0600006. 1952 Benefits 5 4% 2005 - 2012			42.101.484		
0600007. 1952 Benefits 5 and 4 2.5% 1964 - 1971			64, 171		
0600008. 1952 INTERCO DIS /1941 CSO NLP 2.5%			2,653		
0600009. 1952 INTERCO/1958 CSO Var. Rates	1,397,202		1,397,202		
0600010. 1952 INTERCO/1958 CSO Var. Rates Pending and Resisted	4 202		4,392		
0600011. Class III 90 Day Table 2.5% 1948 - 1964	7 782				
0600012. Extended Death Benefit	239,853,369				239,848,446
0699997. Totals (Gross)	405,992,000		166,143,553		239,848,446
0699998. Reinsurance ceded	7,750,585		7,750,585		
0699999. Disability-Disabled Lives: Totals (Net)	398,241,415		158,392,968		239,848,446
0700001. For excess of valuation net premium over gross					
premium on respective policies, computed according to standard of valuation required by					
this state.	62,467,279		62,467,279		
0700002. For non-deduction of deferred fractional					
premiums or return of premiums at the death of					
the insured	3, 182,776		294,250		2,888,526
0700003. For surrender values in excess of reserves					
otherwise required and carried in this schedule	202 204 702		293,894,783		
0700004. Group Conversion	12,533,939				
0700005. Guaranteed Issue Option Type Post Election					
Reserve	1,223,831		1,223,831		
0700006. Guaranteed Issue Option Type Pre Election			04 100 0==		
Reserve					
0700007. Long Term Care Rider (Active)	912,680		· · · · · · · · · · · · · · · · · · ·		
0700009. Minimum Death Benefit Guarantee	390 . 105				
0700010. NYS Excess Reserve over VM-20	32,872,659		32,872,659		
0700011. Post Term Conversion	79,615,659				
0700012. Substandard Extra (including Flat Extra)					
0700013. Term Pre Conversion			, , , ,		
0700014. Unearned COI	1,056,847,065				2 000 526
0799997. Totals (Gross) 0799998. Reinsurance ceded	20,407,699		1,053,958,539 20,406,080		2,888,526 1,619
0799999. Miscellaneous Reserves: Totals (Net)	1,036,439,365		1,033,552,458		2,886,907
9999999. Totals (Net) - Page 3, Line 1	47,030,513,643		46,421,429,603		609,084,040
(a) Included in the above table are amounts of deposit-type co	, . , , .	ntained a mortality risk	, , ., .	e contracts in Column	-, ,

## **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	[ X ]	] No	[ ]
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?  If not, state which kind is issued.	Yes	[ ]	] No	[ X ]
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes	[ X ]	] No	[ ]
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes	[ ]	] No	[ X ]
	If so, state:				
	4.1 Amount of insurance?				
	4.2 Amount of reserve? \$ 4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:				
	4.6 Assessments collected during the year\$				
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?				[ X ]
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:				
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:				
7.	Attach statement of methods employed in their valuation.  Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	V	, .	1 M.	r v 1
1.	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements\$	res	l I	I INO	[ \ ]
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:				
	7.3 State the amount of reserves established for this business: \$				
	7.4 Identify where the reserves are reported in the blank:				
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?				
	8.2 State the amount of reserves established for this business: \$				
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes	[ ]	] No	[ X ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:				
	9.2 State the amount of reserves established for this business:				
	9.3 Identify where the reserves are reported in the blank:				

# **EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**



## EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		710011												
		1	Compreh	ensive	4	5	6	7	8	9	10	11	12	13
			2	3	Medicare			Federal Employees	T:41 - XX (III)	THE VIV		Disability.	Laws Tax	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE		a.viada.	0.045									<del></del>	
1.	Unearned premium reserves	67.586.889	59.655			74.814	1,236,395					66 . 205 . 107		10,917
	Additional contract reserves (b)	610,868,826				,	, . ,					571,778,488		39,090,338
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	678,455,716	59,656			74,814	1,236,395					637,983,595		39, 101, 255
8.	Reinsurance ceded	158,703,640										157,767,499		936,141
9.	Totals (Net)	519,752,076	59,656			74,814	1,236,395					480,216,097		38, 165, 114
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	6,228,140,780	10,600,373									6,217,540,407		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	6,228,140,780	10,600,373									6,217,540,407		
15.	Reinsurance ceded	1,983,187,100										1,983,187,100		
16.	Totals (Net)	4,244,953,681	10,600,373									4,234,353,308		
17.	TOTAL (Net)	4,764,705,757	10,660,028			74,814	1,236,395					4,714,569,404		38,165,114
18.	TABULAR FUND INTEREST	158,614,955	507,878									156,580,058		1,527,019
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
	Summary of remaining write-ins for Line 6 from overflow page													
	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
										ļ				
1303.														
	Summary of remaining write-ins for Line 13 from overflow page	.									.			
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

# Valuation Standards Used in Calculating Reserves

# For Exhibit 6, Line 2

1964 CDT with 1958 C.S.O. @ 4.00%	1 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.00%	2 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.50%	1 Year Pre Term
1964 CDT with 1958 C.S.O. @ 4.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 4.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 5.50%	1 Year Pre Term
1964 CDT with 1980 C.S.O. @ 5.50%	2 Year Pre Term
1964 CDT with 1980 C.S.O. @ 6.00%	1 Year Pre Term
1964 CDT with 1980 C.S.O. @ 6.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.50%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 4.50%	1 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.00%	1 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.00%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 5.50%	2 Year Pre Term
1985 CIDA with 1980 C.S.O. @ 6.00%	2 Year Pre Term
1985 CIDA with 2001 C.S.O. @ 3.50%	2 Year Pre Term
1985 CIDA with 2001 C.S.O. @ 4.00%	2 Year Pre Term
2013 IDIVT with 2017 C.S.O. @ 3.00%	2 Year Pre Term
2013 IDIVT with 2017 C.S.O. @ 3.50%	2 Year Pre Term
56 INTERCO. HOSP. \$1/DAY 90 DAY MAX with 1958 C.S.O @ 4.50%	2 Year Pre Term
56 INTERCO. HOSP. \$1/DAY 90 DAY MAX with 1980 C.S.O @ 6.00%	2 Year Pre Term
1985 NNHS and 1984-91 LTC intercompany Study Modified with 2012 IAR 4.5 %	1 Year Pre Term
1985 NNHS and 1984-91 LTC intercompany Study Modified with 2012 IAR 4%	1 Year Pre Term
1926 Intercompany with 1960 CSG 4.5%	NLP

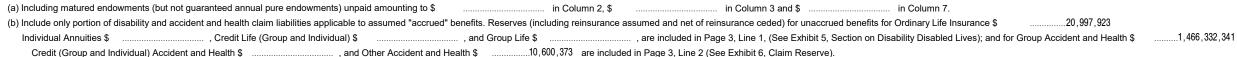
## **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	4,581,946,016	4,111,738,942	5,857,576	349,093,671	92,351,615	22,904,212
Deposits received during the year	1,669,266,978	1,557,094,000	2,747,071	107,310,400	1,689,031	426,476
Investment earnings credited to the account	11,457,803	(892,207)	247, 146	6,909,259	4,352,890	840,715
Other net change in reserves						
Fees and other charges assessed	34,337					34,337
6. Surrender charges						
7. Net surrender or withdrawal payments	1,796,040,927	1,690,094,000	1, 188, 856	93,694,582	8,956,765	2,106,724
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	4,466,595,533	3,977,846,735	7,662,937	369,618,748	89,436,771	22,030,343
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	4,466,595,533	3,977,846,735	7,662,937	369,618,748	89,436,771	22,030,343

#### **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1	2	1	Ordinary		6	Gro	up		Accident and Health	
				3	4	5 Supplementary	Credit Life (Group	7	8	9	10 Credit (Group and	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
1. Due and unpaid:												
	1.1 Direct	404,000		404,000								
	1.2 Reinsurance assumed	5,364,311		1,089,020				27,000		4,248,291		
	1.3 Reinsurance ceded											
	1.4 Net	5,768,311		1,493,020				27,000		4,248,291		
2. In course of settlement:												
2.1 Resisted	2.11 Direct	2,819,000		2,775,000				44,000				
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	,										
	2.14 Net	2,819,000		(b)2,775,000	(b)		(b)	(b)44,000				
2.2 Other	2.21 Direct	402,956,410		247,254,084	775,505			98, 188, 303		45,319,248		11,419,270
	2.22 Reinsurance assumed	14,049,945		1,296,033								12,753,913
	2.23 Reinsurance ceded	48 , 144 , 087		36,320,146						404,671		11,419,270
	2.24 Net	368,862,268		(b)212,229,971	(b)775,505		(b)	(b)98, 188, 303		(b)44,914,577	(b)	(b)12,753,912
3. Incurred but unreported:												
	3.1 Direct	399,507,490		66,064,681				101,611,511		226,229,673		5,601,625
	3.2 Reinsurance assumed	13,071,737		1,059,651						6,039,896		5,972,189
	3.3 Reinsurance ceded	11, 151,002		9,300,766				21,611		220,809		1,607,816
	3.4 Net	401,428,224		(b)57,823,566	(b)		(b)	(b)101,589,899		(b)232,048,760	(b)	(b)9,965,998
4. TOTALS	4.1 Direct	805,686,900		316,497,765	775,505			199,843,813		271,548,921		17,020,895
	4.2 Reinsurance assumed	32,485,993		3,444,704				27,000		10,288,187		18,726,102
	4.3 Reinsurance ceded	59,295,090		45,620,912				21,611		625,480		13,027,087
	4.4 Net	778,877,803	(a)	(a) 274,321,557	775,505			(a) 199,849,202		281,211,628		22,719,911



### **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

						<u> 2 - Incurrea During</u>	the rear					
		1	2		Ordinary		6	Grou	ap		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance		_	Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	4,218,031,625		1,235,170,018	1,482,943	2,190,999		584,975,950	1,399,305	2,136,914,818		255,897,592
	1.2 Reinsurance assumed	297,428,163		16,623,003				638,550		204,652		279,961,958
	1.3 Reinsurance ceded	411,671,115		175,832,083				346,046		5,996,743		229,496,243
	1.4 Net	(d)4, 103, 788, 673		1,075,960,939	1,482,943	2,190,999		585,268,453	1,399,305	2, 131, 122,727		306,363,307
2.	Liability December 31, current year from Part 1:											
	2.1 Direct	805,686,900		316,497,765	775,505			199,843,813		271,548,921		17,020,895
	2.2 Reinsurance assumed	32,485,993		3,444,704				27,000		10,288,187		18,726,102
	2.3 Reinsurance ceded	59,295,090		45,620,912				21,611		625,480		13,027,087
	2.4 Net	778,877,803		274,321,557	775,505			199,849,202		281,211,628		22,719,911
3.	Amounts recoverable from reinsurers December 31, current year	97,415,986		17, 155, 331				79.162.991		1.097.665		
4.	Liability December 31, prior year:	, ,,,,		,,				, , , , ,		, , ,		
	4.1 Direct	747,218,896		333,238,901	183,030			159.813.052		237.503.313		16,480,600
	4.2 Reinsurance assumed	35,233,577		4,299,444	,			141,300		11,648,905		19,143,929
	4.3 Reinsurance ceded	61,784,258		48,348,181				22,821		222,697		13,190,560
	4.4 Net	720.668.215		289 . 190 . 164	183.030			159.931.532		248,929,521		22,433,969
5.	Amounts recoverable from reinsurers December 31, prior year	10,110,656		8,789,427						1,321,229		
6.	Incurred Benefits											•
	6.1 Direct	4,276,499,628		1,218,428,882	2,075,418	2,190,999		625,006,711	1,399,305	2,170,960,426		256,437,888
	6.2 Reinsurance assumed	294,680,579		15,768,264				524,250		(1,156,066)		279,544,131
	6.3 Reinsurance ceded	496,487,276		181,470,718				79,507,828		6,175,961		229,332,770
	6.4 Net	4,074,692,931		1,052,726,428	2,075,418	2,190,999		546,023,133	1,399,305	2,163,628,399		306,649,249

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	1, 197, 169	in Line 1.1, \$1, 197, 169	in Line 1.4.
	\$1, 197, 169	in Line 6.1, and \$1, 197, 169	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(d) Includes \$ premiums waived under total and permanent disability bene	efits.		

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	1 Current Year Total	2 Prior Year Total	3 Change in Total Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,602,424	6,730,048	127,624
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,348,769	1,121,316	(227,453)
7.	Derivatives (Schedule DB)			
8. 9.	Other invested assets (Schedule BA)			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11. 12.	Aggregate write-ins for invested assets  Subtotals, cash and invested assets (Lines 1 to 11)			
	Title plants (for Title insurers only)			
13. 14.	Investment income due and accrued			
15.	Premiums and considerations:			
15.	15.1 Uncollected premiums and agents' balances in the course of collection	27 027 602	21 062 484	(5 065 118)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due  15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
10.				
	16.1 Amounts recoverable from reinsurers  16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17	Amounts receivable relating to uninsured plans			
				(040,297)
	Current federal and foreign income tax recoverable and interest thereon  Net deferred tax asset		40 002 194	40 002 194
19.	Guaranty funds receivable or on deposit  Electronic data processing equipment and software		25 210 102	(6 616 457)
20.				2,105,208
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			0.450.205
24.	Health care and other amounts receivable			9,450,385
25. 26.	Aggregate write-ins for other than invested assets			(2,200,864)
27				
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	160,930,042	199, 182, 958	38,252,915
28.	Total (Lines 26 and 27)	100,930,042	199, 102,930	30,232,913
1101	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	-		
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	00 100 070	00 000 010	(100 700)
2501.	Leasehold improvements			(120,729)
2502. 2503.	Miscellaneous receivables		13,248,687	(2,080,136)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	54,738,801	52,537,936	(2,200,864)
	,	. ,,	. ,,	. ,,,

#### NOTE 1 Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the years ended December 31, 2021 and 2020.

		SSAP#	F/S Page	F/S Line #	2021		2020
NE	TINCOME						
(1)	The Guardian Life Insurance Company of America state basis state basis (Page 4, Line 35, Columns 1 & 2)	SSAP #1	4	35	\$ 223,166,430	\$	146,991,080
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:						
	Impact on deferred premiums	SSAP #1	4	Line 35	\$ (6,197,520)	\$	(7,593,660)
	Impact on admitted unearned premiums/allowances	SSAP #1	•		\$ 3,429,138	\$	3,206,118
(3)							
					\$ -		
(4)	NAIC SAP (1-2-3=4)	SSAP #1	4	35	\$ 225,934,812	\$	151,378,622
SUI	RPLUS						
(5)	The Guardian Life Insurance Company of America state basis state basis state basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	\$ 8,588,950,717	\$	7,759,742,001
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC	SAP:					
	Impact on deferred premiums	SSAP #1	3	Line 38	\$ 138,670,129	\$	144,867,649
	Impact on admitted unearned premiums/allowances	SSAP #1			\$ (57,909,110)	\$	(61,338,248)
					(* /***/ */	-	(* /****/
(7)	State Permitted Practices that are an increase/(decrease) from NAIC State Permitted Practices that are an increase/	SAP:					
(8)	NAIC SAP (5-6-7=8)	SSAP #1	3	38	\$ 8,508,189,698	\$	7,676,212,600

#### B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. As a provider of life insurance products, the Company's operating results in any given period depend on estimates of policy reserves required to provide for future policyholder benefits. The development of policy reserves for insurance and investment contracts requires management to make estimates and assumptions regarding mortality, lapse, expense and investment experience. Such estimates are primarily based on historical experience and, in many cases, state insurance laws that require specific mortality, morbidity, and investment assumptions to be used by the Company and may preclude the use of lapse and expense assumptions. Actual future results could differ from these estimates. Management monitors actual experience, and where circumstances warrant, revises its assumptions and the related reserve estimates. The Company regularly invests in mortgage loans, mortgage-backed securities and other securities subject to prepayment and/or call risk. Significant changes in prevailing interest rates and/or geographic conditions may adversely affect the timing and amount of cash flows on such investments, as well as their related values. In addition, the amortization of market premium and accretion of market discount for mortgage-backed securities is based on historical experience and estimates of future payment experience underlying mortgage loans. Actual prepayment timing could differ from original estimates resulting in adjustments to asset values and amortization or accretion recorded in future periods.

#### C. Accounting Policy

Life premiums are recognized as income when due over under the policy provisions. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year and are determined by means of formulas that reflect the relative contribution of each group of policies to the results of operations. Policyholder dividends are approved annually by the Board of Directors, and a portion of the policyholder dividends approved annually is guaranteed by the Board of Directors.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.
- Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income. SVO identified bond exchange traded funds are carried at fair value.
- (3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.
- (4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.
- (5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.
- (7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.
- (8) Joint ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

- (9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.
- (10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts."
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.
- (12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.
- (13) The Company does not have pharmaceutical rebate receivables
- D. Going Concern Not applicable.

#### NOTE 2 Accounting Changes and Corrections of Errors

No material changes in accounting principles or correction of errors.

#### NOTE 3 Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger Not applicable.
- C. Assumption Reinsurance Not applicable.
- D. Impairment Loss Not applicable.
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill Not applicable.

#### NOTE 4 Discontinued Operations

Not applicable.

#### NOTE 5 Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - (1) The maximum and minimum lending rates for mortgage loans during 2021 were: Commercial loans 4.50% and 3.30% respectively.
  - (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 69.86%.
  - (3) None.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Resi	Residential Commercial		nercial		
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
Recorded Investment (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 5,329,797,619	\$ -	\$ 5,329,797,619
(b) 30 - 59 Days Past Due							
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
Participant or Co-lender in a Mortgage     Loan Agreement							
(a) Recorded Investment							
b. Prior Year							
Recorded Investment (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 4,815,515,592	\$ -	\$ 4,815,515,592
(b) 30 - 59 Days Past Due							
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
Due							
(a) Recorded Investment							
(b) Interest Accrued 3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced				1			
Participant or Co-lender in a Mortgage     Loan Agreement							
(a) Recorded Investment				<u> </u>			

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement:

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

(7) Allowance for credit losses:

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

- (9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts: The Company recognizes interest income on its impaired loans upon receipt.
- Debt Restructuring Not applicable.
- Reverse Mortgages Not applicable.
- D. Loan-Backed Securities
  - (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses BVAL pricing service or broker dealer surveys in determining the market value of its loan backed securities.
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
    - a) The aggregate amount of unrealized losses:

1. Less than 12 Months 13,502,891 \$ 1,424,691 2. 12 Months or Longer

b)The aggregate related fair value of securities with unrealized losses.

1. Less than 12 Months \$ 706,162,239 2. 12 Months or Longer \$ 38,963,832

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
  - (1) Not Applicable.
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) Not Applicable.
  - (5) Not Applicable.
  - (6) Not Applicable.
  - (7) Not Applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
  - (1) Not Applicable.
  - (2) Not Applicable.
  - (3) Not Applicable.
  - (4) Not Applicable.
  - (5) Not Applicable.
  - (6) Not Applicable.
  - (7) Not Applicable.
  - (8) Not Applicable.
  - (9) Not Applicable.
  - (10) Not Applicable.
  - (11) Not Applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
  - (1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

- (2) Type of Repo Trades Used Not applicable.
- (3) Original (Flow) & Residual Maturity Not applicable.
- (4) Counterparty, Jurisdiction and Fair Value (FV) Not applicable.
- (5) Fair Value of Securities Acquired Under Repo Secured Borrowing Not applicable.
- (6) Securities Acquired Under Repo Secured Borrowing by NAIC Designation Not applicable.
- (7) Collateral Provided Secured Borrowing Not applicable.
- (8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity Not applicable.
- (9) Recognized Receivable for Return of Collateral Secured Borrowing Not applicable.
- (10) Recognized Liability to Return Collateral Secured Borrowing (Total)
- I. Repurchase Agreements Transactions Accounted for as a Sale
  - (1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

(2) Type of Repo Trades Used Not applicable.

Not applicable.

- (3) Original (Flow) & Residual Maturity Not applicable.
- (4) Counterparty, Jurisdiction and Fair Value (FV) Not applicable.
- (5) Securities "Sold" Under Repo Sale

Not applicable.

(6) Securities Sold Under Repo – Sale by NAIC Designation Not applicable.

- (7) Proceeds Received Sale Not applicable.
- (8) Cash & Non-Cash Collateral Received Sale by NAIC Designation Not applicable.
- (9) Recognized Forward Resale Commitment Not applicable.
- Reverse Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- J. Real Estate
  - (1) The Company recorded no impairments for Real Estate as of December 31, 2021.
  - (2) The Company has no real estate properties classified as held for sale as of December 31, 2021.
  - (3) Not applicable.
  - (4) Not applicable.
  - (5) None
- K. Low Income Housing tax Credits (LIHTC)
  - (1) As of December 31, 2021, the Company has invested \$1,366,744 in the Georgia Tax Credit. There is a 10 year holding period of these credits (2011-2022). The company also has \$16,455,887 in the USB LIHTC Fund, \$7,899,548 in the Aegon LIHTC Fund 55, \$2,651,931 in the AEP Affordable Housing Fund 2021, \$13,011,667 in the R4 Housing Partners X LP Fund, \$515,524 in the R4 Housing Partners XVI, \$17,221,386 in the CREA Corporate Tax Credit Fund 66, LLC Fund, \$597,158 in the CREA Corporate Tax Credit Fund 85, and 12,037,258 in Georgia Tax Credit fund XVII Fund.
  - (2) \$9,921,904 of tax benefits was recognized during the year.
  - (3) The balance of the investment recognized in the statement of financial position for the reporting period is \$71,757,103.
  - (4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).
  - (5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:
  - a. (1) The name of each partnership or limited liability entity and percentage of ownership Not Applicable
    - (2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities Not Applicable
    - (3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. non-admitted goodwill or other non-admitted assets) Not Applicable
    - (4) The accounting treatment of the difference. Not Applicable
  - b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. Not Applicable
  - c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. Not Applicable
  - (6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write
    - a. A description of the impaired assets and the facts and circumstances leading to the impairment. Not Applicable
    - b. The amount of the impairment and how fair value was determined. Not Applicable
  - (7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

#### L. Restricted Assets

#### 1. Restricted Assets (Including Pledged)

			Current Year			6	7
	1	1 2 3 4		5			
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock i. FHLB capital stock j. On deposit with states k. On deposit with other regulatory bodies	\$ 34,578,400 \$ 4,011,880	\$ - \$ -	\$ - \$ -	\$ - \$ -	\$ 34,578,400 \$ 4,011,880	\$ 33,360,200 \$ 3,976,330	
Pledged collateral to FHLB (including assets backing funding agreements)	\$ 743,639,887	\$ -	\$ -	\$ -	\$ 743,639,887	\$ 686,628,694	\$ 57,011,193
m. Pledged as collateral not captured in other categories n. Other restricted assets	\$ 49,004,277	\$ -	\$ -	\$ -	\$ 49,004,277	\$ 43,398,651	\$ 5,605,626
o. Total Restricted Assets	\$ 831,234,444	\$ -	\$ -	\$ -	\$ 831,234,444	\$ 767,363,875	\$ 63,870,569

- (a) Subset of Column 1
- (b) Subset of Column 3

	Current Year					
	8	9	Perce	ntage		
			10 Gross (Admitted &	11		
	Total Non- admitted	Total Admitted Restricted	Non- admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets		
Restricted Asset Category	Restricted	(5 minus 8)	(c)	(d)		
Subject to contractual obligation for which liability is not shown						
b. Collateral held under security lending agreements						
c. Subject to repurchase agreements						
d. Subject to reverse repurchase agreements     e. Subject to dollar repurchase agreements     f. Subject to dollar reverse repurchase     agreements						
g. Placed under option contracts						
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock						
i. FHLB capital stock	\$ -	\$ 34,578,400	0.048%	0.048%		
j. On deposit with states	\$ -	\$ 4,011,880	0.006%	0.006%		
k. On deposit with other regulatory bodies						
Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ 743,639,887	1.029%	1.031%		
m. Pledged as collateral not captured in other categories	\$ -	\$ 49,004,277	0.068%	0.068%		
n. Other restricted assets						
o. Total Restricted Assets	\$ -	\$ 831,234,444	1.150%	1.152%		

- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Gross (Admitted & Nonadmitted) Restricted							8	Percentage		
	Current Year			6	7		9	10		
	1	2	3	4	5					
		G/A Supporting	Total Separate						Gross (Admitted &	Admitted
		S/A Supporting	Account (S/A)	S/A Assets			Increase/	Total Current	Non-admitted &	Restricted to
5	Total General Account (G/A)	Activity	Restricted Assets	Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	(Decrease) (5 minus 6)	Year Admitted Restricted	Restricted to Total Assets	Total Admitted Assets
Description of Assets	Account (G/A)	(a)	ASSEIS	Activity (b)	(1 pius 3)	FIIOI Teal	minus 6)	Restricted	IOIAI ASSEIS	ASSEIS
US Treasury securities held as futures collateral	\$49,004,277	\$ -	\$ -	\$ -	\$49,004,277	\$43,398,651	\$ 5,605,626	\$ -	0.000%	0.000%
Total (c)	\$49,004,277	\$ -	\$ -	\$ -	\$49,004,277	\$43,398,651	\$ 5,605,626	\$49,004,277	0.068%	0.068%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.
- 3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
  Not applicable.
- Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements Not applicable.
- M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

	_	Gross Amount Recognized	Aı	mount Offset*	Net Amount Presented on Financial Statements
(1) Assets					
Currency Swaps	\$	36,300,851	\$	-	\$ 36,300,851
Index Participation feature	\$	6,078,784	\$	_	\$ 6,078,784

<sup>\*</sup> For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Currency Swaps	\$ 43,325,675	\$ -	\$ 43,325,675

<sup>\*</sup> For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5GI Securities

Not applicable.

- P. Short Sales
  - (1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date) Not applicable.
  - (2) Settled Short Sale Transactions Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

	Ger	ierai Account	Separa	ile Account
1. Number of CUSIPs		84		0
2. Aggregate Amount of Investment Income	\$	76,044,246	\$	-

R. Reporting Entity's Share of Cash Pool by Asset Type Not applicable.

### NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.
- B. The Company had the following write downs in 2021:

Crosslink Ventures VI, L.P.	\$ 2,119,358
TSG6, L.P.	\$ 2,196,466
Prophet Equity, L.P.	\$ 9,365,547
High Street Real Estate Fund V	\$ 1,868,229
Lovell Minnick Equity Partners IV	\$ 5,381,706
LS Power Equity Partners II, LP	\$ 1,675,391
Msouth Equity Partners II, L.P.	\$ 2,942,507
Msouth Equity Partners III, L.P.	\$ 2,736,826
Phoenix Equity Partners 2010, L.P.	\$ 1,595,209
EQT VI Fund	\$ 2,184,797
Centerbridge Capital Partners II	\$ 3,233,616
North Bridge Venture Partners IV	\$ 669,374
North Bridge Venture Partners V	\$ 1,174,867
North Bridge Ventures VI	\$ 796,391
Advantage Solar IV	\$ 312,455
SkyHigh Sun, LLC	\$ 103,401
RG Haberdasher Solar, LLC	\$ 7,726,735
RG Worcester Solar, LLC	\$ 49,250
RBC-Fern Holding Company, LLC	\$ 970,910
RBC-VSF 26 Holding Company,	\$ 1,013,384
MG Clackamas, LLC	\$ 1,055,871
MG Dancing Feather, LLC.	\$ 28,047,376
MG Gas City, LLC	\$ 1,295,504
RG Mankato Solar, LLC	\$ 3,715,992
Nittany Solar, LLC	\$ 1,725,689
USB RETC Fund 2021-3, LLC	\$ 18,125,200

### NOTE 7 Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

Bonds - non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks - non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans - non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate - non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at December 31, 2021.

### NOTE 8 Derivative Instruments

In the normal course of business, the Company enters into derivative transactions to reduce its exposure to fluctuation in foreign currency exchange rates and market volatility. These hedging strategies include the use of forwards, futures, put options and swaps.

#### Currency Indexed:

- A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.
- B. Reporting entity's objectives for using derivatives Not Applicable.
- C. Changes in fair value are reported in surplus Not Applicable.
- D. Derivative contracts with financing premiums Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.

- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.
- G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter. Not Applicable.

#### Foreign currency:

- A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.
- B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2021 and 2019, \$0 and \$0 were reported as derivative assets and miscellaneous liabilities, respectively.
- C. Changes in fair value are reported in surplus
- D. Derivative contracts with financing premiums
   Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.
- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.
- Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter Not Applicable.

#### **Currency swaps:**

- A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.
- B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2021, \$36,300,851 was reported as derivative assets and \$43,325,675 as derivative liabilities.
- C. Changes in fair value are reported in surplus.
- D. Derivative contracts with financing premiums
   Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.
- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.
- G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter Not Applicable.

#### Equity-indexed futures and options:

- A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.
- B. S&P equity options are used by the Company as a risk management strategy to reduce the projected dividend liability exposure on its Index Participation Feature ("IPF") which is a rider on certain whole life contracts. The Company uses a combination of short positions (sell) and long positions (purchases) of over-the-counter European call options on the S&P 500 index with expiration of one year to mitigate the dividend liability exposure based on the future return on S&P 500 index for the annual period of the monthly segment being hedged between the guaranteed floor rate and the cap rate on the participating balances. The change in the fair value of the options contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in the amount of the dividend liability.
- C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.
- D. Derivative contracts with financing premiums
   Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.
- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.

- G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter Not Applicable.

#### Treasury Futures:

- A. Treasury futures are used to mitigate the portion of the change in fair value related to a change in interest rates on specifically identified assets acquired by the Company and held in its general account to support the Funding Agreements ("FA") and the specifically identified portion of a liability incurred by the Company pertaining to FA that are issued by the Company to back Medium Term Notes ("MTN") issued by a special purpose entity.
- B. The Company enters into short positions (sells) treasury futures contracts prior to the issuance of the FA-MTN in order to lock in the interest rate component of the return of the designated assets at their date of acquisition. When the FA-MTN is issued the Company enters into long position (purchases) treasury futures contracts in order to mitigate the change in the fair value of the designated net liability due to the effects of interest rate changes. For effective hedges, the change in the fair value of the futures contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its FA liability. For ineffective hedges, the change is fair value is recorded as a gain(loss) at the time of issuance.
- C. Description of the accounting policies for recognizing (or reasons for not recognizing) and measuring the derivatives used, and when recognized and where those Not Applicable.
- D. Derivative contracts with financing premiums Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.
- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.
- G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter Not Applicable.

#### **Credit Default Swaps:**

- A. The Company "has the ability to" write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.
- B. Credit default swaps are reported at fair value in the statutory balance sheet. As of December 2021, \$49,892,532 was reported as derivative liability.
- C. Changes in fair values are reported in surplus.
- D. Derivative contracts with financing premiums Not Applicable.
- E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss Not Applicable.
- F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting Not Applicable.
- G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose Not Applicable.
- H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter Not Applicable.

#### NOTE 9 Income Taxes

Deferred income taxes are generally recognized, based on enacted tax rates, when assets and liabilities have different values for financial statement and tax purposes.

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

	As of	End of Current	Period		12/31/2020			Change		
	(1)	(2)	(3) (Col. 1 + 2)	(4)	(5)	(6) (Col. 4 + 5)	(7) (Col. 1 - 4)	(8) (Col. 2 - 5)	(9) (Col. 7 + 8)	
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total	
(a) Gross Deferred Tax Assets	\$ 1,646,437,311	\$ 124,962,320	\$ 1,771,399,631	\$ 1,552,889,595	\$ 101,984,960	\$ 1,654,874,555	\$ 93,547,716	\$ 22,977,360	\$ 116,525,076	
(b) Statutory Valuation Allowance Adjustment										
(c) Adjusted Gross Deferred Tax Assets (1a - 1b) (d) Deferred Tax Assets Nonadmitted	\$ 1,646,437,311	\$ 124,962,320	\$ 1,771,399,631	\$ 1,552,889,595 \$ 40,993,184	\$ 101,984,960 \$ -	\$ 1,654,874,555 \$ 40,993,184	\$ 93,547,716 \$ (40,993,184)	\$ 22,977,360	\$ 116,525,076 \$ (40,993,184)	
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ 1.646.437.311	\$ 124,962,320	ľ	\$ 1,511,896,411	\$ 101,984,960	\$ 1,613,881,371	\$ 134,540,900	\$ 22,977,360	\$ (40,993,164)	
(f) Deferred Tax Liabilities	\$ 828,075,870	\$ 260,112,735	\$ 1,088,188,605	\$ 768,106,987	\$ 118,195,049	\$ 886,302,036	\$ 59,968,883	\$ 141,917,686	\$ 201,886,569	
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	Ø 040 264 444	6 (425.450.445)	\$ 683,211,026	e 742 700 424	\$ (16,210,089)	\$ 727,579,335	£ 74.572.047	\$ (118,940,326)	\$ (44,368,309)	

A valuation allowance is recorded if it is more likely than not that some portion or all of the deferred tax asset will not be realized. The Company's management has concluded that the deferred income tax assets are more likely than not to be realized. Therefore, no valuation allowance has been provided.

#### 2. Admission Calculation Components SSAP No. 101

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2021 and 2020.

	As of	End of Current	Period	12/31/2020			Change			
	(1)	(2)	(3) (Col. 1 + 2)	(4)	(5)	(6) (Col. 4 + 5)	(7) (Col. 1 - 4)	(8) (Col. 2 - 5)	(9) (Col. 7 + 8)	
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total	
Admission Calculation Components SSAP No. 101										
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ -	\$ 90,280,625	\$ 90,280,625	\$ -	\$ 60,437,170	\$ 60,437,170	\$ -	\$ 29,843,455	\$ 29,843,455	
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$ 682,193,188	\$ -	\$ 682,193,188	\$ 667,142,163	\$ -	\$ 667,142,163	\$ 15,051,025	\$ -	\$ 15,051,025	
Adjusted Gross Deferred Tax     Assets Expected to be Realized     Following the Balance Sheet Date.	\$ 682,193,188	\$ -	\$ 682,193,188	\$ 667,142,163	\$ -	\$ 667,142,163	\$ 15,051,025	\$ -	\$ 15,051,025	
Adjusted Gross Deferred Tax     Assets Allowed per Limitation     Threshold.	xxx	xxx		xxx	xxx	\$ 965,760,475	xxx	xxx	\$ (965,760,475)	
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ 964,244,118	\$ 34,681,696	\$ 998,925,813	\$ 844,754,246	\$ 41,547,790	\$ 886,302,035	\$ 119,489,872	\$ (6,866,094)	\$ 112,623,778	
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 1.646.437.306	\$ 124.962.321	\$ 1.771.399.626	\$ 1.511.896.409	\$ 101.984.960	\$ 1.613.881.368	\$ 134.540.897	\$ 22.977.361	\$ 157.518.258	

3.

2021 2020

a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.

997.000% 953.000%

b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.

10,023,685,600 \$ 8,779,973,651

4.

	As of End of 0	Current Period	12/31	/2020	Cha	ange
	(1)	(2)	(3)	(4)	(5) (Col. 1 - 3)	(6) (Col. 2 - 4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.  1. Adjusted Gross DTAs amount from Note 9A1(c)	\$ 1,646,437,311	\$ 124,962,320	\$ 1,552,889,595	\$ 101,984,960	\$ 93,547,716	\$ 22,977,360
Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	5.100%	0.000%	3.600%	0.000%	1.500%
Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 1,646,437,311	\$ 124,962,320	\$ 1,511,896,411	\$ 101,984,960	\$ 134,540,900	\$ 22,977,360
Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	5.100%	0.000%	3,600%	0.000%	1.500%

b. Do the Company's tax-planning strategies include the use of reinsurance?

Yes [ ] No [X]

B. Temporary differences for which a DTL has not been established: None.

C. Current income taxes incurred consist of the following major components:

			(1)		(2)		(3)
4	Current Income Tax		As of End of Current Period		12/31/2020		(Col. 1 - 2) Change
1.	(a) Federal			•		_	
	(a) Federal (b) Foreign	\$	9,234,369	\$	(99,753,328)	\$	108,987,697
	(c) Subtotal	œ.	9.234.369	•	(00.752.220)	φ.	100 007 607
	(d) Federal income tax on net capital gains	\$	71,045,488	\$	(99,753,328) 115,045,751	\$	108,987,697
	(e) Utilization of capital loss carry-forwards	Ф	71,045,466	Ф	115,045,751	Ф	(44,000,263)
	(f) Other						
	(g) Federal and foreign income taxes incurred	\$	80,279,857	\$	15,292,423	\$	64,987,434
	(g) I ederal and loreign moonie taxes incurred	φ	60,279,637	Φ	15,292,425	Φ	04,967,434
2.	Deferred Tax Assets:						
	(a) Ordinary:						
	(1) Discounting of unpaid losses						
	(2) Unearned premium reserve						
	(3) Policyholder reserves	\$	679,053,425	\$	647,249,290	\$	31,804,135
	(4) Investments	,	2.0,000,:=0		,,	ľ	.,,,
	(5) Deferred acquisition costs	\$	358,673,368	\$	297,381,126	\$	61,292,242
	(6) Policyholder dividends accrual	\$	228,650,662	\$	213,127,320	\$	15,523,342
	(7) Fixed Assets	\$	1,315,247	\$	2,186,939	\$	(871,692)
	(8) Compensation and benefits accrual	\$	133,033,776	\$	122,580,217	\$	10,453,560
	(9) Pension accrual	\$	167,729,886	\$	192,761,513	\$	(25,031,627)
	(10) Receivables - nonadmitted	\$	32,408,800	\$	31,806,543	\$	602,257
	(11) Net operating loss carry-forward						
	(12) Tax credit carry-forward						
	(13) Other (including items <5% of total ordinary tax assets)	\$	45,572,147	\$	45,796,648	\$	(224,501)
	(99) Subtotal	\$	1,646,437,311	\$	1,552,889,595	\$	93,547,715
	(b) Statutory valuation allowance adjustment						
	(c) Nonadmitted			\$	40,993,184	\$	(40,993,184)
	(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$	1,646,437,311	\$	1,511,896,411	\$	134,540,899
	(e) Capital:						
	(1) Investments	\$	122,555,320	\$	98,575,700	\$	23,979,620
	(2) Net capital loss carry-forward						
	(3) Real estate						
	(4) Other (including items <5% of total ordinary tax assets)	\$	2,407,000	\$	3,409,260	\$	(1,002,260)
	(99) Subtotal	\$	124,962,320	\$	101,984,960	\$	22,977,360
	(f) Statutory valuation allowance adjustment						
	(g) Nonadmitted						
	(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$	124,962,320	\$	101,984,960	\$	22,977,360
	(i) Admitted deferred tax assets (2d + 2h)	\$	1,771,399,631	\$	1,613,881,371	\$	157,518,259
•	D.C. LT. LYLEN						
3.	Deferred Tax Liabilities:						
	(a) Ordinary:					١.	
	(1) Investments	\$	190,658,029	\$	156,290,490	\$	34,367,539
	(2) Fixed Assets					١.	
	(3) Deferred and uncollected premium	\$	242,092,351	\$	243,033,641	\$	(941,290)
	(4) Policyholder reserves	\$	161,005,322	\$	176,543,453	\$	(15,538,131)
	(5) Other (including items <5% of total ordinary tax liabilities)	\$	234,320,168	\$	192,239,403	\$	42,080,765
	(99) Subtotal (b) Capital:	\$	828,075,870	\$	768,106,987	\$	59,968,883
	(1) Investments	¢.	250 407 740	6	117 400 000		141 047 696
	(2) Real estate	\$	259,407,718	\$	117,490,032	\$	141,917,686
	(3) Other (including items <5% of total capital tax liabilities)	¢.	705.047	6	705.047		
	(99) Subtotal	\$	705,017	\$	705,017	\$	141 047 696
	(c) Deferred tax liabilities (3a99 + 3b99)	\$	260,112,735	\$	118,195,049	\$	141,917,686
4 1	Net deferred tax assets/liabilities (2i - 3c)	\$	1,088,188,605	\$	886,302,036	\$	201,886,569
4. [	vet deterred tax assets/flabilities (Zi - 3C)	\$	683,211,026	\$	727,579,335	\$	(44,368,310)

The change in net deferred tax assets is comprised of the following:

	De	cember 31, 2021	De	cember 31, 2020	 Change
Adjusted gross deferred tax assets		1,771,399,631		1,654,874,556	\$ 116,525,075
Total deferred tax liabilities		1,088,188,605		886,302,036	201,886,569
Net deferred tax assets (liabilities)	\$	683,211,026	\$	768,572,520	(85,361,494)
Tax effect of Unrealized gains (losses)					139,973,369
Tax effect of other balance change					 (82,885)
Change in net deferred income tax					\$ 54,528,990

D. 2019 deferred tax liability related to Pension of \$61 million were reclassified to deferred tax asset to conform to current year presentation.

E. The provision for federal and foreign incomes taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing the difference are as follows:

Description  Net gain from operations after dividends to policyholders and before Federal income tax @ 21%  Net realized capital gains @ 21%	12/31/2021 77,911,364 (14,187,643)	Effective Tax Rate
Provision calculated at statutory rate	\$ 63,723,721	21.00%
Tax effect of:		
Interest Maintenance Reserve	16,118,664	5.31%
Tax Exempt Interest	(4,400,522)	-1.45%
Affiliated Dividends	(9,332,676)	-3.08%
Tax Credit	(61,135,842)	-20.15%
Return to Provision	(7,400,101)	-2.44%
Pension Adjustment	31,083,555	10.24%
Other	(2,905,932)	-0.76%
Total Statutory income taxes	25,750,867	8.49%
Federal and foreign income taxes incurred	80,279,857	26.46%
Change in net deferred income taxes	(54,528,990)	-17.97%
Total statutory income taxes	25 750 867	8 49%

- F. Operating loss and tax credit carry forwards
  - 1. As of December 31, 2021, the Company does not have any net ordinary loss carryforwards, capital loss carryforwards or tax credit carryforwards.
  - 2. The following are incomes taxes incurred in prior years that will be available for recoupment in the event of future net losses:

<u>Year</u>	Ord	inary	 Capital	 Total
2021	\$	-	\$ 75,516,752	\$ 75,516,752
2020		-	110,200,251	\$ 110,200,251
2019	\$		 98,180,406	\$ 98,180,406
Total	\$		\$ 283,897,408	\$ 283,897,408

- 3. As of December 31, 2021, the Company does not have any deposits admitted pursuant to Internal Revenue code section 6603.
- G. The Company's federal income tax return is consolidated with the following entities:
  - ·The Guardian Insurance & Annuity Company, Inc.,
  - · Park Avenue Life Insurance Company,
  - · Sentinel American Life Insurance Company,
  - · Family Service Life Insurance Company,
  - · Managed Dental Care of California,
  - · Managed DentalGuard of Texas,
  - $\cdot \ \text{Managed DentalGuard of New Jersey},$
  - · Innovative Underwriters Inc.,
  - · Berkshire Life Insurance Company of America,
  - · First Commonwealth Inc. and its subsidiaries,
  - · Reed Group Ltd,
  - · GIS Canada Holdings Corp, and
  - · Guardian Abbey LLC
  - (1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.
  - (2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filling of the federal income tax return.
- H. Repatriation Transition Tax (RTT) Not applicable.
- Alternative Minimum Tax (AMT) Credit Not applicable.

#### NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.B In 2021 and 2020, the Company made the following capital contributions to its real estate joint ventures and affiliates which are an addition to Other invested assets in the Statutory Basis Balance Sheets:

	2021		2020
Hanover Acquisitions II, (Abbey) LLC	\$	12,850	\$ 12,350
Guardian Abbey, LLC		-	_
Guardian Springwoods III, LLC		630,000	7,641,265
Chelsea Place Apts, LLC		-	45,000
Troy Court Industrial		539,951	4,775,000
GS-Invreg Wayzata, LLC		12,930,003	-
Center Key Land Partners, LLC		31,950,000	-
Alta Davenport JV, LLC		260,909	-
Total	\$	46,323,713	\$ 12,473,615

In 2021 and 2020, the Company made the following capital contributions to its subsidiaries:

	2021	2020
The Guardian Insurance & Annuity Company, Inc. ("GIAC")	\$ 20,000,000	\$ 100,000,000
Berkshire Life Insurance Company of America ("BLICOA")	15.000.000	_
T	 ,,	 
Total	\$ 35,000,000	\$ 100,000,000

The capital contributions to GIAC were recorded as an addition to Common stocks in the Statutory Basis Balance Sheets.

In 2021 and 2020, the Company received net returns of capital of \$16,642,155 and \$2,400,859 respectively from its real estate joint ventures. These distributions are a reduction to Other invested assets in the Statutory Basis Balance Sheets.

In 2021, the Company also received returns of capital from its subsidiaries as follows:

	 2021	 2020	
First Commonwealth Inc. ("FCW").	\$ 35,000,000	\$	-
Park Avenue Life Insurance Company ("PALIC")	\$ 15,000,000	\$	-
Total	\$ 50,000,000	\$	

The return of capital from FCW of \$35,000,000 and PALIC of \$15,000,000 was recorded as a reduction to Common Stocks in the Statutory Basis Balance Sheets.

In 2021 and 2021, the Company received the following dividends from its affiliates and subsidiaries which are recorded as Net investment income in the Statutory Basis Statements of Operations:

	2021		2020		
Innovative Underwriters, Inc.	\$	500,000	\$	400,000	
Managed Dental Care of California ("MDC")		2,658,800		4,600,880	
Managed Dental Guard of Texas, Inc. (TX)		2,000,000		3,000,000	
FCW		37,460,000		89,210,080	
Total	\$	42,618,800	\$	97,210,960	

Effective May 1, 2017, the Company (Lender) amended its revolving line of credit agreement with GIAC (Borrower) to increase it from \$350,000,000 to \$750,000.000. The terms of the credit agreement state that future drawing, if any,(not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a PrimeRate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate Loan. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in quarterly installments on the last day of each March, June, September and December or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of \$750,000,000 or the aggregate unpaid principal sum of all Loans which the Lender actually makes to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIAC is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2021 and 2020, there were no outstanding drawings on the line of credit. Interest income and commitment income of \$483,218 and \$444,265 for the twelve months ended December 31, 2021 and December 31, 2020, respectively, are included in Net investment i

Effective February 27, 2020, the Company (Lender) amended its revolving line of credit agreement with GIS (Borrower) to increase it from \$300,000,000 to \$350,000,000. The terms of the credit agreement state that future drawing, if any, (not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a Prime Rate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in monthly installments no later than the last day of each month or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of \$350,000,000, on the aggregate unpaid principal sum of all Loans which the Lender actually makes hereunder to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIS is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2021, and December 31, 2020, the amount of drawings on the line of credit amounted to \$0 and \$18,500,000 respectively and is included in "Cash, cash equivalents, and shorterm investments in the Statutory Basis Balance Sheets. Interest income and commitment income of \$612,298 and \$1,959,837 for the twelve months ended December 31, 2021 and December 31, 2020 respectively, are included in Net Investment Income in the Statutor

 Transactions with related party who are not reported on Schedule Y Not applicable.

#### **Settlement of Intercompany Transactions:**

D. In accordance with NAIC SAP, all transactions between related parties are required to have a written agreement that provides for a timely settlement of amounts owed, including a specific due date. Amounts over ninety days due are to be non-admitted along with any uncollected receivable from a related party that is not part of a written agreement. Written agreements are in place for all intercompany transactions and that these written agreements contain specific due dates. At December 31, 2021 the Company reported \$22,613,331 as net amounts receivable from subsidiaries. At December 31, 2020, the Company reported \$48,785,236 as net amounts receivable from subsidiaries. The net amounts due are settled at least on a quarterly basis.

#### **Related Party Commitments:**

E. The Company provides financial guarantees on behalf of some of its subsidiaries and affiliates as listed below. Per the statutory accounting guidance SSAP 5R, a liability has not been recorded on the Company's Statutory Basis Balance Sheets for any of these guarantees.

The Company continues to provide MDC, a subsidiary, a written letter of financial support for \$5,000,000 of which \$1,500,000 was funded in prior years. This amount was recorded as an additional investment in MDC. The letter was necessary for regulatory purposes in order to guarantee additional capital infusion to its California dental subsidiary as needed. At this time, MDC is not expected to further draw on the remaining \$3,500,000 as the subsidiary has \$5,000,000 more capital than is required by California. For additional information pertaining to these guarantees or undertakings, please refer to the disclosures in Note 14.

- F. The Company has expense sharing agreements with its subsidiaries. During 2021 and 2020, the Company had net billings of \$412,841,467 and \$449,455,995, respectively under these expense-sharing agreements. Amounts billed to subsidiaries are included in Commissions and operating expenses in the Statutory Basis Statements of Operations. The unpaid net receivable balance due from subsidiaries relevant to these agreements was \$38,185,935 and \$56,041,885 at December 31, 2021 and December 31, 2020, respectively, and are included in Other assets and Other liabilities in the Statutory Basis Balance Sheets.
- G. Not applicable.
- H. Not applicable
- I. Not applicable
- J. On December 31, 2021, Guardian Investor Services (GIS), a subsidiary of the Company, recorded a loss on an affiliated entity of \$151,000,000.
- K. Not applicable.
- L. Not applicable.
- M. All SCA Investments

Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8	Bbi Entities)			_
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Not applicable.	0.0%	\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	XXX			
b. SSAP No. 97 8b(ii) Entities				1
First Commonwealth, Inc.	0.0%	\$ 373,248,168	\$ 373,248,168	\$ -
Total SSAP No. 97 8b(ii) Entities	XXX	\$ 373,248,168	\$ 373,248,168	\$ -
a CCAD No. 07 0h/iii\ Fattica			I	I
c. SSAP No. 97 8b(iii) Entities Managed Dental Care of California		\$ 3,726,705	\$ 3,726,705	œ.
Innovative Underwriters, Inc.		\$ 6,602,424	\$ 3,720,703 e	\$ - \$ 6,602,424
Guardian Investor Services, LLC		\$ 687,805,161	\$ 687,805,161	\$ 0,002,424
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 698,134,290	\$ 691,531,866	\$ 6,602,424
[			ı	ı
d. SSAP No. 97 8b(iv) Entities		_		
Not applicable.	0.0%	\$ -	\$ -	\$ -
Total SSAP No. 97 8b(iv) Entities	XXX			
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	\$ 1,071,382,458	\$ 1,064,780,034	\$ 6,602,424
f. Aggregate Total (a+ e)	XXX	\$ 1,071,382,458	\$ 1,064,780,034	\$ 6,602,424

NAIC Filing Response Information						•
SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resub- mission Required Yes/No	Code
a. SSAP No. 97 8a Entities						
Not applicable.			\$ -			
Total SSAP No. 97 8a Entities	XXX	XXX		XXX	XXX	XXX
			-			
b. SSAP No. 97 8b(ii) Entities						
Not applicable.			\$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX		XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Managed Dental Care of California	S2	12/31/2021	\$ 3,726,705			
First Commonwealth, Inc.	S2	12/31/2021	\$ 373,248,168			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ 376,974,873	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						Π
Not applicable.			\$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	,	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$ 376,974,873	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$ 376,974,873	XXX	XXX	XXX

<sup>\*</sup> S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

O. SCA or SSAP 48 Entity Loss Tracking

1	2	3	4	5	6
·			·	Guaranteed Obligation / Commit-	Ü
	Reporting Entity's	Accumulated	Reporting Entity's	ment for	Amount of the Recognized
Entity	Share of Net Income (Loss)	Share of Net Income (Losses)	Share of Equity, Including Negative Equity	Financial Support (Yes/No)	Guarantee Under SSAP No. 5R
360 South Acacia, LLC Airside Park, LP	\$ 607,212 \$ -	\$ (339,030) \$ (2.069,054)	\$ (339,030) \$ 2,069,054	No No	\$ - \$ -

#### NOTE 11 Debt

- A. Not applicable.
- B. FHLB (Federal Home Loan Bank) Agreements
  - (1) On February 13, 2018, the Company became a member of the Federal Home Loan Bank of New York. Through its membership, the Company has conducted business activity with the FHLBNY. It is part of the Company's strategy to utilize these funds as a source to improve spread lending liquidity and as a source of backup liquidity. New York State Department of Financial Services permits Guardian Life to pledge collateral to the FHLBNY in an amount of up to 5% of its year-end statutory net admitted assets, excluding separate account assets. Based on Guardian Life's statutory net admitted assets as of December 31, 2021, the company has a maximum borrowing capacity of \$3,606,364,244.
  - (2) FHLB Capital Stock
    - a. Aggregate Totals

		1 Total 2+3		2 General Account		Separate Accounts
. Current Year						
(a) Membership Stock - Class A						
(b) Membership Stock - Class B	\$	9,063,400	\$	9,063,400	\$	-
(c) Activity Stock	\$	25,515,000	\$	25,515,000	\$	-
(d) Excess Stock						
(e) Aggregate Total (a+b+c+d)	\$	34,578,400	\$	34,578,400	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the						
Insurer	\$ 3	3,606,364,244		XXX		XXX
Prior Year-end     (a) Membership Stock - Class A						
(b) Membership Stock - Class B	\$	10,860,200	\$	10,860,200	\$	_
(c) Activity Stock	\$	22,500,000	\$	22,500,000	\$	_
(d) Excess Stock	Ψ	22,000,000	Ψ	22,000,000	Ψ	
(e) Aggregate Total (a+b+c+d)	\$	33,360,200	\$	33,360,200	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the	•	,,	•	,,	•	
Insurer	\$ 3	3,402,218,383		XXX		XXX

<sup>11</sup>B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

<sup>\*\*</sup> I - Immaterial or M - Material

N. Investment in Insurance SCAs Not applicable.

<sup>11</sup>B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

	•	2			2		Eligible for F	.ouc	5		•	
	Current Year Total Not Eligible for		3							Than 3		6
Membership Stock	(2+3+4+5+6)	Redemption		Мо	onths		1 Year		Yea	ars		3 to 5 Year
1. Class A 2. Class B	\$ 9,063,400	\$ 9,063,400	\$		-	\$	-	\$		-	\$	
11B(2)b1 Current Year Tot 11B(2)b2 Current Year Tot			-									
Collateral Pledged to FHLB												
a. Amount Pledged as of Re	porting Date				1		2			3		
					Fair Value		Carrying Value	<u> </u>		regate Tot forrowing	al	
Current Year Total General Pledged (Lines 2+3)     Current Year General Acts.     Current Year Separate Acts.	ccount Total Collateral	Pledged ral Pledged			780,504,528 780,504,528		\$ 743,639,887 \$ 743,639,887			67,000,00 67,000,00		
Prior Year-end Total Gen Pledged	neral and Separate Acc	counts lotal Colla	erai	\$	721,278,518	3	\$ 686,628,694	1	\$ 5	00,000,00	0	
11B(3)a1 (Columns 1, 2 ar 11B(3)a2 (Columns 1, 2 ar 11B(3)a3 (Columns 1, 2 ar 11B(3)a4 (Columns 1, 2 ar	nd 3) should be equal and 3) should be equal and 3) should be equal	to or less than 11 to or less than 11 to or less than 11	B(3)b2 (0 B(3)b3 (0	Colur Colur	nns 1, 2 and nns 1, 2 and	13 r 13 r	espectively) espectively)					
o. Maximum Amount Pledge	d During Reporting Pe	riod			1		2		E a	3 Amount Borrowed t Time of		
Current Year Total General	ral and Senarate ∆cco	uints Maximum			Fair Value		Carrying Value	)		Maximum Collateral		
Collateral Pledged (Lines 2 2. Current Year General Ac 3. Current Year Separate A 4. Prior Year-end Total Gen	.+3) ccount Maximum Colla Accounts Maximum Co	iteral Pledged Illateral Pledged			872,174,589 872,174,589		\$ 829,791,852 \$ 829,791,852			41,150,00 41,150,00		
Collateral Pledged				\$	866,150,847	7	\$ 843,039,453	3	\$ 6	18,100,00	0	
Borrowing from FHLB	ate											
					1		2		3			4 Funding
				Tota	al 2+3		General Account		Sepa Acco			Agreemen Reserves Establishe
Current Year     (a) Debt												XXX
<ul><li>(b) Funding Agreements</li><li>(c) Other</li></ul>			\$	567	,000,000	\$	567,000,000	\$		-	\$	XXX
(d) Aggregate Total (a+b	+c)		\$	567	,000,000	\$	567,000,000	\$		-	\$	
Prior Year end     (a) Debt												XXX
<ul><li>(b) Funding Agreements</li><li>(c) Other</li></ul>			\$		,000,000	\$	500,000,000	\$		-	\$	XXX
(d) Aggregate Total (a+b	+c)		\$	500	,000,000	\$	500,000,000	\$		-	\$	
. Maximum Amount During	Reporting Period (Cur	rent Year)			1 Total 2+3		2 General Account			3 Separate Accounts		
Debt     Tunding Agreements				\$	641,150,000	)	\$ 641,150,000	)	\$		_	
Other     Aggregate Total (1+2+)	-3)				641,150,000		\$ 641,150,000		\$		_	
11B(4)b4 (Columns 1,		qual to or greater	than 11E						Ŧ			
c. FHLB - Prepayment Obliga	•	, 2. 3. 54.61		, . / <del>-</del>	, , (= 2.6.111	• •	,	,/				
			Does	the c	ompany hav	e						
g.			DUCS		Jilipally Hav							
			prepaym the follo	ent o	bligations ur arrangemer 3/NO)?	nder						

# NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

#### A. Defined Benefit Plan

The Company sponsors non-contributory defined benefit pension plans covering all eligible employees.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2021 and 2020, along with amounts recognized in the Company's statement of financial position at December 31, 2021.

#### (1) Change in benefit obligation

a. Pension Benefits

		Overf	unded			ed		
	2	021		2020		2021		2020
Benefit obligation at beginning of year	\$	-	\$	-	\$	3,380,237,373	\$	3,002,394,371
2. Service cost	\$	-	\$	-	\$	51,996,725	\$	94,103,580
3. Interest cost	\$	-	\$	-	\$	91,196,752	\$	100,531,636
Contribution by plan participants								
5. Actuarial gain (loss)	\$	-	\$	-	\$	(99,545,457)	\$	419,803,945
Foreign currency exchange rate changes								
7. Benefits paid	\$	-	\$	-	\$	(206,719,011)	\$	(152,892,480)
8. Plan amendments								
9. Business combinations, divestitures, curtailments, settlements								
and special termination benefits			\$	-			\$	(83,703,679)
10. Benefit obligation at end of year	\$	-	\$	-	\$	3,217,166,382	\$	3,380,237,373
4. Contribution by plan participants 5. Actuarial gain (loss) 6. Foreign currency exchange rate changes 7. Benefits paid 8. Plan amendments 9. Business combinations, divestitures, curtailments, settlements and special termination benefits	\$	-	\$	-	\$	(99,545,457) (206,719,011)	\$	419,803,945 (152,892,480) (83,703,679)

#### b. Postretirement Benefits

		Overf	unded		Underfunded					
	2021			2020		2021		2020		
Benefit obligation at beginning of year	\$	-	\$	-	\$	219,203,840	\$	265,416,411		
Service cost	\$	-	\$	-	\$	3,305,870	\$	4,767,429		
3. Interest cost	\$	-	\$	-	\$	5,496,754	\$	7,422,919		
4. Contribution by plan participants										
5. Actuarial gain (loss)	\$	-	\$	-	\$	(7,810,603)	\$	21,683,770		
Foreign currency exchange rate changes										
7. Benefits paid	\$	-	\$	-	\$	(14,510,846)	\$	(12,591,983)		
8. Plan amendments			\$	-			\$	(67,494,706)		
Business combinations, divestitures, curtailments, settlements and special termination benefits										
10. Benefit obligation at end of year	\$	-	\$	-	\$	205,685,015	\$	219,203,840		

c. Special or Contractual Benefits Per SSAP No. 11

Overfu	unded	Underf	unded
2021	2020	2021	2020

Postretirement

Special or Contractual Benefits

- 1. Benefit obligation at beginning of year
- 2. Service cost
- 3. Interest cost
- 4. Contribution by plan participants
- 5. Actuarial gain (loss)
- 6. Foreign currency exchange rate changes
- 7. Benefits paid
- 8. Plan amendments

2. Liabilities recognized

- 9. Business combinations, divestitures, curtailments, settlements and special termination benefits
- 10. Benefit obligation at end of year

	Pension Benefits			urement nefits		SAP No. 11
	2021	2020	2021	2020	2021	2020
(2) Change in plan assets a. Fair value of plan assets at beginning						
of year	\$ 2,537,438,919	\$ 2,414,118,088	\$ 144,089,931	\$ 134,704,880	\$ -	\$ -
<ul><li>b. Actual return on plan assets</li><li>c. Foreign currency exchange rate changes</li></ul>	\$ 134,491,495	\$ 262,150,204	\$ 11,452,010	\$ 20,763,841	\$ -	\$ -
<ul><li>d. Reporting entity contribution</li><li>e. Plan participants' contributions</li></ul>	\$ 16,791,522	\$ 14,063,107	\$ -	\$ -	\$ -	\$ -
<ul> <li>f. Benefits paid</li> <li>g. Business combinations, divestitures</li> <li>and settlements</li> </ul>	\$ (206,719,011)	\$ (152,892,480)	\$ (13,407,210)	\$ (11,378,790)	\$ -	\$ -
h. Fair value of plan assets at end of year	\$ 2,482,002,925	\$ 2,537,438,919	\$ 142,134,731	\$ 144,089,931	\$ -	\$ -
(3) Funded status			Pension Benef	fits	Postretireme	ent Benefits
			2021	2020	2021	2020
<ul><li>a. Components:</li><li>1. Prepaid benefit costs</li><li>2. Overfunded plan assets</li><li>3. Accrued benefit costs</li><li>4. Liability for pension benefits</li></ul>		\$	735,163,457 \$	842,798,454 \$	-	\$ -
<ul><li>b. Assets and liabilities recognized:</li><li>1. Assets (nonadmitted)</li></ul>						

Pension

735,163,457

842,798,454

63,550,284

75,113,909

c. Unrecognized liabilities

		Pension Benefits			Postret Ben	ent	Special or Contractual Benefit Per SSAP No. 11				
	_	2021	_	2020	 2021		2020		2021		2020
(4) Components of net periodic benefit cost											
a. Service cost	\$	51,996,725	\$	94,103,580	\$ 3,305,870	\$	4,767,429	\$	-	\$	-
b. Interest cost	\$	91,196,752	\$	100,531,636	\$ 5,496,754	\$	7,422,919	\$	-	\$	-
<ul> <li>c. Expected return on plan assets</li> </ul>	\$	(171,563,271)	\$	(168,669,403)	\$ (9,693,811)	\$	(9,205,572)	\$	-	\$	-
d. Transition asset or obligation			\$	253,000		\$				\$	-
e. Gains and losses	\$	80,502,885	\$	90,461,409	\$ 5,066,496	\$	4,799,267	\$	-	\$	-
Prior service cost or credit     Gain or loss recognized due to a     settlement or curtailment	\$	6,804	\$	138,225	\$ (10,460,165)	\$	(8,909,472)	\$	-	\$	-
h. Total net periodic benefit cost	\$	52,139,895	\$	116,818,447	\$ (6,284,856)	\$	(1,125,429)	\$	-	\$	-

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits					Postretirem	ent Be	enefits
		2021		2020		2021		2020
a. Items not yet recognized as a component of net periodic cost -								
prior year	\$	490,835,006	\$	274,769,174	\$	17,147,012	\$	70,406,012
b. Net transition asset or obligation recognized			\$	(253,000)			\$	-
c. Net prior service cost or credit arising during the period	\$	(6,804)	\$	(225,196)	\$	10,460,165	\$	8,909,472
d. Net prior service cost or credit recognized			\$	(83,703,679)			\$	(67,494,706)
e. Net gain and loss arising during the period	\$	(80,502,885)	\$	(90,461,409)	\$	(9,568,802)	\$	10,125,501
f. Net gain and loss recognized	\$	(72,109,234)	\$	390,709,116	\$	(5,066,496)	\$	(4,799,267)
g. Items not yet recognized as a component of net periodic cost -		, , ,				,		, , ,
current year	\$	338,216,083	\$	490,835,006	\$	12,971,879	\$	17,147,012

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension	Ben	efits	Postretirem	nent Benefits		
	2021		2020	 2021		2020	
a. Net transition asset or obligation		\$	253,000		\$	-	
b. Net prior service cost or credit	\$ -	\$	-	\$ (57,966,897)	\$	9,614,668	
c. Net recognized gains and losses	\$ 931,294,514	\$	1,074,271,080	\$ 51,482,280	\$	66,117,578	

2021

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

a. Weignted average discount rate	2.750%	3.500%
b. Expected long-term rate of return on plan assets	7.000%	7.200%
c. Rate of compensation increase	3.000%	3.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		
Weighted average assumptions used to determine projected benefit obligations as of end of current period:		
	2021	2020
e. Weighted average discount rate	3.050%	2.750%
f. Rate of compensation increase	3.000%	3.000%

g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)

For measurement purposes, a 6.50 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2021. The rate was assumed to decrease gradually to 4.5 percent for 2030 and remain at that level thereafter.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was \$3,028,302,258 for the current year and \$3,178,474,355 for the prior year

- (9) Not applicable
- (10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	 Amount
a. 2022	\$ 184,313,768
b. 2023	\$ 184,943,350
c. 2024	\$ 185,020,396
d. 2025	\$ 187,888,454
e. 2026	\$ 188,526,759
f. 2027 through 20xx	\$ 933,780,006

- (11) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated.
- (12) The Company does not have any regulatory contribution requirements for 2020 and made no voluntary contributions.
- (13) Not applicable
- (14) Not applicable
- (15) Not applicable
- (16) Not applicable
- (17) Not applicable
- (18) Not applicable

#### Investment Policies and Strategies

The asset allocations were set with the objective of meeting long term investment objectives to fund Plan liabilities while achieving our optimum plan cash contribution level. Scenario modeling was performed with the assistance of an outside consultant primarily using the Capital Asset Pricing Model as well as historical asset class returns (Ibbotson data) to provide analysis to establish the target asset allocation ranges. Given the nature of the liabilities, the overall allocation to stocks should be in the 0% - 30% range with an objective of not exceeding 30%.

	Target	As of
	Allocation 2022	December 31, 2021
Asset Category		
U.S. Stocks	0%-50%	16%
International Stocks	0%-10%	4%
Non-convertible Bonds	60%-90%	80%
		100%

#### The fair value of each class of plan assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)		(Level 2)	(Level 3)		Total
Fixed Maturities	\$ 1	\$	-	\$ -	\$	-
US government	\$ 3,646,609	\$	-	\$ -	\$	3,646,609
All other government	\$ -	\$	2,576,235	\$ -	\$	2,576,235
States, territories, and possessions	\$ -	\$	3,322,027	\$ -	\$	3,322,027
Political subdivisions	\$ -	\$	505,556	\$ -	\$	505,556
Special Revenue	\$ -	\$	5,003,397	\$ -	\$	5,003,397
Industrial and miscellaneous	\$ -	\$	1,774,853,471	\$ -	\$	1,774,853,471
Common stock	\$ _	\$	483,315,906	\$ _	\$	483,315,906
Total Plan Assets	\$ 3,646,609	\$2	2,269,576,592	\$ -	\$ 2	2,273,223,201

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy Not applicable

#### Long Term Rate of Return Assumption

We derive our long-term rate of return assumption for the Pension Trust using a building-block method whereby we've selected a long-term inflation assumption and then added the expected real rate of return based on the asset allocation employed for investing the funds. We believe this methodology provides a balanced and appropriate approach to determining our long-term rate of return assumption.

For our valuations as of December 31, 2021, we have set our expected long-term rate of return on plan assets to be 7.0%. The current year's rate represents a decrease of 0.2% from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings over the next few years. The asset mix between fixed income and equity securities has changed during 2021 and reflects that strategy. Guardian's goal is to derisk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

#### **Defined Contribution Plan**

The Company sponsors defined contribution plans as follows:

The Company sponsors defined contribution plans. Home office employees are covered by an investment and profit sharing plan pension plans 401(k)/401(a). Employees can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. For home office employees hired on or after January 1, 2018, or home office employees hired before January 1, 2018 that do not meet the Rule of 75 as of December 31, 2021, the Company also makes a non-elective contribution to the Plan based on the age, years of service, and compensation of the participant. Field representatives are covered by a 401(k)/401(a) investment plan in which they can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for both home office plans and the field representative's plan are held in a trust. Full time agents and general agents are covered by non-contributory plans. The Company contributed \$81,624,328 to these plans in 2021 and \$35,441,275 in 2020. The Company funds these plans and reflects the funded amounts as a liability.

- Multiemployer Plans Not applicable.
- Consolidated/Holding Company Plans G Not applicable.
- Postemployment Benefits and Compensated Absences Η.
- Not applicable.
- Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
  - (1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:
  - (a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between \$250 and \$5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and
  - (b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.
  - (2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees
  - (3) Disclosure of Gross Benefit Payments.

The Company's gross benefit payments for 2021 were \$13,621,276 and estimates future payments to be \$15,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization subsidies.

#### Plan Amendments

On September 30, 2020, the Company announced the decision to freeze future pension benefit accruals for all Home Office employees who have not reached the Rule of 75 as of December 31, 2021. The Rule of 75 is determined using 75 "points" when combining an employee's age plus years of service as of December 31, 2021. The announcement of the plan change resulted in a plan curtailment as defined in Statement of Statutory Accounting Principle No. 102, Accounting for Pensions, A Replacement of SSAP No. 89 ("SSAP 102"). A curtailment was measured as of September 30, 2020, which is the date the changes were communicated to Plan participants, in accordance with the practical expedient described in SSAP 102. The curtailment resulted in a reduction in PBO of \$84 million which was offset against the Plan's unrecognized losses and recognized as a gain in surplus.

On June 30, 2020, the Company announced the decision to eliminate the post-Medicare HRA subsidy for all Home Office employees that retire after December 31, 2021. The announcement of the plan change resulted in a plan amendment as defined in Statement of Statutory Accounting Principle No. 92, Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14 ("SSAP 92"). The plan was remeasured as of June 30, 2020, which is the month end closest to the date the changes were communicated to Plan participants, in accordance with the practical expedient described in SSAP 92. The amendment resulted in a reduction in PBO of \$67 million which offset existing unrecognized prior service costs of \$14 million with the remaining \$53 million recognized as a new prior service credit and recognized as a gain in surplus.

#### NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.
- B. The Company has no preferred stock outstanding.
- C. The Company is a mutual company and therefore does not pay dividends to shareholders.
- D. Not applicable
- E. The Company is a mutual company and therefore does not pay dividends to shareholders.
- F. The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.
- G. There have been no advances made against surplus.
- H. The Company does not hold stock for special purposes.
- Not applicable.
- J, The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is

\$ 820,190,787

K. The Company issued the following surplus debentures or similar obligations:

The Company has issued various Surplus Notes ("the Notes") to unrelated third parties pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by The Bank of New York Mellon as fiscal agent. Interest on each of the Notes is scheduled to be paid semiannually on the interest paid dates listed in the table below. All of the Notes are unsecured and subordinated to all present and future indebtedness, policy claims and other creditor claims of the Company. Under New York Insurance Law, the Notes are not part of the legal liabilities of the Company. The Notes do not repay principal prior to maturity, and each payment of interest or principal may be made only with the prior approval of the Superintendent and only out of surplus funds that the Superintendent determines to be available for such payments under New York Insurance Law. Provided that approval is granted by the Superintendent, the Notes may be redeemed at the option of the Company (in whole or in part) at the "make-whole" redemption price equal to the greater of the principal amount of the Notes to be redeemed, or the sum of the present value of the remaining scheduled interest and principal payments, excluding the accrued interest as of the date on which the Notes are to be redeemed, discounted to the redemption date on a semi-annual basis at an adjusted treasury rate plus varying basis points. The Surplus Note issuances were not structured in a manner where typical cashflows have been reduced or eliminated.

1 Item Number	2  Date Issued	3	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year		7  Carrying Value  of Note  Current Year*		8 Unapproved Interest And/Or Principal
	10/06/2009	7.375%	\$ 231,332,610	No	\$	231,571,163	\$	231,650,681	\$ 4,297,449
	06/19/2014	4.875%	\$ 448,492,500	No	\$	448,688,475	\$	448,718,625	\$ 609,375
	01/24/2017	4.850%	\$ 517,151,461	No	\$	520,286,009	\$	521,330,859	\$ 12,175,375
	01/22/2020	3.700%	\$ 296,556,000	No	\$	296,590,440	\$	296,659,320	\$ 5,500,000
Total	XXX	XXX	\$ 1,493,532,571	XXX	\$	1,497,136,087	\$	1,498,359,484	\$ 22,582,199

<sup>\*</sup> Total should agree with Page 3, Line 32.

(1) The Company completed an exchange in which it issued additional 1/24/2017 Notes ("2017 Notes") in exchange for redeemed 10/6/2009 Notes ("2009 Notes"). They were settled predominately on December 27, 2017 with a minimal amount settling on January 8, 2018. The 2009 Notes had a principal balance of \$166.9 million (carrying value \$165.7 million) and the additional 2017 Notes had a principal balance of \$229.3 million (carrying value \$170.5 million). Of the \$63.6 million discount at the time of the exchange, \$4.8 million pertaining to inducement for note holders to exchange their notes was recorded as an expense on the transaction date along with an increase to the carrying value of the 2017 Notes. The remaining \$58.8 million will be charged to the Statutory Basis Statements of Operations over the life of the 2017 Notes.

1 Item Number	Int	9 Current Year terest Expense Recognized	pense Interest Expense		11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
	\$ \$	17,189,797 21,937,500	\$ \$	307,390,097 164,531,250				09/30/2039 06/19/2064
	\$	28,097,020	\$	120,875,580				01/24/2077
	\$	5,500,000	\$	22,100,000				01/22/2070
Total	\$	72,724,317	\$	614,896,927	XXX	\$ -	\$ -	XXX

1 Item	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	19  Type of Assets Received Upon Issuance
	No	No	No	No	. , po s issue . issuitod o poir idoduliso
	No	No	No	No	
	No	No	No	No	
	No	No	No	No	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21  Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
			No No No
Total	\$ -	\$ -	No XXX

L. The impact of any restatement due to prior quasi-reorganizations is as follows: Not applicable.

M. Not applicable.

#### NOTE 14 Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

(1) Total contingent liabilities:

\$ 1,666,653,673

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled \$1,666,653,673 and \$1,641,531,847 in 2021 and 2020, respectively.

(2)				
(1)	(2)	(3)	(4) Maximum potential amount of	(5)
Nature and circumstances of guarantee and key attributes,	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed	Ultimate financial statement	future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be	Current status of payment or performance risk of guarantee.
including date and duration of agreement	under SSAP No. 5R.)	impact if action under the guarantee is required	specifically noted.	Also provide additional discussion as warranted
Guarantee of additional capital infusion to dental subsidiary, Managed Dental Care of California up to \$5 million, as needed for a term without expiration.	Exception - see SSAP No. 5 R - 17.f	Investment in SCA	\$ 3,500,000	\$1.5 million has already been provided in previous years.
Total	\$ -	XXX	\$ 3,500,000	XXX

(3)

	 Amount
<ul> <li>a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)</li> <li>b. Current Liability Recognized in F/S:</li> </ul>	\$ 3,500,000
Noncontingent Liabilities	
2. Contingent Liabilities	
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	\$ 3,500,000
2. Joint Venture	
Dividends to Stockholders (capital contribution)	
4. Expense	
5. Other	
6. Total (Should equal (3)a.)	\$ 3,500,000

#### B. Assessments

(1)

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2021, and December 31, 2020, the liability balance included in other liabilities and accrued expenses were \$2,651,691 and \$2,884,845, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were \$9,411,124 and \$12,239,742 as of December 31, 2021 and December 31, 2020, respectively.

(2)	a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ 9,411,124
	b. Decreases current year:	
	Adjustment to reserve	\$ -
	Credits utilized	\$ 2,778,455
	c. Increases current year:	
	Adjustment to reserve	\$ _
	Credits utilized	\$ -
	d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 6,632,669
(3)		
	a. Discount Rate Applied	3.5%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency

Name of the Insolvency	Guaranty Fund Assessment					Related Assets			
	U	ndiscounted	Discounted		Undiscounted		Discounted		
Penn Treaty / ANIC	\$	2,115,965	\$	1,774,071	\$	9,392,999	\$	6,632,669	
ELNY	\$	877,620	\$	877,620	\$	-	\$	-	

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Pavables Recoverables										
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years					
Various	50	1 - 3 years	2 years	40	1-20 years	6 -7 years					

- C. Gain ContingenciesNot applicable.
- D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

(1) The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits

(2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period

(3) Indicate whether claim count information is disclosed per claim or per claimant

O-25 Claims

Per Claim

- E. Joint and Several Liabilities
   Not applicable.
- F. All Other Contingencies

The Company is engaged in various disputes, litigations, governmental regulatory inquiries and other proceedings arising out of its business operations. These matters could result in losses, monetary damages, fines penalties or changes in the business operations of the Company. Due to the uncertainties inherent in these disputes, it is difficult to determine the ultimate loss the Company will experience. The Company evaluates each matter and establishes an accrual where a loss is probable and the amount can be reasonably estimated. In the opinion of Management, based on current information at December 31, 2021, any losses resulting from such disputes would not have a material adverse effect on the financial position of the Company.

The Company also evaluates these matters for a reasonably possible range of loss. Due to the uncertainties inherent in these matters, such as timing of discovery and court decisions, the Company is not able to ascertain a reasonably possible range of loss for each matter. In the opinion of Management, as of December 31, 2021, the aggregate range of reasonably possible loss for those matters it is able to provide an estimate for is not material to the Company's financial position.

#### NOTE 15 Leases

#### A. Lessee Operating Lease:

(1) Current Leases:

The Company has lease agreements for the rental of real estate that are classified as operating leases. Rental expense for these properties was \$33.734.349 for year ended December 31, 2021 and \$35,424,604 for the year ended December 31, 2020.

The Company's major office facility leases are primarily used for administrative and business support operations are as follows:

On December 10, 2020, the Company sold the Appleton facility and signed a five-year agreement to lease back the third floor of the location from the new owner. The Company will begin paying rent on the leased space in April 2021 and is obligated to pay approximately \$651,130 in annual base rent plus operating expenses and taxes.

On September 13, 2017, the Company signed a seventeen-year five-month lease agreement for its New York home office facility. The Company began using the building in the second quarter of 2019 as a replacement of the prior New York home office facility. The Company is obligated to pay approximately \$15,000,000 in annual base rent plus operating expenses and taxes.

On March 8, 2017, the Company signed a fifteen-year lease agreement for its New Jersey home office facility. The Company began using the building in the first quarter of 2018 and is obligated to pay approximately \$3,000,000 in annual base rent plus operating expenses and taxes.

On August 11, 2016, the Company signed a ten-year lease agreement for its Spokane home office facility. The Company began using the building in March 2017 and is obligated to pay approximately \$1 million in annual base rent which includes operating expenses and taxes

On January 26, 2015, the Company signed a twenty-year lease agreement with GLICA Bethlehem, LLC. Under the terms of the lease agreement GLICA Bethlehem, LLC built an office building in Bethlehem, PA according to specifications provided by the Company. The Company began using the building in June 2016 and is obligated to pay approximately \$5,288,185 in annual base rent plus operating expenses and taxes.

(2) a. At December 31, 2021, the minimum aggregate rental commitments are as follows:

		Leases
1. 2022	\$	33,274,201
2. 2023	\$	32,187,498
3. 2024	\$	29,841,768
4. 2025	\$	27,823,887
5. 2026	<u>\$</u>	26,006,869
6. Total	_\$	149 134 223

Operating

Oneretine

LIABILITIES

(2) b. At January 1, 2022, the minimum aggregate sublease income receivables are as follows:

	Leases
	Leases
1. 2022	\$ 3,480,036
2. 2023	\$ 3,480,282
3. 2024	\$ 2,856,727
4. 2025	\$ 2,197,295
5. 2026	\$ 1,717,544
6. Total	\$ 13.731.884

(3) Not applicable.

#### B. Lessor Leases

- (1) Not applicable.
- (2) Leveraged Leases Not applicable.

# NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

ASSETS

	,			 _	
	 2021	2020	 2021	2020	
a. Swaps	\$ 30,850,714	\$ 21,445,931	\$ 93,218,207	\$ 97,333,670	
b. Futures	\$ 75,730,749	\$ 68,925,590	\$ -	\$ -	
c. Options	\$ 436,403	\$ 183,753	\$ -	\$ -	
d. Total	\$ 107,017,866	\$ 90,555,274	\$ 93,218,207	\$ 97,333,670	

- (2) See Footnote No. 8 for a discussion of the Company's derivative instruments.
- (3) The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to creditrelated losses in the event of nonperformance by counterparties to such financial instruments.
- (4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up U.S. Treasury securities to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques.

#### NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfer and Servicing of Financial Assets The Company did not participate in any securities lending programs during 2021.
- C. Wash Sales
  - (1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
  - (2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2021 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities So		Cost of Securities Repurchased	G	ain/(Loss)
Bonds	4	1	\$ 25,437,36	0	\$ 25,511,091	\$	(73,730)
Bonds		0	\$	-	\$ -	\$	-
Common stock		0	\$	_	\$ -	\$	_

#### NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

#### A ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:

	ASO Uninsured Plans		Uninsured Portion of Partially Insured Plans			Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	\$	10,254,000	\$	-	\$	10,254,000
b. Total net other income or expenses (including interest paid to or received from plans)     c. Net gain or (loss) from operations     d. Total claim payment volume	\$ \$ \$	(2,154,000) 8,100,000 639,270,652	\$ \$	-	\$ \$ \$	(2,154,000) 8,100,000 639,270,652

- B. ASC Plans: Not applicable.
- Medicare or Similarly Structured Cost Based Reimbursement Contract Not applicable.

### NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

### NOTE 20 Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1	)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value						
Perpetual Preferred Stock	\$	- \$	-	\$	- \$	\$ -
Industrial and Misc	\$	- \$	-	\$	- \$	\$ -
Total Perpetual Preferred Stocks	\$	- \$	-	\$	- \$	\$ -
Bonds	\$	- \$	-	\$	- \$	\$ -
Industrial and Misc	\$	- \$	5,986,234	\$	- \$	\$ 5,986,234
Total Bonds	\$	- \$	-	\$	- s	s -
Common Stock	\$	- \$	-	\$	- s	s -
Industrial and Misc	\$	- I s	33,299	\$ 34,900,26	0 \$ 76,343,204	\$ 111,276,763
Total Common Stock	\$	- s	-	\$	- s	\$ -
Derivative Assets	\$	-   \$	_	\$	- s	s -
Index Participation Feature	\$	-   \$	_	\$ 6,078,78	4   \$ -	\$ 6,078,784
Total Derivatives	\$	- s	_	\$	- s	\$
Total assets at fair value/NAV	s	- \$	6,019,533	\$ 40,979,04	4 \$ 76,343,204	\$ 123,341,781

Description for each class of asset or liability	(Level 1)	(Level 2)	(Le	evel 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value						
Derivative Liabilities	\$	- \$	- \$	-	\$ -	\$ -
Credit Default Swaps	\$	- \$	- \$	49,892,532	\$ -	\$ 49,892,532
Total liabilities at fair value	\$	- \$	- \$	49.892.532	\$ -	\$ 49.892.532

There were no transfers of perpetual preferred stock between levels 1 and 2.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Bonds	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Industrial & Miscellaneous (Unaffiliated) Common Stock	\$ 33,785,429 \$ -	\$ -	\$ (103,369) \$ -	\$ -	\$ -	\$ 11,976,800 \$ -	\$ -	\$ (10,758,600) \$ -	\$ - \$ -	\$ 34,900,260 \$ -
Index Participation Feature	\$ 2,284,935	\$ 3.645.645	\$ -	s -	\$ -	\$ 3,599,164	\$ -	\$ (3,450,961)	\$ -	\$ 6.078.783
Total Assets	\$ 36,070,364	\$ 3,645,645	\$ (103,369)	\$ -	\$ -	\$ 15,575,964	\$ -	\$ (14,209,561)	\$ -	\$ 40,979,043

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
b. Liabilities Derivative Liabilities Credit Default Swaps	\$ - \$ 2.711.843	\$ -	\$ - \$ (1,222,038)	\$ -	\$ -	\$ - \$ 123.988.538	\$ -	\$ - \$ (75.585.811)	\$ -	\$ - \$ 49.892.532
Total Liabilities	\$ 2,711,843		\$ (1,222,038)		\$ -	\$ 123,988,538		\$ (75,585,811)		\$ 49,892,532 \$ 49,892,532

- (3) Transfers into and out of Level 3 are due to changes in Market Value of the bonds held at this level during the reporting period.
- (4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two sided markets, benchmark securities, bids, offers and reference data.

#### Preferred Stock

Estimated fair values for preferred stock, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO.

#### Common Stock:

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was \$112,026,836 at December 31, 2021. \$0 was valued based on quoted market prices from an active market for that identical investment and \$0 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of \$33,785,429 were determined by using estimates and assumptions based on internally derived information. Common stocks with an aggregate fair value of \$78,241,407 were determined by using Net Asset Value.

#### Mortgage Loans:

The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At December 31, 2021, there were no mortgage loans carried at fair value.

#### Surplus Notes:

Estimated fair values for surplus notes are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference

Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At December 31, 2021, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

#### Derivatives:

Derivatives instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter ("OTC") traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available

- (5) Not applicable.
- B. Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	А	dmitted Assets	(Level 1)	(Level 2)	(Level 3)	Ne	et Asset Value (NAV)	lot Practicable Carrying Value)
Bonds	\$ 54,125,709,036	\$	50,111,955,021	\$ 1,414,620,680	\$ 48,221,230,575	\$ 4,489,857,782	\$		\$ -
Common Stock	\$ 111,276,763	\$	111,276,763	\$ -	\$ 33,299	\$ 34,900,260	\$	76,343,204	\$ -
Stock	\$ -	\$	-	\$ -	\$ -	\$ -	\$	-	\$ -
Mortgage Loans	\$ 5,516,253,175	\$	5,329,797,620	\$ -	\$ -	\$ 5,516,253,175	\$	-	\$ -
Surplus Notes	\$ 826,444,527	\$	689,098,970	\$ -	\$ 826,444,527	\$ -	\$	-	\$ -
Derivative Assets	\$ -	\$	-	\$ -	\$ -	\$ -	\$	-	\$ -
Currency Swaps	\$ 76,051,740	\$	36,300,852	\$ -	\$ -	\$ 76,051,740	\$	-	\$ -
Index Participation									
Feature	\$ 6,078,784	\$	6,078,784	\$ -	\$ -	\$ 6,078,784	\$	-	\$ -
Derivative Liabilities	\$ -	\$	-	\$ -	\$ -	\$ -	\$	-	\$ -
Credit Default Swaps	\$ 48,892,532	\$	48,892,532	\$ -	\$ -	\$ 48,892,532	\$	-	\$ -
Currency Swaps	\$ 16,020,289	\$	43,325,676	\$ -	\$ -	\$ 16,020,289	\$	_	\$ -

D. Not Practicable to Estimate Fair Value

Not applicable

E. The mutual funds valued at NAV are priced by dividing the daily NAV by the number of shares outstanding. As a result, the shares will never be sold for below NAV.

#### NOTE 21 Other Items

Unusual or Infrequent Items
 Not applicable.

B. Troubled Debt Restructuring: Debtors

During 2020, the Company restructured three private placement securities with the issuer, ED&F Man Treasury Management. The book value at the time of restructure was \$19,800,000 million and a \$13,200,000 million impairment was taken prior to the restructure with a \$8,594,201 million recovery at the time of restructure. The carrying value of the restructured bond was \$27,808,532 million for the year ended December 31, 2019. There were no restructured loans at December 31, 2021.

C. Other Disclosures

Assets in the amounts of \$4,011,880 and \$3,976,330 at December 31, 2021 and 2020, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at \$49,004,277 and \$43,398,651 at December 31, 2021 and 2020, respectively, were pledged as collateral for derivatives contracts.

- D. Business Interruption Insurance Recoveries Not applicable.
- E. State Transferable and Non-transferable Tax Credits Not applicable.
- F. Subprime Mortgage Related Risk Exposure
  - (1) Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional ("prime") mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 "Assets" of the Company's Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2021 and 2020, the reported statement value of sub-prime and Alt-A investments was \$660,093,421 and \$551,759,992 respectively. At December 31, 2021 and 2020, the estimated fair value of sub-prime and Alt-A investments was \$708,450,341 and \$579,372,159, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations ("CDOs") or collateralized loan obligations ("CLOs").
  - (2) Direct exposure through investments in subprime mortgage loans.

Not applicable

(3) Direct exposure through other investments.

7) Endet expedition and agriculture and investments.				
	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	\$ 635,178,026	\$ 660,093,421	\$ 708,450,341	\$ -
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	\$ 635,178,026	\$ 660,093,421	\$ 708,450,341	\$ -

<sup>\*</sup> These investments comprise

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage. Not applicable

#### G. Retained Assets

(1) Retained asset accounts may be used as a means to settle claims. Guardian uses a third party administrator to manage its retained asset account program.

The balance at the beginning of the year is in account – Deposit Type Contract-Balance. The settled death claims are deposited to account – Deposit Type Contract-Deposit. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Interest earned. The accounts are separated by line of business depending on whether the proceeds are from a Life, Annuity or Group policy. The Retained Asset Accounts 9 ("RAA") are reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

In 2021, Guardian credited an interest rate of 1.0% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 35 bps in order to set the credited rate of 1.0%. The 35 bps is used to cover the cost of administering these contracts. The retained asset account is not the default method.

<sup>0.920%</sup> of the companies invested assets.

(2)As of End of Current Year As of End of Prior Year Numbe Numbe Balance Balance a. Up to and including 12 Months 32,108,214 135 35,055,903 b. 13 to 24 Months 103 12,857,725 102 24,999,079 c. 25 to 36 Months 83 \$ 16.777.355 77 \$ 10.998.087 d. 37 to 48 Months 58 \$ 10 109 847 82 \$ 10 144 451 e. Equity investment in SCAs 68 8,859,603 99 12,403,193 \$ 49 to 60 Months 1,667 97,128,716 98,139,832 1,757 \$ Total 191.740.545

	Indiv	idua	al	Gr	oup	
	Number		Balance/ Amount	Number		Balance/ Amount
Number/balance of retained asset accounts at the beginning of the year	1,300	\$	158,109,090	952	\$	33,631,453
b. Number/amount of retained asset accounts issued/added during the year	92	\$	44,949,547	ç	\$	830,899
c. Investment earnings credited to retained asset accounts during the year	XXX	\$	1,498,863	XXX	\$	316,867
d. Fees and other charges assessed to retained asset account during the year	XXX			XXX		
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	\$	-	ç	\$	13,588
f. Number/amount of retained asset accounts closed/withdrawn during the year	177	\$	56,496,185	90	\$	4,985,487
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	1,215	\$	148,061,315	862	\$	29,780,144

 Insurance-Linked Securities (ILS) Contracts Not applicable.

The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

None.

#### NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

The Company considers events occurring after the balance sheet date but prior to February 23, 2022, the issuance of the financial statements to be subsequent events requiring disclosure.

Effective January 1, 2022, the Company entered into an agreement with PAIA whereby PAIA provides investment management of the Company's general account assets. In connection with this agreement, the Company will lease certain Investment department personnel to PAIA to provide the investment management services.

During February 2022, the Company acquired a minority equity stake in HPS Investment Partners through its wholly owned subsidiary GIS.

 $\label{type II-Nonrecognized Subsequent Events:} Type \ II-Nonrecognized \ Subsequent \ Events:$ 

The Company's Total Adjusted Capital on December 31, 2021 was \$10,706,896,626 and the Authorized Control Level reported on its December 31, 2021 RBC was \$1,005,405,392

#### NOTE 23 Reinsurance

A. Ceded Reinsurance Report

The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X) If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)
If yes, give full details.

if yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

  Yes () No (X)
  - a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?
- (2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

  Yes () No (X)

If yes, give full details.

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate \$1.082.000.000.
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

  Yes (1) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

Not applicable

B. Uncollectible Reinsurance

The Company had an uncollectible reinsurance balances of \$0 during 2021.

- Commutation of Reinsurance Reflected in Income and Expenses. Not applicable.
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not applicable.
- E. For reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer, Not applicable.
- For each reinsurance agreement with an affiliated captive reinsurer, Not applicable.
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework Not applicable.
- H. Reinsurance Credit Not applicable.

#### NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Not applicable.
- B. Not applicable.
- C. Not applicable.
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act. Not applicable.
- E. Risk Sharing Provisions of the Affordable Care Act
  - (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [ ] No [X]

### NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Activity in the liability for unpaid accident & health claims and claim reserves is summarized as follows:

	12/31/2021	12/31/2020
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance at January 1	\$ 4,410,443,099	\$ 4,213,100,189
Incurred related to:		
Current year	\$ 2,808,596,856	\$ 2,487,896,995
Prior Year	\$ (232,445,134)	\$ (201,009,096)
Total Incurred	\$ 2,576,151,721	\$ 2,286,887,899
Paid related to:		
Current year	\$ 1,787,356,798	\$ 1,483,024,566
Prior year	\$ 650,352,800	\$ 606,520,423
Total Paid	\$ 2,437,709,599	\$ 2,089,544,989
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance	\$ 4,548,885,222	\$ 4,410,443,099

B. Reserves as of December 31, 2020 (including the liability for loss adjustment expenses) were \$1,801,350,115 million. As of December 31, 2021, \$407,664,675 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves (including the liability for loss adjustment expenses) remaining for prior years are now \$1,074,981,528 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on long term disability insurance. Therefore, there has been a \$318,703,912 million favorable prior-year development from December 31, 2020 to December 31, 2021. The increase is generally the result of ongoing analysis of emerging experience and projected future experience. Reserve assumptions are monitored, and original estimates are increased or decreased accordingly.

The liability for unpaid accident and health claims and claim adjustment expenses represents the Company's best estimate with a margin; however, there may be future adjustments to this estimate and related assumptions. Such adjustments, reflecting any variety of new and adverse trends, could possibly be significant and result in increase in liabilities. As of December 31, 2021, and 2020, the Company had no significant changes in methodologies and assumptions used in calculating the liability. The Company updates its experience study annually for recent company claim experience used to set the liability for unpaid claims.

### NOTE 26 Intercompany Pooling Arrangements

Not applicable.

#### NOTE 27 Structured Settlements

Not applicable.

#### NOTE 28 Health Care Receivables

- Pharmaceutical Rebate Receivables None
- Risk-Sharing Receivables В. None.

#### NOTE 29 Participating Policies

For the reporting period ended December 31, 2021, premiums under Individual Life participating policies were \$4,912,824,422 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of \$1,113,294,506 to policy holders and did not allocate any additional income to such policyholders.

#### NOTE 30 Premium Deficiency Reserves

Not applicable.

#### NOTE 31 Reserves for Life Contracts and Annuity Contracts

- (1) The Company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that
- (2) For policies issued on single lives, the Company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.
- (3) As of December 31, 2021, the Company had \$12,313,915,868 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled \$43,535,933 at December 31, 2021, and are reported in Exhibit 5, Life Insurance and Annuities sections.
- (4) The Tabular Interest has been determined by formula as described in the instructions.
  - The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions.
  - The Tabular Cost has been determined by formula as described in the instructions.
- (5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3
- (6) As of December 31, 2021, the Company held a net reserve of \$32,853,710 in excess of the NAIC VM-20 reserve due to New York State Regulation 213 minimum reserve requirement.

#### NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

#### INDIVIDUAL ANNUITIES:

	General Account	Α	Separate ccount with Guarantees	Acc	arate ount aranteed	Total	% of Total
Subject to discretionary withdrawal:     a. With market value adjustment     b. At book value less current surrender charge of 5%				_			
or more							
c. At fair value							
<ul> <li>d. Total with market value adjustment or at fair value (total of a through c)</li> </ul>							
e. At book value without adjustment (minimal or no charge or adjustment)	\$ 164,544,261	\$	-	\$	_	\$ 164,544,261	91.7%
(2) Not subject to discretionary withdrawal	\$ 14,882,749	\$	-	\$	-	\$ 14,882,749	8.3%
(3) Total (gross: direct + assumed)     (4) Reinsurance ceded	\$ 179,427,010	\$	-	\$	-	\$ 179,427,010	100.0%
(5) Total (net)* (3) - (4)	\$ 179,427,010	\$	-	\$	-	\$ 179,427,010	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the very after the statement date:							

for the first time within the year after the statement date

#### GROUP ANNUITIES:

	 General Account	Separate Account with Guarantees	١	Separate Account Nonguaranteed	Total	% of Total
Subject to discretionary withdrawal:     a. With market value adjustment     b. At book value less current surrender charge of 5% or more						
<ul> <li>c. At fair value</li> <li>d. Total with market value adjustment or at fair value (total of a through c)</li> </ul>						
e. At book value without adjustment (minimal or no charge or adjustment)	\$ 199,682	\$ -	\$	_	\$ 199,682	2.7%
(2) Not subject to discretionary withdrawal	\$ 7,187,661	\$ -	\$	-	\$ 7,187,661	97.3%
(3) Total (gross: direct + assumed) (4) Reinsurance ceded	\$ 7,387,343	\$ -	\$	-	\$ 7,387,343	100.0%
(5) Total (net)* (3) - (4)	\$ 7,387,343	\$ -	\$	-	\$ 7,387,343	

<sup>(6)</sup> Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:

<sup>\*</sup> Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

### C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

		General Account	Acco	parate unt with rantees	Ad	parate count uaranteed		Total	% of Total
(1) Subject to discretionary withdrawal:									
a. With market value adjustment	\$	8,897,270	\$	-	\$	-	\$	8,897,270	0.2%
<ul> <li>b. At book value less current surrender charge of 5% or more</li> </ul>									
c. At fair value									
<ul> <li>d. Total with market value adjustment or at fair value (total of a through c)</li> </ul>	\$	8,897,270	\$	-	\$	-	\$	8,897,270	0.2%
e. At book value without adjustment (minimal or no									
charge or adjustment)	\$	479,851,528	\$	-	\$	-	\$	479,851,528	10.7%
(2) Not subject to discretionary withdrawal	\$ 3	,977,846,735	\$	-	\$	-	\$ 3	3,977,846,735	89.1%
(3) Total (gross: direct + assumed)	\$ 4	,466,595,533	\$	-	\$	-	\$ 4	4,466,595,533	100.0%
(4) Reinsurance ceded (5) Total (net)* (3) - (4)	\$ 4	,466,595,533	\$	-	\$	-	\$ 4	4,466,595,533	

<sup>(6)</sup> Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:

#### Note Program

Funding agreements are investment contracts whose reserve liabilities are equal to the account value and are established by contract deposits, increased by interest credited and decreased by contract coupon payments and maturities. Contract holders do not have the right to terminate the contract prior to the contractually stated maturity date. Credited interest rates vary by contract and can be fixed or floating. Under the note program, the Company created a special purpose entity ("SPE"), which is an investment vehicle or trust, for the purpose of issuing medium-term notes to investors. Proceeds from the sale of the medium-term notes issued by the SPE are used to purchase funding agreements from the Company. The medium-term notes are secured by the funding agreements with the note issuer granting a security interest in the funding agreement to the indenture trustee for the notes. The payment terms of any particular series of notes are matched by the payment terms of the funding agreement securing the series. The Company has a \$5.0 billion Global Medium-Term Note Program. The amounts outstanding were \$3.4 billion and \$3.6 billion at December 31, 2021 and December 31, 2020, respectively, and are included in the Liability for deposit-type contracts. During 2021, notes totaling \$800 million matured and new notes totaling \$600 million were issued.

D.	Life	& Accident & Health Annual Statement:		Amount
	(1)	Exhibit 5, Annuities Section, Total (net)	\$	166,750,985
	(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	\$	20,063,369
	(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	\$ 4	,466,595,533
	(4)	Subtotal	\$ 4	,653,409,887
	Sepa	arate Accounts Annual Statement:		
	(5)	Exhibit 3, Line 0299999, Column 2		
	(6)	Exhibit 3, Line 0399999, Column 2		
	(7)	Policyholder dividend and coupon accumulations		
	(8)	Policyholder premiums		
	(9)	Guaranteed interest contracts		
	(10)	Other contract deposit funds		
	(11)	Subtotal		
	(12)	Combined Total	\$ 4	,653,409,887

#### NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	 Account Value	 Cash Value	 Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	\$ 1,119,301,877	\$ 1,094,405,898	\$ 1,124,851,948
c. Universal Life with Secondary Guarantees	\$ 116,827,299	\$ 86,151,913	\$ 358,219,722
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	\$ _	\$ 42,309,197,636	\$ 43,548,004,555
h. Variable Life			
i. Variable Universal Life	\$ _	\$ -	\$ 5,793,309
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	\$ 1,681,247,973
b. Accidental Death Benefits	XXX	XXX	\$ 4,805,418
c. Disability - Active Lives	XXX	XXX	\$ 168,632,660
d. Disability - Disabled Lives	XXX	XXX	\$ 405,992,000
e. Miscellaneous Reserves	XXX	XXX	\$ 762,809,652
(3) Total (gross: direct + assumed)	\$ 1,236,129,176	\$ 43,489,755,447	\$ 48,060,357,237
(4) Reinsurance ceded	\$ <u> </u>	\$ -	\$ 1,216,657,948
(5) Total (net) (3) - (4)	\$ 1,236,129,176	\$ 43,489,755,447	\$ 46,843,699,289
	 Account Value	 Cash Value	 Reserve

#### B. Separate Account with Guarantees

- (1) Subject to discretionary withdrawal, surrender values or policy loans:
  - a. Term Policies with Cash Value
  - b. Universal Life
  - c. Universal Life with Secondary Guarantees
  - d. Indexed Universal Life
  - e. Indexed Universal Life with Secondary Guarantees
  - f. Indexed Life
  - g. Other Permanent Cash Value Life Insurance
  - h. Variable Life
  - i. Variable Universal Life
  - j. Miscellaneous Reserves

	(2) Not subject to discretionary withdrawal or no cash values:			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability - Active Lives	XXX	XXX	
	d. Disability - Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	
	(3) Total (gross: direct + assumed)	7000	7000	
	(4) Reinsurance ceded			
	(5) Total (net) (3) - (4)			
		Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed			
	(1) Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value			
	b. Universal Life			
	c. Universal Life with Secondary Guarantees			
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees			
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance			
	h. Variable Life			
	i. Variable Universal Life			
	j. Miscellaneous Reserves			
	). IVIISCEIIAITEGUS INESERVES			
	(2) Not subject to discretionary withdrawal or no cash values:			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability - Active Lives	XXX	XXX	
	d. Disability - Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	
	(3) Total (gross: direct + assumed)			
	(4) Reinsurance ceded			
	(5) Total (net) (3) - (4)			
D.	Life & Accident & Health Annual Statement:		Amount	-
	(1) Exhibit 5, Life Insurance Section, Total (net)		\$ 45,249,081,258	
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)		\$ 4,804,050	
	(3) Exhibit 5, Disability - Active Lives Section, Total (net)		\$ 155,133,201	
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)		\$ 398,241,415	
	(5) Exhibit 5, Miscellaneous reserves Section, Total (net)		\$ 1,036,439,365	

\$ 46,843,699,289

\$ 46,843,699,289

### NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Туре	 Gross	1	Net of Loading
(1) Industrial			
(2) Ordinary new business	\$ 77,553,446	\$	77,086,913
(3) Ordinary renewal	\$ 762,038,162	\$	617,770,753
(4) Credit Life			
(5) Group Life	\$ 117,491,818	\$	301,390,344
(6) Group Annuity			
(7) Totals	\$ 957.083.426	\$	996.248.010

#### NOTE 35 Separate Accounts

(6) Subtotal

Separate Accounts Statement
(7) Exhibit 3, Line 0199999, Column 2
(8) Exhibit 3, Line 0499999, Column 2
(9) Exhibit 3, Line 0599999, Column 2
(10) Subtotal (Lines (7) through (9))
(11) Combined Total (6) and (10))

Not applicable.

### NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and December 31, 2020 were \$100,330,939 and \$99,583,327 respectively.

The Company incurred \$69,760,458 and paid \$69,012,846 of claims adjustment expenses in the current year, of which \$19,696,473 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

Estimated anticipated salvage and subrogation related to the liability for unpaid claims / losses is not material and therefore does not reduce the liability.

## **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1						Yes [	]	No [	Х ]
1.2	If yes, did the reporting entity register and file with its domiciliary State Insuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the its Model Insurance Holding Company System Regulatory Act and mode	the Holding Co e National Ass el regulations p	mpany System, a regist ociation of Insurance Co ertaining thereto, or is the	tration statement ommissioners (NAIC) in the reporting entity	Yes [	] No [	]	N/A	[ X ]
1.3	State Regulating?					New \	/ork		
1.4	Is the reporting entity publicly traded or a member of a publicly traded gro	oup?				Yes [	]	No [	Х ]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code is:	ssued by the S	EC for the entity/group.						
is an insurer?  If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.  12 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or such regulatory official of the state of domicile of the principal insurer in the Holding Company System, registration statement providing disclosure understantially similar to the standards adopted by the National Association of Insurance Commissioners (its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity and its Regulating?  1.3 State Regulating?  1.4 Is the reporting entity publicly traded or a member of a publicly traded group?  1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  1.6 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settle reporting entity?  2.1 If yes, date of change:  3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examination report became available from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (belance sheet date).  3.3 State as of what date the latest financial examination report became available from either the state domicile or the reporting entity receive credit or commission of the reporting entity from either the state domicile of the examination report and not the date of the						Yes [	]	No [	Х ]
2.2	If yes, date of change:								
3.1	State as of what date the latest financial examination of the reporting ent	tity was made	or is being made			12/31/	′2018	}	
3.2						12/31/	<u>′2018</u>	}	
3.3								)	
3.4	· · · · · · · · · · · · · · · · · · ·								
3.5					. Yes [ X	] No [	]	N/A	[ ]
3.6	Have all of the recommendations within the latest financial examination r	report been co	mplied with?		Yes [ X	] No [	]	N/A	[ ]
	combination thereof under common control (other than salaried employe a substantial part (more than 20 percent of any major line of business me 4.11 sales 4.12 renew  During the period covered by this statement, did any sales/service organ	ees of the repo leasured on dir of new busine vals? nization owned	rting entity), receive credect premiums) of: ss? in whole or in part by th	dit or commissions for or	control	Yes [ Yes [			
	premiums) of:	·	•			V [	,	N. T	V 1
						Yes [ Yes [	-	-	-
5.1		the period cov	vered by this statement?	,		Yes [	]	No [ ]	Х]
5.2		f domicile (use	two letter state abbrevi	ation) for any entity that h	as				
	· ·			3 State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or regi	istrations (incl	uding corporate registrat	tion, if applicable) suspen		Yes [	]	No [ ]	Х]
6.2	If yes, give full information:								
7.1	Does any foreign (non-United States) person or entity directly or indirectly	ly control 10%	or more of the reporting	entity?		Yes [	]	No [	Х ]
7.2	If yes, 7.21 State the percentage of foreign control; 7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the eattorney-in-fact; and identify the type of entity(s) (e.g., individual, co	entity is a mutu	al or reciprocal, the nat	ionality of its manager or					%
	1 Nationality		2 Type of En	titv					
			Type of Life						

## **GENERAL INTERROGATORIES**

	onse to 8.1 is yes, please identify the name of the DIH					
If response regulatory	pany affiliated with one or more banks, thrifts or secure to 8.3 is yes, please provide below the names and lo services agency [i.e. the Federal Reserve Board (FRE Corporation (FDIC) and the Securities Exchange Com	ocation (city and state of the main office) of any affilia B), the Office of the Comptroller of the Currency (OC	ates regulated by a federal C), the Federal Deposit	Yes [ )	[] N	No [ ]
	1	2	3 4 5 FRB OCC FDI	6 SEC	7	
Park Aven	Affiliate Name ue Investment Advisory, LLC	New York NY	NO NO NO	_	-	
Park Aven	ue Institutional Advisers LLC	New York NY	NONONO.			
Park Aven	ue Securities LLC	New York, NY	NONONO.	YES		
Is the repo	rting entity a depository institution holding company weserve System or a subsidiary of the reporting entity?	rith significant insurance operations as defined by th	e Board of Governors of	Yes [	⊒ 1 N	No [X]
If response	e to 8.5 is no, is the reporting entity a company or subserve Board's capital rule?	sidiary of a company that has otherwise been made	subject to the	] No [	•	N/A [
What is the	e name and address of the independent certified publi	ic accountant or accounting firm retained to conduct	the annual audit?			
	houseCoopers LLP, PricewaterhouseCoopers Center					
requireme	surer been granted any exemptions to the prohibited r nts as allowed in Section 7H of the Annual Financial F ulation?	Reporting Model Regulation (Model Audit Rule), or s	ubstantially similar state	Yes [	1 1	No [X]
If the response	onse to 10.1 is yes, provide information related to this	exemption:		100 [	, ,	10 [ X ]
allowed fo	surer been granted any exemptions related to the other r in Section 18A of the Model Regulation, or substantia	er requirements of the Annual Financial Reporting Mally similar state law or regulation?	odel Regulation as	Yes [	] 1	No [ X ]
If the response	onse to 10.3 is yes, provide information related to this	exemption:				
Has the re	porting entity established an Audit Committee in comp			X ] No [	]	N/A [
	onse to 10.5 is no or n/a, please explain					
firm) of the Michael SI	e name, address and affiliation (officer/employee of th i individual providing the statement of actuarial opinior ipowitz, SVP, Corporate Chief Actuary & Chief Risk O of America	n/certification? officer, 10 Hudson Yards, New York, N.Y. 10001, Th	e Guardian Life Insurance			
	eporting entity own any securities of a real estate hold			Yes [ X	[ ] N	No [ ]
		of parcels involved				
		ok/adjusted carrying value			2,94	14,927,683
If, yes prov	ride explanation:	, , , ,				
The Comp	any owns securities of real estate holding companies.	. The Company also owns subsidiaries that own rea	estate.			
FOR UNIT	ED STATES BRANCHES OF ALIEN REPORTING E	ENTITIES ONLY:				
	ges have been made during the year in the United St	•				
Does this	statement contain all business transacted for the repo	rting entity through its United States Branch on risks	wherever located?		] N	No [ ]
	been any changes made to any of the trust indenture					
If answer t	o (13.3) is yes, has the domiciliary or entry state appro	oved the changes?	Yes [	] No [	]	N/A [
similar fun	nior officers (principal executive officer, principal finan ctions) of the reporting entity subject to a code of ethic and ethical conduct, including the ethical handling of a	cs, which includes the following standards?		Yes [ )	( ] N	No [ ]
relations b. Full, fair	ships; , accurate, timely and understandable disclosure in th	e periodic reports required to be filed by the reporting	g entity;			
	nce with applicable governmental laws, rules and reg					
	mpt internal reporting of violations to an appropriate p	erson or persons identified in the code; and				
	ability for adherence to the code. onse to 14.1 is No, please explain:					
	de of ethics for senior managers been amended?			Yes [	] N	No [ X ]
If the response	onse to 14.2 is yes, provide information related to ame	endment(s).		- •		
	provisions of the code of ethics been waived for any o			Yes [	] N	No [ X ]
				-		

# **GENERAL INTERROGATORIES**

	e to 15.1 is yes, indicate the American Bankers Association (ABA) tter of Credit and describe the circumstances in which the Letter o							
1 American Bankers Association (ABA) Routing	2		3	4				
Number	Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit	Amou				
	BOARD OF							
thereof?	e or sale of all investments of the reporting entity passed upon eith	ner by the board o	of directors or a subordinate committee	Yes [ X ]	No			
Does the repo	Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?							
Has the report	ing entity an established procedure for disclosure to its board of di ts officers, directors, trustees or responsible employees that is in c	rectors or trustee	es of any material interest or affiliation on the	Yes [ X ] Yes [ X ]				
,	, , ,		,					
		NCIAL						
	nent been prepared using a basis of accounting other than Statuto inciples)?			Yes [ ]	No			
Total amount I	oaned during the year (inclusive of Separate Accounts, exclusive	of policy loans):	20.11 To directors or other officers	.\$				
			20.12 To stockholders not officers	.\$				
			20.13 Trustees, supreme or grand					
			20.13 Trustees, supreme or grand (Fraternal Only)	.\$				
Total amount of policy loans):	of loans outstanding at the end of year (inclusive of Separate Acco	ounts, exclusive o	f 20.21 To directors or other officers	¢				
policy loans).			20.22 To stockholders not officers	φ				
			20.23 Trustees, supreme or grand	.Ψ				
			(Fraternal Only)	.\$				
Were any asse	ets reported in this statement subject to a contractual obligation to g reported in the statement?	transfer to anoth	er party without the liability for such	Yes [ ]	No			
If yes, state the	e amount thereof at December 31 of the current year:		21.21 Rented from others.	.\$				
			21.22 Borrowed from others	.\$				
			21.23 Leased from others					
			21.24 Other	.\$				
Does this state	ement include payments for assessments as described in the Anniciation assessments?	ual Statement Ins	structions other than guaranty fund or	1 Y 1 20V	Nο			
If answer is ye			2.21 Amount paid as losses or risk adjustment					
			2.22 Amount paid as expenses					
			2.23 Other amounts paid					
Does the repo	rting entity report any amounts due from parent, subsidiaries or aff							
	any amounts receivable from parent included in the Page 2 amou							
Does the insur	rer utilize third parties to pay agent commissions in which the amo	unts advanced by	y the third parties are not settled in full within	Yes [ ]				
	e to 24.1 is yes, identify the third-party that pays the agents and wh			1				
		Is the						
		Third-Party Age						
	Name of Third-Party	a Related Par (Yes/No)	ty					
	Name of Timer dity	(163/140)						
		T.45.7						
	INVES	TMENT						

# **GENERAL INTERROGATORIES**

25.02	If no, give full and comp	olete information relating thereto					
25.03			program including value for collateral and amount of loaned securities, and rnative is to reference Note 17 where this information is also provided)				
25.04			amount of collateral for conforming programs as outlined in the Risk-Based Capital	\$			
25.05	For the reporting entity's	s securities lending program, report a	amount of collateral for other programs.	.\$			
25.06	Does your securities ler outset of the contract?	nding program require 102% (domes	tic securities) and 105% (foreign securities) from the counterparty at the	] No [	] N/A	[ X ]	
25.07	Does the reporting entit	ty non-admit when the collateral rece	ived from the counterparty falls below 100%?	] No [	] N/A	[ X ]	
25.08	Does the reporting entit conduct securities lendi	ty or the reporting entity 's securities ing?	ending agent utilize the Master Securities lending Agreement (MSLA) to	] No [	] N/A	[ X ]	
25.09	For the reporting entity's	s securities lending program state th	e amount of the following as of December 31 of the current year:				
	25.092	Total book adjusted/carrying value of	ral assets reported on Schedule DL, Parts 1 and 2	\$			
26.1	control of the reporting	entity, or has the reporting entity solo	ng entity owned at December 31 of the current year not exclusively under the or transferred any assets subject to a put option contract that is currently in 25.03).	Yes [ X	( ] No [	]	
26.2	If yes, state the amount	thereof at December 31 of the curre	26.21 Subject to repurchase agreements 26.22 Subject to reverse repurchase agreements 26.23 Subject to dollar repurchase agreements 26.24 Subject to reverse dollar repurchase agreements 26.25 Placed under option agreements 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock 26.27 FHLB Capital Stock 26.28 On deposit with states 26.29 On deposit with other regulatory bodies 26.30 Pledged as collateral - excluding collateral pledged to an FHLB 26.31 Pledged as collateral to FHLB - including assets backing funding agreements 26.32 Other	.\$	34,57 4,01 49,00	78,400 11,880 04,277 39,887	
26.3	For category (26.26) pro	ovide the following:	2		3		
		Nature of Restriction	Description	Am	ount		
27.1	Does the reporting entit	ty have any hedging transactions rep	orted on Schedule DB?	Yes [ X	( ] No [	]	
27.2	If yes, has a compreher If no, attach a description		ram been made available to the domiciliary state?	( ] No [	] N/A	[ ]	
INES 2	27.3 through 27.5: FOR L	LIFE/FRATERNAL REPORTING EN	TITIES ONLY:				
27.3	Does the reporting entit	ty utilize derivatives to hedge variable	e annuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [	] No [	Х]	
27.4	If the response to 27.3 i	is YES, does the reporting entity utilize	27.41 Special accounting provision of SSAP No. 108	Yes [		] ] ]	
27.5	following:  The reporting of Hedging strate Actuarial certific reserves and p Financial Office Hedging Strate	entity has obtained explicit approval f egy subject to the special accounting ication has been obtained which indi- provides the impact of the hedging st er Certification has been obtained wh	counting provisions of SSAP No. 108, the reporting entity attests to the rom the domiciliary state.  provisions is consistent with the requirements of VM-21.  cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount. Inich indicates that the hedging strategy meets the definition of a Clearly Defined Defined Hedging Strategy is the hedging strategy being used by the company in	Yes [	] No [	]	
28.1			31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [	] No [	Х ]	
28.2	If yes, state the amount	thereof at December 31 of the curre	nt year.	\$			
29.	offices, vaults or safety custodial agreement with						
29.01		Functions, Custodial or Safekeeping	•				
	For agreements that co	, ,	NC Financial Condition Examiners Handbook, complete the following:				
	Nam	mply with the requirements of the NA  1 ne of Custodian(s)	NC Financial Condition Examiners Handbook, complete the following:  2  Custodian's Address  270 Park Avenue, Floor 41, New York, NY 10017			]	

### **GENERAL INTERROGATORIES**

For all agreements that do not comply with the requirer and a complete explanation:	nents of the NAIC Financial Condition Examiners Hand	dbook, provide the name, location
1 Name(s)	2 Location(s)	3 Complete Explanation(s)
		1 1 1

Name(s) Location(s) Complete Explanation(s)

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1	_	2
Name of Firm o	r Individual	Affiliation
Keith Simon		I
Martin Vernon		I
John Gargana		I
Rob Simmons		I
Rob Crimmins		I
Kampoleak Pal		I
Demetrios Tsaparas		I
David Padulo		I
Isaac Lowenbraun		I
William Lee		I
Andrwe Liggio		I
Alliance Bernstein		

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?.....

Yes [ ] No [ X ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....

Yes [ ] No [ X ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
		·	-	

0.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?

Yes [ ] No [ X ]

30.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
30.2999 - Total		·

 $30.3\,\,$  For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

### **GENERAL INTERROGATORIES**

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	50,936,074,645	54,949,828,690	4,013,754,045
31.2 Preferred stocks			
31.3 Totals	50,936,074,645	54,949,828,690	4,013,754,045

31.4	Describe the sources or methods utilized in determining the fair values:  Prices are determined by various external pricing services or third party broker quotes.		
32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [ X	] No [ ]
32.2	If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes [	] No [ X ]
32.3	If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  Broker prices are used in a small number of instances for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.		
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [ X	] No [ ]
34.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  b. Issuer or obligor is current on all contracted interest and principal payments.  c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  Has the reporting entity self-designated 5GI securities?	Yes [	] No [ X ]
35.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  Has the reporting entity self-designated PLGI securities?	Yes [	] No [ X ]
36.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  a. The shares were purchased prior to January 1, 2019.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  d. The fund only or predominantly holds bonds in its portfolio.  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes [	] No [ X ]
37.	By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.  Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?	X ] No [	] N/A [ ]

### **GENERAL INTERROGATORIES**

### OTHER

38.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	195,291,096
38.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payservice organizations and statistical or rating bureaus during the period covered by this statement.	yments to trade a	essociations,	
	1 Name A	2 mount Paid		
39.1	Amount of payments for legal expenses, if any?		\$	12,512,116
39.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments following the period covered by this statement.	or legal expenses	5	
	1 Name A	2 mount Paid		
40.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of	f government, if a	any?\$	979,401
40.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment exconnection with matters before legislative bodies, officers or departments of government during the period covered by			
	1 Name A	2 mount Paid		
	AMERICAN COUNCIL OF LIFE INSURERS	344, 127		

#### GI # 12.11 attachment

**AEDIFICA SA** 

AGREE LIMITED PARTNERSHIP

AGREE REALTY LIMITED

AKELIUS RESIDENTIAL PRPTY AV

ALEXANDRIA REAL EST EQUITIES

AMERICAN TOWER CORP - CL A

AMERICOLD REALTY OPERATING PAR

**AVALONBAY COMMUNITIES** 

AWOF I FINANCE COMPANY PTY LTD

BOSTON PROPERTIES LP

**BOYD WATTERSON GSA REIT** 

**BPHA LIMITED** 

**BRIXMOR OPERATING PART** 

BROADSTONE NET LEASE, INC

**BROOKFIELD RETAIL HOLDINGS** 

CA & NY PROPERTY SALE REIT 2

**CAMDEN PROPERTY TRUST** 

CBRE U.S. CORE PARTNERS

CIBANCO SA INS DE BANCA

CLARION LION FUND HOLDING LP

CORECIVIC OF KANSAS, LLC

CORESITE, LP

**CORPORACION INMOBILIARIA** 

**COUSINS PROPERTIES** 

CROWN CASTLE INTL CORP.

CSFV CORE II

CTL PHILADELPHIA LEASE FINANCE

**DERWENT LONDON PLC** 

DEXUS WHOLESALE PROPERTY FUND

**Duke Realty Corp** 

**EASTERLY GOVERNMENT PROP** 

**EDENS & AVANT INVESTMENT LTD P** 

**EPR PROPERTIES** 

**ESSEX PORTFOLIO LP** 

EXTRA SPACE STORAGE LP

FEDERAL REALTY INVEST TRUST

FIBRA MACQUARIE MEXICO

FIBRA PROLOGIS

FOUR CORNERS OPERATING PARTNER

#### GI # 12.11 attachment (Continued)

FRISCO HQ OPERATIONS LLC

**GREAT PORTLAND ESTATES PLC** 

HARRIMACK HOLDINGS LLC

HIGHTOWN HOUSING ASSOC LTD

HOTEL PROPERTIES INVESTMENT

HSRE CORE HOLDINGS I, LLC

ICPF FINANCE PTY LTD

**ICRE REIT HOLDINGS** 

**INVITATION HOMES OPERATING** 

**IPUT PROPERTY FUND** 

IRG INDUSTRIAL, LLC

ISPT FINANCE PTY LTD.

KILROY REALTY LP

KIMCO REALTY

KITE REALTY GROUP L.P.

LENDLEASE INTERNATIONAL

LIFE STORAGE LP

LINEAGE TREASURY EUROPE BV

LONDONMETRIC PROPERTY PLC.

MEPT EDGEMOOR OPERATING LP

METLIFE CORE PROPERTY FUND, LP

**MID-AMERICA APARTMENTS** 

MIRVAC GROUP FINANCE LIMITED

**MONTEA NV** 

NCP

**NETRALITY PROPERTY SUB TRUST** 

**NETWORK HOMES LIMITED** 

**NEWLON HOUSING TRUST** 

OAK STREET REAL ESTATE CAPITAL

OFFICE PPTY INCOME TRST

PEBBLEBROOK HOTEL TRUST

PORT OF SPAIN WATERFRONT DEVEL

PRIME PROPERTY FUND, LLC

PRISA LHC, LLC

PROLOGIS LP

QIC FINANCE

**REALTY INCOME CORP** 

RETAIL PROPERTIES OF AMERICA

### GI # 12.11 attachment (Continued)

**RPT REALTY** 

RREEF AMERICA REIT II, INC

**RXR REALTY LLC** 

SAFESTORE HOLDINGS PLC

SANCTUARY HOUSING ASSOCIATION

SCA PROPERTY GROUP

SEGRO plc

SHURGARD LUXEMBOURG SARL

SIMON PROPERTY GROUP

STAG INDUSTRIAL OPERATING PART

STOCKLAND TRUST MANAGEMENT LTD

STORE CAPITAL CORPORATION

SVF HOLDING REAL ESTATE INVEST

TERRENO REALTY LLC

TRITAX BIG BOX REIT PLC

TRUST FIBRAUNO

**VICINITY CENTRES** 

WAYPOINT REIT

WEINGARTEN REALTY INVESTORS

WERELDHAVE NV

WORKSPACE GROUP PLC

### **GENERAL INTERROGATORIES**

### PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

14/1	s, indicate premium earned on U.S. business only		\$
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Ex	perience Exhibit?	\$
1.31	Reason for excluding:		
Indic	cate amount of earned premium attributable to Canadian and/or Other Alien not i	ncluded in Item (1.2) above.	\$
Indic	cate total incurred claims on all Medicare Supplement insurance.		\$
Indiv	ridual policies:	Most current three years:	
		1.61 Total premium earned	\$
		1.62 Total incurred claims	\$
		1.63 Number of covered lives	
		All years prior to most current three years	3
		1.64 Total premium earned	\$
		1.65 Total incurred claims	\$
		1.66 Number of covered lives	
Gro	up policies:	Most current three years:	
	• •	1.71 Total premium earned	\$
		1.71 Total premium earned	Ψ Φ
		1.73 Number of covered lives	
		All years prior to most current three years	
		1.74 Total premium earned	
		1.75 Total incurred claims	\$
		1.76 Number of covered lives	
2.1	Ith Test: Premium Numerator	1 2 Current Year Prior Year2, 196, 951, 4162, 108, 644, 137	
2.2	Premium Denominator	9,452,918,1558,957,383,294	
2.3	Premium Ratio (2.1/2.2)	0.2320.235	
2.4	Reserve Numerator	371,518,428335,588,211	
2.5	Reserve Denominator	51,537,657,83748,729,977,835	
2.6	Reserve Ratio (2.4/2.5)	0 007 0 007	
	Noscive Natio (2.4/2.0)		
Doe	s this reporting entity have Separate Accounts?		Yes [ ] No [ X
If ye	s this reporting entity have Separate Accounts?	Yes the Separate Accounts statement, is not currently	[ ] No [ ] N/A
If ye Wha	s this reporting entity have Separate Accounts?s, has a Separate Accounts Statement been filed with this Department?	the Separate Accounts statement, is not currently al account?	[ ] No [ ] N/A
If ye Wha distr	s this reporting entity have Separate Accounts?s, has a Separate Accounts Statement been filed with this Department?	the Separate Accounts statement, is not currently al account?	[ ] No [ ] N/A
If ye Wha distr	s this reporting entity have Separate Accounts?	the Separate Accounts statement, is not currently ral account?	[ ] No [ ] N/A\$
What distributed with the second seco	s this reporting entity have Separate Accounts?	the Separate Accounts statement, is not currently all account?  The separate Accounts statement, is not currently all account?  The separate Accounts statement, is not currently all accounts all accounts due or accrued the separate Accounts due or accrued.	[ ] No [ ] N/A\$
If ye Whatdistr State Was Has If the Accc(net)	s this reporting entity have Separate Accounts?	the Separate Accounts statement, is not currently ral account?  The sof December 31?  The soft December 31?  T	[ ] No [ ] N/A\$  Yes [ ] No [ Yes [ ] No [
What distr State Was Has Has According to Clair Amount Amount Amount Market Mar	s this reporting entity have Separate Accounts?  s, has a Separate Accounts Statement been filed with this Department?  at portion of capital and surplus funds of the reporting entity covered by assets in ibutable from the Separate Accounts to the general account for use by the general entity under which Separate Accounts are maintained:  any of the reporting entity's Separate Accounts business reinsured as of December reporting entity assumed by reinsurance any Separate Accounts business are reporting entity has assumed Separate Accounts business, how much, if any, rounts reserve expense allowances is included as a negative amount in the liability.  Teporting entities having sold annuities to another insurer where the insurer purchant (payee) as the result of the purchase of an annuity from the reporting entity	the Separate Accounts statement, is not currently al account?  The sof December 31?  Seinsurance assumed receivable for reinsurance of Separate for "Transfers to Separate Accounts due or accrued to the service of the	[ ] No [ ] N/A\$  Yes [ ] No [ Yes [ ] No [\$
If ye Whatdistr State Was Has If the Accordinet; For I clair Amod	s this reporting entity have Separate Accounts?	the Separate Accounts statement, is not currently al account?  The sof December 31?  Seinsurance assumed receivable for reinsurance of Separate for "Transfers to Separate Accounts due or accrued to the service of the	[ ] No [ ] N/A\$

#### **GENERAL INTERROGATORIES**

#### PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

5.1	Do you act as a custodian for health savings account	nts?					Yes [	] No	[ X ]
5.2	If yes, please provide the amount of custodial funds	held as of the re	eporting date				\$		
5.3	Do you act as an administrator for health savings ac	counts?					Yes [	] No	[ X ]
5.4	If yes, please provide the balance of funds administe	ered as of the re	porting date				\$		
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the following		orized reinsurers?			Yes [	] No [	] N	I/A [ X ]
	1	2	3	4	Asset	Supporting Reserv			]
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Oth		
7.	Provide the following for individual ordinary life insurceded):	7.1 Direct Pre	emium Written		it year (prior to reinsu		\$	2,039,	219,619
	Term (whether full un Whole Life (whether f Variable Life (with or Universal Life (with or Variable Universal Lif	derwriting,limite full underwriting, without seconda r without second	limited underwriting ary gurarantee) ary gurarantee)	ssue,"short for g,jet issue,"sho					
8.	Is the reporting entity licensed or chartered, registered	ed, qualified, eliç	gible or writing busi	ness in at leas	st two states?		Yes [ )	( ) No	[ ]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [	] No	[ ]
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	n group contra	ects and joint mortality	or morbidity	Yes [ )	( ] No	[ ]
9.2	Net reimbursement of such expenses between repo	rting entities:			04.5.44			40	007 550
				9. 9.	21 Paid 22 Received		\$ \$	42, 411,	949,471
10.1	Does the reporting entity write any guaranteed interest	est contracts?					Yes [ )	( ] No	[ ]
10.2	If yes, what amount pertaining to these lines is included	ded in:			).21 Page 3, Line 1				
11.	For stock reporting entities only:			10	).22 Page 4, Line 1		\$		
11.1	Total amount paid in by stockholders as surplus fund	ds since organiz	ation of the reporti	ng entity:			\$		
12.	Total dividends paid stockholders since organization	n of the reporting	entity:		2.11 Cash				
				12	2.12 Stock		\$		
13.1	Does the reporting entity reinsure any Workers' Con Reinsurance (including retrocessional reinsurance) a benefits of the occupational illness and accident exp written as workers' compensation insurance.	assumed by life	and health insurers	of medical, w	age loss and death		Yes [ )	( ] No	[ ]
13.2	If yes, has the reporting entity completed the Worker	rs' Compensatio	n Carve-Out Supp	ement to the	Annual Statement?		Yes [ )	( ] No	[ ]
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred		re:	0	2			
			1 Reinsurar Assume	d	2 Reinsurance Ceded	3 Net Retained			
	13.31 Earned premium								
	13.32 Paid claims								
	13.34 Claim liability and reserve (end of year)								
	13.35 Incurred claims			6,952		6,952			

#### **GENERAL INTERROGATORIES**

# PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribut 13.34 for Column (1) are:	tion of the amounts re	ported in Lines 13.31 and	1			
	Attachment	1 Earned	2 Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000						
	13.42 \$25,000 - 99,999						
	,,						
	,,						
	13.45 \$1,000,000 or more						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			
raterna	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work	and representative for	rm of government?	Yes [	1	No [	1
15.	How often are meetings of the subordinate branches required to be held?	•	<b>J</b>	.00 [	,		,
16.	How are the subordinate branches represented in the supreme or governing body?						
17.	What is the basis of representation in the governing body?						
18.1	How often are regular meetings of the governing body held?						
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
18.4	How many members of the governing body attended the last regular meeting?						
18.5	How many of the same were delegates of the subordinate branches?						
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?				]	No [	]
25.	Are applicants admitted to membership without filing an application with and becoming a member	er of a local branch by	ballot and initiation?	Yes [	]	No [	]
26.1	Are notices of the payments required sent to the members?			] No [	]	N/A	[ ]
26.2	If yes, do the notices state the purpose for which the money is to be used?			Yes [	]	No [	]
27.	What proportion of first and subsequent year's payments may be used for management expense						
	27.11 First Year 27.12 Subsequent Years						%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or paym		_			No I	%
28.2	If so, what amount and for what purpose?						
					_		
29.1	Does the reporting entity pay an old age disability benefit?				]	No [	]
29.2	If yes, at what age does the benefit commence?				<del></del> -	NI F	,
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?  If yes, when?				J	NO [	J
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitut in force at the present time?	tion and all of the laws	s, rules and regulations		1	No [	1
32.1	State whether all or a portion of the regular insurance contributions were waived during the curre	ent year under premiur	m-paying certificates on	Yes [	1	No I	1
32.2	account of meeting attained age or membership requirements?		Vac [	l No [	]		, [ ]
32.3	If yes, explain		•		,	I IVA	
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society,				]	No [	]
33.2		, by means of which a o receive any fee, com	iny officer, nmission,				
٠.	absorption, or transfer of membership or funds?		Yes [	] No [	]	N/A	[ ]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm claims of any nature whatsoever against this reporting entity, which is not included in the liabilitie	n, corporation, society as on Page 3 of this et	or association, any atement?	Yes [	1	No [	1
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefit			Yes [	-	No [	i
35.2	If yes, what is the date of the original lien and the total outstanding balance of liens that remain ir		•		•	•	-
	Outstanding						

	Outstanding
Date	Lien Amount

#### **FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

		\$000 omitted for a	amounts of life insu			
		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force	2021	2020	2019	2010	2011
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	198,046,501	187,338,667	181,676,803	210,788,241	206,830,611
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.	200 600 206	017 010 400	001 177 000	177 405 000	164 006 010
	4)			221,177,269		
	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	318.122.039	291.290.346	288.372.335	271.277.812	257.175.369
5.	Industrial (Line 21, Col. 2)			, , , , , , , , , , , , , , , , , , , ,	, ,	
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	724,768,826	696,447,506	691,226,407	659,471,975	628,832,190
	Total in force for which VM-20	121,100,020	555, , 555	301,220,101	200,,0.0	323,332,103
	deterministic/stochastic reserves are calculated	26,188,205	26,722,212	19,509,212		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.	45 444 004	44 540 040	44 774 000	44 040 040	11 510 010
	2)	1	, ,	, ,	11,616,616	
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	4,024,772				21,533,735
	Credit life (Line 2, Col. 6)					
	Group (Line 2, Col. 9)		38,264,048	39,799,511	35,829,518	38, 154,891
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	63,606,990	59,922,235	73, 179, 377	69,957,282	71,204,676
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)					
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)					14,676,536
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)	3,527,072,232	3,317,541,832	3,261,983,871	3, 155, 202, 139	3,024,454,833
18.2	A & H-credit (group and individual) (Line 20.4,					
40.0	Col. 9)				F22 067 264	
	•	003,303,003	3/1,191,730			493,000,301
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					(19,028)
20.	Total	9.456.753.074	8.960.959.211	8,744,443,409	8.382.786.562	. , , ,
	Balance Sheet (Pages 2 & 3)				, , ,	
21.	Total admitted assets excluding Separate Accounts					
	business (Page 2, Line 26, Col. 3)	72, 127, 284, 885	68,044,367,654	62,203,964,011	58,488,696,709	55,568,820,448
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)		60,284,625,653	54,588,411,646	51,316,943,275	48,885,143,145
	Aggregate life reserves (Page 3, Line 1)		44,335,796,917	42,123,537,361	40,001,244,399	37,881,355,802
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		1,805,667			
24	Aggregate A & H reserves (Page 3, Line 2)			4,431,241,243	4,279,624,934	3,918,325,205
24. 25.	Deposit-type contract funds (Page 3, Line 3)			2,258,669,152	1,924,572,913	1,605,962,575
25. 26.	Asset valuation reserve (Page 3, Line 24.01)			1,070,825,244	879,016,646	828,854,064
20. 27.	Capital (Page 3, Lines 29 and 30)		1, 102,290,000	1,070,023,244		920,004,004
	Surplus (Page 3, Line 37)	9 588 050 717	7,759,742,001	7,615,552,365	7, 171, 753, 434	6,683,677,303
20.			1,139,142,001	1 ,010 ,002 ,000	7 , 17 1 , 7 30 , 404	6,683,677,303
29.	Cash Flow (Page 5)  Net Cash from Operations (Line 11)	2 042 250 620	2,873,768,488	2,797,515,243	2,537,660,635	2,525,891,311
29.	Risk-Based Capital Analysis		2,073,700,400	2,191,313,243	2,337,000,033	2,323,691,311
30.	Total adjusted capital	10 706 806 626	9,507,552,987	9,254,129,101	8,602,009,382	
	Authorized control level risk - based capital				836,966,051	709,977,377
31.	Percentage Distribution of Cash, Cash	1,003,330,010	921,000,772	070,113,023		109,911,311
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)					
	Stocks (Lines 2.1 and 2.2)					3.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2 ) $\ldots$	8.1	7.8		8.5	7.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.5	0.7	0.6	0.7
36.	Cash, cash equivalents and short-term investments					
	(Line 5)	1.2	0.7			1.1
	Contract loans (Line 6)	5.7	6.1	6.7	6.8	7.0
38.	Derivatives (Page 2, Line 7)	ļ0.1	0.0	0.1	0.1	0.0
	Other invested assets (Line 8)	6.7	5.5	5.5	4.8	4.5
40.	Receivables for securities (Line 9)		0.1	0.0	0.0	0.2
41.	Securities lending reinvested collateral assets (Line					
40	10)				0.1	
42.	Aggregate write-ins for invested assets (Line 11)				U. I	
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	1=			,		

#### **FIVE-YEAR HISTORICAL DATA**

(Continued) 2021 2020 2019 2018 2017 Investments in Parent, Subsidiaries and **Affiliates** Affiliated bonds (Schedule D Summary, Line 12, 44. 676.065 9.049.181 10.035.876 Col. 1) 45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) Affiliated common stocks (Schedule D Summary 46. 1.203.250.658 1.211.758.294 1.156.816.158 Line 24, Col. 1), 1.216.367.206 1.001.673.654 Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10). 48. Affiliated mortgage loans on real estate All other affiliated 637,675,365 802,005,975 747.945.808 875,904,011 49. 2,019,049,246 1.203.250.658 1,849,433,659 1,913,811,147 Total of above Lines 44 to 49. 1,887,613,541 50. 51. Total Investment in Parent included in Lines 44 to 49 above. **Total Nonadmitted and Admitted Assets** 52 Total nonadmitted assets (Page 2, Line 28, Col. 2). 160 930 042 199 182 958 150 707 302 127 644 292 156 196 777 72,127,284,885 .68,044,367,654 62,203,964,011 .58,488,696,709 .55,568,820,448 Total admitted assets (Page 2, Line 28, Col. 3). Investment Data Net investment income (Exhibit of Net Investment 54 2,704,313,266 2,368,419,830 2.303.856.089 2,131,926,933 2,106,146,558 55. Realized capital gains (losses) (Page 4, Line 34, Column 1) (138.605.692) (346.111.549) (66.775.050) (171.844.857) (27.478.724) 56. Unrealized capital gains (losses) (Page 4, Line 38, 735,840,143 (186,871,966) 92,627,151 184,607,050 (15,237,019) Column 1). 57 Total of above Lines 54, 55 and 56 3 301 547 717 1.835.436.316 2 329 708 190 2 144 689 125 2 063 430 815 Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10. 11. 58. 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) 3,059,422,789 2,772,700,182 2,564,940,685 2,882,044,598 2,340,623,228 59. Total contract/certificate benefits - A & H (Lines 13 2,470,277,647 2.098.907.097 2.284.556.795 1,971,372,263 2.109.082.956 & 14, Col. 6) Increase in life reserves - other than group and 60. 2.217.721.508 2.124.427.796 2.110.883.382 2.221.268.809 2.694.079.855 annuities (Line 19, Col. 2), Increase in A & H reserves (Line 19, Col. 6) .131.242.672 .139,790,608 .151,616,309 361.299.729 205,091,180 61. 62. Dividends to policyholders and refunds to members 1.114.381.108 1.035.927.853 967.942.892 965.922.894 903.252.386 (Line 30 Col 1) **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0. .22.0 .19.7 23.5 23.9 23.5 Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 ...... 3.2 .3.6 4.0 3.9 4.1 A & H loss percent (Schedule H, Part 1, Lines 5 and 65. 6, Col. 2) 63 3 59 6 64 3 63 9 66 4 A & H cost containment percent (Schedule H, Pt. 1, 66. .0.3 0.4 .0.5 0.5 0.7 Line 4. Col. 2). A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) ...... 67. 33.5 35.5 34.8 34.2 32.7 A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) 68 1,440,145,908 1.444.885.627 1,496,912,288 1,478,349,079 1.440.211.608 Prior years' claim liability and reserve - group health 69. (Schedule H, Part 3, Line 3.2 Col. 2) 1.744.941.470 1.737.047.292 1.707.660.569 1.677.604.355 1.596.807.430 Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2). .2,737,852,054 2.567.205.464 2.418.670.314 2.291.761.335 2.201.435.636 Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 2,665,501,627 2,476,052,896 2.357.054.400 2,279,064,524 2.191.497.951 Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Taxes by Lines of Business (Page 6.x, Line 33) 72 Industrial life (Page 6.1, Col. 2) 73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 (34.272.133) (209.591.734) 143.524.363 10.334.561 183.872.635 and 12) .16.612.964 13.805.302 12.424.693 4.178.596 2.307.252 74. Ordinary - individual annuities (Page 6, Col. 4) 75. Ordinary-supplementary contracts .21,551,980 .13.110.157 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) (88.231.148) (31.629.163) 64.936.318 54.446.093 64.520.272 77 Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) 78. Group annuities (Page 6, Col. 5) 19.411.709 23.608.126 9.702.263 .22,847,615 (27.265.981) 79. A & H-group (Page 6.5, Col. 3). .432,372 ..6,448,651 ..(489,985) 289,673,509 182,699,194 A & H-credit (Page 6.5, Col. 10) 80. 81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) 446.564.607 691.031.177 385.276.068 69.297.551 41.336.868 Aggregate of all other lines of business (Page 6, Col. 8) 82. .329,538 1,170,618 (1,844,541)(554, 254).44,605

493,102,628

615.315.072

482,265,876

450,550,823

361,772,122

83.

84.

Fraternal (Page 6, Col. 7)

Total (Page 6, Col. 1)



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2021

	Group Code 0429	11	FE INSURANCE		NAIC Company Code 64246		
W/AIO	910up Code	1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	' Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.		3,777,136,064		000 400 007	maastiai	4,463,262,291	
2.	Annuity considerations	11 830 677				, , ,	
3.		1,560,267,548	XXX				
4.		1,000,207,040				1,000,207,040	
5.	Totals (Sum of Lines 1 to 4)	5.349.234.289		686 . 126 . 227		6,035,360,516	
	DIRECT DIVIDENDS TO	0,010,001,000				-,,	
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
6.1	Paid in cash or left on deposit	28,618,292				28.618.292	
		203.515.021				203,515,021	
6.3	Applied to provide paid-up additions or shorten the	.,,					
	endowment or premium-paying period	809,859,315				809,859,315	
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)	1,041,992,627				1,041,992,627	
Annu							
7.1							
7.2	Applied to provide paid-up annuities	342,468				342,468	
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	1,047,430					
8.	Grand Totals (Lines 6.5 plus 7.4)	1,043,040,057				1,043,040,057	
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	1,233,972,849		584,975,950		1,818,948,799	
10.	Matured endowments	1, 197, 169				1, 197, 169	
11.	Annuity benefits	1,482,943		1,399,305		2,882,248	
12.	Surrender values and withdrawals for life contracts	1,254,429,337		69		1,254,429,406	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
14.	All other benefits, except accident and health						
15.	Totals	2,491,082,298		586,375,324		3,077,457,622	
	DETAILS OF WRITE-INS						
1301							
1302							
1303							
1398							
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

		Ordinary		Credit Life (Group and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3 4		5	6	7	8	9	10
BENEFITS AND		_	No. of			Ŭ		Ü	Ü	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1,054	333,238,901							2,651	493,051,960
17. Incurred during current year	5,443	1,218,428,882			11,811	650,358,976			17,254	1,868,787,858
Settled during current year:										
18.1 By payment in full	5.845	1.235.170.018			10.908	584,975,950			16.753	1,820,145,967
18.2 By payment on	ŕ					, ,			,	, , , ,
18.3 Totals paid	5,845	1,235,170,018			10,908	584,975,950			16,753	1,820,145,967
18.4 Reduction by compromise	<u> </u>				·	· · · · · · · · · · · · · · · · · · ·				
I18.5 Amount rejected	L				678	25,352,265				25,352,265
18.6 Total settlements	5.845	1.235.170.018			11,586					1,845,498,232
19. Unpaid Dec. 31, current	, , , , , , ,	,,,,			,					, , ,
year (16+17-18.6)	652	316,497,765			1,822	199,843,820			2,474	516,341,585
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	737 457	401 843 303 760		(a)	52 640	291, 146, 986, 435			790,097	.692,990,290,195
21. Issued during year	27.723			(a)		44, 137, 954, 500			,	63,323,564,174
22. Other changes to in force (Net)	, -					(17,299,727,999)			ŕ	(34,850,911,667)
23. In force December 31 of current year	731.278	403.477.729.766		(a)	55.385	317.985.212.936			786.663	721.462.942.702

#### **ACCIDENT AND HEALTH INSURANCE**

	-	ACCIDENT AND	IILALIII II100I	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	3,484,398,556	3,535,269,278		2,136,914,818	2,138,668,523
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)	153	153			
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)	109,958,256	109, 151, 368	999,053	224,318,201	221,213,452
25.2	Non-cancelable (b)	271,454	257,346	47	1,462,926	(617,580)
25.3	Non-renewable for stated reasons only (b)	11,624,915	11,579,159	714,792	4,841,302	6,318,324
25.4	Other accident only	, , , , , , , , , , , , , , , , , , ,		,		· · · · · · · · · · · · · · · · · · ·
25.5	All other (b)	49,220,353	48,440,360		25,275,163	26,050,256
25.6	Totals (sum of Lines 25.1 to 25.5)	171,074,978	169,428,233	1,713,892	255,897,592	252,964,452
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons

insured under indemnity only products ......0 .

#### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

						s of Life Insurance)  Credit Life (Group and Individual)  Group					
			ustrial		inary	Credit Life (Grou			Group		10
		1	2	3	4	5 Number of Individual Policies and Group	6	Numbe 7	er of 8	9	Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
1.	In force end of prior year			1,156,150					3,295,919	291,290,346	696,447,506
2.	· · · ·			27,723	19,469,036			8,425	515,288	44,137,955	63,606,990
3.	Reinsurance assumed			2,548	29,764			(29)	(104)	(6,533)	23,23
4.	Revived during year			21,246	428,564				112	2,790	431,354
5.	Increased during year (net)			, , , , , , , , , , , , , , , , , , ,	757,831					12,954,486	13,712,316
6.	Subtotals, Lines 2 to 5			51,517	20,685,194			8,396	582,209	57,088,697	77,773,89
7.	Additions by dividends during year	XXX		XXX	1,673,530	XXX		XXX	XXX	, ,	1,673,530
8.	Aggregate write-ins for increases				12,230,966						12,230,966
9.	Totals (Lines 1 and 6 to 8)			1,207,667	439,746,850			61.811	3.878.128		788 , 125 , 893
	Deductions during year:			,,_,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			.,			
10.	Death			7.071	1,211,056			XXX	10.929	585.311	1.796.367
11.				39	1,955			XXX			1,955
12.	Disability				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			XXX			, , , , , ,
13.	Expiry			7,629	3,849,506						3,849,506
14.	Surrender			12.923	6,456,095					1.730	6.457.825
15.	Lapse				6,381,066			4,732	326 , 148	29,669,963	36,051,029
16.	Conversion			(15,483)	2,555,110			XXX	XXX	XXX	2,555,110
17.				16.954	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			948			
18.	Reinsurance										
19.	Aggregate write-ins for decreases	•			12,645,275						12.645.275
	00 0			85,253	33,100,063			5,680	337 , 153	30,257,004	63,357,067
	In force end of year (b) (Line 9 minus Line 20)			1,122,414	406.646.787			56.131	3,540,975	318, 122,039	724,768,826
21.	Reinsurance ceded end of year	XXX		XXX	148, 143, 251	XXX		XXX	XXX	159,069,942	307,213,193
	Line 21 minus Line 22	XXX		XXX	258,503,536	XXX	(a)	XXX	XXX	159,052,097	417,555,634
20.	DETAILS OF WRITE-INS	70V		7000	200,000,000	7000	(a)	7000	<i>/</i> ///	100,002,001	417,000,00
0901	Dividend Term Additions During Year.				12,230,966						12,230,966
0802.	Dividend ferm Additions burning feat.				12,200,000						12,200,000
0803.		•••••		• • • • • • • • • • • • • • • • • • • •		•					
0898.	Summary of remaining write-ins for Line 8 from overflow										
	page.	,									
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8				40 000 000						40,000,000
	above)				12,230,966						12,230,966
1901.	Term Additions Expires.				12,645,271						12,645,271
1902.	Terminations	•••••			4						4
1903.				<del> </del>							
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	1 0										
	above) cident and Health Companies Only:			1	12,645,275						12,645,275

Life, Accident and Health Companies Only:		
a) Group \$; Individual \$		
Fraternal Benefit Societies Only:		
b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$		
Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates?	Yes [ ] No [ ]	
If not, how are such expenses met?		

#### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX		XXX	26, 178, 985	
25.	Other paid-up insurance			38,956	16,744,247	
26.	Debit ordinary insurance	XXX	XXX			

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing			1	81	
28.	Term policies - other		1,050,161	580,586	177,978,624	
29.	Other term insurance - decreasing	XXX		XXX	333,014	
30.	Other term insurance	XXX	2,974,611	XXX	17,054,019	
31.	Totals (Lines 27 to 30)	854	4,024,772	580,587	195,365,738	
	Reconciliation to Lines 2 and 21:			·		
32.	Term additions	XXX		XXX	12,034,834	
33.	Totals, extended term insurance	XXX	XXX	7 , 152	1,199,714	
34.	Totals, whole life and endowment		15,444,264	534,675	198,046,501	
35.	Totals (Lines 31 to 34)	27.723	19.469.036	1.122.414	406.646.786	

#### CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary		19,469,036	3,225,063	403,421,723	
38.	Credit Life (Group and Individual)					
39.	Group		44,137,955	136,826	317,985,213	
40.	Totals (Lines 36 to 39)		63,606,990	3,361,889	721,406,936	

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INI CHINATION CIT	ADDITIONAL IN CHIMATION ON CREDIT LILE AND CROOK INCOMMINGE											
		Credi	t Life	Gro	oup								
		1	2	3	4								
		Number of Individual											
		Policies and Group											
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance								
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX									
42.	Number in force end of year if the number under shared groups is counted												
	on a pro-rata basis	,	XXX	3,535,429	XXX								
43.	Federal Employees' Group Life Insurance included in Line 21												
44.	Servicemen's Group Life Insurance included in Line 21												
45.	Group Permanent Insurance included in Line 21			5.293	210.831								

#### ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	953,948

#### BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 For decreasing term riders, the initial face amount is used.
47.2 For wifes and spouse level term riders and child rider, the exact amount issued are used.

#### POLICIES WITH DISABILITY PROVISIONS

	POLICIES WITH DISABILITY PROVISIONS													
			Industrial		Ordinary		Credit	Group						
		1	2	3	4	5	6	7	8					
								Number of						
		Number of		Number of		Number of		Certifi-	Amount of Ins					
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance					
48.	Waiver of Premium			458,949	213,931,524			.3,535,681	317,911,208					
49.	Disability Income													
50.	Extended Benefits			XXX	XXX									
51.	Other													
52.	Total		(a)	458 949	(a) 213 931 524		(a)	3 535 681	(a) 317 911 208					

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions

# EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES SUPPLEMENTARY CONTRACTS

	<u>`</u>	SUPPLEMENTANT CONTRACT			
		Ordi	nary	Gr	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	367	1,938		952
2.	Issued during year	13	266		9
3.	Reinsurance assumed				
4.	Increased during year (net)		4		
5.	Total (Lines 1 to 4)		2,208		961
	Deductions during year:				
6.	Decreased (net)	42	162		99
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	42	162		99
9.	In force end of year (line 5 minus line 8)		2,046		862
10.	Amount on deposit		(a)339,838,576		(a)29,780,144
11.	Income now payable		80		
12.	Amount of income payable	(a) 2,468,040	(a) 1,121,853	(a)	(a)

#### **ANNUITIES**

	A.	MINUTIES			
		Ordi	nary	Gr	oup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year	57	1 , 140		17
2.	Issued during year		32		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	57	1,172		17
	Deductions during year:				
6.	Decreased (net)	9	100		5
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		100		5
9.	In force end of year (line 5 minus line 8)	48	1,072		12
	Income now payable:		·		
10.	Amount of income payable	(a) 385,764	XXX	XXX	(a) 38,036
	Deferred fully paid:				
11.	Account balance	XXX	(a) 48,235,309	XXX	(a)
	Deferred not fully paid:		, ,		, ,
12.	Account balance	XXX	(a) 115,689,967	XXX	(a)

#### ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cr	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	5,937,522	3,330,490,222			322,748	551,443,714
2.	Issued during year						66,401
3.	Reinsurance assumed					265,322	475,984,682
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	6,910,343	XXX		XXX	588,070	XXX
	Deductions during year:						
6.	Conversions	127	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	767,267	XXX		XXX	259,216	XXX
8.	Reinsurance ceded	-	XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	767,394	XXX		XXX	259,216	XXX
10.	In force end of year (line 5			•			
	minus line 9)	6,142,949	(a) 3,704,955,982		(a)	328,854	(a) 572,848,413

#### **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	101	11,492
2.	Issued during year		25
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		11,517
	Deductions During Year:		
6.	Decreased (net)	3	634
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	3	634
9.	In force end of year (line 5 minus line 8)	98	10,883
10.	Amount of account balance	(a) 22,030,343	(a) 89,436,771

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions.

#### FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

#### INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	702,647,528
2.	Current year's realized pre-tax capital gains/(losses) of \$183,393,546 transferred into the reserve net of taxes of \$38,512,644	144,880,901
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	847,528,429
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	. 68,125,358
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	779,403,071

#### **AMORTIZATION**

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	60,039,688	8,085,670		68,125,358
2.	2022	48,583,204	16,335,657		64,918,862
3.	2023	42,944,206	16,306,173		59,250,378
4.	2024	39, 107, 938	15,095,461		54,203,399
5.	2025	34,703,659	13,776,253		48,479,913
6.	2026	30,759,000	12,432,115		43, 191, 115
7.	2027	28,716,441	11,150,381		39,866,822
8.	2028	28,265,862	9,521,141		37,787,003
9.	2029	27,278,437	7,844,509		35 , 122 , 945
10.	2030	26,603,202	6,243,769		32,846,971
11.	2031	26,545,966	4,581,066		31,127,031
12.	2032	26,839,273	3,565,265		30,404,538
13.	2033	25,894,342	3,394,176		29,288,517
14.	2034	24,238,579	3,255,535		27,494,114
15.	2035	23, 189,834	3,083,393		26,273,227
16.	2036	21,736,366	2,854,327		24,590,693
17.	2037	20,259,364	2,648,602		22,907,966
18.	2038	18,963,541	2,436,836		21,400,377
19.	2039	17,991,281	2,107,514		20,098,796
20.	2040	16,754,354	1,868,207		18,622,561
21.	2041	16,299,125	1,591,410		17,890,535
22.	2042	15,299,374	1, 183,659		16,483,033
23.	2043	15,326,190	588,722		15,914,912
24.	2044	14,647,748	59,734		14,707,483
25.	2045	14,925,497	(459,535)		14,465,962
26.	2046	12,968,036	(1,111,397)		11,856,639
27.	2047	10,128,311	(1,252,325)		8,875,986
28.	2048	7,447,211	(996, 168)		6,451,044
29.	2049	4,797,351	(711,548)		4,085,802
30.	2050	1,394,149	(455,391)		938,758
31.	2051 and Later		(142,310)		(142,310)
32.	Total (Lines 1 to 31)	702,647,528	144,880,901		847,528,429

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

### **ASSET VALUATION RESERVE**

		Default Component		Equity Component			
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	467,560,022	47,421,181	514,981,202	72,649,980	544,664,868	617,314,848	1,132,296,050
Realized capital gains/(losses) net of taxes - General Account	(23,763,242)		(23,763,242)	(701,467)	(37,854,455)	(38,555,922)	(62,319,164)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	(8,824,580)		(8,824,580)	(1,554,936)	542,907,394	541,352,458	532,527,878
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	122,341,697	12,085,110	134,426,807		714,067	714,067	135,140,874
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	557,313,897	59,506,291	616,820,188	70,393,577	1,050,431,874	1,120,825,451	1,737,645,639
9. Maximum reserve	529,570,934	55,890,277	585,461,211	83,634,215	774,822,965	858,457,180	1,443,918,391
10. Reserve objective	329,841,855	42,924,146	372,766,001	83,509,732	773,232,519	856,742,251	1,229,508,252
11. 20% of (Line 10 - Line 8)	(45,494,408)	(3,316,429)	(48,810,837)	2,623,231	(55, 439, 871)	(52,816,640)	(101,627,477)
12. Balance before transfers (Lines 8 + 11)	511,819,488	56,189,862	568,009,350	73,016,808	994,992,003	1,068,008,811	1,636,018,161
13. Transfers	17,751,445	(299,585)	17,451,860	10,617,407	(28,069,267).	(17,451,860)	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(192,099,771)	(192,099,771)	(192,099,771)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	529,570,933	55,890,277	585,461,210	83,634,215	774,822,965	858,457,180	1,443,918,390

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

		1	1	2	3			Contribution	Poson	ve Objective	Maximu	m Reserve
			'	2	3	Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve	· ·	ŭ		ŭ	ŭ	
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,363,926,104	XXX	XXX	1,363,926,104	0.0000		0.000		0.0000	
2.1	1	NAIC Designation Category 1.A	2,962,788,677	XXX	XXX	2,962,788,677	0.0005	1,481,394	0.0016	4,740,462	0.0033	9,777,203
2.2	1	NAIC Designation Category 1.B	592,873,349	XXX	XXX	592,873,349	0.0005	296,437	0.0016	948,597	0.0033	1,956,482
2.3	1	NAIC Designation Category 1.C	1,004,584,626	XXX	XXX	1,004,584,626	0.0005	502,292	0.0016	1,607,335	0.0033	3,315,129
2.4	1	NAIC Designation Category 1.D	2,534,387,187	XXX	XXX	2,534,387,187	0.0005	1,267,194	0.0016	4,055,019	0.0033	8,363,478
2.5	1	NAIC Designation Category 1.E	3,349,170,433	XXX	XXX	3,349,170,433	0.0005	1,674,585	0.0016	5,358,673	0.0033	11,052,262
2.6	1	NAIC Designation Category 1.F	7,748,235,042	XXX	XXX	7,748,235,042	0.0005	3,874,118	0.0016	12,397,176	0.0033	25,569,176
2.7	1	NAIC Designation Category 1.G	6,960,145,231	XXX	XXX	6,960,145,231	0.0005	3,480,073	0.0016	11,136,232	0.0033	22,968,479
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	25, 152, 184, 545	XXX	XXX	25, 152, 184, 545	XXX	12,576,092	XXX	40,243,495	XXX	83,002,209
3.1	2	NAIC Designation Category 2.A	6,744,190,299	XXX	XXX	6,744,190,299	0.0021	14,162,800	0.0064	43,162,818	0.0106	71,488,417
3.2	2	NAIC Designation Category 2.B	7,945,922,244	XXX	XXX	7,945,922,244	0.0021	16,686,437	0.0064	50,853,902	0.0106	84,226,776
3.3	2	NAIC Designation Category 2.C	5,815,709,881	XXX	XXX	5,815,709,881	0.0021	12,212,991	0.0064	37,220,543	0.0106	61,646,525
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	20,505,822,424	XXX	XXX	20,505,822,424	XXX	43,062,227	XXX	131,237,264	XXX	217,361,718
4.1	3	NAIC Designation Category 3.A	625,390,196	XXX	XXX	625,390,196	0.0099	6, 191, 363	0.0263	16,447,762	0.0376	23,514,671
4.2	3	NAIC Designation Category 3.B	225,331,568	XXX	XXX	225,331,568	0.0099	2,230,783	0.0263	5,926,220	0.0376	8,472,467
4.3	3	NAIC Designation Category 3.C	268,920,033	XXX	XXX	268,920,033	0.0099	2,662,308	0.0263	7,072,597	0.0376	10,111,393
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,119,641,797	XXX	XXX	1,119,641,797	XXX	11,084,454	XXX	29,446,579	XXX	42,098,532
5.1	4	NAIC Designation Category 4.A	452,213,080	XXX	XXX	452,213,080	0.0245	11,079,220	0.0572	25,866,588	0.0817	36,945,809
5.2	4	NAIC Designation Category 4.B	745,903,245	XXX	XXX	745,903,245	0.0245	18,274,630	0.0572	42,665,666	0.0817	60,940,295
5.3	4	NAIC Designation Category 4.C	539,780,480	XXX	XXX	539,780,480	0.0245	13,224,622	0.0572	30,875,443	0.0817	44,100,065
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,737,896,805	XXX	XXX	1,737,896,805	XXX	42,578,472	XXX	99,407,697	XXX	141,986,169
6.1	5	NAIC Designation Category 5.A		XXX	XXX	99, 172,876	0.0630	6,247,891	0.1128	11, 186,700	0.1880	18,644,501
6.2	5	NAIC Designation Category 5.B	77,262,385	XXX	XXX	77,262,385	0.0630	4,867,530	0.1128	8,715,197	0.1880	14,525,328
6.3	5	NAIC Designation Category 5.C	30, 198, 193	XXX	XXX	30, 198, 193	0.0630	1,902,486	0.1128	3,406,356	0.1880	5,677,260
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	206,633,454	XXX	XXX	206,633,454	XXX	13,017,908	XXX	23,308,254	XXX	38,847,089
7.	6	NAIC 6	25,849,891	XXX	XXX	25,849,891	0.000		0.2370	6, 126, 424	0.2370	6,126,424
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	50,111,955,020	XXX	XXX	50,111,955,020	XXX	122,319,152	XXX	329,769,713	XXX	529,422,141
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	ļ	XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

				DL	I AULI C	CIMILOURE	<b>4</b> I					
			1	2	3	4	Basic (	Contribution	Reserv	e Objective	Maximu	um Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
	Desig-	D 1.0	Book/Adjusted	Related Party	Add Third Party	Calculations	_	Amount	_	Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	63,980,597	XXX	XXX	63,980,597	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	2,607,227	XXX	XXX	2,607,227	0.0005	1,304	0.0016	4,172	0.0033	8,604
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	2,607,227	XXX	XXX	2,607,227	XXX	1,304	XXX	4,172	XXX	8,604
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		.0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4	3	Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.1	4	NAIC Designation Category 4.A		XXX	XXX	·	0.0245		0.0572		0.0817	
	4			XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C										
22.4	_	Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX	· <del> </del>	0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	66,587,824	XXX	XXX	66,587,824	XXX	1,304	XXX	4,172	XXX	8,604
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	42,481,522	XXX	XXX	42,481,522	0.005	21,241	0.0016	67,970	0.0033	140, 189
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX	<u> </u>	0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	42,481,522	XXX	XXX	42,481,522	XXX	21,241	XXX	67,970	XXX	140, 189
34.		Total (Lines 9 + 17 + 25 + 33)	50,221,024,366	XXX	XXX	50,221,024,366	XXX	122,341,697	XXX	329,841,855	XXX	529,570,934
V 1.		1.500 (2.00)	00,221,021,000	///\	///\	00,221,021,000	////	122,011,007	////	020,011,000	/VV\	0E0,010,00T

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

					I AULI O		11					
			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	m Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS										·
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,292,509,252		XXX	3,292,509,252	0.0011	3,621,760	0.0057	18,767,303	0.0074	24,364,568
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,928,944,633		XXX	1,928,944,633	0.0040	7,715,779	0.0114	21,989,969	0.0149	28,741,275
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	108,343,733		XXX	108,343,733	0.0069	747,572	0.0200	2,166,875	0.0257	2,784,434
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0 . 1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	5,329,797,618		XXX	5,329,797,618	XXX	12,085,110	XXX	42,924,146	XXX	55,890,277
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	5,329,797,618	<del></del>	XXX	5,329,797,618	XXX	12,085,110	XXX	42,924,146	XXX	55,890,277

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

	1				,	TED AGGI						
			1	2	3	4		Contribution	Reserve	Objective		m Reserve
1						Balance for	5	6	7	8	9	10
Line			D 1/A !: 1 :	Reclassify	A	AVR Reserve						
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										40.000.400
1.		Unaffiliated - Public	76,376,503	XXX	XXX	76,376,503	0.0000		0.1580 (a)	12,067,487	0.1580 (a)	12,067,487
2.		Unaffiliated - Private	321,860	XXX	XXX	321,860	0.000		0.1945	62,602	0.1945	62,602
3.		Federal Home Loan Bank	34,578,400	XXX	XXX	34,578,400	0.000		0.0061	210,928	0.0097	335,410
4.		Affiliated - Life with AVR	816,410,164	XXX	XXX	816,410,164	0.000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default	-				XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					(D)		(D)		(D)	
13.		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	380,238,070	XXX	XXX	380,238,070	0.0000		0.1945	73,956,305	0.1945	73,956,305
17.		Total Common Stock (Sum of Lines 1 through 16)	1.307.924.997	7000	7000	1.307.924.997	XXX		XXX	86.297.322	XXX	86.421.804
17.		REAL ESTATE	1,001,024,001			1,001,024,001	70X		7000	00,201,022	7///	00,421,004
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	261,214,331		319,420,864	580,635,195	0.0000		0.0912	52,953,930	0.0912	52,953,930
20.		Properties Acquired in Satisfaction of Debt	28,540,941			28.540.941	0.0000		0.1337	3,815,924	0.1337	3,815,924
					040 400 004	, . , .				56.769.854		
21.		Total Real Estate (Sum of Lines 18 through 20)	289,755,272		319,420,864	609, 176, 136	XXX		XXX	56,769,854	XXX	56,769,854
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS					0.0000		0.0000		0.0000	
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality	ļ	XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality	ļ	XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS **EQUITY AND OTHER INVESTED ASSET COMPONENT**

_	1											
			1	2	3	4	Basic Co		Reserv	e Objective		n Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	/	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
501	nation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Guirying Value	Encumbrances	Endambrances	(0010. 1 + 2 + 0)	1 dotoi	(0010.1 % 0)	1 dotor	(0010: 1 × 1)	i dotoi	(0010: 1 × 0)
		OF PREFERRED STOCKS										
30.	1	Highest Quality	678.984.557	XXX	XXX	678.984.557	0.0005	339.492	0.0016	1.086.375	0.0033	2.240.649
31.	2	High Quality	10, 114, 413	XXX	XXX	10,114,413	0.0021	21,240	0.0064		0.0106	107,213
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality.		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.	0	Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30		^^^	^^^		0.0000		0.0000		0.0000	
37.		through 36)	689,098,970	xxx	XXX	689,098,970	xxx	360,733	xxx	1, 151, 108	xxx	2,347,862
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	000,000,010	7000	7000	000,000,010	///X	000,700	7000	1, 101, 100	7000	2,047,002
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
20		Mortgages - CM1 - Highest Quality			VVV		0.0011		0.0057		0.0074	
38. 39.		Mortgages - CM1 - High Est Quality			XXX		0.0040		0.0114		0.0149	
40.			10,002,384		XXX	10,002,384	0.0040	69,016	0.0200	200,048	0.0149	257,061
		Mortgages - CM3 - Medium Quality	10,002,304			10,002,304	0.0120		0.0343	200,040	0.0428	237,001
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0486		0.0628	
42.		Mortgages - CM5 - Low Quality			XXX		0.0003		0.0007		0.0011	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0015		0.0034		0.0046	
44.		Residential Mortgages - All Other		XXX	XXX							
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:			1001		0.0400		0.0000		0 4074	
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	10,002,384		XXX	10,002,384	XXX	69,016	XXX	200,048	XXX	257,061
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government										
		Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	10,002,384		XXX	10,002,384	XXX	69,016	XXX	200,048	XXX	257,061

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Co	ontribution	Reserv	e Objective	Maximu	m Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
DCI	Hauon	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK	Carrying value	Endinibrances	Endimorances	(0013. 1 · 2 · 0)	1 40101	(OOI3.4 X 0)	radioi	(0013. 4 x 1)	1 dotor	(0013. 4 x 3)
65.		Unaffiliated Public		XXX	XXX		0.000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	2,705,002,230	XXX	XXX	2,705,002,230	0.0000		0 . 1945	526, 122,934	0. 1945	526, 122, 934
67.		Affiliated Life with AVR		XXX	XXX		0.000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		xxx	xxx		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	755,293,709	XXX	XXX	755,293,709	0.0000		0.1945	146,904,626	0.1945	146,904,626
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,460,295,939	xxx	XXX	3,460,295,939	XXX		XXX	673,027,560	XXX	673,027,560
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	58,322,900	10,002,384	203,638,406	271,963,690	0.0000		0.0912	24,803,089	0.0912	24,803,089
73		Properties Acquired in Satisfaction of Debt	86,550			86,550	0.0000		0.1337	11,572	0.1337	11,572
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	58,409,450	10,002,384	203,638,406	272,050,240	XXX		XXX	24,814,660	XXX	24,814,660
75.		LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit	58,353,101			58,353,101	0.0003	17,506	0.0006	35,012	0.0010	58,350
76.		Non-quaranteed Federal Low Income Housing Tax Credit	13,404,002			13,404,002	0.0063		0.0120	160,848	0.0190	254,676
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	71,757,103			71.757.103	XXX	101.951	XXX	195.860	XXX	313.029
		ALL OTHER INVESTMENTS	,,			, ,	7001	,,,,,,	7001	100,000	7001	****
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	106,302,848	XXX		106,302,848	0.0000		0.1580	16,795,850	0.1580	16,795,850
84.		Other Short-Term Invested Assets - Schedule DA	, ,	XXX			0.0000		0.1580	, ,	0.1580	, ,
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	106,302,848	XXX		106,302,848	XXX		XXX	16,795,850	XXX	16,795,850
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,395,866,694	10,002,384	203,638,406	4,609,507,484	XXX	531,700	XXX	716,185,085	XXX	717,556,020

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

#### **ASSET VALUATION RESERVE**

# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
				NAIC Designation or Other Description of Asset		AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
						<b>4</b>		
						<b>4</b>		
						1		
						1		
							• • • • • • • • • • • • • • • • • • • •	
						Ť		
						†		
						†		
						†		
OFOCOCO Total								
0599999 - Total								

# **SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

					act claims resisted	December of or our	ont your
1	2	3	4	5	6	7	8
		State of	Year of				
	o	Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
	L7459	H	2016	3,000,000	1,737,500	3,000,000	Suicide within 2 years of issue
0199999. Death 0	Claims - Ordinary			3,000,000	1,737,500	3,000,000	XXX
469812	Z01066016	LA	2020	10,000	10,000		Settled
500311	Z01052848	TX	2020	125,000	,		Insurer prevailed
	Z01015672		2020	16,000			Insurer prevailed
515750	Z01058664		2020	30,000	7,500		Settled
					,		
344578	Z01065250		2020	30,000	25,000		Settled
	Z01063189		2020	22,000	22,000		Settled
483436	Z01048294	IL	2020	10,000			Insurer prevailed
0399999. Death 0	Claims - Group			243,000	64,500		XXX
0599999 Death (	Claims - Disposed	Of		3,243,000	1,802,000	3,000,000	XXX
	nal Accidental Dea		ime -	3,2:0,000	.,002,000	0,000,000	7000
Dispos		itii Denenta Cia	11113 -				XXX
		Dianasad Of	f				
	ty Benefits Claims						XXX
	d Endowments Cla						XXX
	es with Life Conting	gency Claims -	Disposed				\aa.
Of							XXX
	Disposed of During	g Current Year	-	3,243,000	1,802,000	3,000,000	XXX
6820611	L11085	NY	2017	500,000		500,000	Material misrepresentation
4502378	L27833		2021	1,000,000		1,000,000	Material misrepresentation
4449095	L27509	IN	2018	1,250,000		1,250,000	Material misrepresentation
	L28054		2020	25,000		25,000	Material misrepresentation
		UIIV	2020				
2799999. Death 0				2,775,000		2,775,000	XXX
00382107	Z01070145	TN	2020	44,000		44,000	Proof of loss not provided
2999999. Death (	Claims - Group			44,000		44,000	XXX
3199999. Death (	Claims - Resisted			2,819,000		2,819,000	XXX
	nal Accidental Dea	th Benefits Cla	ims -	, -,		, , ,	1.2.2.
Resiste		an Bononto Ole					XXX
	ty Benefits Claims	Posisted					XXX
	d Endowments Cla						XXX
5199999. Annuitie	es with Life Conting	gencies Claims	s - Resisted				XXX
5299999. Claims	Resisted During C	urrent Year		2,819,000		2,819,000	XXX
		-					
		1					
		-					
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		-					
		-					
		l					
			·····				
 		-					
						= 0.0 c	
5399999 - Totals				6,062,000	1,802,000	5,819,000	XXX

### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

						Credit			1				Other Individual C	Contracts				
				Group Acc	ident	Accident and Health							Non-Renewable					
		Tota		and Hea	ılth	(Group and Individual)	Collectively Rea	newable	Non-Can		Guaranteed Re		Reasons (		Other Accider	, ,	All Other	
		1 Amount	2 %	3 Amount	4 %	5 6 Amount %	7 Amount	8	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
		Amount	70	Amount	70		NALYSIS OF L			, ,	Amount	70	Amount	70	Amount	70	Amount	70
1.	Premiums written	4, 132, 437, 315	XXX	3,527,072,232	XXX	XXX	128	XXX	538,859,834	XXX	254,036	XXX	17,881,538	XXX		XXX	48,369,548	XXX
2.	Premiums earned	4, 128, 253, 954	XXX	3,526,099,774	XXX	xxx	128	XXX	535,623,849	XXX	259,914	xxx	17,829,930	XXX		XXX	48,440,360	XXX
3.	Incurred claims	2,576,151,722	62.4	2, 133, 948, 791	60.5			0.0	414,580,016	77.4	(1,496,134)	(575.6)	3,068,793	17.2			26,050,256	53.8
4.	Cost containment expenses	14,363,435	0.3	14,363,435	0.4													
5.	Incurred claims and cost containment expenses (Lines 3																	
	and 4)	2,590,515,157	62.8	2,148,312,226	60.9			0.0	414,580,016	77.4	(1,496,134)	(575.6).	3,068,793	17.2			26,050,256	53.8
6.	Increase in contract reserves	21, 185, 237	0.5	4, 182, 119	0.1		(116)	(90.9)	16,921,391	3.2	(20,383)	(7.8)	102,227	0.6				
7.	Commissions (a)	653,807,891	15.8	436,142,922	12.4			0.0	215,090,973	40.2	1,613	0.6	2,006,151	11.3	566,384		(152)	0.0
8.	Other general insurance expenses	627,972,207	15.2	575, 172,903	16.3				14 , 138 , 074	2.6	232,231	89.3	164,903	0.9	22,268,543		15,995,554	33.0
9.	Taxes, licenses and fees	101,953,466	2.5	97,815,880	2.8				4,057,008	0.8	2,885	1.1	1,472	0.0			76,222	0.2
10.	Total other expenses incurred	1,383,733,564	33.5	1, 109, 131, 704	31.5			0.0	233,286,054	43.6	236,729	91.1	2, 172, 526	12.2	22,834,927		16,071,624	33.2
11.	Aggregate write-ins for deductions	832,863	0.0	832,863	0.0													
12.	Gain from underwriting before dividends or refunds	131,987,133	3.2	263,640,862	7.5		244	190.9	(129, 163, 613)	(24.1)	1,539,703	592.4	12,486,384	70.0	(22,834,927)		6,318,480	13.0
13.	Dividends or refunds	1,086,602	0.0						638,520	0.1	1, 184	0.5	446,898	2.5				
14.	Gain from underwriting after dividends or refunds	130,900,532	3.2	263,640,862	7.5		244	190.9	(129,802,133)	(24.2)	1,538,519	591.9	12,039,486	67.5	(22,834,927)		6,318,480	13.0
	DETAILS OF WRITE-INS																	
1101.	Miscellaneous income	832,863	0.0	832,863	0.0													
1102.														ļ				
1103.														<b> </b>				
1198.	Summary of remaining write-ins for Line 11 from overflow page																	
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	832,863	0.0	832,863	0.0													

(a) Includes \$ ...... reported as "Contract, membership and other fees retained by agents."

# **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

		1				•				
	1		2	3	4		C	ther Individual Contract	S	
				Credit		5	6	7	8	9
				Accident and Health				Non-Renewable		
			Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
	Total		and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
			PART 2.	- RESERVES AND LI	ABILITIES					
A. Premi	um Reserves:									
1.	Unearned premiums	266,918	6,301,706		2	45,140,963	60,533	1,535,351		228,363
2.	Advance premiums80	129,908	69,821,783		1	8,713,795	76,129	217,632		1,300,568
3.	Reserve for rate credits									
4.	Total premium reserves, current year133	396,826	76, 123, 489		3	53,854,758	136,662	1,752,983		1,528,931
5.	Total premium reserves, prior year	390,498	69,625,426		3	49,455,402	141,336	1,664,032		1,504,298
6.	Increase in total premium reserves 11	006,328	6,498,063			4,399,356	(4,674)	88,951		24,633
B. Contra	act Reserves:									
1.	Additional reserves (a) 466	485,158	39,365,568		221	420,688,782	23,379	6,407,208		
2.	Reserve for future contingent benefits									
3.	Total contract reserves, current year	485,158	39,365,568		221	420,688,782	23,379	6,407,208		
4.	Total contract reserves, prior year. 445	299,920	35, 183, 449		338	403,767,391	43,762	6,304,981		
5.	Increase in contract reserves 21	185,237	4, 182, 119		(116)	16,921,391	(20,383)	102,227		
C. Claim	Reserves and Liabilities:									
1.	Total current year4,548	885,221	1,747,543,969		20	2,774,774,606	12, 162, 126	10,579,269		3,825,230
2.	Total prior year4,410	443,097	1,744,941,470		20	2,634,963,723	15,053,838	12,433,909		3,050,138
3.	Increase 138	442,123	2,602,499			139,810,883	(2,891,712)	(1,854,640)		775,093

PART 3 TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES														
Claims paid during the year:														
1.1 On claims incurred prior to current year	650,352,800	394,369,642		249,936,931	386,637	3,818,304	1,841,286							
1.2 On claims incurred during current year	1,787,356,798	1,736,976,650		24,832,202	1,008,940	1, 105, 129	23,433,878							
2. Claim reserves and liabilities, December 31, current year:														
2.1 On claims incurred prior to current year	3,527,645,162	1,045,776,267		2,466,008,345	11,990,367	3,797,368								
2.2 On claims incurred during current year	1,021,240,058	701,767,703	20	308,766,261	171,759	6,781,901	3,752,415							
3. Test:														
3.1 Lines 1.1 and 2.1	4, 177, 997, 962	1,440,145,908		2,715,945,276	12,377,004	7,615,672	1,914,101							
3.2 Claim reserves and liabilities, December 31, prior year	4,410,443,097	1,744,941,470	20	2,634,963,723	15,053,838	12,433,909	3,050,138							
3.3 Line 3.1 minus Line 3.2	(232,445,135)	(304,795,562)	(20)	80,981,553	(2,676,834)	(4,818,237)	(1,136,037							

PART 4 REINSURANCE													
A. Reinsurance Assumed:													
Premiums written	573,572,748 (71)	131	169,488	18,279,148									
2. Premiums earned	570,286,624 (71)		170,957	18,227,540									
3. Incurred claims	416,402,135 (1,156,066)	414,580,016	(90,608)	3,068,793									
4. Commissions	234,334,870 7,314	232,153,391	1,641	2,172,525									
B. Reinsurance Ceded:													
1. Premiums written	143, 158, 433 9, 403, 749	160	24,623	12,020,824									
2. Premiums earned	143,951,303 9,169,433		26,382	12,085,183									
Incurred claims	234,236,430 3,563,667	227,422,951	(114,467)	3,364,280									
4. Commissions	27,455,756	26,236,869	2,051	1,216,836									

(a) Includes \$ premium deficiency reserve.

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA SCHEDULE H - PART 5 - HEALTH CLAIMS

	SCHEDULE H - I	1 Medical	2 Dental	3 Other	4 Total
. 5:			<del></del>		
A. Dire	ot:				
1.	Incurred Claims	(1,395,010)	1,336,562,024	1,058,819,003	2,393,986,017
2.	Beginning Claim Reserves and Liabilities	14,173,315	85,220,276	3,648,122,431	3,747,516,023
3.	Ending Claim Reserves and Liabilities	11,435,534	96,389,414	3,640,864,681	3,748,689,630
4.	Claims Paid	1,342,771	1,325,392,886	1,066,076,753	2,392,812,410
B. Assı	umed Reinsurance:				
5.	Incurred Claims			416,402,135	416,402,135
6.	Beginning Claim Reserves and Liabilities			2,660,799,731	2,660,799,731
7.	Ending Claim Reserves and Liabilities			2,797,035,256	2,797,035,256
8.	Claims Paid			280,166,610	280,166,610
C. Ced	ed Reinsurance:				
9.	Incurred Claims			234,236,430	234,236,430
10.	Beginning Claim Reserves and Liabilities			1,999,193,885	1,999,193,886
11.	Ending Claim Reserves and Liabilities			1,997,937,330	1,997,937,330
12.	Claims Paid			235,492,986	235,492,986
D. Net:					
13.	Incurred Claims	(1,395,010)	1,336,562,024	1,240,984,707	2,576,151,721
14.	Beginning Claim Reserves and Liabilities	14,173,315	85,220,276	4,309,728,277	4,409,121,868
15.	Ending Claim Reserves and Liabilities	11,435,534	96,389,414	4,439,962,607	4,547,787,555
16.	Claims Paid	1,342,771	1,325,392,886	1,110,750,376	2,437,486,034
E. Net	Incurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses	(1,395,010)	1,349,648,406	1,242,261,761	2,590,515,157
18.	Beginning Reserves and Liabilities	14,173,315	85,220,276	4,309,728,277	4,409,121,868
19.	Ending Reserves and Liabilities	11,435,534	96,389,414	4,439,962,607	4,547,787,555
20.	Paid Claims and Cost Containment Expenses	1,342,771	1,338,479,268	1,112,027,430	2,451,849,470

# **SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other I	_iabilities vvi	tnout Life or L	Disability Cor	itingencies, and Rela	ted Benefits Listed b	y Reinsured Compa	iny as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
78778	13-2656036		Guardian Insurance & Annuity Company Inc	DE	MCO/I	XXXL0	1,779,669,831	9,683,305	17, 197, 068	886,117	483,533,924	
78778	13-2656036		The Guardian Insurance and Annuity Company Inc.	DE	MCO/G	OL	136,826,217		883,601	27,000	10,515,816	
78778	13-2656036		Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	487,872	758	7,212			
78778	13-2656036		Guardian Insurance & Annuity Company Inc	DE	COMB/I	AXXX	574,459,314	219,335,642	6,986,887	585,000	29,355,130	
78778	13-2656036		Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	2,881,896	22,372	18,761	ļ ļ.		
78778	13-2656036		Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXL0	93,363,501	796,610	541,322	ļ		
71714	75-1277524		Berkshire Life Insurance Company Of America	MA	COMB/I	AXXX	208,676,105	3,492,293	4,906,511	18,501	26,637,817	
71714	75-1277524		Berkshire Life Insurance Company Of America	MA	YRT/I	XXXL0	1,894,523	25,539	13,663			
71714	75-1277524		Berkshire Life Insurance Company Of America	MA	0/I	XXXL	64,591,440	1,457,211	77,858	14,757		
	eneral Accour						2,862,850,699	234,813,730	30,632,882	1,531,375	550,042,687	
	otal General A						2,862,850,699	234,813,730	30,632,882	1,531,375	550,042,687	
0699999. To	otal General A	ccount - Non-	U.S. Affiliates									
0799999. To	otal General A						2,862,850,699	234,813,730	30,632,882	1,531,375	550,042,687	
62308	06-0303370	01/01/1965	Connecticut General Life Insurance Company	CT	YRT/I	0L						
62057	22-0832760	01/01/1998	Lincoln Life & Annuity Company of New York	NY	YRT/I	0L						
65676	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	OL	887,941	9,848	6,612			
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	0L				L		
67105	41-0451140	07/01/1996	Reliastar Life Insurance Company	MN		OL	442, 143, 908	4,729,945	1,601,675	1,940,329		
0899999. G	eneral Accour	t - U.S. Non-A	Affiliates				443,031,849	4,739,793	1,608,288	1,940,329		
1099999. To	otal General A	count - Non-	Affiliates				443,031,849	4,739,793	1,608,288	1,940,329		
1199999. To	otal General A	ccount					3,305,882,548	239,553,523	32,241,170	3,471,704	550,042,687	
1499999. To	otal Separate	Accounts - U.	S. Affiliates									
1799999. To	otal Separate	Accounts - No	n-U.S. Affiliates									
1899999. To	otal Separate	Accounts - Aff	iliates									
	otal Separate											
	otal Separate											
			0899999, 1499999 and 1999999)				3,305,882,548	239.553.523	32,241,170	3,471,704	550.042.687	
			999, 0999999, 1799999 and 2099999)				5,555,552,616	255,555,626	52,2.1,110	5,,101	333,3.2,007	
9999999 - T		24 21 00001	, , , , , , , , , , , , , , , , , , , ,				3.305.882.548	239.553.523	32.241.170	3,471,704	550.042.687	
000000 1	0.0.0						5,000,00L,010	200,000,020	02,211,110	0,1/1,/01	300,012,007	

### **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA	OTH/I	LTDI	556,760,824	46,677,193	3, 195, 140, 556			3,382,695,712
0299999. U	.S. Affiliates -	Other					556,760,824	46,677,193	3,195,140,556	18,726,102		3,382,695,712
0399999. To	otal - U.S. Affi	liates					556,760,824	46,677,193	3, 195, 140, 556	18,726,102		3,382,695,712
0699999. To	otal - Non-U.S	. Affiliates										
0799999. To	otal - Affiliates	i					556,760,824	46,677,193	3, 195, 140, 556	18,726,102		3,382,695,712
71773	75-1016594		American National Life Insurance Company of Texas	TX	QA/G	A	(83)			2,036,589		200,000
20443	36-2114545		Continental Casualty Company		QA/G	A				679,945		180,538
69140	04-1867050		First Allmerica Financial Life Insurance Company		QA/G	A	3			169,671		2,335
00000	AA-9995096		LDG Re Underwriters Occupational A&H Facility		OTH/G	A				679,071		513,551
65498	23-1503749		Life Insurance Company of North America	PA	CAT/G	A						
67814	06-0493340		Nassau Life Insurance Company	NY	QA/G	A				129,599		75,000
00000	AA-9995074		Special Risk Reinsurance Facility		QA/G	A	(6)			3,547,435		2,429,831
69078	13-5679267		Standard Security Life Insurance Company of New York		CAT/G	A						
86231	39-0989781	01/01/1997	Transamerica Life Insurance Company	IA	QA/G	A				10,837		169
62235			Unum Life Insurance Company of America	ME	QA/G	A				61,443		72, 138
	.S. Non-Affilia			1	1		(86)			7,314,589		3,473,560
00000			Lloyds of London	GBR	0TH/G	A	15			2,973,598		56, 121
	on-U.S. Non-A						15			2,973,598		56, 121
	otal - Non-Affi						(71)			10,288,187		3,529,681
1199999. To	otal U.S. (Sun	n of 0399999 a	and 0899999)				556,760,738	46,677,193	3,195,140,556	26,040,691		3,386,169,272
1299999. To	otal Non-U.S.	(Sum of 0699	999 and 0999999)				15			2,973,598		56,121
9999999 - T	otals				·		556,760,753	46,677,193	3, 195, 140, 556	29,014,289	·	3,386,225,394

# SCHEDULE S - PART 2 Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

O399999   Total Life and Annuity - U.S. Affiliates   O699999   Total Life and Annuity - Non-U.S. Affiliates   O799999   O86838   13-2572994   01/01/1985   General Re Life Corporation   CT   O79999   O7901/1989   General Re Life Corporation   CT   O79999   O7901/1989   O79999   O7999   O79999   O7999   O7999	58 21,611 115 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,037,994 1,447 412 145 120,930
Code   Number   Date   Name of Company   Jurisdiction   Paid Losses   U 0399999. Total Life and Annuity - U.S. Affiliates	58 21,611 115 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
O.399999   Total Life and Annuity - U.S. Affiliates   O.699999   Total Life and Annuity - Non-U.S. Affiliates   O.699999   O.699999   O.699999   O.699999   O.699999   O.699999   O.699999   O.6999999   O.6999999   O.6999999   O.6999999   O.6999999   O.6999999   O.6999999   O.69999999   O.69999999   O.699999999   O.699999999999999   O.6999999999999999999999999999999999999	58 21,611 115 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
C699999   Total Life and Annuity - Non-U.S. Affiliates	21,611 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
B628	21,611 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
66346   58-0828624   01/01/2013	21,611 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
RecS8   13-2572994   01/01/1985   General Re Life Corporation   CT   Reinsurance Company   PA   79,162,991	115 2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
76694	2,350 4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
86258   13-2572994   11/01/1990   General Re Life Corporation   CT   643,082	4,233 140,839 424,069 105,762 154 2,112 1,072 34,311 119,311 222,261 1,627 374,752 1,037,994 1,447 412 145 120,930
R6258   13-2572994   .11/01/1991   General Re Life Corporation   CT   .247,500	
R86258	
86258   13-2572994   11/01/1993   General Re Life Corporation   CT   CT   Sec.   Sec.   CT   Sec.   Sec.	154 2,112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145
86258   13-2572994   11/01/1996   General Re Life Corporation   CT   190,128	2, 112 1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145
86258   13-2572994   07/01/1996   General Re Life Corporation   CT   190,128	1,072 34,311 119,311 22,261 1,627 374,752 1,037,994 1,447 412 145 120,930
R6258   13-2572994   11/15/2005   General Re Life Corporation   CT   17,596	
86258   13-2572994   04/01/2010   General Re Life Corporation   CT   R83340   59-2859797   05/01/1995   Hannover Life Reassurance Company Of America   FL   90,000	
88340   59-2859797   0.5/01/1995   Hannover Life Reassurance Company Of America   FL   90,000	1,627 .374,752 .1,037,994 .1,447 .412 .145 .120,930
Manover Life Reassurance Company Of America	
Manover Life Reassurance Company Of America	
65676   35-0472300   02/01/1956   Lincoln National Life Insurance Company   IN	
65676   35-0472300   .04/01/1988   Lincoln National Life Insurance Company   IN   .46,634   .65676   .35-0472300   .11/01/1992   Lincoln National Life Insurance Company   IN   .10,012   .65676   .35-0472300   .09/01/1993   Lincoln National Life Insurance Company   IN   .193,500   .65676   .35-0472300   .06/15/1996   Lincoln National Life Insurance Company   IN   .193,500   .65676   .35-0472300   .06/15/1996   Lincoln National Life Insurance Company   IN   .190,128   .66346   .58-0828824   .11/01/1983   .41/01/198	120,930
65676   35-0472300   .11/01/1992   Lincoln National Life Insurance Company   IN   .10,012   .65676   .35-0472300   .09/01/1993   Lincoln National Life Insurance Company   IN   .193,500   .65676   .35-0472300   .06/15/1996   Lincoln National Life Insurance Company   IN   .190,128   .66346   .58-0828824   .11/01/1983	,
65676   35-0472300   .09/01/1993   Lincoln National Life Insurance Company   IN   193,500	541
	344,687
	1,065
	757
	114,345
	32,747
	1,259
	184,989
	108, 143
66346  58-0828824  07/01/2004   Munich American Reassurance Company   GA	903,048
	80,502
, , , , , , , , , , , , , , , , , , , ,	105,524
	238,622
66346	1,805,052
	604,365
	902,426 71,559
	142,753
93572	16
	523,016
	3,266
93572 43-1235868 08/01/1995 RGA Reinsurance Company	65,434
	117,943
93572 43-1235868 05/01/1997 RGA Reinsurance Company MO. L. 112.500 L.	147,533
93572	187, 133
	73,476
93572 43-1235968 03/23/2002 RGA Reinsurance Company MO 45.023	285,690
93572 43-1235868 03/23/2002 RGA Reinsurance Company MO 135.069	1,050,924
	178, 155
	101
	908,485
	460,876
	840,840
	61,783
	14,451
	68,945 4,423,794
93572 43-1235868 11/20/2006 RGA Reinsurance Company MO	4,423,794
L 93572	
93572	981,464
	12,324 72,796
	597,625
93572   43-1235868   11/01/2011   RGA Reinsurance Company   MO	1,462
	296,402
	393,690
97071	
, , , , , , , , , , , , , , , , , , , ,	1,475,798 1,181
97071 13-3126819 04/01/2010 SCOR Global Life USA Reinsurance Company DE 153.004	1, 181
97071 13-3126819 05/01/2014 SCOR Global Life USA Reinsurance Company DE 145,732	291,323
97071 13-3126819 05/01/2014 SCOR Global Life USA Reinsurance Company DE	4, 195
	57
	8, 161
L 82627	206
	3,468
82627 06-0839705 01/01/1985 Swiss Re Life & Health America Inc MO	512 1,873
	1,208,878
,	437,989
L 82627 06-0839705 01/01/1989 Swiss Re Life & Health America Inc MO MO 512.425 L	65,744
	397
	11, 178
	903
8262706-083970511/01/1993Swiss Re Life & Health America Inc	182
8262706-083970507/01/1996 Swiss Re Life & Health America Inc	2.143

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

			verable on Paid and Unpaid Losses Listed by Reinsuring Compan			
1	2	3	4	5	6	7
NAIC						
Company	ID	Effective	N	Domiciliary	5 : 11	
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO		55,027
82627 82627	06-0839705		Swiss Re Life & Health America Inc	MO		4,236
82627	06-0839705 06-0839705	02/01/1998	Swiss Re Life & Health America Inc Swiss Re Life & Health America Inc	MO		116,592 36,058
82627	06-0839705	07/03/2002	Swiss Re Life & Health America Inc	MO	219	
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO		470,640
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	70 165	155,917
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO		112,046
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc			119.311
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO		6
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO		
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO		107.685
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO		2, 188, 940
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO		2, 100, 340
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	1,743,646	10,624,046
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO		658.307
82627	06-0839705	03/01/2010	Swiss Re Life & Health America Inc			20,013
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc			118,360
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO		1,964
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	940	317,338
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NV		418.893
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NV		132
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NV		151
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NV	160 063	92.481
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NV	100,000	320
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NV		
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company			211
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	667 396	1,096,167
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	736	43,079
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NV		941
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NV		289
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		467.421
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		2,066
	ife and Annuity				96.244.181	45,008,710
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	- , ,	633,813
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	BMU.	15,641	
	ife and Annuity			Billo	74,141	633,813
	otal Life and A				96,318,322	45,642,523
	otal Life and A		lilliates		96,318,322	45,642,523
			Destributed the Learning Comment of Association	MA		
71714	75-1277524		- ,	MA		12,984,993
	ccident and He					12,984,993
	otal Accident a					12,984,993
			on-U.S. Affiliates			
	otal Accident a			,		12,984,993
86258	13-2572994	08/01/2008	General Re Life Corporation	CT		366,000
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	MO		42,093
39845	48-0921045	01/01/2002	Westport Insurance Corporation	MO		
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA		
93572	43-1235868	01/01/2006	RGA Reinsurance Company		174,612	
66346	58-0828824	01/01/2010	Munich American Reassurance Company			72,712
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.		4,431	
66346	58-0828824		Munich American Reassurance Company	GA		186,768
76694	23-2044256		Canada Life Reinsurance Company	PA	7,641	
	ccident and He				1,097,665	667,573
	otal Accident a		on-Affiliates		1,097,665	667,573
2299999. T	otal Accident a	ind Health			1,097,664	13,652,566
2399999. T	otal U.S. (Sum	of 0399999,	0899999, 1499999 and 1999999)		97,341,845	58,661,276
			999, 0999999, 1799999 and 2099999)		74,141	633,813
			dent and Health		97,415,986	59,295,089
	,	-,			,,-30	,,000

# **SCHEDULE S - PART 3 - SECTION 1**

	•	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and											
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.		Account - A	uthorized U.S. Affiliates	•	•									
0699999.			uthorized Non-U.S. Affiliates											1
0799999.			uthorized Affiliates											+
86258	13-2572994		General Re Life Corporation	СТ	YRT/I	XXXLO	591.632	19.166	18.425	29.648				+
66346	58-0828824		Munich American Reassurance Company	GA	0TH/G	0L	147,247,533	200.681	203.237	395, 109				
86258			General Re Life Corporation	CT	YRT/I	XXXLO.	152,381	7,256	9,056	5,996				
									9,000					
76694	23-2044256		Canada Life Reinsurance Company	PA	OTH/G	OL	158,922,694,234	405.040	400 504	79,460,961				
86258	13-2572994		General Re Life Corporation	C1	YRT/I	XXXL0	3, 103, 268	165,043	138,561	85,929				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	XXXL0	5,589,159	456, 142	419,138	446,247				
86258	13-2572994		General Re Life Corporation	C1	YRT/I	XXXL0	200, 134, 157	4,068,842	4,455,321	4,725,845				
86258	13-2572994		General Re Life Corporation	C1	MCO/I	XXXL0	262,254,551			2,607,339				
86258			General Re Life Corporation	CT	MCO/I	XXXL0	68,684,888			631,421				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	XXXL0	1,564,254	61, 182	59,219	71,415				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	XXXL0	2,788,175	162,295	140,765	86,905				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	XXXL0	2,918,030			84, 194				
86258			General Re Life Corporation	CT	YRT/I	XXXL0	10,884,786	121,401	116,478	106,667				
86258	13-2572994	.03/01/2003	General Re Life Corporation	CT	00/I	XXXL0	211,385,065	1,292,257	1,243,408	719,349				
86258	13-2572994	.01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	22,055,187	834,075	802,285	604,430				
86258	13-2572994	.11/15/2005	General Re Life Corporation	CT	YRT/I	XXXLO.	113,504,410	2,050,583	1,909,255	1,767,746				
86258	13-2572994	04/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	232,075,831	940, 103	829,202	919.483				
88340	59-2859797		Hannover Life Reassurance Company Of America	FL	YRT/I	XXXLO	16,524,856	586,956	489 . 129	748, 104				
88340			Hannover Life Reassurance Company Of America	FL	MCO/I	XXXLO	414,948,344	,	.,	2,222,161				
88340			Hannover Life Reassurance Company Of America	FI	YRT/I	XXXLO				2,652				
88340	59-2859797	.02/01/1998	Hannover Life Reassurance Company Of America	FL	YRT/I	XXXLO	9,419,415	482.450		725,822				
88340	59-2859797	.04/01/2002	Hannover Life Reassurance Company Of America	FL		XXXL	2,315,798,501	25,881,047	38,241,539	2,728,928				
88340	59-2859797		Hannover Life Reassurance Company Of America	FL	YRT/I	XXXLO	54,233,019	214,823	202,731	200,746				
66346	58-0828824		Munich American Reassurance Company	GA		XXXLO	1,000,000	22,058	20,266	21,913				***************************************
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXLO	941,333	26,662	34,969	21,913				
66346			Munich American Reassurance Company	GA	YRT/I	XXXLO	589,333	21,999	34,969	24,762				
66346	58-0828824					XXXLO								•••••
			Munich American Reassurance Company	GA	YRT/I		1,122,097	23,772	22,356	32,817				
66346			Munich American Reassurance Company	GA	YRT/I	XXXL0	1,662,828	17,566	44,821	13,940				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXL0	298,988,878	1,809,172	4,438,921	719,788				
66346	58-0828824		Munich American Reassurance Company	GA	0/I	XXXL0	687,068,305	4,292,115	4, 143, 507	2,312,895				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXL0	418,572,340	2,361,872	2,334,217	1, 190,898				
66346	58-0828824	.07/01/2004	Munich American Reassurance Company	GA	00/I	XXXL	773,713,396	12,220,603	14,510,193	946,248				
66346	58-0828824	.07/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	83,952,812	749,244	768,937	596,376				
66346	58-0828824		Munich American Reassurance Company	GA	00/I	XXXL0	1,071,832,872	11,915,671	13,308,151	1, 155, 422				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXL0	96,365,744	2,729,982	2,552,437	1,999,059				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXL0	195, 187, 187	1,052,781	993,079	928, 164				
66346	58-0828824		Munich American Reassurance Company	GA		XXXL		92,333,568	89,675,116	10,404,153				
66346	58-0828824	.03/15/2010	Munich American Reassurance Company	GA	00/I	XXXL0		803,320	1,058,629	961,290				
66346	58-0828824	.04/01/2010	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,078,822,464	7,716,426	6,589,736	4, 167, 459				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXL0	4,238,258,615	3,979,315	3,869,327	2, 176, 124				
66346	58-0828824		Munich American Reassurance Company	GA	YRT/I	XXXLO	272,405,223	1,262,009	1, 187, 282	450,765				
68241			Prudential Insurance Company of America	NJ.	YRT/I	XXXLO	3,481,320	3,917		1,642				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	21,014	2,052		4,041				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	14,889,731	394.422	397,394	437,680				
93572			RGA Reinsurance Company	MO	YRT/I	XXXLO	160,885,397	3,269,019	3,462,163	3,552,074				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	62.975.454	1.553.790	1,726,384	1.703.436				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	4,311,364	130.567	119,205	149,124				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	1,659,377		113,203	26,496				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	3,925,082			54,497				
93572	43-1235868		RGA Reinsurance Company	MO		XXXLUXXXLU				54,407				
					MCO/I		320,391,198	1 004 005	0.000.400					
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	282,386,992	1,624,965	3,836,499	752,817				
93572	43-1235868		RGA Reinsurance Company	IMU	MCO/I	XXXL0	401,547,151			1,823,002				
93572	43-1235868	.11/01/1997	RGA Reinsurance Company	MU	YRT/I	XXXL0	119,305,132	178,937	164,371	1,812,409			<b> </b>	L

# **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia									Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding 9	Surplus Relief	14	15
1				Domi-				9	10		12	13		1
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		XXXL0.	97,008,524	626.780	622,442	508, 122				
93572	43-1235868	.02/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO	14,484,745	200.988	214,520	182,213				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO.	C0/I	XXXL	707.862.795	8.481.524	12.387.341	904 . 199				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO.	CO/I	XXXL	1,532,981,918	17.002.880	24,692,731	1,788,515				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	438,335,327	2,470,090	2,434,961	1,205,153				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,026,275	62.244	3,660	34,385				• • • • • • • • • • • • • • • • • • • •
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	XXXLO	210,041,432	1.454.642	1,416,525	811,575				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO		XXXL	828,932,883	13.574.362	16, 162, 553	1,073,051				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	534,887,765	4,528,149	4,583,384					
93572				MO			313,247,055							
	43-1235868	01/01/2005	RGA Reinsurance Company			XXXL0		1,968,075	1,970,431	1, 155, 986				
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	115,941,773	603,357	576,276	612,352				
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	00/I	XXXL0	627,552,509	7,229,616	8,055,675	736,018				
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO	0/1	XXXL0	146,778,453	303,299	337,392	394,884				
93572	43-1235868	. 11/20/2006	RGA Reinsurance Company	MO	0/I	XXXL0	700,293,372	1,421,930	1,311,310	1,520,423	<b> </b>			ļ
93572	43-1235868	. 11/20/2006	RGA Reinsurance Company	MO	00/I	XXXL	7, 148, 574, 607	109,850,891	110,207,442	8,910,329	ļ	ļ		ļ
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	00/I	XXXL	184,745,614	798,568	809,594	758,363				
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	69, 118, 681	682,094	624,997	489,923				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		XXXL	4,894,940,165	56,820,501	55, 149, 462	5,998,584				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	00/I	XXXL	125, 175, 688	345, 142	361,421	378,071				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		XXXL0.	358,506,583		480,297	460,881				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0.	2,019,766,745	7,494,041	6,717,672	4,392,912				
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO	YRT/I	XXXLO	64,950,843	238,206	213,998	160,803				
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	COFW/I	XXXL	47,857,670,160	337,937,154	295,212,020	62,254,315				145.260.448
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/1	XXXLO	4,250,059,778	4, 152, 874	4,040,884	2,443,794				
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0.	99,850,690	974, 155	899,676					
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	C0/I	XXXL	6,282,690,355	72,091,452	69,976,019	7,568,048				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	12,000,221	193.740	29,443					
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	471,259,224	2,235,290	2,211,339	2,047,555				
97071	13-3126819	05/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I			3,883,640		1,967,974				
		05/01/2014	1500H GIODAI LITE USA HEINSUFANCE COMPANY			XXXL0	4,241,434,722		3,779,929					
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	42,614,836	298,301	280,756	59,553				
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	369,656,821	1,771,602	1,702,397	721,212				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	74,897	2,999	2,862	2,475				
87572	23-2038295		Scottish Re U.S. Inc	DE	YRT/I	XXXL0	2,714,614	97,929	85,424	333				
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	10,775,318	155, 171	192,877	126,880				
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	272,395	12,031	13, 138	15,911				
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0				2				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	35,226,000			655,446				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	676, 112	21,202	19,539	23,091				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,472,625	156,215	151,250	126,991				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	957,096,367	l		8,202,263	<b> </b>	<b></b>		ļ
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	10,837,630	103,292	102,601	75,722				<u> </u>
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	149,446,353	3,295,061	3,489,651	3,341,781				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0.	16,493,396	324,719	322, 195	359,380				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO.	YRT/I	XXXL0.	127, 128, 269	2,480,793	2,528,308	2,140,284				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO.	YRT/I	XXXLO		14,375	21,913	16,554				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO.	YRT/I	XXXLO	14,758,652	577.440	528.906	495,673				
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO.	YRT/I	XXXLO	400,968		50,331	48,573				
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO.	YRT/I	XXXLO	9,175,248	325.113	339.781	348,943				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	1,845,617	107.201	104.056	96,610				<u> </u>
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0XXXL0	3, 134, 856		104,036					<u> </u>
82627	06-0839705	08/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	1,705,188			34,246 16.671	<b></b>	·····		
		00/01/1995		MO				242.803	232.957					
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc		YRT/I	XXXL0	21,769,626	242,803	232,957	202,031				
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	10,434,584			82,461				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MU	YRT/I	XXXL0	5,592,466	57,891	66,279	57,953				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MU	YRT/I	XXXL0	3,819,785	38,961	68,674	36, 168				
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	183,423,249	1,217,400	1,200,306	655,241		L	L	

# **SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	<u>abilities</u> Without	<u>t Life or</u> Disabili	ity Contingencies,			<u>Reinsuring</u> Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	. MO	00/I	XXXL	688,041,371	10,996,990	13,065,642	870, 139				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	. MO	YRT/I	XXXL0	593,953,732	4,596,319	4,567,068	3, 156, 230				
82627	06-0839705		Swiss Re Life & Health America Inc	. MO	YRT/I	XXXL0	66,578,143	2,506,419	2,414,005	1,686,915				
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	. MO	YRT/I	XXXL0	139,887,414	777,692	743, 104	905, 180				
82627	06-0839705	.11/01/2005	Swiss Re Life & Health America Inc	. MO		XXXL0	1, 138, 085, 139	12,813,848	14,335,501	1,276,834				
82627	06-0839705	.11/15/2005	Swiss Re Life & Health America Inc	. MO	YRT/I	XXXL0	49,868,449	1,408,752	1,315,511	1,415,998				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	63,911	525	509	348				
82627	06-0839705	.03/31/2006	Swiss Re Life & Health America Inc	. MO		XXXL0	184,781,007	375,482	424,841	488,495				
82627	06-0839705	.11/20/2006	Swiss Re Life & Health America Inc	. MO		XXXL0	1,093,785,765	2,209,767	2,024,793	2,298,378				
82627	06-0839705	.11/20/2006	Swiss Re Life & Health America Inc	. MO		XXXL	6,307,069,764	94,385,034	96,720,879	7,772,903				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	C0/I	XXXL	255,834,315	1,110,296	1,122,370	1,030,137				
82627	06-0839705		Swiss Re Life & Health America Inc	MO.	CO/I	XXXL	8,040,253,541	93,699,098	91,511,367	10, 163, 782				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,424,345,744	8,684,402	7,625,289	5,054,617				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	XXXL	203,278,214	535,627	550,816	.595,246				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	XXXLO	567,255,536	577,412	760,255	693,817				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	97,319,033	340.991	296,598	311,588				
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXLO	4,603,237,996	4,308,166	4,198,935	2,581,084				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY		XXXL	963.857.595	11,436,886	16.355.811	1, 150, 515				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	1,337,637	53.071	23.573	25.153				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	1,537,028	12.274	12,624	3,290				***************************************
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXLO	939.359.628	10.418.639	11,632,064	1.033.068				***************************************
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	3.251.878	32.303	31.344	19.388				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXLO	82,837,757	184,724	204.620	247,072				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	2,138,774	13, 121	12,774	6,545				
70688	36-6071399	. 11/20/2006	Transamerica Financial Life Insurance Company	NY		XXXL	2,449,601,695	39,009,420	39,858,726	3,042,553				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		XXXLO	437,563,848	918.941		937,707				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	9,557,787	46.055	38,574					
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	2,934,907	13.424	12,898	4,705				
70688	36-6071399		Transamerica Financial Life Insurance Company	NY		XXXL	2,690,874,626	33,668,703	33,076,181	3,277,327				
70688	36-6071399		Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	20,986,147	209.826	66,936					
				_ INT	Ini/ i		303,996,642,847	1,192,733,326	1,185,422,500					145,260,448
			zed U.S. Non-Affiliates							320,319,520				
			uthorized Non-Affiliates				303,996,642,847	1,192,733,326	1,185,422,500	320,319,520				145,260,448
	Total Genera						303,996,642,847	1,192,733,326	1,185,422,500	320,319,520				145,260,448
			nauthorized U.S. Affiliates											
			nauthorized Non-U.S. Affiliates											
1899999.	Total General	Account - U	nauthorized Affiliates											
65676	35-0472300		Lincoln National Life Insurance Company	. IN	YRT/I	XXXL0	543,820	31,329	30, 133	43,952				
65676	35-0472300	.01/01/1985	Lincoln National Life Insurance Company	. IN	YRT/I	XXXL0	190,882	9,948	9,578	8,466				
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	. IN	YRT/I	XXXL0	191,330,117	3,549,547	3,548,949	3,909,208				
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	5,491,878	185, 127	221,459	206,485				
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	MCO/I	XXXLO	374,670,137			2,264,885			[	
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company	. IN	YRT/I	XXXLO	3,508,387							
65676	35-0472300	.06/15/1996	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	10,820,902	120,877	115,983	107,914				
89004	43-1831519		Reinsurance Company of Missouri Inc	MO	YRT/I	XXXLO	307,290,576	1.788.197	4,527,410					
64688	75-6020048		SCOR Global Life Americas Reinsurance Company	DE	C0/I	XXXL	23,980,606	286.257		31,326				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	1,328,629,966	3,396,067	2,984,494	1,718,304				
			orized U.S. Non-Affiliates	. ,			2,246,457,271	9,367,349	11,701,727	9,207,381				
			nauthorized Non-Affiliates				2,246,457,271	9,367,349	11,701,727	9,207,381				
	Total General						2,246,457,271	9.367.349	11,701,727	9,207,381				
			authorized ertified U.S. Affiliates				2,240,437,271	9,301,349	11,701,727	9,201,381				+
							1							1
			ertified Non-U.S. Affiliates											
			ertified Affiliates				ļ							
00000	AA-3194154		Chubb Tempest Life Reinsurance Ltd	. BMU	00/I	XXXL	907,240,019	13,984,040	13,898,014	1, 103, 574				
00000	AA-3194154		Chubb Tempest Life Reinsurance Ltd	. BMU	YRT/I	XXXL0	2,412,398	7,306	7,728	5,368				
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	. BMU	YRT/I	XXXL0	60,439,766			382,013			L	L

### **SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

		Remsu	ance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life of Disabil	ity Contingencies,							I
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S	_	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			Non-U.S. Non-Affiliates				970,092,183	14,557,273	14,428,240	1,490,956				
			rtified Non-Affiliates				970,092,183	14,557,273	14,428,240	1,490,956				
	Total General						970,092,183	14,557,273	14,428,240	1,490,956				
3699999.	Total General	Account - Re	ciprocal Jurisdiction U.S. Affiliates											
3999999.	Total General	Account - Re	ciprocal Jurisdiction Non-U.S. Affiliates											
4099999.	Total General	Account - Re	ciprocal Jurisdiction Affiliates											
4399999.	Total General	Account - Re	ciprocal Jurisdiction Non-Affiliates											
4499999.	Total General	Account Rec	iprocal Jurisdiction											
4599999.	Total General	Account Auth	norized, Unauthorized, Reciprocal Jurisdiction and Certified				307,213,192,301	1,216,657,947	1,211,552,467	331,017,857				145,260,448
4899999.	Total Separate	Accounts - A	Authorized U.S. Affiliates											
5199999.	Total Separate	Accounts - A	Authorized Non-U.S. Affiliates											
			Authorized Affiliates											
5599999.	Total Separate	Accounts - /	Authorized Non-Affiliates											
5699999.	Total Separate	Accounts A	uthorized											
5999999.	Total Separate	Accounts - I	Unauthorized U.S. Affiliates											
			Unauthorized Non-U.S. Affiliates											
6399999.	Total Separate	Accounts - I	Unauthorized Affiliates											
			Unauthorized Non-Affiliates											
6799999	Total Separate	Accounts U	nauthorized											
7099999.	Total Separate	Accounts - 0	Certified U.S. Affiliates											
7399999.	Total Separate	Accounts - 0	Certified Non-U.S. Affiliates											
7499999	Total Separate	Accounts - 0	Certified Affiliates											
7799999.	Total Separate	Accounts - 0	Certified Non-Affiliates											
	Total Separate													
8199999.	Total Separate	Accounts - I	Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates											
			eciprocal Jurisdiction											
			uthorized, Unauthorized, Reciprocal Jurisdiction and Certified											
			9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 41999	999 48999	99 5399999 599	9999 6499999							1	
3.30000.			999 and 8699999)		22, 2222000, 000	2223, 2100000,	306.243.100.118	1.202.100.675	1.197.124.227	329.526.901				145.260.448
9299999		,	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4	1299999 5	199999, 5499999	6299999.	222,232,322,110	.,===, .==,	.,,,	,,001				,,,
220000.			999. 8499999 and 8799999)	, 0		,,	970.092.183	14.557.273	14,428,240	1.490.956				
9999999 -		2222, 70000	, 0 10000 and 0 00000				307.213.192.301	1.216.657.947	1.211.552.467	331.017.857				145.260.448
3000000	. 5.010						33. , 2.3 , .32 , 00 1	.,=.0,00.,011	.,=,00=,107	33.,5,001			1	5,255, 110

# **SCHEDULE S - PART 3 - SECTION 2**

				Reinsurance Ceded Accid	ent and Healt	h Insurance Lis	ted by Reinsuring Co	ompany as of Decer	mber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding 9	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12	-	
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
71714	75-1277524		Berkshire Life Insurance Company of America	MA	OTH/I	LTDI	133.726.362	13,383,830	2,073,883,549	oundin rous	7 1101 1 Cul	. 1000.110	0000
			zed U.S. Affiliates - Other	110 (			133.726.362	13.383.830	2.073.883.549				
			uthorized U.S. Affiliates				133.726.362	13.383.830	2.073.883.549				
			uthorized Non-U.S. Affiliates				100,720,002	10,000,000	2,070,000,040				
			uthorized Affiliates				133.726.362	13.383.830	2,073,883,549				
				140	0.111.0	LTDI	133,720,302	13,383,830	2,073,883,549				
39845	48-0921045		Westport Insurance Corporation Swiss Re Life & Health America Inc.		0TH/G	LTDILTDI			26.010.970				
82627 93572	06-0839705		RGA Reinsurance Company	MO	OTH/I OTH/G	LTDI			2.361.161				***************************************
66346	43-1233868				0TH/G	LTDI							
			Munich American Reassurance Company Munich American Reassurance Company	GA		LTDI	4,479,566		4,547,018 20,203,567				
66346	58-0828824			GA	0TH/G	LTDI							
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GAPA	OTH/G OTH/G.	LTDI	1,685,795						
76694	23-2044236		Munich American Reassurance Company		OTH/G	A			46,772				
93572	43-1235868		RGA Reinsurance Company	MO.	OTH/G	A	3,143,093		40,772				•••••
				MU	UIП/U				54 000 000				
			zed U.S. Non-Affiliates				9,403,749		54,623,360				
			uthorized Non-Affiliates				9,403,749		54,623,360				
	Total General						143, 130, 111	13,383,830	2,128,506,909				
			nauthorized U.S. Affiliates										
1799999.	Total General	Account - U	nauthorized Non-U.S. Affiliates										
			nauthorized Affiliates										
2199999.	Total General	Account - U	nauthorized Non-Affiliates										
	Total General												
2599999.	Total General	Account - C	ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
			ertified Non-Affiliates										
	Total General												
			eciprocal Jurisdiction U.S. Affiliates										
			eciprocal Jurisdiction V.S. Affiliates										
			eciprocal Jurisdiction Affiliates										
			eciprocal Jurisdiction Non-Affiliates										
			ciprocal Jurisdiction										
			thorized, Unauthorized, Reciprocal Jurisdiction	and Certified			143, 130, 111	13,383,830	2,128,506,909				
			Authorized U.S. Affiliates										
5199999.	<b>Total Separat</b>	e Accounts -	Authorized Non-U.S. Affiliates										
5299999.	Total Separat	e Accounts -	Authorized Affiliates										
5599999.	Total Separat	e Accounts -	Authorized Non-Affiliates										
5699999.	Total Separat	e Accounts A	Authorized										
5999999	Total Separat	e Accounts -	Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
8199999.	Total Separat	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates										
8499999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates										
			Reciprocal Jurisdiction Affiliates										
			Reciprocal Jurisdiction Non-Affiliates										
			Reciprocal Jurisdiction										
0000000.	. s.a. coparat		to sipi o cai cario alouori								l .		l

# **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

				000000710010	onit and interest		sted by Itemburing O	empany as a Dece					
1	2	3	4	5	6	7	8	9	10	Outstanding :	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9099999.	Total Separate	Accounts A	uthorized, Unauthorized, Reciprocal Jurisdiction and Certifie	d									
9199999.	Total U.S. (Su	m of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 369999	9, 4199999, 489	99999, 5399999	, 5999999,							
	6499999, 709	9999, 75999	999, 8199999 and 8699999)				143, 130, 111	13,383,830	2,128,506,909				
9299999.	Total Non-U.S	. (Sum of 069	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 39	99999, 4299999	, 5199999, 549	9999, 6299999,							
	6599999, 739	9999, 76999	99, 849999 and 8799999)										
9999999 -	Totals						143, 130, 111	13,383,830	2,128,506,909				

### **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

				Ciriodianioc Oc	aca to oridatino	rized Companies							
1 2	3	4	5	6	7	8	9	10	11	12	13	14	15
								Issuing or		Funds			Sum of Cols.
				Paid and				Confirming		Deposited by			9+11+12+13
NAIC			_	Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from	<b>.</b>	Balances	Excess of
Code Number	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
		ife and Annuity U.S. Affiliates						XXX					
		ife and Annuity Non-U.S. Affiliates						XXX					
		ife and Annuity Affiliates						XXX					
6567635-0472300		Lincoln National Life Insurance Company	31,329			31,741			56,644				31,741
6567635-0472300		Lincoln National Life Insurance Company	9,948	145		10,092			18,011				10,092
6567635-0472300		Lincoln National Life Insurance Company	3,549,547	167,564		3,717,110			6,633,423				3,717,110
6567635-0472300		Lincoln National Life Insurance Company	185, 127	10,552		195,680			349,203				195,680
6567635-0472300		Lincoln National Life Insurance Company		538 , 187		538 , 187			960,429				538 , 187
6567635-0472300		Lincoln National Life Insurance Company											
6567635-0472300		Lincoln National Life Insurance Company		191, 193		312,070			556,909				312,070
89004 43–1831519		Reinsurance Company of Missouri Inc		142,753		1,930,951			8,904,358				1,930,951
6468875–6020048		SCOR Global Life Americas Reinsurance Company	286,257	2,361		288,618	327,902	0001					288,618
64688 75-6020048		SCOR Global Life Americas Reinsurance Company	3,396,067	496,236		3,892,303	4,422,098	0001					3,892,303
		d Annuity U.S. Non-Affiliates	9,367,349			10,916,752	4,750,000	XXX	17,478,976				10,916,752
		Chubb Tempest Life Reinsurance Ltd		692,313		14,676,354	14,925,144	0002					14,676,354
		Chubb Tempest Life Reinsurance Ltd				7,306	7,429	0002					7,306
		Chubb Tempest Life Reinsurance Ltd	565,927	15,641		581,568	591,426	0002					581,568
		d Annuity Non-U.S. Non-Affiliates	14,557,273			15,265,227	15,524,000	XXX					15,265,227
		ife and Annuity Non-Affiliates	23,924,622			26, 181, 979	20,274,000	XXX	17,478,976				26, 181, 979
1199999. Total Gener		,	23,924,622	2,257,357		26, 181, 979	20,274,000	XXX	17,478,976				26, 181, 979
1499999. Total Gener	ral Account - A	ccident and Health U.S. Affiliates						XXX					
1799999. Total Gener	ral Account - A	ccident and Health Non-U.S. Affiliates						XXX					
1899999. Total Gener	ral Account - A	ccident and Health Affiliates						XXX					
2199999. Total Gener	ral Account - A	ccident and Health Non-Affiliates						XXX					
2299999. Total Gener	ral Account Ac	cident and Health						XXX					
2399999. Total Gener	ral Account		23,924,622	2,257,357		26, 181, 979	20,274,000	XXX	17,478,976				26, 181, 979
2699999. Total Separ	rate Accounts -	- U.S. Affiliates						XXX					
2999999. Total Separ								XXX					
3099999. Total Separ	rate Accounts -	- Affiliates						XXX					
3399999. Total Separ	rate Accounts -	- Non-Affiliates						XXX					
3499999. Total Separ								XXX					
		99, 0899999, 1499999, 1999999, 2699999 and 3199999)	9.367.349	1.549.403		10.916.752	4.750.000	XXX	17.478.976				10.916.752
		699999. 0999999. 1799999. 2099999. 2999999 and 3299999)	14.557.273			15.265.227	15,524,000	XXX	,,				15,265,227
9999999 - Totals	(Odin 01 01	555555, 5555555, 17 55556, 2555556, 2555556 GIN 0255556	23.924.622	,		26, 181, 979	20.274.000	XXX	17.478.976				26, 181, 979
2200000 101010			20,027,022	= , = o · , 0 o i		E0, 101,010	, _, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/ / / / \	11, 110,010	1		10	E0, 101,010

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	021000021	JPMORGAN CHASE BANK, N.A.	4,750,000
1	0002	1	121000248	WELLS FARGO BANK, N.A.	15,524,000

### **SCHEDULE S - PART 5**

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

								Remsu	Tarice Ceu	ed to Cert	illeu Reills	urers as or	Decembe	i 31, Culle	ili real (pu	JUU OITIILLE	<del>:</del> u)								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15				Collateral				23	24	25	26
															16	17	18	19	20	21	22		Percent		
																							Credit		
																						Percent	Allowed		Liability for
																						of	on Net		Reins-
														Dollar								Collateral	Obli-	Amount of	urance
							Percent				Total			Amount of								Provided	gation	Credit	with
					Certified	l	Collat-				Recover-		Net	Collateral										Allowed for	Certified
					Rein-		eral		Paid and		able/		Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral	Net	Reinsurers
NAIG				D	surer	Effective	Required		Unpaid		Reserve	N 40 10	Subject	for Full			Confirming		Deposited		Collateral	gation	(Col. 23 /	Obligation	Due to
NAIC				Domi- ciliary	Rating	Date of	for Full	D	Losses		Credit Taken	Miscellan-	to	Credit	Multiple		Bank Reference	T	by and Withheld		Provided (Col. 16 +			Subject to Collateral	Collateral Deficiency
Com-	ID	Effective			(1	Certified Reinsurer	Credit (0% -	Reserve Credit	Recover- able	Other	(Col. 9 +	eous Balances	Collateral (Col. 12 -	(Col. 14 Times	Beneficiary	1 -44	Number	Trust	from		17 + 19 +			(Col. 14 x	(Col. 14 -
pany Code	Number	Date	Name of Reinsurer	Juris- diction	unrougn	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	Letters of Credit	(a)	Agree- ments	Reinsurers	Other	20 + 21)			(Col. 14 x Col. 24)	(Col. 14 - Col. 25)
			ount - Life and Annuity U.S.		0)	Nating	100 /0)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	COI. 6)	Trust	or Credit	XXX	ments	Remsurers	Other	20 + 21)	XXX	XXX	COI. 24)	COI. 25)
																									<del>                                     </del>
			ount - Life and Annuity Non-	_	lates												XXX					XXX	XXX		-
			ount - Life and Annuity Affilia														XXX					XXX	XXX		
			ount - Life and Annuity Non-	Affiliates													XXX					XXX	XXX		
+			ount Life and Annuity														XXX					XXX	XXX		
1499	999. Total C	Seneral Acc	<u>ount - Accident and Health Լ</u>	J.S. Affilia	ates												XXX					XXX	XXX		
1799	999. Total C	Seneral Acc	ount - Accident and Health N	Non-U.S.	Affiliates												XXX					XXX	XXX		
18999	999. Total C	Seneral Acc	ount - Accident and Health A	Affiliates													XXX					XXX	XXX		
21999	999. Total C	Seneral Acc	ount - Accident and Health N	Non-Affilia	ates												XXX					XXX	XXX		
2299	999. Total C	Seneral Acc	ount Accident and Health														XXX					XXX	XXX		
2399	999. Total C	Seneral Acc	ount														XXX					XXX	XXX		
			counts - U.S. Affiliates														XXX					XXX	XXX		
			counts - Non-U.S. Affiliates														XXX					XXX	XXX		1
+			counts - Affiliates														XXX					XXX	XXX		
			counts - Non-Affiliates														XXX					XXX	XXX		
		Separate Ac															XXX					XXX	XXX		+
	599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 319																XXX					XXX	XXX		
			um of 0699999, 0999999, 17								1	1			<del>                                     </del>		^^^				1	^^^	^^^		<del>                                     </del>
3099	32999		uiii 0i 00əəəəə, 0999999, 17	, 22233, Z	.055555,	233333 a	IIu										XXX					XXX	XXX		
-	32999	99)		1			1										^^^				<del>                                     </del>	^^^	^^^		+
	-	1					†				-		-				·				·		t		
		1																							
9999	999 - Total	S															XXX					XXX	XXX		

(a)	Issuing or Confirming Bank Reference	Letters of Credit	American Bankers Association (ABA) Routing Number	Januing or Confirming Park Name	Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
Ī					

#### **SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

<ol> <li>Premit accid</li> <li>Comm</li> <li>Contra</li> <li>Surren</li> <li>Divide</li> <li>Resen</li> <li>Increas and h</li> <li>B. BAL</li> </ol>	ERATIONS ITEMS  Ims and annuity considerations for life and ent and health contracts  itsicions and reinsurance expense allowances and reinsurance expense allowances and relating to the contracts and to policyholders and refunds to members are adjustments on reinsurance ceded are in aggregate reserve for life and accident lealth contracts.  ANCE SHEET ITEMS  Imms and annuity considerations for life and ent and health contracts deferred and lected.					
<ol> <li>Premit accid</li> <li>Comm</li> <li>Contra</li> <li>Surren</li> <li>Divide</li> <li>Resen</li> <li>Increas and h</li> <li>B. BAL</li> </ol>	ums and annuity considerations for life and ent and health contracts					
accid 2. Comm 3. Contra 4. Surren 5. Divide 6. Resen 7. Increas and h B. BAL	ent and health contracts					
<ol> <li>Contra</li> <li>Surren</li> <li>Divide</li> <li>Resen</li> <li>Increase and h</li> <li>B. BAL</li> </ol>	nct claims	(1,714)	(1,908)	(2,056)	(2,223)	350,016
<ol> <li>Surren</li> <li>Divide</li> <li>Resen</li> <li>Increase and h</li> <li>B. BAL</li> </ol>	nder benefits and withdrawals for life contracts and so policyholders and refunds to members are adjustments on reinsurance ceded see in aggregate reserve for life and accident health contracts and annuity considerations for life and ent and health contracts deferred and	(1,714)	(1,908)	(2,056)	(2,223)	(2,365)
<ul><li>5. Divide</li><li>6. Resent</li><li>7. Increase and h</li><li>B. BAL</li></ul>	nds to policyholders and refunds to members we adjustments on reinsurance ceded	(1,714)	(1,908)	(2,056)	(2,223)	(2,365)
<ol> <li>Reserve</li> <li>Increase and h</li> <li>B. BAL</li> </ol>	ve adjustments on reinsurance cededse in aggregate reserve for life and accident lealth contracts					
7. Increas and h B. BAL	se in aggregate reserve for life and accident health contracts  ANCE SHEET ITEMS  Jums and annuity considerations for life and ent and health contracts deferred and					
and h	ANCE SHEET ITEMS  ums and annuity considerations for life and ent and health contracts deferred and	(15,313)	54,037	51 434		
	ums and annuity considerations for life and ent and health contracts deferred and				29,562	49,363
0 D	ent and health contracts deferred and	l l				
accid	leoted	168,396	92,621	95,974	99,575	95,715
9. Aggreg	gate reserves for life and accident and health acts	3,358,549	3,373,862	3,319,825	3,268,391	3,238,830
10. Liabilit	y for deposit-type contracts					
11. Contra	nct claims unpaid	59,295	61,784	48 , 139	41,930	44,629
12. Amour	nts recoverable on reinsurance	97,416	10,111	11,590	15,355	11,492
13. Experi	ence rating refunds due or unpaid					
14. Policył (not i	nolders' dividends and refunds to members ncluded in Line 10)	(2,517)	(2,817)	(2,999)	(2,915)	(3, 178)
15. Comm due	issions and reinsurance expense allowances	2,306	2,466	2,385	2,715	2,829
16. Unauth	norized reinsurance offset					
17. Offset	for reinsurance with Certified Reinsurers					
	AUTHORIZED REINSURANCE (DEPOSITS Y AND FUNDS WITHHELD FROM)					
18. Funds	deposited by and withheld from (F)					
19. Letters	s of credit (L)	20,274	19,831	20,354	19,749	17,974
20. Trust a	agreements (T)	17,479	31,694	29,395	26,921	22,404
21. Other	(O)					
RI	NSURANCE WITH CERTIFIED EINSURERS (DEPOSITS BY AND FUNDS ITHHELD FROM)					
22. Multipl	e Beneficiary Trust					
23. Funds	deposited by and withheld from (F)					
24. Letters	s of credit (L)					
25. Trust a	agreements (T)					
26. Other	(O)					

# SCHEDULE S - PART 7

	Restatement of Balance Sheet to Identify Net Credit	for Ceded Reinsurance	2	3
		As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	66,043,730,442		66,043,730,442
2.	Reinsurance (Line 16)	3,524,098,121	(3,524,098,121)	
3.	Premiums and considerations (Line 15)	1,152,820,718	168,396,175	1,321,216,893
4.	Net credit for ceded reinsurance	xxx	6,773,545,723	6,773,545,723
5.	All other admitted assets (balance)	1,406,635,603		1,406,635,603
6.	Total assets excluding Separate Accounts (Line 26)	72,127,284,885	3,417,843,777	75,545,128,662
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	72,127,284,885	3,417,843,777	75,545,128,662
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	51,795,219,399	3,358,548,687	55,153,768,086
10.	Liability for deposit-type contracts (Line 3)	4,466,595,533		4,466,595,533
11.	Claim reserves (Line 4)		59,295,090	838,172,893
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,088,812,674		1,088,812,674
13.	Premium & annuity considerations received in advance (Line 8)	380,807,871		380,807,871
14.	Other contract liabilities (Line 9)	799,678,037		799,678,037
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	4,228,342,852		4,228,342,852
20.	Total liabilities excluding Separate Accounts (Line 26)	63,538,334,168	3,417,843,777	66,956,177,945
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	63,538,334,168	3,417,843,777	66,956,177,945
23.	Capital & surplus (Line 38)	8,588,950,717	XXX	8,588,950,717
24.	Total liabilities, capital & surplus (Line 39)	72,127,284,885	3,417,843,777	75,545,128,662
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves			
26.	Claim reserves	59,295,090		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	3,524,098,121		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	6,941,941,898		
34.	Premiums and considerations	168,396,175		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	100 000 175		
41.	Total net credit for ceded reinsurance	6,773,545,723		
71.	Total not orount for occord formulation	0,770,070,720		

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

		· · · · · · · · ·	Allocated by Sta	ites and Territo		ace Only		
		1	Life Co	ntracts	Direct Busin 4	ess Only 5	6	7
			2	3		-	-	-
					Accident and Health		Total	
		Active			Insurance Premiums, Including Policy,		Total Columns	
		Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	(b)	Contracts
1.	AlabamaAL	L	43,803,614	244,989	55,215,982		99,264,585	
2.	Alaska AK	L	3, 158,627		5,006,548		8, 165, 175	00.044
3. 4.	Arizona	L	44,638,729	141,252	29,696,619		74,476,600	33,914
4. 5.	CAlifornia	L	10,284,837 316,714,440		15,937,252 545,208,896		26,222,090 862,740,687	
6.	Colorado	LL			545,208,896 36,814,505		83,537,863	
7.	Connecticut	L	98,364,315	142.024	35,098,961		133,605,300	
8.	Delaware	LL	15,947,149	142,024	4,654,893		20,602,041	
9.	District of Columbia	LL	13,385,098	411,339	21,667,382		35,463,819	
10.	Florida Fl	L	349,294,118	874,469	306, 133, 243		656.301.830	
11.	Georgia	L	154,617,681	2,405,647	117,407,325		274,430,653	24.851
12.	Hawaii HI	L	39,926,125		6,291,656		46,217,781	21,001
13.	IdahoID	L	5,341,359		5,390,732		10,732,091	
14.	IllinoisIL	L	110,591,992		171,895,719		282,487,711	
15.	Indiana IN	L	55,026,268		70,796,550		125,822,818	
16.	lowa IA	L	43, 105, 013	140 , 133	9,790,343		53,035,488	
17.	Kansas KS	LL	14,069,489		21,965,047		36,034,536	
18.	Kentucky KY	L.	22,494,249	377,023	30,516,624		53,387,896	
19.	Louisiana LA	L	43,726,820	388,728	44,935,607		89,051,155	
20.	Maine ME	L	13 , 258 , 160		9, 104,973		22,363,133	
21.	Maryland MD	L	76,053,050	232,542	59,257,566		135,543,157	
22.	Massachusetts	L	168 , 434 , 663	85,953	128,820,105		297,340,721	300,000
23.	Michigan MI	ļĻ	53,620,131		85, 144, 104		138,764,235	
24.	Minnesota MN	L	60,840,467	90,099	23,219,877		84, 150, 442	
25.	Mississippi MS	L	23,203,027		38,362,180		61,565,207	
26.	Missouri MO	L	35, 181,410		69, 134, 243		104,315,653	
27. 28.	Montana         MT           Nebraska         NF	L	22,132,113	62 /10	9,917,762		32,049,875	
28. 29.	Nebraska	LL	8,010,805 48,291,105	63,418	10,906,918		18,981,141 73,009,275	
30.	New Hampshire	L	23,618,645		24,718,170 10,523,051		34, 141, 697	
31.	New Jersey	LL	468,403,841	441.225	138,271,691		607, 116, 758	824.983
32.	New Mexico NM	LL	4,438,664		3,425,871		7,864,534	024,300
33.	New York	L	975,473,171	2,612,020	488,387,081		1,466,472,272	1,558,252,032
34.	North Carolina NC	L					175, 192, 729	614.088
35.	North Dakota	L	6,172,360		2,643,256		8,815,615	311,000
36.	Ohio OH	L	132,877,643	100,829	140,768,602		273,747,074	
37.	Oklahoma OK	L	20,018,157		24,274,039		44,292,196	
38.	Oregon OR	L	36,317,594		29,093,135		65,410,730	
39.	Pennsylvania PA	L	208,018,772	1,900	132,776,004		340,796,676	
40.	Rhode IslandRI	L	8,955,250	,	2,698,699		11,653,949	
41.	South Carolina SC	L	45,448,338		56,928,844		102,377,182	57,000
42.	South Dakota	L	3,912,742		2,422,249		6,334,991	
43.	Tennessee TN	L.	70, 117, 336	669,446	54, 114, 445		124,901,226	64, 101
	TexasTX	L	217 , 158 , 492	544,470	310,976,935		528,679,898	
	Utah UT	L		(3,943)			38,017,440	
	Vermont VT	L	4 , 184 , 104	300	1,434,107		5,618,511	
	VirginiaVA	L	82,592,385	188,903	88,023,276		170,804,564	25,000
	Washington WA			65,000	22,069,584		55,432,453	
	West Virginia WV		10,686,903		14,936,312		25,623,215	
	Wisconsin WI				30,712,518		65,032,241	10,966
	WyomingWY		4,020,502		2, 148, 396		6, 168, 897	
52.	American Samoa AS				1,292		1,471	
53.	Guam GU	N						
	Puerto Rico PR		164,536				203,497	
	U.S. Virgin Islands	N			5,656		11,031	
	Northern Mariana IslandsMP	NN			50 107		122 510	
57. 58.	Canada CAN Aggregate Other Alien OT		83,321 26,036,144				133,518 26,059,329	
58. 59.	Aggregate Other AllenOT Subtotal			11,830,677			8, 130, 566, 656	1.560.267.548
90.	Reporting entity contributions for employee benefits	XXX					0, 130, 200, 636	1,000,207,548
90.	plansplans	XXX	5, 199, 373		2, 198, 884		7,398,257	
91.	Dividends or refunds applied to purchase paid-up						, ,	
	additions and annuities	XXX	820,793,291	708,303			821,501,594	
92.	Dividends or refunds applied to shorten endowmen	vvv						
93.	or premium paying period Premium or annuity considerations waived under							
33.	disability or other contract provisions	XXX	22,409,046		10,372,708		32,781,754	
94.	Aggregate or other amounts not allocable by State.	XXX	275,879,635		, ,		277,831,978	
95.	Totals (Direct Business)	XXX	5,587,543,636	12,538,980			9,270,080,238	1,560,267,548
96.	Plus reinsurance assumed	XXX	32,194,681		557,780,433		589,975,114	
97	Totals (All Business)	XXX	5,619,738,317	12,538,980	4,227,778,055		9,860,055,352	1,560,267,548
98.	Less reinsurance ceded.	XXX	251,375,270		143 , 191 , 104		394,566,374	
99.	Totals (All Business) less Reinsurance Ceded	XXX	5,368,363,047	12,538,980	(c) 4,084,586,951		9,465,488,978	1,560,267,548
	DETAILS OF WRITE-INS	1						
	Other Alien	XXX	26,036,144				26,059,329	
58002.		XXX					<b> </b>	
58003.	Cummon, of remaining write ine for Line 50 from	XXX						
o8998.	Summary of remaining write-ins for Line 58 from overflow page	xxx						
58999	Totals (Lines 58001 through 58003 plus							
	58998)(Line 58 above)	XXX	26,036,144		23, 185		26,059,329	
	Paid-up	XXX	189,022,314				189,022,314	
9402.	Dividend accumulations applied as premium in	1	·					
	states that do not allow a dividend deduction							
	and non-taxable fees and charges	XXX	86,857,321		1,952,343		88,809,664	
9403.	<u>-</u>	XXX						
9498.	Summary of remaining write-ins for Line 94 from	,						
9499.	overflow page	XXX						
3499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	275,879,635		1,952,343		277,831,978	
(a) Active	Status Counts:	7001	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,502,570		,551,675	

<sup>(</sup>a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG... .....51 R - Registered - Non-domiciled RRGs.

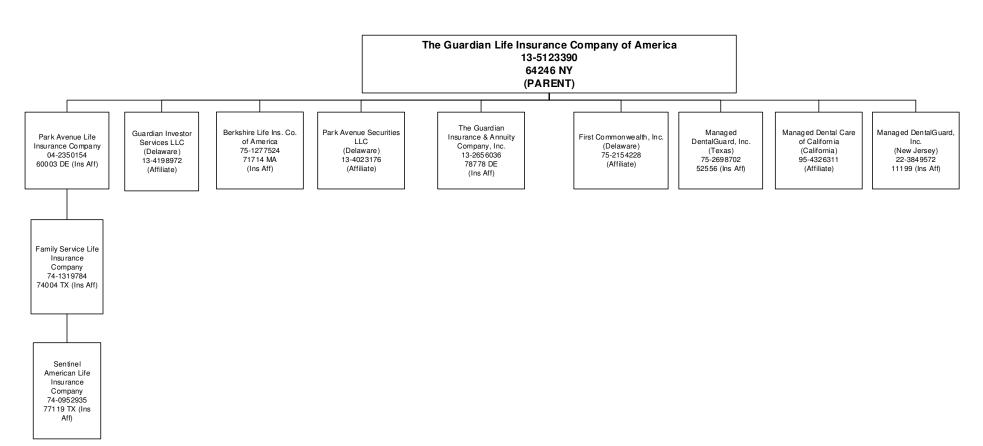
### **SCHEDULE T - PART 2**

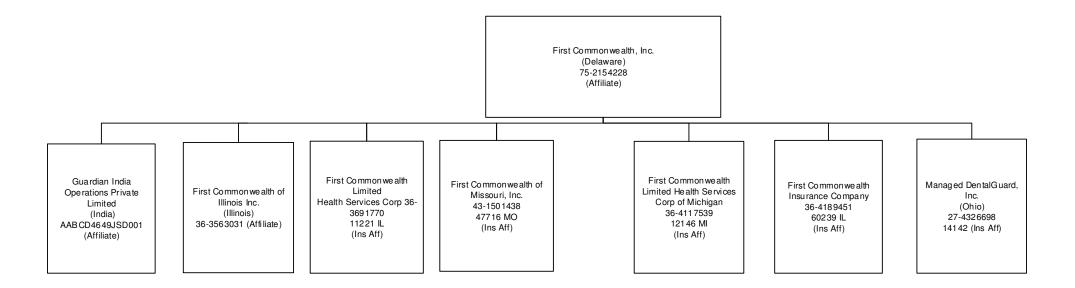
#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

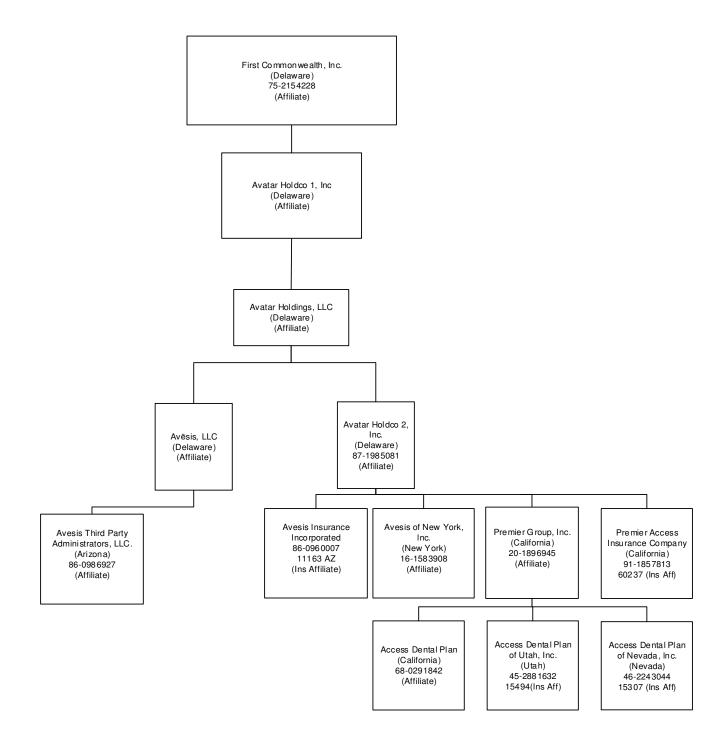
Allocated by States and Territories

Direct Business Only

			, o o a to a 2 y o	states and Territ	Direct Bus	iness Only		
			1	2	3	4	5	6
			Life	Annuities	Disability Income	Long-Term Care		
			(Group and	(Group and	(Group and	(Group and	Deposit-Type	
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL	43,803,614	244,989	17,721,080			61,769,683
2.	Alaska	AK	3, 158, 627		3,038,021			6, 196, 648
3.	Arizona	ΑZ	44,638,729	141,252	10,981,665		33,914	55,795,560
4.	Arkansas		10,284,837		2,835,762			13,120,599
5.	California		316,714,440		135,845,751			453,438,156
				795,559				58.661.484
6.	Colorado		45,927,799	*	11,938,126			, ,
7.	Connecticut				12,499,291			, ,
8.	Delaware	DE	15,947,149		1,335,015			17,282,164
9.	District of Columbia	DC	13,385,098	411,339	7,783,686			21,580,122
10.	Florida	FL	349,294,118	874,469	53,492,027			403,660,614
11.	Georgia	GA	154,617,681	2,405,647	38,351,801		24,851	195,399,979
12.	Hawaii	ні	39,926,125		5,446,363			45,372,488
13.	ldaho		5,341,359					7,461,419
14.	Illinois		110,591,992					151,761,788
								, ,
15.	Indiana		55,026,268		24, 191, 589			79,217,857
16.	lowa		43,105,013		3,793,026			47,038,171
17.	Kansas		14,069,489		8,234,786			22,304,275
18.	Kentucky	KY	22,494,249		10,022,929			32,894,201
19.	Louisiana	LA	43,726,820	388,728	12,118,856			56,234,404
20.	Maine	ME	13,258,160		3,682,998			16,941,159
21.	Maryland		76,053,050		21,210,973			97,496,564
22.	Massachusetts		100 404 000		63,045,218		300,000	231,865,834
							,	
23.	Michigan		53,620,131		36,293,982			89,914,113
24.	Minnesota	MN	60,840,467		11,472,271			72,402,836
25.	Mississippi	MS	23,203,027		5,715,882			28,918,910
26.	Missouri	МО	35, 181,410		19,507,357			54,688,768
27.	Montana	MT	22, 132, 113		1,753,746			23,885,859
28.	Nebraska	NE	8,010,805	63,418	2,997,883			11,072,106
29.	Nevada	NV	48,291,105		6, 182, 178			54.473.283
30.	New Hampshire		23,618,645					
31.	New Jersey		468,403,841	441,225	60,360,287			530,030,336
				,			,	
32.	New Mexico		4,438,664		1,541,266			5,979,930
33.	New York		975,473,171	2,612,020	221,471,887			2,757,809,110
34.	North Carolina	NC	87,119,725		23,486,076		614,088	111,219,888
35.	North Dakota	ND	6, 172, 360		1,039,941			7,212,301
36.	Ohio	ОН	132,877,643	100,829	42,673,649			175,652,120
37.	Oklahoma	ОК	20,018,157		8,899,711			28,917,869
38.	Oregon	OR	36,317,594		8,853,210			45,170,804
39.	Pennsylvania		208,018,772		45,721,461			253,742,133
40.	Rhode Island		0 055 050		1,963,065			, ,
	South Carolina		8,955,250		1,303,003			
41.								
42.	South Dakota		3,912,742		700,614			4,613,357
43.	Tennessee		70,117,336		19,395,169		64,101	90,246,052
44.	Texas	TX	217, 158, 492	544,470	74,114,251			291,817,213
45.	Utah	UT	20,377,871	(3,943)	3,961,576			24,335,504
46.	Vermont	VT	4 , 184 , 104	300	784,354			4,968,758
47.	Virginia	VA	82,592,385	188,903	33,450,861		25,000	116,257,150
48.	Washington		33,297,868	65,000	7,701,906			41,064,775
49.	West Virginia		10,686,903		4,042,936			14,729,839
	Wisconsin		24 240 722		13,615,238			47,945,927
50.							,	
51.	Wyoming		4,020,502					, ,
52.	American Samoa		179		1,930			2,109
53.	Guam	GU						
54.	Puerto Rico	PR	164,536		40,452			204,988
55.	U.S. Virgin Islands	VI	5,375		6,491			11,866
56.	Northern Mariana Islands							
57.	Canada							142.257
58.	Aggregate Other Alien		26,036,144		33,636			26,069,780
JO.		υı	4,463,262,291	11,830,677	1,172,392,937		1,560,267,548	7,207,753,453
59.	Total		4 403 707 797	11 030 0//	1.1/2.392.93/		1 300 707 348	







## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM													
1	2	3	4	5	6	7 8	9	10	11	12 Type of Control (Ownership,	13 If Control is	14	15 Is an	16
Group Code	Crown Name	NAIC Company	ID Number	Federal	CIIV	Name of Securities Exchange if Publicly Traded (U.S. or Parent, Subsidiaries International) Or Affiliates	Domi- ciliary Loca-	Relation- ship to Reporting	Directly Controlled by (Name of Entity/Person)	Board, Management, Attorney-in-Fact, Influence,	Owner- ship Provide Percen-	Ultimate Controlling	SCA Filing Re- quired?	*
Code	Group Name The Guardian Life Insurance Co. of	Code	Number	RSSD	CIK	International) Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s) The Guardian Life Insurance Co. of	(Yes/No)	1
0429	America	64246	13-5123390	. 3081309		The Guardian Life Insurance Co. of America	NY		The Guardian Life Insurance Co. of America			America The Guardian Life Insurance Co. of	N0	
0429	America	60003	04–2350154			Park Avenue Life Insurance Company	DE	IA		Ownership	100.000	America The Guardian Life Insurance Co. of	N0	
0429	America The Guardian Life Insurance Co. of	74004	74-1319784			Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Owner ship.	100.000	America The Guardian Life Insurance Co. of	NO	
0429	America	77119	. 74-0952935 13-2656036			Sentinel American Life Insurance Company  The Guardian Insurance & Annuity Co., Inc	TX	IA	Family Service Life Insurance Company The Guardian Life Insurance Co. of America	Ownership.	100.000	America	N0	
0000	The Guardian Life Insurance Co. of America	,0//0	13-4023176			Park Avenue Securities LLC	DE	NIA.	The Guardian Life Insurance Co. of America	Ownership.	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		95-4326311				CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	YES	
0429	The Guardian Life Insurance Co. of America The Guardian Life Insurance Co. of	11221	36-3691770			First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America The Guardian Life Insurance Co. of	N0	
0000	America		. 36-3563031			First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	America	N0	
0429	America	47716	43-1501438			First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership.	100.000	America	N0	
0429	America The Guardian Life Insurance Co. of	12146				First Commonwealth Ltd HIth Svs Corp of MI	MI	IAIA	First Commonwealth Inc.	Ownership.	100.000	America The Guardian Life Insurance Co. of	N0	
0000	America The Guardian Life Insurance Co. of America	90239	75-2154228			First Commonwealth Insurance Company	IL	NIA	First Commonwealth Inc. The Guardian Life Insurance Co. of America	Owner ship	100.000	America The Guardian Life Insurance Co. of America	YES	
0429	The Guardian Life Insurance Co. of America	71714	75–1277524	2391878		Berkshire Life Insurance Company of America .	MA	IA	The Guardian Life Insurance Co. of America	Owner ship.	100.000	The Guardian Life Insurance Co. of America	N0	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				TX	IA	The Guardian Life Insurance Co. of America	Ownership.	100.000	The Guardian Life Insurance Co. of America	N0	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				NJ	IA	The Guardian Life Insurance Co. of America	Owner ship.	100.000	The Guardian Life Insurance Co. of America	N0	
0429	America The Guardian Life Insurance Co. of	14142	27-4326698				OH	IA	First Commonwealth Inc The Guardian Life Insurance Co. of America	Owner ship	100.000	America The Guardian Life Insurance Co. of	N0	
0000	America		13-4198972			Guardian Investor Services LLC	DE	NIA		Ownership	100.000	America	N0	
0429	America	60237	91-1857813			Premier Access Insurance Company  Access Dental Plan of Utah. Inc.	CA	IAIA	First Commonwealth Inc.	Ownership	100.000	America The Guardian Life Insurance Co. of America	N0	
0429	The Guardian Life Insurance Co. of America	15307	46-2243044			Access Dental Plan of Nevada, Inc.	NV	IA	First Commonwealth Inc.	Owner ship.	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		. 68-0291842			Access Dental Plan	CA	NIA	First Commonwealth Inc.	Owner ship	100.000	The Guardian Life Insurance Co. of America	N0	ļ
0000	The Guardian Life Insurance Co. of America					Guardian India Operations Private Limited	IND	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N0	ļ
0000	America		. 20–1896945			Premier Group, Inc.	CA	NI A	First Commonwealth Inc.	Owner ship	100.000	AmericaThe Guardian Life Insurance Co. of	NO	
0000	America		86-0349350			Avesis, LLC	DE	IA	First Commonwealth Inc.	Owner ship	100.000	America	N0	
0429	America The Guardian Life Insurance Co. of	11163	86-0960007			Avesis Insurance Incorporated	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	America The Guardian Life Insurance Co. of	NO	
0000	America		86-0986927			Avesis TPA, LLC	AZ	NI A	First Commonwealth Inc.	Owner ship	100.000	America	NO	

## **SCHEDULE Y**

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code		Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	The Guardian Life Insurance Co. of					·					·		The Guardian Life Insurance Co. of		
	America		16-1583908				Avesis of New York, Inc	NY	NIA	First Commonwealth Inc.	Ownership		America	NO	
	The Guardian Life Insurance Co. of												The Guardian Life Insurance Co. of		
0000	America		87-1961981				Avatar Holdco 1, Inc.*	DE	NIA	First Commonwealth Inc.	Ownership		America	NO	
	The Guardian Life Insurance Co. of												The Guardian Life Insurance Co. of		
0000	America		35-2728506				Avatar Holdings, LLC*	DE	NIA	First Commonwealth Inc.	Owner ship		America	NO	
	The Guardian Life Insurance Co. of												The Guardian Life Insurance Co. of		
0000	. America		87-1985081				Avatar Hold Co 2, Inc	DE	NIA	First Commonwealth Inc.	Owner ship	88.000	America	NO	
								1							

_		
	Asterisk	Explanation

### 54

## **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	PART 2	- SUMMAF	RY OF INS	SUKER'S	IRANSAC	CTIONS WI	IH ANY A	<b>X</b> FFIL	IA I ES		
1 2	3	4	5	6	7 Income/ (Disbursements)	8	9	10	11	12	13
				Purchases, Sales	Incurred in						Reinsurance
				or Exchanges of Loans, Securities,	Connection with Guarantees or		Income/ (Disbursements)		Any Other Material Activity Not in the		Recoverable/ (Payable) on
NAIC				Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company ID Code Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Mortgage Loans or Other Investments	the Benefit of any Affiliate(s)	Agreements and Service Contracts	Reinsurance Agreements	*	the Insurer's Business	Totals	Reserve Credit Taken/(Liability)
64246 13-5123390	Guardian Life Insurance Company of America	Dividends	Contributions	Outer investments	711111410(3)	CCIVICE CONTRACTS	/ igreements		Business	Totals	raker/(Liability)
	' '	42,618,800	40,000,000			393,444,917	152,307,086			628,370,803	(1,396,636,585)
78778 13-2656036	Guardian Insurance & Annuity Company, Inc.										
00000			20,000,000			(46,859,276)	(1,269,621)	·····		(28, 128, 897)	231,336,804
00000 13–4198972 75–1277524	Guardian Investor Services LLC		(25,000,000)			(1,205,398)			-	(26,205,398)	
/ 1/ 14 /5-12//524	America		15,000,000			(140.098.689)	(151,037,465)			(276, 136, 154)	1, 165, 299, 781
60003 04-2350154	Park Avenue Life Insurance Company		(9.000,000)			(970,311)	(131,037,403)			(9,970,311)	1, 103,239,701
00000 95-4326311	Managed Dental Care of California	(2,658,800)	(0,000,000)			(1,924,224)			-	(4,583,024)	
11199 22–3849572	Managed DentalGuard Inc. (New Jersey)	(2,000,000)				(762, 124)				(762, 124)	
52556 75-2698702	Managed DentalGuard Inc. (Texas)	(2,000,000)				(1,267,434)				(3,267,434)	
14142 27-4326698	Managed DentalGuard, Inc. (Ohio)					(34,537)				(34,537)	
00000 13-4023176	Park Avenue Securities, LLC					(26,627,009)				(26,627,009)	
00000 85-0810849	Guardian Advisory Services, LLC.					(491,257)				(491,257)	
74004 74–1319784 77119 74–0952935	Family Service Life Insurance Company Sentinel American Life Insurance Company		(6,000,000)			(1,289,084)(300,971)			-	(7,289,084)(300,971).	
77119 74–0952935 00000 22–1947346	Innovative Underwriters. Inc.	(500,000)				(300,971)				(300,971)	
00000 46-5427804	Hanover Square Funding, LLC	(300,000)				(1,403,952)				(1,403,952)	
00000 37–1780736	Park Avenue Institutional Advisers, LLC					(27,703,248)			-	(27,703,248)	
00000 75–2154228	First Commonwealth Inc.	(34,960,000)	(35,000,000)			(1,054,305)				(71,014,305)	
60239 36-4189451	First Commonwealth Insurance Company	(2,000,000)				(8,301,461)				(10,301,461)	
00000 36–3563031	First Commonwealth of Illinois, Inc					7,233,493				7,233,493	
11221 36–3691770	First Commonwealth Limited Health Services										
	Corporation (IL)					(101,573)				(101,573)	
43-1501438	First Commonwealth of Missouri, Inc.	(100,000)				(454,909)		·····		(554,909)	
12146 36–4117539	First Commonwealth Limited Health Services Corporation of Michigan	(400.000)				(1.351.651)				(1.751.651)	
00000 84-0733950	Reed Group Ltd.	(400,000)				(4,899,439)			·	(4,899,439)	
00000 81-0948679	GIS Canada Holdings Corp					535,848				535,848	
00000 04-3331304	Reed Group Management LLC					(102,267,813)				(102,267,813)	
00000	Reed Group Canada Services ULC					(2,282,326)				(2,282,326)	
00000	Reed Group Legal Services PC					(52)				(52)	
00000 68-0291842	Access Dental Plan					(7,011,665)				(7,011,665)	
60237 91–1857813	Premier Access Insurance Company	(15,959,700)				(15,616,217)				(31,575,917).	
00000	Guardian India Operations Private Ltd					39,397,735				39,397,735	
15307 46–2243044 15494 45–2881632	Access Dental Plan of Nevada					1,665 (443)				1,665	
00000 86-0349350	Avesis, LLC					16,680,681			· <del> </del>	16,680,681	
11163 86-0960007	Avesis Insurance Incorporated	(1,000,000)	(200)			(12,201,807)				(13,202,007)	
00000 86-0986927	Avesis TPA.LLC					(45,991,736)				(45,991,736)	
00000 84–5185444	Avesis Dental IPA LLC		100							100	
00000 85-0489688	Avesis Eye Care IPA LLC		100							100	
00000 87–1985081	Avatar Hold Co 2, Inc	16,959,700							ļ	16,959,700	
00000 47-4192116	GIS Strategic Ventures LLC					(357,243)				(357,243)	

## **SCHEDULE Y**

## PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID.	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
00000	81-5286640	Park Avenue Credit Opportunities LLC					248				248	
00000	47-5246254	GIS Credit Opportunities LLC					(4,005,360)				(4,005,360)	
00000	61-1895246	DTC GLIC, LLC.					(291,435)				(291,435)	
9999999 Co	ntrol Totals								XXX			

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

### **SCHEDULE Y**

#### PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1	2	3	4	5	6	7	8
I	2	3	Granted	3	O	į	Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Guardian Life Insurance Company of America							
Guardian Insurance & Annuity Company, Inc	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Guardian Insurance & Annuity Company, Inc.	100.000	NO
Berkshire Life Insurance Company of America	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Berkshire Life Insurance Company of America	100.000	NO
Park Avenue Life Insurance Company	Guardian Life Insurance Company of America	100.000	N0	Guardian Life Insurance Company of America	Park Avenue Life Insurance Company	100.000	NO
Family Service Life Insurance Company	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Family Service Life Insurance Company	100.000	NO
Sentinel American Life Insurance Company	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Sentinel American Life Insurance Company	100.000	NO
Managed DentalGuard, Inc. (New Jersey)	Guardian Life Insurance Company of America	100.000	N0	Guardian Life Insurance Company of America	Managed DentalGuard, Inc. (New Jersey)	100.000	N0
Managed DentalGuard, Inc. (Texas)	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Managed DentalGuard, Inc. (Texas)	100.000	NO
First Commonwealth Insurance Company	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	First Commonwealth Insurance Company	100.000	NO
First Commonwealth Limited Health Services					First Commonwealth Limited Health Services		
Corporation	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Corporation	100.000	NO
First Commonwealth Limited Health Services					First Commonwealth Limited Health Services		
Corporation of Michigan	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Corporation of Michigan	100.000	N0
First Commonwealth of Missouri, Inc.	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	First Commonwealth of Missouri, Inc.	100.000	NO
Managed DentalGuard, Inc. (Ohio)	Guardian Life Insurance Company of America	100.000	NO	Guardian Life Insurance Company of America	Managed DentalGuard, Inc. (Ohio)	100.000	NO
Premier Access Insurance Company	Guardian Life Insurance Company of America	88.000	NO	Guardian Life Insurance Company of America	Premier Access Insurance Company	88.000	N0
Access Dental Plan of Nevada, Inc.	Guardian Life Insurance Company of America	88.000	NO	Guardian Life Insurance Company of America	Access Dental Plan of Nevada, Inc.	88.000	NO
Access Dental Plan of Utah, Inc.	Guardian Life Insurance Company of America		NO	Guardian Life Insurance Company of America	Access Dental Plan of Utah, Inc.	88.000	NO
Avesis Insurance Incorporated	Guardian Life Insurance Company of America	88.000	N0	Guardian Life Insurance Company of America	Avesis Insurance Incorporated	88.000	N0

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

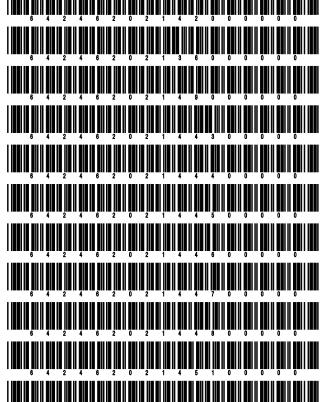
The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

quostioi		Responses
1	MARCH FILING  Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
1.		
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
suppler specific filed for	owing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of business</u> ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your respectinterrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.  MARCH FILING	onse of NO to the
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

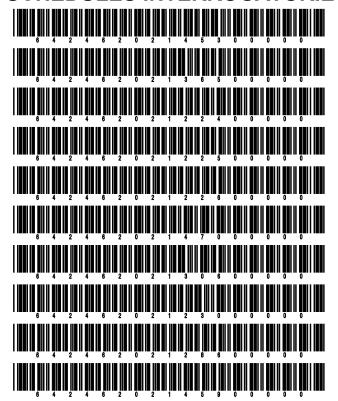
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?
	APRIL FILING
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
	AUGUST FILING
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
10. 11.	
12. 15. 16.	Only filed with the State of Domicile
17.	
18. 19.	
20.	
21.	
24. 25.	
26.	
30.	
31. 32.	
33.	
35.	
37. 38.	
44.	
47.	Dec Onders
10.	Bar Codes: SIS Stockholder Information Supplement [Document Identifier 420]
	SIS Stockholder Information Supplement [Document Identifier 420]

- 11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 12. Trusteed Surplus Statement [Document Identifier 490]
- 16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 37. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 44. Variable Annuities Supplement [Document Identifier 286]
- 47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	·		Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Modco receivables	157,258		157,258	155,021
2505.	Premium tax receivable				1
2506.	Leasehold improvements	39,409,978	39,409,978		
2597.	Summary of remaining write-ins for Line 25 from overflow page	39,567,235	39,409,978	157,258	155,023

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Claims liabilities for all other lines of business - pools	2,752,621	2,942,276
2505.	Reserves for special litigation expense	2,296,500	2,385,420
2506.	Paid family leave risk adjustment	800,000	2,000,000
2507.	Miscellaneous reinsurance liabilities	63,943	7,089
2597.	Summary of remaining write-ins for Line 25 from overflow page	5,913,064	7,334,785

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Service fees	8,343,282	6,811,424
08.305. Experience refund	7,419,543	17,518,562
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	15,762,825	24,329,986

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Paid family leave risk adjustment	1,220,055	(2,033,479)
2705.	Federal exchange fees	678,558	563,720
2706.	Fines & penalties of regulatory authorities	33,273	65,088
2707.		19,514	5,464
2708.	Miscellaneous-space and aviation activity		485
	Losses on all other lines of business		155,270
	Summary of remaining write-ins for Line 27 from overflow page	1,951,400	(1,243,451)

## **OVERFLOW PAGE FOR WRITE-INS**

	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
08.304. Service fees	8,343,282	904			(21,580)	8,082,850		281,108	
08.305. Experience refund	7,419,543	7,443,759			` ´ ´	303		·	(24,520
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	15,762,825	7,444,663			(21,580)	8,083,153		281,108	(24,520

Additional Writ	te-ins for Analysis of Operations - Summary Line 2/									
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
2704. Paid	family leave risk adjustment	1,220,055					1,220,055			
2705. Feder	al exchange fees	678,558					678,558			
2706. Fines	s & penalties of regulatory authorities	33,273	15,991	2,303	33		14,946			
	rest on fines & penalties of regulatory authorities	19,514	9,379	1,351	20		8,765			
	nmary of remaining write-ins for Line 27 from overflow page	1,951,400	25,370	3,654	53		1,922,324			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Lin	e 8.3											
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
08.304. Service fees	904		391			321	191					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	904		391			321	191					

Addition	nal Write-ins for Analysis of Operations - Individual Life Insurance Line	e 27											
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
2704.	Fines & penalties of regulatory authorities	15,991		14,500	1 , 105		350			36			
2705.	Interest on fines & penalties of regulatory authorities	9,379		8,504	648		205			21			
2797.	Summary of remaining write-ins for Line 27 from overflow page	25,370		23,005	1,753		555			58			

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27									
	1	2	3	4	5	6	7	8	9
						Variable Universal	Credit Life	Other Group Life	YRT Mortality
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
2704. Interest on fines & penalties of regulatory authorities	1,351		1,351						
2797. Summary of remaining write-ins for Line 27 from overflow page	1,351		1,351						

Additional Write-ins for Analysis of Operations - Accident and Health Line 8.3	3												
	1	Compre	hensive	4	5	6	7	8	9	10	11	12	13
		2	3				Federal						
				Medicare			Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
08.304. Experience refund	303										303		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	303										303		

## **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

·	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2	3	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term	Other Health
OZO4 Fines & soulding of soundation sudbouities		Individual	Group	Supplement	VISION ONLY			ivieuicare	ivieuicaiu	Cledit A&H	0.754	Care	Other Health
2704. Fines & penalties of regulatory authorities	14,946				825	11 , 138					∠,/51		232
2705. Interest on fines & penalties of regulatory authorities	8,765				484	6,532					1,613		136
2797. Summary of remaining write-ins for Line 27 from overflow page	23,711				1,309	17,670					4,364		368

### **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdings		Admitted Asset in the Annua		
		1	2	3	4	5	6
			Percentage		Securities Lending		Percentage
			of		Reinvested	Total	of
	Investment Categories	Amount	Column 1 Line 13	Amount	Collateral Amount	(Col. 3 + 4) Amount	Column 5 Line 13
1	Long-Term Bonds (Schedule D, Part 1):	Amount	Line 10	Amount	Amount	Airiount	LINE 10
١.	1.01 U.S. governments	1,363,926,104	2.065	1,363,926,104		1,363,926,104	2.065
	1.02 All other governments					280,801,373	
						184,116,458	
	1.03 U.S. states, territories and possessions, etc. guaranteed      1.04 U.S. political subdivisions of states, territories, and possessions,	104,110,430	0.219	104,110,430		104,110,430	0.219
	guaranteed	102,857,025	0 . 156	102,857,025		102,857,025	0 . 156
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	1, 120,719,284	1.697	1, 120,719,284		1, 120,719,284	1.697
	1.06 Industrial and miscellaneous	45, 178, 227, 845	68.396	.45, 178, 227, 845		.45, 178, 227, 845	68.407
	1.07 Hybrid securities	22,803,266	0.035	22,803,266		22,803,266	0.035
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans						2.814
	1.11 Total long-term bonds			.50,111,955,025		.50,111,955,025	75.877
2.	Preferred stocks (Schedule D, Part 2, Section 1):			150,111,000,020		150,111,000,020	
۷.	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates						0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)			,		33,299	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)			, , ,		34,900,260	0.053
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other					1, 196, 648, 234	1.812
	3.05 Mutual funds	76,343,204		, ,		76,343,204	0.116
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	1,314,527,421	1.990	1,307,924,997		1,307,924,997	1.980
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.00
	4.03 Commercial mortgages	5,329,797,617	8.069	5,329,797,617		5,329,797,617	8.070
	4.04 Mezzanine real estate loans						0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	5.329.797.617	8.069	5,329,797,617		5,329,797,617	8.070
5.	Real estate (Schedule A):	, , , ,		, , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
0.	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.439	289,755,272		289,755,272	0.439
	5.03 Properties held for sale	, ,	0.000	200,700,272		200,700,272	0.000
	5.04 Total real estate	289,755,271	0.439	289,755,272		289,755,272	0.439
0		209,733,271	0.403	209,735,272		209,733,272	
6.	Cash, cash equivalents and short-term investments:	(00 507 000)	(0.054)	(00 507 000)		(00 507 000)	(0.054)
	6.01 Cash (Schedule E, Part 1)			, , , ,		(33,527,929)	(0.051)
	6.02 Cash equivalents (Schedule E, Part 2)		1.147	757,531,778		757,531,778	1.147
	6.03 Short-term investments (Schedule DA)		0.101	, ,		66,587,825	0.101
	6.04 Total cash, cash equivalents and short-term investments		1.197	790,591,673		790,591,673	1.197
7.	Contract loans	3,766,719,724	5.702	3,765,370,955		3,765,370,955	5.701
8.	Derivatives (Schedule DB)	42,481,522		42,481,522		42,481,522	0.064
9.	Other invested assets (Schedule BA)	4,398,532,648		4,395,866,691		4,395,866,691	6.656
10.	Receivables for securities	9,986,690	0.015	9,986,690		9,986,690	0.015
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	xxx	xxx
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	66,054,347,590	100.000	66,043,730,441		66,043,730,441	100.000

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		280 , 145 , 320
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	49,267,838	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,311,195	56,579,033
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(28,771,472)	
	3.2 Totals, Part 3, Column 11		(28,771,472)
4.	Total gain (loss) on disposals, Part 3, Column 18		226,940
5.	Deduct amounts received on disposals, Part 3, Column 15		229,928
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	18, 194,616	
	8.2 Totals, Part 3, Column 9		18, 194,616
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		289,755,277
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		289,755,277

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,815,515,579
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,217,124,565
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	5,662,557
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	707,962,725
8.	Deduct amortization of premium and mortgage interest points and commitment fees	542,373
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,329,797,603
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	5,329,797,603
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	5,329,797,603

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,394,307,857
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	105 , 111 , 742	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	482,671,072	587,782,814
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		18,081
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	831,020,798	
	5.2 Totals, Part 3, Column 9	(1,177,902)	829,842,896
6.	Total gain (loss) on disposals, Part 3, Column 19		(107,483)
7.	Deduct amounts received on disposals, Part 3, Column 16		297,591,998
8.	Deduct amortization of premium and depreciation		10 , 164 , 449
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(3,473,021)	
	9.2 Totals, Part 3, Column 14		(3,473,021)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	102,082,049	
	10.2 Totals, Part 3, Column 11		102,082,049
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,398,532,648
12.	Deduct total nonadmitted amounts		2,665,957
13.	Statement value at end of current period (Line 11 minus Line 12)		4,395,866,691

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

		40,005,000,040
1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	13,388,229,698
3.	Accrual of discount	61,640,814
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(2,039,792)	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11(6,418,720)	(3,934,423)
5.	Total gain (loss) on disposals, Part 4, Column 19	183,453,627
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	11,381,061,633
7.	Deduct amortization of premium	94,507,600
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15(71,000,831)	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15(1,681,786)	(72,682,617)
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	26,562,880
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	76,044,246
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	51,426,482,478
12.	Deduct total nonadmitted amounts	6,602,424
13.	Statement value at end of current period (Line 11 minus Line 12)	51,419,880,055

### **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term Bonds and C	1	2	3	4
			Book/Adjusted			
	escription		Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.		, , ,	1,414,976,498	1,342,095,130	1,686,495,085
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	280,801,376	279,626,713	280,832,122	274,770,000
by governments)	4.	Totals	1,644,727,480	1,694,603,211	1,622,927,252	1,961,265,085
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	184,116,458	243,229,541	187,577,803	174,850,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	102,857,025	126,193,536	104,387,550	100,070,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and	_		1 100 710 204	1 200 001 004	1 107 605 570	1 000 570 000
their Political Subdivisions	7.	Totals	1,120,719,284	1,389,991,884	1,137,695,572	1,088,579,090
Industrial and Miscellaneous, SVO	8.	United States	, , ,	40,734,887,739	37,789,362,933	36,675,218,925
Identified Funds, Unaffiliated Bank	9.	Canada		1,113,955,888	1,025,458,436	991,461,630
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	8,327,119,210	8,822,847,288	8,342,530,839	8,234,299,921
,	11.	Totals	47,059,534,795	50,671,690,915	47, 157, 352, 208	45,900,980,476
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	50,111,955,042	54,125,709,087	50,209,940,385	49,225,744,651
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	111,276,762	111,276,762	111,580,830	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	111,276,762	111,276,762	111,580,830	
Parent, Subsidiaries and Affiliates	24.	Totals	1,203,250,658	1,203,250,658	1,537,611,936	
	25.	Total Common Stocks	1,314,527,420	1,314,527,420	1,649,192,766	
	26.	Total Stocks	1,314,527,420	1,314,527,420	1,649,192,766	
	27.	Total Bonds and Stocks	51,426,482,462	55,440,236,507	51,859,133,151	

#### **SCHEDULE D - PART 1A - SECTION 1**

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

	Quality and	Maturity Distribution	on of All Bonds O	whed December 3		, ,	es by Major Types		NC Designations	40	44	10
NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	Total Current Year	8 Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments		•										
1.1 NAIC 1	1,003,182,766	195,334,382	452,975,718	111,996,134	394,619,545	XXX	2, 158, 108, 545	4.2	2,006,303,449	4.1	2, 158, 108, 545	
1.2 NAIC 2			· · · · ·	· · · · · · · · · · · · · · · · · · ·		XXX			, , , ,			
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1.003.182.766	195,334,382	452.975.718	111.996.134	394.619.545	XXX	2,158,108,545	4.2	2.006.303.449	4.1	2.158.108.545	
2. All Other Governments	, -, ,	,,-	- , ,	, , .	, , , , , , , , , , , , , , , , , , , ,		, , , , , , ,		, , , , , , ,		, , , , , , , , , , , , , , , , , , , ,	
2.1 NAIC 1	50,000,000	105, 140, 133	22,747,136	2,592,286	11, 152, 083	XXX	191,631,638	0.4	155,000,000	0.3	191,631,637	
2.2 NAIC 2		9.073.606	29,764,108	29,784,745	13,327,375	XXX	81,949,834	0.2			81.949.834	
2.3 NAIC 3		,,		1,204,393		XXX	1,204,393	0.0				1,204,39
2.4 NAIC 4		2,415,599	2,409,167		1,190,747	XXX	6,015,513	0.0			6,015,512	,,,,
2.5 NAIC 5			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,	XXX	, , , , , , , , , , , , , , , , , , , ,					
2.6 NAIC 6						XXX						
2.7 Totals	50,000,000	116,629,338	54,920,411	33,581,424	25,670,205	XXX	280,801,378	0.6	155,000,000	0.3	279,596,983	1,204,39
3. U.S. States, Territories and Possessions etc.,	00,000,000	110,020,000	04,020,411	00,001,424	20,070,200	NV.	200,001,010	0.0	100,000,000	0.0	270,000,000	1,204,000
Guaranteed		10 777 701	07 000 700	140 404 500	10 075 110		104 140 450		004 004 400		104 110 157	,
3.1 NAIC 1		12,777,791	37,068,722	116,194,503	18,075,440	XXX	184 , 116 , 456	0.4	224,931,169	0.5	184,116,457	(
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		12,777,791	37,068,722	116, 194, 503	18,075,440	XXX	184,116,456	0.4	224,931,169	0.5	184,116,457	( )
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed				40 000								
4.1 NAIC 1	923,739	18,872,724	25,836,985	40,736,939	14,988,595	XXX	101,358,982	0.2	171,007,659	0.4	101,358,982	
4.2 NAIC 2				640,678	857,364	XXX	1,498,042	0.0	1,497,997	0.0	1,498,043	(
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5	,					XXX						
4.6 NAIC 6		10 272 7-:	05 000 0	44	JF 0.5 0	XXX	100 0== 0=:		170 505 0		100 055 055	
4.7 Totals	923,739	18,872,724	25,836,985	41,377,617	15,845,959	XXX	102,857,024	0.2	172,505,656	0.4	102,857,025	(
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	53,332,894	165, 186, 624	211,688,071	382,983,950	334,857,679	XXX	1,148,049,218	2.3	1,469,087,600	3.0	1, 148, 049, 218	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	53,332,894	165, 186, 624	211,688,071	382,983,950	334,857,679	XXX	1,148,049,218	2.3	1,469,087,600	3.0	1,148,049,218	

10.5 NAIC 5

10.6 NAIC 6

10.7 Totals

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations 6 No Maturity Over 1 Year Over 5 Years Over 10 Years Col. 7 as a % of Total from Col. 7 Total Publicly Total Privately % From Col. 8 NAIC Designation Through 5 Years Through 10 Years Through 20 Years Over 20 Years Total Current Year Line 11.7 Prior Year Prior Year 1 Year or Less Date Traded Placed (a) 6. Industrial & Miscellaneous (Unaffiliated) 3.925.251.286 .4.648.568.376 .3.007.634.172 ..11.417.552.087 ..22.194.083.794 .17.471.307.294 .6.062.973.404 6.1 NAIC 1 .535 . 274 . 777 .XXX. ..23.534.280.698 46.2 45.8 .632,477,593 4,025,824,377 .6,643,646,007 ...2,746,043,323 .6,323,066,314 18,729,333,294 ..9,265,195,435 ..20,371,057,614 40.0 .38.7 ..11,105,862,179 .XXX. 6.2 NAIC 2 375.029.735 6.3 NAIC 3 96.208.062 215.684.246 121.000.276 24.711.695 XXX. 832.634.014 1.6 958.997.243 2.0 116.158.758 716.475.256 .157,257,399 ...5,249,199 70.748.193 6.4 NAIC 4 .26,325,446 ..113,804,780 11.465.650 .XXX .314,102,474 0.6 ..355,701,288 0.7 ..243,354,281 ..5,257,817 ..88,400,426 ...31,852,879 ..201,961,197 .125,511,122 6.5 NAIC 5 XXX. .125,511,122 ..0.2 ..0.4 765,644 2,483,509 3,249,153 1,770,233 3,249,153 XXX 0.0 0.0 6.6 NAIC 6 1,295,543,695 8,572,528,867 11,656,039,797 5,886,143,421 17,770,579,295 45,180,835,075 88.7 42.441.847.049 87.6 28.764.076.424 16,416,758,651 6.7 Totals XXX Hybrid Securities 7.1 NAIC 1 ...17,784,498 .4,913,589 .XXX. 22.698.087 0.0 4.927.107 .0.0 22.698.086 .105,179 ..105,179 .106,305 .105,179 7.2 NAIC 2 XXX. ..0.0 .0.0 7.3 NAIC 3 .XXX. 7.4 NAIC 4 .XXX. 7.5 NAIC 5 XXX. 7.6 NAIC 6 XXX 105.179 17.784.498 4.913.589 22.803.266 0.0 5.033.412 0.0 22.803.265 7.7 Totals XXX 8. Parent, Subsidiaries and Affiliates .18,500,000 0.0 8.1 NAIC 1 .XXX. 8.2 NAIC 2 XXX 8.3 NAIC 3 .XXX 8.4 NAIC 4 XXX. 8.5 NAIC 5 .XXX. 8.6 NAIC 6 XXX 18.500.000 8.7 Totals XXX 0.0 9. SVO Identified Funds XXX. XXX XXX. 9.1 NAIC 1 XXX XXX. 9.2 NAIC 2 ..214,792,150 0.4 XXX XXX XXX XXX XXX 9.3 NAIC 3 .XXX. .XXX. .XXX. .XXX. XXX. 9.4 NAIC 4 .XXX. .XXX. .XXX. XXX. .XXX. 9.5 NAIC 5 .XXX XXX. XXX. XXX. .XXX. 9.6 NAIC 6 XXX XXX XXX XXX XXX 214.792.150 9.7 Totals XXX XXX XXX XXX XXX 0.4 10. Unaffiliated Bank Loans 10.1 NAIC 1 XXX. 51.198.385 51.198.385 0.1 48.344.068 0.1 51.198.385 10.2 NAIC 2 XXX .98,283,949 ..187,519,442 10.3 NAIC 3 .XXX .285,803,391 ..0.6 ..179,726,199 .0.4 .285,803,390 .732,974,097 .684,804,723 ..1,417,778,820 .1,345,474,971 1,417,778,819 .XXX. ..2.8 .2.8 10.4 NAIC 4 ...78,335,222 ...145,613,290 ...81,122,333 ...2,787,112 .81,122,334 ..0.2 0.3

22.600.738

932, 194, 006

926,309,662

XXX

XXX

XXX

22.600.738

1,858,503,668

0.0

3.6

22.351.228

1,741,509,756

0.0

3.6

22.600.738

1,858,503,665

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIG D	4.7/	Over 1 Year	Over 5 Years	Over 10 Years	0	No Maturity	T-4-1 O 134	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) .1,642,714,176	4,422,562,940	5,416,669,506	3,667,051,573	12,191,245,429		27,340,243,624	53.7	XXX	XXX	21,277,270,219	6,062,973,405
11.2 NAIC 2	(d)632,477,593	4,035,003,162	6,724,608,500	2,776,468,746	6,337,251,053		20,505,809,054	40.3	XXX	XXX	11,240,613,620	
11.3 NAIC 3	(d)96,208,062	473,313,684	403,203,688	122,204,669	24,711,695		1,119,641,798	2.2	XXX	XXX	401,962,148	
11.4 NAIC 4	(d)26,325,446	892,647,095		11,465,650	6,439,946		1,737,896,807	3.4	XXX	XXX	1,494,542,524	
11.5 NAIC 5	. (d)5,257,817	166,735,648	34,639,991				(c)206,633,456	0.4	XXX	XXX		125,511,123
11.6 NAIC 6	(d)	23,366,382	2,483,509				(c) 25,849,891	0.1	XXX	XXX	22,600,738	
11.7 Totals	2,402,983,094	10,013,628,911	13,382,623,864	6,577,190,638	18,559,648,123		(b) 50,936,074,630	100.0	XXX	XXX	34,518,111,582	16,417,963,048
11.8 Line 11.7 as a % of Col. 7	4.7	19.7	26.3	12.9	36.4		100.0	XXX	XXX	XXX	67.8	
12. Total Bonds Prior Year												
12.1 NAIC 1	1,076,899,843	4,858,193,481	5,565,671,457	3, 161, 419, 422	11,581,656,575		XXX	XXX	26,243,840,778	54.2	20,224,889,218	6,018,951,560
12.2 NAIC 2	718,725,828	3,582,554,731	6,830,905,992	2, 193, 805, 561	5,453,289,552	214,792,150	XXX	XXX	18,994,073,814	39.2	10,378,514,107	8,615,559,707
12.3 NAIC 3	67,450,895	499,540,847	323,946,834	161,641,558	86,143,308	, , , , , , , , , , , , , , , , , , ,	XXX	XXX	1,138,723,442	2.4	417,019,953	721,703,489
12.4 NAIC 4	28,881,703	1.050.528.694	591,517,385	, ,	30,248,477		XXX	XXX	1,701,176,259	3.5	1.385.676.846	315,499,413
12.5 NAIC 5	6,421,904	226,738,929	113,306,114		1,107,540		XXX		(c)347,574,487	0.7	153,855,313	,
12.6 NAIC 6		21,741,810	2,379,651		,,		XXX	XXX	(c) 24,121,461	0.0		
12.7 Totals	1,898,380,173	10,239,298,492	13,427,727,433	5,516,866,541	17.152.445.452	214.792.150	XXX		(b) 48,449,510,241	100.0	32,582,306,665	
12.8 Line 12.7 as a % of Col. 9	3.9	21.1	27.7	11.4	35.4	0.4	XXX	XXX	100.0	XXX	67.3	
13. Total Publicly Traded Bonds												-
13.1 NAIC 1	1,260,983,439	2,744,929,948	3,683,272,125	2,643,698,626	10,944,386,081		21,277,270,219	41.8	20,224,889,218	41.7	21,277,270,219	XXX
13.2 NAIC 2	162,678,572	1,120,316,818	2,941,208,873	1,313,769,751	5,702,639,606		11,240,613,620	22.1	10,378,514,107	21.4	11,240,613,620	
13.3 NAIC 3	12.182.240	109.177.497	226.741.841	37.892.819	15.967.752		401.962.149	0.8	417.019.953	0.9		
13.4 NAIC 4	14,923,236	754,618,003	710,957,986	11.465.650	2.577.650		1,494,542,525	2.9	1,385,676,846	2.9	1,494,542,525	
13.5 NAIC 5		78,335,222	2,787,112	11,400,000	2,577,000		81,122,334	0.2	153,855,313	0.3		
13.6 NAIC 6		22,600,738					22,600,738	0.0	22,351,228	0.0		
13.7 Totals	1,450,767,487	4,829,978,226	7,564,967,937	4,006,826,846	16,665,571,089		34,518,111,585	67.8	32,582,306,665	67.3		
13.7 Totals 13.8 Line 13.7 as a % of Col. 7	1,450,767,467	4,629,976,226	21.9	4,000,620,640	48.3		100.0	XXX	32,362,306,663	XXX	34,516,111,565	
		14.0	21.9	11.0	40.3		100.0	XXX			100.0	
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.8	9.5	14.9	7.9	32.7		67.8	XXX	XXX	xxx	67.8	xxx
14. Total Privately Placed Bonds	2.0	3.0	17.0	1.0	02.1		01.0		^^^	***	07.0	****
14.1 NAIC 1	381,730,737	1,677,632,992	1,733,397,381	1,023,352,947	1.246.859.348		6.062.973.405	11.9	6,018,951,560	12.4	xxx	6,062,973,405
14.1 NAIC 1	469.799.021	2,914,686,344	3,783,399,627	1,462,698,995	634,611,447		9,265,195,434	18.2	8,615,559,707	17.8	XXX	9,265,195,434
14.2 NAIC 2	84,025,822	2,914,000,344	176,461,847	84,311,850	8,743,943		717,679,649	1.4	721,703,489	1.5	XXX	717,679,649
	11,402,210	138,029,092	90,060,684		3,862,296		243,354,282	0.5	315,499,413	0.7	XXX	243,354,282
14.4 NAIC 4	5,257,817	88,400,426	31,852,879				125,511,122	0.2		0.4	XXX	125,511,122
14.5 NAIC 5		765.644	2.483.509				3.249.153	0.0	1.770.233	0.0		, ,
	050 045 007			0 570 000 700	1 004 077 004		-, -,	32.2	, ,	32.7		3,249,153
14.7 Totals	952,215,607	5, 183,650,685	5,817,655,927	2,570,363,792	1,894,077,034		16,417,963,045		15,867,203,576		XXX	16,417,963,045
14.8 Line 14.7 as a % of Col. 7	5.8	31.6	35.4	15.7	11.5		100.0	XXX	XXX	xxx	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,	1.9	10.2	11.4	5.0	3.7		32.2	XXX	xxx	xxx	xxx	32.2
Section 11					3.7		32.2	XXX	XXX	XXX	XXX	32.2

(a) Includes \$ ............5,003,413,303 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

#### SCHEDULE D - PART 1A - SECTION 2

	N 4-4	uita - Dintuila - et au ar			- FAILI IA			l C la 4				
	Matu	rity distribution of	All Bonds Owne	December 31, a	t Book/Adjusted (	carrying values	by Major Type and	Subtype of issue	es I q	40	44	40
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments		·····oug.··o···ou.·o	initiagn to real	i i i i i i i i i i i i i i i i i i i	0.00.20.100.0	24.0	Total Gallone Four	2		11101 1001	110000	. 14004
1.01 Issuer Obligations	1,003,044,726	195, 166, 978	452,958,081	111,995,631	394,619,545	XXX	2,157,784,961	4.2	2,005,740,054	4.1	2,157,784,960	1
1.02 Residential Mortgage-Backed Securities	138,041	167,404		502		XXX	323,584	0.0		0.0	323,584	
1.03 Commercial Mortgage-Backed Securities	,	,	, .			XXX			,			
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,003,182,767	195,334,382	452,975,718	111,996,133	394,619,545	XXX	2, 158, 108, 545	4.2	2,006,303,449	4.1	2,158,108,544	1
2. All Other Governments	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,	,,	557,275,575	7001	_,,,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		_,,,	
2.01 Issuer Obligations	50,000,000	116,629,338	54,920,411	33,581,424	25,670,204	XXX	280,801,377	0.6	155,000,000	0.3	279,596,983	1.204.394
2.02 Residential Mortgage-Backed Securities	50,000,000	110,020,000		50,001,121		XXX					270,000,000	1,201,001
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						•
2.05 Totals	50,000,000	116,629,338	54,920,411	33,581,424	25,670,204	XXX	280,801,377	0.6	155,000,000	0.3	279.596.983	1,204,394
3. U.S. States, Territories and Possessions, Guaranteed	30,000,000	110,029,000	34,320,411	33,301,424	25,070,204	***	200,001,077	0.0	133,000,000	0.5	213,330,303	1,204,004
1		10 777 701	07 000 700	110 104 500	10 075 440	VVV	104 110 450	0.4	004 004 400	0.5	104 110 457	(4)
3.01 Issuer Obligations		12,777,791	37,068,722	116, 194, 503	18,075,440	XXX	184 , 116 , 456	0.4	224,931,169		184, 116, 457	(1)
						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities		10 777 701	27 222 722	110 101 500	10.075.110	XXX	10.1 110 150		224 224 122		101 110 157	(1)
3.05 Totals		12,777,791	37,068,722	116, 194, 503	18,075,440	XXX	184, 116, 456	0.4	224,931,169	0.5	184, 116, 457	(1)
U.S. Political Subdivisions of States, Territories and     Possessions, Guaranteed     4.01 Issuer Obligations	923,739	18,872,724	25,836,985	41,377,617	15,845,959	xxx	102,857,024	0.2	172,505,657	0.4	102,857,024	
4.02 Residential Mortgage-Backed Securities		, ,	, , , , ,	, , ,		XXX	, , ,		, , , , ,		, , ,	
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	923.739	18.872.724	25.836.985	41.377.617	15.845.959	XXX	102.857.024	0.2	172.505.657	0.4	102.857.024	
5. U.S. Special Revenue & Special Assessment Obligations	020,700	10,072,724	20,000,000	41,077,017	10,040,000	7000	102,007,024	0.2	172,000,007	0.1	102,001,024	
etc., Non-Guaranteed												
5.01 Issuer Obligations	41,003,991	132.710.048	199, 283, 039	.381.501.769	334,830,094	XXX	1,089,328,941	2.1	1.381.682.471	2.9	1.089.328.941	
5.02 Residential Mortgage-Backed Securities	12,328,903	15,859,299	3,328,258	1,482,181	27,585	XXX	33,026,226	0.1	55,906,898	0.1	33,026,226	
5.03 Commercial Mortgage-Backed Securities		16,617,277	9,076,774	,		XXX	25,694,051	0.1	31,498,230	0.1	25,694,051	
5.04 Other Loan-Backed and Structured Securities						XXX	20,001,001				20,001,001	
5.05 Totals	53.332.894	165, 186, 624	211,688,071	382.983.950	334,857,679	XXX	1,148,049,218	2.3	1,469,087,599	3.0	1.148.049.218	
6. Industrial and Miscellaneous	00,002,004	100, 100,024	211,000,071	002,000,000	004,001,010	///X	1, 140,040,210	2.0	1,400,007,000	0.0	1, 140,040,210	
6.01 Issuer Obligations	1,112,002,437	7,685,961,593	10,750,869,963	4,941,250,158	17,493,834,414	XXX	41,983,918,565	82.4	39,428,654,989	81.4	26,898,568,744	15,085,349,821
6.02 Residential Mortgage-Backed Securities	37,966,365 70,477,648	130,732,528 641,957,930	135,565,810 565,420,646	372,552,531 307,936,650	19,696,532 214,890,290	XXX	696,513,766 1,800,683,164	1.4	596,819,419 1,728,479,348	1.2	669,705,672	26,808,094 638,478,904
6.03 Commercial Mortgage-Backed Securities 6.04 Other Loan-Backed and Structured Securities						XXX		3.5		3.6	1,162,204,260	
	75,097,246	113,876,816	204, 183, 379	264,404,083	42,158,056	XXX	699,719,580	1.4	687,893,293	1.4	33,597,749	666, 121, 831
6.05 Totals	1,295,543,696	8,572,528,867	11,656,039,798	5,886,143,422	17,770,579,292	XXX	45, 180, 835, 075	88.7	42,441,847,049	87.6	28,764,076,425	16,416,758,650
7. Hybrid Securities												
7.01 Issuer Obligations		105, 179	17,784,498	4,913,589		XXX	22,803,266	0.0	5,033,412	0.0	22,803,266	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		105, 179	17,784,498	4,913,589		XXX	22,803,266	0.0	5,033,412	0.0	22,803,266	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX			18,500,000	0.0		
8.02 Residential Mortgage-Backed Securities						XXX			, ,			
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX			18,500,000	0.0		
L	1	I	1	1	1	,,,,,	1	1	.5,000,000	0.0		1

# SCHEDULE D - PART 1A - SECTION 2 (Continued) Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	Matu	rity Distribution of	All Bonds Owned	d December 31, a	at Book/Adjusted	Carrying Values b	by Major Type and	Subtype of Issue	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				214,792,150	0.4		
10. Unaffiliated Bank Loans									, ,			
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		932, 194, 004	926,309,661			XXX	1,858,503,665	3.6	1,741,509,757	3.6	1,858,503,666	(1)
10.03 Totals		932, 194, 004	926,309,661			XXX	1,858,503,665	3.6	1,741,509,757	3.6		(1)
11. Total Bonds Current Year		002, 104,004	020,000,001			7000	1,000,000,000	0.0	1,141,000,101	0.0	1,000,000,000	(1)
11.01 Issuer Obligations	2,206,974,893	8,162,223,651	11,538,721,699	5,630,814,691	18,282,875,656	xxx	45,821,610,590	90.0	xxx	xxx	30,735,056,375	15,086,554,215
11.01 Issuer Obligations	2,206,974,693	146.759.231	11,536,721,699		19,724,117	XXX	729.863.576	1.4	XXX	XXX	703.055.482	26.808.094
11.03 Commercial Mortgage-Backed Securities	70,477,648	658,575,207	574,497,420	307,936,650	214,890,290	XXX	1,826,377,215		XXX	XXX		638,478,904
11.04 Other Loan-Backed and Structured Securities								3.6			1, 187, 898, 311	
	75,097,246	113,876,816	204, 183, 379	264,404,083	42, 158, 056	XXX	699,719,580	1.4	XXX	XXX	33,597,749	666, 121,831
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans		000 404 004	000 000 001			XXX	1 050 500 005		XXX	XXX	1 050 500 600	
11.07 Unaffiliated Bank Loans	0 400 000 555	932, 194, 004	926,309,661	0 577 400 077	40 550 040 415	XXX	1,858,503,665	3.6	XXX	XXX	1,858,503,666	(1)
11.08 Totals	2,402,983,096	10,013,628,909	13,382,623,864	6,577,190,638	18,559,648,119		50,936,074,626	100.0	XXX	XXX	34,518,111,583	16,417,963,043
11.09 Line 11.08 as a % of Col. 7	4.7	19.7	26.3	12.9	36.4		100.0	XXX	XXX	XXX	67.8	32.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,702,886,569	8,201,901,884	11,807,655,882	4,753,659,576	16,925,943,841	XXX	XXX	XXX	43,392,047,752	89.6	28,804,605,852	14,587,441,900
12.02 Residential Mortgage-Backed Securities	52,091,818	155, 176, 007	139,823,911	297,824,489	8,373,487	XXX	XXX	XXX	653,289,712	1.3	627,505,982	25,783,730
12.03 Commercial Mortgage-Backed Securities	34,722,845	542,263,561	704,915,561	274,295,960	203,779,651	XXX	XXX	XXX	1,759,977,578	3.6	1, 140, 271, 021	619,706,557
12.04 Other Loan-Backed and Structured Securities	108,678,941	220,226,997	154,659,905	191,086,516	13,240,934	XXX	XXX	XXX	687,893,293	1.4	53,621,898	634,271,395
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	214,792,150	XXX	XXX	214,792,150	0.4	214,792,150	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		1,119,730,043	620,672,174		1,107,540	XXX	XXX	XXX	1,741,509,757	3.6	1,741,509,757	
12.08 Totals	1,898,380,173	10,239,298,492	13,427,727,433	5,516,866,541	17, 152, 445, 453	214,792,150	XXX	XXX	48,449,510,242	100.0	32,582,306,660	15,867,203,582
12.09 Line 12.08 as a % of Col. 9	3.9	21.1	27.7	11.4	35.4	0.4	XXX	XXX	100.0	XXX	67.3	32.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1.367.923.110	3.373.784.411	6.085.193.103	3.475.606.119	16.432.549.631	XXX	30.735.056.374	60.3	28.804.605.852	59.5	30,735,056,374	XXX
13.02 Residential Mortgage-Backed Securities	46.873.052	139,865,113	129, 119, 651	367,473,549	19.724.117	XXX	703.055.482	1.4	627,505,982	1.3	703,055,482	XXX
13.03 Commercial Mortgage-Backed Securities	28,462,902	361,476,440	420,914,451	163.747.178	213,297,340	XXX	1, 187, 898, 311	2.3	1,140,271,021	2.4	1, 187, 898, 311	XXX
13.04 Other Loan-Backed and Structured Securities	7,508,422	22,658,256	3,431,071	, , , , , , , , ,	,	XXX	33,597,749	0.1	53,621,898	0.1		XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		214,792,150	0.4	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		932.194.004	926.309.661			XXX	1,858,503,665	3.6	1.741.509.757	3.6	1,858,503,665	XXX
13.08 Totals	1,450,767,486	4.829.978.224	7.564.967.937	4.006.826.846	16.665.571.088	,,,,,	34.518.111.581	67.8	32.582.306.660	67.3		XXX
13.09 Line 13.08 as a % of Col. 7	4.2	14.0	21.9	11.6	48.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08. Col. 7.	т.2		21.3	11.0								
Section 11	2.8	9.5	14.9	7.9	32.7		67.8	XXX	XXX	XXX	67.8	XXX
14. Total Privately Placed Bonds		0.0			92		57.10	,,,,,	7001	7001	51.10	,,,,,
14.01 Issuer Obligations	839.051.783	4.788.439.240	5.453.528.596	2.155.208.572	1.850.326.025	XXX	15.086.554.216	29.6	14.587.441.900	30.1	XXX	15.086.554.216
14.02 Residential Mortgage-Backed Securities	3.560.257	6,894,118	9,792,054	6,561,665	, 555, 525, 526	XXX	26,808,094	0.1	25,783,730	0.1	XXX	26,808,094
14.03 Commercial Mortgage-Backed Securities	42,014,746	297.098.767	153,582,969	144 . 189 . 472	1,592,950	XXX	638.478.904	1.3	619,706,557	1.3	XXX	638,478,904
14.04 Other Loan-Backed and Structured Securities	67,588,824	91,218,560	200,752,308	264,404,083	42,158,056	XXX	666, 121, 831	1.3	634,271,395	1.3	XXX	666, 121, 831
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				557,271,000		XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	952.215.610	5.183.650.685	5.817.655.927	2.570.363.792	1.894.077.031	^^^	16.417.963.045	32.2	15.867.203.582	32.7	XXX	16,417,963,045
14.09 Line 14.08 as a % of Col. 7	952,215,610	31.6		15.7	1,094,077,031		10,417,963,045	XXX	15,667,203,562	XXX	XXX	10,417,963,045
14.10 Line 14.08 as a % of Line 11.08. Col. 7.			აე.4	10.7	11.3		100.0					100.0
Section 11	1.9	10.2	11.4	5.0	3.7		32.2	XXX	XXX	XXX	XXX	32.2

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	Short-Term investments	2	3	1 4	E
	1	2	3	Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
	Total	Donus	Wortgage Loans	investment Assets (a)	Oubsidiaries and Anniates
	400, 450, 040	100 150 010			
Book/adjusted carrying value, December 31 of prior year	163,450,246	163,450,246			
Cost of short-term investments acquired	12,213,810,113	7,114,310,113		5,099,500,000	
3. Accrual of discount	119,612	119,612			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	22.257	22.257			
5. Total gain (1035) on disposais					
C. Dadud annidanting an abundan disparate	12,310,487,486	7,210,987,486		5.099.500.000	
6. Deduct consideration received on disposals	12,310,407,400	7 ,210 ,967 ,460		5,099,300,000	
	000 047	000 047			
7. Deduct amortization of premium	326,917	326,917			
Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
200 East august and a collection of balloting period (Elicon 172 to 170 of 170	30,007,020				
11. Deduct total nonadmitted amounts					
11. Deduct total floriadifficed diffourits					
	00 507 005	CC			
12. Statement value at end of current period (Line 10 minus Line 11)	66,587,825	66,587,825			

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

### **SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards  $\,$ 

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		(80,697,721)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(44,388,473)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(76,000,900)	(120,389,373)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	75,725,611	
	3.2 Section 2, Column 19		75,725,611
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		3,352,143
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(68,782,706)
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21	415,089	1,222,038
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23	1,166,023	1,166,023
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(50,838,572)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(50,838,572)

## **SCHEDULE DB - PART B - VERIFICATION**

**Futures Contracts** 

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				41,983,745
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote -	Cumulative Cash Cha	nge Column)		5,574,466
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	4 , 190 , 985			
	3.12 Section 1, Column 15, prior year	5,948,175	(1,757,190)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(6,234,346)			
	3.14 Section 1, Column 18, prior year	1,538,368	(7,772,714)	(9,529,904)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	4, 190, 985			
	3.22 Section 1, Column 17, prior year	5,948,175	(1,757,190)		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(6,234,346)			
	3.24 Section 1, Column 19, prior year plus	1,538,368			
	3.25 SSAP No. 108 Adjustments		(7,772,714)	(9,529,904)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, C	olumn 15)	55,403,591		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	52,515,188			
	4.22 Amount recognized (Section 2, Column 16)	2,888,404			
	4.23 SSAP No. 108 Adjustments		55,403,591		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				47,558,211
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				47,558,211

## **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Syn	thetic Asset) Tra	ansactions	Replication	(Synthetic Asset) Trans	actions Open as of Dec	ember 31 of Curi		of the Reni	ication (Synthetic Asset) Tran	nsactions			
1	2	3	4	5	6	7 8	Components of the Replication (Synthetic Asset) Transactions  Derivative Instrument(s) Open  Cash Instrument(s) Held								
·	_	NAIC Designation or		Book/Adjusted	ŭ		9	10  Book/Adjusted	11	12	13	14 NAIC Designation or	15 Book/Adjusted	16	
Number 91283#JX2	Description Replication 03.31.2022 FVH2	Other Description	Notional Amount	Carrying Value 864,500	Fair Value	Effective Maturity Date Date  11/22/2021 03/31/2022	Description Replication 03.31.2022 FVH2	Carrying Value (3,470,061)	Fair Value (4,599,188)	CUSIP 00037B-AC-6	Description  ABB FINANCE USA INC	Other Description	Carrying Value 4,334,561	Fair Value 5.463.688	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	855,091	1,034,459	1,034,459	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(4, 152, 266)	(5,063,032)	00037B-AC-0	AEP TRANSMISSION CO LLC	1.F FE	5, 186, 725	6,097,491	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1, 125, 871	1,362,040	1,362,040	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(5,467,160)	(6,709,533)	00115A-AH-2	AEP TRANSMISSION CO LLC	1.F FE	6,829,200	8,071,573	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	2, 180, 525	2,637,923	2,637,923	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(10,588,493)	(10,203,153)	002824-AY-6	ABBOTT LABORATORIES	. 1.F FE		12,841,076	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE	731,170			11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,550,515)	(3,804,684)	002824-BF-6 002824-BH-2	ABBOTT LABORATORIES	1.F FE	4,435,058	4,689,227 15,207,407	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	449,061		543,259	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2, 180, 613)	(2,983,197)	002824-BN-9	ABBOTT LABORATORIES	1.F FE	2,723,872	3,526,456	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	793,247	959,643	959,643	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,851,958)	(4,982,611)	00440E-AQ-0	ACE INA HOLDINGS	1.F FE	4,811,600	5,942,253	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	3,396,863	4, 109, 406	4, 109, 406	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(16,494,950)	(18,935,364)	00440E-AW-7	ACE INA HOLDINGS	. 1.F FE		23,044,770	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	821,766			11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,990,443)	(5,013,222)	010392-FS-2	ALABAMA POWER	. 1.G FE	4,984,586	6,007,366	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	1,004,475	1,215,178 1,394,672	1,215,178	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,877,665)	(5,686,488)	010869-CD-5 01609W-AT-9	ALAMEDA CORRIDOR ALIBABA GROUP HOLDING	. 1.G FE	6,092,843 6,992,814	6,901,666 7,564,274	
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1, 132, 457	1,370,007	1,370,007	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(5,499,138)	(6,361,969)	01609W-AV-4	ALIBABA GROUP HOLDING	1.E FE		7,731,976	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	481,579	582,597	582,597	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,338,517)	(3, 264, 475)	020002-AS-0	ALLSTATE CORP	. 1.G FE	2,921,115		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,526,461	1,846,660	1,846,660	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(7,412,400)	(8,479,547)	020002-BA-8	ALLSTATE CORP	. 1.G FE	9,259,059	10,326,207	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,540,075	1,863,129	1,863,129	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(7,478,508)	(8,993,051)	020002-BC-4	ALLSTATE CORP	1.G FE		10,856,180	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.D FE	378,503		457,899 1,452,250	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,837,984)	(1,983,276)	023135-AZ-9 023135-BC-9	AMAZON.COM INC.	1.D FE		2,441,175 7.878.727	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,769,514	2,140,696		11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(8,592,645)	(6,426,477)	023135-BU-9 023135-BJ-4	AMAZON.COM INC.	1.E FE			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	2,226,983	2,694,126	2,694,126	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(10,814,088)	(12, 127, 517)	02361D-AR-1	AMEREN ILLINOIS CO	1.F FE	13,508,214	14,821,643	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	336,272	406,810	406,810	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(1,632,914)	(1,845,476)	02361D-AS-9	AMEREN ILLINOIS CO	1.F FE	2,039,724	2,252,286	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	287 , 785	348, 152	348 , 152	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(1,397,465)	(1,451,766)	025816-BS-7	AMERICAN EXPRESS	. 1.G FE	1,745,617	1,799,918	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	761,248	920,931	920,931	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,696,572)	(4, 164, 065)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	. 1.G FE	4,617,503	5,084,997	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	858,460 379,231	1,038,535 458,781	1,038,535 458,781	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,168,627)	(4,706,789) (1,979,170)	03765H-AD-3 037735-CU-9	APOLLO MANAGEMENT HOLDIN	1.G FE	5,207,162 2,300,303	5,745,324 2,437,951	
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	624.767			11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,033,830)	(3, 123, 497)	037833-AK-6	APPLE COMPUTER INC	1.B FE	3.789.652	3,879,318	
91283#JX2	Replication 03.31.2022 FVH2	1.B FE		852,812	852,812	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,423,145)	(4,589,273)	037833-AL-4	APPLE COMPUTER INC	1.B FE	4,275,958	5,442,085	
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	460,625	557,248	557,248	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,236,764)	(2,903,386)	037833-AT-7	APPLE COMPUTER INC	1.B FE	2,794,011	3,460,634	
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	446 , 457	540,108	540, 108	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2, 167, 965)	(2,345,700)	037833-BG-4	APPLE COMPUTER INC	1.B FE	2,708,073	2,885,808	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.B FE	716,644 635,156			11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,479,976)	(4,665,613) (4,029,314)	037833-BH-2 037833-DG-2	APPLE COMPUTER INC	1.B FE	4,346,946	5,532,583 4,797,704	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	955,901	1, 156, 415		11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(4,641,794)	(5,077,271)	03/833-DG-2 038222-AL-9	APPLIED MATERIALS INC	1.6 FE		6,233,686	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,565,247	1,893,581	1,893,581	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(7,600,741)	(9,699,660)	038222-AM-7	APPLIED MATERIALS INC	1.F FE	9,494,323	11,593,241	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	529,249		640,266	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,569,998)	(3,078,898)	040555-CN-2	. ARIZONA PUBLIC SERVICE CO	1.G FE	3,210,264	3,719,165	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,394,854	1,687,446	1,687,446	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(6,773,323)	(7,898,069)	040555-CT-9	. ARIZONA PUBLIC SERVICE CO	1.G FE	8,460,768	9,585,515	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE			556,954	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,235,584)	(2,323,191)	040555-CV-4	. ARIZONA PUBLIC SERVICE CO	. 1.G FE	2,792,538	2,880,144	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.6 FE	1,569,285		1,898,466 539,775	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(7,620,348)	(8,857,248)	049560-AM-7 05348E-BC-2	ATMOS ENERGY CORP	. 1.E FE	9,518,814 2,706,407	10,755,714	
91283#JX2	Replication 03.31.2022 FVH2	1.A	432,620		523,369	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,100,031)	(2,302,304)	05359A-AG-8	AVENTURA MALL TRUST	1.A	2,624,145	2,757,588	
91283#JX2	Replication 03.31.2022 FVH2	1.A FE	288,406	348,903	348,903	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(1,400,481)	(1,422,527)	05377R-CQ-5	AESOP 2012-1A	1.A FE	1,749,384	1,771,431	
91283#JX2	Replication 03.31.2022 FVH2	1.A	729,529		882,558	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,542,545)	(3,540,399)	05491L-AA-6	BBCMS 2016-ETC	1.A	4,425,103	4,422,957	
91283#JX2	Replication 03.31.2022 FVH2	1.A	530,919		642,287	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,578,109)	(2,824,613)	05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH	. 1.A	3,220,397	3,466,901	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A	268,537 722,831	324,867 874,455		11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,304,000)	(1,409,151) (3,620,890)	05526Q-AA-4 05526Q-AG-1	BAMLL 2015-200P BAMLL 2015-200P	. 1.A		1,734,018	
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	733,980			11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,564,158)	(3,642,301)	05538U-AA-1	BB-UBS TRUST	1.A FM	4, 452, 101	4,495,346	
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,521,134	1,840,215	1,840,215	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(7,386,531)	(9,575,886)	05541V-AF-3	BG ENERGY CAPITAL PLC	1.E FE	9,226,746	11,416,101	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	492,317	595,588	595,588	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,390,659)	(2,853,758)	055451-AR-9	BHP BILLITON FIN USA	1.F FE	2,986,246	3,449,345	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,654,127	2,001,105	2,001,105	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(8,032,334)	(10,648,477)	055451-AV-0	BHP BILLITON FIN USA	1.F FE		12,649,581	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE	334, 199			11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,622,848)	(1,770,203)	05565Q-DA-3 05565Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE		2, 174, 505 7, 902, 603	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE			591.416	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2,373,916)	(0,466,791)	056083-AA-6	BXP TRUST	1.A		3, 106, 636	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	191,632	231,830	231,830	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(930,554)	(1,230,998)	057224-AZ-0	BAKER HUGHES	1.G FE		1,462,828	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	445,704	539, 197	539, 197	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(2, 164, 310)	(2,398,039)	05964H-AF-2	BANCO SANTANDER CHILE	. 1.G FE	2,703,507	2,937,236	
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	686,700	830,746	830,746	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,334,573)	(3,484,855)	05964H-AG-0	BANCO SANTANDER CHILE	1.G FE	4, 165, 319	4,315,601	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	712,569			11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(3,460,192)	(3,569,113)	05971K-AC-3 06051G-GF-0	BANCO SANTANDER SA BAFC 2004-2	1.F FE	4,322,234 6,512,274	4,431,155 6,951,100	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	1,073,623	1,298,831	1,298,831	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(5,213,443)	(5,652,269)	06051G-GF-0 06051G-GG-8	BAFC 2004-2 BAFC 2004-2	. 1.G FE			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	189,924	229,763	229,763	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(922,259)	(1,047,264)	06051G-HG-7	BAFC 2004-2	1.F FE	1, 152, 022	1,277,027	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,930,774	2,335,783	2,335,783	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(9,375,717)	(9, 154, 298)	06051G-JW-0	BAFC 2004-2	1.F FE	11,711,501	11,490,081	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	384,554	465,220	465,220	11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(1,867,370)	(1,952,159)	06406R-AG-2	BANK OF NY MELLON CORP	. 1.F FE	2,332,591	2,417,379	
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	409,959	495,954		11/22/2021 03/31/2022	Replication 03.31.2022 FVH2	(1,990,734)	(2,480,607)	072024-NT-5	BAY AREA TOLL AUTHORITY	. 1.D FE		2,976,560	
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.D FE	913,304 481,315		1, 104,883	11/22/2021 03/31/2022 11/22/2021 03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,434,947)	(5,751,452) (2,886,107)	072863-AC-7 072863-AF-0	BAYLOR SCOTT & WHITE HOLBAYLOR SCOTT & WHITE HOL	1.D FE	5,539,830	6,856,335 3.468.385	
I 3 1203#J\Z	I DED LICATION 03.31.2022 FVH2	I I II FF	481.315	582 2/8	582 2/8		LBerrication us 31 2022 EVE2		12 88h (()/)	LU//00.3-AE-U	LDATEUR SCULL & WHITE HUI		2 414 512		

## **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	Asset) Trans	Transactions Open as of December 31 of Current Year									
1	2	Replication (Syr	nthetic Asset) Tra	nsactions 5	6	7	8	Components of the Replication (Synthetic Asset) Transactions  Derivative Instrument(s) Open  Cash Instrument(s) Held									
'	2	3	4	5	0	,	0	9	10	11	12	13	14	15	16		
		NAIC						9	10		12	15	NAIC	10	1		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	i		
		Other	Notional	Carrying		Effective	Maturity		Carrying				Öther	Carrying	i		
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	595,224	720,081	720,081	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,890,371)	(3,067,658)	07386H-VM-0	BALTA 2003-3	1.A FM	3,610,452	3,787,739		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.C FE				11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,147,150)	(2,816,477)	084670-BK-3 097023-BS-3	BERKSHIRE HATHAWAY-CAL	1.C FE		3,351,399		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,432,593	1,733,101	1,733,101	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,956,581)	(7,976,218)		BP CAP MARKETS AMERICA	1.F FE		9,709,319		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,293,730	1,565,110	1,565,110	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,282,273)	(6,530,232)	10373Q-AE-0	BP CAP MARKETS AMERICA	1.F FE		8,095,341		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE		1, 157, 753	1, 157, 753 655, 930	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,647,165)	(4,812,535)	10373Q-AL-4 10373Q-AZ-3	BP CAP MARKETS AMERICABP CAP MARKETS AMERICA	1.F FE		5,970,289		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	313,482	379,240	379,240	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,522,251)	(1,798,625)		BRISTOL-MYERS SQUIBB CO	1.F FE		2,177,865		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	876,898	1,060,840	1,060,840	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,258,160)	(4,534,804)	110122-DB-1	BRISTOL-MYERS SQUIBB CO	1.F FE		5,595,644		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,047,106)	(2,267,794)		BRISTOL-MYERS SQUIBB CO	1.F FE		2,777,792		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	289,241	349,914	349,914	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,404,537)	(2,035,980)	110122-DK-1	BRISTOL-MYERS SQUIBB CO	1.F FE		2,385,894		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	703,627	851,223	851,223	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,416,767)	(4,589,994)	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1.F FE		5,441,217		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	1,356,175	1,640,653 810.994	1,640,653 810,994	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2		(8,919,566)	115637-AP-5 12189L-AP-6	BROWN-FORMAN	1.G FE				
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	296,031	358, 128	358,128	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,437,510)	(1,864,678)	12189T-AJ-3	BURLINGTON NORTHERN RAILROAD	1.D FE	1,795,638	2,222,806		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	507 , 194	613,585	613,585	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,462,901)	(3,280,195)		BURLINGTON NORTHERN RAILROAD	1.D FE	3,076,486	3,893,781		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.D FE		514,290 677,291		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,064,333)	(3,632,151)	12189T-AZ-7 12572Q-AG-0	BURLINGTON NORTHERN RAILROAD CHICAGO MERCANTILE EXCHANGE	1.D FE		4,146,441		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	1,278,891	1,547,157	1,547,157	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,210,212)	(8,437,156)		CHICAGO MERCANTILE EXCHANGE	1.D FE		9,984,313		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	480,736	581,578	581,578	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,334,424)	(2,321,082)		COMM 2012-LTRT	1.A FM	2,916,002	2,902,660		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A		347,588 641,172		11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,395,201)	(1,393,419)	12625E-AG-4 12625X-AA-5	COMM 2013-SFS	1.A	1,742,789 3,214,804	1,741,007		
91283#JX2	Replication 03.31.2022 FVH2	1.A	362,862		438,978	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,762,034)	(1,804,649)		COMM 2013-300P	1.A	2,201,012	2,243,626		
91283#JX2	Replication 03.31.2022 FVH2	1.A	392,422	474,738	474,738	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,905,575)	(1,965,382)	12626B-AN-4	COMM 2013-CR10	1.A	2,380,313	2,440,120		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A		415,469 596,077	415,469 596,077	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,667,672)	(1,701,442)		COMM 2013-LC13	1.A		2,116,910 3,056,709		
91283#JX2	Replication 03.31.2022 FVH2	1.A	247,997	390,077	390,077	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,204,258)	(1,241,471)	12630D-BC-1	COMM 2014-CR14	1.A	1,504,276	1,541,489		
91283#JX2	Replication 03.31.2022 FVH2	1.A	608,367	735,981	735,981	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,954,192)	(3,077,591)	12635W-AA-5	COMM MORTGAGE TRUST	1.A	3,690,173	3,813,572		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A 4.B FM		581,516 298,379	581,516 298,379	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,334,176)	(2,333,390)	12653V-AA-4 12668U-AG-6	CREDIT SUISSE MORTGAGE TRUST Countrywide Asset-Backed Certi	1.A		2,914,906 1,459,556		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	467,284			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,269,103)	(2,930,974)		CWL 2007-12	4.6 FM		3,496,278		
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	1,272,360	1,539,256	1,539,256	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6, 178, 499)	(10,624,395)	13063A-5G-5	CALIFORNIA ST	1.C FE	7,717,755	12, 163, 651		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.C FE	1,731,883	2,095,171 653,435	2,095,171 653,435	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(8,409,914)	(12,937,345)		CALIFORNIA ST BUILD AMERICA	1.C FE				
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	420,599	508,826	508,826	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,042,404)	(2,165,624)		CAMERON LNG LLC	1.G FE		2,674,450		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	479,939	580,613	580,613	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,330,551)	(3,461,825)		CANADIAN NATIONAL RAILWAY	1.F FE		4,042,438		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE				11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,987,800)	(2,981,497)	136375-BN-1 136375-CK-6	CANADIAN NATIONAL RAILWAY	1.F FE		3,476,719		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE			404,692	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,503,067)		141781-BM-5	CARGILL INC	1.F FE		2,022,366		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	473,725	573,096	573,096	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,300,379)	(2,214,377)	141781-BQ-6	CARGILL INC	1.F FE		2,787,474		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE		534,866 537,486	534,866 537,486	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,146,924)	(2,407,602)		CAROLINA POWER & LIGHT CO CAROLINA POWER & LIGHT CO	1.F FE		2,942,468 2,970,440		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	278,672	337 , 127	337, 127	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,353,212)	(2,432,954)	144526-AC-4	. Carrington Mortgage Loan Trust	1.A FM		1,750,464		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	452,285	547, 158	547 , 158	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2, 196, 266)	(2,260,609)	144531-DP-2	CARR 2006-NC1	1.A FM	2,743,424	2,807,767		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM	231,724	280,331 394,439	280,331 394,439	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,125,235)	(1,202,135)		CARR 2006-NC1	1.A FM		1,482,466 2,018,348		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	388,830			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,888,133)	(2,308,667)	144538-AU-9 144538-AD-7	Carrington Mortgage Loan Trust	1.A FM		2,018,348		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	404,879	489,808	489,808	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,966,065)	(2,076,013)		Carrington Mortgage Loan Trust	1.A FM		2,565,821		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,805,015)	(1,972,711)		Carrington Mortgage Loan Trust Carrington Mortgage Loan Trust	1.A FM	2,254,700 1,625,211	2,422,397 1.670.626		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	280 , 138	338,901	338,901	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,360,330)	(1,612,138)	14454E-AE-1	Carrington Mortgage Loan Trust	1.A FM		1,951,038		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	731,890	885,415		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,554,012)	(5, 109, 250)	149123-BS-9	CATERPILLAR INC.	1.F FE	4,439,428	5,994,665		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,138,765	1,377,638	1,377,638	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,529,772)	(6,980,238)		CATERPILLAR INC.	1.F FE	6,907,411	8,357,877		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,126,960)	(3,639,636)	15189X-AD-0	CENTERPOINT ENER HOUSTON	1.F FE	3,905,983	4,418,659 3,884,564		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	747,794	904,655	904,655	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,631,240)	(4,088,952)	15189X-AS-7	CENTERPOINT ENER HOUSTON	1.F FE		4,993,607		
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	1, 156,300	1,398,851	1,398,851	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,614,920)	(8, 189, 494)		CENTRAL PUGET SOUND WA REGL TR CHEVRON USA INC	1.B FE		9,588,345		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.D FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,963,359)	(2,562,384)	166756-AQ-9 166756-AR-7	CHEVRON USA INC	1.D FE		3,051,518 4,470,549		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE		670, 131	670, 131	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,689,874)	(4,078,579)	166756-AW-6	CHEVRON USA INC	1.D FE	3,360,005	4,748,710		
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	1,213,621	1,468,196		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,893,264)		167560-PL-9	CHICAGO METRO WATER	1.0 FE		9,995,467		
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	496,490	600,636	600,636	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,410,923)	(3,505,883)	167725-AC-4	CHICAGO ILL TRANSIT AUTH	1.0 FE	3,011,559	4, 106, 519		

## **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Trans	Transactions Open as of December 31 of Current Year									
1	2	Replication (Syn	thetic Asset) Tra	insactions 5	6	7	8	Components of the Replication (Synthetic Asset) Transactions  Derivative Instrument(s) Open  Cash Instrument(s) Held									
1	2	3	4	5	ь	/	8	9 Derivative i	10	11	12	13	sh Instrument(s) Held 14	15	16		
		NAIC						9	10	11	12	13	NAIC	15	10		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted			
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying			
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value		
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	684,650	828,265	828,265	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,324,615)	(4,980,421)	167725-AF-7	CHICAGO ILL TRANSIT AUTH	1.C FE		5,808,686		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	510,486	617,569	617,569	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,478,890)	(3,715,026)	171232-AQ-4	CHUBB CORP	1.G FE	3, 096, 459	4,332,594		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A	578,997	700,451		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,811,574)	(2,873,477)	17320D-AN-8	CGCMT 2013-GC11	1.A	3,512,025	3,573,928		
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A 1.E FE	420,112 480,685	508,237 581,516	508,237 581,516	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,040,036)	(2,186,222)	17326C-AZ-7 17858P-AA-9	CITIGROUP COMMERCIAL MORTGAGE	1.E FE	2,548,273 2,915,691	2,694,458 4,086,038		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	329, 131	398,171	398, 171	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,598,237)	(2, 194, 035)	191241-AF-5	COCA-COLA FEMSA SAB CV	1.F FE		2,592,206		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	850,269	1,028,626	1,028,626	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4, 128, 855)	(5,378,291)	19416Q-EK-2	COLGATE-PALMOLIVE CO	1.D FE		6,406,917		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	479,019 592,385	579,501 716,646	579,501 716,646	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,326,087)	(3,331,943)	195869-AL-6 195869-AN-2	COLONIAL PIPELINE CO	1.G FE		3,911,443 4,164,190		
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.6 FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,876,382)	(3,447,544)	20030N-BH-3	COLONIAL PIPELINE CO	1.G FE		2,733,667		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	472,682	571,834	571,834	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,295,312)	(2,562,816)		COMCAST CORP.	1.G FE		3, 134,649		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1, 136,077	1,374,386	1,374,386	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,516,715)	(6,138,870)	20030N-CA-7	COMCAST CORP.	1.G FE	6,891,101	7,513,255		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE		1, 184,805 2,875,505	1, 184,805 2,875,505	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,755,749)	(5,793,272)	20030N-CC-3 20030N-CH-2	COMCAST CORP.	1.G FE		6,978,077 16,280,439		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.6 FE	2,376,912	2,875,505		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(11,542,133)	(13,404,935)	20030N-CH-2 20030N-CK-5	COMCAST CORP.	1.6 FE				
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	482,054	583, 172	583, 172	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,340,824)	(2,959,260)	20030N-CL-3	COMCAST CORP.	1.G FE	2,923,997	3,542,433		
91283#JX2	Replication 03.31.2022 FVH2	1.A	507,080	613,447	613,447	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,462,347)		20048E-BA-8	COMM 2013-LC6	1.A	3,075,794	3, 132, 648		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE		1,038,271 673,908	1,038,271	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4, 167, 570)		202795-HK-9 202795-JD-3	. COMMONWEALTH EDISON CO	1.F FE		7,040,558 4,189,864		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	636,264			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,703,034)		202795-JF-8	COMMONWEALTH EDISON CO	1.F FE	3,859,386	4, 169, 604		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,480,139	1,790,620	1,790,620	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,187,461)		202795-JG-6	COMMONWEALTH EDISON CO	1.F FE	8,978,081	9,726,169		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	449,236	543,470	543,470	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2, 181, 463)		202795-JJ-0	. COMMONWEALTH EDISON CO	1.F FE		3,056,201		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,308,084 2,678,278	1,582,475 3,240,088	1,582,475	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2		(6,964,273)		. COMMONWEALTH EDISON CO	1.F FE		8,546,747		
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.E FE	1,558,856	1,885,849	1,885,849	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,569,704)		207597-EG-6	CONNECTICUT LIGHT & POWER CO	1.E FE		10,675,574		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	966,706	1, 169, 487	1, 169, 487	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,694,261)	(6,100,691)	207597-EH-4	CONNECTICUT LIGHT & POWER CO	1.E FE		7,270,177		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	651,585	788,265	788,265	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3, 164, 055)		207597-EL-5	CONNECTICUT LIGHT & POWER CO	1.E FE	3,952,320	4, 129, 277		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.D FE	1,649,351	1,995,327	1,995,327 363,748	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(8,009,142) (1,460,066)	(10,802,054)	20772G-F4-5 207758-KH-5	CONNECTICUT ST	1.D FE		12,797,381		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,650,220	1,996,378	1,996,378	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,013,364)		207756-KH-5 208251-AE-8	CONOCOPHILLIPS HLDG CO	1.6 FE		9,972,209		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	461,442	558,236	558,236	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,240,731)	(2,994,249)	20825C-AF-1	PHILLIPS PETROLEUM	1.G FE	2,798,967	3,552,485		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,444,725	1,747,777	1,747,777	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,015,491)		20826F-AC-0	CONOCOPHILLIPS COMPANY	1.G FE		10,604,542		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	469,540 1,257,008	568,033 1,520,685	568,033 1,520,685	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,280,056) (6,103,952)		20826F-AF-3 20826F-AQ-9	CONOCOPHILLIPS COMPANY	1.G FE		3,099,745		
91283#JX2	Replication 03.31.2022 FVH2	2.B FE	215,845	261,121	261, 121	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,048,128)		21036P-BD-9	CONSTELLATION BRANDS INC	2.B FE	1,309,250	1,721,724		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	413,616	500,378	500,378	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,008,491)	(2, 128, 580)	22546Q-AP-2	. CREDIT SUISSE NEW YORK	1.F FE	2,508,869	2,628,958		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	524,252	634,222	634,222	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,545,734)		231021-AQ-9	CUMMINS ENGINE CO	1.E FE	3, 179, 956	3,856,023		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A 1.E FE	747 ,716 859 ,954	904,560 1,040,342	904,560 1,040,342	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,630,860)		23305J-AA-0 23338V-AE-6	DBUBS MORTGAGE TRUST DTE ELECTRIC CO	1.A	4,535,421 5,216,225	4,791,779 5,685,903		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE		478,407	478,407	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,920,301)	(2,240,131)		DTE ELECTRIC CO	1.E FE	2,398,707	2,718,538		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	386,980	468 , 154	468 , 154	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,879,149)	(1,988,726)	23338V-AH-9	DTE ELECTRIC CO	1.E FE	2,347,303	2,456,880		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	363,526	439,781	439,781	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,765,260)		234667-JL-8 235241-LS-3	DALLAS CNTY TEX HOSP DIST	1.D FE		3,072,287		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.B FE		1,000,592 464,656	1,000,592 464,656	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,016,327)	(6,364,726)		DALLAS TEXAS AREA RAPID TRAN DEERE & CO.	1.B FE		7,365,318 2,893,478		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	701,295	848,402	848,402	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,405,442)	(4,350,741)	244199-BF-1	DEERE & CO	1.F FE	4,253,844	5, 199, 143		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	288,478	348,991	348,991	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,400,832)		24422E-UH-0	JOHN DEERE CAPITAL CORP	1.F FE	1,749,823	1,815,131		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE	552, 124			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,681,078)		24422E-VL-0 24422E-VS-5	JOHN DEERE CAPITAL CORP	1.F FE		3,330,393		
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	352.046	2,206,438		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,856,615)		24422E-VS-5 249174-MQ-3	DENVER CO CITY & CNTY SCH DIST	1.B FE		2,788,366		
91283#JX2	Replication 03.31.2022 FVH2	1.D FM	247,449	299,355	299,355	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,201,597)		25150U-AA-6	DBALT 2007-0A2	1.D FM	1,500,952	1,592,045		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	854,028	1,033,173	1,033,173	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4, 147, 105)		25245B-AA-5	. DIAGEO INVESTMENT CORP	1.G FE		6,237,800		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	3,655,784	4,422,639 1,435,222	4,422,639 1,435,222	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(17,752,255)	(22,515,498)	254687-DZ-6 254687-EB-8	DISNEY WALT PRODUCTIONS	1.G FE		26,938,138 10,440,221		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.6 FE	355,609	1,435,222	1,435,222	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,760,911)		254687-EB-8 254687-EX-0	DISNEY WALT PRODUCTIONS	1.G FE				
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	437 , 287	529,014	529,014	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2, 123, 437)	(2,344,166)	26442C-AS-3	DUKE ENERGY CAROLINAS	1.F FE		2,873,180		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	372, 150	450,214	450,214	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,807,138)	(1,984,828)		DUKE ENERGY CAROLINAS	1.F FE		2,435,043		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,932,845)	(4,650,195)	26442E-AE-0	DUKE ENERGY OHIO INC	1.F FE	4,912,639 1,914,177	5,629,989		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,532,407)		26444H-AF-8	DUKE ENERGY INDIANA INC	1.F FE				
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	442,003	534,720	534,720	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2, 146, 339)	(2,418,399)	26884A-BJ-1	ERP OPERATING LP	1.G FE	2,681,059	2,953,119		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	373,471	451,812	451,812	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,813,549)	(2,816,447)		EMERSON ELECTRIC CO	1.F FE	2,265,361	3,268,259		
91283#JX2	Replication 03.31.2022 FVH2	1.A	584,267	706,825		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,837,162)	(2,962,826)		CITIGROUP COMMERCIAL MORTGAGE	1.A	3,543,987	3,669,651		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	479,281	579,818	5/9,818	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,327,360)	(2,360,139)	29446M-AJ-1	EQUINOR ASA	1.D FE		2,939,957		

## **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

_					Replication	(Synthetic A	Asset) Transa	actions Open as of Dece	ember 31 of Curr						
			thetic Asset) Tra		_					Components	of the Repli	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held	_	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.D FE 1.E FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,409,616)	(2,367,238)	29446M-AK-8 29736R-AG-5	EQUINOR ASA	1.D FE 1.E FE	3,009,926 3,958,998	2,967,548 5,117,312
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,056,688	1,278,345	1,278,345	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5, 131, 212)		29736R-AK-6	ESTEE LAUDER CO INC	1.E FE		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	1,776,553	2,149,212		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,626,831)	(9,990,090)	30231G-AW-2	EXXON MOBIL CORP	1.D FE	10,776,043	12, 139, 302
91283#JX2	Replication 03.31.2022 FVH2	1.A	271, 125	327,997	327,997	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,316,564)	(1,460,303)		FHLMC MULTIFAMILY STRUCTURED P	1.A		1,788,300
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A 1.D FM	726, 180 270, 812			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,526,285)(1,315,047)	(3,614,161) (1,844,447)		FHLMC MULTIFAMILY STRUCTURED P FFML 2006-FF5	1.A 1.D FM	4,404,792 1,642,666	4,492,668 2,172,066
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	454,408	549,727	549,727	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,206,578)		341081-EV-5	FLORIDA POWER & LIGHT	1.E FE		3,720,265
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	930,667	1, 125, 888	1, 125,888	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,519,260)	(4,786,475)	341081-FM-4	FLORIDA POWER & LIGHT	1.D FE		5,912,364
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	1,042,375	1,261,029	1,261,029	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,061,707)		341081-FQ-5	FLORIDA POWER & LIGHT	1.D FE		7,704,196
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.D FE	493,591 631,367			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,396,846)		341081-FR-3 341099-CR-8	FLORIDA POWER & LIGHTFLORIDA POWER CORP	1.D FE		3, 121, 976 4, 344, 924
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,795,416	2, 172,031	2,172,031	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,718,424)	(3,361,116)		FOMENTO ECONOMICO MEX	1.G FE		13,482,429
91283#JX2	Replication 03.31.2022 FVH2	1.A FE	721,023	872,268	872,268	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,501,242)	(3,512,575)	34531F-AA-1	FORD CREDIT AUTO OWNER TR 262%	1.A FE	4,373,510	4,384,844
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	192,908	233,374	233,374	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(936,751)	(935,398)	36192K-AV-9	GSMS 2012-GCJ7	1.A FM		1, 168, 772
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A 1.A FM				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,869,157)		36197X-AP-9 36228C-UV-3	GSMS 2013-GC12	1.A 1.A FM		2,377,911 4,861,648
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	376,472	455.443	455,443	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,828,124)		362334-ED-2	GSAMP 2006-HE2	1.A FM		2,278,163
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	689,471	834,098	834,098	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,348,027)	(3,968,716)	362334-LK-8	GSAMP 2006-HE2	1.A FM	4, 182, 125	4,802,814
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	258,222	312,387	312,387	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,253,908)		36242D-2B-8	GSAMP 2005-AHL	1.A FM		1,768,223
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM	514,864 262.178	622,864 317,173		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,500,147)		36245E-AF-5 36248G-AJ-9	GSAMP 2006-HE7	1.A FM	3, 123,012 1,590,291	4,378,957 1,542,594
91283#JX2	Replication 03.31.2022 FVH2	1.A	488,462	590,925		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,371,942)		36252C-AA-0	GSMS 2017-485L	1.A	2,962,867	3, 122, 123
91283#JX2	Replication 03.31.2022 FVH2	1.A	425,088	514,257	514,257	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,064,203)	(2,205,030)	36254X-AA-2	GS MORTGAGE SECURITIES TRUST	1.A	2,578,460	2,719,287
91283#JX2	Replication 03.31.2022 FVH2	1.A	453,013	548,039	548,039	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2, 199, 801)		36254X-AE-4	GS MORTGAGE SECURITIES TRUST	1.A	2,747,841	2,858,202
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	642,855	777,704		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,121,664)	(3,202,754)	369550-AU-2	GENERAL DYNAMICS CORP	1.G FE		3,980,457
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	681,765	349,738 824,776		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,310,608)		372546-AU-5	GEORGE WASHINGTON UNIVER	1.E FE	4, 135, 383	5,576,901
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	258, 107	312,249	312,249	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,253,353)	(1,575,825)	372546-AV-3	GEORGE WASHINGTON UNIVER	1.E FE	1,565,602	1,888,075
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	480,685	581,515	581,515	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,334,174)		37331N-AD-3	GEORGIA-PACIFIC LLC	1.G FE	2,915,689	3,018,980
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,150,671)	(3,387,852)		GEORGIA-PACIFIC LLC GEORGIA-PACIFIC LLC	1.G FE	3,935,601 4,909,519	4, 172, 782 4, 628, 562
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.6 FE	1,381,947	1,671,831	1,671,831	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,710,648)	(10,913,567)		GLAXOSMITHKLINE PLC	1.6 FE		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,060,483	1,282,935	1,282,935	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5, 149, 639)		377372-AJ-6	GLAXOSMITHKLINE PLC	1.F FE	6,432,574	7,810,786
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,416,359	1,713,462	1,713,462	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,877,752)	(7,834,264)		GLAXOSMITHKLINE PLC	1.F FE		9,547,726
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	683,773			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,320,359)	(4, 180, 141) (1,525,251)	38141G-XA-7 38406J-AE-8	GOLDMAN SACHS GROUP INC	1.F FE	4, 147,564 1,975,650	5,007,346 1,919,282
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	512,026	619,431	619,431	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,486,365)		384802-AB-0	GRAINGER WW INC	1.E FE		3,732,583
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	516,469	624,806	624,806	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,507,941)	(3,040,412)	384802-AC-8	GRAINGER WW INC	1.E FE	3, 132,747	3,665,218
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	512,853	620,432	620,432	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,490,383)		38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T	1.C FE	3, 110,815	4,091,672
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,456,920 568,423	1,762,531 687,658	1,762,531 687,658	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(7,074,711)	(8,324,625)	391382-AB-4 39138Q-AA-3	GREAT-WEST LIFECO FINANC	1.F FE		10,087,156
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,442,771	1.745.414	1.745.414	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,006,006)		39138Q-AC-9	GREAT-WEST LIFECO FIN 18	1.F FE		10.947.131
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,826,906	2,210,127	2,210,127	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,871,339)	(9,767,084)	404280-BK-4	HSBC HOLDINGS PLC	1.G FE	11,081,466	11,977,211
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	681,245	824, 146	824, 146	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,308,081)		404280-BM-0	HSBC HOLDINGS PLC	1.G FE	4, 132,227	4,244,586
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM	544,814 216,146	659,097 261,486	659,097 261,486	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,645,582)	(3,084,986)	40430H-DG-0 40430H-ED-6	HASC 2006-0PT1	1.A FM	3,304,679 1,311,077	3,744,083 1,466,153
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	294, 180	355,889	355,889	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,428,522)		40430K-AH-4	HSI Asset Securitization Corpo	1.A FM		2,004,358
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	384,501	465, 156	465, 156	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,867,115)	(1,946,581)	427866-AZ-1	HERSHEY FOODS CORP	1.F FE	2,332,271	2,411,738
91283#JX2	Replication 03.31.2022 FVH2	1.A	890,563	1,077,372	1,077,372	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,324,519)	(4,342,302)		HILT 2016-SFP	1.A	5,401,891	5,419,675
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A 1.F FE	728,032 849.712			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,535,278)	(3,762,265)		HILTON USA TRUST	1.A 1.F FE	4,416,026 5,154,100	4,643,013 6,398,703
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	755,235	913,657	913,657	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,667,372)		437076-AU-6	HOME DEPOT INC	1.F FE		5,947,842
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	560,914	678,575	678,575	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,723,765)	(2,834,273)	437076-BA-9	HOME DEPOT INC	1.F FE	3,402,339	3,512,848
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,437,090	1,738,541	1,738,541	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,978,418)	(8,835,958)		HOME DEPOT INC	1.F FE		10,574,499
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE		2,752,820 536,159	2,752,820	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(11,049,682)	(12,657,148)		HOME DEPOT INC	1.F FE		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	350,726			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,703,104)	(1,750,293)		HOME DEPOT INC	1.F FE	2,127,401	2, 174, 589
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	603,244	729,783	729,783	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,929,313)	(3,064,908)	43739H-AC-4	Homebanc Mortgage Trust	1.A FM	3,659,096	3,794,691
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	947, 107	1,145,777	1, 145,777	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,599,092)	(5, 149, 660)		HONEYWELL INC	1.F FE		6,295,437
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	811,995 1,769,893			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,942,996)		438516-BL-9 438516-BZ-8	HONEYWELL INC	1.F FE	4,925,319	5, 126, 708 10, 735, 063
91283#JX2	Replication 03.31.2022 FVH2	1.A				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(0,394,409)		44217N-AC-0	HGMT 2015-HGLR	1.A		3.275.120

## **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Trans	actions Open as of Dece	mber 31 of Curr								
1	2	Replication (Syn	thetic Asset) Tra	nsactions 5	6	7	8	Dorivativa I	notrument/a\ Onen	Components	nts of the Replication (Synthetic Asset) Transactions  Cash Instrument(s) Held						
'	2	3	4	Э	0	7	0	9	nstrument(s) Open 10	11	12	13	14	15	16		
		NAIC						9	10	11	12	13	NAIC	13	10		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted			
		Öther	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying			
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value		
91283#JX2	Replication 03.31.2022 FVH2	1.A	255,963	309,655	309,655	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,242,940).	(1,264,565)	44217N-AJ-5	HGMT 2015-HGLR	. 1.A		1,574,220		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A 1.A		308,448		11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,238,096)	(1,275,140)	44421L-AA-0 44421L-AE-2	HY 2016-10HY HY 2016-10HY	. 1.A	1,546,544 1,701,683	1,583,589 1,717,652		
91283#JX2	Replication 03.31.2022 FVH2	1.A	321,000	388,335	388,335	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,558,757)	(1,734,010)		COMMERCIAL MORTGAGE PASS-THROU	1.A	1,947,092	2, 122, 345		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	970,731	1, 174, 356	1, 174, 356	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,713,808)	(6,803,085)	452252-FH-7	. ILLINOIS ST TOLL HIGHWAY AUTH	1.D FE		7,977,441		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE		348,910	348,910	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,400,505).	(2,027,486)	452252-FK-0	. ILLINOIS ST TOLL HIGHWAY AUTH	. 1.D FE		2,376,395		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	868,247	674,521 1,050,375	674,521 1,050,375	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,216,151)	(3,558,921)	452308-AQ-2 452308-AR-0	. ILLINOIS TOOL WORKS	1.E FE		4,233,442 6,821,917		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	245,095	296,507	296,507	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,190,164)	(1,222,114)	454889-AP-1	INDIANA MICHIGAN POWER	1.G FE		1,518,621		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE		1,044,698	1,044,698	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4, 193, 367)		454889-AR-7	INDIANA MICHIGAN POWER	. 1.G FE		6, 105, 609		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	446,832	540,561 1,758,659	540,561 1,758,659	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,169,786). (7,059,168)		458140-AM-2 458140-AS-9	INTEL CORP.	1.E FE		2,767,671 9,433,855		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,003,128	1,213,549	1,213,549	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,871,124)		458140-AY-6	INTEL CORP.	1.E FE	6,084,672	6,989,723		
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,072,288	1,297,217	1,297,217	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,206,965)	(5,845,311)	458140-BG-4	INTEL CORP.	1.E FE		7, 142, 528		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	432,290			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,099,173).	(2,235,848)	46625H-KC-3	JP MORGAN CHASE & CO	1.F FE		2,758,818 1,892,944		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	904.613		1,094,369	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,431,279)(4.392,742)		46625H-NJ-5	JP MORGAN CHASE & CO	1.F FE		6,008,542		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,442,014	1,744,498	1,744,498	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,002,327)	(7,636,871)	46625H-RY-8	JP MORGAN CHASE & CO	1.F FE		9,381,369		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	296,943	359,232	359,232	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,441,937).		466275-AC-8	JPALT 2007-S1	1.A FM		2,014,925		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM	1,144,790	1,384,926 1,168,850	1,384,926 1,168,850	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(5,559,026). (4,691,704)	(6,261,321)	46629Q-AX-4 46630X-AH-1	JP Morgan Mortgage Acquisition JP Morgan Mortgage Acquisition	. 1.A FM		7,646,247 6,344,037		
91283#JX2	Replication 03.31.2022 FVH2	1.A	677,537	819,661	819,661	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,290,078)		46639J-AH-3	JPMCC 2013-C10	. 1.A	4, 109, 739	4, 172, 397		
91283#JX2	Replication 03.31.2022 FVH2	1.A	491,967	595, 164	595, 164	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,388,959)	(2,470,075)	46640U-AH-5	JPMBB 2013-C17	1.A		3,065,239		
91283#JX2	Replication 03.31.2022 FVH2	1.A				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,584,540)	(3,701,496)	46643P-BJ-8	JPMBB 2014-C25	. 1.A	4,477,560	4,594,516		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,854,206 355,707	2,243,154 430,322	2,243,154 430,322	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(9,003,908)		46647P-AM-8 46647P-BP-0	JPMORGAN CHASE & CO	1.F FE		12,163,571 2,232,887		
91283#JX2	Replication 03.31.2022 FVH2	1.A	524,932	635,044	635,044	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,549,034)		46868R-AA-2	Jackson Park Trust	1.A		3,290,898		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	120 , 748	146,076	146,076	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(586,343).		48126B-AA-1	JPMORGAN CHASE & CO	1.F FE		713,821		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.D FE		930 , 146 359 , 359		11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,733,559)		48305Q-AB-9 494368-BW-2	KAISER FOUNDATION HOSPIT KIMBERLY-CLARK CORP	1.D FE	4,663,705	5,947,213 2,100,616		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE		476,539	476,539	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,912,805)		512807-AU-2	LAM RESEARCH CORP.	1.G FE		2,452,588		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,830,384	2,214,335	2,214,335	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,888,229)	(10,589,182)	532457-BJ-6	LILLY (ELI) & CO	1.F FE		12,803,516		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	958 , 423 769 , 888	1, 159, 466 931, 383	1, 159, 466 931, 383	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,654,041)		539439-AR-0 539830-AF-6	LLOYDS TSB GR-AD	1.F FE	5,813,507	6,557,072 5,424,676		
91283#JX2	Replication 03.31.2022 FVH2	1.6 FE	1,644,355	1,989,283	1,989,283	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,984,882)	(4,493,293)	539830-AF-6 539830-BL-2	LOCKHEED MARTIN CORP	. 1.6 FE		11,810,379		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,354,175	1,638,234	1,638,234	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,575,789)	(7,779,711)	540424-AR-9	LOEWS CORP	1.G FE		9,417,945		
91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	480,685	581,516	581,516	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,334,176)	(3,282,389)		LOS ANGELES CA DEPT WTR & PWRR	. 1.0 FE		3,863,905		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE		549,366 781,217	549,366 781,217	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,205,129)	(2,686,219)	546676-AX-5 549271-AF-1	LOUISVILLE GAS & ELECLUBRIZOL CORP	1.F FE		3,235,585		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	360,497	436,116	436,116	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,750,549)		55261F-AJ-3	M&T BANK CORPORATION	1.G FE		2,270,362		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	387,787	469, 131	469, 131	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,883,070)		55279H-AQ-3	MANUF & TRADERS TRUST CO	1.G FE	2,352,201	2,527,545		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A	289,918 725,868	350,733 878,130	350,733 878,130	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,407,825)	(1,419,847)	55282M-AA-2 55354J-AA-2	MADISON AVENUE TRUST	. 1.A	1,758,558 4,402,898	1,770,580 4,582,740		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	698,776	845,355	845,355	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,393,213)	(3,592,257)	559222-AR-5	MAGNA INTERNATIONAL INC -CLA	1.G FE		4,437,613		
91283#JX2	Replication 03.31.2022 FVH2	1.A	486,867	588,995	588,995	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,364,196)	(2,277,028)	563136-AA-8	Manhattan West	. 1.A	2,953,191	2,866,023		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.C FE	916,262 721,027	1,108,462 872,274	1, 108, 462 872, 274	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,449,312)		574300-HZ-5 57582P-UE-8	MARYLAND ST DEPT TRANSPORT	1.0 FE	5,557,775 4,373,537	7,755,079 5,948,952		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.B FE	720,956	872,274		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,501,263)	(5,076,678)		MASS ST SCH BLDG AUTH SALES TX	1.B FE	4,373,537	5,948,952		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	514,803	622,791	622,791	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,499,853)	(2,536,848)	57643L-HS-8	MABS 2006-HE1	1.A FM	3, 122,644	3, 159, 639		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	494,458	598, 178	598, 178	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,401,058)	(3, 163, 079)		MEAD JOHNSON NUTRITION CO	1.G FE	2,999,237	3,761,257		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,684,668	2,038,053 535,791	2,038,053 535,791	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(8,180,641) (2,150,637)	(10,806,029)		MEDTRONIC INC	1.G FE		12,844,082		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,441,813	1,744,255	1,744,255	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,001,352)		585055-BU-9	MEDTRONIC INC	1.G FE	8,745,607	10,776,041		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	453,911	549, 125	549, 125	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,204,162)		58507L-AC-3	MEDTRONIC GLOBAL HLDINGS	1.G FE	2,753,288	2,927,772		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	873,611	1,056,864 1,680,082	1,056,864 1,680,082	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,242,200)		58933Y-AF-2 58933Y-AT-2	MERCK & COMPANY, INC MERCK & COMPANY, INC.	1.E FE		5,464,441 9,821,267		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	349,208			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,743,766).	(1,710,502)	59020U-X7-5	MLMI 2005-A2	1.A FM				
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	907 , 349	1,097,678	1,097,678	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,406,027)	(5,458,143)	59156R-BD-9	METLIFE INC.	1.G FE		6,555,822		
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	2,039,442	2,467,245	2,467,245	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(9,903,400)	(12,542,885)		METLIFE INC.	1.G FE		15,010,130		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,211,265	1,465,346 490,382	1,465,346	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(5,881,827)	(6,347,529)		METLIFE INC.	1.G FE		7,812,875 2,986,757		
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	746,403	902,972		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,624,485)		59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE		4,876,743		
91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	305, 120	369, 124		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,481,644)		59259N-ZH-9	METRO TRANS AUTH NY DEDICATED	1.C FE	1,850,767	2,829,116		

## **SCHEDULE DB - PART C - SECTION 1**

		D !! !! (0			Replication	(Synthetic A	sset) Trans	actions Open as of Dece	ember 31 of Curr						
1	2	Replication (Syn	thetic Asset) Tra	nsactions 5	6	7	8	Components of the Replication (Synthetic Asset) Transactions  Derivative Instrument(s) Open  Cash Instrument(s) Held							
1	2	3	4	5	ь	/	8	9	10	11	12	Cas	sn instrument(s) Heid	15	16
		NAIC						9	10	1.1	12	13	NAIC	13	10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	1
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	İ
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
91283#JX2	Replication 03.31.2022 FVH2	1.A FE	1,067,098	1,290,938	1,290,938	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5, 181, 762)	(7,017,469)	594918-CA-0	MICROSOFT CORP	1.A FE	6,472,701	8,308,407
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,464,523	1,771,728	1,771,728	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,111,629)	(8, 176, 037)	59562V-AM-9	BERKSHIRE HATHAWAY ENERG	1.G FE		9,947,765
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,205,542	1,458,423	1,458,423	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,854,037)		606822-AV-6	MITSUBISHI UFJ FIN GRP	1.G FE		
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	877,015	1,060,982	1,060,982	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,258,729)		606822-BB-9 606822-BM-5	MITSUBISHI UFJ FIN GRP	1.G FE	5,319,711 4,673,625	6,502,167
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	770,500 470,782			11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,741,501)		617446-8C-6	MITSUBISHI UFJ FIN GRP	1.G FE		4,771,020 3,067,555
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	540,090	653,382	653,382	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,622,642)	(2,606,717)		MORGAN STANLEY	1.F FE		3,260,099
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	2,969,812	3,592,775	3,592,775	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(14,421,219)	(15,907,143)		MORGAN STANLEY	1.G FE		19,499,918
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	381,074	461,010	461,010	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,850,471)		61746B-DJ-2	MORGAN STANLEY	1.G FE	2,311,481	2,398,079
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE	288,557	349,086	349,086 2,170,362	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,401,215)		61746B-DQ-6 61746B-DZ-6	MORGAN STANLEY MORGAN STANLEY	1.G FE	1,750,302	1,856,117
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	318,583	2, 170, 362		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,547,021)		61761J-3R-8	MORGAN STANLEY	1.G FE	1,932,432	
91283#JX2	Replication 03.31.2022 FVH2	1.A	392,729	475, 109	475, 109	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,907,065)	(1,976,271)	61763K-BC-7	MORGAN STANLEY BAML TRUST	1.A		2,451,380
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	467,234	565,243	565,243	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,268,857)	(2,903,063)	62952E-AC-1	NYU HOSPITALS CENTER	1.G FE		3,468,305
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,562,534)		637432-CT-0 63860H-AE-9	NATIONAL RURAL UTILITIES	1.F FE	4,450,072	5,782,582
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A FM		280,828 632,087	280,828 632,087	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,127,229)		63860H-AE-9 63946B-AG-5	NSTR 2007-A	1.A FM		1,460,169 4,172,182
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	268,313	324,596	324,596	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,302,912)		641062-AF-1	NESTLE HOLDINGS INC	1.0 FE		1,767,855
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	342,800	414,707	414,707	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,664,615)	(2,681,283)	641423-BP-2	. NEVADA POWER CO	1.F FE		3,095,990
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	384,400	465,034	465,034	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,866,623)		641423-BU-1	NEVADA POWER CO	1.F FE	2,331,657	3,303,355
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM 1.D FM	207,933 236,717	251,550 286,372	251,550 286,372	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,009,708)		64352V-KD-2 64352V-LZ-2	. NEW CENTURY HOME EQ LOAN TRUST NEW CENTURY HOME EQ LOAN TRUST	1.A FM		1,479,497 1,545,025
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.A FM		286,372		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,785,953)		64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST	1.0 FM		
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	246,000	297,603	297,603	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,194,562)		64360Y-AC-9	New Century Home Equity Loan T	1.A FM	1,492,164	1,585,882
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	980,401	1, 186, 055	1, 186, 055	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,760,764)		646139-W3-5	NEW JERSEY TURNPIKE AUTHORITY	1.F FE	5,946,819	9,489,181
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	1,403,865	1,698,347	1,698,347	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,817,080)	(11, 106, 398)		NEW YORK LIFE INSURANCE	1.D FE		12,804,745
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.C FE 1.B FE	475, 107 1, 442, 055	574,768 1,744,547	574,768 1,744,547	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,307,091)(7,002,527)	(2,930,553)	64966H-MV-9	NEW YORK NY	1.C FE		3,505,321
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	1,036,655	1,254,109	1,254,109	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,033,930)		64990F-MT-8	NEW YORK DORM AUTH PER INC TAX	1.B FE	6,288,038	8,080,728
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	721,027	872,274	872,274	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,501,263)	(4,770,885)	64990F-MV-3	NEW YORK DORM AUTH PER INC TAX	1.B FE	4,373,537	5,643,159
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	547 , 430	662,261	662,261	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,658,284)		65106A-AR-4	NCMT 2006-1	1.A FM		3,448,331
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.E FE	1,457,778 537,569	1,763,568 650,332	1,763,568 650,332	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(7,078,876)		65334H-AE-2 654106-AE-3	NEXEN INC	1.E FE		11,280,603 3,854,991
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	446,713	540,418	540,418	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,169,211)		654106-AE-0	NIKE, INC. CL B	1.E FE	2,709,628	2,838,952
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	1,700,892	2,057,680	2,057,680	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,259,425)	(9,922,378)	654106-AG-8	NIKE, INC. CL B	1.E FE	10,317,105	11,980,058
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	215,948	261,246	261,246	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,048,630)		654106-AL-7	NIKE, INC. CL B	1.E FE	1,309,877	1,269,681
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	506,300	612,505	612,505	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,458,563)	(3,860,114) (3,398,515)	662352-AB-9	NORTHWELL HEALTHCARE INC	1.G FE	3,071,068	4,472,618
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.D FE		538,574		11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,161,808)	(3,398,515)		NORTHERN STATES POWER CO	1.F FE		3,937,088
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	671,696	812,594	812,594	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,261,711)	(3,494,668)	66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE		4,307,262
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	672,373	813,413	813,413	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,265,001)	(4,305,466)		NOVARTIS CAPITAL CORP	1.D FE	4,078,415	5, 118, 879
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	1,804,173	2, 182, 625		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(8,760,950)	(12,467,256)		NUCOR CORP.	1.G FE		14,649,881
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.G FE		677,757 1,158,012	677,757 1,158,012	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,720,481)	(2,931,196)	67066G-AE-4 67080L-AA-3	NVDIA CORP	1.G FE		3,608,952
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	302,142	365,521	365,521	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,046,203)		678858-BP-5	OKLAHOMA GAS AND ELECTRIC	1.G FE	1,832,703	2,122,465
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	466,472	564,322	564,322	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,265,161)	(2,715,274)	678858-BQ-3	OKLAHOMA GAS AND ELECTRIC	1.G FE	2,829,483	3,279,596
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	494,950	598,773	598,773	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,403,444)	(2,847,341)		OKLAHOMA GAS AND ELECTRIC	1.G FE	3,002,217	3,446,113
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.F FE 1.G FE	1,229,848	1,487,827 482,924	1,487,827 482,924	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(5,972,065)		68233J-BD-5 69349L-AK-4	. ONCOR ELECTRIC DELIVERY	1.F FE	7,459,892 2,421,359	
91283#JX2	Replication 03.31.2022 FVH2	1.6 FE	607,256	734,637	734,637	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,948,795)		69349L-AM-0	PNC BANK NA	1.G FE	3,683,432	3,827,034
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	211,280	255,599	255,599	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,025,964)		69351U-AM-5	PPL ELECTRIC UTILITIES	1.E FE		1,801,198
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	856,050	1,035,620	1,035,620	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4, 156, 926)		69353R-FG-8	PNC BANK NA	1.F FE	5, 192, 546	5,618,637
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE		406, 128		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,630,178)		695114-BZ-0	PACIFICORP	1.E FE		2,565,049
91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.6 FE	1,019,043	825,785 1,232,802		11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,314,662)	(4,795,270)	695114-CB-2 70213B-AB-7	PARTNERRE FINANCE B LLC	1.6 FE	4, 140, 447 6, 181, 210	5,621,055 6,403,364
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	841,347	1,017,832	1,017,832	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,085,527)	(6,222,328)	709223-VZ-1	PENNSYLVANIA TURNPIKE COMM	1.E FE		
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	865,080	1,046,544	1,046,544	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4,200,776)	(5,487,981)	713409-AC-4	PEPSI BOTTLING	1.F FE	5,247,319	6,534,525
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	857,551	1,037,435	1,037,435	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(4, 164, 214)	(5,471,463)		PEPSI CO INC	1.E FE	5,201,649	6,508,899
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	1.E FE		1,203,415 562,891	1,203,415 562,891	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(4,830,449)	(6,530,011)		PEPSI CO INC	1.E FE		7,733,426
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	705,683			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,259,416)	(2,730,113)		PEPSI CO INC	1.E FE	2,822,307	
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,284,980	1,554,523	1,554,523	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(6,239,779)	(7,983,967)		PFIZER, INC.	1.F FE		9,538,490
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	534,317	646,398		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,594,609)		717081-DH-3	PFIZER, INC.	1.F FE	3,241,007	3,376,902

## **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		D !: !: /O			Replication	(Synthetic Asset	) Transa	ctions Open as of Dece	ember 31 of Curr		( " D	" " (O !! " A !) T						
1	2	Replication (Syn	thetic Asset) I ra		6	7	0	Darivetive I	Inatrumant/a) Onan	Components	ponents of the Replication (Synthetic Asset) Transactions  Cash Instrument(s) Held							
1	2	3	4	5	6	<i>'</i>	8	9	Instrument(s) Open	11	10			15	16			
Number 91283#JX2	Description Replication 03.31.2022 FVH2	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value		aturity Date	Description Replication 03.31.2022 FVH2	Hook/Adjusted Carrying Value (6,820,455)	11  Fair Value(8,886,339)	12 <u>CUSIP</u> 717081-DK-6.	Description PFIZER, INC.	14 NAIC Designation or Other Description	Book/Adjusted Carrying Value	16  Fair Value			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	686,217	830, 161	830, 161	11/22/2021 03/31		Replication 03.31.2022 FVH2	(3,332,226)	(4,323,225)	717081-ED-1 .	PFIZER, INC.	1.F FE	4, 162, 388	5, 153, 387			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,869,176	2,261,263	2,261,263	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(9,076,599)	(9,937,716)	718172-AM-1 .	PHILIP MORRIS	1.F FE	11,337,862	12,198,979			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,550,582	1,875,840	1,875,840	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(7,529,530)	(8, 109, 338)	718172-BL-2 .	PHILIP MORRIS	1.F FE	9,405,370	9,985,179			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	378,526	457,928	457,928	11/22/2021 03/31		Replication 03.31.2022 FVH2	(1,838,099)	(1,857,438)	718172-BM-0 .	PHILIP MORRIS	1.F FE		2,315,366			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,854,694	2,243,744	2,243,744	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(9,006,277) (5,216,117)	(9,865,817)	718172-CJ-6 . 73358W-AJ-3 .	PHILIP MORRIS	1.F FE		12, 109, 561			
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	344,411	416,656	416,656	11/22/2021 03/31,		Replication 03.31.2022 FVH2	(1,672,437)	(1,819,339)	736688-FN-7	PORTLAND ORE COLLEGE DIST	1.B FE	2,089,093	2,235,996			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE			526,458	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,113,178)	(3,305,845)	737679-DB-3 .	PEPCO HOLDINGS INC	1.F FE		3,832,303			
91283#JX2	. Replication 03.31.2022 FVH2	1.F FE	904,443	1,094,164	1,094,164	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(4,391,918)	(5,073,177)	737679-DE-7 .	. PEPCO HOLDINGS INC	1.F FE		6, 167, 340			
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	734,612	888,708	888,708	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(3,567,230)	(5, 192, 448)	742718-DB-2 .	. PROCTOR & GAMBLE CO	1.D FE	4,455,938	6,081,156			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,507,887	1,824,189	1,824,189	11/22/2021 03/31,		Replication 03.31.2022 FVH2	(7,322,203)	(8,803,582)	743315-AS-2 .	PROGRESSIVE CORP OH	1.F FE	9, 146, 392	10,627,771			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	2, 174, 918 497, 353	2,631,139 601,680	2,631,139 601,680	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(10,561,263)	(12,746,594)	743315-AT-0 . 743315-AV-5 .	PROGRESSIVE CORP OH	1.F FE		15,377,733			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE	904,494	1.094.226	1.094.226	11/22/2021 03/31/		Replication 03.31.2022 FVH2	(4,392,168)	(5,518,806)	743315-AV-5 . 744320-AY-8 .	PRUDENTIAL FINANCIAL INC.	1.6 FE		6,613,031			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	390,367	472,252	472,252	11/22/2021 03/31		Replication 03.31.2022 FVH2	(1,895,596)	(2,687,187)	744320-AT-0 . 744320-AK-1 .	PRUDENTIAL FINANCIAL INC	1.G FE	2,367,848	3, 159, 439			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	910,880	1, 101, 950	1, 101, 950	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(4,423,174)	(5,564,321)	74432Q-AQ-8 .	PRUDENTIAL FINANCIAL INC	1.G FE	5,525,124	6,666,272			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	924,623	1, 118, 576	1, 118,576	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(4,489,908)	(5,613,755)	74432Q-CA-1 .	PRUDENTIAL FINANCIAL INC	1.G FE	5,608,484	6,732,331			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	405,735	490,844	490,844	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(1,970,222)	(2,412,734)	74432Q-CD-5 .	PRUDENTIAL FINANCIAL INC	1.G FE	2,461,066	2,903,578			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE	801,869 717,477	970,074 867,978	970,074 867,978	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,893,827)	(3,989,258)	744448-CN-9 . 74456Q-BM-7 .	PUBLIC SERVICE CO OF COLO PUB SVC ELEC & GAS	1.E FE	4,863,900 4,352,000	4,959,331 5,136,802			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE		756,888	756,888	11/22/2021 03/31,		Replication 03.31.2022 FVH2	(3,484,021)	(4,268,824)	74456Q-BN-5 .	PUB SVC ELEC & GAS	1.F FE					
91283#JX2	Replication 03.31.2022 FVH2	1.E FE	459,647	556,065	556,065	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,232,018)	(2,686,675)	74456Q-BQ-8 .	PUB SVC ELEC & GAS	1.E FE	2,788,083	3,242,740			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	785,086	949,770	949,770	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(3,812,328)	(4,277,898)	745332-CG-9	PUGET SOUND ENERGY	1.F FE	4,762,098	5,227,668			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	729,722	882,792	882,792	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(3,543,483)	(4,346,992)	745332-CH-7 .	PUGET SOUND ENERGY	1.F FE	4,426,274	5,229,784			
91283#JX2	. Replication 03.31.2022 FVH2	1.F FE	321,957	389,492	389,492	11/22/2021 03/31/		Replication 03.31.2022 FVH2	(1,563,402)	(1,602,079)	747525-AR-4 .	QUALCOMM INC	1.F FE	1,952,894	1,991,571			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	608,283	735,879	735,879	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,953,782)	(3,372,646)	747525-AU-7 .	. QUALCOMM INC	1.F FE	3,689,661	4, 108, 525			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	2,065,339	2,498,575 678,603	2,498,575 678,603	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(10,029,156)(2,723,879)	(11,859,077)	747525-AV-5 . 74824D-AA-8 .	QUALCOMM INC	1.F FE		14,357,652			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM		426,404	426,404	11/22/2021 03/31		Replication 03.31.2022 FVH2	(1,711,566)	(1,829,834)	749239-AF-6 .	. Residential Asset Mortgage Pro	1.A FM		2,256,238			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	494,469	598, 191	598,191	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(2,401,109)	(2,547,621)	74924N-AE-7 .	. Residential Asset Securities C	1.A FM		3,145,812			
91283#JX2	. Replication 03.31.2022 FVH2	1.D FM	451, 194	545,839	545,839	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(2, 190, 970)	(2, 188, 002)	74924T-AD-6 .	. Residential Asset Securities C	1.D FM	2,736,809	2,733,841			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	599,716	725,515	725,515	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(2,912,182)	(3,837,615)	74924Y-AF-0 .	Residential Asset Securities C	1.A FM	3,637,698	4,563,131			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM 1.G FE	228 , 115	275,965 764,729	275,965 764,729	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,107,711)	(1,214,110)	75406Y-AD-9 . 75625Q-AE-9 .	<ul> <li>Residential Asset Securities C</li> <li>RECKITT BENCKISER TSY</li> </ul>	1.A FM		1,490,075			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	286,622			11/22/2021 03/31,		Replication 03.31.2022 FVH2	(1,391,820)	(3,376,490)	76720A-AD-8 .	. RIO TINTO FIN USA PLC	1.6 FE		4, 141, 218			
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	979, 125	1, 184, 512	1,184,512	11/22/2021 03/31	/2022	Replication 03.31.2022 FVH2	(4,754,570)	(6, 154, 296)	76720A-AG-1	RIO TINTO FIN USA PLC	1.F FE	5,939,082	7,338,808			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	831,441	1,005,849	1,005,849	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(4,037,427)	(4,584,543)	780082-AD-5 .	. ROYAL BANK OF CANADA	1.G FE	5,043,275	5,590,392			
91283#JX2	. Replication 03.31.2022 FVH2	1.D FE	673,058	814,242	814,242	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(3,268,329)	(4,860,822)	796253-T9-3.	SAN ANTONIO TX ELECTRIC & GAS	1.D FE	4,082,571	5,675,064			
91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	475,900	575,727	575,727	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,310,941)	(3,871,344)	797400-FN-3 .	. SAN DIEGO CNTY CA REG TRAN COM	1.C FE		4,447,071			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	275,604 597,404	333,415		11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,338,313)	(1,525,559)	797440-BV-5 . 797440-BW-3 .	SAN DIEGO GAS & ELECTRIC	1.F FE		1,858,975 4,528,027			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE				11/22/2021 03/31/		Replication 03.31.2022 FVH2	(2,900,957)	(3,805,308)	797440-BW-3 . 801060-AD-6 .	SANOFI	1.F FE		4,528,027			
91283#JX2	Replication 03.31.2022 FVH2	1.C FE	424,509	513,556	513,556	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,061,390)		80168Q-DH-2 .	. SANTA CLARA CA WTR DIS UTL SYS	1.C FE		3,063,853			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	295,643	357,659	357,659	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(1,435,626)	(1,555,405)	805564-SD-4.	SAXON ASSET SEC TRUST	1.A FM	1,793,285	1,913,064			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	427,669	517,379	517,379	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(2,076,735)	(2,214,301)	80556A-AD-9 .	. Saxon Asset Securities Trust	1.A FM	2,594,114	2,731,680			
91283#JX2	. Replication 03.31.2022 FVH2	1.E FE	455,098	550,562	550,562	11/22/2021 03/31		Replication 03.31.2022 FVH2	(2,209,929)	(3,366,693)	806605-AG-6 .	MERCK & CO INC	1.E FE	2,760,491	3,917,255			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.E FE 1.G FE	397,056			11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,928,080)	(3,069,321)	806605-AH-4 . 81373P-AA-1 .	. MERCK & CO INC	1.E FE	2,408,424 7,418,574	3,549,666			
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	1,367,418	1,654,255	1,654,255	11/22/2021 03/31,		Replication 03.31.2022 FVH2	(6,640,096)	(8,580,895)	822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE	8,294,351	10,235,150			
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	791,878	957,986	957,986	11/22/2021 03/31		Replication 03.31.2022 FVH2	(3,845,310)	(4,764,521)	822582-AY-8 .	. SHELL INTERNATIONAL FIN	1.D FE		5,722,507			
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	2,263,048	2,737,756	2,737,756	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(10,989,218)	(11,552,801)	822582-BD-3 .	SHELL INTERNATIONAL FIN	1.D FE		14,290,558			
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	2,344,966	2,836,858	2,836,858	11/22/2021 03/31		Replication 03.31.2022 FVH2	(11,387,008)	(14,217,886)	822582-BF-8 .	. SHELL INTERNATIONAL FIN	1.D FE	14,223,867	17,054,744			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.D FE	658,545	796,685	796,685	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2	(3,197,855)	(3,623,305)	822582-BQ-4 . 82510W-AA-8	SHELL INTERNATIONAL FIN SHOPS 2016-CSTL	1.D FE	3,994,540	4,419,990			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A 1.E FE	487,626	589,912 1,450,391	589,912 1,450,391	11/22/2021 03/31, 11/22/2021 03/31,		Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,367,879)	(2,386,549)	82510W-AA-8 . 82620K-AF-0 .	. SHUPS 2016-CSTL	1.A	2,957,792 7,272,190	2,976,462 9,219,869			
91283#JX2	Replication 03.31.2022 FVH2	1.E FE		753,525	753,525	11/22/2021 03/31,		Replication 03.31.2022 FVH2	(3,024,611)	(3,932,726)	82620K-AF-0 .	SIEMENS FINANCIERINGSMAT	1.E FE	3,778,135	4,686,251			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	2,972,870	3,596,474	3,596,474	11/22/2021 03/31		Replication 03.31.2022 FVH2	(14,436,068)	(15,767,356)	828807-CY-1 .	SIMON PROPERTY GROUP	1.G FE		19,363,830			
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	2,583,180	3, 125, 041	3, 125, 041	11/22/2021 03/31.	/2022	Replication 03.31.2022 FVH2	(12,543,758)	(13,313,070)	828807-DC-8.	. SIMON PROPERTY GROUP	1.G FE	15,668,798	16,438,111			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	347 , 570	420,478	420,478	11/22/2021 03/31.		Replication 03.31.2022 FVH2	(1,687,777)		83611M-JL-3 .	. SVHE 2005-0PT4	1.A FM	2, 108, 255	2,436,758			
91283#JX2	Replication 03.31.2022 FVH2	1.A FM	389,654	471,390	471,390	11/22/2021 03/31		Replication 03.31.2022 FVH2	(1,892,134)		83612C-AE-9 .	SVHE 2006-0PT5	1.A FM		2,470,338			
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.A FM	258,708	312,975		11/22/2021 03/31,		Replication 03.31.2022 FVH2	(1,256,267)		83612H-AD-0 .	SVHE 2006-3	1.A FM	1,569,243	1,649,330			
91203#JX2	. Replication 03.31.2022 FVH2	1.G FE	798,430	965,913	913	11/22/2021 03/31	/ 2022	Replication 03.31.2022 FVH2	(3.877.125)	(4.384.016)	845743-BQ-5 .	SOUTHWESTERN PUBLIC SERV	1.G FE	4.843.038	5.349.929			

## **SCHEDULE DB - PART C - SECTION 1**

Table   Process   Proces								
Number   Description   Descr	Components of the Replication (Synthetic Asset) Transactions  Cosh Instrument(s) Open  Cosh Instrument(s) Held							
Number   Description   Descr	15	16						
Description	15	16						
Number   Description   Description   Description   Description   Description   Description   Description   Value   Fair Value   Description	Book/Adjusted							
Description	Carrying							
PROPERTY   1, 10   1	Value	Fair Value						
91283.HJZ Poplication 0.3.1 2022 PNE 1.6 FE		6,358,136						
91283.HZ Papi Ireation 03.31 2022 FW2 1.0 FE 1.684.89 2.014.064 11/2/2022 05/31/2022 Replication 03.31 2022 FW2 (6.16).09 91.75 91.75 91.25 91.0 FE 91283.HZ Papi Ireation 03.31 2022 FW2 1.5 PW2 91.75 91.25 91.75 91.2		2,719,810						
9/28/MJZ Pepi Install on 3.3 1/202 PPR Pepi Install on 3.3 1/202 P		1,864,642						
1/28/34/12   Replication 0.31 /022 PRC   1.4 PM   273 /786   331 /83   331 /83   1/22/2021   0331/3022 PRC   1.5 (5.5 (5.5 ) 6.5 (		12,221,509						
91283.MLZ   Replication 0.3.1 2022 FPR2   1.4 FM   931, 935 986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 315   986, 316		1,860,697						
1928341/2   Replication 03.31 x022 FM2   1.0 FE   286.710   346.852   346.852   11/22/2021   03/31/2022   Replication 03.31 x022 FM2   1.0 FE   790.470   1.0 FE   1.565.324   1.82.288   1.122/2021   03/31/2022   Replication 03.31 x022 FM2   1.0 FE   1.565.324   1.82.288   1.122/2021   03/31/2022   Replication 03.31 x022 FM2   1.0 FE   1.565.324   1.82.288   1.122/2021   03/31/2022   Replication 03.31 x022 FM2   1.0 FE   1.565.324   1.82.288   1.122/2021   03/31/2022   Replication 03.31 x022 FM2   1.0 FE   1.565.324   1.0 EX.75		1,952,652						
19283A1/Z   Rep   icatino 03.31 2022 FM2   1.6 FE	3,246,788	3,568,131						
1828341/2   Replication 0.3 31 2022 FH/2   1.6 FE   1.506, 324   1.822_289		1,789,777						
912838JUZ   Replication 03.31.0202 FW2   1, FFE   895.014   1.082.757   1.722/2021   0.931/2002   Replication 03.31.0202 FW2   1.4, 64.87, 799.0752/FW2 - 2.1 FFE   1.6 FE   5.55.547   7.68.82   7.872/2021   0.931/2002   Replication 03.31.0202 FW2   1.6 FE   4.44.796   5.58, 699   5.58, 699   17.22/2021   0.931/2002   Replication 03.31.0202 FW2   1.794/2091   0.794/2091   0.794/2091   0.794/2002 FW2   1.794/2091   0.794/2091   0.794/2091   0.794/2002 FW2   1.794/2091   0.794/2002 FW2   1.794/2091   0.794/2002 FW2   1.794/2002 FW2   1.794/200	4,794,758 9,136,910	5,271,536						
91283HJZ   Replication 0.3 31 2022 FM2   1.6 FE		5,728,516						
91283-JUZ   Replication 03.31 2022 FW2   1.F FE		4, 190, 582						
912834JJZ   Replication 0.3.1 2022 FW2   1.F FE		3,332,308						
912834JJZ   Replication 03.31 2022 FW2   1,F FE   4.76,183   5.76,070   5.76,070   5.76,070   1.7227021   03/31/2022   Replication 03.31 2022 FW2   1,945,594   1,132,293   87612E-B-3   1,460E COPP   1,F FE   1,245,998   2,976,000   2,976,000   3/31/2022   Replication 03.31 2022 FW2   1,1945,594   1,19		4,370,248 4,595,157						
912834JIX2   Replication 03.31.2022 FWP2   1.F FE   2. 459.999   2. 976.020   2. 976.020   2. 976.020   3.731/2022   Replication 03.31.2022 FWP2   1.1 FE   7.751/FB   392.385   393.385   11/22/2021   03/31/2022   Replication 03.31.2022 FWP2   1.5 FE   1		3,780,622						
912834JX2   Replication 03.31.2022 FVH2   1.F FE   1.540.568   1.863.725   1.863.725   1.122/2021   03/31/2022   Replication 03.31.2022 FVH2   1.D FE   1.862.5391   2.208.294   2.208.294   1.122/2021   03/31/2022   Replication 03.31.2022 FVH2   1.D FE   1.866.FCRS INSUR & ANNUITY   1.D FE   1.056.841   1.278.529   1.727.529   1.122/2021   03/31/2022   Replication 03.31.2022 FVH2   1.D FE   1.0	14,921,614	16,205,143						
91283#JX2   Replication 03.31.2022 FVH2   1.0 FE   1.825,391   2.208,294   2.208,294   1.7278,529   1.728,529	4,674,931	5,763,055						
91283#JX2   Replication 03.31.2022 FVH2   1.D FE   3.937.539   4.110.224   4.110.224   1.10.245   1.122/2021   03/31/2022   Replication 03.31.2022 FVH2   (16.489.235)   (19.508.491)   878091-BD-8   TEACHERS INSUR & ANNUITY   1.D FE   91283#JX2   Replication 03.31.2022 FVH2   1.A FIN   6.98.297   8.44,775   8.44,775   11/22/2021   03/31/2022   Replication 03.31.2022 FVH2   (16.489.235)   (19.508.491)   878091-BD-8   TEACHERS INSUR & ANNUITY   1.D FE   1.D F		10,819,434						
91283#JX2   Replication 03.31.2022 FVH2   1.D FE   3,397,539   4,110,224   4,110,224   4,110,224   1,1022021   03/31/2022   Replication 03.31.2022 FVH2   (16,498,235)   (19,536,491)   876991-BF-3   TEACHERS INSUR & ANNUITY   1.D FE   91283#JX2   Replication 03.31.2022 FVH2   1.A FIN   698,297   844,775   844,745   844,775		7,988,075						
91283HJX2 Replication 03.31.2022 FVH2 1.6 FE		23,646,715						
91283#JX2   Replication 03.31.2022 FVH2   1.E FE   2,421,925   2,929,961   2,929,961   1/22/2021   03/31/2022   Replication 03.31.2022 FVH2   (11,760,716)   (15,492,393)   882508-BD-5   TEXAS INSTRUMENTS IN   1.E FE   580,135   701,826   701,82	4,235,660	4,849,292						
91283#JX2   Replication 03.31.2022 FVH2   1.A FE   .580,135   .701,826   .7		3,934,335						
912834JX2 Replication 03.31.2022 FVH2 1.E FE 760.633 9.20.187 1/122/2021 03/31/2022 Replication 03.31.2022 FVH2 (3.693.584) (4.151.417) R8579Y-AN-1 2M CO 1.E FE 747.451 573.974 573.974 1/122/2021 03/31/2022 Replication 03.31.2022 FVH2 (2.303.902) (2.75.598.121) R8579Y-AN-1 2M CO 1.E FE 712834JX2 Replication 03.31.2022 FVH2 1.E FE 4.81.288 582.245 582.245 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (2.307.103) (2.25.89.121) R8579Y-AN-3 M CO 1.E FE 912834JX2 Replication 03.31.2022 FVH2 1.6 FE 1.251.733 1.514.302 1.51		18,422,353						
91283#JX2 Replication 03.31.2022 FVH2 1.E FE .481.288 .582.245 .582.245 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (2,337,103) (2,598,912) 88579Y-BG-5 3M CO .1.E FE .91283#JX2 Replication 03.31.2022 FVH2 1.6 FE .1.251.733 1.514.302 1.514.302 1.514.302 1.1722/2021 03/31/2022 Replication 03.31.2022 FVH2 (6.078,334) (8,110.6588) 891490-AT-1 TOSCO CORP1.G FE .91283#JX2 Replication 03.31.2022 FVH2 1.F FE .1.20.143 1.355,110 1.122/2021 03/31/2022 Replication 03.31.2022 FVH2 (3,379,344) (8,535.88) 891490-AT-1 TOSCO CORP1.F FE .91283#JX2 Replication 03.31.2022 FVH2 1.F FE .544.775 792.124 792.124 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (3,179,548) (4,106,409) 8947FE-AJ-8 THE TRAVELERS COMPANIES INC 1.F FE		5,071,603						
91283#JX2 Replication 03.31.2022 FVH2 1.G FE 1,251,733 1,514,302 1,514,302 1,514,302 1,22221 03/31/2022 Replication 03.31.2022 FVH2 (6,078,334) (8,110,658) 891490-AT-1 TOSCO CORP. 1.G FE 1,251,733 1,514,302 1,251,732 1,355,110 1,222021 03/31/2022 Replication 03.31.2022 FVH2 (5,439,344) (8,535,681) 89417E-AD-1 THE TRAVELERS COMPANIES INC 1.F FE 1.F FE 654,775 792,124 792,124 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (3,179,548) (4,106,409) 89417E-AD-8 THE TRAVELERS COMPANIES INC 1.F FE 1	2,877,876	3,332,325						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE 1,120,143 1,355,110 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (5,439,344) (8,535,681) 89417E-AD-1 THE TRAVELERS COMPANIES INC 1.F FE 654,775 792,124 792,124 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (3,179,548) (4,106,409) 89417E-AJ-8 THE TRAVELERS COMPANIES INC 1.F FE		3, 181, 157						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE 654,775 792,124 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (4,106,409) 89417E-AJ-8 THE TRAVELERS COMPANIES INC 1.F FE 1.F FE		9,624,960						
	3,971,672	4,898,534						
		3,604,953						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE 1,154,691 1.396,905 1.1,396,905 1.1,2022 VH2 03/31/2022 Replication 03.31.2022 FVH2 (5,607,107) (7,340,103) 89417E-AM-1 THE TRAVELERS COMPANIES INC 1.F FE 1.6 FE 405,303 4.490,321 1.1/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (1,968,124) (2,165,886) 89566E-AK-4 TRISTATE GEN&TRANS ASSN 1.6 FE								
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE		7, 198, 865						
91283#JX2 Replication 03.31.2022 FVH2 1.A 586,953 710,075 710,075 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (2,850,207) (3,014,815) 90117P-AC-9 A0TA 2015-1211 1.A		3,724,891						
91283#JX2		2,356,568						
91283#JX2 Replication 03.31.2022 FVH2 1.E FE		6,342,310						
9128941/12 Replication 03.31.2022 FVH2 1.F FE 741,955 897,591 17/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (3,602,884) (3,73,937) 904-90-90 WHILE/TRIC COMPANY 1.F FE		4,635,528						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE		2,441,444						
91283 J.X.2 Replication 03.31.2022 FVH2 1.F FE		3,576,299						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE	4,099,407	4,930,401 6,722,340						
972897412 Replication 03.31.2022 FVR2 1.6 FE 949.254 1.148.374 1.128.374 1.148.374 1.1222201 03.31/2022 Replication 03.31.2022 FVR2 (4.609.517) (5.596.538) 13132-A2-9 UNITED PARIOL SERVICE CL B 1.6 FE		6,544,912						
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE		3,021,154						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE		3,611,479						
91283#JX2 Replication 03.31.2022 FVH2 1.F FE 1,222,414 1,478,834 11,478,834 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (5,935,965) (6,119,956) 91159H-HR-4 US BANCORP 1.F FE 1,222,414 1,478,834 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (2,934,707) (2,932,867) 91159L-AA-4 US BANCORP 1.F FE		7,598,790						
91239-10.22 Replication 03.31.2022 FVH2 1.6 FE 304.232 388.049 368.049 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (1.477.329) (2.24.3545) 913247-AR-3 US DRIVERT 1.6 FE 1.6 FE		2,611,593						
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE 1,543,605 1,667,399 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (7,495,647) (11,346,967) 91324P-AX-0 UNITED HEALTHCARE 1.6 FE		13,214,366						
91283+JJX2 Replication 03.31.2022 FVH2 1.6 FE		4,750,208						
91283±JX2 Replication 03.31.2022 FVH2 1.6 FE 1,488,338 1,800,539 11/22/2021 03/31/2022 Replication 03.31.2022 FVH2 (2,342,808) (2,950,427) 91324P-CA-8 UNITED HEALTHCARE 1.6 FE 1								
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE								
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE	5,330,629	6, 102, 913						
91283#JX2		9,816,944						
91283#JX2 Replication 03.31.2022 FVH2 1.6 FE		3,077,831						
91283#JX2 Replication 03.31.2022 FVH2 1.A FE		3,847,149						
91283\$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\		2,949,730						

## **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Yea

		Replication (Syr	nthetic Asset) Tra	insactions	Replication	(Synthetic /	Asset) Transa	actions Open as of Dece	ember 31 of Curr		of the Repli	cation (Synthetic Asset) T	ransactions		
1	2	3	4	5	6	7 8		Derivative	Instrument(s) Open		or the repli	<u> </u>	Cash Instrument(s) Held		
	_		·		ŭ			9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	. 1.D FE			680,563 609,843	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,731,745)	(2,585,411)	92826C-AF-9 92826C-A.I-1	Visa Lnd Dev(Visa Int) Visa Lnd Dev(Visa Int)	1.D FE		3,265,974
91283#JX2	Replication 03.31.2022 FVH2	1.A	297,649	360,086	360,086	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,445,366)	(1,464,969)	92938G-AJ-7	WF-RBS COMMERCIAL MORTGAGE TRU	1.A		1,825,055
91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	1,543,469	1,867,235	1,867,235	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(7,494,989)	(11, 109, 866)		WAL-MART STORES	1.C FE	9,362,224	12,977,101
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.0 FE	548,465			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,663,312)	(4,324,701)	931142-CM-3 931142-EC-3	WAL-MART STORESWAL-MART STORES	1.C FE		4,988,215
91283#JX2	Replication 03.31.2022 FVH2	1.G FE	627,331			11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(3,046,281)	(3,396,136)	93884P-DW-7	WASHINGTON GAS LIGHT CO	1.G FE		4,155,059
91283#JX2	Replication 03.31.2022 FVH2	1.B FE	578,863	700,289	700,289		03/31/2022	Replication 03.31.2022 FVH2	(2,810,924)	(4, 103, 877)		WASHINGTON ST	1.B FE	3,511,213	4,804,166
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	. 1.A 1.A	726,506 519,866	878,902 628,916	878,902 628,916	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(3,527,867)		94988M-AA-8 94989A-AW-5	WFCM 2013-BTC WFCM 2014-LC18	1.A		4,463,390
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	724,689	876,704	876,704	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,524,457)		95709T-AM-2	WESTAR ENERGY INC	1.F FE	4,395,749	5,271,920
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	323,016	390,773	390,773	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,568,543)		95709T-AP-5	WESTAR ENERGY INC	1.F FE	1,959,316	2,060,683
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE	262,321	317,347	317,347	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,273,816)		957576-AA-9	WESTERN & SOUTHERN FIN WISCONSIN ELECTRIC POWER	1.F FE		2,081,555
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.G FE				11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(1,783,188)(1,395,454)		976656-CE-6 976656-CJ-5	WISCONSIN ELECTRIC POWER	1.G FE		2,605,931
91283#JX2	Replication 03.31.2022 FVH2	. 1.F FE	181,690	219,802	219,802	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(882,274)	(1,017,260)	976843-BH-4	WISCONSIN PUBLIC SERVICE	1.F FE	1,102,076	1,237,062
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	288,745	349,314	349,314	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(1,402,130)	(2,146,887)	983024-AG-5	WYETH	1.F FE		2,496,201
91283#JX2 91283#JX2	Replication 03.31.2022 FVH2	1.F FE		648,061 581,868		11/22/2021	03/31/2022	Replication 03.31.2022 FVH2 Replication 03.31.2022 FVH2	(2,601,285)	(3,944,009)	983024-AL-4 98385X-AM-8	WYETHXTO ENERGY INC	1.F FE	3,249,346 2,917,456	4,592,070
91283#JX2	Replication 03.31.2022 FVH2	1.D FE	480,141	580,858	580,858	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(2,331,535)	(3,470,674)	98385X-AQ-9	XTO ENERGY INC	1.D FE	2,912,393	4,051,532
91283#JX2	Replication 03.31.2022 FVH2	1.F FE	1,170,688	1,416,257	1,416,257	11/22/2021	03/31/2022	Replication 03.31.2022 FVH2	(5,684,786)	(8, 132, 769)		XLIT LTD	1.F FE		9,549,027
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,309,227 1,566,618	2, 100, 492 2, 513, 443	2,100,492 2,513,443	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,431,269)	(11, 174, 730)		ABB FINANCE USA INCAEP TRANSMISSION CO LLC	1.G FE		13,275,222
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,062,718	3,309,373	3,309,373	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,066,657)	(12,301,741)		AEP TRANSMISSION CO LLC	1.F FE		19,611,648
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,994,958	6,409,410	6,409,410	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(25,727,054)	(24,790,787)	002824-AY-6	ABBOTT LABORATORIES	1.F FE	32, 136, 464	31,200,197
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,339,582	2, 149, 192	2, 149, 192	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,626,750)		002824-BF-6	ABBOTT LABORATORIES	1.F FE		11,393,501
90370@BM2 90370@BM2	. Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	4,216,180 822,729	6,764,334 1,319,965	6,764,334	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(27,151,699)(5,298,275)	(30, 185, 379)	002824-BH-2 002824-BN-9	ABBOTT LABORATORIES	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,453,314	2,331,661	2,331,661	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,359,172)	(12,106,340)	00440E-AQ-0	ACE INA HOLDINGS	1.F FE	11,690,833	14,438,001
90370@BM2	Replication 03.22.2022 USH2	1.F FE	6,223,419	9,984,698	9,984,698	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,078,079)	(46,007,599)		ACE INA HOLDINGS	1.F FE	50,062,777	55,992,296
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		2,415,489	2,415,489	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(9,695,651)	(12,180,717)		ALABAMA POWER	1.G FE		14,596,205
90370@BM2	Replication 03.22.2022 USH2	1.E FE		3,388,659	3,388,659	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,601,908)	(14,990,396)	01609W-AT-9	ALIBABA GROUP HOLDING	1.E FE		18,379,055
90370@BM2	Replication 03.22.2022 USH2	1.E FE	2,074,783	3,328,730	3,328,730	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,361,356)	(15,457,792)		ALIBABA GROUP HOLDING	1.E FE	16,690,086	18,786,522
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,415,548	1,415,548 4,486,862	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,681,938)	(7,931,753)	020002-AS-0 020002-BA-8	ALLSTATE CORP	1.G FE		9,347,301
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,821,584	4,526,879	4,526,879	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(18,170,666)	(21,850,580)		ALLSTATE CORP	1.G FE		26,377,458
90370@BM2	Replication 03.22.2022 USH2	1.D FE	693,457	1, 112, 566	1, 112,566	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,465,784)	(4,818,801)		AMAZON.COM INC	1.D FE	5,578,349	5,931,367
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE	2,199,335	3,528,559 5,201,287	3,528,559 5,201,287	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(14, 163, 460)	(15,614,527)		AMAZON.COM INC.	1.E FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	4,080,073	6,545,967	6,545,967	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(26,275,186)	(29,466,449)		AMEREN ILLINOIS CO	1.F FE		31,476,622
90370@BM2	Replication 03.22.2022 USH2	1.F FE	616,086	988,433	988,433	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,967,521)	(4,483,987)	02361D-AS-9	AMEREN ILLINOIS CO	1.F FE	4,955,954	5,472,420
90370@BM2 90370@BM2	. Replication 03.22.2022 USH2	1.G FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,395,447)	(3,527,383)		AMERICAN EXPRESSAPOLLO MANAGEMENT HOLDIN	1.G FE	4,241,358	4,373,294
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,572,791	2,523,347	2,523,347	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,981,629)		03765H-AD-3	APOLLO MANAGEMENT HOLDIN	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	694,792	1, 114, 708	1, 114, 708	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,474,381)	(4,808,826)	037735-CU-9	AMERICAN ELECTRIC POWER CO INC	1.G FE	5,589,089	5,923,534
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1, 144, 641	1,836,434	1,836,434	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,371,353)		037833-AK-6	APPLE COMPUTER INC	1.B FE		9,425,651
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,291,527 843.914	2,072,093	2,072,093 1,353,954	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,317,279) (5,434,706)	(11, 150, 641)	037833-AL-4	APPLE COMPUTER INCAPPLE COMPUTER INC	1.B FE		
90370@BM2	Replication 03.22.2022 USH2	1.B FE	817,957	1,312,309	1,312,309	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,267,545)	(5,699,391)	037833-BG-4	APPLE COMPUTER INC	1.B FE		7,011,700
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,312,968	2, 106, 494	2, 106, 494	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,455,360)	(11,336,125)	037833-BH-2	APPLE COMPUTER INC	1.B FE		13,442,618
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.B FE		1,866,969	1,866,969 2,809,763	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,493,923)	(9,790,098)	037833-DG-2 038222-AL-9	APPLE COMPUTER INC	1.B FE		11,657,068
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,867,702	4,600,869	4,600,869	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,276,231)	(12,330,337)		APPLIED MATERIALS INC	1.F FE	23,068,529	28, 168, 309
90370@BM2	Replication 03.22.2022 USH2	1.G FE	969,640	1,555,667	1,555,667	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,244,370)	(7,480,855)	040555-CN-2	ARIZONA PUBLIC SERVICE CO	1.G FE		9,036,522
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,555,523	4,100,017 1,353,240	4, 100, 017 1, 353, 240	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(16,457,265)	(19, 190, 082)	040555-CT-9	ARIZONA PUBLIC SERVICE CO ARIZONA PUBLIC SERVICE CO	1.G FE		23,290,099
90370@BM2	Replication 03.22.2022 USH2	1.6 FE	2,875,099			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,431,839)	(5,644,698)		ATTIONA PUBLIC SERVICE CO	1.E FE		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	817,454	1,311,502	1,311,502	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,264,304)	(5,741,386)	05348E-BC-2	AVALONBAY COMMUNITIES	1.G FE	6,575,806	7,052,888
90370@BM2	. Replication 03.22.2022 USH2	1.A		1,271,639	1,271,639	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5, 104, 294)	(5,428,524)	05359A-AG-8	AVENTURA MALL TRUST	1.A	6,375,933	6,700,163
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FE			847,737 2,144,368	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,402,774)		05377R-CQ-5 05491L-AA-6	AESOP 2012-1A	1.A FE	4, 250, 511 10, 751, 754	4,304,078
90370@BM2	Replication 03.22.2022 USH2	1.A	972.701	1.560.577		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,264,079)		05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH	1.A	7.824.657	8.423.592

## **SCHEDULE DB - PART C - SECTION 1**

		D II II (0			Replication	(Synthetic A	sset) Trans	actions Open as of Dec	ember 31 of Curr		(	: (O					
1	2	Replication (Syn	thetic Asset) Tra	insactions 5	6	7	8	Components of the Replication (Synthetic Asset) Transactions  Derivative Instrument(s) Open  Cash Instrument(s) Held									
'	2	3	4	5	0	,	0	9	10	11	12	13	14	15	16		
		NAIC						9	10	11	12	13	NAIC	13	10		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted			
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying			
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value		
90370@BM2	. Replication 03.22.2022 USH2	1.A	491,989	789,335	789,335	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3, 168, 353)	(3,423,839)	05526Q-AA-4	BAMLL 2015-200P	1.A	3,957,688	4,213,175		
90370@BM2	Replication 03.22.2022 USH2	1.A	1,324,304	2, 124, 680	2,124,680	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,528,361)	(8,797,743)	05526Q-AG-1	BAMLL 2015–200P	1.A		10,922,423		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,344,730 2,786,882	2, 157, 451 4, 471, 204	2,157,451 4,471,204	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,659,899)	(8,849,766)	05538U-AA-1 05541V-AF-3	BB-UBS TRUST	1.A FM		11,007,216		
90370@BM2	Replication 03.22.2022 USH2	1.F FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(17,947,189)	(23,266,705)	055451-AR-9	BHP BILLITON FIN USA	1.F FE				
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,030,538	4,862,120	4,862,120	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(19,516,309)		055451-AV-0	BHP BILLITON FIN USA	1.F FE	24,378,429	30,734,917		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	612,288	982,340	982,340	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,943,062)	(4,301,096)	05565Q-DA-3	BP CAPITAL MARKETS PLC	1.F FE	4,925,402	5,283,435		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2, 174, 442	3,488,620	3,488,620	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,003,147)	(15,712,479)		BP CAPITAL MARKETS PLC	1.F FE	17,491,766	19,201,099		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A 1.G FE		1,436,975 563,282	1,436,975 563,282	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,767,946)	(6,111,276)	056083-AA-6 . 057224-AZ-0	BXP TRUST	1. A 1. G FE		7,548,251		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	816,578	1,310,097	1,310,097	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,258,663)	(5,826,559)		BANCO SANTANDER CHILE	1.G FE		7, 136, 656		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,258,109	2,018,479	2,018,479	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8, 102, 072)	(8,467,215)	05964H-AG-0	BANCO SANTANDER CHILE	1.G FE	10, 120, 551	10,485,693		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,305,504	2,094,518	2,094,518	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,407,292)		05971K-AC-3	BANCO SANTANDER SA	1.F FE	10,501,810	10,766,457		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,966,992	3, 155, 793	3, 155, 793	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(12,667,198)		06051G-GF-0 .	BAFC 2004-2	1.G FE		16,889,214		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,488,038	3,991,747	3,991,747 558,260	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(16,022,673)		06051G-GG-8 . 06051G-HG-7 .	BAFC 2004-2	1.6 FE	20,014,419	21, 109, 657		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,537,387	5,675,295	5,675,295	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(22,780,351)		06051G-JW-0 .	BAFC 2004-2	1.F FE		27,917,659		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	704,545	1, 130, 354	1, 130, 354	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,537,184)	(4,743,195)	06406R-AG-2	BANK OF NY MELLON CORP	1.F FE		5,873,549		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	751,089	1,205,028	1,205,028	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,836,923)		072024-NT-5	BAY AREA TOLL AUTHORITY	1.D FE	6,041,951	7,232,203		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,673,272 881,821	2,684,555 1,414,771	2,684,555 1,414,771	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(10,775,671) (5,678,821)	(13,974,407)	0/2863-AC-/ 072863-AF-0 .	BAYLOR SCOTT & WHITE HOL	1.D FE		16,658,962 8,427,198		
90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,090,515	1,749,595	1,749,595		03/22/2022	Replication 03.22.2022 USH2	(7,022,786)		07286H-VM-0 .	BALTA 2003-3	1.A FM		9,203,138		
90370@BM2	Replication 03.22.2022 USH2	1.C FE	810,103	1,299,710	1,299,710	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,216,969)		084670-BK-3 .	BERKSHIRE HATHAWAY-CAL	1.C FE	6,516,679	8,142,955		
90370@BM2	Replication 03.22.2022 USH2	2.C FE	906,561	1,454,463	1,454,463	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,838,144)		097023-BS-3	BOEING CORP.	2.C FE	7,292,608	7, 169, 053		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,624,665	4,210,947	4,210,947	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,902,530)	(19,379,963)		BP CAP MARKETS AMERICA	1.F FE	21, 113, 477	23,590,910		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,370,254	3,802,776 2,813,014	3,802,776 2,813,015	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(15,264,153)	(15,866,623)		BP CAP MARKETS AMERICA	1.F FE	19,066,928	19,669,398		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	993,362	1,593,726	1,593,726	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,397,136)	(6,992,155)		BP CAP MARKETS AMERICA	1.F FE	7,990,862	8,585,881		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	574,334	921,446	921,446	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,698,640)	(4,370,151)	110122-AU-2	BRISTOL-MYERS SQUIBB CO	1.F FE	4,620,087	5,291,598		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,606,571	2,577,543	2,577,543	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,346,130)	(11,018,295)		BRISTOL-MYERS SQUIBB CO	1.F FE		13,595,838		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,239,151 4,450,398	1,239,151 4,450,398	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,973,890)	(5,510,100)		BRISTOL-MYERS SQUIBB CO	1.F FE		6,749,251		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	529,921	850, 192	850,192	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,412,630)	(4,946,859)		BRISTOL-MYERS SQUIBB CO	1.F FE	4,262,822	5,797,051		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,289,120	2,068,232	2,068,232	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,301,782)	(11, 152, 391)	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1.F FE	10,370,014	13,220,623		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,484,659	3,986,324	3,986,324	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,000,908)	(21,672,032)		BROWN-FORMAN	1.G FE		25,658,357		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,228,197 542,361	1,970,488 870,151	1,970,488 870,151	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,909,441)	(11,345,023)	12189L-AP-6 12189T-AJ-3	BURLINGTN NORTH SANTA FE BURLINGTON NORTHERN RAILROAD	1.D FE		13,315,511		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	929,234	1,490,839	1,490,839	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,984,155)	(4,330,642)	12189T-AR-5	BURLINGTON NORTHERN RAILROAD	1.D FE	7,474,994	9,460,790		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	778,857	1,249,579	1,249,579	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,015,748)	(8,825,103)	12189T-AZ-7 .	BURLINGTON NORTHERN RAILROAD	1.D FE	6,265,327	10,074,682		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,025,711	1,645,626	1,645,626	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,605,460)	(6,956,327)		CHICAGO MERCANTILE EXCHANGE	1.D FE	8,251,086	8,601,953		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	2,343,066	3,759,156 1,413,070	3,759,156 1,413,070	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(15,089,066)	(20,499,912)	12572Q-AH-8 12624N-AC-4	CHICAGO MERCANTILE EXCHANGE COMM 2012-LTRT	1.D FE		24,259,068		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FN			844,541	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,992)	(5,639,575)	12624N-AC-4 12625E-AG-4	COMM 2012-LIRI	1.A FM		4 , 230 , 157		
90370@BM2	Replication 03.22.2022 USH2	1.A	971,012	1,557,867	1,557,867	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,253,201)	(6,403,890)	12625X-AA-5	COMM 2013-300P	1.A		7,961,757		
90370@BM2	Replication 03.22.2022 USH2	1.A	664,802	1,066,592	1,066,592	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,281,247)	(4,384,788)	12625X-AG-2	COMM 2013-300P	1.A	5,347,838	5,451,380		
90370@BM2	Replication 03.22.2022 USH2	1.A	718,959	1, 153, 480	1, 153, 480	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,630,011)	(4,775,325)	12626B-AN-4	COMM 2013-CR10	1.A	5,783,491	5,928,805		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1 .A	629,200	1,009,472 1,448,300	1,009,472 1,448,300	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,051,972)	(4, 134, 023)	12626G-AP-8 12630B-BC-1	COMM 2013-LC13	1.A	5,061,444 7,261,703	5,143,496 7,426,943		
90370@BM2	Replication 03.22.2022 USH2	1.A	454,357	728,960	728,960	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,926,007)	(3,016,425)	12630D-BA-1	COMM 2014-CR14	1.A	3,654,967	3,745,384		
90370@BM2	Replication 03.22.2022 USH2	1.A	1, 114, 594	1,788,227	1,788,227	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7, 177, 854)	(7,477,679)	12635W-AA-5	COMM MORTGAGE TRUST	1.A		9,265,906		
90370@BM2	Replication 03.22.2022 USH2	1.A	880,667	1,412,920	1,412,920	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,389)	(5,669,481)	12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST	1.A		7,082,400		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	4.B FM	451,875 856,115	724,977	724,977 1,373,530	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(2,910,021)	(2,821,334)	12668U-AG-6 . 126697-AF-8 .	Countrywide Asset-Backed Certi CWL 2007-12	4.B FM	3,634,998	3,546,311		
90370@BM2	Replication 03.22.2022 USH2	1.C FE	2,331,100	3,739,959	3,739,959	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(15,012,011)	(25,814,285)		CALIFORNIA ST	1.0 FE		29,554,244		
90370@BM2	Replication 03.22.2022 USH2	1.C FE	3, 172, 996	5,090,676	5,090,676	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(20,433,721)	(31,434,103)	13063B-JC-7	. CALIFORNIA ST BUILD AMERICA	1.C FE	25,524,397	36,524,779		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	989,583	1,587,663	1,587,663	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,372,799)	(7,401,801)	133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	7,960,462	8,989,464		
90370@BM2	. Replication 03.22.2022 USH2	1.G FE		1,236,305	1,236,305	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,962,465)	(5,261,856)		CAMERON LNG LLC	1.G FE	6, 198,770	6,498,160		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,410,726 1,203,252	1,410,726 1,203,252	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,662,583)	(8,411,259) (7,244,196)		CANADIAN NATIONAL RAILWAY	1.F FE		9,821,984		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	944,388	1,515,153	1,203,252	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,829,794)	(7,244,196)		CANADIAN NATIONAL RAILWAY	1.F FE		8,447,448		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	612,878	983,287	983,287	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,946,864)	(3,930,492)	141781-BM-5 .	CARGILL INC	1.F FE	4,930,151	4,913,778		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	867,916	1,392,462		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,589,273)	(5,380,313)		CARGILL INC	1.F FE	6,981,735	6,772,775		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	810,018	1,299,573	1,299,573	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,216,421)	(5,849,794)	144141-DB-1	CAROLINA POWER & LIGHT CO	1.F FE	6,515,994	7 , 149 , 367		

# **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

					Replication	(Synthetic <i>F</i>	Asset) Trans	actions Open as of Dece	ember 31 of Curr						
			nthetic Asset) Tra							Components	of the Repli	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,305,940	1,305,940 819,124	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,241,978)	(5,911,393)	144141-DD-7 144526-AC-4	CAROLINA POWER & LIGHT CO	1.F FE	6,547,918 4,107,047	7,217,333
90370@BM2	Replication 03.22.2022 USH2	1.A FM	828,634	1,329,440	1,329,440	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,336,308)	(5,492,643)		CARR 2006-NC1	1.A FM		6,822,084
90370@BM2	Replication 03.22.2022 USH2	1.A FM	424,543	681,126	681,126	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,734,005)	(2,920,850)	144531-FP-0	CARR 2006-NC1	1.A FM	3,415,131	3,601,975
90370@BM2	Replication 03.22.2022 USH2	1.A FM		958,377	958,377	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,846,876)	(3,945,641)	144538-AC-9	Carrington Mortgage Loan Trust	1.A FM	4,805,253	4,904,017
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM	712,378 741,781	1, 142,922 1, 190,096	1,142,922 1,190,096	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,587,632)	(5,609,411) (5,044,127)	144538-AD-7 14453F-AD-1	Carrington Mortgage Loan Trust Carrington Mortgage Loan Trust	1.A FM	5,730,554 5,967,080	6,752,333
90370@BM2	Replication 03.22.2022 USH2	1.A FM	681,018	1,092,609	1,092,609	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,776,964)	(4,793,132)		Carrington Mortgage Loan Trust	1.A FM		5,885,741
90370@BM2	. Replication 03.22.2022 USH2	1.A FM	490,885	787,563	787,563	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3, 161, 240)	(3,271,587)	14454E-AD-3	Carrington Mortgage Loan Trust	1.A FM	3,948,804	4,059,150
90370@BM2	. Replication 03.22.2022 USH2	1.A FM	513,242	823,433	823,433	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,305,219)	(3,917,040)	14454E-AE-1	Carrington Mortgage Loan Trust	1.A FM	4, 128, 651	4,740,473
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		2, 151,309 3,347,273	2, 151, 309 3, 347, 273	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,635,249)	(12,414,038)	149123-BS-9 149123-CB-5	. CATERPILLAR INC.	1.F FE		14,565,347
90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,892,807	1,892,807	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,597,631)	(8,843,289)	149123-CD-1	CATERPILLAR INC.	1.F FE		10,736,096
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	921,995	1,479,225	1,479,225	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,937,536)	(7,959,171)	15189X-AD-0	CENTERPOINT ENER HOUSTON	1.F FE		9,438,396
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,370,039	2, 198, 056	2, 198, 056	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,822,889)	(9,935,001)	15189X-AS-7	CENTERPOINT ENER HOUSTON	1.F FE		12, 133, 057
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.B FE		3,398,815	3,398,815 1,188,457	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(13,642,673)	(19,898,161)	15504R-ET-2 166756-AQ-9	CENTRAL PUGET SOUND WA REGL TR CHEVRON USA INC	1.B FE		23,296,976
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,251,656		1, 188, 457	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,770,408)	(6,225,872)	166756-AU-9	CHEVRON USA INC	1.D FE		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,014,869	1,628,230	1,628,230	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,535,635)	(9,909,797)	166756-AW-6	CHEVRON USA INC	1.D FE		11,538,027
90370@BM2	. Replication 03.22.2022 USH2	1.C FE	2,223,484	3,567,302	3,567,302	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,318,971)	(20,718,867)	167560-PL-9	CHICAGO METRO WATER	1.0 FE	17,886,273	24,286,168
90370@BM2	Replication 03.22.2022 USH2	1.0 FE	909,623	1,459,376	1,459,376	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,857,863)	(8,518,309)		CHICAGO ILL TRANSIT AUTH	1.0 FE		9,977,685
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.6 FE	1,254,352	2,012,451	2,012,451	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,077,878)	(12,101,019)		CHICAGO ILL TRANSIT AUTH	1.C FE		14,113,470
90370@BM2	Replication 03.22.2022 USH2	1.4	1,060,786	1,701,898	1,701,898	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,831,334)	(6,981,740)		CGCMT 2013-GC11	1.A	8,533,231	8,683,638
90370@BM2	Replication 03.22.2022 USH2	1.A	769,690	1,234,872	1,234,872	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,956,713)	(5,311,903)	17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE	1.A	6, 191, 584	6,546,775
90370@BM2	. Replication 03.22.2022 USH2	1.E FE	880,667	1,412,920	1,412,920	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,389)	(8,515,002)	17858P-AA-9	CITY OF HOPE/THE	1.E FE		9,927,922
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE				11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,883,266)	(5,330,887)	191241-AF-5 19416Q-EK-2	COCA-COLA FEMSA SAB CV	1.F FE		6,298,330
90370@BM2	Replication 03.22.2022 USH2	1.G FE	877,615	1,408,024	1,408,024	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,651,736)	(8,095,682)	195869-AL-6	COLONIAL PIPELINE CO	1.G FE		9,503,705
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,085,312	1,741,248	1,741,248	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,989,283)	(8,376,560)	195869-AN-2	COLONIAL PIPELINE CO	1.G FE		10,117,808
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	700,666	1, 124, 131	1, 124, 131	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,512,208)		20030N-BH-3	COMCAST CORP.	1.G FE		6,642,041
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,389,395	1,389,395 3,339,370	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,576,962)	(6,226,920)	20030N-BY-6	COMCAST CORP.	1.G FE		7,616,314
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1.794.308	2.878.743	2.878.743	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,555,130)			COMCAST CORP.	1.G FE		16,954,760
90370@BM2	Replication 03.22.2022 USH2	1.G FE	4,354,759	6,986,666	6,986,666	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(28,044,131)	(32,570,214)		COMCAST CORP.	1.G FE		39,556,880
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	904,781	1,451,609	1,451,609	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,826,685)	(6,693,434)		COMCAST CORP.	1.G FE		8,145,043
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,416,944	1,416,944	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,687,543)		20030N-CL-3 20048E-BA-8	COMCAST CORP.	1.G FE		8,607,113
90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,490,504	1,490,504	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,982,809)	(6,120,947)		COMMONWEALTH EDISON CO	1.F FE	7,473,314 12,648,728	7,611,452
90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,637,407	1,637,407	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,572,469)	(8,542,781)		COMMONWEALTH EDISON CO	1.F FE		10, 180, 188
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	1,165,704	1,870,226	1,870,226	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,506,995)	(8,758,274)		COMMONWEALTH EDISON CO	1.F FE	9,377,221	10,628,500
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	2,711,774	4,350,703	4,350,703	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,463,504)	(19,281,147)		COMMONWEALTH EDISON CO	1.F FE	21,814,207	23,631,850
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,320,480	1,320,480	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,300,340)	(6, 105, 228)		. COMMONWEALTH EDISON CO	1.F FE		7,425,708
90370@BM2	Replication 03.22.2022 USH2	1.D FE	4,906,895	7,872,500	7,872,500	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(31,599,822)	(40,786,566)	2027A0-JN-0	COMMONWEALTH BANK AUST	1.D FE		48,659,066
90370@BM2	Replication 03.22.2022 USH2	1.E FE	2,855,992	4,582,082	4,582,082	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(18,392,249)	(21,356,554)		CONNECTICUT LIGHT & POWER CO	1.E FE	22,974,330	25,938,636
90370@BM2	. Replication 03.22.2022 USH2	1.E FE	1,771,109	2,841,523	2,841,523	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,405,731)	(14,822,959)		CONNECTICUT LIGHT & POWER CO	1.E FE		17,664,482
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE		1,915,261	1,915,261 4,848,081	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,687,763)	(8,117,718) (26,245,947)	20/59/-EL-5 20772G-F4-5	CONNECTICUT LIGHT & POWER CO	1.E FE		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	550,872			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,547,549)	(4,423,456)		CONNECTICUT ST SPL TAX OBLIG R	1.D FE	4,431,354	5,307,261
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	3,023,381	4,850,637	4,850,637	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(19,470,216)	(19,379,021)	208251-AE-8	CONOCOPHILLIPS HLDG CO	1.G FE	24,320,853	24,229,658
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	845,411	1,356,356	1,356,356	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,444,346)	(7,275,182)		PHILLIPS PETROLEUM	1.G FE		8,631,538
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,646,891 860.248	4,246,606	4,246,606 1,380,160	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(17,045,667)	(21,519,441) (6,151,346)	20826F-AC-0 20826F-AF-3	CONOCOPHILLIPS COMPANY	1.G FE	21,292,273 6.920.053	25,766,048 7,531,506
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2.302.975	3,694,835	3,694,835	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,830,883)		20826F-AQ-9	CONOCOPHILLIPS COMPANY	1.G FE		20,020,383
90370@BM2	. Replication 03.22.2022 USH2	2.B FE	395,451	634,451	634,451	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,546,657)	(3,548,853)	21036P-BD-9	CONSTELLATION BRANDS INC	2.B FE	3, 181, 108	4, 183, 304
90370@BM2	Replication 03.22.2022 USH2	1.F FE	757 , 788	1,215,777	1,215,777	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,880,068)		22546Q-AP-2	. CREDIT SUISSE NEW YORK	1.F FE	6,095,845	6,387,627
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE	960,486 1,369,896	1,540,980 2,197,827	1,540,980 2,197,827	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(6,185,417)		231021-AQ-9 23305J-AA-0	CUMMINS ENGINE CO	1.E FE	7,726,396 11,019,794	9,369,050 11,642,674
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,369,896	2, 197, 827	2, 197, 827	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,821,968)	(9,444,847)		DTE ELECTRIC CO	1.E FE		11,642,674
90370@BM2	Replication 03.22.2022 USH2	1.E FE	724,515	1, 162, 393	1, 162, 393	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,665,789)	(5,442,887)	23338V-AG-1	DTE ELECTRIC CO	1.E FE		6,605,280
90370@BM2	Replication 03.22.2022 USH2	1.E FE	708,989	1, 137, 483			03/22/2022	Replication 03.22.2022 USH2	(4,565,802)		23338V-AH-9	DTE ELECTRIC CO	1.E FE	5,703,285	5,969,526
90370@BM2	. Replication 03.22.2022 USH2	1.D FE		1,068,545	1,068,545	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,289,085)	(6,396,246)	234667-JL-8	DALLAS CNTY TEX HOSP DIST	1.D FE		7,464,791

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Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,515,329	2,431,157	2,431,157	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,758,542)	(15,464,491)	235241-LS-3	. DALLAS TEXAS AREA RAPID TRAN	1.B FE		17,895,648
90370@BM2	Replication 03.22.2022 USH2	1.F FE	703,690	1, 128, 983	1, 128, 983	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,531,681)		244199-BD-6	DEERE & CO.	1.F FE		7,030,336
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		2,061,377 847,950	2,061,377 847,950	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,274,264)		244199-BF-1 24422E-UH-0	DEERE & CO	1.F FE		12,632,453
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,011,550	1,622,906	1,622,906	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,514,264)		24422E-VL-0	JOHN DEERE CAPITAL CORP	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,341,533	5,361,072	5,361,072	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,519,078)	(21,508,844)	24422E-VS-5	. JOHN DEERE CAPITAL CORP	1.F FE	26,880,150	26,869,917
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.B FE	644,986	1,034,799 727,349	1,034,799 727,349	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4, 153, 633)		249174-MQ-3 25150U-AA-6	DENVER CO CITY & CNTY SCH DIST DBALT 2007-0A2	1.B FE		6,774,944
90370@BM2	Replication 03.22.2022 USH2	1.G FE	453,353 1,564,671	2,510,319	2,510,319	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(2,919,543)		251500-AA-6 25245B-AA-5	DIAGEO INVESTMENT CORP	1.G FE		3,868,221 15,156,095
90370@BM2	Replication 03.22.2022 USH2	1.G FE		10,745,768	10,745,768	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(43, 132, 977)	(54,706,316)		DISNEY WALT PRODUCTIONS	1.G FE	53,878,744	
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2, 173, 548	3,487,186	3,487,186	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,997,391)	(21,879,609)		DISNEY WALT PRODUCTIONS	1.G FE		25,366,795
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,045,273 1,285,355	1,045,273	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4, 195, 673)	(4,984,455)	254687-EX-0 26442C-AS-3	DISNEY WALT PRODUCTIONS	1.G FE		6,029,728
90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		1,285,355	1,285,355 1,093,894	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5, 159, 353)		26442C-AS-3 26442C-AX-2	DUKE ENERGY CAROLINAS	1.F FE		6,981,019 5,916,468
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,483,832	2,380,624	2,380,624	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,555,704)	(11,298,663)	26442E-AE-0	DUKE ENERGY OHIO INC	1.F FE		13,679,287
90370@BM2	Replication 03.22.2022 USH2	1.F FE	578 , 165	927,594	927,594	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,723,317)		26443T-AA-4	DUKE ENERGY INDIANA INC	1.F FE	4,650,911	5,561,396
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	1,408,392	2,259,590 1,299,219	2,259,590 1,299,219	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(9,069,880)	(11,305,522)	26444H-AF-8 26884A-BJ-1	DUKE ENERGY FLORIDA LLC	1.F FE		13,565,111 7,175,248
90370@BM2	Replication 03.22.2022 USH2	1.F FE	684,238	1,299,219	1,097,775	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,406,414)		291011-BB-9	EMERSON ELECTRIC CO	1.F FE		7,175,246
90370@BM2	Replication 03.22.2022 USH2	1.A	1,070,439	1,717,386	1,717,386	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,893,503)	(7, 198, 832)	29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE	1.A		8,916,219
90370@BM2	Replication 03.22.2022 USH2	1.D FE	878,095	1,408,794	1,408,794	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,654,830)	(5,734,472)		EQUINOR ASA	1.D FE	7,063,624	7,143,267
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.D FE	909,130	1,458,585 1,918,497	1,458,585 1,918,497	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,854,687)	(5,751,720) (10,515,130)		EQUINOR ASA	1.D FE	7,313,271	7,210,305 12,433,627
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,935,967	3,106,017	3, 106, 017	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(12,467,398)	(16,391,380)		ESTEE LAUDER CO INC	1.E FE		19,497,398
90370@BM2	Replication 03.22.2022 USH2	1.D FE	3,254,837	5,221,980	5,221,980	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(20,960,767)	(24,273,104)	30231G-AW-2	EXXON MOBIL CORP	1.D FE		29,495,084
90370@BM2	Replication 03.22.2022 USH2	1.A	496,729	796,940	796,940	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3, 198, 878)	(3,548,125)		. FHLMC MULTIFAMILY STRUCTURED P	1.A	3,995,819	4,345,065
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A 1.D FM	1,330,440	2, 134,525 796,022	2,134,525 796,022	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,567,879)		3137FQ-K7-7 32027E-AH-4	FHLMC MULTIFAMILY STRUCTURED P FFML 2006-FF5	1.A		
90370@BM2	Replication 03.22.2022 USH2	1.E FE	832,525	1,335,682	1,335,682	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,361,362)		341081-EV-5	FLORIDA POWER & LIGHT	1.E FE	6,697,044	9,039,196
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,705,082	2,735,592	2,735,592	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,980,529)	(11,629,786)	341081-FM-4	FLORIDA POWER & LIGHT	1.D FE		14,365,377
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,909,743	3,063,945	3,063,945	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(12,298,522)	(15,655,080)		FLORIDA POWER & LIGHT	1.D FE		18,719,024
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.D FE	904,312	1,450,855 1,855,834	1,450,855 1,855,834	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,823,661)		341081-FR-3 341099-CR-8	FLORIDA POWER & LIGHT	1.D FE		7,585,522 10,556,941
90370@BM2	Replication 03.22.2022 USH2	1.G FE	3,289,395	5,277,423	5,277,423	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21, 183, 313)	(27,481,080)		FOMENTO ECONOMICO MEX	1.G FE		32,758,503
90370@BM2	Replication 03.22.2022 USH2	1.A FE	1,320,992	2, 119, 366	2,119,366	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,507,031)	(8,534,568)		FORD CREDIT AUTO OWNER TR 262%	1.A FE		10,653,934
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A FM	353,429	567,032 1,131,435	567,032 1,131,435	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(2,276,040)		36192K-AV-9 36197X-AP-9	GSMS 2012-GCJ7	1.A FM		2,839,787 5,777,653
90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,323,772	2, 123, 827		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,524,936)		36228C-UV-3	GSMS 2005-ROCK CLASS A	1.A FM		11,812,435
90370@BM2	Replication 03.22.2022 USH2	1.A FM	689,737	1, 106, 597	1, 106,597	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,441,825)	(4,428,697)	362334-ED-2	GSAMP 2006-HE2	1.A FM		5,535,294
90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,263,185	2,026,623	2,026,623	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8, 134, 763)		362334-LK-8	GSAMP 2006-HE2	1.A FM		11,669,484
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM		759,013 1,513,385		11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,046,642)	(3,537,270)	36242D-2B-8 36245E-AF-5	GSAMP 2005-AHL	1.A FM		4,296,283
90370@BM2	Replication 03.22.2022 USH2	1.A	480,338	770,642	770,642	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,093,317)	(2,977,427)	36248G-AJ-9	GSMS 2013-GC16	1.A		3,748,069
90370@BM2	Replication 03.22.2022 USH2	1.A	894,916	1,435,780	1,435,780	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,763,151)	(6, 150, 098)	36252C-AA-0	GSMS 2017-485L	1.A		7,585,879
90370@BM2	Replication 03.22.2022 USH2	1.A	778,808	1,249,500	1,249,500	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,015,431)	(5,357,601)	36254X-AA-2	GS MORTGAGE SECURITIES TRUST	1.A	6,264,931	6,607,101
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.6 FE		1,331,580	1,331,580 1,889,601	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,344,898)	(5,613,045)	36254X-AE-4 369550-AU-2	GS MORTGAGE SECURITIES TRUST GENERAL DYNAMICS CORP	1.A	6,676,478 9,474,364	6,944,626 9,671,389
90370@BM2	Replication 03.22.2022 USH2	1.G FE		849,765	849,765	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,410,914)	(3,823,673)	369550-AZ-1	GENERAL DYNAMICS CORP	1.G FE	4,260,679	4,673,438
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,249,067	2,003,972	2,003,972	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,043,844)	(11,546,325)	372546-AU-5	GEORGE WASHINGTON UNIVER	1.E FE	10,047,816	13,550,297
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE		758,678 1,412,918	758,678 1,412,918	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,045,295)		372546-AV-3 37331N-AD-3	GEORGE WASHINGTON UNIVER	1.E FE	3,803,972 7,084,303	4,587,489 7,335,272
90370@BM2	Replication 03.22.2022 USH2	1.6 FE	1, 188, 724	1,412,918	1,412,918	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,385)	(8,231,525)		GEORGIA-PACIFIC LLC	1.6 FE		10, 138, 684
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,482,890	2,379,112	2,379,112	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,549,637)	(8,866,991)	37331N-AK-7	GEORGIA-PACIFIC LLC	1.G FE	11,928,749	11,246,102
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,531,876	4,062,079		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,304,983)	(26,516,892)		GLAXOSMITHKLINE PLC	1.F FE	20,367,062	30,578,971
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	1,942,919	3,117,171 4,163,230	3, 117, 171 4, 163, 230	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(12,512,171)	(15,860,838)		GLAXOSMITHKLINE PLC	1.F FE		18,978,010 23,198,284
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,252,746	4, 163,230		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,710,998)	(19,035,054)		GOLDMAN SACHS GROUP INC	1.F FE		23, 198, 284
90370@BM2	Replication 03.22.2022 USH2	1.A	596,733	957,383	957,383	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,842,889)	(3,705,930)	38406J-AE-8	GRCE 2020-GRCE	1.A	4,800,273	4,663,313
90370@BM2	Replication 03.22.2022 USH2	1.E FE	938,087	1,505,043	1,505,043	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,041,166)	(7,564,081)	384802-AB-0	GRAINGER WW INC	1.E FE		9,069,124
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.E FE 1.C FE		1,518,103 1,507,475	1,518,103 1,507,475	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(6,093,590)	(7,387,345)	384802-AC-8 38611T-AV-9	GRAINGER WW INCGRAND PARKWAY TRANSPRIN CORP T	1.E FE		8,905,448 9,941,610
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,669,234	4,282,453		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17, 189, 554)	(8,434,135)		GREAT-WEST LIFECO FINANC	1.F FE	21,472,007	9,941,610
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,041,413	1,670,816	1,670,816		03/22/2022	Replication 03.22.2022 USH2	(6,706,574)		39138Q-AA-3	GREAT-WEST LIFECO FIN 18	1.F FE	8,377,390	

		D !' !' (0			Replication	(Synthetic A	sset) Trans	actions Open as of Dec	ember 31 of Curr		( " D	· · · /O · I · · · A · · · T			
1	2	Replication (Syr	nthetic Asset) Tra	nsactions 5	6	7	8	Dorivotivo	Instrument(s) Open	Components	ot the Repi	ication (Synthetic Asset) Trai	sh Instrument(s) Held		
'	2	3	4	5	0	,	0	9	10	11	12	13	14	15	16
		NAIC						9	10	11	12	15	NAIC	13	1
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	1
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	1
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	2,643,313	4,240,865	4,240,865	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,022,621)	(22,357,578)		. GREAT-WEST LIFECO FIN 18	1.F FE	21,263,486	26,598,443
90370@BM2	. Replication 03.22.2022 USH2	1.G FE		5,369,985	5,369,985	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,554,853)	(23,731,261)	404280-BK-4	HSBC HOLDINGS PLC	1.G FE		29, 101, 247
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		2,002,442 1,601,420	2,002,442 1,601,420	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,037,704)		404280-BM-0 40430H-DG-0	HSBC HOLDINGS PLC HASC 2006-0PT1	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.A FM		635,337	635,337	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,550,210)	(2,927,003)	40430H-ED-6	HASC 2006-0PT1	1.A FM	3, 185,547	3,562,340
90370@BM2	. Replication 03.22.2022 USH2	1.A FM		864,710	864,710	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,470,905)	(4,005,314)	40430K-AH-4	HSI Asset Securitization Corpo	1.A FM	4,335,615	4,870,025
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	704,448	1, 130, 199	1, 130, 199	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,536,563)		427866-AZ-1	HERSHEY FOODS CORP	1.F FE	5,666,762	5,859,843
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A	1,631,608	2,617,711	2,617,711 2,139,969	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(10,507,363)		43289V-AA-1 43300L-AA-8	HILT 2016-SFP	1. A		13,168,282
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,556,764	2, 497, 633	2,497,633	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,025,376)	(13,049,413)		HOME DEPOT INC	1.F FE	12,523,010	15,547,046
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	1,383,672	2,219,928	2,219,928	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,910,681)	(12,231,653)	437076-AU-6	HOME DEPOT INC	1.F FE	11,130,609	14,451,581
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,027,656	1,648,745	1,648,745	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,617,980)	(6,886,485)		HOME DEPOT INC	1.F FE		8,535,230
90370@BM2 90370@BM2	. Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	2,632,904 4,168,961	4,224,165 6,688,577	4,224,165 6,688,577	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(16,955,588)	(21,468,888)	437076-BH-4	HOME DEPOT INC	1.F FE	21, 179, 753	25,693,053
90370@BM2	Replication 03.22.2022 USH2	1.F FE	811,976	1,302,714	1,302,714	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,229,030)	(5,689,854)	437076-BT-8	HOME DEPOT INC	1.F FE	6,531,744	6,992,568
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	642,568	1,030,920	1,030,920	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4, 138, 063)	(4,252,719)	437076-BY-7	HOME DEPOT INC	1.F FE	5, 168, 984	5,283,640
90370@BM2	. Replication 03.22.2022 USH2	1.A FM	1, 105, 207	1,773,167	1,773,167	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7, 117, 405)	(7,446,863)		. Homebanc Mortgage Trust	1.A FM		9,220,030
90370@BM2 90370@BM2	. Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		2,783,915 2,386,768	2,783,915	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(11, 174, 498)	(12,512,222)	438516-BB-1 438516-BL-9	HONEYWELL INC	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,242,635	5,202,403	5,202,403	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(20,882,186)	(20,880,775)		HONEYWELL INC	1.F FE		26,083,178
90370@BM2	Replication 03.22.2022 USH2	1.A	968,386	1,553,655	1,553,655	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,236,294)	(6,403,964)	44217N-AC-0	HGMT 2015-HGLR	1.A		7,957,619
90370@BM2	. Replication 03.22.2022 USH2	1.A		752,374	752,374	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,019,993)		44217N-AJ-5	. HGMT 2015-HGLR	1.A	3,772,367	3,824,911
90370@BM2 90370@BM2	. Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A 1.A				11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,008,224)		44421L-AA-0 44421L-AE-2	HY 2016–10HY	1.A	3,757,666 4,134,611	3,847,674 4,173,409
90370@BM2	Replication 03.22.2022 USH2	1.A	588, 107	943,545	943,545	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,787,341)	(4,213,156)	44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU	1.A	4,730,885	5, 156, 701
90370@BM2	. Replication 03.22.2022 USH2	1.D FE	1,778,484	2,853,355	2,853,355	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,453,224)	(16,529,580)	452252-FH-7	. ILLINOIS ST TOLL HIGHWAY AUTH	1.D FE	14,306,579	19,382,935
90370@BM2	. Replication 03.22.2022 USH2	1.D FE	528,400	847,752	847,752	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,402,833)		452252-FK-0	. ILLINOIS ST TOLL HIGHWAY AUTH	1.D FE	4, 250, 585	5,773,971
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,021,516 1,590,722	1,638,895 2,552,114	1,638,895 2,552,114	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(6,578,443)	(8,647,176)		. ILLINOIS TOOL WORKS	1.E FE		10,286,071 16,575,336
90370@BM2	Replication 03.22.2022 USH2	1.G FE	449,040	720,429		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,891,764)	(2,969,394)		INDIANA MICHIGAN POWER	1.6 FE		3,689,822
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	1,582,125	2,538,322	2,538,322	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10, 188, 699)	(12,296,586)	454889-AR-7	INDIANA MICHIGAN POWER	1.G FE	12,727,021	14,834,908
90370@BM2	. Replication 03.22.2022 USH2	1.E FE	818,644	1,313,412	1,313,412	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,271,969)		458140-AM-2	INTEL CORP.	1.E FE	6,585,380	6,724,661
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE		4,273,045	4,273,045 2,948,581	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(17,151,789)		458140-AS-9 458140-AY-6	INTEL CORP.	1.E FE	21,424,834	22,921,609 16,983,056
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,964,548	3, 151,872	3, 151,872	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(12,651,457)	(14,202,458)	458140-BG-4	INTEL CORP.	1.E FE		17,354,330
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	792,002	1,270,668	1,270,668	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5, 100, 399)		46625H-KC-3	. JP MORGAN CHASE & CO	1.F FE	6,371,067	6,703,149
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE	540,011 			11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,477,606)	(3,732,942)	46625H-MN-7 46625H-NJ-5	JP MORGAN CHASE & CO	1.F FE	4,343,985 13,332,134	4,599,321
90370@BM2	Replication 03.22.2022 USH2	1.F FE		4,238,638	4,238,638	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,013,682)	(11,940,057)		JP MORGAN CHASE & CO	1.F FE		22,794,083
90370@BM2	Replication 03.22.2022 USH2	1.A FM		872,831	872,831	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,503,502)	(4,022,870)	466275-AC-8	JPALT 2007-S1	. 1.A FM	4,376,333	4,895,701
90370@BM2	. Replication 03.22.2022 USH2	1.A FM	2,097,378	3,364,981	3,364,981	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,506,866)	(15,213,245)		JP Morgan Mortgage Acquisition	1.A FM	16,871,846	18,578,226
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,770,144	2,839,975 1,991,545	2,839,975 1,991,545	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(11,399,520)	(12,574,247)	46630X-AH-1 46639J-AH-3	JP Morgan Mortgage Acquisition JPMCC 2013-C10	1.A FM	14,239,495	15,414,222
90370@BM2	Replication 03.22.2022 USH2	1.A	901,336	1,446,081	1, 446, 081	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,804,497)	(6,001,586)	46640U-AH-5	JPMBB 2013-C17	1.A		7,447,667
90370@BM2	. Replication 03.22.2022 USH2	1.A	1,352,419	2, 169, 788	2, 169, 788	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,709,421)	(8,993,592)	46643P-BJ-8	JPMBB 2014-C25	1.A	10,879,209	11, 163, 380
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,397,106	5,450,232	5,450,232	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,876,960)	(24, 103, 818)		JPMORGAN CHASE & CO	1.F FE	27,327,192	29,554,050
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,045,560 1,542,978	1,045,560 1,542,978	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4, 196, 828)	(4,379,726) (6,452,978)	46647P-BP-0 46868R-AA-2	JPMORGAN CHASE & CO	1.G FE		5,425,286 7,995,956
90370@BM2	Replication 03.22.2022 USH2	1.F FE	221,223	354,924		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(1,424,649)	(1,379,458)		JPMORGAN CHASE & CO	1.F FE	1,779,574	1,734,383
90370@BM2	. Replication 03.22.2022 USH2	1.D FE	1,408,643	2,259,992	2,259,992	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,071,496)	(12, 190, 059)	48305Q-AB-9	KAISER FOUNDATION HOSPIT	1.D FE	11,331,488	14,450,051
90370@BM2	. Replication 03.22.2022 USH2	1.F FE	544,225	873, 142	873, 142	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,504,747)		494368-BW-2	KIMBERLY-CLARK CORP	1.F FE	4,377,889	5, 103, 906
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,157,856 5,380,209	1, 157, 856 5, 380, 209	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,647,578)		512807-AU-2 532457-BJ-6	LAM RESEARCH CORP.	1.G FE		5,959,097
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,755,934	2,817,177	2,817,177	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,395,891)	(25,728,727)		LLOYDS TSB GR-AD	1.F FE		15,931,838
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	1,410,517	2,262,999	2,262,999	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,083,564)	(10,917,437)	539830-AF-6	LOCKHEED MARTIN CORP	1.G FE	11,346,562	13, 180, 435
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	3,012,635	4,833,396	4,833,396	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(19,401,012)	(23,862,498)	539830-BL-2	LOCKHEED MARTIN CORP	1.G FE	24,234,408	28,695,894
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,480,995	3,980,446	3,980,446	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(15,977,314)	(18,902,506)	540424-AR-9	LOEWS CORP	1.G FE		22,882,953
90370@BM2	Replication 03.22.2022 USH2	1.6 FE		1,412,920	1,412,920	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,389)	(7,975,281)	546676-AX-5	LOUISVILLE GAS & ELEC	1.6 FE		
90370@BM2	. Replication 03.22.2022 USH2	1.C FE	1, 183, 101	1,898,137	1,898,137	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,619,028)	(12,757,149)	549271-AF-1	LUBRIZOL CORP	. 1.0 FE	9,517,165	14,655,286
90370@BM2	. Replication 03.22.2022 USH2	1.G FE	660,469	1,059,640	1,059,640	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,253,340)		55261F-AJ-3	M&T BANK CORPORATION	1.G FE	5,312,980	5,516,339
90370@BM2	Replication 03.22.2022 USH2	1.G FE	710,468	1, 139, 857	1, 139, 857	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,575,329)		55279H-AQ-3	. MANUF & TRADERS TRUST CO	1.G FE		6,141,222
90370@BM2	. Replication 03.22.2022 USH2	1.A	531,161	852, 182	852, 182	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,420,617)	(3,449,828)	55282M-AA-2	MADISON AVENUE TRUST	1.A	4,272,799	4,302,010

		D " " (C						actions Open as of Dec							
1	2	Replication (Syn	nthetic Asset) Tra	insactions 5	6	7	8	Dorivativa	Instrument(s) Open		ot the Repi	lication (Synthetic Asset) Tran	sh Instrument(s) Held		
'	2	3	4	5	0	1	0	9	10	11	12	13	14	15	16
		NAIC						9	10	11	12	13	NAIC	13	10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Öther	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	Replication 03.22.2022 USH2	1.A	1,329,868	2, 133, 607	2,133,607	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,564,194)	(9,001,160)	55354J-AA-2	MSDB TRUST	1.A	10,697,801	11, 134, 767
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,280,234	2,053,975	2,053,975	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,244,552)	(8,728,173)	559222-AR-5	. MAGNA INTERNATIONAL INC -CLA	1.G FE		10,782,148
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A 1.C FE		1,431,091 2,693,251	1,431,091 2,693,251	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,744,329) (10,810,575)		563136-AA-8 574300-HZ-5	Manhattan West	. 1.A 1.C FE	7, 175, 421 13, 503, 826	6,963,628 18,842,657
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,321,000	2,119,379	2,119,379	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,507,083)	(12,334,896)	57582P-UE-8	MASSACHUSETTS ST	1.B FE		14,454,276
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,320,869	2, 119, 168	2, 119, 168	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,506,237)	(12,605,698)	576000-KV-4	. MASS ST SCH BLDG AUTH SALES TX	1.B FE		14,724,867
90370@BM2	Replication 03.22.2022 USH2	1.A FM 1.G FE	943, 175	1,513,207	1,513,207	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,073,938)	(6,163,827)	57643L-HS-8	MABS 2006-HE1	. 1.A FM		7,677,034
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.6 FE	905,901	1,453,405 4,951,893	1,453,405 4,951,893	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(19,876,653)	(7,685,390)	582839-AG-1 585055-BD-7	MEAD JOHNSON NUTRITION CO	. 1.G FE		9, 138, 795 31, 207, 499
90370@BM2	Replication 03.22.2022 USH2	1.G FE	811,419	1,301,820	1,301,820	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,225,441)	(5,565,072)		MEDTRONIC INC	1.G FE		6,866,892
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,641,557	4,238,048	4,238,048	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,011,312)	(21,944,694)	585055-BU-9	MEDTRONIC INC	. 1.G FE	21,249,360	26, 182, 742
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,334,220 2,567,882	1,334,220 2,567,882	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,355,493)		58507L-AC-3 58933Y-AF-2	MEDTRONIC GLOBAL HLDINGS	. 1.G FE		7,113,661
90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.E FE	2.544.371			11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,307,351)	(10,709,169)	58933Y-AT-2	MERCK & COMPANY, INC	.   1.E FE		13,277,051
90370@BM2	Replication 03.22.2022 USH2	1.A FM	639,786	1,026,457	1,026,457	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4, 120, 149)	(4, 156, 039)	59020U-X7-5	MLM1 2005-A2	1.A FM	5,146,607	5, 182, 496
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,662,360	2,667,049	2,667,049	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,705,403)	(13,261,750)		METLIFE INC.	1.G FE	13,372,453	15,928,800
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE	3,736,477	5,994,711 3,560,378	5,994,711 3,560,378	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(24,062,472)	(30,475,675)		METLIFE INC	1.G FE		36,470,386
90370@BM2	Replication 03.22.2022 USH2	1.G FE	742,650	1, 191, 489	1, 191, 489	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,782,579)		59156R-BR-8	METLIFE INC.	1.G FE		7,256,978
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,367,491	2, 193, 968	2, 193, 968	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,806,478)	(9,655,144)	59217G-BY-4	MET LIFE GLOB FUNDING I	. 1.D FE	11,000,446	11,849,112
90370@BM2	Replication 03.22.2022 USH2	1.0 FE	559,013	896,866	896,866	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,599,977)	(5,977,089)	59259N-ZH-9	METRO TRANS AUTH NY DEDICATED	1.0 FE	4,496,843	6,873,956
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A FE 1.G FE	1,955,039	3, 136, 616 4, 304, 800	3, 136,616 4,304,800	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(12,590,222)	(17,050,471)		MICROSOFT CORP	1.A FE		20, 187, 088
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,208,684	3,543,557	3,543,557	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,223,661)	(16,092,390)		MITSUBISHI UFJ FIN GRP	1.G FE		19,635,947
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,606,786	2,577,887	2,577,887	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,347,511)	(13,220,547)	606822-BB-9	MITSUBISHI UFJ FIN GRP	1.G FE	12,925,398	15,798,434
90370@BM2	Replication 03.22.2022 USH2	1.G FE		2,264,800	2,264,800	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,090,793)		606822-BM-5	MITSUBISHI UFJ FIN GRP	. 1.G FE		11,592,234
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		1,383,811 1,587,534	1,383,811	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,554,547) (6,372,281)		617446-8C-6 617446-8P-7	MORGAN STANLEY MORGAN STANLEY	1.G FE		7,453,294 7,921,122
90370@BM2	Replication 03.22.2022 USH2	1.G FE	5,441,016	8,729,430	8,729,430	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(35,039,499)		61744Y-AK-4	MORGAN STANLEY	1.G FE	43,768,929	47,379,305
90370@BM2	Replication 03.22.2022 USH2	1.G FE	698 , 169	1, 120, 124	1, 120, 124	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,496,124)	(4,706,532)	61746B-DJ-2	MORGAN STANLEY	. 1.G FE		5,826,657
90370@BM2	Replication 03.22.2022 USH2	1.G FE	528,668	848, 181	848, 181	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,404,558)		61746B-DQ-6	MORGAN STANLEY	. 1.G FE		4,509,841
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		5,273,368 936,440	5,273,368 936,440	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(21, 167, 037)		61746B-DZ-6 61761J-3R-8	MORGAN STANLEY MORGAN STANLEY	1.G FE		28,417,207 4,956,800
90370@BM2	Replication 03.22.2022 USH2	1.A	719,521	1, 154, 382	1, 154, 382	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,633,630)		61763K-BC-7	MORGAN STANLEY BAML TRUST	1.A		
90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,373,381	1,373,381	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,512,682)	(7,053,624)	62952E-AC-1	NYU HOSPITALS CENTER	1.G FE	6,886,063	
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		2, 156, 468 682, 333	2, 156, 468 682, 333	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,655,954) (2,738,849)	(11,893,576)	637432-CT-0 63860H-AE-9	NATIONAL RURAL UTILITIES	1.F FE		14,050,044 3,547,800
90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,535,793	1,535,793	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,738,849)		63946B-AG-5	NBCUNIVERSAL MEDIA LLC	. 1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.D FE		788,677	788,677	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3, 165, 709)	(3,506,713)	641062-AF-1	NESTLE HOLDINGS INC	. 1.D FE		4,295,389
90370@BM2	Replication 03.22.2022 USH2	1.F FE	628,046	1,007,622	1,007,622	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,044,545)		641423-BP-2	NEVADA POWER CO	1.F FE		7 ,522 ,383
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		1, 129, 901 611, 195	1, 129,901 611, 195	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,535,368)		641423-BU-1 64352V-KD-2	NEVADA POWER CO	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.D FM				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,453,307)		64352V-KU-2	NEW CENTURY HOME EQ LOAN TRUST	. 1.D FM	3,064,502	3,594,761
90370@BM2	Replication 03.22.2022 USH2	1.A FM	673,826	1,081,070	1,081,070	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,339,361)	(4,996,040)	64352V-QS-3	NEW CENTURY HOME EQ LOAN TRUST	. 1.A FM	5, 420, 431	6,077,110
90370@BM2	Replication 03.22.2022 USH2	1.A FM				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,902,448)		64360Y-AC-9	New Century Home Equity Loan T	. 1.A FM	3,625,539	3,853,246
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	1,796,200	2,881,778 4,126,505	2,881,778 4,126,505	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(11,567,315)	(20, 174, 258)	646139-W3-5 64952G-AF-5	NEW JERSEY TURNPIKE AUTHORITY	1.F FE		23,056,036 31,111,923
90370@BM2	Replication 03.22.2022 USH2	1.0 FE	870,448	1,396,525	1,396,525	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,605,582)		64966H-MV-9	NEW YORK NY	. 1.0 FE		
90370@BM2	Replication 03.22.2022 USH2	1.B FE	2,642,000	4,238,759	4,238,759	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,014,167)	(26,462,548)	64972F-H2-5	NEW YORK CITY NY MUNI WTR FI	1.B FE	21,252,926	30,701,306
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.B FE	1,899,263	3,047,131 2,119,379	3,047,131 2,119,379	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(12,231,031)		64990F-MT-8 64990F-MV-3	. NEW YORK DORM AUTH PER INC TAX NEW YORK DORM AUTH PER INC TAX	1.B FE		19,633,892
90370@BM2	Replication 03.22.2022 USH2	1.B FE	1,321,000			11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,507,083)		64990F-MV-3 65106A-AR-4	. NEW YORK DORM AUTH PER INC TAX NCMT 2006-1	. 1.8 FE		13,711,286
90370@BM2	Replication 03.22.2022 USH2	1.E FE	2,670,806	4,284,974	4,284,974	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17, 199, 674)	(23, 123, 712)	65334H-AE-2	NEXEN INC	1.E FE	21,484,648	27,408,687
90370@BM2	Replication 03.22.2022 USH2	1.E FE	984,884	1,580,123	1,580,123	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,342,537)	(7,786,418)	654106-AE-3	NIKE, INC. CL B	1.E FE		9,366,541
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.E FE		1,313,063 4,999,583	1,313,063 4,999,583	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,270,570)	(5,584,790) (24,108,581)	654106-AF-0	NIKE, INC. CL B	. 1.E FE		6,897,853 29,108,164
90370@BM2	Replication 03.22.2022 USH2	1.E FE		4,999,583	4,999,583	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(20,068,076)		654106-AG-8	NIKE, INC. CL B	.   1.E FE		29, 108, 164
90370@BM2	Replication 03.22.2022 USH2	1.G FE	927 , 597	1,488,214	1,488,214	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,973,615)	(9,378,988)	662352-AB-9	NORTHWELL HEALTHCARE INC	. 1.G FE	7,461,829	10,867,202
90370@BM2	Replication 03.22.2022 USH2	1.F FE	815,634	1,308,582	1,308,582	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,252,584)	(8,257,433)	665772-CC-1	NORTHERN STATES POWER CO	1.F FE		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.D FE		8,474,565 1,974,374	8,474,565 1,974,374	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(34,016,484)(7,925,040)	(39,525,754)	668138-AA-8 66989H-AG-3	NORTHWESTERN MUTUAL LIFE	1.D FE		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,231,860	1,974,374		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,925,040)	(8,491,058)		NOVARTIS CAPITAL CORP	1.D FE	9,909,398	10,465,432
90370@BM2	Replication 03.22.2022 USH2	1.G FE	3,305,440	5,303,165	5,303,165		03/22/2022	Replication 03.22.2022 USH2	(21,286,640)	(30,291,918)		NUCOR CORP.	. 1.G FE		

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1	2	Replication (Syr	thetic Asset) Tra	nsactions 5	6	7	8	Dorivotivo	Instrument(s) Open		ot the Repi	ication (Synthetic Asset) To	ransactions Cash Instrument(s) Held		
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		NAIC						9	10	11	12	13	NAIC	13	10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,026,417	1,646,758	1,646,758	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,610,003)		67066G-AE-4	NVDIA CORP	1.G FE		8,768,737
90370@BM2	Replication 03.22.2022 USH2	1.C FE	1,753,732	2,813,643	2,813,643	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,293,824)		67080L-AA-3	NUVEEN LLC	1.C FE	14, 107, 467	
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE	553,557 854,628			11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,564,839) (5,503,702)		678858-BP-5 678858-BQ-3	OKLAHOMA GAS AND ELECTRIC OKLAHOMA GAS AND ELECTRIC	1.G FE	4,452,952 6,874,845	5, 156, 993 7, 968, 494
90370@BM2	Replication 03.22.2022 USH2	1.G FE	906,801	1,454,849	1,454,849	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,839,692)		678858-BR-1	OKLAHOMA GAS AND ELECTRIC	1.G FE		8,373,084
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,253,214	3,615,001	3,615,001	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,510,434)	(16,937,630)	68233J-BD-5	. ONCOR ELECTRIC DELIVERY	1.F FE		20,552,631
90370@BM2	Replication 03.22.2022 USH2	1.G FE	731,357	1, 173, 370	1, 173,370	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,709,850)		69349L-AK-4	PNC BANK NA	1.G FE		6,084,805
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,112,558 387,088	1,784,960 621,035	1,784,960 621,035	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,164,742)		69349L-AM-0 69351U-AM-5	PNC BANK NA	1.G FE		9,298,613 4,376,404
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,568,376	2,516,264	2,516,264	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10, 100, 158)	(11, 135, 441)	69353R-FG-8	PNC BANK NA	1.F FE		13,651,705
90370@BM2	Replication 03.22.2022 USH2	1.E FE	615,054	986,777	986,777	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,960,874)	(5,245,568)	695114-BZ-0	PACIFICORP	1.E FE	4,947,651	6,232,345
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,250,597	2,006,426	2,006,426	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,053,693)	(11,651,154)		PACIFICORP	1.E FE		13,657,580
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE	1,866,996	2,995,362 2,473,045	2,995,362 2,473,045	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(12,023,235)	(12,563,007)	70213B-AB-7 709223-VZ-1	PARTNERRE FINANCE B LLC PENNSYLVANIA TURNPIKE COMM	1.G FE		15,558,370
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,584,921	2,542,807	2,542,807	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,206,701)	(13,116,303)	713409-AC-4	PEPSI BOTTLING	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,571,126	2,520,675	2,520,675	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,117,865)	(13,294,114)	713448-BS-6	PEPSI CO INC	1.E FE	12,638,541	15,814,789
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,822,492	2,923,960	2,923,960	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,736,630)	(15,866,086)	713448-CQ-9	PEPSI CO INC	1.E FE		18,790,046
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.E FE		1,367,666 2,074,277	1,367,666 2,074,277	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,489,745)	(6,633,405)	713448-DP-0 713448-DY-1	PEPSI CO INC	1.E FE		8,001,071 11,191,136
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,354,221	3,777,053	3,777,053	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(15, 160, 904)	(19,398,790)	717081-DE-0	PFIZER, INC.	1.F FE		23, 175, 843
90370@BM2	Replication 03.22.2022 USH2	1.F FE	978,926	1,570,565	1,570,565	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,304,169)	(6,634,356)		PFIZER, INC.	1.F FE		8,204,921
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,573,306	4, 128, 547	4, 128, 547	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,571,783)	(21,591,298)		PFIZER, INC.	1.F FE		25,719,846
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	1,257,224 3,424,531	2,017,058 5,494,233	2,017,058 5,494,233	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,096,371)	(10,504,219) (24,145,849)		PFIZER, INC. PHILIP MORRIS	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,840,834	4,557,763	4,557,763	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(18,294,636)	(19,703,407)		PHILIP MORRIS	1.F FE	22,852,399	24,261,170
90370@BM2	Replication 03.22.2022 USH2	1.F FE	693,501	1, 112, 635	1, 112, 635	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,466,063)	(4,513,052)	718172-BM-0	PHILIP MORRIS	1.F FE	5,578,698	5,625,687
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,398,000	5,451,666	5,451,666	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,882,715)		718172-CJ-6	PHILIP MORRIS	1.F FE	27,334,380	29,422,821
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.E FE	1,968,001	3,157,412 1,012,357	3, 157, 412 1,012,357	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(12,673,696)	(16,877,661)		PORT AUTH NEW YORK NEW JERSEY . PORTLAND ORE COLLEGE DIST	1.E FE		20,035,073
90370@BM2	Replication 03.22.2022 USH2	1.F FE	797,286	1,279,146	1,279,146	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5, 134, 427)		737679-DB-3	PEPCO HOLDINGS INC	1.F FE		9,311,417
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,657,037	2,658,509	2,658,509	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,671,123)	(12,326,390)	737679-DE-7	PEPCO HOLDINGS INC	1.F FE	13,329,632	14,984,899
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,345,889	2, 159, 310	2, 159, 310	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,667,364)	(12,616,186)		PROCTOR & GAMBLE CO.	1.D FE	10,826,674	14,775,496
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	2,762,611 3,984,684	4,432,265 6,392,927	4,432,265 6,392,927	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(17,790,890)	(21,390,224)	743315-AS-2 743315-AT-0	PROGRESSIVE CORP OH	1.F FE		25,822,489
90370@BM2	Replication 03.22.2022 USH2	1.F FE	911,204	1,461,913	1,461,913	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,868,047)	(6,534,898)	743315-AV-5	PROGRESSIVE CORP OH	1.F FE		7,996,811
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,657,131	2,658,660	2,658,660	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,671,729)	(13,409,142)		PRUDENTIAL FINANCIAL INC	1.G FE	13,330,390	16,067,802
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE	715,194 1,668,830	1,147,439	1,147,439 2,677,429	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(4,605,764)	(6,529,107) (13,519,733)	74432Q-AK-1 74432Q-AQ-8	PRUDENTIAL FINANCIAL INC	1.G FE	5,753,203	7,676,547
90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE	1,694,008	2,677,429	2,677,429	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,747,066)	(13,639,842)	74432Q-AQ-8 74432Q-CA-1	. PRUDENTIAL FINANCIAL INC	1.6 FE		16, 197, 161
90370@BM2	Replication 03.22.2022 USH2	1.G FE		1, 192, 612	1, 192, 612	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,787,084)	(5,862,265)	74432Q-CD-5	. PRUDENTIAL FINANCIAL INC	1.G FE	5,979,696	7,054,876
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,469,111	2,357,005	2,357,005	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,460,902)	(9,692,772)		. PUBLIC SERVICE CO OF COLO	1.E FE	11,817,907	12,049,777
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	1,314,495 1,146,256	2,108,942 1,839,025	2,108,942 1,839,025	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,465,190)	(10,372,039) (8,576,431)	74456Q-BM-7 74456Q-BN-5	PUB SVC ELEC & GAS	1.F FE		12,480,982
90370@BM2	Replication 03.22.2022 USH2	1.F FE 1.E FE	842,123	1,839,025	1,839,025	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,381,755)	(6,527,863)	74456Q-BN-5 74456Q-BQ-8	PUB SVC ELEC & GAS	1.F FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,438,362	2,307,673	2,307,673	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,262,883)	(10,394,086)	745332-CG-9	. PUGET SOUND ENERGY	1.F FE	11,570,556	12,701,759
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,336,929	2, 144, 935	2, 144, 935	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,609,664)	(10,561,965)		PUGET SOUND ENERGY	1.F FE	10,754,599	12,706,900
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE	589,860	946,356 1,787,979	946,356 1,787,979	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,798,627)	(3,892,600)	747525-AR-4 747525-AU-7	QUALCOMM INC	1.F FE	4,744,983 8,964,837	
90370@BM2	Replication 03.22.2022 USH2	1.F FE	3,783,924	6,070,833	6,070,833	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,176,636)	(28,814,216)	747525-AU-7 747525-AV-5	QUALCOMM INC	1.F FE	30,438,855	34,885,049
90370@BM2	Replication 03.22.2022 USH2	1.A	1,027,699	1,648,814	1,648,814	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,618,258)	(7,115,818)	74824D-AA-8	QCMT 2013-QCA	1.A	8,267,072	8,764,632
90370@BM2	Replication 03.22.2022 USH2	1.A FM	645,761	1,036,042	1,036,042	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4, 158, 623)	(4,445,981)	749239-AF-6	Residential Asset Mortgage Pro	1.A FM	5, 194, 665	5,482,024
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A FM		1,453,436 1,326,235	1,453,436 1,326,235	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,834,019)	(6,190,001) (5,316,228)	74924N-AE-7 74924T-AD-6	Residential Asset Securities C Residential Asset Securities C	1.A FM	7,287,455 6,649,674	
90370@BM2	Replication 03.22.2022 USH2	1.A FM	1,098,744	1,762,798	1,762,798	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,323,440)	(9,324,324)		Residential Asset Securities C	1.A FM		
90370@BM2	Replication 03.22.2022 USH2	1.A FM	417,931	670,518	670,518	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(2,691,425)	(2,949,944)	75406Y-AD-9	Residential Asset Securities C		3,361,943	3,620,462
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1, 158, 130	1,858,075	1,858,075	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,458,222)		75625Q-AE-9	RECKITT BENCKISER TSY	1.G FE		10,061,993
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,381,730)	(4,832,483)	76720A-AD-8	RIO TINTO FIN USA PLC	1.F FE	4,224,224	5,674,977 17,831,235
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,793,863	2,878,029	2,878,029	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11,552,266)	(14,953,206)	7672UA-AG-1 780082-AD-5	ROYAL BANK OF CANADA	1.6 FE	14,430,295	17,831,238
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,233,116	1,978,380	1,978,380	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,941,118)	(11,810,427)	796253-T9-3	. SAN ANTONIO TX ELECTRIC & GAS .	1.D FE		13,788,807
90370@BM2	Replication 03.22.2022 USH2	1.C FE	871,900	1,398,855	1,398,855	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,614,936)		797400-FN-3	SAN DIEGO CNTY CA REG TRAN COM	1.C FE	7,013,791	10,805,130
90370@BM2	Replication 03.22.2022 USH2	1.F FE	504,935	810,106			03/22/2022	Replication 03.22.2022 USH2	(3,251,724)		797440-BV-5	SAN DIEGO GAS & ELECTRIC	1.F FE	4,061,830	4,516,785
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,094,509	1,756,003	1,756,003	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,048,509)	(9,245,826)	797440-BW-3	SAN DIEGO GAS & ELECTRIC	1.F FE		11,001,829

					Replication	(Synthetic A	sset) Trans	actions Open as of Dec	ember 31 of Curr						
1	2	Replication (Syr	thetic Asset) Tra	nsactions 5	6	7	0	Derivetive	Instrument(s) Onen		of the Repl	ication (Synthetic Asset) Trai			
1	2	3	4	9	Ö	<b>'</b>	8	Derivative 9	Instrument(s) Open	11	12	13	sh Instrument(s) Held 14	15	16
		NAIC						9	10	11	12	13	NAIC	15	10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	İ
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	İ
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	Replication 03.22.2022 USH2	1.E FE	481,827	773,031	773,031	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3, 102, 907)	(3,611,632)	801060-AD-6	SANOFI	1.E FE		4,384,663
90370@BM2	Replication 03.22.2022 USH2	1.C FE	777,747	1,247,797	1,247,797	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,008,596)	(6, 196, 502)	80168Q-DH-2	SANTA CLARA CA WTR DIS UTL SYS	1.0 FE		7,444,300
90370@BM2	Replication 03.22.2022 USH2	1.A FM	541,651	869,011	869,011	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,488,166)	(3,779,196)		. SAXON ASSET SEC TRUST	. 1.A FM		4,648,207
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM 1.E FE		1,257,086 1,337,711	1,257,086 1,337,711	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,045,880)		80556A-AD-9 806605-AG-6	Saxon Asset Securities Trust MERCK & CO INC	. 1.A FM	6,302,965 6,707,215	6,637,213 9,517,826
90370@BM2	Replication 03.22.2022 USH2	1.E FE	727,450	1,167,102	1, 167, 102	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,684,690)	(8, 160, 113)	806605-AU-0	MERCK & CO INC	1.E FE		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,240,735	3,594,979	3,594,979	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,430,065)		81373P-AA-1	SECURIAN FINANCIAL GROUP	. 1.G FE		22,170,939
90370@BM2	Replication 03.22.2022 USH2	1.D FE	2,505,258	4,019,373	4,019,373	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16,133,562)	(20,849,157)		. SHELL INTERNATIONAL FIN	1.D FE	20, 152, 935	24,868,529
90370@BM2	Replication 03.22.2022 USH2	1.D FE		2,327,637	2,327,637	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,343,020)	(11,576,443)		SHELL INTERNATIONAL FIN	1.D FE	11,670,657	13,904,080
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.D FE	4, 146, 148 .4, 296, 231	6,651,976 6,892,766	6,651,976 6,892,766	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(26,700,702)	(28,070,052)	822582-BD-3 822582-BF-8	. SHELL INTERNATIONAL FIN	1.D FE		34,722,028
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,206,526	1,935,721	1,935,721	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,769,886)	(8,803,610)		SHELL INTERNATIONAL FIN	1.D FE	9,705,607	10,739,331
90370@BM2	Replication 03.22.2022 USH2	1.A		1,433,321	1,433,321	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,753,280)	(5,798,642)		SHOPS 2016-CSTL	1.A		
90370@BM2	Replication 03.22.2022 USH2	1.E FE	2, 196, 520	3,524,042	3,524,042	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14, 145, 330)	(18,877,641)	82620K-AF-0	SIEMENS FINANCIERINGSMAT	1.E FE		22,401,683
90370@BM2	Replication 03.22.2022 USH2	1.E FE		1,830,853	1,830,853	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,348,952)	(9,555,417)	82620K-AT-0	SIEMENS FINANCIERINGSMAT	1.E FE		11,386,270
90370@BM2	Replication 03.22.2022 USH2	1.G FE		8,738,418 7,592,968	8,738,418 7,592,968	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(35,075,577)	(38,310,231)	828807-CY-1	SIMON PROPERTY GROUP	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.A FM		1,021,643	1,021,643	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(30,477,796)		83611M-JL-3	SVHE 2005-0PT4			5,920,635
90370@BM2	Replication 03.22.2022 USH2	1.A FM	713,888	1, 145, 344	1, 145, 344	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,597,353)	(4,856,882)	83612C-AE-9	SVHE 2006-0PT5	1.A FM		6,002,226
90370@BM2	Replication 03.22.2022 USH2	1.A FM	473,980	760,442	760,442	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,052,376)	(3,246,965)	83612H-AD-0	SVHE 2006-3	1.A FM	3,812,817	4,007,407
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,462,810	2,346,895	2,346,895	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,420,321)	(10,651,924)	845743-BQ-5	SOUTHWESTERN PUBLIC SERV	. 1.G FE	11,767,217	12,998,819
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		2,743,079 1,372,179	2,743,079 1,372,179	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(11,010,582)	(12,705,400)	845/43-BR-3 853254-CC-2	. SOUTHWESTERN PUBLIC SERV	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.G FE	539,482			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,474,198)	(3,665,023)		STATE STREET CORP	1.G FE	4,339,729	4,530,554
90370@BM2	Replication 03.22.2022 USH2	1.D FE	3,050,165	4,893,608	4,893,608	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(19,642,699)	(24,801,214)		STATOILHYDRO ASA- SPON ADR	1.D FE		29,694,822
90370@BM2	Replication 03.22.2022 USH2	1.D FE	2,324,494	3,729,360	3,729,360	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,969,468)	(19,227,021)		STATOILHYDRO ASA- SPON ADR	1.D FE		22,956,381
90370@BM2	Replication 03.22.2022 USH2	1.A FM	501,554	804,680	804,680	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,229,946)	(3,716,289)		SARM 2004-12	1.A FM	4,034,627	4,520,970
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.A FM 1.D FM		938,637 1,573,366	938,637 1,573,366	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,767,644)	(3,805,757)	86359D-VX-2	SASC 2005-NC2 Structured Asset Securities Co	1.A FM	4,706,282 7,888,780	4,744,394 8,669,552
90370@BM2	Replication 03.22.2022 USH2	1.G FE		842,751	842,751	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,382,762)		86562M-AX-8	SUMITOMO MITSUI FINL GRP	1.G FE	4,225,514	4,348,654
90370@BM2	Replication 03.22.2022 USH2	1.G FE	1,448,227	2,323,499	2,323,499	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(9,326,411)	(10,484,847)	86562M-AY-6	SUMITOMO MITSUI FINL GRP	1.G FE		12,808,346
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,759,747	4,427,670	4,427,670	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,772,446)	(20,291,412)		SUMITOMO MITSUI FINL GRP	1.G FE	22,200,115	24,719,082
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,639,762	2,630,794	2,630,794	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(10,559,875)	(11,287,885)		TJX COMPANIES, INC	1.F FE		13,918,679
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,868,118 1,307,429	1,868,118	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,498,534)		875127-BC-5 875127-BE-1	TAMPA ELECTRIC	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.F FE	877,589	1,407,982	1,407,982	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,651,570)		87612E-AR-7	TARGET CORP	1.F FE		10,618,472
90370@BM2	Replication 03.22.2022 USH2	1.F FE		1,433,289	1,433,289	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,753,153)	(9,731,647)	87612E-AU-0	TARGET CORP	1.F FE		11, 164, 937
90370@BM2	Replication 03.22.2022 USH2	1.F FE	872,419	1,399,687	1,399,687	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,618,273)	(7,786,159)	87612E-BA-3	TARGET CORP	1.F FE		9, 185, 846
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		7,230,889	7,230,889	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(29,024,428)	(32,143,041)	8/612E-BE-5	TARGET CORP	1.F FE		39,373,930
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,822,487	4,528,327	4,528,327	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(18, 176, 479)	(21,759,849)		TARGET CORP	1.F FE		26,288,176
90370@BM2	Replication 03.22.2022 USH2	1.D FE	3,344,314	5,365,533	5,365,533	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(21,536,983)	(33,917,757)	878091-BC-0	TEACHERS INSUR & ANNUITY	1.D FE		39,283,291
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,936,246	3, 106, 465	3, 106, 465	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(12,469,195)		878091-BD-8	TEACHERS INSUR & ANNUITY	1.D FE		19,408,772
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.D FE		9,986,686 2,052,565	9,986,686 2,052,565	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(40,086,061)	(47,468,166)	878091-BF-3 881561-UK-8	TEACHERS INSUR & ANNUITY	1.D FE	50,072,747	57,454,852 11,782,413
90370@BM2	Replication 03.22.2022 USH2	1.6 FE	875,593	1,404,779	2,052,565	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,638,715)	(8, 154, 545)		TEXAS EASTERN TRANSMISSION	1.6 FE		9,559,325
90370@BM2	Replication 03.22.2022 USH2	1.E FE	4,437,228	7,118,978		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(28,575,226)	(37,642,148)		TEXAS INSTRUMENTS IN	1.E FE		44,761,127
90370@BM2	Replication 03.22.2022 USH2	1.A FE	1,062,869	1,705,240	1,705,240	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,844,750)	(10,300,560)	882722-KF-7	TEXAS ST	1.A FE		12,005,800
90370@BM2	Replication 03.22.2022 USH2	1.E FE		2,235,795	2,235,795	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,974,369)	(10,086,772)		3M CO	. 1.E FE	11,210,164	12,322,567
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.E FE		1,394,595 1,414,692	1,394,595 1,414,692	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,597,834)	(6,702,015)	88579Y-AZ-4 88579Y-BG-5	3M CO	1.E FE	6,992,428 7,093,194	8,096,610 7,729,315
90370@BM2	Replication 03.22.2022 USH2	1.G FE		3,679,328	3,679,328	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,768,639)	(19,706,612)		TOSCO CORP	. 1.G FE		23,385,940
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,052,223	3,292,535	3,292,535	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,216,073)	(20,739,300)	89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE	16,508,608	24,031,836
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,199,619	1,924,639	1,924,639	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,725,405)	(9,977,417)	89417E-AJ-8	THE TRAVELERS COMPANIES INC	1.F FE	9,650,044	11,902,056
90370@BM2	Replication 03.22.2022 USH2	1.F FE	876,936	1,406,934	1,406,934	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,647,362)		89417E-AK-5	THE TRAVELERS COMPANIES INC	1.F FE		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.F FE		3,394,085 1,191,342	3,394,085 1,191,342	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(13,623,690)	(17,834,382)		THE TRAVELERS COMPANIES INC TRISTATE GEN&TRANS ASSN	1.F FE		21,228,468
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,273,155	3,646,994		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(14,638,851)	(13,844,220)		TRUIST FINANCIAL CORP	1.G FE		
90370@BM2	Replication 03.22.2022 USH2	1.A	1,075,362	1,725,283	1,725,283	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,925,201)	(7,325,151)	90117P-AC-9	AOTA 2015-1211	1.A		9,050,434
90370@BM2	Replication 03.22.2022 USH2	1.G FE	700,777	1, 124, 309	1, 124, 309	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,512,920)	(4,601,487)		UBS GROUP FUNDING SWITZE	1.G FE		5,725,796
90370@BM2	. Replication 03.22.2022 USH2	1.E FE	1,731,943	2,778,685	2,778,685	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11, 153, 505)	(12,631,340)		UNILEVER CAPITAL CORP	. 1.E FE		
90370@BM2	Replication 03.22.2022 USH2	1.E FE	1,757,928	2,820,376 2,180,892	2,820,376 2,180,892	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(11,320,847)	(12,684,566)	904/64-BC-0 906548-CJ-9	UNILEVER CAPITAL CORP	. 1.E FE		15,504,941
303/U8DMZ	.   neprication 03.22.2022 USH2	I.F FE		2, 180,892	2, 180,892	11/22/2021	03/22/2022	neprication 03.22.2022 USH2	[(8,753,994)]	(9,082,134)	3U0340-UJ-9	UNION ELECITIC COMPANY	I.F FE		1,263,026

					Replication	(Synthetic A	sset) Trans	actions Open as of Dec	ember 31 of Curr						
			nthetic Asset) Tra			-		5			of the Repli	ication (Synthetic Asset) Tra			
1	2	3	4	5	6	7	8		Instrument(s) Open		40		ash Instrument(s) Held	45	10
		NAIC						9	10	11	12	13	14 NAIC	15	16
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	ĺ
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	i
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BM2	Replication 03.22.2022 USH2	1.F FE	704,288	1, 129, 942	1, 129, 942	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,535,530)	(4,802,079)	906548-CK-6	UNION ELECTRIC COMPANY	1.F FE	5,665,471	5,932,021
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		1,525,560 1,986,538	1,525,560 1,986,538	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2		(7,163,838) (9,992,947)	906548-CL-4 906548-CN-0	UNION ELECTRIC COMPANY UNION ELECTRIC COMPANY	1.F FE	7,649,082 9,960,403	
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,081,188	3,339,007	3,339,007	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,402,607)	(12,994,384)		UNITED PARCEL SERVICE CL B	1.G FE		16,333,391
90370@BM2	Replication 03.22.2022 USH2	1.G FE		2,790,226	2,790,226	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(11, 199, 828)	(13,112,066)		UNITED PARCEL SERVICE CL B	1.G FE		15,902,292
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		1,421,342	1,421,342 1,628,165	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,705,196)	(5,919,210) (7,146,711)	911312-BU-9	UNITED PARCEL SERVICE CL B US BANCORP	1.G FE		7,340,552 8,774,876
90370@BM2	Replication 03.22.2022 USH2	1.F FE	2,239,594	3,593,149	3,593,149	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(0,333,374)	(14,869,768)		US BANCORP	1.F FE		18,462,918
90370@BM2	Replication 03.22.2022 USH2	1.F FE	1,092,151	1,752,219	1,752,219	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(7,033,322)	(7, 126, 039)	91159J-AA-4	US BANCORP	1.F FE		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,589,493)	(5,451,181) (27,569,931)		. UNITED HEALTHCARE	1.G FE	4,483,748 22,749,564	6,345,436 32,107,185
90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		4,537,254 1,547,255	4,537,254	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(6,210,605)	(27,569,931)		UNITED HEALTHCARE	1.G FE		11,541,668
90370@BM2	Replication 03.22.2022 USH2	1.G FE	2,726,795	4,374,802	4,374,802	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(17,560,238)	(19,993,338)	91324P-CA-8	. UNITED HEALTHCARE	1.G FE	21,935,040	24,368,140
90370@BM2	Replication 03.22.2022 USH2	1.G FE		1,418,145	1,418,145	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,692,364)	(7, 168, 706)		UNITED HEALTHCARE	1.G FE		
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE	518,397 1,610,084			11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,338,418)	(4,267,018) (12,245,181)		. UNITED HEALTHCARE	1.G FE	4, 170, 122 12, 951, 926	5,098,722 14,828,359
90370@BM2	Replication 03.22.2022 USH2	1.0 FE		3,468,470	3,468,470	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(13,922,267)	(20,383,936)	91412F-7Y-7	UNIVERSITY CALIF REVS	1.0 FE		23,852,407
90370@BM2	Replication 03.22.2022 USH2	1.C FE	880,667	1,412,920	1,412,920	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,671,389)		91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES	1.C FE	7,084,309	7,478,262
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A FE		1,343,237	1,343,237 2,550,612	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,391,686)	(8,004,251) (15,243,414)	915115-3X-5	UNIV OF TEXAS TX	1.A FE	6,734,922 12,788,642	
90370@BM2	Replication 03.22.2022 USH2	1.A FM		1,413,868	1,413,868	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,675,197)		91830C-AG-3	VNDO 2012-6AVE	1.A FM		
90370@BM2	Replication 03.22.2022 USH2	1.D FE	1,030,667	1,653,576	1,653,576	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,637,370)	(6,281,821)	92826C-AF-9	Visa Lnd Dev(Visa Int)	1.D FE		7,935,396
90370@BM2	Replication 03.22.2022 USH2	1.D FE		1,481,746	1,481,746	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,947,654)	(5,608,949)		Visa Lnd Dev(Visa Int)	1.D FE		7,090,695
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.A 1.C FE		874,906 4,536,855	874,906 4,536,855	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(3,511,831)	(3,559,462)	92938G-AJ-7 931142-08-7	WF-RBS COMMERCIAL MORTGAGE TRU WAL-MART STORES	1.A	4,386,737 22,747,565	4,434,368
90370@BM2	Replication 03.22.2022 USH2	1.C FE		1,612,152	1,612,152	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,471,098)	(10,507,804)	931142-CM-3	. WAL-MART STORES	1.C FE		12,119,956
90370@BM2	Replication 03.22.2022 USH2	1.C FE	869,945	1,395,717	1,395,717	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,602,340)	(7,604,298)		. WAL-MART STORES	1.C FE	6,998,057	9,000,015
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		1,843,970 1,701,504	1,843,970 1,701,504	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(7,401,605) (6,829,753)	(8,251,652) (9,971,266)		WASHINGTON GAS LIGHT CO	1.G FE		10,095,623
90370@BM2	Replication 03.22.2022 USH2	1.A	1,331,037	2,135,483	2, 135, 483	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(8,571,723)	(8,709,296)		WFCM 2013-BTC	1.A	10,707,206	10,844,779
90370@BM2	Replication 03.22.2022 USH2	1.A	952,451	1,528,088	1,528,088	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,133,670)	(6,421,774)		WFCM 2014-LC18	1.A		7,949,862
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		2, 130, 143 949, 468	2, 130, 143 949, 468	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(8,550,288)	(10,029,065)	95709T-AM-2 95709T-AP-5	WESTAR ENERGY INC	1.F FE		12, 159, 208 5, 006, 878
90370@BM2	Replication 03.22.2022 USH2	1.F FE		771,065	771,065	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,095,015)		957576-AA-9	WESTERN & SOUTHERN FIN	1.F FE		5,000,678
90370@BM2	Replication 03.22.2022 USH2	1.G FE	672,783	1,079,397	1,079,397	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(4,332,644)	(5,252,281)	976656-CE-6	WISCONSIN ELECTRIC POWER	1.G FE	5,412,041	6,331,677
90370@BM2 90370@BM2	Replication 03.22.2022 USH2	1.G FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(3,390,561)	(4,112,640) (2,471,654)	976656-CJ-5 976843-BH-4	WISCONSIN ELECTRIC POWER WISCONSIN PUBLIC SERVICE	1.G FE	4,235,255 2,677,735	4,957,334 3,005,711
90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE			848,735	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(2, 143, 678)	(5,216,331)	983024-AG-5	WYETH	1.F FE	4,255,515	
90370@BM2	Replication 03.22.2022 USH2	1.F FE	981,445	1,574,606	1,574,606	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(6,320,390)	(9,582,829)	983024-AL-4	WYETH	1.F FE	7,894,996	11, 157, 435
90370@BM2	Replication 03.22.2022 USH2	1.D FE		1,413,775	1,413,775	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(5,674,821)	(8,268,682)	98385X-AM-8	XTO ENERGY INC	1.D FE		9,682,456
90370@BM2 90370@BM2	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.D FE		1,411,321	1,411,321	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(5,664,972)	(8,432,760)	98385X-AQ-9 98420E-AB-1	XTO ENERGY INCXLIT LTD	1.D FE		9,844,081 23,201,444
90370@BL4	Replication 03.22.2022 USH2	1.F FE		516,941	516,941	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(202, 185)	(181,351)	002824-AV-2	ABBOTT LABORATORIES	1.F FE		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	304,966	489,280	489,280	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(191,366)	(174,349)		ABBOTT LABORATORIES	1.F FE	680,646	663,628
90370@BL4 90370@BL4	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.F FE		101,354	101,354	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(39,642)	(50,637) (157,225)	002824-BB-5 002824-BF-6	ABBOTT LABORATORIES	1.F FE	140,996	151,992 532,761
90370@BL4	Replication 03.22.2022 USH2	1.D FE		94, 180	94, 180	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(36,836)	(40,355)	002824-BI -0	ABU DHABI NATIONAL ENERGY CO	1.D FE		134,535
90370@BL4	Replication 03.22.2022 USH2	1.E FE	428,600	687,636	687,636	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(268,947)	(333,550)	01609W-AT-9	ALIBABA GROUP HOLDING	1.E FE		1,021,185
90370@BL4 90370@BL4	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.G FE		225,594 103,579		11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(88,234)	(103,040)	02665W-CQ-2 03076C-AG-1	AMERICAN HONDA FINANCE	1.G FE	313,828 144,091	328,634 154,423
90370@BL4	Replication 03.22.2022 USH2	1.G FE		911, 100	911, 100	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,512)		03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1.G FE		1,386,217
90370@BL4	Replication 03.22.2022 USH2	1.G FE	380,580	610,593	610,593	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(238,814)	(360,353)	03765H-AD-3	APOLLO MANAGEMENT HOLDIN	1.G FE		970,947
90370@BL4	Replication 03.22.2022 USH2	1.B FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(182, 140)		037833-AT-7	APPLE COMPUTER INC	1.B FE		676,922
90370@BL4 90370@BL4	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.B FE	146,552	235, 125	235, 125 183, 842	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(91,962)		037833-AZ-3 037833-CX-6	APPLE COMPUTER INC	1.B FE		351,260 284,332
90370@BL4	Replication 03.22.2022 USH2	1.G FE	216,395	347, 179	347,179	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(135,788)	(144,841)	040555-CZ-5	. ARIZONA PUBLIC SERVICE CO	1.G FE		492,020
90370@BL4	Replication 03.22.2022 USH2	1.G FE	51,539	82,688	82,688	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32,341)	(46,571)	046353-AN-8	ASTRAZENECA	1.G FE		129,259
90370@BL4	Replication 03.22.2022 USH2	1.E FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(338, 380)	(412,795) (162,262)	049560-AN-5 05348E-BF-5	ATMOS ENERGY CORP	1.E FE	1,203,541 498,578	1,277,956 520,663
90370@BL4	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	1.4			173,310	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(140, 177)	(162,262)	05359A-AG-8	AVALONBAY COMMONTITIES	1.0 FE		
90370@BL4	Replication 03.22.2022 USH2	1.A		360,391	360,391	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(140,955)	(177,649)	05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH	1.A		538,040
90370@BL4	Replication 03.22.2022 USH2	1.F FE		242,500	242,500	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(94,846)		055451-AQ-1 055451-AR-9	BHP BILLITON FIN USA	1.F FE		338,711
90370@BL4	Replication 03.22.2022 USH2	I I.F FE	. L26.080	41.841	41.841	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(16.365)	(29.464)	U00040 I-AH-9	BHP BILLITON FIN USA	I LE FE	58.206	71,305

# **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Г		D !! !! (O			Replication	Synthetic /	Asset) Transa	actions Open as of Dec	cember 31 of Curr				.,		
4	T 0		thetic Asset) Tra			7		Diti	. It		of the Rep	lication (Synthetic Asset) Trai			
1	2	3	4	5	6	/	8		Instrument(s) Open		40		h Instrument(s) Held		40
Number 903708BL4	Description Replication 03.22.2022 USH2	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity	9  Description Replication 03.22.2022 USH2	Book/Adjusted Carrying Value (101,676)	11  Fair Value(128,996)	12 CUSIP 055650-DN-5	13  Description  BP CAPITAL MARKETS PLC	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16  Fair Value
90370@BL4	Replication 03.22.2022 USH2	1.G FE	846,118	1,357,491	1,357,491	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(530,939)	(656,805)	05964H-AB-1 .	BANCO SANTANDER CHILE	1.G FE	1,888,431	2,014,297
90370@BL4	Replication 03.22.2022 USH2	1.G FE	493,233	791,331		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(309,504)	(315,203)	05964H-AM-7 .	BANCO SANTANDER CHILE	1.G FE	1,100,835	1, 106, 535
90370@BL4	Replication 03.22.2022 USH2	1.G FE	109,218	175,227	175,227	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(68,535)	(93,539)	06051G-HM-4 .	BAFC 2004-2	1.G FE	243,762	268,767
90370@BL4	Replication 03.22.2022 USH2	1.G FE	219, 154	351,606	351,606	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(137,519)	(156,862)	06051G-HV-4 .	BAFC 2004-2	. 1.G FE		508,468
90370@BL4	Replication 03.22.2022 USH2	1.F FE	351,074		563,254	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(220,299)	(232,639)	06051G-JT-7 .	. BAFC 2004–2	1.F FE		
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE	646,814 83,274	1,037,733	1,037,733	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(405,876) (52,254)	(519,982) (37,502)	06406Y-AA-0 . 084664-BL-4 .	BANK OF NY MELLON CORP	1.C FE		1,557,715 171,104
90370@BL4	Replication 03.22.2022 USH2	1.F FE	722,768	1,159,592	1, 159, 592	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(453,537)	(425,084)	10373Q-AE-0 .	BP CAP MARKETS AMERICA	1.F FE		1,584,676
90370@BL4	Replication 03.22.2022 USH2	1.F FE	1,146,420	1,839,288	1,839,288	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(719,379)	(929,620)	110122-CP-1 .	BRISTOL-MYERS SQUIBB CO	1.F FE		2,768,908
90370@BL4	Replication 03.22.2022 USH2	1.F FE	204,363	327,875	327,875	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(128,238)	(138,071)	110122-CW-6 .	BRISTOL-MYERS SQUIBB CO	1.F FE		465,946
90370@BL4	Replication 03.22.2022 USH2	1.F FE	92,795	148,878	148,878	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(58,229)	(65,502)	110122-CZ-9 .	BRISTOL-MYERS SQUIBB CO	1.F FE	207, 107	214,380
90370@BL4	Replication 03.22.2022 USH2	1.A	243,682	390,957	390,957	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(152,910)	(155,239)	125333-AA-2 .	CITIGROUP COMMERCIAL MORTGAGE	1.A	543,868	546, 196
90370@BL4	Replication 03.22.2022 USH2	1.D FE	151,050	242,340	242,340	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(94,784)	(100,852)	12572Q-AE-5 .	. CHICAGO MERCANTILE EXCHANGE	. 1.D FE		343, 192
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A	113,583			11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(71,274)	(72,218)	12635W-AA-5 . 126673-W6-5 .	COMM MORTGAGE TRUST	. 1.A		
90370@BL4	Replication 03.22.2022 USH2	1.A FM	210,633			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(132,637)	(130,882)	12668B-RC-9 .	CWALT 2006-0C2	1 A FM		552,016
90370@BL4	Replication 03.22.2022 USH2	1.G FE	675,897	1,084,392	1,084,392	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(424, 125)	(455, 146)	133131-AX-0 .	CAMDEN PROPERTY TRUST	1.G FE		1,539,538
90370@BL4	Replication 03.22.2022 USH2	1.F FE	537,339	862,093	862,093	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(337, 180)	(435,977)	141781-BK-9 .	CARGILL INC	1.F FE		1,298,069
90370@BL4	Replication 03.22.2022 USH2	1.A FM	110,488	177,265	177,265	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(69,332)	(87,065)	144526-AC-4 .	Carrington Mortgage Loan Trust	. 1.A FM		264,330
90370@BL4	Replication 03.22.2022 USH2	1.A FM	99,024	158,872	158,872	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(62, 138)	(74,619)	144531-FP-0 .	CARR 2006-NC1	1.A FM	221,009	233,490
90370@BL4	Replication 03.22.2022 USH2	1.A FM	201,917	323,951	323,951	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(126,703)	(147,523)	14453F-AD-1 .	. Carrington Mortgage Loan Trust	. 1.A FM	450,654	471,474
90370@BL4	Replication 03.22.2022 USH2	1.A FM 1.F FE	51,665	82,891	82,891	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32,420)	(49,508) (397,749)	14454E-AE-1 .	. Carrington Mortgage Loan Trust	1.A FM		132,399
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	11.4 FM	539,475 44,418			11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(338,520)	(397,749)	149123-CG-4 . 152314-JW-1 .	CATERPILLAR INC.	1.A FM		1,263,269
90370@BL4	Replication 03.22.2022 USH2	1.A FM	135,966	218,140	218, 140	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(85,318)	(120,539)	152314-011-1 152314-PS-3	CXHE 2003-B	1.A FM		338,679
90370@BL4	Replication 03.22.2022 USH2	1.D FE	196,765	315,684	315,684	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(123,470)	(153,090)	166756-AR-7	CHEVRON USA INC	1.D FE		468,774
90370@BL4	Replication 03.22.2022 USH2	1.D FE	329,578	528,767	528,767	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(206,810)	(206,947)	166764-BX-7	CHEVRON CORP	1.D FE		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	62,643	100,502	100,502	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(39,308)	(53,875)	191216-CE-8 .	COCA-COLA CO	. 1.F FE	139,810	154,377
90370@BL4	Replication 03.22.2022 USH2	1.F FE	108,012	173,292	173,292	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(67,778)	(89,762)	191219-AU-8 .	. COCA-COLA REFRESH USA	1.F FE	241,070	263,054
90370@BL4	Replication 03.22.2022 USH2	1.F FE	244,273	391,905	391,905	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(153,281)	(149,544)	191241-AH-1 .	COCA-COLA FEMSA SAB CV	. 1.F FE		541,449
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A FE	109, 165	175,1422,063,548	175, 142 2,063,548	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(68,501) (807,091)	(75,515) (1,019,487)	20268M-AA-4 . 2027A0-HY-8	. COMMONBOND STUDENT LOAN TRUST COMMONWEALTH BANK AUST	1.A FE		250,657 3,083,036
90370@BL4	Replication 03.22.2022 USH2	1.E FE			67,937	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(26.571)	(1,019,467)	207597-EJ-0 .	CONNECTICUT LIGHT & POWER CO	1.E FE		102,948
90370@BL4	Replication 03.22.2022 USH2	1.G FE	1.207.177	1.936.765	1,936,765	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(757,504)	(695,285)	20825C-AQ-7 .	PHILLIPS PETROLEUM	1.G FE	2.694.269	2,632,051
90370@BL4	Replication 03.22.2022 USH2	1.D FE	52,574	84,349	84,349	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32,990)	(45,029)	22160K-AM-7 .	. COSTCO WHOLESALE CORP	1.D FE	117,339	129,378
90370@BL4	Replication 03.22.2022 USH2	1.A	167,573	268,850	268,850	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(105, 152)	(91,725)	23345L-AE-9 .	DOLP TRUST	1.A	374,002	360,575
90370@BL4	Replication 03.22.2022 USH2	1.A	55,571	89, 156	89, 156	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(34,871)	(34,564)	23345L-AG-4 .	DOLP TRUST	1.A	124,026	123,720
90370@BL4	Replication 03.22.2022 USH2	1.G FE	561,111	900,232	900,232	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(352,097)	(346,550)	233851-CU-6 .	DAIMLER FINANCE NA LLC	. 1.G FE		1,246,782
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE	69,548	111,580 433,243	111,580	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(43,641)(169,449)	(31,722) (199,476)	244199-BF-1 . 24422E-UM-9 .	DEERE & CO.	1.F FE		143,303
90370@BL4	Replication 03.22.2022 USH2	1.F FE	269,427	433,243	433,243	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(169,449)	(199,476)	24422E-UN-9 . 24422E-UU-1 .	JOHN DEERE CAPITAL CORP	. 1.F FE		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	706.771	1, 133, 925	1.133.925	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(443,499)	(231,000)	26442U-AH-7 .	DUKE ENERGY PROGRESS LLC	. 1.F FE		1.694.985
90370@BL4	Replication 03.22.2022 USH2	1.G FE	704,653	1,130,527	1, 130,527	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(442, 170)	(576, 163)	26884A-BJ-1 .	ERP OPERATING LP	1.G FE	1,572,697	1,706,691
90370@BL4	Replication 03.22.2022 USH2	1.G FE	373,734	599,609	599,609	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(234,518)	(266,994)	26884A-BM-4 .	ERP OPERATING LP	1.G FE		866,603
90370@BL4	Replication 03.22.2022 USH2	1.F FE	95,810	153,715	153,715	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(60, 121)	(75,349)	291011-BG-8 .	. EMERSON ELECTRIC CO	1.F FE	213,836	229,064
90370@BL4	Replication 03.22.2022 USH2	1.A FM	626 , 121	1,004,533	1,004,533	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(392,891)	(469, 138)	29256P-AJ-3 .	ECR 2005-3	1.A FM		1,473,670
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.D FE		315, 134 89,673		11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(123,254)	(107,806)	30231G-AW-2 . 30231G-BH-4 .	EXXON MOBIL CORP	1.D FE		
90370@BL4	Replication 03.22.2022 USH2	1.0 FE	212,957			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(133,630)	(37, 127)	3023 IG-BH-4 . 30290M-AN-7 .	FREMF MORTGAGE TRUST	1.0 FE		
90370@BL4	Replication 03.22.2022 USH2	1.A	145,396	233,270	233,270	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(91,236)	(124,260)	3136AY-7L-1	FANNIEMAE-ACES	1.A		358,222
90370@BL4	Replication 03.22.2022 USH2	1.A	163,431	262,205	262,205	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(102,553)	(149,761)	3137FJ-KE-8 .	. FHLMC MULTIFAMILY STRUCTURED P	1.A		411,966
90370@BL4	Replication 03.22.2022 USH2	1.D FM	65,317	104,794	104,794	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,987)	(43,217)	32027N-WP-2 .	FIRST FRANKLIN BANK	. 1.D FM	145,780	148,011
90370@BL4	Replication 03.22.2022 USH2	1.E FE	128,947	206,879	206,879	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(80,914)	(138,740)	341081-FF-9 .	. FLORIDA POWER & LIGHT	1.E FE	287,793	345,618
90370@BL4	Replication 03.22.2022 USH2	1.E FE	64,369	103,272	103,272	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,391)	(44, 151)	341081-FJ-1 .	FLORIDA POWER & LIGHT	. 1.E FE	143,663	147,422
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE	95,583	153,351392,794	153,351	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(59,978)	(68,855)	344419-AA-4 . 36197X-AP-9 .	FOMENTO ECONOMICO MEX	. 1.G FE		
90370@BL4	Replication 03.22.2022 USH2	1 A	244,827	349,080	392,794	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(153,629) (136,532)	(159,828)	36197X-AP-9 . 36252C-AA-0 .	GSMS 2017-485L	1.A		552,623
90370@BL4	Replication 03.22.2022 USH2	1.A	110,506		177,293	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(69,342)	(83,255)	36254X-AA-2 .	GS MORTGAGE SECURITIES TRUST	1.A		260,548
90370@BL4	Replication 03.22.2022 USH2	1.A	107,315	172,173	172, 173	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(67,340)	(81,765)	36254X-AE-4 .	. GS MORTGAGE SECURITIES TRUST	1.A	239,513	253,937
90370@BL4	Replication 03.22.2022 USH2	1.G FE	540 , 113			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(338,921)	(381,626)	37331N-AD-3 .	GEORGIA-PACIFIC LLC	. 1.G FE	1,205,465	1,248,170
90370@BL4	Replication 03.22.2022 USH2	1.F FE	80,038	128,411	128,411	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(50,224)	(84,694)	377372-AE-7 .	. GLAXOSMITHKLINE PLC	1.F FE	178,635	213, 105
90370@BL4	Replication 03.22.2022 USH2	1.F FE	87,991	141, 170	141, 170	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(55, 214)	(66,408)	377372-AM-9 .	GLAXOSMITHKLINE PLC	. 1.F FE		207.578

# **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

					Replication	(Synthetic A	Asset) Trans	actions Open as of Dece	ember 31 of Curr						
			thetic Asset) Tra							Components	of the Repli	ication (Synthetic Asset) Tran			
1	2	3	4	5	6	7	8		Instrument(s) Open				h Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	11 Fair Value	CUSIP	Description	14 NAIC Designation or Other Description	Book/Adjusted Carrying Value	16 Fair Value
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE		2,180,461 358,609	2,180,461	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(852,818)		377372-AN-7 38406J-AE-8	GLAXOSMITHKLINE PLCGRCE 2020-GRCE	1.F FE	3,033,279 498,868	3,098,658
90370@BL4	Replication 03.22.2022 USH2	1.G FE	321,438	515,708	515,708	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(201,703)		404280-BM-0	HSBC HOLDINGS PLC	1.G FE	717,410	736,316
90370@BL4	Replication 03.22.2022 USH2	1.A FM	164,348	263,675	263,675	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(103, 128)	(132,043)	40430H-DG-0	HASC 2006-0PT1	1.A FM	366,804	395,718
90370@BL4	Replication 03.22.2022 USH2	1.A FM	119,366	191,507	191,507	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(74,902)			HSI Asset Securitization Corpo	1.A FM		299,247
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE	195,550	313,736	313,736	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(122,708)		427866-BD-9 43300L-AA-8	HERSHEY FOODS CORP	1.F FE		451, 193
90370@BL4	Replication 03.22.2022 USH2	1.F FE	269,899			11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(102,563)	(121,437)	43300L-AA-8 437076-BK-7	HOME DEPOT INC	1.A		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	192,060	308,137		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(120,518)		437076-BY-7	HOME DEPOT INC	1.F FE		436,688
90370@BL4	. Replication 03.22.2022 USH2	1.F FE	107 ,620	172,662	172,662	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(67,531)	(79,450)	437076-CA-8	HOME DEPOT INC	1.F FE	240, 193	252, 112
90370@BL4	. Replication 03.22.2022 USH2	1.F FE	538,602	864, 119	864, 119	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(337,973)		438516-BU-9	HONEYWELL INC	1.F FE	1,202,092	1,263,014
90370@BL4	. Replication 03.22.2022 USH2	1.F FE	376,372	603,841	603,841	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(236, 173)		438516-BZ-8	HONEYWELL INC HGMT 2015-HGLR	1.F FE		839,681
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A	108,283	173,726	173,726	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(67,947)		44217N-AC-0 44217N-AJ-5	HGMT 2015-HGLR	1.4	241,673	246, 194 172, 987
90370@BL4	Replication 03.22.2022 USH2	1.A	311,669	500,034	500,034	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(47,323)		44421L-AA-0	HY 2016-10HY	1.A		
90370@BL4	Replication 03.22.2022 USH2	1.A	110,981	178,054	178,054	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(69,640)	(91,935)	44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU	1.A	247,695	269,989
90370@BL4	. Replication 03.22.2022 USH2	1.G FE	550 , 199	882,726	882,726	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(345,250)			. INDIANA MICHIGAN POWER	1.G FE		1,332,568
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE			103,803	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(40,599)		456837-AG-8	ING GROEP	1.G FE		145,584 748,168
90370@BL4	Replication 03.22.2022 USH2	1.F FE				11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(205,962)		458140-BH-2 46625H-JU-5	JP MORGAN CHASE & CO	1.E FE		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	52,348	83,985	83,985	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32.848)		46625H-QW-3	JP MORGAN CHASE & CO	1.F FE		128,603
90370@BL4	Replication 03.22.2022 USH2	1.F FE	533,932	856,627	856,627	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(335,042)	(380,243)	46647P-BE-5	JPMORGAN CHASE & CO	1.F FE		1,236,870
90370@BL4	. Replication 03.22.2022 USH2	1.A	164, 160	263,374	263,374	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(103,010)		46868R-AA-2	Jackson Park Trust	1.A		371,071
90370@BL4	Replication 03.22.2022 USH2	2.B FE	426,981	685,038	685,038	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(267,931)		47233J-BH-0	. JEFFERIES GRP LLC / CAP	2.B FE		1,003,698
90370@BL4	Replication 03.22.2022 USH2	1.F FE	105,563			11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(66,241) (270,828)		532457-BP-2 532457-BV-9	LILLY (ELI) & CO	1.F FE		257,666 1,058,043
90370@BL4	Replication 03.22.2022 USH2	1.G FE	52.845	84,784	84,784	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(270,628)		55279H-AQ-3	MANUE & TRADERS TRUST CO	1.G FE		129,011
90370@BL4	Replication 03.22.2022 USH2	1.F FE	61,554	98,755	98,755	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(38,625)		571676-AB-1	MARS INC	1.F FE		130 , 178
90370@BL4	Replication 03.22.2022 USH2	1.A FM	134,303	215,473	215,473	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(84, 275)		576436-BY-4	MASD 2006-1	1.A FM	299,748	310,921
90370@BL4	Replication 03.22.2022 USH2	1. A FM	243,590	390,810	390,810	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(152,853)		576436-CW-7	MASD 2006-1	1.A FM		556,850
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE		1,212,949 552,302	1,212,949 552,302	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(474,406)		582839-AH-9 585055-BS-4	. MEAD JOHNSON NUTRITION CO	1.G FE		1,843,550 808,783
90370@BL4	Replication 03.22.2022 USH2	1.G FE	129,503	207,771	207,771	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(81,263)		585055-BU-9	MEDTRONIC INC	1.G FE	289,034	336, 180
90370@BL4	Replication 03.22.2022 USH2	1.E FE	215,310	345,438	345,438	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(135, 107)		58933Y-AF-2	MERCK & COMPANY, INC.	1.E FE		496,533
90370@BL4	. Replication 03.22.2022 USH2	1.E FE	190 , 857	306,206	306,206	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(119,763)		58933Y-AJ-4	. MERCK & COMPANY, INC	1.E FE	425,969	439, 112
90370@BL4 90370@BL4	. Replication 03.22.2022 USH2	1.E FE		484,825	484,825	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(189,624)		58933Y-AQ-8 58933Y-AX-3	MERCK & COMPANY, INC	1.E FE		676,495
90370@BL4	Replication 03.22.2022 USH2	1.6 FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(338,537)		59156R-AM-0	METLIFE INC.	1.6 FE		1,314,357
90370@BL4	Replication 03.22.2022 USH2	1.G FE	237,255	380,646	380,646	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(148,878)		59156R-AY-4	METLIFE INC.	1.G FE		511,220
90370@BL4	. Replication 03.22.2022 USH2	1.D FE	538,623	864, 153	864, 153	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(337,986)		59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE		1,300,803
90370@BL4	. Replication 03.22.2022 USH2	1.A FE	301,540	483,784	483,784	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(189,217)		594918-BH-6	MICROSOFT CORP	1.A FE	673,001	684,978
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A FE		485,000	485,000 1.067.525	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(189,692)		594918-BW-3 606822-AN-4	MICROSOFT CORP	1.A FE 1.G FE		675, 147 1, 494, 716
90370@BL4	Replication 03.22.2022 USH2	1.6 FE	323.954	519.744	519.744	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(417,528)	(225,004)	606822-AN-4	MITSUBISHI UFJ FIN GRP	1.G FE		744,716
90370@BL4	Replication 03.22.2022 USH2	1.G FE	1,349,572	2, 165, 220	2, 165, 220	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(846,856)	(897,668)	606822-BH-6	MITSUBISHI UFJ FIN GRP	1.G FE	3,012,076	3,062,888
90370@BL4	Replication 03.22.2022 USH2	1.G FE	833,025	1,336,485	1,336,485	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(522,723)		61746B-EF-9	MORGAN STANLEY	1.G FE	1,859,208	2,014,567
90370@BL4	. Replication 03.22.2022 USH2	1.D FE	84,539	135,632	135,632	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(53,048)	(72,243)		. NATIONAL AUSTRALIA BK/NY	1.D FE		207,875
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.E FE	1,080,052	1,732,808 977,460	1,732,808 977,460	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(677,732)		637432-MV-4 63860H-AE-9	NATIONAL RURAL UTILITIES NSTR 2007-A	1.E FE		2,508,945
90370@BL4	Replication 03.22.2022 USH2	1.D FM	69,412	111,363	111,363	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(43,556)		64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST	1.D FM		1,410,000
90370@BL4	. Replication 03.22.2022 USH2	1.A FM	124,043	199,011	199,011	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(77,837)	(82, 178)	64352V-NK-3	. NEW CENTURY HOME EQ LOAN TRUST	1.A FM	276,847	281, 189
90370@BL4	Replication 03.22.2022 USH2	1.A FM	184,888	296,630	296,630	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(116,017)	(137,258)	64352V-PA-3	. NEW CENTURY HOME EQ LOAN TRUST	1.A FM		433,888
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.E FE	247,025 616.891	396,321 989,724	396,321 989,724	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(155,008)		654106-AL-7 65536M-AE-7	NIKE, INC. CL B	1.E FE		524,938
90370@BL4	Replication 03.22.2022 USH2	1.A FM	322,417			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(387,099)	(412,517)	65536M-AE-7 66989H-AE-8	NHELI 2006-HE2 NOVARTIS CAPITAL CORP	1.A FM		1,402,241
90370@BL4	Replication 03.22.2022 USH2	1.F FE	224.983	360,956	360,956	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(202,316)		67021C-AN-7	NSTAR ELECTRIC CO	1.F FE		517,844
90370@BL4	. Replication 03.22.2022 USH2	1.G FE	556,899	893,474		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(349,454)	(437,604)	670346-AP-0	NUCOR CORP.	1.G FE		1,331,079
90370@BL4	Replication 03.22.2022 USH2	1.G FE	52,102	83,592	83,592	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32,694)		67066G-AE-4	NVDIA CORP	1.G FE		129,747
90370@BL4	. Replication 03.22.2022 USH2	1.0 FE		1,071,891	1,071,891	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(419,236)		67080L-AA-3	NUVEEN LLC	1.0 FE		1,607,059
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE	1,187,928	1,905,881 1,036,574	1,905,881 1,036,574	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(745,425)		693475-AW-5 69349L-AM-0	PNC BANK CORP	1.G FE		2,650,208
90370@BL4	Replication 03.22.2022 USH2	1.E FE	83,633	134, 179		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(52,480)		695114-BZ-0	PACIFICORP	1.E FE		212,099
90370@BL4	Replication 03.22.2022 USH2	1.E FE	54,923			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(34,464)		695114-CU-0	PACIFICORP	1.E FE		130,921

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1	2	Replication (Syn	thetic Asset) Tra	insactions 5	6	7	8	Dorivotivo	Instrument(s) Open		ot the Repi	ication (Synthetic Asset) Trai	sh Instrument(s) Held		
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		NAIC						9	10	11	12	13	NAIC	13	10
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
90370@BL4	. Replication 03.22.2022 USH2	1.G FE	657,478	1,054,841	1,054,841	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(412,567)	(533,606)	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	1,467,409	1,588,447
90370@BL4	Replication 03.22.2022 USH2	1.F FE	106,797	171,343	171,343	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(67,015)	(84,268)	718172-CE-7	PHILIP MORRIS	. 1.F FE		255,611
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE	582,179 66,961		934,034 107,431	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(365,318)	(367,862)	718172-CP-2 74251V-AJ-1	PHILIP MORRIS PRINCIPAL FINANCIAL GROUP INC	1.F FE	1,299,352	1,301,896 145,840
90370@BL4	Replication 03.22.2022 USH2	1.F FE		895,942		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(350,419)	(464,795)	743315-AV-5	PROGRESSIVE CORP OH	1.F FE		1,360,738
90370@BL4	Replication 03.22.2022 USH2	1.F FE	787,613	1,263,627	1,263,627	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(494,227)	(558,661)	747525-AU-7	QUALCOMM INC	1.F FE	1,757,854	1,822,288
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE		1,316,857 641,121	1,316,857 641,121	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(515,047)	(635,759) (310,655)	756109-AW-4 771196-BL-5	REALTY INCOME CORP	1.G FE	1,831,904 891,875	1,952,617
90370@BL4	Replication 03.22.2022 USH2	1.G FE		1,046,867		11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(250,754)	(540,634)	771196-BL-5 773903-AH-2	ROCKWELL INTL CORP (NEW)	1.C FE		951,776 1,587,502
90370@BL4	Replication 03.22.2022 USH2	1.G FE	633 , 174	1,015,849	1,015,849	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(397,317)	(511,617)	780082-AD-5	ROYAL BANK OF CANADA	1.G FE		1,527,465
90370@BL4	Replication 03.22.2022 USH2	1.G FE	86,032	138,028	138,028	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(53,985)	(65,993)	78409V-AM-6	S&P GLOBAL INC	1.G FE	192,013	204,021
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A 1.E FE	301,701 64,801	484,042 103,965	484,042	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(189,318)	(161,537)	78449R-AG-0 801060-AD-6	SLG OFFICE TRUST	1.A 1.E FE		645,579 162,784
90370@BL4	Replication 03.22.2022 USH2	1.A FM		103,965	126,698	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,663)	(58,819)	801060-AD-6 805564-QK-0	SAXON ASSET SEC TRUST			185,292
90370@BL4	Replication 03.22.2022 USH2	1.F FE	53,572	85,950	85,950	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(33,617)	(43,462)	808513-AM-7	SCHWAB, CHARLES CORP	1.F FE	119,567	129,412
90370@BL4	Replication 03.22.2022 USH2	1.F FE	140,350	225, 173	225, 173	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(88,069)	(103,938)	808513-AY-1	SCHWAB, CHARLES CORP	1.F FE		329, 111
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE				11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(349,028)		808513-AZ-8 808513-BA-2	SCHWAB, CHARLES CORP	1.F FE		1,352,340
90370@BL4	Replication 03.22.2022 USH2	1.F FE			102,979	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(40,803)		808513-BV-6	SCHWAB, CHARLES CORP	1.F FE		154, 153
90370@BL4	Replication 03.22.2022 USH2	1.D FE	756,697	1,214,027	1,214,027	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(474,828)	(478,625)	822582-AD-4	. SHELL INTERNATIONAL FIN	1.D FE	1,688,854	1,692,652
90370@BL4	Replication 03.22.2022 USH2	1.D FE	327,967	526, 183	526, 183	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(205,800)	(176,665)		SHELL INTERNATIONAL FIN	1.D FE		702,848
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE 1.G FE	161,843	259,657 1,884,474	259,657 1,884,474	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(101,557)		826418-BM-6 828807-DC-8	SIERRA PACIFIC POWER COSIMON PROPERTY GROUP	1.F FE		376,263
90370@BL4	Replication 03.22.2022 USH2	1.A FE	62,026	99,513	99,513	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(38,921)		83406E-AC-9	Social Professional Loan Progr	1.A FE		136,654
90370@BL4	Replication 03.22.2022 USH2	1.A FM	427,900	686,512	686,512	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(268,507)	(411,687)	83612C-AE-9	SVHE 2006-0PT5	1.A FM	955,019	1,098,199
90370@BL4	Replication 03.22.2022 USH2	1.F FE	673,020	1,079,776	1,079,776	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(422,320)		837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS	. 1.F FE	1,502,096	1,609,769
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.A FM 1.G FE				11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(48, 157)	(50,488)		SASC 2005-NC2 SUMITOMO MITSUI FINL GRP	1.A FM 1.G FE		173,614
90370@BL4	Replication 03.22.2022 USH2	1.G FE	54,201	86,959	86,959	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(34,011)	(39,695)		SUMITOMO MITSUI FINL GRP	1.G FE	120,970	126,655
90370@BL4	. Replication 03.22.2022 USH2	1.G FE	537 , 372	862,146	862,146	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(337,201)	(396,671)	86562M-BP-4	SUMITOMO MITSUI FINL GRP	1.G FE	1, 199, 346	1,258,817
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.F FE		918,414		11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(359, 208)		872540-AP-4 87612E-BL-9	TJX COMPANIES, INC	1.F FE	1,277,622	1,301,598
90370@BL4	Replication 03.22.2022 USH2	1.E FE	63,869	346,237 102,469		11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(135,419)	(44,537)	882508-AW-4	TEXAS INSTRUMENTS IN	1.F FE		147,007
90370@BL4	Replication 03.22.2022 USH2	1.E FE	51,918	83,296	83,296	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(32,578)	(45,937)	882508-BC-7	TEXAS INSTRUMENTS IN	1.E FE	115,874	129,232
90370@BL4	Replication 03.22.2022 USH2	1.E FE	107 , 758	172,885	172,885	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(67,618)	(73,849)	882508-BG-8	TEXAS INSTRUMENTS IN	1.E FE	240,503	246,734
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.E FE			418,618 865,727	11/22/2021 11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(163,729)	(172,831)	882508-BJ-2 88579Y-BG-5	TEXAS INSTRUMENTS IN	1.E FE		591,449 1,315,220
90370@BL4	Replication 03.22.2022 USH2	1.E FE	204,867		328,684	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(338,601)	(147,826)		TOYOTA MOTOR CORP	. 1.E FE		476,510
90370@BL4	Replication 03.22.2022 USH2	1.F FE	39,041	62,637	62,637	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(24,498)	(92,980)	89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE		155,617
90370@BL4	Replication 03.22.2022 USH2	1.G FE		1,069,563	1,069,563	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(418,325)		90352J-AC-7	. UBS GROUP FUNDING SWITZE	. 1.G FE		1,599,336
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.E FE	50,286		80,678 865,995	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(31,555)	(42,703)	904764-AU-1 906548-CP-5	UNILEVER CAPITAL CORP	. 1.E FE		123,381
90370@BL4	Replication 03.22.2022 USH2	1.G FE	231, 175	370,892	370,892	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(145,062)		907818-FB-9	UNION PACIFIC CORP	1.G FE		534,202
90370@BL4	. Replication 03.22.2022 USH2	1.F FE	568,791	912,554	912,554	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(356,916)		91159H-HR-4	US BANCORP	1.F FE	1,269,471	1,267,003
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.G FE	323,718	519,364 1,015,029	519,364 1,015,029	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(203, 133)	(265,285) (531,367)	91324P-CP-5 91324P-DE-9	. UNITED HEALTHCARE	1.G FE		
90370@BL4	Replication 03.22.2022 USH2	1.F FE	223,289		358,240	11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(396,996)	(145,285)	91324P-EE-8	UNITED HEALTHCARE	1.F FE		503,524
90370@BL4	Replication 03.22.2022 USH2	1.D FE	140,559			11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(88,201)	(63, 146)	92826C-AE-2	Visa Lnd Dev(Visa Int)	1.D FE		288,656
90370@BL4	Replication 03.22.2022 USH2	1.D FE	360 , 434	578,271	578,271	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(226, 172)	(180,318)	92826C-AF-9	Visa Lnd Dev(Visa Int)	1.D FE		758,588
90370@BL4 90370@BL4	Replication 03.22.2022 USH2	1.D FE	270,200 417,053	433,502 669,110		11/22/2021	03/22/2022	Replication 03.22.2022 USH2 Replication 03.22.2022 USH2	(169,550)	(175,816)	92826C-AM-4 931142-CK-7	Visa Lnd Dev(Visa Int) WAL-MART STORES	1.D FE		609,318 1,004,175
90370@BL4	Replication 03.22.2022 USH2	1.0 FE	270,558		434,076	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(169,775)		931142-CK-7 931142-EK-5	WAL-MART STORES	1.0 FE		627,374
90370@BL4	Replication 03.22.2022 USH2	1.A FE	38,263	61,388	61,388	11/22/2021	03/22/2022	Replication 03.22.2022 USH2	(24,010)	(31,004)	94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG	1.A FE	85,398	92,392
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,014,235	1,627,213	1,627,213	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(636,433)	(570,851)	002824-AV-2	ABBOTT LABORATORIES	1.F FE		2, 198, 065
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.F FE	959,963 198,857	1,540,141 319,041	1,540,141 319,041	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(602,377)	(548,810) (159,395)	002824-AY-6 002824-BB-5	ABBOTT LABORATORIES	1.F FE	2, 142,518 443,823	2,088,951 478,435
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	736,800	1, 182, 103	1, 182, 103	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(124,783)	(159,395)		ABBOTT LABORATORIES	1.F FE		1,677,012
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	184,781	296,457	296,457	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(115,950)	(127,028)	00386S-AL-6	ABU DHABI NATIONAL ENERGY CO	1.D FE	412,407	423,485
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	1,349,137	2, 164,521	2,164,521	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(846,583)	(1,049,939)		ALIBABA GROUP HOLDING	1.E FE	3,011,104	3,214,460
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE 1.G FE		710,118 326,045	710,118 326,045	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(277,740)	(324,347) (160,045)	02665W-CQ-2 03076C-AG-1	AMERICAN HONDA FINANCE	1.G FE		1,034,465
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,787,572	2,867,936	2,867,936	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1, 121, 701)	(1,495,563)		APOLLO MANAGEMENT HOLDIN	1.6 FE		4,363,498
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1, 197, 980	1,922,010	1,922,010		03/31/2022	Replication 03.31.2022 TUH2	(751,733)		03765H-AD-3	APOLLO MANAGEMENT HOLDIN	1.G FE	2,673,742	3,056,320

# SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Danlination (Com	thatia Assat) Tra	naationa	Replication (	Synthetic A	sset) Transa	actions Open as of Dece	ember 31 of Curr		of the Don	lication (Synthetic Asset) Trans	actions		
1	2	Replication (Syn	linelic Asset) Tra	5	6	7	8	Dorivativo I	Instrument(s) Open	Components	or the Rep		Instrument(s) Held		
1	2	3	4	3	O	1	0	Delivative i	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#JV6	Replication 03.31.2022 TUH2	1.B FE	913,680	1,465,885	1,465,885	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(573,334)	(664,913)	037833-AT-7 .	. APPLE COMPUTER INC	1.B FE		2, 130, 798
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.B FE	461,313	740,120	740, 120	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(289,474)	(365,568)	037833-AZ-3 . 037833-CX-6 .	APPLE COMPUTER INC	1.B FE		1, 105, 688
91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.B FE		578,693 1,092,841	578,693 1,092,841	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(226,337)(427,430)	(316,321)	040555-CZ-5	ARIZONA PUBLIC SERVICE CO	1.G FE		
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	162,233	260,283	260,283	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(101,801)	(146,596)	046353-AN-8 .	ASTRAZENECA	1.G FE		406,878
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	1,697,440	2,723,331	2,723,331	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,065,144)	(1,299,386)	049560-AN-5 .	. ATMOS ENERGY CORP	1.E FE	3,788,475	4,022,717
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	703, 181	1, 128, 166	1, 128, 166	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(441,246)	(510,763)	05348E-BF-5 .	. AVALONBAY COMMUNITIES	1.G FE		1,638,929
91283#JV6	Replication 03.31.2022 TUH2	1.A	340,034	545,542	545,542	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(213,371)	(251,964)	05359A-AG-8 .	AVENTURA MALL TRUST	1.A	758,913	797,506
91283#JV6	Replication 03.31.2022 TUH2	1.A	707,085	1,134,430	1, 134, 430	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(443,696)	(559, 197)	05491Y-AA-8 .	BANC OF AMERICA MERRILL LYNCH	1.A		1,693,627
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.F FE				11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(298,554)	(302,849)	055451-AQ-1 . 055451-AR-9 .	BHP BILLITON FIN USA	1.F FE		1,066,184
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	510,047	818,306	818,306	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(320,054)	(406,050)	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE	1,138,360	1,224,356
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,663,389	4,273,075	4,273,075	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,671,277)	(2,067,474)	05964H-AB-1 .	BANCO SANTANDER CHILE	1.G FE		6,340,549
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,552,587	2,490,931	2,490,931	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(974,248)	(992, 189)	05964H-AM-7 .	BANCO SANTANDER CHILE	1.G FE	3,465,180	3,483,120
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	343,795	551,576	551,576	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(215,731)	(294,440)	06051G-HM-4 .	BAFC 2004-2	1.G FE		846,016
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	689,848	1,106,775	1, 106,775	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(432,880)	(493,767)	06051G-HV-4 .	BAFC 2004-2	1.G FE		1,600,542
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1, 105, 101	1,772,996	1,772,996	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(693,451)	(732,295)	06051G-JT-7 .	BAFC 2004-2	1.F FE		2,505,291
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.C FE	2,036,024	3,266,547 420,551	3,266,547	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,277,605)	(1,636,786)	06406Y-AA-0 . 084664-BL-4 .	BANK OF NY MELLON CORP	1.F FE	4,544,152 585,036	4,903,332
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	2,275,111	3,650,132	3,650,132	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,427,632)	(1,338,070)	10373Q-AE-0	BP CAP MARKETS AMERICA	1.F FE	5.077.764	4,988,201
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	3,608,671	5,789,662	5,789,662	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(2,264,441)	(2,926,233)	110122-CP-1	BRISTOL-MYERS SQUIBB CO	1.F FE	8,054,103	8,715,895
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	643,289	1,032,076	1,032,076	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(403,664)	(434,617)	110122-CW-6 .	. BRISTOL-MYERS SQUIBB CO	1.F FE		1,466,693
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	292,098	468,635	468,635	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(183,292)	(206, 184)	110122-CZ-9 .	. BRISTOL-MYERS SQUIBB CO	1.F FE		674,819
91283#JV6	Replication 03.31.2022 TUH2	1.A	767,056	1,230,645	1,230,645	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(481,327)	(488,656)	125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE	1.A	1,711,973	1,719,301
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.D FE			762,832	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(298,357)	(317,459)	12572Q-AE-5 . 12635W-AA-5 .	. CHICAGO MERCANTILE EXCHANGE	1.D FE		1,080,291 800,945
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.A 1.A FM		1,067,485	573,620 1,067,485	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(224,353)	(227,325)	12635W-AA-5 . 126673-W6-5 .	CWHEL 2004-I A	1.A FM		1,498,358
91283#JV6	Replication 03.31.2022 TUH2	1.A FM		1,063,743	1,063,743	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(416,049)	(673,877)	12668B-RC-9	CWALT 2006-0C2	1.A FM	1,479,792	1,737,620
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2, 127, 571	3,413,421	3,413,421	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,335,050)	(1,432,697)	133131-AX-0 .	CAMDEN PROPERTY TRUST	1.G FE	4,748,471	4,846,118
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,691,420	2,713,672	2,713,672	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,061,366)	(1,372,356)	141781-BK-9 .	. CARGILL INC	1.F FE	3,775,038	4,086,028
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	347,793	557,990	557,990	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(218,240)	(274,062)	144526-AC-4	Carrington Mortgage Loan Trust	1.A FM		832,051
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.A FM	311,706 635,589	500,093	500,093	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(195,595)(398,832)	(234,882)	144531-FP-0 . 14453F-AD-1 .	CARR 2006-NC1	1.A FM		
91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.A FM		1,019,723 260,921	1,019,723 260,921	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(398,832)	(464,369)	14453F-AU-1 . 14454E-AE-1 .	. Carrington Mortgage Loan Trust Carrington Mortgage Loan Trust	1.A FM		1,484,092 416,761
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,698,144	2,724,460	2,724,460	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,065,585)	(1,252,025)	149123-CG-4 .	CATERPILLAR INC.	1.F FE		3,976,485
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	139,818	224,321	224,321	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(87,736)	(88,608)	152314-JW-1	CXHE 2003-B	1.A FM	312,057	312,929
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	427 , 989	686,654	686,654	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(268,563)	(379,430)	152314-PS-3	CXHE 2003-B	1.A FM	955,217	1,066,084
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	619,370	993,702	993,702	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(388,655)	(481,891)	166756-AR-7 .	. CHEVRON USA INC	1.D FE		1,475,593
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	1,037,438	1,664,439	1,664,439	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(650,992)	(651,422)	166764-BX-7 .	. CHEVRON CORP	1.D FE		2,315,860
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.F FE		316,358 545,485	316,358 545,485	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(123,733)	(169,586)	191216-CE-8 . 191219-AU-8 .	COCA-COLA CO	1.F FE		
91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.F FE			1,233,628	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(213,349)	(282,549)	191219-AU-8 . 191241-AH-1 .	COCA-COLA FEMSA SAB CV	1.F FE		1,704,358
91283#JV6	Replication 03.31.2022 TUH2	1.A FE	343,628		551,308	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(215,626)	(237,703)	20268M-AA-4 .	COMMONBOND STUDENT LOAN TRUST	1.A FE		
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	4,048,668	6,495,582	6,495,582	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(2,540,539)	(3,209,115)	2027A0-HY-8 .	COMMONWEALTH BANK AUST	1.D FE		9,704,697
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	133,291	213,849	213,849	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(83,640)	(110,209)	207597-EJ-0 .	. CONNECTICUT LIGHT & POWER CO	1.E FE		324,058
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	3,799,921	6,096,498	6,096,498	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(2,384,450)	(2,188,601)	20825C-AQ-7 .	PHILLIPS PETROLEUM	1.G FE		
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.D FE	165,491	265,510	265,510	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(103,846)	(141,741)	22160K-AM-7 .	. COSTCO WHOLESALE CORP	1.D FE		
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.A 1.A				11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(330,995)	(288,729)	23345L-AE-9 23345L-AG-4	DOLP TRUST	1.A		1, 135,008
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,766,249	2,833,726	2,833,726	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1, 108, 321)	(108,799)	23345L-AU-4 233851-CU-6	DAIMLER FINANCE NA LLC	1.G FE	3,942,047	3,924,587
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	218,920	351,230	351,230	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1, 100, 321)	(99,854)	244199-BF-1 .	DEERE & CO.	1.F FE		451,084
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	850,020	1,363,751	1,363,751	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(533,388)	(627,906)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1.F FE		1,991,657
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	848,095	1,360,663	1,360,663	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(532, 180)	(729,237)	24422E-UU-1	JOHN DEERE CAPITAL CORP	1.F FE	1,892,843	2,089,900
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	2,224,754	3,569,340	3,569,340	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,396,033)	(1,766,090)	26442U-AH-7	DUKE ENERGY PROGRESS LLC	1.F FE	4,965,373	5,335,430
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,218,088	3,558,644	3,558,644	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,391,850)	(1,813,631)	26884A-BJ-1 .	. ERP OPERATING LP	1.G FE	4,950,494	5,372,276
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.G FE	1,176,429	1,887,433 483,861	1,887,433 483,861	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(738,209)	(840,436) (237,181)	26884A-BM-4 . 291011-BG-8 .	ERP OPERATING LP	1.G FE		2,727,869 721,041
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	1,970,886	3, 162, 041	3,162,041	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,236,731)	(1,476,739)	29256P-AJ-3	ECR 2005-3	1.A FM	4,398,772	4,638,780
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	618,290			11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(387,977)	(339,349)	30231G-AW-2	EXXON MOBIL CORP	1.D FE	1,379,946	1,331,318
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	175,937	282,270	282,270	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(110,401)	(116,867)	30231G-BH-4 .	. EXXON MOBIL CORP	1.D FE		399, 137
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	670,340	1,075,477	1,075,477	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(420,639)	(391,231)	30290M-AN-7 .	FREMF MORTGAGE TRUST	1.A FM	1,496,116	1,466,708
91283#JV6	Replication 03.31.2022 TUH2	1.A	457,674	734,281	734,281	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(287, 191)	(393,320)	3136AY-7L-1 .	FANNIEMAE-ACES	1.A	1,021,472	1, 127, 601
91283#JV6	Replication 03.31.2022 TUH2	1.A	514,445	825,363		11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(322,814)	(471,414)	3137FJ-KE-8 .	. FHLMC MULTIFAMILY STRUCTURED P	1.A		1,296,776

					Replication	(Synthetic A	sset) Trans	actions Open as of Dece	ember 31 of Curr						
		Replication (Syn			0	7		D - di di	l= -t=		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		4.0		n Instrument(s) Held	1 45 1	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
91283#JV6	Replication 03.31.2022 TUH2	1.D FM	205,605	329,867	329,867	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(129,017)	(136,038)	32027N-WP-2	FIRST FRANKLIN BANK	1.D FM	458,884	465,905
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	405,894	651,207	651,207	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(254,699)	(436,721)	341081-FF-9	FLORIDA POWER & LIGHT	1.E FE		1,087,928
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	202,618	325,075	325,075	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(127, 143)	(138,977)	341081-FJ-1	FLORIDA POWER & LIGHT	1.E FE	452,218	464,052
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	300,874	482,714	482,714	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(188,798)	(216,740)	344419-AA-4	FOMENTO ECONOMICO MEX	1.G FE	671,512	699,454
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.A	770,660	1,236,428 1,098,826	1,236,428	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(483,589)	(503, 103) (526, 449)	36197X-AP-9 36252C-AA-0	GSMS 2013-GC12	1.A	1,720,017 1,528,596	1,739,531
91283#JV6	Replication 03.31.2022 TUH2	1.A	347,847		558,078	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(218,274)	(262,068)	36254X-AA-2	GS MORTGAGE SECURITIES TRUST	1.A 1 A		820, 146
91283#JV6	Replication 03.31.2022 TUH2	1.A	337,802	541,961	541,961	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(211,971)	(257,377)	36254X-AE-4	GS MORTGAGE SECURITIES TRUST	1.A	753,931	
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,700,154	2,727,684	2,727,684	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,066,847)	(1,201,272)	37331N-AD-3	GEORGIA-PACIFIC LLC	1.G FE	3,794,531	3,928,956
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	251,942	404,209	404,209	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(158,093)	(266,598)	377372-AE-7	GLAXOSMITHKLINE PLC	1.F FE		670,807
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	276,975	444,371	444,371	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(173,802)	(209,036)	377372-AM-9	GLAXOSMITHKLINE PLC	1.F FE		653,407
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	4,278,051	6,863,597	6,863,597	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(2,684,477)	(2,890,275)	377372-AN-7	GLAXOSMITHKLINE PLC	1.F FE	9,548,074	9,753,872
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.A 1.G FE	703,589	1,128,820 1,623,331	1, 128,820 1,623,331	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(441,502)	(384,991)	38406J-AE-8 404280-BM-0	GRCE 2020-GRCE	1.A 1.G FE	1,570,322 2,258,245	1,513,811
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE	517,330	1,623,331		11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(324,624)	(694,423)	404280-BM-0 40430H-DG-0	HASC 2006-0PT1	1.G FE		
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	375,736	602,821	602,821	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(235,774)	(339, 140)	40430K-AH-4	HSI Asset Securitization Corpo	1.A FM	838,596	941,961
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	615,548	987,570		11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(386,256)	(432,683)	427866-BD-9	HERSHEY FOODS CORP	1.F FE	1,373,826	1,420,253
91283#JV6	. Replication 03.31.2022 TUH2	1.A	514,492	825,438	825,438	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(322,844)	(382,257)	43300L-AA-8	HILTON USA TRUST	1.A	1,148,281	1,207,695
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	849,579	1,363,044	1,363,044	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(533, 111)	(663,250)	437076-BK-7	HOME DEPOT INC	1.F FE	1,896,155	2,026,294
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	604,563	969,945	969,945	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(379,363)	(404,651)	437076-BY-7	HOME DEPOT INC	1.F FE	1,349,308	1,374,596
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	338,762	543,501	543,501	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(212,573)	(250,090)	437076-CA-8	HOME DEPOT INC	1.F FE		793,592
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,695,396	2,720,051 1,900,756	2,720,051 1,900,756	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,063,861)	(1,255,631)	438516-BU-9 438516-BZ-8	HONEYWELL INC	1.F FE	3,783,912 2.644,176	3,975,682
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	340,849		546,850	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(213.883)	(228, 114)	4383 10-BZ-8 44217N-AC-0	HGMT 2015-HGLR	1.F FE		
91283#JV6	Replication 03.31.2022 TUH2	1.A	238,394	382,474	382,474	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(149,592)	(162,049)	44217N-AJ-5	HGMT 2015-HGLR	1. A	532,066	544,523
91283#JV6	Replication 03.31.2022 TUH2	1.A	981,063	1,573,993	1,573,993	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(615,617)	(788,082)	44421L-AA-0	HY 2016-10HY	1. A	2,189,610	2,362,076
91283#JV6	. Replication 03.31.2022 TUH2	1.A	349,341	560,475	560,475	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(219,212)	(289,389)	44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU	1.A	779,687	849,864
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,731,902	2,778,620	2,778,620	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,086,769)	(1,416,001)	454889-AS-5	INDIANA MICHIGAN POWER	1.G FE		4, 194, 621
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	203,660	326,747	326,747	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(127,797)	(131,519)	456837-AG-8	ING GROEP	1.G FE	454,544	458, 266
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.E FE	1,033,181	1,657,610	1,657,610	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(648,321)	(697,454) (258,817)	458140-BH-2 46625H-JU-5	INTEL CORP.	1.E FE		2,355,064
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	458 , 174			11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(103,398)	(140,446)	46625H-QW-3	JP MORGAN CHASE & CO	1.F FE		993,901
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1.680.696	2.696.466	2,696,466	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1.054.637)	(1.196.920)	46647P-BE-5	JPMORGAN CHASE & CO	1.F FE	3,751,103	3,893,387
91283#JV6	Replication 03.31.2022 TUH2	1.A	516,737		829,040	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(324,253)	(339,006)	46868R-AA-2	Jackson Park Trust	1.A		1, 168, 046
91283#JV6	Replication 03.31.2022 TUH2	2.B FE	1,344,041	2, 156, 345	2, 156, 345	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(843,386)	(1,003,069)	47233J-BH-0	JEFFERIES GRP LLC / CAP	2.B FE		3, 159, 415
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	332,289	533, 117	533, 117	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(208,512)	(277,957)	532457-BP-2	LILLY (ELI) & CO	1.F FE	741,628	811,073
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,358,575	2, 179,664	2,179,664	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(852,506)	(1,150,816)	532457-BV-9	LILLY (ELI) & CO	1.F FE	3,032,170	3,330,480
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE	166,345	266,879 310,859	266,879	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(104,381)	(139,219) (98,911)	55279H-AQ-3 571676-AB-1	. MANUF & TRADERS TRUST CO	1.G FE		406,098
91283#JV6	Replication 03.31.2022 TUH2	1.A FM			310,859 678,260	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(265,280)	(300,449)	576436-BY-4	MASD 2006-1	1.A FM		
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	766,767	1,230,181	1,230,181	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(481, 146)	(522,658)	576436-CW-7	MASD 2006-1	1.A FM	1,711,327	1,752,839
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,379,798	3,818,088	3,818,088	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,493,323)	(1,984,989)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1.G FE		5,803,077
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,083,612	1,738,520	1,738,520	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(679,967)	(807,345)	585055-BS-4	MEDTRONIC INC	1.G FE		2,545,865
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	407,646	654,017	654,017	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(255,798)	(404,202)	585055-BU-9	MEDTRONIC INC	1.G FE	909,815	1,058,219
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	677,746	1,087,359	1,087,359	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(425,286)	(475,613)	58933Y-AF-2	MERCK & COMPANY, INC.	1.E FE	1,512,645	1,562,972
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.E FE	600,775 951,224	963,868 1,526,119	963,868 1,526,119	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(376,986)	(418,358)	58933Y-AJ-4 58933Y-AQ-8	MERCK & COMPANY, INC.	1.E FE		1,382,226 2,129,454
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.E FE	1,698,226	1,526,119		11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(596,893)	(603,335)	58933Y-AQ-8 58933Y-AX-3	MERCK & COMPANY, INC.	1.E FE		
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	247,439	396,985	396,985	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,003,037)	(113,698)	59156R-AM-0	METLIFE INC.	1.G FE		510,684
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	746,825	1, 198, 188	1, 198, 188	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(468,633)	(411,017)	59156R-AY-4	METLIFE INC.	1.G FE	1,666,821	1,609,205
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	1,695,463	2,720,159	2,720,159	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,063,903)	(1,374,475)	59217G-BY-4	MET LIFE GLOB FUNDING I	1.D FE		4,094,634
91283#JV6	Replication 03.31.2022 TUH2	1.A FE	949 , 181	1,522,842	1,522,842	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(595,611)	(633,313)	594918-BH-6	MICROSOFT CORP	1.A FE		2, 156, 155
91283#JV6	Replication 03.31.2022 TUH2	1.A FE	951,566	1,526,669	1,526,669	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(597, 108)	(598,542)	594918-BW-3	MICROSOFT CORP	1.A FE		2, 125, 211
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,094,478	3,360,328	3,360,328 1,636,036	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,314,285)	(1,344,701)	606822-AN-4 606822-AT-1	MITSUBISHI UFJ FIN GRP	1.G FE	4,674,612 2,275,919	4,705,028 2,344,296
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE			6,815,620	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(839,883)	(708,260)	606822-BH-6	MITSUBISHI UFJ FIN GRP	1.G FE		
91283#JV6	Replication 03.31.2022 TUH2	1.G FE		4,206,952	4,206,952	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,645,415)	(2, 134, 450)	61746B-EF-9	MORGAN STANLEY	1.G FE		
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	266,110	426,940	426,940	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(166,984)	(227,405)	63254A-AP-3	NATIONAL AUSTRALIA BK/NY	1.D FE	593,923	654,345
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	3,399,758	5,454,487	5,454,487	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(2, 133, 348)	(2,443,102)	637432-MV-4	NATIONAL RURAL UTILITIES	1.E FE		7,897,590
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	1,917,770	3,076,823	3,076,823	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,203,401)	(1,361,813)	63860H-AE-9	NSTR 2007-A	1.A FM		4,438,636
91283#JV6	Replication 03.31.2022 TUH2	1.D FM	218,494	350,546	350,546	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(137, 105)	(164,751)	64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST	1.D FM	487,651	515,298
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.A FM	390 , 458	626,441 933,724	626,441	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(245,012)	(258,678)	64352V-NK-3 64352V-PA-3	NEW CENTURY HOME EQ LOAN TRUST	1.A FM		
131400#JV0	I DEDITICATION DO ST. ZUZZ TUDZ	L L.A. EM	a 501.98b	955.724		1 11/22/2021						INCH CENTURE DUME EV LUAN TRUS			

					Replication	(Synthetic A	sset) Trans	actions Open as of Dec	ember 31 of Curr						
			nthetic Asset) Tra			-		D : "			of the Repl	ication (Synthetic Asset) Tra			
1	2	3	4	5	6	7	8		Instrument(s) Open		40		sh Instrument(s) Held	45	10
		NAIC						9	10	11	12	13	14 NAIC	15	16
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	777,579	1,247,529	1,247,529	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(487,931)	(404,857)	654106-AL-7	NIKE, INC. CL B	1.E FE		1,652,386
91283#JV6	Replication 03.31.2022 TUH2	1.A FM		3, 115, 426	3, 115, 426	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,218,499)		65536M-AE-7	NHELI 2006-HE2	1.A FM	4,333,926	4,413,938
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.D FE		1,628,272 1,136,209	1,628,272 1,136,209	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(636,846)		66989H-AE-8 67021C-AN-7	NOVARTIS CAPITAL CORP NSTAR ELECTRIC CO	1.D FE		2,308,490 1,630,056
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	1,752,991	2,812,455	2,812,455	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,100,002)	(1,377,479)	670346-AP-0	NUCOR CORP.	1.G FE	3,912,457	4, 189, 934
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	164,006	263, 127	263, 127	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(102,914)		67066G-AE-4	NVDIA CORP	1.G FE		408,414
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.C FE		3,374,070 5,999,282	3,374,070 5,999,282	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,319,660)		67080L-AA-3 693475-AW-5	NUVEEN LLC PNC BANK CORP	1.C FE	4,693,729 8,345,710	5,058,658 8,342,255
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,033,752	3,262,901	3,262,901	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,276,179)		69349L-AM-0	PNC BANK NA	1.G FE	4,539,081	4,743,401
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	263,258	422,364	422,364	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(165, 194)	(245,276)	695114-BZ-0	PACIFICORP	1.E FE		667,640
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.E FE	172,885	277,372	277,372	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(108,485)		695114-CU-0	PACIFICORP	1.E FE		412, 110
91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.G FE		3,320,401	3,320,401	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,298,669)	(1,679,671) (265,255)	70213B-AB-7 718172-0E-7	PHILIP MORRIS	1.G FE		5,000,073 804,605
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,832,569	2,940,128	2,940,128	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,149,937)	(1, 157, 945)	718172-CP-2	PHILIP MORRIS	1.F FE	4,090,065	4,098,073
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	210,779		338,169	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(132,264)		74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC	1.G FE		459,070
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.F FE		2,820,224	2,820,224	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,103,040)	(1,463,070)	743315-AV-5 747525-AU-7	PROGRESSIVE CORP OH	1.F FE	3,923,264	4,283,293 5,736,148
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,583,666	4, 145, 169	4, 145, 169	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,621,250)	(2,001,225)		REALTY INCOME CORP	1.G FE		6,146,394
91283#JV6	Replication 03.31.2022 TUH2	1.C FE	1,257,876	2,018,105	2,018,105	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(789,317)	(977,871)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1.C FE	2,807,422	2,995,975
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.G FE	2,053,947 1,993,088	3,295,301	3,295,301 3,197,661	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,288,852)	(1,701,794) (1,610,454)	773903-AH-2 780082-AD-5	ROCKWELL INTL CORP (NEW)	1.G FE	4,584,153 4,448,324	4,997,095
91283#JV6	Replication 03.31.2022 TUH2	1.G FE		434 . 480	434,480	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(169.933)	(207,731)	78409V-AM-6	S&P GLOBAL INC	1.G FE		4,808,115 642,211
91283#JV6	Replication 03.31.2022 TUH2	1.A	949,688	1,523,656	1,523,656	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(595,929)	(508,482)	78449R-AG-0	SLG OFFICE TRUST	1.A		2,032,137
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	203,979	327,259	327,259	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(127,997)		801060-AD-6	SANOFI	1.E FE	455,256	512,408
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.A FM 1.F FE	248,581	398,817 270,551	398,817 270,551	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(155,985)		805564-QK-0 808513-AM-7	SAXON ASSET SEC TRUSTSCHWAB, CHARLES CORP	1.A FM	554,801 376,368	583,257 407,361
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	441,789	708,794	708,794	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(277, 222)		808513-AN-1	SCHWAB, CHARLES CORP	1.F FE		1,035,968
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	1,750,854	2,809,026	2,809,026	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,098,661)	(1,447,833)	808513-AZ-8	SCHWAB, CHARLES CORP	1.F FE	3,907,687	4,256,859
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.F FE		1, 133, 221	1,133,221	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(443,223)	(497,959) (161,084)	808513-BA-2 808513-BV-6	SCHWAB, CHARLES CORP	1.F FE		1,631,179 485,240
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	2,381,912	3,821,480	324, 156	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,494,650)		822582-AD-4	SHELL INTERNATIONAL FIN	1.D FE		5,328,084
91283#JV6	Replication 03.31.2022 TUH2	1.D FE	1,032,367	1,656,304	1,656,304	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(647,810)	(556, 102)	822582-BQ-4	. SHELL INTERNATIONAL FIN	1.D FE	2,304,115	2,212,406
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.F FE		817,342	817,342	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(319,677)		826418-BM-6 828807-DC-8	SIERRA PACIFIC POWER CO	1.F FE		1, 184, 390
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.G FE		5,931,897	5,931,897 313,244	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(2,320,072)		828807-DC-8 83406E-AC-9	SIMON PROPERTY GROUP Social Professional Loan Progr	1.G FE		8,699,762 430,156
91283#JV6	Replication 03.31.2022 TUH2	1.A FM	1,346,932	2, 160, 985	2, 160, 985	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(845,200)	(1,295,896)	83612C-AE-9	SVHE 2006-0PT5	1.A FM	3,006,185	3,456,881
91283#JV6	Replication 03.31.2022 TUH2	1.F FE		3,398,890	3,398,890	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,329,367)		837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS	1.F FE	4,728,257	5,067,189
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.A FM 1.G FE		387,573 256,944		11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(151,587)	(158,925)	86359D-VX-2 86562M-AF-7	SASC 2005-NC2SUMITOMO MITSUI FINL GRP	1.A FM		546,498
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	170,613	273,728	273,728	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(107,060)	(124,952)		SUMITOMO MITSUI FINL GRP	1.G FE		398,680
91283#JV6	Replication 03.31.2022 TUH2	1.G FE		2,713,839	2,713,839	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,061,431)	(1,248,631)	86562M-BP-4	SUMITOMO MITSUI FINL GRP	1.G FE	3,775,270	3,962,470
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.F FE	1,801,923	2,890,960 1.089.874	2,890,960 1.089.874	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,130,706)		872540-AP-4 87612E-BL-9	TJX COMPANIES, INC	1.F FE		4,097,135 1,566,133
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	201,044	322,551	322,551	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(126, 155)	(140, 194)	882508-AW-4	TEXAS INSTRUMENTS IN	1.E FE		462,744
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	163,426	262, 196	262, 196	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(102,550)	(144,598)	882508-BC-7	TEXAS INSTRUMENTS IN	1.E FE		406,794
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.E FE		544,202 1,317,715	544,202 1,317,715	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(212,847)	(232,460)	882508-BG-8 882508-BJ-2	TEXAS INSTRUMENTS IN	1.E FE		776,662 1,861,748
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	1,698,551	2,725,112	2,725,112	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,065,841)	(1,414,903)		3M CO	1.E FE	3,790,953	4, 140, 016
91283#JV6	Replication 03.31.2022 TUH2	1.E FE	644,876	1,034,622	1,034,622	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(404,660)	(465,323)	892331-AC-3	TOYOTA MOTOR CORP	1.E FE		1,499,946
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	122,893	197, 166	197, 166	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(77, 115)		89417E-AD-1	THE TRAVELERS COMPANIES INC	1.F FE		489,846
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.G FE	2,098,476 158,289	3,366,742	3,366,742	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,316,793)	(1,667,607)	90352J-AC-7 904764-AU-1	. UBS GROUP FUNDING SWITZE	1.G FE	4,683,535	5,034,348
91283#JV6		1.F FE	1,699,077	2,725,957	2,725,957	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,066,171)	(1,399,145)	906548-CP-5	UNION ELECTRIC COMPANY	1.F FE	3,792,128	4, 125, 102
91283#JV6	Replication 03.31.2022 TUH2	1.G FE	727,687	1, 167, 483	1, 167, 483	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(456,624)		907818-FB-9	UNION PACIFIC CORP	1.G FE		1,681,546
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.F FE 1.G FE		2,872,514 1,634,842	2,872,514 1,634,842	11/22/2021 11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(1,123,492)	(1,115,725)	91159H-HR-4 91324P-CP-5	. US BANCORP	1.F FE	3,996,006	3,988,238
91283#JV6		1.F FE	1,991,481	3, 195, 082	3, 195, 082	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(1,249,654)		91324P-DE-9	UNITED HEALTHCARE	1.F FE	4,444,736	4,867,704
91283#JV6	Replication 03.31.2022 TUH2	1.F FE	702,864	1, 127, 657	1, 127, 657	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(441,047)	(457,324)	91324P-EE-8	UNITED HEALTHCARE	1.F FE	1,568,704	1,584,981
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2	1.D FE		709,852	709,852	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(277,636)	(198,771)	92826C-AE-2	Visa Lnd Dev(Visa Int)	1.D FE		
91283#JV6 91283#JV6	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	1.D FE		1,820,265 1,364,565	1,820,265 1,364,565	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2 Replication 03.31.2022 TUH2	(533,706)	(553,430)	92826C-AF-9 92826C-AM-4	Visa Lnd Dev(Visa Int) Visa Lnd Dev(Visa Int)	1.D FE		2,387,864 1,917,995
91283#JV6	Replication 03.31.2022 TUH2	1.0 FE	1,312,789	2, 106, 206	2, 106, 206	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(823,775)	(1,054,709)	931142-CK-7	WAL-MART STORES	1.C FE	2,929,981	3, 160, 914
91283#JV6	Replication 03.31.2022 TUH2	1.C FE		1,366,374	1.366.374	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(534,413)	(608.456)	931142-EK-5	WAL-MART STORES	1.C FE		1.974.830

# SI12.2

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

# **SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

					rtophodilon	(Oynthicito / t	ooct) Hanse	actions open as of bec	ciliber of or our	Citt i Cai					
		Replication (Synt	thetic Asset) Tra	insactions						Components	of the Repli	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Open			Cash	Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
91283#JV6	Replication 03.31.2022 TUH2	1.A FE	120,443	193,236	193,236	11/22/2021	03/31/2022	Replication 03.31.2022 TUH2	(75,578)	(97,593)	94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG	1.A FE	268,813	290,828
999999999	- Totals			2,111,427,761	2,111,427,761	XXX	XXX	XXX	(6,958,745,110)	(8,388,688,087)	XXX	XXX	XXX	9,070,172,871	10,500,115,847

# **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Q	uarter	Second	Quarter	Third G	Quarter	Fourth	Quarter	Year T	o Date
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
Beginning Inventory	1,039,700,000	1,823,564,900					1,077,300,000	7,704,720,862	1,039,700,000	1,823,564,900
Add: Opened or Acquired Transactions					1,077,300,000	7,704,720,862	1,509,600,000	6,958,745,111	2,586,900,000	14,663,465,972
Add: Increases in Replication (Synthetic Asset)     Transactions Statement Value	xxx		xxx		xxx		XXX		xxx	
Less: Closed or Disposed of Transactions	1,039,700,000	1,823,564,900					1,077,300,000	7,704,720,862	2,117,000,000	9,528,285,761
Less: Positions Disposed of for Failing Effectiveness     Criteria										
Less: Decreases in Replication (Synthetic Asset)     Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory					1,077,300,000	7,704,720,862	1,509,600,000	6,958,745,111	1,509,600,000	6,958,745,111

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Va	lue Check
1.	Part A, Section 1, Column 14	(50,838,572)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	51,749,196	
3.	Total (Line 1 plus Line 2)		910,623
4.	Part D, Section 1, Column 6	90,039,733	
5.	Part D, Section 1, Column 7	(44,323,754)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(44,805,356)
		5 · · · · · · · · · · · · · ·	
		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		20,216,392
10.	Part D, Section 1, Column 9	84,392,612	
11.	Part D, Section 1, Column 10	(15,606,608)	
12	Total (Line 9 minus Line 10 minus Line 11)		(48,569,612)
		Potential Exposure Cl	heck
13.	Part A, Section 1, Column 21	31,287,117	
14.	Part B, Section 1, Column 20	75,730,749	
15.	Part D, Section 1, Column 12	107,017,866	
16.	Total (Line 13 plus Line 14 minus Line 15)		

### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

	(Casn	Equivalents)			
		1	2	3	4
		Total	Bonds	Money Market Mutual funds	Other (a)
		TOTAL	Donus	iviutuai iurius	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	313.981.867	313.981.867		
	200 Madjactod carrying value, 2000 mbor o'r o'r phor your				
2.	Cost of cash equivalents acquired	40,054,001,782	39,834,502,171		219,499,611
3.	Accrual of discount	157,618	157,229		389
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals	(6.866)	(6.866)		
J.	Total gailt (1055) off disposals	(0,000)	(0,000)		
6.	Deduct consideration received on disposals	39,610,573,287	39,391,073,287		219,500,000
7.	Deduct amortization of premium	29,336	29,336		
8.	Total foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other than temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-				
	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	757,531,778	757,531,778		
11.	Deduct total nonadmitted amounts				
		757 504 770	757 504 770		
12.	Statement value at end of current period (Line 10 minus Line 11)	757,531,778	757,531,778		

<sup>(</sup>a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

# **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

						SHOWING All Rea	al Estate OVVIV	ILD December	or or ouricit							
1	2	Location	on	5	6	7	8	9	10	Chan	ge in Book/Adjus	sted Carrying Valu	ue Less Encumbra	ances	16	17
		3	4							11	12	13	14	15		
		1	•											Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Dools/Adissotad			Other-Than-	Current Veerle		Book/	Interest	Tayaa
								Book/Adjusted			-	Current Year's				Taxes,
				_	Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value	Carrying	Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
0399999. Total Property occupied by the	e reportin	g entity														
(273) INDUSTRIAL		Montebello	CA	05/19/2009	12/31/2021	20,306,726		15,938,510		348,664			(348,664)		2,867,197	
(5081) PIAZZA D'ORO, LLC		OCEANSIDE	CA	12/31/2015	12/31/2021	82,827,513	60,617,000	3,706,263	117,007,745	1,926,974			(1,926,974)		8,077,853	4,365,239
(119) APARTMENT BUILDING		Pasadena	CA	08/01/1972	12/31/2021	7,648,140		1,365,040	37,609,442	567,374			(567,374)		2,348,401	
(120) APARTMENT BUILDING		Pasadena	CA	12/10/2008	12/31/2021	37,276,551		26,062,518	54,045,994	956,776			(956,776)		3,799,621	1,350,755
(274) WAREHOUSE		Pico Rivera	CA	05/20/2009	12/31/2021	17,290,933		13,868,342		276,893			(276,893)		1,705,650	800,467
(269) WAREHOUSE		Vernon	CA	12/19/2008	12/31/2021	13,377,427	3,606,766	6, 171,809	21,864,067	320,725		91, 106			1,488,244	463,904
(5073) GUARDIAN TRYON VILLAGE, LLC		WILMINGTON	DE	09/01/2012	12/31/2021	56,222,549	22,983,297	19,817,708	69,740,578	1,622,909		531,324			6,044,409	3, 122,854
(127) WAREHOUSE		Pearl City	HI	01/01/1977	12/31/2021	1,768,418		33,762	79,836	62,239			(62,239)		739,284	542,706
(7018) Hanover Hoffman Estates, LLC		HOFFMAN ESTATES	IL	12/27/2017	12/31/2021	24,542,552		21,450,931	19,674,366	1, 134, 374			(1,134,374)		3,013,821	3,247,276
(7020) Hanover South Barrington, LLC		SOUTH BARRINGTON	IL	12/27/2017	12/31/2021	8,424,311		7,090,010	7, 159, 073	416, 143			(416, 143)		941,564	913, 179
(7024) Cambridge Park Apartments		CAMBRIDGE	MA	12/09/2019	12/31/2021	151, 184, 325	75,000,000		148,389,286	3,145,064			(3,145,064)		7,966,247	5,230,753
(5098) GUARDIAN LUMIERE, LLC		MEDFORD	MA	05/11/2016	12/31/2021	68,359,414	34,800,000		64,739,845	1,594,909			(1,594,909)		4,452,057	2,863,123
(5054) GUARDIAN LEDGES, LLC		WEYMOUTH	MA	01/01/1977	12/31/2021	62,828,706	47,500,000	(1, 109, 021)	89,900,932	1,871,640			(1,871,640)		7,358,725	4,587,144
(5065) GUARDIAN PARK PLACE, LLC		ANNAPOLIS	MD	12/30/2011	12/31/2021	42,069,201	19,913,801	11,368,341	38,748,125	1,339,549		606,099			4,516,953	3,342,287
(7023) Guardian Springwoods III,LLC		SPRING	1X	11/12/2019	12/31/2021	49,267,838	30,000,000	19,267,838	47,575,000	4 475 050		(30,000,000)				
(5053) GUARDIAN QUINCY, LLC		ARLINGTON	VA	10/17/2008	12/31/2021	62,111,504	05 000 000	42,119,019	36,632,553	1,475,356			(1,475,356)		2,909,376	1,574,100
(5089) SEASONS LYNNWOOD, LLC			WA	01/14/2014	12/31/2021	43,815,011 749.321.120	25,000,000 319,420,864	9,379,065	60,411,729	1, 135, 027			(1,135,027)		4,836,993	2,805,370
0499999. Properties held for the produc	Properties held for the production of income							289,755,271	894,077,420	18, 194, 616		(28,771,472)	(46,966,087)		63,066,395	37,256,625
				·	ļ			<del> </del>				<del> </del>	ļ			
0699999 - Totals						749.321.120	319,420,864	289,755,271	894.077.420	18.194.616		(28.771.472)	(46,966,087)		63.066.395	37,256,625
000000 101410						143,321,120	019,420,004	203,733,271	034,077,420	10, 134,010		(20,771,472)	(70,000,007)		00,000,000	07,230,023

# **SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

Date   Description of Property   City   State   Acquired   Name of Vendor   Acquisition   Encumbrances   Less Encumbrances   Acquisition   Acquisition   Encumbrances   East Encumbrances   Acquisition   Encumbrances   East Encum	1		-	4	5	6	7	8	9
Date   Date		Location							
Date   Description of Property   City   State   Acquired   Name of Vendor   Acquisition   Encumbrances   Less Encumbrances   Acquisition   Encumbrances   Acquisition		2	3	1					Additional
Date   Description of Property   City   State   Acquired   Name of Vendor   Acquisition   Encumbrances   Less Encumbrances   Acquisition   Acq						Actual Cost		Book/Adjusted	Investment
Description of Property   City   State   Acquired   Name of Vendor   Acquisition   Encumbrances   Less Encumbrances   Acquisition   City   Acquisition   PASADRA   City   Acquisition   City   Acquisition   City   Acquisition   City   Acquisition   City   Acquisition   City				Date			Amount of		Made After
1/20   APATIBLET BUILDING   PASACENA   CA   12/31/2021   Various   91.106	Description of Property	City	State	Acquired	Name of Vendor				Acquisition
Case   MARPHUSE   Vernon   CA   12/31/2021   Various   Separation   Case   Ca		PASADENA	CA.	12/31/2021 Various					
Internation	(120) APARTMENT BUILDING	PASADENA	CA						203,347
			CA	12/31/2021 Various			91, 106		
0199999. Acquired by Purchase	(127) WAREHOUSE		HI	12/31/2021 Various					10,000
SOB1   PIAZZA   D'GO, LLC   CA   12/31/2021   Various   CST   Various   Various   Various   Various   Various   Various   Various   Various   Various   Vari		MEDFORD	MA	12/31/2021 Various					159,378
5073 GUAPO I NA TRYON VILLAGE, LLC   WILLINATON   DE   1,2/31/2021   Various   531,324	0199999. Acquired by Purchase						91,106		959,739
ROFINA BETATES   I.   12/31/2021   Various			CA						680
Total   Park			DE				531,324		462,894
CAMBR   DEF   MA			IL	12/31/2021 Various					3,085,844
(5054) GUARDIAN PARK PLACE, LLC			IL						205,301
C5065  GUARDIAN PARK PLACE, LLC	(7024) Cambridge Park Apartments		MA						
'(7023) Guardian Springwoods III, LLC			MA						847,986
Specific Control of			MD						576,983
(5089)   SEASONS LYNNII00D, LLC			TX				(30,000,000)	19,267,838	
0299999. Acquired by Internal Transfer         49,267,838         (28,862,577)         19,267,838         6,3			VA						974,954
		LYNNWOOD	WA	12/31/2021 Various					110,588
	0299999. Acquired by Internal Transfer					49,267,838	(28,862,577)	19, 267, 838	6,351,456
				+					
1 0300000 - Totals	0399999 - Totals			·- <del> </del>		49,267,838	(28,771,472)	19,267,838	7,311,195

# **SCHEDULE A - PART 3**

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

				niowing All Iteal Estate D	OI OOLD I	Juning the													
1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent			Current		Change in		Carrying		Foreign			Earned	
							Value Less		Year's	Current	Book/	Change in			Exchange	Realized	Total	Less	Taxes,
						ments and		Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	Citv	State	Date	Name of Purchaser	Cost		Year	ciation				Value		Year	Disposal	-	Disposal		
		State			Cost	brances	real	Clation	Recognized	brances	(11-9-10)	value	Disposal	226,907	Disposai	Disposal		brances	Incurred
(5077) GUARDIAN SAN JUANITA, LLC Various	Various		12/31/2021	Various										220,907		226,940	226,940		30.460
0199999. Property Dispose				vai rous										226.907		226.940	226.940		30,460
(3500) BLICOA HOME OFFICE BUILDING				T										226,907		226,940	226,940		30,460
(3500) BLICUA HOME OFFICE BUILDING	PITTSFIELD	МА	12/31/2021	Various	3.021		3,021						3,021	3,021					
0299999. Property Transfer				vai 1003	3.021		3.021						3.021	3.021					
0299999. FToperty Transfer	reu			T	3,021		3,021						3,021	3,021					
					-														
		<b>-</b>						<del> </del>			<del> </del>	<b></b>				ł			
		·····											+						
0000000 T-4-1-																			
0399999 - Totals					3,021		3,021	1				1	3,021	229,928	1	226,940	226,940	1	30.460

						age Loans OW	NED December 3	31 of Current Yea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					_		Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1052276		MOUNTAIN BROOK	AL		05/02/2017	3.760	24,975,000		-				50,241,618	
1052288 1052423		TUSCALOOSA	AL		09/28/2017 09/20/2021	3.910 3.500	24,750,000							
1052372		BUENA PARK	CA CA		12/17/2019	3.600	25,000,000						56,500,000	10/15/2019
1052200		BURBANK	CA		01/01/2016	3.900	5,378,271						10,555,556	11/19/2014
1052207		BURBANK	CA		01/01/2016	3.500	22,000,000							03/02/2015
1052321		BURBANK	CA.		04/05/2018	3.880	5,000,000						10,250,000	03/21/2018
1051985		CAPITOLA	CA		01/01/2016	5.690	5,676,135		-				22,000,000	08/29/2005
1052231 1052269		Carlsbad	CA		01/01/2016 02/07/2017	3.850 3.810	25,584,381		-				47,600,000 23,550,000	11/02/2015
1052253		CONCORD	CA		08/15/2016	4.040	17,273,440							
1052225		Culver City	CA		01/01/2016	3.510	15,705,508						178,900,000	
1052226		Culver City	CA		01/01/2016	3.510	376, 180						2,288,889	
1052241		CULVER CITY	CA		04/21/2016	3.980	29,527,437						60,054,930	
1052243 1052279		CULVER CITY	CA.	+	04/21/2016 07/26/2017	3.980 3.700	15,490,000 7,020,847				-		34,300,000 173,500,000	09/26/2017
1052356		EL MONTE	CA.		01/26/2017	4.360	15,525,000							11/15/2018
1052347		GLENDORA	CA	-	10/22/2018	4.040	17, 108, 000		-		-		31,423,000	07/09/2018
1052198		IRVINE	CA.		01/01/2016	3.800	41,544,754							10/28/2014
1052203		IRVINE	CA.		01/01/2016	3.750	36,260,679						75,500,000	01/09/2015
1052377		IRVINE	CA		12/26/2019	4.250	39,200,000						75,200,000	12/02/2019
1052246		LAKEWOOD	CA		05/05/2016	3.900	13,829,529		-				30,697,561	01/29/2016
1052309 1052370		LANCASTER	CA.		10/23/2017	3.520 3.500	11,740,000							
1052178		LOS ANGELES	ΓΔ		01/01/2016	4.310	6,692,176						136,500,000	
1052228		LOS ANGELES	CA		01/01/2016	4.180	36,345,154		-					
1052290		LOS ANGELES	CA.		09/29/2017	3.740							20,673,750	
1052291		LOS ANGELES	CA		09/29/2017	3.540	7, 102, 697						20,752,500	
1052292		LOS ANGELES	CA		09/29/2017	3.740	5,720,159		-				13,050,000	
1052293 1052294		LOS ANGELES	CA		09/29/2017	3.540 3.740	5,532,627 3,551,733		-				19,488,750	
1052294		LOS ANGELES LOS ANGELES	CA		09/29/2017	3.740	9,457,802						8,475,000 28,462,500	
1052410		LOS ANGELES	CA CA	· · · · · · · · · · · · · · · · · · ·	01/19/2021	3.650	76,000,000						125,000,000	
1052437		LOS ANGELES	CA.		12/30/2021	3.600	90,000,000						135,300,000	
1052287		MALIBU	CA		09/18/2017	3.660	28,855,330						54,300,000	
1052300		MODESTO	CA.		10/23/2017	3.520	17,700,000						31,600,000	
1052259 1052267		MONTEREY	CA		11/18/2016	4. 150	44,285,298		-				102, 177, 049	08/02/2016
1052373		MOUNTAIN VIEW	CA	-	02/07/2017 12/17/2019	3.810 3.600	17,300,000 24,000,000		-					12/31/2016
1052229		OCEANSIDE	CA	1	01/01/2016	3.710								09/09/2015
1052343		OCEANS I DE	CA.		10/01/2018	4.060	42,500,000						77,350,000	08/31/2018
1051889		ORANGE	CA	· <b> </b>	01/01/2016	7.320	830,088						14,500,000	05/24/2002
1052384		OXNARD	CA		02/28/2020	3.270	55,500,000		-		1 000 5		92,528,244	11/19/2021
1052369 1052299		REDONDO BEACH	CA.	+	10/01/2019	5.000 3.520	30,959,261 14,750,000		-		1,299,262			05/06/2019
1052299		SAN DIEGO	CA CA	†	01/01/2016	5.000			-		-		28,900,000	
1052169		SAN DIEGO	CA	1	01/01/2016		14, 471, 053						29,941,850	
1052177		SAN DIEGO	CA.		01/01/2016	4.490	1,487,219						3,344,444	03/06/2013
1052251		SAN DIEGO	CA		08/09/2016	3.830	35,341,342						83,271,605	
1052262		San Diego	CA	-}	12/14/2016	3.350	41,262,528		-		-			
1052278 1052242		SAN DIEGOSAN FRANCISCO	CA	+	06/29/2017	3.510 3.980	56,300,000 12,101,429		-					03/31/2017
1052242		SAN JOSE	CA	·	04/21/2016				-		1,076,546			
1052389		SAN JOSE	CA	1	11/30/2020	3.750	50,000,000						144,000,000	10/23/2020
1052197		SANTA MONICA	CA		01/01/2016		6,320,010						14,583,333	
1052237		SANTA MONICA	CA		04/07/2016	4.070	4,435,707						10, 180,000	04/27/2015
1052163		SIMI VALLEY	CA		01/01/2016	3.840	2,698,275						9,250,000	
1052166		AURORA		-}	01/01/2016	3.500	9,785,613		-				19,840,000	
1052196 1052380		BOULDER		·}	01/01/2016 02/28/2020	3.970 3.950	2,636,389 6,875,000		-				5,950,000	10/01/2014
1052381		BOULDER	00	· [	02/28/2020	3.950					-		12,045,000	
1005001		DVVLULI	vv		02/ 20/ 2020		10,124,999		·				5,000,888	12/ 00/ 20 13

1	2	Loc	cation	5	6	7	NED December 3 8			ook Value/Recorde	ed Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1052382	Code	BOULDER	m State	Туре	02/28/2020	3.950	15, 183, 697	(Decrease)	Accietion	rtecognized	412,778	DOOK VAIGE	35,300,000	
1052383		BOULDER	CO		02/28/2020	3.950	13,329,553						27,500,000	
1052438		BOULDER	CO		12/30/2021	4.162	1,000						73,700,000	07/27/2021
1052439		BOULDER	0		12/30/2021	4.414	1,000		-					07/27/2021
1052358 1052272		DENVER	CO		03/05/2019	3.910 4.320	51,000,000 11,311,924		-		-			01/30/201901/03/2017
1052275		LAKEWOOD	CO		03/01/2017	3.790	55,000,000		-					01/03/2017
1052217		NEWTOWN	CT	·····	01/01/2016	3.440	16,242,162							07/31/2015
1052312		NORWALK	CT		12/04/2017	3.530	57,750,000						109,000,000	11/02/2017
1052222		WASHINGTON	DC.		01/01/2016	3.600	29,385,907						50,828,571	
1052233		WASHINGTON	DC		01/01/2016	4.260	39,300,000						85,000,000	
1052421		WASHINGTON LAUREL	DE DE		07/29/2021	4.500 6.610	1,015		(207, 453)				87,800,000 6,500,000	
1052245		NEW CASTLE	DF		04/21/2016	3.880	7,777,637		(207,403)		-		20,596,610	
1052414		WILMINGTON	DE.		05/05/2021	3.490	15,000,000				-			
1052434		DAVIE	FL		12/10/2021	3.650	15,600,000						28,140,000	12/09/2021
1052235		DELRAY BEACH	FL		01/01/2016	3.590	9,917,530	ļ					20,797,546	
1052319		DORAL	FL		02/26/2018	3.970	38,115,000		-		-			
1052430		FORT LAUDERDALE	FL	·····	12/10/2021	3.650	12,900,000						26,310,000	
1052435 1052282		HALLANDALE BEACH			12/10/2021 .08/31/2017	3.650 3.660	13,600,000 7,500,000		-		-		26,070,000	07/09/2021
1052436		JACKSONVILLE	FL		12/30/2021	3.500	82,000,000		-		-			12/15/2021
1052332		MIAMI	FL		08/02/2018	3.930			-		-			07/17/2018
1052385		MIAMI	FL.		03/12/2020	3.500	48,450,000							01/07/2020
1052422		MIAMI	FL		08/19/2021	3.600	26,600,000							07/06/2021
1052431		MIAMI	FL		12/10/2021	3.650	13,200,000		-		-		25,520,000	
1052432		MIAMI	FL	·····	12/10/2021	3.650	15,900,000						28,630,000	
1052433 1052426		MIAMI GARDENS	FL	·····	12/10/2021 10/21/2021	3.650 3.500	20,800,000						35,490,000 18,261,905	
1052249		NAPLES	FI		06/29/2016	4.270	5,848,738		-		-		11,328,571	
1052301		OCALA	FL		10/23/2017	3.520	6,930,000						14,500,000	
1052255		ORLANDO	FL		08/25/2016	3.410	26,391,836						41,705,296	
1052306		PALM HARBOR	FL		10/23/2017	3.520	6,360,000						13,500,000	
1052393		PENSACOLA	<u>F</u> L		01/14/2021	3.750	7, 139, 255		-				11,800,000	
1052333		PONTE VEDRA BEACH	FL	·····	08/08/2018	3.970	3,800,000						7,916,667	
1052334 1052335		PONTE VEDRA BEACH	rL	·····	08/08/2018	3.970 3.970	4,200,000 4,700,000						8,750,000 9,791,666	
1052336		PONTE VEDRA BEACH	FI		08/08/2018	3.970	3,100,000				-		6,458,333	
1052337		PONTE VEDRA BEACH	FL		08/08/2018	3.970	10,300,000							06/20/2018
1052338		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,300,000						8,958,334	06/20/2018
1052339		PONTE VEDRA BEACH	FL		08/08/2018	3.970	600,000							06/20/2018
1052213		PORT ST LUCIE	FL		01/01/2016	3.450		ļ	-		-			06/11/2015
1052406 1052408		STUART STUART	FL		01/14/2021 01/14/2021	3.750 3.750	6, 154,530 17, 445,090		-		-			
1052408		WINTER SPRINGS	FI	·····	01/14/2021	3.810	12.525.000		-				28,000,000	
1052341		ATLANTA	GA.		09/27/2018	4. 170	32,917,100						60,128,029	
1052252		DECATUR	GA		08/11/2016		22,417,919						41,646,429	
1052268		DUNWOODY	GA		02/07/2017	3.810	10,350,000						20,647,500	12/31/2016
1052305		ELLENWOOD	GA		10/23/2017	3.520	6,430,000		-		-		12,350,000	
1052405		FLOWERY BRANCH	GA		01/14/2021	3.750	8,862,524	<b> </b>	-				15,775,000	
1052277 1052281		LAWRENCEVILLE	GAGA		06/28/2017	3.680 3.400	28,000,000 10,860,000		-		-			
1052402		LOCUST GROVE	GA		08/22/2017	3.750	7,385,436				-			
1052394		MILTON	GA.		01/14/2021	3.750	9,108,705						14,300,000	
1052427		SAVANNAH	GA		10/28/2021	3.300	64,000,000							09/10/2021
1052342		SUWANEE	GA		09/27/2018	4.170	29,215,050						53,380,927	07/18/2018
1052403		LAKE ZURICH			01/14/2021	3.750	10,339,611				-		16,100,000	
1052285		MOUNT PROSPECT			09/07/2017	3.470	9,750,000	·····	-					05/24/2017
1052378 1052298		NAPERVILLE	IL		01/16/2020 10/23/2017	3.520 3.520	25,380,000	<b></b>	-		-			11/08/2019
1052298		Roston	IN		01/01/2016	3 650			-		-			02/12/2017

# Showing All Mortgage Loans OWNED December 31 of Current Year

				Showi	ng All Morto	gage Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Loc	ation	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		i
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Cod	e City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1052205		Boston	MA		01/01/2016		11, 439, 302	,					20,947,619	02/12/2015
1052208		Boston	MA		01/01/2016	3.650	4,629,281						8,268,182	
1052209		Boston	MA	···	01/01/2016	3.650	8,090,427						14,730,660	
1052215 1052224		BOSTON BOSTON	ΜΑ		01/01/2016 01/01/2016	3.800	19, 218, 093 28, 479, 153						29,988,664	05/04/2015
1052261		BRIGHTON	MA		12/13/2016	3.750	5,090,572						11,666,814	
1052206		BROOKLINE	MA.		01/01/2016	3.700	6,914,499						15,507,692	
1052340		REVERE	MA		09/20/2018	4.040	40,800,000						77,350,000	
1052413		REVERE	MA		05/05/2021	3.490	13,600,000						22,666,667	
1052273		SWAMPSCOTT	MA	·· <del>·</del> ·····	03/09/2017	3.200	40,100,000							02/02/2017
1052230 1052366		Watertown WESTBOROUGH	ΜΑΜΑ		01/01/2016 07/31/2019	3.300 3.750	35,000,000 44,000,000							10/19/2015
1052374		BETHESDA	MD.		12/18/2019	4.900	58,843,733				1,850,786			07/31/2019
1052428		BETHESDA	MD.		11/17/2021	3.350	45,300,000							
1052364		BOWIE	MD		05/28/2019	3.990	35,738,141						57,600,000	
1052274 1052186		CAMP SRRINGS	MD.		03/23/2017	3.650	72,000,000		-				131,600,000	
1052307		FREDERICK	MDMD.		01/01/2016 10/23/2017	4.440 3.520	16,233,878 17,860,000						27,470,833	
1052148		ROCKVILLE	MD.		01/01/2016	4.200	16, 113, 114						38,800,000	
1052188		MINNEAPOLIS	MN_		01/01/2016	4.580	5, 639, 149						9,530,000	
1052379		SAVAGE	MN		01/16/2020	3.520	9,000,000						16,800,000	
1052331		SHAKOPEE	MN		07/11/2018	4.280	16,000,000						29,390,000	
1052352 1052289		WOODBURY OXFORD	MN	···	12/18/2018 09/28/2017	4.410 3.910	38,900,000 11,625,000							
1052361		CHARLOTTE	NC		03/21/2019	3.920	25,000,000							03/15/2019
1052368		CHARLOTTE	NC.		08/28/2019	3.670	62,710,410						96,700,000	
1052397		CLAYTON	NC		01/14/2021	3.750	4,431,262						7,100,000	
1052398		FUQUAY-VARINA	NC	···	01/14/2021	3.750	8,370,161						14,500,000	
1052411 1052391		RALEIGH SALISBURY	NC.		04/07/2021 01/14/2021	4.250 3.750	12,378,160 5,415,987							12/01/2020
1052283		BURLINGTON	NJ		09/07/2017	3.470	48,000,000							05/18/2017
1051971		LAWRENCEVILLE	NJ.		01/01/2016	5.820	31,244,792						100,500,000	05/01/2005
1052191		MOUNT LAUREL	NJ		01/01/2016	4.300	10,928,884							04/08/2014
1052345		PISCATAWAY	NJ		10/18/2018	3.990	100,000,000						171,538,462	
1052257 1052302		RIVERDALE	NJ.		10/31/2016	3.200 3.520	27,953,576 11,560,000						51,418,182 23,700,000	
1051987		LAS VEGAS	NV		01/01/2016	5.580	4,404,991						23,700,000	
1052424		LAS VEGAS	NV		09/21/2021	3.400	58,900,000							
1052425		LAS VEGAS	NV		09/21/2021	3.400	59,800,000						93,000,000	
1052167		NEW YORK	NY		01/01/2016	3.650	2,000,000						49,228,571	
1052185 1052250		NEW YORK	NY		01/01/2016	4.670	11,382,974		-				26,863,014	
1052250		NEW YORK	NYNY		07/06/2016	4.410 4.080	49,500,000 4,688,116							
1052346		NEW YORK	NY		10/18/2018	4.240	11,000,000						103, 125, 000	
1052357		NEW YORK	NY		02/28/2019	4.840	5,000,000						23,750,000	02/13/2019
1052363		NEW YORK	NY		05/02/2019	4.080	90,000,000						178,363,636	
1052387		NEW YORK	NY		06/04/2020	3.200	12,600,000		-				59,000,000	
1052149 1052248		PLAINVIEWSTATEN ISLAND	NY		01/01/2016	3.950 3.840								03/30/2012
1052354		CINCINNATI	0H		12/21/2018	4.340	83,235,000						157,350,000	
1052304		FAIRLAWN	OH		10/23/2017	3.520	20,000,000						47,400,000	09/01/2017
1052400		LANCASTER	OH.		01/14/2021	3.750	9, 108, 705						14,700,000	11/12/2020
1052296		CORVALLIS	OR	···	10/23/2017	3.520	15,410,000						31,500,000	
1052220 1052247		PORTLAND PORTLAND	OR		01/01/2016 05/16/2016	3.830	14,928,437 33,385,160							
1052407		ALLENTOWN	PA		01/14/2021	3.750	11,078,155		-				19,375,000	
1052367		ARDMORE	PA.		08/21/2019	3.500								
1052022		HANOVER	PA		01/01/2016	6.080	7,015,845						34,500,000	05/07/2006
1052412		HARRISBURG	PA		05/05/2021	3.490	27,700,000		-				45, 140, 741	04/22/2021
1052404 1052386		IRWIN	PA		01/14/2021	3.750 3.400	12,555,242		-					11/13/2020
IU3∠36b		INEW TOWN SQUARE			04/02/2020	3.400	16,000,000						32,960,000	02/26/2020

1	2	1	ocation	5	1 6	7	NED December 3			ook Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1052216 1052416		PHILADELPHIA PHILADELPHIA	PA		01/01/2016 05/05/2021	3.650 3.490	21,370,000							07/30/2015
1052193		SPRINGFIELD	PA PA		01/01/2016	4.000	45.510.528							06/04/2014
1052415		TREXLERTOWN	PA	·····	05/05/2021	3.490	34, 100, 000							03/15/2021
1052362		WEST NORRITON	PA.		04/11/2019	3.940	31,360,000							04/10/2019
28292		ANDERSON	SC		10/01/2014	6.650	1,624,018		(156,601)				6,255,000	
1052303		. COLUMBIA	SC.		10/23/2017	3.520	6,750,000						15,300,000	
1052396		GREER	SC		01/14/2021	3.750	5, 169, 806						8,050,000	
1052401		LITTLE RIVER	SC		01/14/2021	3.750	6,646,893	····					11,200,000	
1052392 1052409		NORTH MYRTLE BEACH	SG		01/14/2021 01/14/2021	3.750 3.750	8,370,161 6,893,074						14,500,000	
1052236		HERMITAGE	TN		03/30/2016	3.740	26,600,000						43,603,797	
1052239		NASHVILLE	TN		04/14/2016	3.680	21,334,795						42.694.345	
1052240		NASHVILLE	TN.		04/14/2016	3.640	6, 130, 594						11,034,325	
1052266		ALLEN	TX		02/07/2017		7,650,000						15,525,000	
1052329		. AUSTIN	TX		06/15/2018	4.140	25,550,000							04/26/2018
1052349		. AUSTIN	TX		12/13/2018	5.000	34,021,290				740,792		61,700,000	
1052328		. CAROLLTON	<u>TX</u>		04/17/2018	4.060	6,000,000						11,030,000	
1052227		. CEDAR PARK	TX	·····	01/01/2016	3.580	20,750,000						41,500,000	
1052376 1052324		CONROE DALLAS	TX		12/23/2019 04/17/2018	3.250 4.060	50,000,000 5700,000						124,750,000 30,982,850	
1052325		DALLAS	TV		04/17/2018	4.060	17.900.000	·····					37,610,000	
1052211		HOUSTON	ту		01/01/2016	3.760	4,786,364							04/16/2015
1052212		HOUSTON	TX		01/01/2016	3.760	6,120,203						10.393.590	04/13/2015
1052271		HOUSTON	TX		02/15/2017	3.250	38,000,000						91,906,977	11/02/2016
1052310		HOUSTON	TX		10/31/2017	3.610	12,825,000							07/27/2017
1052317		HOUSTON	TX		01/31/2018	3.840	11,100,000						23,200,000	
1052318		. HOUSTON	TX		01/31/2018	3.560	51,000,000						113,201,786	
1052322		HOUSTON	TX		04/17/2018	4.060	13,350,000						23,360,000	
1052326 1052344		. HOUSTON	TX		04/17/2018	4.060	27,450,000						44,900,000	03/02/2018
1052344		HOUSTON HOUSTON	TX		10/16/2018	4.040 3.750	32,000,000						81,600,000 16,444,000	
1052417		HOUSTON	TY		05/05/2021	3.400	37,000,000						69,066,667	
1052418		HOUSTON	TX		05/25/2021	3.330	23,000,000						36,500,000	
1052375		PLANO	ΤX		12/19/2019								67,664,000	
1052258		SAN ANTONIO	TX		11/01/2016	3.400	25,200,000							09/30/2016
1052323		SAN ANTONIO	TX		04/17/2018	4.060	21,600,000							03/01/2018
1052327		SAN ANTONIO	TX		04/17/2018	4.060	3,000,000						4,700,000	
1052355		SAN ANTONIO	TX	<del>-</del>	01/16/2019	4.750	1,250,000						1,828,000	
1052419 1052286		SPRING STAFFPORD	TX		05/25/2021	3.700 3.470								04/18/2021 05/16/2017
1052265		THE WOODLANDS	TY		09/07/2017	3.470		l						
1052365		THE WOODLANDS	TX		07/11/2019	3.900	19,250,000	<u> </u>			-		35,597,561	
1052429		THE WOODLANDS	TX		11/18/2021	3.550	65,000,000						104,000,000	
1052152		. ALEXANDRIA	VA.		01/01/2016	4.720	8,588,773						21,500,000	04/09/2012
1052371		ALEXANDRIA	VA		11/06/2019	4.250	11,764,924	ļ					29,925,000	04/16/2019
1052176		. ARLINGTON	VA		01/01/2016	4.050	26,472,191							07/01/2013
1052399		. CHESAPEAKE	VA		01/14/2021	3.750	9,354,886				-		13,800,000	
1052280		. RESTON	VA	·····	07/26/2017	4.280	11,526,248						18,450,000	
1052359 28301		RESTON	VA		03/15/2019	1.538 5.940	39,000,000	····	/40 470		-		70,800,000 4,900,000	
28301		ROANOKE	VA		10/01/2014	5.940		l	(10,473)					
1052308		VIRGINIA BEACH	VA VA		10/23/2017	3.520			(4,909)				23,200,000	
1052234		BELLEVUE	WA		01/01/2016	4.260	12,735,911						25,650,000	
1052351		BELLEVUE	WA		12/18/2018	4.340	16,000,000						32,000,000	
1052284		KENT	WA		09/07/2017	3.470	9,000,000						18,525,000	05/12/2017
1052350		KIRKLAND	WA		12/20/2018	4.340	59,000,000						118,855,072	11/16/2018
1051814		SEATTLE	WA		01/01/2016	7.870	2,356,136						20,300,000	
1052218		Seattle	WA		01/01/2016	3.800	19,817,938	ļ			-		47,316,832	
1052238		MADISON			04/11/2016	3.610	36,660,975							
1052420		WAUNAKEE			07/28/2021	3.500	9,916,051	L			. L		15,960,000	07/21/2021

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

							TIED DOCCIIIDOI O		••					
1	2	Locatio	n	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1052395		CHARLES TOWN W	V		01/14/2021	3.750	12,555,242						21, 150,000	11/10/2020
0599999. Mortgages in	good star	nding - Commercial mortgages-all other	•				5,329,797,617		(379,516)		5,662,557		11,185,292,484	XXX
0899999. Total Mortgag	ges in god	od standing					5,329,797,617		(379,516)		5,662,557		11, 185, 292, 484	XXX
1699999. Total - Restru	ctured M	ortgages												XXX
2499999. Total - Mortga	ages with	overdue interest over 90 days			•									XXX
3299999. Total - Mortga	ages in th	e process of foreclosure												XXX
3399999 - Totals							5,329,797,617		(379,516)		5,662,557		11, 185, 292, 484	XXX
O														

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ 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 \$

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

interest due and unpaid.

# **SCHEDULE B - PART 2**

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

1	Location	Showing All Mortgage Loans AC	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
423	FAYETTEVILLE	AR.			3.500			
410	LOS ANGELES	CA		01/19/2021	3.650			125,0
437	LOS ANGELES	CA		12/30/2021	3.600	90,000,000		135,3
369	REDONDO BEACH	CA		10/01/2019			6,820,659	133,5
360	SAN JOSE	CA		03/21/2019			14,380,954	62,4
382	BOULDER	00		02/28/2020	3.950		10,296,822	35,3
383	BOULDER	00		02/28/2020	3.950		11, 182, 552	27 ,5
138	BOULDER	CO.		12/30/2021	4.162	1,000		
121	WASHINGTON	DC.			4.500			
114	WILMINGTON	DE		05/05/2021	3.490			28,
34	DAVIE	<u>F</u>		12/10/2021				28,
430	FORT LAUDERDALE	<u>F</u> L		12/10/2021	3.650			26,
35	HALLANDALE BEACH	<u>F</u> L		12/10/2021	3.650			26,
436	JACKSONVILLE	<u>F</u> L		12/30/2021	3.500	82,000,000		124,
122	MIAMI	<u>F</u>		08/19/2021	3.600	26,600,000		41,
31	MIAMI	<u>F</u> L		12/10/2021	3.650			25
2	MIAMI	FL		12/10/2021		15,900,000		28
3	MIAMI	FL		12/10/2021		20,800,000		3!
i	MIAMI GARDENS	FL		10/21/2021		11,800,000		1
3 3	PENSACOLA	FL		01/14/2021	3.750	7,250,000		1
	STUART	FL		01/14/2021		6,250,000		1
	STUART	FL		01/14/2021		17,715,700		
	FLOWERY BRANCH	GA		01/14/2021		9,000,000		1
	LOCUST GROVE	GA		01/14/2021				1
	MILTON	GA		01/14/2021		9,250,000		
	SAVANNAH	GA.		10/28/2021		64,000,000		(
	LAKE ZURICH	IL		01/14/2021	3.750			1
3	REVERE	MA		05/05/2021	3.490	13,600,000		2
1	BETHESDA			12/18/2019	4.900			12
3	BETHESDA	MD.		11/17/2021	3.350	45,300,000		
,	CLAYTON	NC NC		01/14/2021	3.750	4,500,000		
3	FUQUAY-VARINA	NC.		01/14/2021	3.750	8,500,000		1
	RALEIGH	NC.		04/07/2021	4.250	12,500,000		2
	SALISBURY	NC		01/14/2021	3.750	5,500,000		
	LAS VEGAS	NV			3.400	58,900,000		
	LAS VEGAS	NV		09/21/2021	3.400	59,800,000		
	LANCASTER	OH.		01/14/2021	3.750	9,250,000		
	ALLENTOWN	PA						
	HARRISBURG	PA		01/14/2021	3.750			
				05/05/2021				
·	IRWIN	PA		01/14/2021	3.750		·····	
	PHILADELPHIA	PA			3.490			4
	TREXLERTOWN	PA			3.490			
	GREER	SC		01/14/2021	3.750	5,250,000		
	LITTLE RIVER	SC.		01/14/2021	3.750	6,750,000		
	NORTH MYRTLE BEACH	SC		01/14/2021	3.750	8,500,000		
	FRANKLIN	TN		01/14/2021		7,000,000		
	AUSTIN	TX		12/13/2018	5.000		12,843,067	6
	HOUSTON	TX		05/05/2021	3.400	37,000,000		!
	HOUSTON	TX		05/25/2021	3.330	23,000,000		
	SPRING	TX		05/25/2021	3.700			
	THE WOODLANDS	TX		11/18/2021	3.550	65,000,000		10
	CHESAPEAKE	VA		01/14/2021		9,500,000		
	WAUNAKEE	WI		07/28/2021		10,000,000		1
i	CHARLES TOWN	WV			3.750			2
	BOULDER			12/30/2021	4.414	1,000		
999 Mortgages in good	standing - Commercial mortgages-all other					1, 124,518,700	92,605,865	2,4
					-			
999. Total Mortgages in						1,124,518,700	92,605,865	2,48
999. Total - Restructured					1			
999. Total - Mortgages v	with overdue interest over 90 days							
	in the process of foreclosure				+		+	
	in the process of foreclosure							
999 - Totals					l.	1, 124, 518, 700	92.605.865	2,4

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Location	1	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
1052075	FRESNO	CA		09/05/2007	12/30/2021	6,741,237							6,741,237	6,741,237			
28294	PASADENA	CA		12/14/2006	12/29/2021	261,767		(4,500)			(4,500)	)	257,267	257,267			
1052348	BOULDER	00		12/06/2018	11/16/2021	48,343,872							48,343,872	48,343,872			
1052137	DENVER	00		06/30/2011	03/31/2021	5,485,518		(35,202)			(35,202)	)	5,450,316	5,450,316			
1052141 1052315	NEW CASTLE	DE		10/27/2011	08/09/2021	6,208,345							6,208,345	6,208,345			
1052256	Lady Lake	FI		09/01/2016	09/21/2021	36,120,000							36,120,000	36,120,000			
1052314	MARIETTA	GA		12/21/2017	05/25/2021	41,000,000							41,000,000	41,000,000			
1052313	ROSWELL	GA		12/21/2017	05/25/2021	52,375,000							52,375,000	52,375,000			
28334	ITASCA	IL		04/14/2011	03/02/2021	3,398,321		(32,946)			(32,946)	)	3,365,376	3,365,376			
1052210	Boston	MA		05/21/2015	08/09/2021	8,526,182							8,526,182	8,526,182			
1052158	BETHESDA	MD		10/09/2012	11/17/2021	25, 113, 291							25, 113, 290	25,113,290			
1052145	GAITHERSBURG	MDNC	··[····	03/08/2012	12/02/2021			-					29,776,746	29,776,746			
28110	DURHAM	NC NC		04/22/1999	05/01/2021												
1052189	HOLLY SPRINGS	NC		06/24/2014	11/17/2021	25,532,141							25,532,140	25,532,140			
1052010	RALEIGH	NC		03/15/2006	04/07/2021	9,931,865							9,931,865	9,931,865			
1052106	EWING	NJ		09/03/2008	04/07/2021	6,007,926							6,007,927	6,007,927			
28296	ALBUQUERQUE	NM		12/27/2006	10/05/2021	398,590		(6,862)			(6,862)	)	391,728	391,728			
1052029	. GUILDERLAND	NY		09/06/2006	08/27/2021	4,298,897							4,298,898	4,298,898			
1052133 28209	LITITZ	PATN		01/10/2011	06/02/2021	12,912,819		(81,215)			(81,215)	)	12,831,604	12,831,604			
1052320	AUSTIN	TX		02/28/2018	11/29/2021	32,500,000							32,500,000	32,500,000			
1052037	HOUSTON	TX		12/01/2006	11/30/2021	18,274,804							18,274,804	18.274.804			
1052162	HOUSTON	TX		12/21/2012	12/16/2021	16,400,000							16,400,000	16,400,000			
1052199	HOUSTON	TX		12/18/2014	12/16/2021	34,975,423							34,975,423	34,975,423			
1052311	HOUSTON	TX		12/01/2017	12/16/2021	4,600,000							4,600,000	4,600,000			
1052316	HOUSTON	TX		12/27/2017	12/16/2021	4,000,000							4,000,000	4,000,000			
1052183	SALT LAKE CITY	UT		03/06/2014	11/29/2021	9,644,239							9,644,239	9,644,239			
28199	DULLES	VΑ		05/11/2001	06/01/2021	37,078,390							37,078,390	242,993			
1051881	MCLEAN	VA		03/21/2002	04/30/2021	12,837,587							12,837,587	12,837,587			
28289	WASHINGTON	VA		07/24/2006	07/19/2021	166,351		(2, 132)			(2, 132)	)	164,219	164,219			
1052232	Issaquah	WA		12/15/2015	08/17/2021	39,290,038							39,290,038	39,290,038			
1052263	. SEATTLE	WA		12/20/2016	10/21/2021	24,000,000							24,000,000	24,000,000			
1052264	SEATTLE	WA		12/22/2016	08/11/2021	50,000,000							50,000,000	50,000,000			
0199999. Mortgages clo		1				670,893,317		(162,857)			(162,857)	)	670,730,463	670,730,463			
1052200	BURBANK	CA		12/22/2014		5,519,273							141,002	141,002			
1051985 1052231	CAPITOLA	CACA		10/24/2005		5,936,433							260,298				
1052253	CONCORD	CA		08/15/2016		26,217,334								331,068			
1052225	Culver City	CA.		11/17/2015		16,048,689							343, 182	343, 182			
1052226	Culver City	CA		11/17/2015		384.400							8,220				
1052279	Culver City	CA		07/26/2017		7, 156, 036							135, 188	135, 188			
1052198	IRVINE	CA		12/01/2014		42,654,941							1, 110, 187	1, 110, 187			
1052203 1052246	IRVINE LAKEWOOD	CACA	·-	03/23/2015		37,215,500							954,821	954,821			
1052178	LOS ANGELES	CA		05/05/2016		14, 160, 448							330,919	261,429			
1052278	LOS ANGELES	CA.		12/17/2013									1,227,975	1,227,975			
1052290	LOS ANGELES	CA		09/29/2017		7,387,500							22,327	22,327			
1052291	LOS ANGELES	CA		09/29/2017		7, 125,000							22,303	22,303			
1052292	LOS ANGELES	CA		09/29/2017		5,737,500							17,341	17,341			
1052293	LOS ANGELES	CA		09/29/2017		5,550,000							17,373	17,373			
1052294	LOS ANGELES	CA	·-	09/29/2017		3,562,500		-					10,767	10,767			
1052295 1052287	MALIBU	CA		09/29/2017		9,487,500		-					29,698	29,698			
1052259	MONTEREY	CA		11/18/2016									1,831,633	1,831,633			
1051889	ORANGE	CA.		09/12/2002		1,761,803							931,714	931,714			
1052160	SAN DIEGO	CA		10/23/2012		41,253,539							855,590	855,590			
1052169	SAN DIEGO	CA		08/01/2013		1/ 000 071							/38 018	/38 018			1

				Showing	All Mortgage L	oans DISPC	SED, Trans										
1	Locat	ion	4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1052177	SAN DIEGO	CA		12/05/2013		1,525,778							38,559				
1052251 1052262	SAN DIEGO			12/14/2016		35,500,00042,237,024							158,658 974,496	974,496			
1052197	SANTA MONICA			11/19/2014		6,454,758							134,748	134,748			
1052237	SANTA MONICA	CA.		04/07/2016		4,583,678							147,971	147,971			
1052163	. SIMI VALLEY	CA		04/23/2013		2,884,770							186,495	186,495			
1052166	AURORA	CO		06/26/2013		10,084,053							298,440	298,440			
1052196 1052381	BOULDER			11/18/2014		2,734,806 .							98,417	98,417			
1052272	HIGHLANDS RANCH			02/28/2020		10,725,000							242,248	242,248			
1052217	NEWTOWN	CT		09/01/2015		16,586,220							344,057	344,057			
1052222	WASHINGTON	DC		10/28/2015		29,953,606								567,700			
1052421	WASHINGTON	DC		07/29/2021									(7)	(7)			
28309	LAUREL	DE		09/26/2007		2,348,930 .							256,446	256,446			
1052245 1052235	NEW CASTLE	DE		04/21/2016		8,172,731 . 10,151,369							395,094	395,094			
1052249	NAPLES			06/29/2016		5,980,555							131,817	131,817			
1052255	ORLANDO	FL		08/25/2016		26,925,962							534, 126	534, 126			
1052393	PENSACOLA	FL		01/14/2021									110,745	110,745			
1052213	PORT ST LUCIE	FL		06/25/2015		18,201,492							425,659	425,659			
1052406	STUART	<u>F</u> L		01/14/2021									95,470	95,470			
1052408 1052252	STUART DECATUR	FL		01/14/2021		22,857,085							270,610 439,165	270,610 439,165			
1052405	FLOWERY BRANCH	GA	-	08/11/2016		22,007,000							137,476	137,476			
1052402	LOCUST GROVE	GA.		01/14/2021									114,564	114,564			
1052394	MILTON	GA		01/14/2021									141,295	141,295			
1052403	LAKE ZURICH	IL		01/14/2021									160,389	160,389			
1052204	Boston	MA		04/30/2015		5,982,328							154,759	154,759			
1052205 1052208	Boston	MA	-	04/30/2015		11,743,089 .							303,787	303,787			
1052209	Boston	MA		05/21/2015		8,304,147							213,720	213,720			
1052215	BOSTON	MA		07/09/2015		19,581,799							363,706	363,706			
1052224	BOSTON	MA		11/05/2015		29,211,275							732, 122	732, 122			
1052261	BRIGHTON	MA		12/13/2016		5,210,659							120,087	120,087			
1052206 1052364	BROOKLINE BOWIE	MAMD		05/01/2015 05/28/2019		7,096,859 .								182,360 701,145			
1052186	FREDERICK	MD		03/31/2014		16,650,143							416,265	416,265			
1052148	ROCKVILLE			05/03/2012		16,598,882							485,768	485,768			
1052188	MINNEAPOLIS	MN		05/27/2014		5,779,372							140,224	140,224			
1052368	CHARLOTTE	NC		08/28/2019		63,000,000							289,590	289,590			
1052397 1052398	CLAYTON	NCNC	-	01/14/2021				·	·			·	68,738	68,738			
1052411	RALEIGH	NCNC.	-	01/14/2021									129,839	129,839			
1052391	SALISBURY			01/14/2021									84,013	84,013			
1051971	LAWRENCEVILLE	NJ		06/27/2005		32, 152, 519							907,727	907,727			
1052191	. MOUNT LAUREL	NJ		06/30/2014		11,209,516							280,632	280,632			
1052257 1051987	RIVERDALE			10/31/2016		28,000,000 . 5,384,004											
1052185	NEW YORK	NY		03/21/2014		11,665,949							979,012	282,976			
1052330	NEW YORK	NY		06/19/2018		4,783,933							95,817	95,817			
1052248	STATEN ISLAND	NY		06/06/2016		7,081,866							230,363	230,363			
1052400	LANCASTER			01/14/2021									141,295	141,295			
1052220	PORTLAND	OR		10/13/2015		15,302,904							374,467	374,467			
1052247 1052407	ALLENTOWN	ORPA	-	05/16/2016		34,050,017							664,857	664,857 171,845			
1052367	ARDMORE	PA PA		08/21/2019		26,056,668							535,289	535,289			
1052022	HANOVER	PA		07/06/2006		8,277,864							1,262,019	1,262,019			
1052404	IRWIN	PA		01/14/2021									194,758	194,758			
1052193	SPRINGFIELD	PA		10/02/2014		46,700,527							1,190,000	1,190,000			

# **SCHEDULE B - PART 3**

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

1		Location	4	5	6	7	, -		in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		-				Recorded		-	Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	-	Deferred	Change		Accrued		Gain	Gain	Gain
			1	D-4-	D:I				Temporary		III	Exchange		0			
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1052396	. GREER	SC		01/14/2021									80, 194	80 , 194			
1052401	LITTLE RIVER	SC		01/14/2021									103, 107	103, 107			
1052392	. NORTH MYRTLE BEACH	SC		01/14/2021									129,839	129,839			
1052409	FRANKLIN	TN		01/14/2021									106,926	106,926			
1052239	. NASHVILLE	TN		04/14/2016		21,804,219							469,425	469,425			
1052240	. NASHVILLE	TN		04/14/2016		6,266,336							135,743	135,743			
1052211	HOUSTON	TX		05/29/2015		4,896,266							109,902	109,902			
1052212	. HOUSTON	TX		06/10/2015		6,260,020							139,818	139,818			
1052152	. ALEXANDRIA	VA		06/26/2012		9,052,581							463,809	463,809			
1052371	ALEXANDRIA	VA		11/06/2019		12, 191,318							426,394	426,394			
1052176	ARLINGTON	VA		11/21/2013		27,092,602							620,411	620,411			
1052399	. CHESAPEAKE	VA		01/14/2021									145, 114	145,114			
1052280	RESTON	VA		07/26/2017		11,866,205							339,957	339,957			
28301	RICHMOND	VA		04/10/2007		530,061							362,214	362,214			
28302	ROANOKE	VA		04/18/2007		239,418							163,374	163,374			
1052234	BELLEVUE	WA		12/22/2015		13, 159, 657							423,746	423,746			
1051814	SEATTLE	WA		10/12/1999		3,047,590							691,453	691,453			
1052218	Seattle			09/08/2015		20 , 189 , 442							371,504	371,504			
1052238	. MADISON	WI		04/11/2016		38,960,235							2,299,260	2,299,260			
1052420	. WAUNAKEE	WI		07/28/2021									83,949	83,949			
1052395	. CHARLES TOWN	WV		01/14/2021									194,758	194,758			
0299999. Mortgages wit	th partial repayments					1,297,815,853							37,232,262	37,232,262			
0599999 - Totals						1,968,709,170		(162,857)			(162,857)		707,962,725	707,962,725			

# SCHEDULE BA - PART 1 Description Other Long-Term Invested Assets OWNED December 31 of Current Year

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dec	ember 31 of (	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	arrving Val	ue	18	19	20
-	_		4	5	†	NAIC		_				13	14	15	16	17		1	
			7	3		Designation,						10		Current	10	.,		i '	
						NAIC							Current	Year's		Total		i '	
											Dools!		Year's					i '	
						Designation					Book/			Other-	0 11 1	Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	HANOVER ACQUISTIONS II,LLC		Valhalla	NY	HANOVER ACQUISTIONS II,LLC		12/01/2012		10,088,934	10,088,934	10,088,934	,		İ					100.000
1299999 1	Non-Registered Private Funds - Mortga	age I oar	s - Affiliated			•			10.088.934	10.088.934	10.088.934							1	XXX
000000-00-0	North Bridge Venture Partners IV	ago Loui	Wilmington	DE	North Bridge Venture Partners		11/04/1999		37,069	37,069	37,069	665,674		669.374					0.200
000000-00-0	North Bridge Venture Partners V		Wilmington	DE.	North Bridge Venture Partners		09/21/2001		286,429	286,429	286,429	1. 172.595		1.174.867				i	0.240
000000-00-0	North Bridge Venture Partners VI, L.P.		Wilmington	DE	North Bridge Venture Partners		03/07/2006		657,290	657,290	657 , 290	955,688		796,391				L	0.400
1999999.	Joint Venture Interests - Common Stoc	k - Unaf	filiated			•		•	980.788	980.788	980.788	2.793.957		2.640.632					XXX
000000-00-0	AIRSIDE PARK , LP		PITTSBURGH	PA	AIRSIDE PARK , LP		07/01/2000	L	(2,069,054)			,,							25.000
000000-00-0	B.A VENTURES. LLC		LATHAM	NY	B.A VENTURES, LLC		07/01/1997		3,975,380	5,354,627	5,354,627	(65,000)					325,000	ķ'	50 . 000
2199999.	Joint Venture Interests - Real Estate - L	Unaffiliat	ed						1,906,326	5,354,627	5,354,627	(65,000)					325,000	,	XXX
	ALTA DAVENPORT JV, LLC		DAVENPORT	FL	ALTA DAVENPORT, LLC		12/07/2021		260,909	260,909	260,909			tl				1,163,091	
000000-00-0	CENTER KEY LAND PARTNERS, LLC		WINTER PARK	FL	CENTER KEY LAND PARTNERS		10/26/2021		31,697,595	31,897,380	31,897,380	199,786						L	
000000-00-0	GS-INVREG WAYZATA, LLC		ST LOUIS PARK	MN	GS-INVREG WAYZATA, LLC		09/29/2021		12,911,014	12,911,014	12,911,014							8, 129, 986	90.000
000000-00-0	GUARDIAN ABBEY, LLC		VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007			489,611		(1,025,694)						k'	100 . 000
000000-00-0	GUARDIAN CHELSA PLACE APTS		WILMINGTON	DE	GUARDIAN CHELSA PLACE APTS		08/16/2018		4,262,634	2,493,691	2,493,691	(1,172,816)						·'	90.000
000000-00-0	GUARDIAN MATTHEWS, LLC		NASHVILLE	TN	GUARDIAN -MATTHEWS,LLC		09/01/1989		1,728,695	2, 166, 346	2, 166, 346	(82,471)					806,462	·'	90.000
000000-00-0	GUARDIAN SHORES, LLC		MARINA DEL RAY	CA	GUARDIAN SHORES, LLC		03/25/2011		11, 107, 324			1,572,114						ſ'	<u>5</u> 0.000
000000-00-0	360 SOUTH ACACIA		FULLERTON	CA CA	. 360 SOUTH ACACIA, LLC		09/10/1988		(339,030)5,314,951	5.347.066	5.347.066	32.115					607,212	785.049	53.000
000000-00-0		A CC:1: - 41			, THUY COURT INDUSTRIAL, LLC		11/24/2020			,	,						= .		
2299999.	Joint Venture Interests - Real Estate - A	чтшатес			1	1			75,320,798	55,566,017	55,566,017	(476,966)					1,413,674	10,078,126	XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian)		Wilmington	DE	57 Stars		01/28/2016		18, 153, 274	33,322,861	33,322,861	10,729,778						3, 189, 555	76 200
000000-00-0	Series 2		wilmington	UE	5/ Stars		01/28/2016	· · · · · · · · · · · · · · · · · · ·	18, 133,274	33,322,801	33,322,801	10,729,778						3, 189,000	76.300
000000-00-0	Series 3		Wilmington	DE	57 Stars		05/23/2017		7,455,270	12,895,423	12,895,423	4,027,604						4,374,037	76.030
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.		Wilmington	DE	57 Stars		06/30/2011		33,308,243	75.666.398	75.666.398	21, 137, 463						14.599.531	
000000-00-0	A.M. Pappas Life Science Ventures IV. L.P.		Wilmington	DE	A.M. Pappas & Associates. LLC		01/15/2009		1.840.569	1,075,143	1,075,143	(156, 206)					186.355	375,000	
000000-00-0	Adams Street Asia Fund 2020 LP		Wilmington	DE	Adams Street Partners		03/15/2021		5,860,000	6,394,149	6,394,149	534, 149						34, 140,000	
000000-00-0	Adams Street Guardian Asia Fund LP		Wilmington	DE	Adams Street Partners		03/26/2021		2,828,000	2,823,698	2,823,698	(4,302)						25, 172,000	93.300
000000-00-0	Advantech Capital			CYM	New Horizon Capital		01/28/2016		7,200,877	21,000,245	21,000,245	2,892,774					4,796,422	1,030,759	
000000-00-0	Advantech Capital II LP			CYM	New Horizon Capital		06/21/2018		6,258,291	7,242,516	7,242,516	671,239					175,502	·	1 . 210
000000-00-0	Affinity Asia Pacific Fund V L.P.			CYM	Affinity Equity Partners		12/11/2018		4,230,186	5,539,508	5,539,508	1,519,798					2,814	12,458,615	0.280
000000-00-0	AH Bio Fund III-Q, L.P.		Wilmington	DE GGY	Andreessen Horowitz		02/27/2020		2,010,000 7.878.741	2,309,615	2,309,615	291,663				(87,668)		990,000	
000000-00-0	Alchemy Special Opportunities Fund IV L.P Amulet Capital Fund II, L.P.		Wilmington	DE	Amulet Capital		05/07/2021		7,878,741	8, 110,008		3,009,583				(87,668)	114,897	14,590,008	11.180
000000-00-0	Andreessen Horowitz Fund VII-Q, L.P.		Wilmington	DEDE	Andreessen Horowitz		02/12/2021	· · · · · · · · · · · · · · · · · · ·	2.130.000	2,600,928	2.600.928	470.928					114,097	870,000	
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.		Wilmington	DEDF	Andreessen Horowitz		05/09/2019		11,637,545	18,674,989	18,674,989	6,020,646					14,752,422		0.590
000000-00-0	Andreessen Horowitz LSV Fund II-Q, L.P.		Wilmington	DE	Andreessen Horowitz		02/12/2021		7,000,000	7,982,222	7,982,222	982,222	[					L	0.210
000000-00-0	Andreessen Horowitz Seed Fund I, L.P.		Wilmington	DE	Andreessen Horowitz		10/15/2021		200,000	200,000	200,000							800,000	0.330
000000-00-0	ASF VII Infrastructure L.P.				Ardian		06/22/2017	ļ	8,666,414	11,911,462	11,911,462	1,991,385						5,972,822	
000000-00-0	Battery Venture XIII Side Fund, L.P		Wilmington	DE	Battery Ventures	.	05/12/2020	ļ	5,766,400	7,012,165	7,012,165	1,091,571	ļ			ļ		2,733,600	
000000-00-0	Battery Ventures Select Fund I, L.P.		Wilmington	DE	Battery Ventures		02/26/2021		5,293,750	6,220,695	6,220,695	926,945						206,250	
000000-00-0	Battery Ventures XI Side Fund, L.P.		Wilmington	DE DE	Battery Ventures Battery Ventures		06/21/2016		3,974,450 5.841,160	23,388,233	23,388,233 25,889,977	13,930,510					4,852,436	348,300	
000000-00-0	Battery Ventures XI, L.P.			DE DE				·		25,889,977							4,292,435		
000000-00-0	Battery Ventures XII		Wilmington	DE DE	Battery Ventures Battery Ventures		03/26/2018		10,271,3115.862.700	25,276,398	25,276,398	11,274,747	<b> </b>			·	2,375,705	1,039,120	
000000-00-0	Battery Ventures XIII, L.P.		Wilmington	DEDE.	Battery Ventures		05/12/2020		7,668,750	9,205,716	9,205,716	1,544,484					2,000,200	431,360	
000000-00-0	Beekman Investment Partners III		Wilmington	DE.	Beekman Group, The		10/08/2015		11,729,135	16,249,685	16,249,685	2,665,982	L				2,207,203	722,571	7.610
000000-00-0	Beekman Investment Partners IV, LP		Wilmington	DE	Beekman Group, The		06/28/2019		5,453,039	8,841,528	8,841,528	3,819,457					573,951	12,712,631	
	Black Diamond Capital Opportunity Fund V, L.P.																		
000000-00-0			Wilmington	DE	Black Diamond Capital Management		03/18/2020		3,293,967	3,379,134	3,379,134	66,410					720,828	20 , 180 , 357	
000000-00-0	Brightstar Capital Partners Fund II, L.P		Wilmington	DE	Brightstar Capital Partners		04/16/2021		7,524,378	9,611,960	9,611,960	2,087,581						23,537,138	
000000-00-0	Brynwood Partners VI		Wilmington	DE	Brynwood Partners	.	10/13/2009	ļ	306,860	107 , 145	107 , 145	92,340		ļ		ļ		5,066,024	
000000-00-0	Brynwood Partners VII		Wilmington	DE	Brynwood Partners		12/27/2013	·····	14,858,618	26,653,283	26,653,283	2, 114, 299	<b></b>				415,565	6,021,382	5.360
000000-00-0	Brynwood Partners VIII		Wilmington Wilmington	DE DE	Brynwood Partners Bunker Hill Capital		04/20/2018		11,837,395 7,876,892	15,972,481	15,972,481	(3,334,549)					2,844,088 5,035,193	7,815,495 1.644.747	3.310 7.630
	Calvert Street Capital Partners III, L.P.		Wilmington	DEDE.	Calvert Street Capital Partners		03/24/2009		874,893	7, 007, 200		(3,518,015)					4,076,423	5.934	
000000-00-0	oarvort otreet oapriar Falthers III, L.P		# 1 1 m 1 lly t v 11	uE	Journal allest oublite Lucies	. <b>.</b>	00/ 24/ 2008	ļ		10, 139	10, 109	(4, 144,000)	<u> </u>	L		<b></b>			

					Showing Other Long-To	erm Invested	Assets OWN	NED Dece	ember 31 of 0	Current Yea	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Va	lue	18	19	20
			4	5		NAIC						13	14	15	16	17		1	
						Designation,								Current				1	
						NAIC							Current	Year's		Total		i	
						Designation					Book/		Year's	Other-		Foreign		1	
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	1 1
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	CapStreet III, L.P.	Wilmingto		DE	CapStreet Group	Cymbol	11/24/2008	Chalogy	2.754.931	3.475.310	3.475.310	720.379	71001011011	mzou	Culoi	Value	4,491	3.013.961	1 8.430
000000-00-0	CapStreet IV. L.P.	Wilmingto		DE	CapStreet Group		01/22/2015		18,263,732	23,202,378	23,202,378	6, 186, 747					8,708	2,287,238	
000000-00-0	Capstreet V, L.P.	Wilmingto		DE	CapStreet Group		12/19/2019		8,021,903	7,745,434	7,745,434	126,564					22,263	13,500,360	
000000-00-0	CCMP Capital Investors II	Wilmingto	on	DE	. CCMP Capital Advisors		01/22/2007		82,545									ļ	0.590
000000-00-0	CCMP Capital Investors III, L.P.	Wilmingto	on	DE	. CCMP Capital Advisors		07/26/2013		11,845,634	17,989,073	17,989,073	4,238,703					6,303,209	2,258,485	
000000-00-0	CCV Fund II LP			CYM	China Creation Ventures		10/27/2020		2,747,548	3, 128, 088	3, 128, 088							4,252,452	
000000-00-0	Centerbridge Capital Partners II	Wilmingto		DEDE.	. Centerbridge Partners		05/09/2011 05/21/2015		1,771,72321,561,330	1,771,723	1,771,723	1,129,406		3,233,616		·	5,649,062	3,331,101	
000000-00-0	Centre Lane Partners IV. L.P.	Wilmingto		DE	Centre Lane Partners		05/21/2015		21,561,330	26,475,148	26,475,148	6.429.960		·		·	1,013,431	4,396,932	
000000-00-0	Centre Lane Partners V. L.P.	Wilmingto		DE	Centre Lane Partners		09/11/2019		2.613.077	4.297.176	4.297.176	2.081.137		ļ	<u> </u>	ļ	1,010,401	18.886.923	
000000-00-0	Charles River Partnership XV, L.P.	Wilmingto		DE	Charles River Ventures		05/29/2012		5,478,842	14,846,284	14,846,284	1,732,795		L	I	L	17,874,383	206,250	
000000-00-0	Charles River Partnership XVII, LP	Wilmingto		DE	Charles River Ventures		03/28/2018		11,316,052	31,618,841	31,618,841	17,949,023						1,740,000	
000000-00-0	Chequers Capital XVII, L.P.			FRA	Chequers Capital		07/17/2017		14,336,961	15,384,928	15,384,928	4,976,797				(854,424)		9,633,003	
000000-00-0	CID Capital Opportunity Fund II, L.P	Wilmingto		DE	CID Capital		11/22/2013		6,852,363	8,400,511	8 , 400 , 511	(583,480)					8, 118, 037	1,652,104	
000000-00-0	CID Capital Opportunity Fund L.P.	Wilmingto		DE	. CID Capital		04/07/2008	·	431,305	435,284	435,284	8, 177						1,085,203	
000000-00-0	CIVC Partners Fund VI, LP	Wilmingto		DEDE	. CIVC Partners		07/27/2021 06/25/2021		1,025,412			(129, 120)						14,974,588	
	Columbia Capital Equity Partners V, L.P.		onon	DE	Columbia Capital		01/08/2010	·	1,875,0004,541,324	1,915,593	1,915,593	3.663.558						623,000	7 . 070
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	willingto	JII		Columbia capital		01/00/2010		4,541,524	11,070,007	11,070,007							[	
000000-00-0	Cordinate Supreme Equity Furthers VI (4), E.I	Wilmingto	on	DE	. Columbia Capital		01/22/2015		18,076,660	21,458,513	21,458,513	4,043,946						1	4 . 670
000000-00-0	Columbia Capital Equity Partners VII, L.P	Wilmingto	on	DE	Columbia Capital		11/27/2018		8,666,211	7,865,621	7,865,621	(374,582)						8,333,789	
000000-00-0	Core Industrial Partners Fund II, LP	Wilmingto	on	DE	Core Industrial Partners		09/07/2021		6,487,337	6,062,340	6,062,340	(424,998)						18,512,663	36.250
000000-00-0	Cressey & Company Fund V, L.P	Wilmingto		DE	Cressey & Company		04/13/2015		15,022,747	29,207,468	29,207,468	3,006,126					4,908,946	703,931	
000000-00-0	Cressey & Company Fund VI, L.P.	Wilmingto		DE	Cressey & Company		12/17/2018		11,272,821	16,427,934	16,427,934	3,667,704					3, 156, 340	4,500,729	
000000-00-0	Crosslink Ventures VI, L.P	Wilmingto		DEDE	. Crosslink Capital		06/11/2010 05/19/2021		6,456,343 2,625,000	8,594,948 2,887,369	8,594,948 2,887,369	5,612,411		2, 119, 358			92, 192	1,351,253	
	CRV XVIII. L.P.			DE	Charles River Ventures		05/19/2021		7,953,750	8.171.971		218,221						2,546,250	
000000-00-0	Davidson Kempner Long-Term Distressed		JII				02/ 12/ 2021			0, 1/ 1, 3/ 1		210,221						2,340,230	1.030
000000-00-0	Opportunities Fund V. L.P.	Wilmingto	on	DE.	Davidson Kempner		05/11/2020		20.881.011	23,233,365	23.233.365	1.785.691						6.347.291	10.870
000000-00-0	DPE Deutschland Fund IV, LP			DEU.	Deutsche Private Equity LP		07/02/2021		3,659,875	3,054,789	3,054,789	(398,356)				(206,730)		22,076,975	52.250
000000-00-0	Energy Spectrum VIII LP	Wilmingto	on	DE	. Energy Spectrum Capital		01/25/2019		9,358,549	7,845,009	7,845,009	(432,745)						15,641,451	
000000-00-0	EQT VI Fund			GGY	EQT Partners		11/30/2011		1,062,185	(1,380,360)	(1,380,360)	(1,712,642)		2, 184,797		(186,460)	5,515,350	690,969	
000000-00-0	Equistone Partners Europe Fund VI, L.P Evergreen Pacific Partners II, L.P	Wilmingto		LUX DE	Equistone Partners Europe		07/09/2018	· · · · · · · · · · · · · · · · · · ·	8,618,308	10,632,665	10,632,665	2,084,732				(536, 102)	29,855	7,200,638	30.450 5.290
000000-00-0	Felicis Focus Fund I. L.P.	Wilmingto		DE	Felicis Ventures		10/13/2021		570.000	570.000	570.000	(48,2/1)	·				∠9,800	2.430.000	
000000-00-0	Felicis Ventures V LP	Wilmingto		DE	Felicis Ventures		06/16/2016		12,849,838	48.396.237	48.396.237	24.935.651		ļ	l	ļ	4.071.579	2,400,000	6 . 780
000000-00-0	Felicis Ventures VI, L.P.	Wilmingto		DE	Felicis Ventures		09/21/2018		10,229,600	15,141,280	15, 141, 280	4,675,027					[	770,400	
000000-00-0	Felicis Ventures VII, L.P.	Wilmingto	on	DE	Felicis Ventures		05/27/2020		7,035,000	9,583,923	9,583,923	2,635,512						3,465,000	2.060
000000-00-0	Felicis Ventures VIII, L.P.	Wilmingto		DE	Felicis Ventures		09/21/2021	ļ	1,620,000	1,620,000	1,620,000			ļ		ļ		4,380,000	
000000-00-0	FirstMark Capital IV, L.P.	Wilmingto		DE	. FirstMark Capital		04/27/2017		9,300,764	29,702,262	29,702,262	17,404,762					366,804	1,375,000	
000000-00-0	FirstMark Capital OF II, L.P.	Wilmingto		DEDE	. FirstMark Capital		01/11/2018	· · · · · · · · · · · · · · · · · · ·	8,044,922	26,118,629	26,118,629	11,882,380					4,448,709	4 400 000	4.390
000000-00-0	FirstMark Capital V. L.P.	Wilmingto		DE	FirstMark Capital		07/20/2020		3,537,292	4,951,307	4,951,307	1,367,515						1,400,000	
000000-00-0	Five Elms Fund V. LP	Wilmingto		DE	Five Elms Capital		08/20/2020		2.699.639	2.326.377	2.326.377	(373, 262)						27.300.361	
000000-00-0	Foundation Capital IX. L.P.	Wilmingto		DE.	Foundation Capital		01/30/2019		8.747.830	15,599,175	15,599,175	6,867,241	'					1,965,426	
000000-00-0	Foundation Capital VIII, L.P.	Wilmingto	on	DE	Foundation Capital		11/09/2015		14,794,327	140,723,723	140,723,723	113,672,810					23,619,093	1,876,537	75.270
000000-00-0	Foundry Group Next 2018, L.P.	Wilmingto		DE	Foundry Group		06/26/2018	ļ	15,851,267	26,643,317	26,643,317	8,369,358		ļ	ļ	ļ	659,771	5,455,625	52.780
000000-00-0	Foundry Group Next, L.P.	Wilmingto		DE	. Foundry Group		07/06/2016	·	17,597,263	37,683,911	37,683,911	14,584,721		ļ	ļ	ļ	198,891	1,825,000	
000000-00-0	Foundry Group Select Fund, L.P.	Wilmingto		DEDE	Foundry Group		08/09/2013		8,081,791	10,246,883	10,246,883	1,149,714					45,524	742,500	
000000-00-0	Foundry Venture Capital 2007, L.P Foundry Venture Capital 2010 Annex, L.P	Wilmingto		DEDE	Foundry Group		11/19/2007 08/25/2015		2,052,475 1,543,310	3,288,630	3,288,630	1,909,979 8,529,992					1,458,655	300,000	)8.620 21.700
000000-00-0	Foundry Venture Capital 2010, L.P.	Wilmingto		DE	Foundry Group		10/11/2010		14,873,165	42.529.632	42.529.632	14.893.622		ļ	·	ļ	7,699,580	506,250	
000000-00-0	Foundry Venture Capital 2013, L.P.	Wilmingto		DE	Foundry Group	t	01/10/2013		22.277.351	43,520,811	43.520.811	11, 176, 309		I	L	I	262.351		9.700
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmingto	on	DE	Genstar Capital		07/03/2019		21, 127, 962	29,049,401	29,049,401	6,022,307					1,417,037	1,600,830	
	Genstar Capital Partners VII, L.P.	Wilmingto	on	DE	Genstar Capital		10/01/2015		11,246,996	14,484,673	14,484,673	(8,644,392)	L	ļ	ļ	ļ	25,004,713	282,742	21.060
000000-00-0	Genstar Capital Partners VIII	Wilmingto	on	DE	Genstar Capital	L	04/28/2017	l	18.906.998	37.297.407	37.297.407	9.455.117	L	1	L	1	4.744.166	1.910.277	70 . 630

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of (	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17		1	
						Designation,								Current				1	
						NAIC							Current	Year's		Total		1	
						Designation					Book/		Year's	Other-		Foreign		i '	
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	Global Infrastructure Partners A. L.P.	Code	Wilmington	DE	Global Infrastructure Partners	Gyllibol	07/11/2007	Otrategy	1.020.013	198.250	198.250	(1.688)	Accietion	Hizeu	Other	value	IIICOIIIC	ment	1.010
00000-00-0	Global Infrastructure Partners II - A, L.P		Wilmington	DE	Global Infrastructure Partners		08/09/2012		11,266,548	12,291,849	12,291,849	(2,479,470)					6,008,771	1,766,534	0.800
000000-00-0	Global Infrastructure Partners III A/B		Wilmington	DE	Global Infrastructure Partners		08/02/2016		43,492,441	47 ,033 ,531	47,033,531	5.604.153					3,078,220		0.900
000000-00-0	Global Infrastructure Partners IV, L.P.		Wilmington	DE	Global Infrastructure Partners		09/12/2019		1,710,618	1,347,876	1,347,876	(124,890)					1	6, 167, 144	0.030
000000-00-0	GrandBanks Capital Ventures II		Wilmington	DE	GrandBanks Capital		11/07/2008		13,045,422	11,819,045	11,819,045	(1,613,986)					9,452,322	ļ	17.500
000000-00-0	Green Equity Investors VI, L.P.		Wilmington	DE	Leonard Green & Partners		12/06/2012		14,985,406	31,847,589	31,847,589	7,988,906					4,651,412		0.640
000000-00-0	Green Equity Investors VII, L.P. & Side VII		Wilmington	DE	Leonard Green & Partners		05/12/2017		14,360,229	27,009,378	27,009,378	6,690,810					7,523,083	6,748,855	
000000-00-0	Green Equity Investors VIII, L.P.		Wilmington	DE	Leonard Green & Partners		10/21/2020		9,657,938	10,039,766	10,039,766	381,828						2,840,151	
000000-00-0 000000-00-0	Grey Mountain Partners Fund II, L.P	.	Wilmington	DE DE	Grey Mountain Partners		11/20/2009	·····	588 , 176	391,157	391, 157	(120,453)	····	····	<u> </u>	·	4.617.044	347,778	6.700
000000-00-0	Grotech Partners VII, L.P		Wilmington	DE	Grotech Ventures		12/28/2011		8,206,422	9,209,617	9,209,617	(2,613,582)	·		<u> </u>	ļ	4,017,044	563,579	6.670
000000-00-0	GS Capital Partners VI Fund, L.P.		Wilmington	DE	Goldman Sachs		12/28/2011		1,258,949	9,209,617	9,209,617	(102,453)					476, 180	4, 170, 271	
000000-00-0	GS Mezzanine Partners 2006, L.P.		Wilmington	DE	Goldman Sachs		04/12/2006	• • • • • • • • • • • • • • • • • • • •	140.846	68 . 135	68 . 135	(994)					6.434	1,062,531	0.480
000000-00-0	GS Vintage Fund IV, L.P.		Wilmington	DE	Goldman Sachs		01/23/2007		2,380,932	1,635,032	1,635,032	64, 131					319,759	2,074,125	1.320
000000-00-0	GSO Capital Opportunities Fund III		Wilmington	DE	. Blackstone Credit		09/22/2016		25,720,903	23,976,680	23,976,680	1, 109, 097					4,318,234	15,489,290	0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP		Wilmington	DE	Blackstone Credit		03/27/2019		5,426,563	5,721,787	5,721,787	444,688					906,797	18, 196, 132	
000000-00-0	GTCR Fund XI/A & B		Wilmington	DE	GTCR		09/02/2014		10,719,158	13,409,063	13,409,063	(6,688,020)					7,766,741	756 , 155	
000000-00-0	GTCR Fund XII		Wilmington	DE	GTCR		05/04/2018		18, 115, 233	25, 354, 293	25,354,293	5,379,421					4,540,331	1,030,362	
000000-00-0	GTCR Fund XIII, LP		Wilmington	DE DE	GTCR		09/07/2021		1,952,456	2,676,449	2,676,449	723,993					169,533	22,312,500	
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P HarbourVest Guardian Co-Investment Fund L.P		Wilmington	UE			04/28/2016	· · · · · · · · · · · · · · · · · · ·	129,116,763	200,448,341	200,448,341	53,630,684					2,032,443	13,875,000	99.000
000000-00-0	Tranche 2		Wilmington	DE	HarbourVest Partners		04/26/2021		23,375,000	23, 175, 545	23.175.545	(199.455)						19,125,000	4.250
000000-00-0	Harvest Partners VII and VII Parallel		Wilmington	DE	Harvest Partners		09/28/2016		12.114.929	21.441.790	21.441.790	5,623,239					8.931.464	845.083	
000000-00-0	Harvest Partners VIII, L.P.		Wilmington	DE.	Harvest Partners		11/27/2019		15,970,562	22,046,629	22,046,629	5,298,658					843,154	4,561,264	0.520
000000-00-0	HPS Mezzanine Partners 2019, L.P.		Wilmington	DE	HPS Investment Partners		08/29/2019		19, 186, 273	20,883,374	20,883,374	1,391,972					867,389	3,921,109	0.320
000000-00-0	HPS Mezzanine Partners III, L.P.		Wilmington	DE	HPS Investment Partners		02/27/2017		35, 138, 965	41,280,460	41,280,460	3,874,814					3,608,072	3, 193, 645	
000000-00-0	Huron Fund IV, L.P	.	Wilmington	DE	. Huron Capital Partners, LLC		07/12/2013		15,581,149	10,016,847	10,016,847	(3,316,766)					14,944,518	286,566	
000000-00-0	Huron Fund V		Wilmington	DE	Huron Capital Partners, LLC		04/18/2018		3,592,772	3,292,302	3,292,302	(149,515)					567,551	2,939,031	1.230
000000-00-0 000000-00-0	Investindustrial VI LP			· · · · · · · · · · · · · · · · · · ·	. Investindustrial Partners		05/24/2016 09/16/2019	· · · · · · · · · · · · · · · · · · ·	15,605,447 8,584,839	22,261,459	22,261,459 8,697,200	4,276,842				(1,280,321)	3, 165, 862 557, 173	2,216,527	0.930
000000-00-0	ISQ Global Infrastructure Fund II. L.P.		Wilmington	DE	I Squared Capital		06/07/2018		19, 228, 258	23.538.839	23.538.839	2.619.771				(390,880)	1,020,390	7.211.827	0.370
000000-00-0	J.C. Flowers II, L.P.		#TTIIITIIG COIT	CYM	J.C. Flowers & Co.		05/26/2006		95.250	20,000,009	20,500,609	(3,269)					1,020,090	582.785	0.320
000000-00-0	Jade Equity Investors, L.P.		Wilmington	DE	Leonard Green & Partners		04/15/2020		2,339,578	3, 138, 728	3, 138, 728	700,399					482,873	5,644,281	0.270
000000-00-0	Kinderhook Capital Fund V, L.P.		Wilmington	DE	Kinderhook Industries		12/19/2017		14,228,584	22,871,391	22,871,391	6,841,879					2,520,725	6,811,800	
000000-00-0	Kinderhook Capital Fund VI, L.P	.	Wilmington	DE	Kinderhook Industries	ļ	07/31/2020	ļ	8,052,091	11,975,395	11,975,395	3,624,649	ļ	ļ	ļ	ļ		8,947,909	1.530
000000-00-0	Levine Leichtman Capital Partners IV, L.P	.	Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008		1,641,612	1,975,388	1,975,388	246,043			ļ			3, 195, 958	
000000-00-0	Levine Leichtman Capital Partners V, L.P		Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013	·	15,537,647	20,221,002	20,221,002	2,240,644					10,747,322	1,620,706	1.370
000000-00-0	Lime Rock Partners VIII, L.P.		W: I = i = = 4 - =	CYMDE	Lime Rock Partners		11/26/2018	·····	17, 162, 189	17,601,715	17,601,715	3,316,532	····		·	·	1,532,998	4,627,742	
000000-00-0 000000-00-0	Longworth Advisors Fund III, L.P	-	WilmingtonWilmington	DE	Longworth Venture Partners Longworth Venture Partners		12/10/2008		1,273,320	25,814	25,814	(13,761)			····			6,900 1.177.050	13.200
000000-00-0	Lovell Minnick Equity Partners IV. L.P.		Wilmington	DE	Lovell Minnick Partners LLC		03/27/2015		14,222,689	1,233,098	1,233,098	5.009.038		5.381.706			5.443.405	1, 177,050	3.620
000000-00-0	Lovell Minnick Equity Partners V, LP		Wilmington	DE	Lovell Minnick Partners, LLC		10/25/2019		12,378,370	16,577,625	16,577,625	4, 190, 325		0,501,700			236,888	9,288,018	
000000-00-0	LS Power Equity Partners II, L.P.	.	Wilmington	DE	LS Power	[	01/29/2007		31,991	31,991	31,991	1,678,070	[	1,675,391	[	[	13,399	1,131,793	
000000-00-0	Meritech Capital Partners VI, L.P	.	Wilmington	DE	Meritech Capital Partners		06/18/2018		9,305,204	15,599,367	15,599,367	1,252,434	L		ļ		5,081,074	156,250	1.590
000000-00-0	Meritech Capital Partners VII, L.P		Wilmington	DE	. Meritech Capital Partners		11/09/2020		4,620,000	5,051,087	5,051,087	431,087						5,380,000	
000000-00-0	Meritech Franchise Fund L.P.	.	Wilmington	DE	Meritech Capital Partners		06/08/2021	ļ	960,000	950,237	950,237	(9,763)			ļ	ļ		3,040,000	
000000-00-0	MSouth Equity Partners II, L.P.	-	Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012	ļ	1,032,008	1,778,208	1,778,208	2,228,123	ļ	2,942,507	····	·	3,613,833	645,390	
000000-00-0	MSouth Equity Partners III, L.P		WilmingtonWilmington	DE DE	. MSouth Equity Partners, L.P		11/09/2015		5,298,193 10,106,318	2,578,025	2,578,025	271,762		2,736,826	····		13,291,144	1,208,727 9.893.682	3.850
000000-00-0	Nautic Partners VI. L.P.	-	Wilmington	DE	Nautic Partners		09/06/2019		(82,079)	4.089.701	4,089,701	265.971					939.252	9,893,682	3.440
000000-00-0	NB Co-Investment Partners		Wilmington	DE	Neuberger Berman		09/26/2006	•	735,073	1,057,717	1,057,717	(288,800)			<u> </u>		291, 174	2,219,004	
000000-00-0	New Leaf Ventures III, L.P.		Wilmington	DE	New Leaf Venture Partners		12/15/2015		17,282,872	24,027,190	24,027,190	4,577,178	[	[	L		3.947.534	L	8.380
000000-00-0	Opus Capital Venture Partners VI, LP		Wilmington	DE	Opus Capital		02/28/2011		1,674,410	1,170,949	1, 170, 949	712,428					2, 140, 644	3,782,011	10.080
000000-00-0	Pfingsten Partners IV		Wilmington	DE	Pfingsten Partners		03/31/2009		1, 190, 959	3,863,666	3,863,666	2,920,737					1,919,932	3,044,781	3.810
000000-00-0	Phoenix Equity Partners 2010, L.P.	.			Phoenix Equity Partners		06/02/2010	ļ	156,323	(2,948,234)	(2,948,234)		ļ	1,595,209	ļ	75,571	875,901	2,253,422	
000000-00-0	Platte River Equity IV. L.P.	1	Wilmington	DF	Platte River Ventures	1	05/02/2018	1	10 . 181 . 173	11.206.245	11.206.245	1.488.718	l	1		1		9.498.000	3.200

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						NAIC							Current	Year's		Total			
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						and					Carrying		ciation)	Temporary	ized	Change in		ment	
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fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	Point 406 Ventures II, L.P.		ilmington	DE	.406 Ventures		07/12/2012		11,682,000	23,561,631	23,561,631	4,393,086					221,679	780,000	
000000-00-0	Presidio Partners 2007, L.P. Primus Capital Fund VI, L.P.		ilmington	DEDE	CMEA Capital		06/30/2007		4,876,727	4,774,850 1,302,045	4,774,850	(152,235)					1,263,027	897.087	5.120 73.640
000000-00-0	Primus Capital Fund VII. L.P.	" W	ilmington	DE	Primus Capital		12/21/2012		5.678.399	8.474.014	8.474.014	1.330.647					2.898.542	1.133.783	
000000-00-0	Primus Capital Fund VIII, L.P.		ilmington	DE	Primus Capital		12/21/2017		19,364,734	22,243,013	22,243,013	1,028,904					6,038,355	4,742,387	
000000-00-0	Prophet Equity, L.P.		ilmington	DE	Prophet Equity		11/20/2008		7,786,032	8,667,634	8,667,634	3,581,677		9,365,547			1,018,838	101,208	
000000-00-0	QED Fund VII, LP		ilmington	DE	QED Investors		09/03/2021		1,469,618	1,458,336	1,458,336	(11,282)						4,030,382	
000000-00-0	QED Growth Fund, LP		ilmington	DE CYM	QED Investors Quintana Capital Group		09/03/2021		2,919,869 925,874	2,912,252	2,912,252	(7,617)					30,664	5,580,131	
000000-00-0	Quintana Energy Partners II, L.P.			CYM	Quintana Capital Group		11/21/2006	····	952,626	307.160			·				004,004 بالو	1,952,099	
000000-00-0	Redpoint Omega III, L.P.	W	ilmington	DE	Redpoint Ventures		05/14/2018		8,240,444	16,026,325	16,026,325						6,917,221	1, 116, 882	22.600
000000-00-0	Redpoint Omega IV, L.P.	W	ilmington	DE	Redpoint Ventures		04/26/2021		3,686,896	3,619,782	3,619,782	(67, 114)						6,313,104	40.670
000000-00-0	Redpoint Ventures VIII, L.P.	W	ilmington	DE	Redpoint Ventures		02/25/2021		1,641,440	1,590,127	1,590,127	(51,313)						2,358,560	
000000-00-0	Redview Capital			CYM	Redview Capital		01/28/2016		5,950,1163,777,286	7 ,783 ,044 . 4 ,018 ,240 .	7,783,044	292,897					421,737	1, 182, 237	71.600 1.210
000000-00-0	Rockwell North Carolina SPE II, LLC				Rockwell		11/19/2015		3,777,286	4,018,240	4,018,240	(412,222)					479,432		1.210
000000-00-0	StarVest Partners II, L.P.	W	ilmington	DE	StarVest Partners		04/16/2008		7,762,906	6,107,934	6, 107, 934	(918, 164)					529,645	156,800	
000000-00-0	STG VI, L.P			CYM	Symphony Technology Group		07/23/2021		4,536,127	4,360,684	4,360,684	(175,443)						9,463,873	30.720
000000-00-0	Sumeru Equity Partners III, L.P	W	ilmington	DE	Sumeru Equity Partners		07/16/2020		16,259,743	19,937,246	19,937,246	4,298,107						4,854,224	
000000-00-0	SVB Capital Preferred Return Fund, LP		ilmington	DE	SVB Capital		02/10/2010		10,739,392	27,608,634	27,608,634	6,599,801					3,715,507		
000000-00-0 000000-00-0	SVP Dislocation Fund, L.P. SVP Special Situations Fund V, LP			CYM CYM	Strategic Value Partners Strategic Value Partners		09/16/2020		16,200,299 4,500,000	20,760,875 . 4,439,475	20,760,875							13,500,000	
000000-00-0	Techstars Accelerator 2021, L.P.		ilminaton	DE	Techstars Ventures		11/13/2020		762,500	863.334		100.834						4,237,500	
000000-00-0	Techstars Ventures 2017, L.P.		ilmington	DE	Techstars Ventures		01/17/2018		9,324,342	16,020,711	16,020,711	4,684,198						675,000	
000000-00-0	Thompson Street Capital Partners IV, L.P		ilmington	DE	Thompson Street Capital Partners		01/25/2016		11,675,877	17,003,834	17,003,834	(1,673,173)					12,363,534	1,997,450	
000000-00-0	Thompson Street Capital Partners V, L.P.		ilmington	DE	Thompson Street Capital Partners		07/27/2018		14,646,288	18,345,148	18,345,148						3,741,099		
000000-00-0	Trident V, L.P.			CYMCYM	Stone Point Capital		12/28/2010		3,682,536	4,947,896 11,783,053	4,947,896						510,266	312,541	
000000-00-0	Trident VII, L.P.	w	ilmington	DE	Stone Point Capital		12/18/2017		16,042,255	26,544,539	26,544,539						1,069,428	1,009,173	
000000-00-0	Trident VIII, L.P.		ilmington	DE	Stone Point Capital		04/08/2020		9, 108, 995	11, 144, 249	11, 144, 249						30,939	907,838	
000000-00-0	Trilantic Capital Partners IV, L.P	W	ilmington	DE	Trilantic Capital Partners		10/29/2007		611,784	675,264		906,948					(941,953)	2,267,126	
000000-00-0	Trinity Ventures XII, L.P.		ilmington	DE	Trinity Ventures		04/07/2016		10,992,493	36,743,269	36,743,269	16,794,959					11,006,065	1,923,750	
000000-00-0 000000-00-0	Trivest Discovery Fund I L.P.		ilmington	DE DE	Trivest Partners, L.P. Trivest Partners, L.P.		06/12/2020 05/24/2013		1,376,304	1,430,242	1,430,242	52,681					3,698,145	1,764,950	
000000-00-0	Trivest Fund VI. L.P.		ilmington	DEDE	Trivest Partners, L.P.		02/08/2019		10.503.411	15.044.069	15.044.069						,050, 145	10.163.044	
000000-00-0	Trivest Growth Investment Fund I		ilmington	DE	Trivest Partners, L.P.		01/17/2017		1,754,583	2,388,289	2,388,289	458 , 166					988,529	1,215,739	
000000-00-0	Trivest Growth Investment Fund II, L.P		ilmington	DE	Trivest Partners, L.P.		04/09/2021		1,350,911	1,435,517	1,435,517	84,606						6, 149, 089	
000000-00-0	TSG6, L.P		ilmington	DE	TSG Consumer Partners		07/02/2012		4,054,090	5,908,511	5,908,511	3,829,880		2, 196, 466			2,222,403	2,026,252	
000000-00-0	TSG7 L.P. ATSG7. L.P. B		ilmington	DE DE	TSG Consumer Partners		03/30/2016		12,812,700	34,518,548	34,518,548	16,339,834					4,740,128 526.776	3,968,533	
000000-00-0	TSG8 L.P.		ilmington	DEDE	TSG Consumer Partners		01/08/2019		10.814.906	5,738,557	10.500.686	1.099.264					39.555	10,661,733	
000000-00-0	Upfront V, L.P.		ilmington	DE	Upfront Ventures		03/19/2015		13,846,173	26,955,579	26,955,579	9,624,195					4,493,132		
000000-00-0	Upfront VI, L.P.		ilmington	DE	Upfront Ventures		11/29/2017		10,049,969	16,665,462	16,665,462						32,649		
000000-00-0	venBio Global Strategic Fund III, L.P		ilmington	DE	venBio Partners		03/25/2020		11,206,002	15,578,980	15,578,980	4,881,968						2,293,998	
000000-00-0	venBio Global Strategic Fund IV, L.P Warburg Pincus China-Southeast Asia II, L.P		ilmingtonilmington	DE DE	venBio Partners		08/10/2021		872,3123,225,600								79,200	12, 127,688	
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P Warburg Pincus Energy		ilmington	DE DE	Warburg Pincus Warburg Pincus		06/20/2019		3,225,600	4,395,432	4,395,432	5.864.466					1,350	3.090.000	
000000-00-0	Warburg Pincus Private Equity XII, L.P.		ilmington	DE	Warburg Pincus		12/21/2015	[	14,961,840	33,479,700	33,479,700	10,115,248					3,412,609	3,030,000	
000000-00-0	Warburg, Pincus Private Equity X, L.P	W	ilmington	DE	Warburg Pincus		10/01/2007		1, 115, 144	623,353	623,353	(1,618,226)					2,414,175		0. 170
000000-00-0	Warburg, Pincus Private Equity XI, LP	W	ilmington	DE	Warburg Pincus		09/20/2012	ļ	5,610,194	13,587,968	13,587,968	2, 188, 363					1,442,500		0.230
000000 00 0	D: D 5 4 11 10			p=	Pacific Investment Management Company		40 /00 /00 40		22 225	0 700 07-	0 700 0	/050 055	I	1			4 504 005	44 050 5	, , , , , , ,
000000-00-0	Pimco Bravo Fund II, LP	· [ ]W	ilmington	DE	Pacific Investment Management Company		10/22/2013	····	36,065	3,738,977	3,738,977	(253,606)	·	·			1,504,005	11,250,000	00.270
000000-00-0	PIMCO BRAVO Fund. LP	w	ilmington	DE	LLC		11/14/2011		2,600	20, 171	20, 171	(102,609)	I	1			107,148	1,250,000	1.070
	Sargasso Mutual	"	9.011	BMU	SARGASSO				2,989,078	8, 153, 828	8, 153, 828							1,200,000	8.723
	High Street Real Estate Fund V	W	ilminaton	DE	High Street Real Estate Fund V. LP		01/18/2016		,, -	,, =-	//	2.189.328		1.868.229			275.499	1	4.290

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						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	RCG Longview Equity Fund, LP		Wilmington	DE	RCG Longview	Cymbol	07/18/2007	Ollatogy	454,498	58, 193	58,193	58, 193	71001011011	TIIZCG	Other	value	57,954	mont	3.620
			WITHINING COIL	DL	. Hod Longview		017 1072001							05.000.050		(0.470.004)			
2599999. 3	oint Venture Interests - Other - Unaffili	lated			LAUTICOPP OF CIPITIFO	4 5 55	00 (00 (00 17			2,704,089,658	2,704,089,658	686, 150, 462	(007)	35,299,652		(3,473,021)	400,467,819	876,708,367	XXX
	MASS MUTUAL LIFE INS CO 4.900% 04/01/77 MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070			ME	CITICORP SECURITIES	1.F FE	03/20/2017		13,729,240	17,810,092	13,725,787		(927)				661,500		0.000
	AO 15 3.729% 10/15/70			ME	J.P. MORGAN	1.F FE	10/22/2019		50,670,740	55,400,016	50,663,333		(5, 166)				1,864,500		0.000
	MASS MUTUAL LIFE INS CO 4 1/2% Due 4/15/2065				. J.F. MUNUAN	I.F FE	10/22/2019			33,400,016	30,003,333		(3, 100)				1,004,300		0.000
	A015 4.500% 04/15/65			ME	CONVERSION BROKER	1.F FE	06/14/2016		14.632.470	18,850,121	14.657.281		5.629				697.500		0.000
	MASS MUTUAL LIFE INS CO 5 3/8% Due 12/1/2041				CONVENSION BROKEN		00/ 14/2010		14,032,470	10,030,121	14,037,201								0.000
	JD1 5.375% 12/01/41			ME	CONVERSION BROKER	1.F FE	04/26/2012		21, 196, 985	26,229,378	20.994.402		(29, 282)				1,075,000		0.000
	MASS MUTUAL LIFE INS CO BASIC 3.375%				CONTENTION BROKEN		047 207 2012	· · · · · · · · · · · · · · · · · · ·		20,220,070			(20,202)				1,070,000		
	04/15/50			MF	CREDIT SUISSE FIRST BOSTON	1.F FE	04/13/2020		24.848.000	26.371.140	24.853.008		3.019				843.750		0.000
	NATIONWIDE MUTUAL INSURA 4.95% Due 4/22/2044							[		25,5/11,140	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			[					
	A022 4.950% 04/22/44			OH	CONVERSION BROKER	1.G FE	06/13/2014		5.070.200	6.042.966	5.060.882		(1,488)	L			247.500		0.000
	NATL LIFE INSURANCE-VRMT BASIC 5.250%								, ,		,		, ,						
	07/19/68				CREDIT SUISSE FIRST BOSTON	1.G FE	07/10/2018		20,000,000	23,985,656	20,000,000						1,050,000		0.000
	NEW YORK LIFE INSURANCE 6 3/4% Due 11/15/2039																		
	MN15 6.750% 11/15/39			NY	. CONVERSION BROKER	1.D FE	10/06/2009		29,227,883	43,916,668	29,205,516		(3,020)				1,964,250		0.000
	NEW YORK LIFE INSURANCE BASIC 3.750%																		
	05/15/50			NY	CREDIT SUISSE FIRST BOSTON	1.D FE	04/08/2020		9,938,900	11,380,428	9,941,179		1, 141				375,000		0.000
	NEW YORK LIFE INSURANCE BASIC 4.450%																		
	05/15/69			NY	J.P. MORGAN	1.D FE	04/01/2019		84, 161, 393	104,517,970	84, 124, 246		(18,915)				3,631,200		0.000
	NORTHWESTERN MUTUAL LIFE 6.063% Due 3/30/2040																		
	MS31 6.063% 03/30/40			WI	. Unknown Portfolio	1.D FE	03/25/2010		3,836,290	5,293,151	3,818,492		(2,071)				227,363		0.000
	NORTHWESTERN MUTUAL LIFE BASIC 3.625%				L B. MoDowy	4.5.55	00 (40 (00 40		70 700 000	75 770 040	70 740 447		(00.704)				0 504 050		0.000
	09/30/59			WI	J.P. MORGAN	1.D FE	09/12/2019	······	70,783,960	75,776,318	70,742,447		(22,724)				2,501,250		0.000
	NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47			WI	J.P. MORGAN	1.D FE	00/04/0047		84.863.400	05 007 404	04 075 404		0.045				0.070 500		0.000
	09/30/4/ OHIO NATIONAL LIFE INS 6 7/8% Due 6/15/2042			WI	J.P. MURGAN	I.D FE	09/21/2017		84,863,400	95,987,424	84,875,124		2,345				3,272,500		0.000
	JD15 6.875% 06/15/42			OH		2.B FE	06/06/2012		10 , 133 , 310	13,200,113	10, 114, 413		(2,649)				687,500		0.000
	PACIFIC LIFE INSURANCE C BASIC 4.300%			Un		Z.B FE	06/06/2012	······		13,200,113	10, 114,413		(2,049)				087,300		0.000
	10/24/67				CITICORP SECURITIES	1.F FE	10/17/2017		59.147.648	68.637.279	59.164.916		4.724				2,575,700		0.000
	TEACHERS INSUR & ANNUITY 4.270% 05/15/47.			NY	J.P. MORGAN	1.D FE	05/03/2017		71,864,486	82,313,847	71,678,285		(97.199)				2,899,330		0.000
	TEACHERS INSUR & ANNUITY 4.9% Due 9/15/2044				U.I . IIIOTOAN		05/00/2017			02,010,047			(07,100)				2,000,000		0.000
1	MS15 4.900% 09/15/44			NY	CONVERSION BROKER	1.D FE	09/15/2014		52,712,272	65,983,956	52,573,206		(31,576)				2,513,700		0.000
	TEACHERS INSUR & ANNUITY 6.85% Due 12/16/2039												(01,070)						
1	JD16 6.850% 12/16/39	l		NY	CONVERSION BROKER	1.D FE	12/11/2009	L	38 . 172 . 366	55,451,129	37.974.794		(23, 221)	L		L	2,548,200	L	0.000
	TEACHERS INSUR & ANNUITY BASIC 3.300%									,,							,,		
	05/15/50			NY	J.P. MORGAN	1.D FE	05/04/2020		14,980,050	15,692,927	14,980,802		403				495,000		0.000
	WESTERN & SOUTHERN LIFE BASIC 5.150%																		
	01/15/49				J.P. MORGAN	1.F FE	01/17/2019		9,948,700	13,603,949	9,950,858		820	[]		ļ	515,000		0.000
2799999. 5	Surplus Debentures, etc - Unaffiliated		<u> </u>						689,918,293	826,444,528	689,098,971		(220, 157)				30,645,743		XXX
	USB LIHTC Fund 2017-9		WILMINGTON	DE	USB LIHTC Fund 2017-9	[I	12/06/2017		16,455,887	16.455.887	16,455,887		(2,071,720)			L			t
	Guaranteed Federal Low Income Housi	ing Tay			-1 V			<u> </u>	16,455,887	16.455.887	16.455.887		(2.071.720)						XXX
000000-00-0	Aegon LIHTC Fund 55 . LLC	III IAX	WILMINGTON	DE	. Aegon LIHTC Fund 55 , LLC		09/14/2018		7,899,548	7,899,548	7,899,548		(2,071,720)						////
000000-00-0	AEP Affordable Housing Fund 2021		WILMINGTON	DE	AEP Affordable Housing Fund 2021		09/14/2016	·····	2,651,931	2,651,931	2,651,931		(1,262,700)						
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC		WILMINGTON	DE	CREA Corporate Tax Credit Fund 66. LLC		01/03/2019	·····	17.221.386	17 . 221 . 386	17.221.386		(2.323.752)						
000000-00-0	CREA Corporate Tax Credit Fund 85, LP		WILMINGTON	DE	CREA Corporate Tax Credit Fund 85, LP		06/21/2021	<b></b>	597, 158	597 , 158	597 . 158		(2,323,732)						
	R4 Housing Partners X LP		WILMINGTON	DE	. R4 Housing Partners X LP		12/14/2018	[	13,011,667	13,011,667	13,011,667		(2,400,788)	[					
	R4 Housing Partners XVI LP		WILMINGTON	DE	R4 Housing Partners XVI LP		07/01/2021		515,524	515,524	515,524		(254, 289)						
	Guaranteed Federal Low Income Housi	ing Tay	Credit - Affiliated						41.897.214	41.897.214	41.897.214		(6.506.881)						XXX
	GEORGIA TAX CREDITS FUND VIII.LP	I I	J. Cart / Hilliatou	GA	GEORGIA TAX CREDITS FUND VIII,LP		11/15/2011		1,366,744	1,366,744	1,366,744		(845,915)						7000
	Georgia Tax Credit Fund XVII, L.P.		WILMINGTON	DE	Georgia Tax Credit Fund XVII. L.P.		10/15/2020		12.037.258	12,037,258	12.037.258		(497,389)						
	Ion-Guaranteed Federal Low Income I	Housing			-quotigia ran oroait rana Atti, E.I.	·		h	13,404,002	13,404,002	13,404,002		(1.343.303)						XXX
	GUARDIAN INVESTORS SERVICES. LLC	lousing	WILMINGTON	DE	GUARDIAN INVESTORS SERVICES. LLC		08/31/2006		543.940.239	687 .805 .158	687.805.158	118.864.921	(1,343,303)			-			100.000
	Park Avenue Securities, LLC		WILMINGTON	DE	Park Avenue Securities, LLC		12/31/2006		32,210,802	67, 805, 158	687,805,158	23,753,424							100.000
JUUUUU-UU-U	I air nyellue decul i ties, LLC		# ILM (NOTON	<u>UE</u>	. I Lain Avellue Secul I (185, LLC		12/01/2019			91, 400, 348	400, 400, الر	20,100,424				L			100.000

# **SCHEDULE BA - PART 1**

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

4	2	3		Location	Showing Other Long-Ten	7	0	0	10	11	12	Cha	nas in Daal	k/Adiusted C	Yarmina Val		18	19	20
1	2	\ \_			-	NAIC	0	9	10	11	12		14		, ,	ue 17	10	19	20
				4 5								13	14	15	16	17			
						Designation,							_	Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or ′	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	-	City State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Advantage Capital Solar I		IINGTON	DE State	Advantage Capital Solar I	Cyllibol	10/11/2017	Ollalegy	2.512.432	2.512.432	2.512.432	(Decrease)	Accretion	HIZEG	Other	value	IIICOIIIC	HIGHT	Silib
	Advantage Capital Solar I		IINGTON	DE	Advantage Capital Solar II		10/11/2017		2,512,432	2,062,513	2,512,432								
	Advantage Capital Solar IV		INGTON	DE	Advantage Capital Solar IV		08/26/2021			8,548,780	8,548,780			312.455					
	Blue Earth Solar (Geronimo)		INGTON	DF	Blue Earth Solar (Geronimo)		10/26/2017		6.142.482	6.142.482	6.142.482			12,433					
	Conway RG Solar, LLC (Greenbacker- Rockwell)			bL	Conway RG Solar, LLC (Greenbacker-		10/20/2017		0, 172, 702	0, 142,402	0, 172, 702								
000000-00-0	oomay no corar, EEO (arcombacher noomerr)	WILD	INGTON	DE	Rockwell )		02/09/2018		357.082	357,082									
	Favetteville RG Solar (Panda/ReneSola)		INGTON	DE	Favetteville RG Solar (Panda/ReneSola)		11/05/2018		1.960.841	1.960.841	1.960.841								
	MG Clackamas, LLC	WIL	INGTON	DE.	MG Clackamas, LLC		07/26/2019		4,019,693	4,019,693	4,019,693			1,055,871					
000000-00-0	MG Dancing Feather, LLC	WIL	INGTON	DE	MG Dancing Feather, LLC		04/15/2021							28,047,376					
	MG Gas City, LLC	WILD	INGTON	DE	MG Gas City, LLC		04/13/2020		4,922,914	4,922,914	4,922,914			1,295,504					
	MPC 2019 Energy Fund 1, LLC		INGTON	DE	MPC 2019 Energy Fund 1, LLC		04/24/2019		1,677,327	1,677,327	1,677,327								
	Nittany Solar, LLC		INGTON	DE	Nittany Solar, LLC		08/28/2019		12,628,204	12,628,204	12,628,204			1,725,689					
	RBC- Fern Holding Company LLC		INGTON	DE	RBC- Fern Holding Company LLC		12/18/2019		3,233,076	3,233,076	3,233,076			970,910					
	RBC-VSF 26 Holding Company, LLC		INGTON	DE	RBC-VSF 26 Holding Company, LLC		06/03/2019		5,428,221	5,428,221	5,428,221			1,013,384					
	RG Granite Solar, LLC		INGTON	DE	RG Granite Solar, LLC		03/22/2019		1,973,943	1,973,943	1,973,943								
	RG Haberdasher Solar LLC		INGTON	DE	RG Haberdasher Solar LLC		04/15/2021		4,456,616	4,456,616	4,456,616			7,726,735					
	RG Mankato Solar, LLC		INGTON	UE	RG Mankato Solar, LLC		04/15/2020		3,545,438	3,545,438	3,545,438			3,715,992					
	RG Plymouth Solar, LLC		IINGTON	DE	RG Plymouth Solar, LLC		05/30/2019												
	RG Redlands Solar, LLC		IINGTON	UE	RG Redlands Solar, LLC		08/15/2018		1.723.381	1.723.381	1,723,381								
	RG Roanoke Solar, LLC		INGTON	DE	RG Roanoke Solar, LLC		06/13/2016		1.960.434	1,723,361	1.960.434								
	RG Waseco Solar, LLC		INGTON	DF	RG Waseco Solar, LLC		09/20/2018		2,667,700	2,667,700	2,667,700								
	RG Worcester Solar, LLC		INGTON	DF .	RG Worcester Solar, LLC		10/09/2018		628, 105					49.250					
	SkyHigh Sun, LLC		INGTON	DE.	SkyHigh Sun. LLC		10/15/2018		3.710.677	3.710.677	3.710.677			103.401					
	USB RETC Fund 2018–10,LLC	WIL	INGTON	DE.	USB RETC Fund 2018-10,LLC		07/26/2018		4,448,528	4,448,528	4,448,528								
	USB RETC Fund 2018-11,LLC		INGTON	DE	USB RETC Fund 2018-11,LLC		06/18/2018		3,026,810	3,026,810	3,026,810								ļ
	USB RETC Fund 2019-1 LLC		INGTON	DE	USB RETC Fund 2019-1 LLC		04/25/2019	ļ	10,324,639	10,324,639	10,324,639		ļ						ļ
	USB RETC Fund 2019-5, LLC		INGTON	DE	USB RETC Fund 2019-5, LLC		11/04/2019		4,216,344	4,216,344	4,216,344								
	USB RETC Fund 2021-3, LLC	WIL	INGTON	DE	USB RETC Fund 2021-3, LLC		03/26/2021		6,552,717	6,552,717	6,552,717			18, 125, 199					
4799999. A	Any Other Class of Assets - Affiliated								682,453,888	861,596,554	861,596,554	142,618,345		64,141,766					XXX
4899999. 7	otal - Unaffiliated								2,409,953,453	3,553,325,489	3,415,979,932	688,879,419	(2,291,877)	37,940,284		(3,473,021)	431,438,562	876,708,367	XXX
4999999. 7	otal - Affiliated								823, 164, 836	982,552,720	982,552,720	142, 141, 379	(7,850,184)	64,141,766			1,413,674	10,078,126	XXX
5099999 -	Totals								3,233,118,289	4,535,878,209	4,398,532,652	831,020,798	(10,142,061)	102,082,049		(3,473,021)	432,852,236	886,786,493	XXX

1.										
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Number										
1A	1A\$	1B\$	1C\$	1D\$459,914,091	1E\$	1F\$194,009,585	1G\$25,060,882			
1B	2A\$	2B\$10, 114, 413	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

(F.	T	<u> </u>	nvested Asset	S ACQUIRED AND ADDITIONS MADE December		ır		•		
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	Hanover Aguistions II, LLC	Wilmington	DE	Hanover Aguistions II. LLC	12/01/2012	o a diegy	7 10 9 410 1110 11	12.850	2.10411151411000	100.000
	Registered Private Funds - Mortgage Loans - Affiliated		bL	- Individe Addistrons II, EEO				12,850		XXX
	ALTA DAVENPORT JV. LLC	DAVENPORT	FL	ALTA DAVENPORT JV, LLC	12/07/2021		260,909	12,000		95.000
000000-00-0	CENTER KEY LAND PARTNERS. LLC	WINTER PARK	FL	CENTER KEY LAND PARTNERS. LLC	10/26/2021		31.950.000			90.000
000000-00-0	GS-INVREG WAYZATA LLC	ST. LOUIS PARK	MN	GS-INVREG WAYZATA LLC	09/29/2021		108,374	12,821,629		90.000
000000-00-0	GUARDIAN SPRINGWOODS III, LLC	HOUSTON	TX	GUARDIAN SPRINGWOODS III. LLC	12/31/2019	· · · · · · · · · · · · · · · · · · ·		630.000		90.000
000000-00-0	TROY COURT INDUSTRIAL, LLC	JURUPA VALLEY	CA	TROY COURT INDUSTRIAL, LLC	11/24/2020					
	Venture Interests - Real Estate - Affiliated			,			32.319.283	13.991.580		XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	57 Stars	01/28/2016		02,010,200	2,221,973		
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	57 Stars	05/23/2017			1.856.046		
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	57 Stars	06/30/2011			1,159,868		85.500
000000-00-0	Adams Street Asia Fund 2020 LP	Wilmington	DE	Adams Street Partners	03/15/2021		1,200,000	4,660,000		20.000
000000-00-0	Adams Street Guardian Asia Fund LP	Wilmington	DE	. Adams Street Partners	03/26/2021		420,000	2,408,000		
000000-00-0	Advantech Capital	Advantech Capital	CYM	New Horizon Capital	01/28/2016			76,132		1.600
000000-00-0	Advantech Capital II LP	Advantech Capital II LP	CYM	New Horizon Capital	06/21/2018			2,320,960		1.210
000000-00-0	Affinity Asia Pacific Fund V L.P.	Affinity Asia Pacific Fund V L.P	CYM	Affinity Equity Partners	12/11/2018			1,660,600		
000000-00-0	AH Bio Fund III-Q, L.P.	Wilmington	DE	. Andreessen Horowitz	02/27/2020	· · · · · · · · · · · · · · · · · · ·		1,170,000		
000000-00-0	Alchemy Special Opportunities Fund IV L.P.	Alchemy Special Opportunities Fund IV L	P. GGY	Alchemy Partners	12/13/2019			5.687.767		1.770
000000-00-0	Amulet Capital Fund II. L.P.	Wilmington	DE	Amulet Capital	05/07/2021		6.160.799	4,457,289		
000000-00-0	Andreessen Horowitz Fund VII-0. L.P.	Wilmington	DEDE	Andreessen Horowitz	02/12/2021		630,000	1,500,000		
000000-00-0	Andreessen Horowitz LsV Fund I. L.P.	Wilmington	DE	Andreessen Horowitz	05/09/2019			2.080.000		0.590
000000-00-0	Andreessen Horowitz LSV Fund II-Q. L.P.	Wilmington	DE	Andreessen Horowitz	02/12/2021		2,310,000	4,690,000		0.210
000000-00-0	Andreessen Horowitz Seed Fund I, L.P.	Wilmington	DE	Andreessen Horowitz	10/15/2021		200,000			0.330
000000-00-0	ASF VII Infrastructure L.P.	ASF VII Infrastructure L.P		Ardian	06/22/2017			1,400,077		
	Battery Venture XIII Side Fund, L.P.	Wilmington	DE	Battery Ventures	05/12/2020			3,213,000		1.060
	Battery Ventures Select Fund I, L.P.	Wilmington	DE	Battery Ventures	02/26/2021		1,622,500	3,671,250		1.380
	Battery Ventures XII	Wilmington	DE	Battery Ventures	03/26/2018			939,600		1.440
	Battery Ventures XII Side Fund	Wilmington	DE	Battery Ventures	03/26/2018	· · · · · · · · · · · · · · · · · · ·		512,000		1.440
	Battery Ventures XIII, L.P. Beekman Investment Partners III	Wilmington	DEDE	Battery Ventures Beekman Group, The	05/12/2020 10/08/2015			4,368,750 370,956		1.040 7.610
000000-00-0	Beekman Investment Partners IV. LP	Wilmington	DEDE	Beekman Group, The	06/28/2019	· · · · · · · · · · · · · · · · · · ·		2,801,296		4.710
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.	Wilmington	DE	Black Diamond Capital Management	03/18/2020			3,565,533		4.080
	Brightstar Capital Partners Fund II, L.P.	Wilmington	DE	Brightstar Capital Partners	04/16/2021		6.442.220	1,082,158		2.430
	Brynwood Partners VII	Wilmington	DE	Brynwood Partners	12/27/2013			284,421		5.360
000000-00-0	Brynwood Partners VIII	Wilmington	DE	Brynwood Partners	04/20/2018			2,982,984		3.310
000000-00-0	CapStreet III, L.P.	Wilmington	DE	CapStreet Group	11/24/2008			512,839		8.430
000000-00-0	CapStreet IV, L.P.	Wilmington	DE	. CapStreet Group	01/22/2015			1,487,093		5.880
000000-00-0	Capstreet V, L.P. COMP Capital Investors III, L.P.	Wilmington	DE	CapStreet Group	12/19/2019			5,891,522		4.300
		Wilmington	DE	. CCMP Capital Advisors	07/26/2013			201,413		0.600
	CCV Fund 11 LP	CCV Fund II LP	CYM	China Creation Ventures	10/27/2020			2,289,163		
000000-00-0	Centerbridge Capital Partners II	Wilmington	DE	Centerbridge Partners	05/09/2011			1,323,939		
000000-00-0 000000-00-0	Centerbridge Capital Partners III, L.P. Centre Lane Partners IV. L.P.	Wilmington	DEDE	Centerbridge Partners Centre Lane Partners	05/21/2015 05/12/2017			3,895,755 449.588		0.410
000000-00-0	Centre Lane Partners V. L.P.	Wilmington	DEDE.	Centre Lane Partners	09/11/2019			1,951,538		3.310
000000-00-0	Charles River Partnership XVII. LP	Wilmington	DEDE	Charles River Ventures	03/28/2018			1,560,000		
000000-00-0	Chequers Capital XVII. L.P.	Chequers Capital XVII, L.P.	FRA	Chequers Capital	07/17/2017			4,524,240		1.930
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CID Capital	11/22/2013			8,170		8.170
000000-00-0	CIVC Partners Fund VI, LP	Wilmington	DE	CIVC Partners	07/27/2021		913,593	111,819		3.050
000000-00-0	CNK Fund III, L.P.	Wilmington	DE	. Andreessen Horowitz	06/25/2021		125,000	1,750,000		0.120
	Columbia Capital Equity Partners V, L.P.	Wilmington	DE	. Columbia Capital	01/08/2010			14,861		7.070
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	. Columbia Capital	01/22/2015			2,036,456		4.670
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Wilmington	DE	Columbia Capital	11/27/2018		1 001 5:-	5,518,415		2.840
000000-00-0	Core Industrial Partners Fund II, LP	Wilmington	DE	Core Industrial Partners	09/07/2021		1,821,942	4,665,396 308.569		
000000-00-0	Cressey & Company Fund V, L.P.	Wilmington	DEDEDE	Cressey & Company Cressey & Company	04/13/2015			7,229,271		
000000-00-0	CRV Select Fund I, LP	Wilmington	DEDE	Charles River Ventures	05/19/2021		1.792.500	832,500		1.470
000000-00-0	CRV XVIII. L.P.	Wilmington	DE	Charles River Ventures	02/12/2021		1,785,000	6,168,750		1.690
	Davidson Kempner Long-Term Distressed Opportunities Fund V. L.P.	Wilmington	DE	Davidson Kempner	05/11/2020			16,537,500		0.870
000000-00-0	DPE Deutschland Fund IV, LP	DPE Deutschland Fund IV, LP	DEU	Deutsche Private Equity LP	06/30/2021		3,393,366	266,509		2.250
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	Energy Spectrum Capital	01/25/2019			4,356,086		2.580
	EQT VI Fund	EQT VI Fund	GGY	EQT Partners	11/30/2011			164,086		0.290
000000-00-0	Equistone Partners Europe Fund VI, L.P.	Equistone Partners Europe Fund VI, L.P.	LUX	Equistone Partners Europe	07/09/2018		<u></u>	1,733,599		0.450

				ACQUIRED AND ADDITIONS MADE December	31 of Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4		5.	_				
CLICID				Name of Venden	Date	Type	Actual Cost	Additional	A	D
CUSIP Identification	Name or Description	Oit.	04-4-	Name of Vendor or General Partner	Originally Acquired	and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Felicis Focus Fund I, L.P.	Wilmington	State DE	Felicis Ventures	10/13/2021	Strategy	270.000		Effcullibratices	1.000
000000-00-0	Felicis Ventures V LP	Wilmington	DE	Felicis Ventures	06/16/2016		270,000			6.780
000000-00-0	Felicis Ventures VI, L.P.	Wilmington	DE	Felicis Ventures	09/21/2018			1,815,000		3.650
000000-00-0	Felicis Ventures VII, L.P.	Wilmington	DE	Felicis Ventures	05/27/2020			3,885,000		2.060
000000-00-0 000000-00-0	Felicis Ventures VIII, L.P. FirstMark Capital IV, L.P.	Wilmington	DE	Felicis Ventures	09/21/2021		720,000	900,000 715.000		1.000
000000-00-0	FirstMark Capital OF III, L.P.	Wilmington	DEDE	FirstMark Capital	04/27/2017 06/26/2020			2,275,000		4.000 1.850
000000-00-0	FirstMark Capital V. L.P.	Wilmington	DE	FirstMark Capital	07/20/2020			2,555,000		1.870
000000-00-0	Five Elms Fund V, LP	Wilmington	DE	Five Elms Capital	08/20/2021		2,699,639			3.850
000000-00-0	Foundation Capital IX, L.P.	Wilmington	DE	Foundation Capital	01/30/2019			2,947,175		2.850
000000-00-0 000000-00-0	Foundation Capital VIII, L.P. Foundry Group Next 2018, L.P.	Wilmington	DEDE	Foundation Capital Foundry Group	11/09/2015 06/26/2018			430,769 6,181,250		5.270
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DEDE	Foundry Group	08/09/2013					4.820
000000-00-0	Genstar Capital Partners IX. L.P.	Wilmington	DE DE	Genstar Capital	07/03/2019			13.421.075		0.560
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital	10/01/2015			395,051		1.060
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	Genstar Capital	04/28/2017			1,007,727		0.630
000000-00-0	Global Infrastructure Partners II - A, L.P. Global Infrastructure Partners III A/B	Wilmington	DEDE	Global Infrastructure Partners Global Infrastructure Partners	08/09/2012			229,017		0.800
000000-00-0 000000-00-0	Global Infrastructure Partners III A/B Global Infrastructure Partners IV, L.P.	Wilmington	DEDE	Global Infrastructure Partners   Global Infrastructure Partners	08/02/2016			2,030,658 1,439,041		0.900
000000-00-0	GrandBanks Capital Ventures II	Wilmington	DE	GrandBanks Capital	11/07/2008			656,250		17.500
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	Leonard Green & Partners	12/06/2012			491,772		0.640
000000-00-0	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	Leonard Green & Partners	05/12/2017			105,240		0.210
000000-00-0	Green Equity Investors VIII, L.P.	Wilmington	DE	Leonard Green & Partners	10/21/2020			8,026,379		0.100
000000-00-0 000000-00-0	Grotech Ventures II, LP GS Mezzanine Partners 2006, L.P.	Wilmington	DEDE	Grotech Ventures Goldman Sachs	12/28/2011 04/12/2006			204,082		6.670 0.480
000000-00-0	GS Vintage Fund IV, L.P.	Wilmington	DE	Goldman Sachs	01/23/2007	· · · · · · · · · · · · · · · · · · ·				1.320
000000-00-0	GSO Capital Opportunities Fund III	Wilmington		Blackstone Credit	09/22/2016			1,311,773		0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	Blackstone Credit	03/27/2019			5,748,333		0.560
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	GTCR	09/02/2014			95,475		0.640
000000-00-0	GTCR Fund XIII	Wilmington	DEDE	GTCR GTCR	05/04/2018		1.765.000	7,802,432 922,500		0.430
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.	Wilmington	DE	HarbourVest Partners	09/07/2021		1,700,000	922,500		
000000-00-0	HarbourVest Guardian Co-Investment Fund L.P Tranche 2	Wilmington	DE	HarbourVest Partners	04/26/2021		14,981,250	8,393,750		4.250
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	Harvest Partners	09/28/2016			16,665		0.750
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Partners	11/27/2019			5,003,443		0.520
000000-00-0 000000-00-0	HPS Mezzanine Partners 2019, L.P. HPS Mezzanine Partners III, L.P.	Wilmington	DEDEDE	HPS Investment Partners HPS Investment Partners	08/29/2019 02/27/2017			11,089,436 3,133,958		0.320
000000-00-0	Huron Fund IV, L.P	Wilmington	DE	Huron Capital Partners, LLC	07/12/2013			1,211,266		4.140
000000-00-0	Huron Fund V	Wilmington	DE	Huron Capital Partners, LLC	04/18/2018			1.794.692		1.230
000000-00-0	Investindustrial VI LP	Investindustrial VI LP		Investindustrial Partners	05/24/2016					0.930
000000-00-0	Investindustrial VII L.P.	Investindustrial VII L.P.		Investindustrial Partners	09/16/2019			6,978,409		0.590
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DEDE	Squared Capital	06/07/2018			4,701,934		0.370
000000-00-0 000000-00-0	Jade Equity Investors, L.P. Kinderhook Capital Fund V, L.P.	Wilmington		Leonard Green & Partners Kinderhook Industries	04/15/2020 12/19/2017	····		2,007,748 3,320,727		0.270
000000-00-0	Kinderhook Capital Fund VI, L.P.	Wilmington		Kinderhook Industries Kinderhook Industries	07/31/2020			6,817,009		1.530
000000-00-0	Levine Leichtman Capital Partners V, L.P.	Wilmington	DE	Levine Leichtman Capital Partners	04/11/2013			2,839,936		1.370
000000-00-0	Lime Rock Partners VIII, L.P.	Lime Rock Partners VIII, L.P.	CYM	Lime Rock Partners	11/26/2018	ļ		934,323		3.330
000000-00-0 000000-00-0	Lovell Minnick Equity Partners IV, L.P. Lovell Minnick Equity Partners V, LP	Wilmington	DEDE	Lovell Minnick Partners, LLC	03/27/2015 10/25/2019			608,160 3,792,869		3.620
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DEDE	LS Power	01/25/2019			3,792,869		1.050
000000-00-0	Meritech Capital Partners VI, L.P.	Wilmington	DE	Meritech Capital Partners	06/18/2018			708,750		1.590
000000-00-0	Meritech Capital Partners VII, L.P.	Wilmington	DE	Meritech Capital Partners	11/09/2020			3,960,000		1.250
000000-00-0	Meritech Franchise Fund L.P.	Wilmington	DE	Meritech Capital Partners	06/08/2021		330,000	630,000		1.600
000000-00-0 000000-00-0	MSouth Equity Partners II, L.P. MSouth Equity Partners III, L.P.	Wilmington		MSouth Equity Partners, L.P. MSouth Equity Partners, L.P.	02/29/2012 11/09/2015			350,063 965,676		4.570 3.850
000000-00-0	MSouth Equity Partners IV, L.P.	Wilmington		MSouth Equity Partners, L.P.		}		4,808,324		2.130
000000-00-0	Nautic Partners VI, L.P.	Wilmington		Nautic Partners	05/24/2007			(21,272)		3.440
000000-00-0	NB Co-Investment Partners	Wilmington	DE	Neuberger Berman	09/26/2006			8,381		1.620
000000-00-0	Opus Capital Venture Partners VI, LP	Wilmington	DE	Opus Capital	02/28/2011			201,517		10.080
000000-00-0	Phoenix Equity Partners 2010, L.P.	Phoenix Equity Partners 2010, L.P.	DE	Phoenix Equity Partners	06/02/2010	<b> </b>		46,493		3.330
000000-00-0 000000-00-0	Platte River Equity IV, L.P. Point 406 Ventures II. L.P.	Wilmington	DEDE.	Platte River Ventures	05/02/2018 07/12/2012			3,230,000		3.200
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DEDE	Primus Capital	12/21/2012			270,000		4.250
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	Primus Capital	12/21/2017			3.732.412		3.890
		I		1	p=/ E 1/ EV 11	r				0.000

# **SCHEDULE BA - PART 2**

		Showing Other Long-Term	Invested Assets	ACQUIRED AND ADDITIONS MADE December	31 of Current Year	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner		Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	Prophet Equity	11/20/2008	Ciratogy	7109410111011	287,713	Liteambraneee	7.380
000000-00-0	QED Fund VII, LP	Wilmington	DEDE	QED Investors	09/03/2021		451,374	1,018,244		1.380
000000-00-0	QED Growth Fund, LP	Wilmington	DE	QED Investors	09/03/2021		1,140,898	1.778.971		2.130
000000-00-0	Quintana Energy Partners II, L.P.	Quintana Energy Partners II, L.P		Quintana Capital Group	01/15/2009		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	19,481		5.590
000000-00-0	Redpoint Omega III, L.P.	Wilmington	DE	Redpoint Ventures	05/14/2018			2,649,351		2.600
000000-00-0	Redpoint Omega IV. L.P.	Wilmington	DE.	Redpoint Ventures	04/26/2021		1.092.414	2.594.482		0.670
000000-00-0	Redpoint Ventures VIII, L.P.	Wilmington	DE	Redpoint Ventures	02/25/2021		477,200	1, 164, 240		0.790
000000-00-0	Redview Capital	Redview Capital	CYM	Redview Capital	01/28/2016			169,335		1.600
000000-00-0	Redview Capital II L.P.	Redview Capital II L.P.	CYM	Redview Capital	06/21/2018			1,800,693		1.210
000000-00-0	STG VI, L.P.	STG VI, L.P.	CYM	Symphony Technology Group	07/23/2021		2,524,097	2,012,030		0.720
000000-00-0	Sumeru Equity Partners III, L.P.	Wilmington	DE	Sumeru Equity Partners	07/16/2020			7,283,911		3.050
000000-00-0	SVP Dislocation Fund, L.P.	SVP Dislocation Fund, L.P.	CYM	Strategic Value Partners	09/16/2020			9,900,299		1.090
000000-00-0	SVP Special Situations Fund V, LP	SVP Special Situations Fund V, LP	CYM	Strategic Value Partners	06/18/2021		900,000	3,600,000		1.800
000000-00-0	Techstars Accelerator 2021, L.P.	Wilmington	DE	Techstars Ventures	11/13/2020			662,500		3.330
000000-00-0	Techstars Ventures 2017, L.P.	Wilmington	DE	Techstars Ventures	01/17/2018			1, 162,500		6.460
000000-00-0	. Thompson Street Capital Partners IV, L.P.	Wilmington	DE	Thompson Street Capital Partners	01/25/2016			495,401		3.120
000000-00-0	Thompson Street Capital Partners V, L.P.	Wilmington	DE	Thompson Street Capital Partners	07/27/2018			4,291,448		1.700
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital	12/28/2010					0.360
000000-00-0 000000-00-0	Trident VI, L.P.	Trident VI, L.P	CYMDE	Stone Point Capital Stone Point Capital	09/12/2014			127,065 1.794.858		0.560 0.470
000000-00-0	Trident VIII, L.P.	Wilmington	DEDE	Stone Point Capital	04/08/2020	· · · · · · · · · · · · · · · · · · ·		5,908,362		0.470
000000-00-0	Trinity Ventures XII, L.P.	Wilmington	DE	Trinity Ventures	04/07/2016			337,500		3.340
000000-00-0	Trivest Discovery Fund I L.P.	Wilmington	DEDE	Trivest Partners, L.P.	06/12/2020			934.970		1.390
00000-00-0	Trivest Fund VI. L.P.	Wilmington	DE	Trivest Partners, L.P.	02/08/2019			4.350.350		3.410
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	Trivest Partners, L.P.	01/17/2017	· · · · · · · · · · · · · · · · · · ·				1.360
000000-00-0	Trivest Growth Investment Fund II. L.P.	Wilmington	DE	Trivest Partners, L.P.	04/09/2021		324.222	1.026.689		1.820
000000-00-0	TSG6. L.P	Wilmington	DE	TSG Consumer Partners	07/02/2012			121,436		0.940
000000-00-0	TSG7 L.P. A	Wilmington	DE	TSG Consumer Partners	03/30/2016			415,422		0.950
000000-00-0	TSG7, L.P. B	Wilmington	DE	TSG Consumer Partners	01/19/2016			289,478		0.780
000000-00-0	TSG8 L.P.	Wilmington	DE.	TSG Consumer Partners	01/08/2019			6,411,138		0.530
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures	03/19/2015			632,747		5.420
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	11/29/2017			1,890,530		3.450
000000-00-0	venBio Global Strategic Fund III, L.P.	Wilmington	DE	venBio Partners	03/25/2020			6,589,051		3.430
000000-00-0	venBio Global Strategic Fund IV, L.P.	Wilmington	DE	venBio Partners	08/10/2021			783,940		3.250
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.	Wilmington	DE	Warburg Pincus	06/20/2019			1,470,000		0.280
2599999. Join	t Venture Interests - Other - Unaffiliated						56,581,387	374,651,445		XXX
000000-00-0	USB LIHTC Fund 2017-9	Wilmington	DE	USB LIHTC Fund 2017-9	12/06/2018			1,799,123		
3599999. Gua	ranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,799,123		XXX
000000-00-0	Aegon LIHTC Fund 55 , LLC	Wilmington	DE	Aegon LIHTC Fund 55 , LLC	09/14/2018			2,901,335		
000000-00-0	AEP Affordable Housing Fund 2021	Wilmington	DE	AEP Affordable Housing Fund 2021	07/08/2021		1,287,022	1,490,661		
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC	Wilmington	DE	CREA Corporate Tax Credit Fund 66, LLC	01/03/2019			15,544,075		
000000-00-0	CREA Corporate Tax Credit Fund 85, LP	Wilmington	DE	CREA Corporate Tax Credit Fund 85, LP	06/21/2021		569,319	147,439		
000000-00-0	R4 Housing Partners X LP	Wilmington	DE	R4 Housing Partners X LP	12/14/2018			2,745,298		
000000-00-0	R4 Housing Partners XVI LP	Wilmington	DE	R4 Housing Partners XVI LP	07/01/2021		769,813		<u></u>	
3799999. Non	-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated		·				2,626,154	22,828,808	·	XXX
000000-00-0	Georgia Tax Credit Fund XVII. L.P.	WILMINGTON	DE.	Georgia Tax Credit Fund XVII. L.P.	10/15/2020		, -, ., .	1,304,745		<u> </u>
	-Guaranteed State Low Income Housing Tax Credit - Unaffiliated	,	p	1 · · · · · · · · · · · · · · · · · · ·	F			1,304,745		XXX
000000-00-0	Advantage Capital Solar IV	WILMINGTON	DE	Advantage Capital Solar IV	08/26/2021		103.779	8,757,456		7000
000000-00-0	MG Dancing Feather, LLC	WILMINGTON	DEDE	MG Dancing Feather, LLC	04/15/2021		9,554,814	18,492,562		
000000-00-0	RG Haberdasher Solar LLC	WILMINGTON	DE.	RG Haberdasher Solar LLC	04/15/2021	• • • • • • • • • • • • • • • • • • • •	2,712,654	9,516,060		***************************************
000000-00-0	RG Mankato Solar, LLC	WILMINGTON	DE	RG Mankato Solar, LLC	04/15/2020			7,523,173		
000000-00-0	RG Plymouth Solar, LLC	WILMINGTON	DE.	RG Plymouth Solar, LLC	05/30/2018					
000000-00-0	USB RETC Fund 2021–3, LLC	WILMINGTON	DE.	USB RETC Fund 2021–3, LLC	03/26/2021		1,213,671			
	Other Class of Assets - Affiliated		P		P		13,584,919	68.082.521	***************************************	XXX
	al - Unaffiliated						59,207,541	400,584,121		XXX
4999999. Tota							45,904,201	82,086,951		XXX
5099999 - Tot	als						105, 111, 742	482,671,072		XXX

			;	Showing Other Long-Term Ir	vested Ass	sets DISP	OSED, Tr	ansferred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	CENTER KEY LAND PARTNERS, LLC	WINTER PARK	FI	CAPITAL DISTRIBUTION	10/26/2021	12/31/2021	252,405	crease)	Accietion	Hized	Other	11112)	value	252,405	252,405	Disposai	Disposai	Disposai	moonic
000000-00-0	GS-INVREG WAYZATA LLC	ST LOUIS PARK	MN	CAPITAL DISTRIBUTION	09/29/2021	12/31/2021	18,989							18,989	18,989				
000000-00-0	GUARDIAN MATTHEWS,LLC	NASHVILLE	TN	CAPITAL DISTRIBUTION	09/01/1989	12/31/2021	318,538							318,538	318,538				
000000-00-0	GUARDIAN SHORES, LLC	MARINA DEL RAY	CA	CAPITAL DISTRIBUTION	03/25/2011	12/31/2021	1,572,114							1,572,114	1,572,114				
000000-00-0	GUARDIAN SPRINGWOODS III, LLC	HOUSTON	TX	TRANSFER TO SCHEDULE A	12/13/2019	12/31/2021	14, 145, 283	(1,177,902)				(1,177,902)		14, 145, 283	14, 145, 283				
000000-00-0	GUARDIAN CHELSA PLACE APTS	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/16/2018	12/31/2021	334,826							334,826	334,826				
2299999. Joi	nt Venture Interests - Real Estate - A	ffiliated					16,642,155	(1,177,902)				(1, 177, 902)		16,642,155	16,642,155				<u> </u>
	57 Stars Global Opportunity 3 (Guardian)																		1
000000-00-0	Series 2	. Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2016	12/31/2021	1,388,251							1,388,251	1,388,251				·'
000000 00 0	57 Stars Global Opportunity 3 (Guardian)	Wilmington	DE	CAPITAL DISTRIBUTION	05/23/2017	10/01/0001	2,227,891	]					1	2,227,891	0 007 004				1
000000-00-0	Series 3	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	12/31/2021 12/31/2021	2,227,891							2,227,891	2,227,891				ļ'
000000-00-0	Advantech Capital	#TIMINGTON	CYM.	CAPITAL DISTRIBUTION	01/28/2016	12/31/2021	650,275	·····							650,275				
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	CAPITAL DISTRIBUTION	12/11/2018	12/31/2021	620,250							620,250	620,250				
000000-00-0	Amulet Capital Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/07/2021	12/31/2021	3,360,935							3,360,935	3,360,935				
000000-00-0	Andreessen Horowitz LsV Fund I, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	05/09/2019	12/31/2021	1,362,455							1,362,455	1,362,455				ļ'
000000-00-0	ASF VII Infrastructure L.P.			. CAPITAL DISTRIBUTION	06/22/2017	12/31/2021	566,231							566,231	566,231				ļ!
000000-00-0	Battery Ventures XI Side Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/21/2016	12/31/2021	392,238								392,238				ļ'
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DEDE.	CAPITAL DISTRIBUTION	06/21/2016	12/31/2021	353,114 189,569							353,114 189,569	353, 114 189, 569				ļ!
000000-00-0	Battery Ventures XII	Wilmington	DE	CAPITAL DISTRIBUTION	03/26/2018	12/31/2021 12/31/2021	189,569							189,569	185,940				
000000-00-0	Beekman Investment Partners III	Wilmington	DEDE	CAPITAL DISTRIBUTION	10/08/2015	12/31/2021	1,904,341							1.904.341	1,904,341				
000000-00-0	Beekman Investment Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/28/2019	12/31/2021	1,834,330							1,834,330	1,834,330				
	Black Diamond Capital Opportunity Fund V,						,,												
000000-00-0	L.P	Wilmington	DE	CAPITAL DISTRIBUTION	03/18/2020	12/31/2021	2,251,155							2,251,155	2,251,155				ļ'
000000-00-0	Brynwood Partners VIII	Wilmington	DE	CAPITAL DISTRIBUTION	04/20/2018	12/31/2021	720,642							720,642	720,642				
000000-00-0	Bunker Hill Capital II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/23/2009	12/31/2021	2,019,553							2,019,553	2,019,553				ļ!
000000-00-0	Calvert Street Capital Partners III, L.P	Wilmington	DEDE.	CAPITAL DISTRIBUTION	03/24/2009	12/31/2021	1,418,715							1,418,715	1,418,715				ļ!
000000-00-0 000000-00-0	CCMP Capital Investors III, L.P Centerbridge Capital Partners II	WilmingtonWilmington	DEDE	CAPITAL DISTRIBUTION	07/26/2013	12/31/2021 12/31/2021	4,917,867							4,917,867 443,718	4,917,867 443,718				·
000000-00-0	Centerbridge Capital Partners III, L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	05/21/2015	12/31/2021	4,466,987							4,466,987	4,466,987				
000000-00-0	Centre Lane Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2021	607,336							607,336	607,336				
000000-00-0	Charles River Partnership XV, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	05/29/2012	12/31/2021	361,169							361, 169	361, 169				
000000-00-0	CID Capital Opportunity Fund II, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	11/22/2013	12/31/2021	2,698,856							2,698,856	2,698,856				
000000-00-0	Columbia Capital Equity Partners V, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2010	12/31/2021	1,529,261							1,529,261	1,529,261				ļ'
000000-00-0	Cressey & Company Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/13/2015	12/31/2021	5,485,900	}						5,485,900	5,485,900				}'
000000-00-0	Cressey & Company Fund VI, L.P Crosslink Ventures VI, L.P	Wilmington	DEDE.	CAPITAL DISTRIBUTION	12/17/2018	12/31/2021	1,226,450							1,226,450	1,226,450				}'
000000-00-0	EQT VI Fund	#TIMINGTON		CAPITAL DISTRIBUTION	11/30/2011	12/31/2021	1,077,148	·						1,077,148	1,077,148				ļ
000000-00-0	Felicis Ventures V LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/16/2016	12/31/2021	650,162							650,162	650, 162				
000000-00-0	FirstMark Capital IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/27/2017	12/31/2021	324,236							324,236	324,236				
000000-00-0	FirstMark Capital OF II, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	01/11/2018	12/31/2021	867,638							867,638	867,638				ļ'
000000-00-0	FirstMark Capital OF III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/26/2020	12/31/2021	62,708							62,708	62,708				ļ'
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/09/2015	12/31/2021	5,798							5,798	5,798				ļ'
000000-00-0	Foundry Group Next 2018, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/26/2018	12/31/2021	193, 108	}		ļ			·	193, 108	193, 108	<del> </del>			}'
000000-00-0 000000-00-0	Foundry Group Next, L.P Foundry Group Select Fund, L.P.	Wilmington	DEDE.	CAPITAL DISTRIBUTION	07/06/2016	12/31/2021 12/31/2021	577, 109 545, 138							577, 109 545, 138	577, 109 545, 138				·
000000-00-0	Foundry Venture Capital 2010 Annex, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2013	12/31/2021	112,026	····											
000000-00-0	Foundry Venture Capital 2010, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/11/2010	12/31/2021	3,028,032							3,028,032	3,028,032				
000000-00-0	Foundry Venture Capital 2013, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/10/2013	12/31/2021	222,649	[						222,649	222,649				
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/03/2019	12/31/2021	975,948							975,948	975,948				
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2015	12/31/2021	5,553,960							5,553,960	5,553,960				
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	CAPITAL DISTRIBUTION	04/28/2017	12/31/2021	3,065,630							3,065,630	3,065,630				}'
000000 00 0	Global Infrastructure Partners II - A, L.P.	Wilnianton	DE	CARLTAL DICTRIBUTION	00 (00 (0040	10/01/0001	E 004 F00	]					1	E 004 500	E 004 500				1 '
000000-00-0 000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DEDE.	CAPITAL DISTRIBUTION	08/09/2012	12/31/2021	5,201,526	·						5,201,526	5,201,526				·
000000-00-0	ulopai ilirastructure Partners III A/B	willington	JUE,	CAFITAL DISTRIBUTION		12/31/2021	321,003							321,063	321,063				

				Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tr	ansferred o	or Repaid	I During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	GrandBanks Capital Ventures II	Wilmington	DE	CAPITAL DISTRIBUTION	11/07/2008	12/31/2021	1,517,736							1,517,736	1,517,736				
000000-00-0	Green Equity Investors VI, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	12/31/2021	3,691,061							3,691,061	3,691,061				
000000-00-0	dreen Equity investors vii, E.i. a orde vii	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2021	2, 116, 819	L						2,116,819	2,116,819				
000000-00-0	Green Equity Investors VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/21/2020	12/31/2021	13,687							13,687	13,687				
000000-00-0	Grotech Ventures II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/28/2011	12/31/2021	1,633,333	ļ				ļ		1,633,333	1,633,333		ļ		
000000-00-0	GS Capital Partners VI Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	12/31/2021	791,579					<b> </b>		791,579	791,579				
000000-00-0 000000-00-0	GS Mezzanine Partners 2006, L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	04/12/2006 01/23/2007	12/31/2021	26,643							26,643	26,643				
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DEDE.	CAPITAL DISTRIBUTION	09/22/2016	12/31/2021	9,842,705							9,842,705	9,842,705				
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2019	12/31/2021	2,293,098	[]						2,293,098	2,293,098				
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	12/31/2021	85,649							85,649	85,649				
000000-00-0	GTCR Fund XII	Wilmington	DE	CAPITAL DISTRIBUTION	05/04/2018	12/31/2021	3,486,389							3,486,389	3,486,389				
000000-00-0	GTCR Fund XIII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/07/2021	12/31/2021	735,044							735,044	735,044				
000000-00-0	That bout vest dual drait co-filves tillent fund E.F.	Wilmington	DE	CAPITAL DISTRIBUTION	04/28/2016	12/31/2021	7,008,237							7,008,237	7,008,237				
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	CAPITAL DISTRIBUTION	09/28/2016	12/31/2021	4, 184, 882							4, 184, 882	4, 184, 882				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/27/2019	12/31/2021	968, 174							968, 174	968, 174				
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/27/2017	12/31/2021	7,507,968							7,507,968	7,507,968				
000000-00-0	Huron Fund IV, L.P	Wilmington	DE DE	CAPITAL DISTRIBUTION	07/12/2013	12/31/2021	6,088,569 785.233							6,088,569 785,233	6,088,569 785,233				
000000-00-0	Investindustrial VI LP	wilmington	DE	CAPITAL DISTRIBUTION	05/24/2016	12/31/2021	2,417,978							2,417,978	2,417,978				
000000-00-0	Investindustrial VII L.P.			CAPITAL DISTRIBUTION	.09/16/2019	. 12/31/2021	27, 192							27, 192	27, 192				
000000-00-0	ISQ Global Infrastructure Fund II, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	06/07/2018	12/31/2021	1,516,703							1,516,703	1,516,703				
000000-00-0	Jade Equity Investors, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/15/2020	12/31/2021	326,397							326,397	326,397				
000000-00-0 000000-00-0	Kinderhook Capital Fund V, L.P Levine Leichtman Capital Partners V, L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	12/19/2017 04/11/2013	12/31/2021 12/31/2021	4,326,101 6,317,487							4,326,101 6,317,487	4,326,101 6,317,487				
000000-00-0	Lovell Minnick Equity Partners IV. L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	03/27/2015	12/31/2021	1.237.098							1.237.098	1.237.098				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/29/2007	12/31/2021	261,096							261,096	261,096				
000000-00-0	Meritech Capital Partners VI, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	06/18/2018	12/31/2021	298,481							298,481	298,481				
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/29/2012	12/31/2021	1,679,038							1,679,038	1,679,038				
000000-00-0 000000-00-0	MSouth Equity Partners III, L.P Nautic Partners VI, L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	11/09/2015	12/31/2021	8,559,424 245,011							8,559,424 245,011	8,559,424 245,011				
000000-00-0	NB Co-Investment Partners	Wilmington	DEDE.	CAPITAL DISTRIBUTION	09/26/2006	12/31/2021	173,955							173,955	173,955				
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE.	CAPITAL DISTRIBUTION	. 12/15/2015	12/31/2021	330,515							330,515	330,515				
000000-00-0	Opus Capital Venture Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/28/2011	12/31/2021	5, 255, 746							5,255,746	5,255,746				
000000-00-0	Pfingsten Partners IV	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2009	12/31/2021	3,242,599							3,242,599	3,242,599				
000000-00-0 000000-00-0	Phoenix Equity Partners 2010, L.P Point 406 Ventures II, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	06/02/2010 07/12/2012	12/31/2021 12/31/2021	2, 123, 266							2,123,266 1,011,160	2, 123, 266 1, 011, 160				
000000-00-0	Presidio Partners 2007, L.P.	Wilmington	DEDE.	CAPITAL DISTRIBUTION	06/30/2007	12/31/2021	1,011,160							254,477					
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	12/31/2021	855,932	[						855,932	855,932		[		
000000-00-0	Primus Capital Fund VIII, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2017	12/31/2021	1,849,339							1,849,339	1,849,339				
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2008	12/31/2021	813,780							813,780	813,780				
000000-00-0	Quintana Energy Partners II, L.P Quintana Energy Partners, L.P		CYMCYM	CAPITAL DISTRIBUTION	01/15/2009 11/21/2006	12/31/2021 12/31/2021	499,849 191,757	}				·		499,849 191.757	499,849 191,757		·····		h
000000-00-0	Redpoint Omega III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/14/2018	12/31/2021	418,601	·				·			418,601				
000000-00-0	Redview Capital		CYM.	CAPITAL DISTRIBUTION	01/28/2016	12/31/2021	1,709,748							1,709,748	1,709,748				
000000-00-0	Redview Capital II L.P.		CYM.	CAPITAL DISTRIBUTION	06/21/2018	12/31/2021	96,936							96,936	96,936		ļ [		
000000-00-0	StarVest Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/16/2008	12/31/2021	183,732	ļ				ļ		183,732	183,732		ļ		ļ
000000-00-0	Sumeru Equity Partners III, L.P.	Wilmington	DEDE	CAPITAL DISTRIBUTION	07/16/2020 02/10/2010	12/31/2021	233,304							233,304	233,304				
000000-00-0	SVB Capital Preferred Return Fund, LP Thompson Street Capital Partners IV, L.P	Wilmington	DEDE	CAPITAL DISTRIBUTION	02/10/2010	12/31/2021	4.791.754							4.791.754	4.791.754				
000000-00-0	Thompson Street Capital Partners V, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	07/27/2018	12/31/2021	1,698,025							1,698,025	1,698,025				
000000-00-0	Trident V, L.P.	J	CYM	CAPITAL DISTRIBUTION	12/28/2010	12/31/2021	23,754							23,754	23,754				
000000-00-0	Trident VI, L.P.		CYM	CAPITAL DISTRIBUTION	09/12/2014	12/31/2021	799,046							799,046	799,046				
000000-00-0	Trident VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/18/2017	12/31/2021	1,977,997							1,977,997	1,977,997				
000000-00-0	Trident VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/08/2020	12/31/2021	71,240					ļ		71,240	71,240				ļ

			5	Showing Other Long-Term In	vested As:	sets DISP	OSED, Tr	ansferred	or Repaid	During th	e Current	Year							
1	2	Location		5	6	7	8				usted Carry			15	16	17	18	19	20
1		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Trilantic Capital Partners IV. L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	. 10/29/2007	12/31/2021	1,220,401	0.0000)	7 1001 011011	200	0			1,220,401	1,220,401				
000000-00-0	Trinity Ventures XII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/07/2016	. 12/31/2021	583,757							583,757	583,757				
000000-00-0	Trivest Fund V LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2013	12/31/2021	1,934,367							1,934,367	1,934,367				
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	CAPITAL DISTRIBUTION	01/17/2017	12/31/2021	581,224							581,224	581,224				
000000-00-0	TSG6, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	07/02/2012	12/31/2021	441,345							441,345	441,345				
000000-00-0 000000-00-0	TSG7 L.P. A	Wilmington	DEDE	CAPITAL DISTRIBUTION	03/30/2016 01/19/2016	12/31/2021	2,212,970 151,172							2,212,970	2,212,970 151,172				
000000-00-0	TSG8 L.P	Wilmington	DE	CAPITAL DISTRIBUTION	01/19/2016	12/31/2021		<b> </b>		·····				151, 172		ļ			İ
000000-00-0	Upfront V, L.P.	Wilmington	DEDE.	CAPITAL DISTRIBUTION	03/19/2015	12/31/2021	1,792,884							1,792,884	1,792,884				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/29/2017	12/31/2021	116,288							116,288	116,288				
	Warburg Pincus China-Southeast Asia II, L.P.		1																
000000-00-0		Wilmington	DE	CAPITAL DISTRIBUTION	06/20/2019	12/31/2021	102,000							102,000	102,000				
000000-00-0	Warburg Pincus Energy	Wilmington	DE	CAPITAL DISTRIBUTION	07/25/2014	12/31/2021	555,000							555,000	555,000				
000000-00-0 000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DEDE	CAPITAL DISTRIBUTION	12/21/2015 10/01/2007	12/31/2021	4,386,960			·····				4,386,960	4,386,960	·			
000000-00-0	Warburg, Pincus Private Equity X, L.P Warburg, Pincus Private Equity XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	12/31/2021	2,414,375							2,414,375					
00000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/22/2013	12/31/2021	2,414,373							2,414,375	2,414,375				
000000-00-0	High Street Real Estate Fund V	Wilmington	DE	CAPITAL DISTRIBUTION	01/18/2016	. 12/31/2021	321,098							321,098	321,098				
	nt Venture Interests - Other - Unaffilia						215,811,692							215,811,692	215,811,692				
2000000:00:	MASS MUTUAL LIFE INS CO BASIC 3.375%						210,011,002							210,011,002	210,011,002				
575767-AQ-1	04/15/50		ME	WELLS FARGO SECURITIES LLC	04/17/2020	06/16/2021	15, 383, 126		(3,681)			(3,681)		15,379,445	15, 261, 150		(118,295)	(118,295)	341,719
	NEW YORK LIFE INSURANCE 6 3/4% Due																		1
64952G-AF-5	11/15/2039 MN15 6.750% 11/15/39		NY	DIRECT - 1	10/08/2009	12/20/2021	12,221,802		(626)			(626)		12,221,175	12,221,175				823,500
	plus Debentures, etc - Unaffiliated						27,604,928		(4,307)			(4,307)		27,600,620	27,482,325		(118,295)	(118,295)	1,165,219
	Aegon LIHTC Fund 55 , LLC	WILMINGTON	DEDE	CAPITAL DISTRIBUTION	09/01/1420	12/31/2021	69,972							69,972	69,972				
	n-Guaranteed Federal Low Income H			LOUDITH DIOTRIBUTION	00 (04 (0040	00 (00 (000)	69,972							69,972	69,972				<b> </b>
000000-00-0 000000-00-0	Guardian Investor Services, LLC Advantage Capital Solar I	Wilmington	DE DE	CAPITAL DISTRIBUTION	08/31/2016 10/11/2017	06/30/2021	25,000,000							25,000,000	25,000,000				l
00000-00-0	Advantage Capital Solar II	Wilmington	DEDE.	CAPITAL DISTRIBUTION	10/11/2017	12/31/2021	440,233							440,233					
000000-00-0	Blue Earth Solar (Geronimo)	Wilmington	DE	CAPITAL DISTRIBUTION	10/26/2017	12/31/2021	987,838							987,838	987,838				
	Conway RG Solar, LLC (Greenbacker- Rockwell	<b>.</b>					Ī								, .				
000000-00-0	)	Wilmington	DE	CAPITAL DISTRIBUTION	02/09/2018	12/31/2021								75,264	75,264				
000000-00-0	Fayetteville RG Solar (Panda/ReneSola)	Wilmington	DE	CAPITAL DISTRIBUTION	11/05/2018	12/31/2021	327,260							327,260	327,260				
000000-00-0	MG Clackamas, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2019	12/31/2021	594,598							594,598	594,598				
000000-00-0 000000-00-0	MG Gas City, LLC MPC 2019 Energy Fund 1, LLC	Wilmington	DE DE	CAPITAL DISTRIBUTION	04/13/2020 04/24/2019	12/31/2021	1,851							1,851 99,875	1,851				
00000-00-0		Wilmington	DEDE.	CAPITAL DISTRIBUTION	08/28/2019	12/31/2021	1,495,168							1,495,168	1,495,168				
000000-00-0	RBC- Fern Holding Company LLC	Wilmington	DE	CAPITAL DISTRIBUTION	12/18/2019	12/31/2021	204,390							204,390	204,390				
000000-00-0	RBC-VSF 26 Holding Company, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/03/2019	12/31/2021	1,635,584							1,635,584	1,635,584				
000000-00-0	RG Granite Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	03/22/2019	12/31/2021	274,466							274,466	274,466				
000000-00-0	RG Haberdasher Solar LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/15/2021	12/31/2021	45,363							45,363	45,363				
000000-00-0	RG Mankato Solar, LLC	Wilmington	DEDE	CAPITAL DISTRIBUTION	04/15/2020	12/31/2021	261,744							261,744	272,556	·	10,812	10,812	
000000-00-0	RG Paiute Solar, LLC RG Plymouth Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	03/07/2019 05/30/2018	12/31/2021	250,478	<b> </b>	····	·····				250,478	250,478	ļ			
00000-00-0	RG Redlands Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	08/15/2018	12/31/2021	329, 142							329, 142	329.142				
000000-00-0	RG Roanoke Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/27/2019	12/31/2021	315,088							315,088	315,088				
000000-00-0	RG Waseco Solar, LLC	Wilmington	DE.	CAPITAL DISTRIBUTION	09/20/2018	12/31/2021	383,007							383,007	383,007				
000000-00-0	RG Worcester Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	10/09/2018	12/31/2021	118,368			ļ				118,368	118,368				
000000-00-0	SkyHigh Sun, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	10/15/2018	12/31/2021	206,312							206,312	206,312				
000000-00-0	USB RETC Fund 2018–10,LLC	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2018	12/31/2021	491,413							491,413	491,413				
000000-00-0 000000-00-0	USB RETC Fund 2018-11,LLC	Wilmington	DEDE	CAPITAL DISTRIBUTION	06/18/2018 04/25/2019	12/31/2021	695,584 1,429,656	<b> </b>		····				695,584	695,584 1,429,656				
000000-00-0	USB RETC Fund 2019-1 LLC	Wilmington	DEDE	CAPITAL DISTRIBUTION	11/04/2019	12/31/2021	693,517												
000000-00-0	USB RETC Fund 2021–3, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	03/26/2021	12/31/2021	247,867							247.867	247,867				
	Other Class of Assets - Affiliated						37.575.042							37.575.042	37,585,854		10.812	10.812	
+100000. F(II)	Cirior Ciass of Assets - Allillated						01,010,042	1	l	l	<u> </u>	1	1	01,313,042	01,000,004	ĺ	10,012	10,012	

### **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 i	n Book/Adji	usted Carryi	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
4899999. Tota	al - Unaffiliated						243,486,592		(4,307)			(4,307)		243,482,284	243,363,989		(118,295)	(118,295)	1,165,219
4999999. Tota	al - Affiliated		•				54,217,197	(1,177,902)				(1,177,902)		54,217,197	54,228,009		10,812	10,812	
5099999 - Tot	als						297,703,789	(1, 177, 902)	(4,307)			(1,182,209)		297,699,481	297,591,998		(107,483)	(107,483)	1,165,219

### **SCHEDULE D - PART 1**

								Showing All Lor	ig-Term BONDS	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li li	nterest		Da	ites
		3		5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
		~	1 .	"	NAIC		O					10		10				10	20		
					Desig-																
					•																
					nation,									T							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying		tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	D		g								Increase/	,									,
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912803-EY-5	STRIP PRINC STRIPS				1.A	32,960,568	61.0820		86,400,000	36,741,454		1,217,609			0.000	3.399	N/A			10/10/2018	05/15/2047
912803-EZ-2	STRIP PRINC STRIPS				1.A		60.6910	103,539,539	170,600,000			2,359,948			0.000	3. 174				03/23/2018	08/15/2047
912803-FD-0 912803-FP-3	STRIP PRINC STRIPS				1.A 1.A	75,746,990 63,480,500	60.2730	109,697,657 57,675,781	182,000,000	64,672,558		2,437,783			0.000	3.022				03/25/2019	05/15/2048
912803-FP-3 912803-FR-9	STRIP PRINC STRIPS				1.A	72,086,340		65,474,297	100,000,000	73,440,169		1,119,649			0.000	1.542	N/A			10/14/2020	08/15/2050
912810-EP-9	US TREASURY N/B 7 1/8% Due 2/15/2023 FA15	SD			1.A		37 . 4340	321,926	300,000	300,466		(387)			7.125	6.978		8.074	21,375	05/18/1993	02/15/2023
912810-RT-7	US TREASURY N/B 2 1/4% Due 8/15/2046 FA15		1		1.A	3,812,869		4,729,120	4,470,000	3,885,870		15.833			2.250	3.005		37.989	100,575	02/09/2017	08/15/2046
912810-SE-9	US TREASURY N/B BONDS		1		1.A		130 . 9380	510,656	390,000	423,531		(814)			3.375	2.912		1,709	13, 163	04/26/2019	11/15/2048
912810-SF-6	US TREASURY N/B BONDS		]		1.A	1,896,221		2, 153, 320	1,750,000	1,887,518		(3,458)			3.000	2.595	FA	19,830	52,500	05/31/2019	02/15/2049
912810-SH-2	US TREASURY N/B BONDS			. [	1.A	6,078,815	120.5780	6,270,063	5,200,000	6,028,413		(22,242)			2.875	2.105	MN	19,410	149,500	11/04/2019	05/15/2049
912810-SK-5	US TREASURY N/B BONDS				1.A	205,227	109. 9690	219,938	200,000	204,968		(127)			2.375	2.254	MN	617	4,750	12/05/2019	11/15/2049
912810-SL-3	US TREASURY N/B BONDS				1.A	4,352,992		3,762,438	3,700,000	4,322,785		(18,279)			2.000	1.285		27,951	74,000	05/01/2020	02/15/2050
912810-SN-9	US TREASURY N/B BONDS				1.A		85.0160		510,000	471,724		1,062			1.250	1.579		828	6,375	10/27/2020	05/15/2050
912810-SQ-2	US TREASURY N/B BONDS				1.A	48,824,219	87.2660	43,632,813	50,000,000	48,888,081		52,729			1. 125	1.259	FA	212,466	562,500	10/14/2020	08/15/2040
912810-SX-7	US TREASURY N/B BONDS				1.A		110.5780		41, 150,000	43,906,173		(16,618)			2.375	2.070	MN	126,889	488,656	09/30/2021	05/15/2051
912810-SY-5	US TREASURY N/B BONDS				1.A		104. 9690	49,335,313	47,000,000			(40,746)			2.250	1.917	MN	137,300	528,750	08/12/2021	05/15/2041
912810-TC-2	US TREASURY N/B BONDS				1.A	13,585,453		13,649,766	13,500,000	13,585,328		(125)			2.000	1.961	MN	23,867	74 075	12/30/2021	11/15/2041
912828-5K-2 912828-5U-0	US GOVERNMENT TREAS BILL NOTESUS GOVERNMENT TREAS BILL NOTES				1.A 1.A	2,497,754 5,017,188	103 . 9380	2,598,438	2,500,000 5,000,000	2,499,187 5,007,278		(3,502)			2.875	2.893		12,440	71,875	11/27/2018	10/31/2023
	US GOVERNMENT TREAS BILL NOTES				1.A	3,368,063		3, 160, 133	3,300,000	3,007,278		(3,502)			2.625	2.330		32,720		03/28/2019	02/15/2029
	US GOVERNMENT TREAS BILL	SD			1.A			210,213	210,000			642			1.500	1.811		1.318	3, 150	08/14/2017	01/31/2022
	US GOVERNMENT TREAS BILL NOTES				1.A	34,362,737		35,473,475	34,960,000	34,486,083		57.432			1.625	1.816		214.581	568,100	11/07/2019	08/15/2029
912828-YE-4	US GOVERNMENT TREAS BILL NOTES				1.A	314,275		322,950	320,000	316,864		1, 139			1.250	1.626		1,366	4,000	09/18/2019	08/31/2024
	US GOVERNMENT TREAS BILL NOTES			1	1.A	10, 135, 156	. 100 . 1560	10,015,625	10,000,000	10,011,389		(69,367)			1. 125	0.429		38,225	122,500	03/18/2020	02/28/2022
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES				1.A	633,354	100.3750	617,306	615,000			(3,701)			1. 125	0.511		2,351	6,919	03/24/2020	02/28/2025
91282C-AE-1	US TREASURY N/B NOTES			.	1.A	5,951,719	93.2810	5,596,875	6,000,000	5,957,485		4,770			0.625	0.710		14, 164	37,500	10/14/2020	08/15/2030
91282C-AG-6	US TREASURY N/B NOTES				1.A	2,599,492		2,597,766	2,600,000	2,599,838		257			0. 125	0.135		1, 113	3,250	09/04/2020	08/31/2022
91282C-AJ-0	US TREASURY N/B NOTES	SD			1.A		,96.8910	2,809,828	2,900,000	2,894,826		1,401			0.250	0.299		2,482	7, 191	12/16/2020	08/31/2025
91282C-AX-9	US TREASURY N/B NOTES	C.			1.A	196,060,723	99.7730	195,555,938	196,000,000	196,041,110		(19,612)			0. 125	0.102		21,538	205,000	09/14/2021	11/30/2022
91282C-BN-0	US TREASURY N/B NOTES	L	-		1.A	42,693,703		42,528,199	42,700,000	42,696,244		2,541			0.125	0.133		18,136	26,542	08/03/2021	02/28/2023
	US TREASURY N/B NOTES	SD.	-	· [	1.A	108,045,219		107,460,351	108,200,000	108,078,699					0. 125	0.200		374	67,625	08/11/2021	06/30/2023
91282C-CL-3 91282C-CN-9	US TREASURY N/B NOTES				1.A 1.A	446, 148	98.7660								0.375	0.692		780 12,030		10/27/2021 08/17/2021	07/15/2024
91282C-CS-8	US TREASURY N/B NOTES		1		1.A	399, 153, 867						203,899			1.250	1.460		1,907,813		08/17/2021	08/15/2031
91282C-DJ-7	US TREASURY N/B NOTES		1		1.A FE	9,805,863		9,776,250	9,900,000	9,806,053		190			1.375	1.479		17,674		12/30/2021	11/15/2031
	US TREASURY N/B NOTES	SD	1		1.A FE	160,219	99.9920	159,988	160,000	160,216		(3)			1.250	1.222		176		12/07/2021	11/30/2026
91282C-DM-0	US TREASURY N/B NOTES		1		1.A FE	8,870,102	99.6210	8,866,277		8,870,977		875			0.500	0.672		3,912		12/09/2021	11/30/2023
	btotal - Bonds - U.S. Governments - Issu	ıer ∩h	ligatio	ns		1,341,769,782		1,414,620,681	1,686,185,000	1,363,602,520		8,299,538			XXX	XXX		2,920,844	3,343,671	XXX	XXX
0 100000. Ou	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033	1	gauo	T		1,0-1,100,102	,,,,,	1,717,020,001	1,000,100,000	1,000,002,020		5,200,000	<b>†</b>		,,,,,,	,,,,,	7001	2,320,044	3,070,071	7001	7000
36207E-NA-8	Mo-1		1	4	1.A	325 348	114.7480	355,817	310,085	323,584		1,268	1		6.000	3.259	MON	1,550	18,605	04/16/2004	12/15/2033
	btotal - Bonds - U.S. Governments - Res	identi	al Mor	tgage-Ra		020,040		300,011	2.0,000			,,230						,	10,000		
Securities	Donas - O.O. Governments - Nes	, aciill	a. 14101	.gage-ba	onou	325,348	XXX	355,817	310,085	323,584		1,268			XXX	XXX	XXX	1,550	18,605	XXX	XXX
	t-1 110 0																				
	tal - U.S. Government Bonds	-	T <sub>n</sub>	In 1	4 5 55	1,342,095,130		1,414,976,498	1,686,495,085	1,363,926,104		8,300,806	1		XXX	XXX	XXX	2,922,394	3,362,276	XXX	XXX
168863-DQ-8	REPUBLIC OF CHILE GOVT NATIONAL		. D	. 2	1.F FE	2,555,110			2,740,000	2,555,193		83			3.100	3.414		37,515		12/21/2021	01/22/2061
168863-DT-2 30216K-AF-9	REPUBLIC OF CHILE GOVT NATIONAL		. D	. -	1.F FE 2.C FE		97.3240 94.0260	1,114,357 5,937,728	1,145,000	1, 122, 181 5, 974, 138		81			2.550 2.250	2.752 2.935		12,490 66,308		12/13/2021	07/27/2033
455780-CV-6	EXPORT-IMPORT BK INDIA AGENCY DEBENTURES		. I n	·	2.6 FE			5,937,728	6,315,000 4,620,000						1.850	2.935		25,878		12/14/2021	03/12/2031
455780-CV-6	REPUBLIC OF INDONESIA 144A GOVI NATIONAL		. D	·	2.B FE	4,540,074				4,540,412		338			3.050	3.096		25,878		12/14/2021	03/12/2031
455780-DG-8	REPUBLIC OF INDONESIA 144A GOVT NATIONAL		. I D	2	2.B FE		96.3050	943,792				14			3.050	3.096		8,537		12/11/2021	09/23/2061
46513A-ND-8	ISRAEL (SOVEREIGN) 3.7% Due 9/1/2022 MN1		D	.  -	2.B TE	5,000,000		4,994,935	5,000,000	5,000,000					3.700	3.701		30,833	185,000	09/13/2012	09/01/2022
46513A-NH-9	ISRAEL (SOVEREIGN) 3.77% Due 11/1/2022 MN1	<u> </u>	D		1.E FE	10,000,000			10,000,000	10,000,000					3.770	3.770		62,833		11/13/2012	11/01/2022
46513B-3H-9	STATE OF ISRAEL 3.93% Due 7/1/2025 MN1	1	D	1	1.E FE	5.000.000			5.000,000	5.000.000					3.930	3.931	MN	32,750	196.500	06/15/2015	07/01/2025
.00.00 011 0			.,		11			,,,0,0,000					p								

# **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fair Value	10	11	Change	in Book/Adj	usted Carryine	g Value			I	nterest		Da	tes
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
		•		_	NAIC		_													
					Desig-															
					nation.															
					NAIC								Total							
					Desig-								Foreign							
			_		nation							Current	Exchange							
			0		Modifier							Year's								
			0			D-4-					0		Change							
		_	r		and	Rate			D 1/		Current	Other-	in				A 1 '11 1			0
		С	e		SVO	Used t			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID.		0	1		Admini-	Obtair		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>-</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
46513J-EH-0	STATE OF ISRAEL 1.97% DUE 5/1/2025 MN1		D		1.E FE	50,000,00099.5490		50,000,000	50,000,000					1.970	1.967	MN	164,616	985,000	04/29/2020	05/01/2025
46513J-EP-2 46513J-RG-8	STATE OF ISRAEL 1.51% DUE 8/1/2025 MN1		D		1.E FE			17,500,000	17,500,000					1.510	1.509		44, 162		07/30/2020	08/01/2025
46513J-RN-3	STATE OF ISRAEL 2.12% DUE 5/1/2025 MIN1				1.E FE			7,500,000	7,500,000					1.660	1.659		20,807		04/29/2020	08/01/2025
46513X-3T-5	STATE OF ISRAEL STATE OF ISRAEL JUBILEE BOND		D		1.E FE	5,000,000 99.6810		5.000.000	5,000,000					4.260	4.260		35,500	213,000	02/26/2018	03/01/2028
46513X-BT-6	STATE OF ISRAEL JUBILEE BOND		D		1.E FE	35,000,00099.9600		35,000,000	35,000,000					3.200	3.201		186,667	1, 120,000	03/27/2017	04/01/2022
698299-BF-0	REPUBLIC OF PANAMA GOVT NATIONAL		D	2	2.B FE	3,626,703108.0080		3,330,000	3,624,663		(2,040)			3.875	2.279		37,278		12/13/2021	03/17/2028
698299-BH-6	REPUBLIC OF PANAMA GOVT NATIONAL		D	2	2.B FE	1,786,365110.2270		1,590,000	1,786,196		(169)			4.500	3.779		14,906		12/13/2021	04/16/2050
698299-BN-3	REPUBLIC OF PANAMA GOVT NATIONAL		D	2	2.B FE	2,619,03695.0910		2,735,000	2,619,457		421			2.252	2.708	MS	15,740		12/13/2021	09/29/2032
715638-DP-4	REPUBLIC OF PERU GOVT NATIONAL		D	2	2.A FE	4,626,33891.3200		5,015,000	4,627,705		1,367			1.862	2.683	JD	7,782		12/13/2021	12/01/2032
715638-DQ-2 715638-DU-3	REPUBLIC OF PERU GOVT NATIONAL		D	2	2.A FE 2.A FE			2,260,000 1,805,000	1,987,522 1,816,239		78 (42)			2.780	3.335	JD	5,236 8,875		12/21/2021	12/01/2060
718286-BZ-9	REPUBLIC OF PERU GOVT NATIONAL			۷	2.A FE 2.B FE	1,640,912111.9600		1,456,000	1,640,606		(306)			3.000	3.033				12/13/2021	01/15/2034
718286-CG-0	REPUBLIC OF PHILIPPINES GOVT NATIONAL		D		2.B FE			718,000	811,066		(274)			3.750	1.782		12,490		12/21/2021	01/14/2029
718286-CH-8	REPUBLIC OF PHILIPPINES GOVT NATIONAL		D		2.B FE			3.000.000	2,957,986		16			2.950	3.034		13.767		12/22/2021	05/05/2045
718286-CN-5	REPUBLIC OF PHILIPPINES GOVT NATIONAL		D		2.B FE	7,543,41398.2740		7,610,000	7,543,689		277			1.950	2.047	JJ	72, 136		12/14/2021	01/06/2032
731011-AT-9	POLAND REP OF 3% Due 3/17/2023 MS17		D		1.G FE	2,005,575102.7340		1,950,000	2,003,617		(1,958)			3.000	0.715		16,900		12/13/2021	03/17/2023
91087B-AK-6	UNITED MEXICAN STATES GOVT NATIONAL		D	2	2.B FE	8,690,198113.0900		7,685,000	8,686,471		(3,727)			4.750	3.224		64,896		12/13/2021	04/27/2032
91087B-AN-0	UNITED MEXICAN STATES GOVT NATIONAL		D	2	2.B FE			865,000	808,318		28			3.771	4.108		3,353		12/13/2021	05/24/2061
91087B-AQ-3 917288-BK-7	UNITED MEXICAN STATES GOVT NATIONAL		D	2	2.B FE 2.C FE	2,016,850103.8110 6,027,970115.2020		1,930,000 5,210,000	2,016,738 6,024,326		(112)			4.280 4.375	3.943	FA	31,435		12/13/2021	08/14/2041
AM8496-42-5	KUWAIT INTL BOND GOVT NATIONAL		D	٠٠٠٠٠٠٠٠	1.E FE	3,213,420108.9680		2,940,000	3,211,487		(3,644)			3.500	1.646	NC	28,869		12/13/2021	03/20/2027
AN9202-80-4	IVORY COAST GOVT NATIONAL	·	D		3.0 FE			1,145,000	1,204,393		(1,953)			6. 125	5.508		3,117		12/13/2021	06/15/2033
A00617-06-5	RUSSIAN FEDERATION GOVT NATIONAL		D		2.B FE	2,812,700126.7210		2,200,000	2,812,139		(561)			5.250	3.577		2.567	57,750	12/13/2021	06/23/2047
AP2859-34-0	SAUDI INTERNATIONAL BOND GOVT NATIONAL		D		1.E FE	3,859,986119.9920	3,837,330	3, 198,000	3,859,377		(609)			4.625	3.412	AO	35,744		12/13/2021	10/04/2047
AR3678-79-4	REPUBLIC OF NIGERIA GOVT NATIONAL		D		4.C FE	1,001,29898.1350		1,015,000	1,001,377		80			7. 143	7.363		25,778		12/13/2021	02/23/2030
AR4939-43-5	REPUBLIC OF SENEGAL GOVT NATIONAL		D		4.A FE			1,215,000	1, 190, 747		47			6.750	6.915		24,604		12/13/2021	03/13/2048
AX5422-85-9 BH6207-38-6	STATE OF QATAR GOVT NATIONAL		D		1.D FE	1,802,646104.7530		1,720,000	1,801,034		(1,612)			3.375	1.201		17,254		12/13/2021	03/14/2024
BH6210-38-0	STATE OF QATAR GOVT NATIONAL				1.D FE 1.D FE			3,959,000 3,770,000	4,205,573 4,737,512		(755)			3.400	1.455	AU	28,043		12/13/2021	04/16/2025
BH8296-04-9	SAUDI INTERNATIONAL BOND GOVT NATIONAL		n		1.E FE	9,302,061107.5120			9,299,371		(2,690)			3.250	2.263	AO	53,714		12/14/2021	10/22/2030
BK4157-16-4	ROMANIA GOVT NATIONAL		D		2.C FE	910, 114101.3840		890,000	910,043		(71)			3.000	2.719		10.161		12/13/2021	02/14/2031
BM8508-61-6	AIRPORT AUTHORITY HK AGENCY DEBENTURES		D	2	1.0 FE			910,000	906,618		30			2.100	2.194		1,221		12/14/2021	03/08/2026
BN7442-95-5	SAUDI INTERNATIONAL BOND GOVT NATIONAL		D		1.E FE	1,470,00097.6500	1,464,744	1,500,000	1,470,104		104			2.250	2.456	FA	13,969		12/14/2021	02/02/2033
BQ2336-94-0	PANAMA BONOS DEL GOVT NATIONAL		D		2.B FE			1,805,000	1,829,738		(81)			3.362	3.194		169	30,342	12/13/2021	06/30/2031
BR4255-69-0	HUNGARY GOVT NATIONAL		D		2.B FE	6,049,60098.4320		6,080,000	6,049,722		122			2. 125	2.182		35,889		12/13/2021	09/22/2031
EG7239-26-2	GAZ CAPITAL SA BASIC				2.C FE				833,840		(377)			7.288	4.166		16,808		12/13/2021	08/16/2037
EK6906-32-6 JK9193-48-9	REPUBLIC OF INDONESIA GOVT NATIONAL				2.B FE	4,021,488107.5500 1,204,750106.4920		3,715,000 1,130,000	4,017,711 1,204,107		(3,777)			4. 125 3. 125	1.378 1.556		70,662		12/14/2021	01/15/2025
LW1929-95-6	RUSSIAN FEDERATION GOVT NATIONAL		D		2.B FE	5,060,000109.2800		4,600,000	5,055,895		(4, 105)			4.750	2.367	MN	20,636		12/13/2021	05/03/2026
LW3897-95-3	OMAN GOV INTERNTL BOND GOVT NATIONAL	1	D		4.A FE	1,213,044 102.8610		1,176,000	1,212,748		(296)			4.750	3.978	JD	2,483		12/14/2021	06/15/2026
QJ1143-41-2	UKRAINE GOVERNMENT GOVT NATIONAL		D		4.B FE	1,202,88097.7760		1,200,000	1,202,851		(29)			7.750	7.586		31,000		12/13/2021	09/01/2023
QZ7711-02-6	KINGDOM OF BAHRAIN GOVT NATIONAL		D		4.A FE	1,408,313108.5240	1,405,384	1,295,000	1,407,789		(523)			7.000	5.445	AO	19,893		12/13/2021	10/12/2028
QZ9368-19-7	SAUDI INTERNATIONAL BOND GOVT NATIONAL		D		1.E FE	5,021,650106.5260		4,700,000	5,019,183		(2,467)			3.250	1.773		27,580		12/13/2021	10/26/2026
Z01526-07-8	ABU DHABI GOVT INT'L GOVT NATIONAL	<del></del>	[D		1.C FE	5,235,75097.2790		5,370,000	5,236,278		528			1.700	1.998		30, 176		12/13/2021	03/02/2031
	btotal - Bonds - All Other Governments -	Issue	er Oblig	gations		280,832,125 XXX	279,626,711	274,770,000	280,801,373		(30,747)			XXX	XXX	XXX	1,754,303	3,765,342	XXX	XXX
	tal - All Other Government Bonds					280,832,125 XXX	279,626,711	274,770,000	280,801,373		(30,747)			XXX	XXX	XXX	1,754,303	3,765,342	XXX	XXX
13063A-5G-5	CALIFORNIA ST BUILD AMERICA BONDS-TAXABLE-VA				1.C FE	26,812,800166.8720	41,717,896	25,000,000	26,469,725		(43,596)			7.550	6.958	A0	471,875	1,887,500	04/13/2011	04/01/2039
100000 10 7	CALIFORNIA ST BUILD AMERICA 7.6% Due 11/1/2040 MN	11				07.047.050			00.000		/470 5			7.000				0 000	00/40/004/	11/01/0010
13063B-JC-7	OAL IFORNIA OT EN D 0/4/0045 NO4				1.0 FE	37,317,650171.8580		30,000,000	36,029,482	}	(179,655)			7.600	5.809	MN	380,000	2,280,000	03/13/2014	11/01/2040
13063C-ZU-7 20772G-F4-5	CALIFORNIA ST 5% Due 9/1/2045 MS1			٠٠٠٠٠٠٠	1.C FE	2,830,250117.8490 34,739,508129.9140		2,500,000	2,671,239 34,312,508		(33,325)			5.000	3.400		41,667	125,000	11/16/2016	09/01/2045
201120-F4-0	OUNNECTION OF 3.00% Due 3/10/2032 MO10				I.V FE		43,891,409	000,000, دو			(40,717)			3.830	3.021	mo		1,9/0,423	10/23/2009	03/ 13/ 2032

# **SCHEDULE D - PART 1**

								Showing All Lor	na-Term BOND	S Owned Dece	mber 31 of C	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrvin	r Value			li	nterest		Da	ites
-	_	3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	n		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
20772J-RD-6	CONNECTICUT ST 5% Due 10/15/2027 A015	C		2	1.D FE	11,034,685			9,865,000	10,106,553	(Decrease)	(128,588)	rtecognized	value	5.000	3.574		104, 131	493,250	12/12/2013	10/15/2027
57582P-UE-8	MASSACHUSETTS ST BONDS - CONS LN				1.B FE	15,000,000			15,000,000	15,000,000		(120,000)			5. 456	5.456		409,200		12/01/2009	12/01/2039
57582R-LJ-3	MASSACHUSETTS ST 4% Due 9/1/2042 MS1			2	1.B FE				10,000,000			(20,377)			4.000	3.588		133,333	400,000	10/31/2016	09/01/2042
57582R-PM-2	MASSACHUSETTS ST GENERAL OBLIGATION			2	1.B FE	5,035,100			5,000,000	5,022,842		(3,990)			4.000	3.900		83,333	200,000	09/25/2018	02/01/2043
57582R-VY-9	MASSACHUSETTS ST GENERAL OBLIGATION			2	1.B FE	5,680,550	125. 3780		5,000,000	5,502,283		(62,619)			5.000	3.377		125,000	250,000	01/18/2019	01/01/2049
57582R-YY-6	MASSACHUSETTS ST GENERAL OBLIGATION				1.B FE	14,308,580	104 . 3570		14,700,000	14,327,189		8,488			2.900	3.036		142, 100	426,300	10/16/2019	09/01/2049
882722-KF-7 93974C-PM-6	TEXAS ST BUILD AMERICA BONDS TAXABLE				1.A FE 1.B FE	12,094,500 12,063,080	141.2250		12,000,000	12,068,913		(2,743)			5.517 5.481	5.462 5.443		165,510 274,050		10/21/2009	04/01/2039
	btotal - Bonds - U.S. States, Territories an	d Do		ione lec		12,000,000	107 . 0000		12,000,000			(2, 137)				y. TTU	IA	214,000	037,720	10/21/2003	007 0 17 2003
Obligations	biolai - borius - O.S. States, Territories an	iu FU	33033	10115 - 155	suci	187,577,803	XXX	243,229,541	174,850,000	184,116,458		(514,319)			XXX	XXX	XXX	2,912,146	10,176,633	XXX	xxx
	tal - U.S. States, Territories and Possession	D	a n d a				XXX		174,850,000	184, 116, 458					XXX	XXX	XXX	2,912,146	10, 176, 633	XXX	XXX
	Ichicago il BRD OF EDU DEDICATE	ם צוונ	onus	In	2.B FE	187,577,803		243,229,541	1,500,000	184, 116, 458		(514,319)			6.000	6.010		2,912,146		01/12/2017	04/01/2046
10/31U-AA-4	CHICAGO METRO WATER CHICAGO BUILD AMERICA BONDS-TX			۷	Z.D FE	1,498,125	122.2010	1,833,909	, 500,000	1,490,043		40			0.000	0.010	AU	22,500	90,000	01/12/201/	04/01/2046
167560-PL-9	OTTORGO METTO WATER OTTORGO BOTED AMERITOR BONDO TA				1.C FE		137 . 1270	43,880,493	32,000,000	32,786,159		(35,013)			5.720	5.471	JD	152,533	1,830,400	12/18/2009	12/01/2038
179162-HE-5	CLACKAMAS CNTY OR SCH DIST #62 SCHOOL DISTRICT			2	1.B FE	11,210,400			10,000,000	10,868,753		(118,078)			5.000	3.485		22,222	500,000	12/12/2018	06/15/2049
	DALLAS CNTY TEX HOSP DIST BUILD AMERICA BONDS-SER																				
234667-JL-8	C				1.D FE	7,582,100	140 . 4940	10,537,078	7,500,000	7,562,670		(2,072)			5.621	5.546	FA	159,262	421,575	09/22/2009	08/15/2044
249174-MQ-3	DENVER CO CITY & CNTY SCH DIST TAXABLE-SER C-BUILD AMER BDS				4 0 55	7 040 400	404 0040	0.500.044	7 000 000	7 000 007		(4.005)			F 004	F 047	ID.	34.456	440, 470	40 (40 (0000	40 (04 (0000
521841-GZ-3	LEANDER TX INDEP SCH DIST 5% Due 8/15/2040 FA15			2	1.B FE 1.A FE	7,342,138 9,067,920			7,300,000 8,000,000	7,323,837 8,426,996		(1,965)			5.664 5.000	5.617		34,456	413,472 400,000	12/18/2009 07/21/2015	12/01/2033
540890-CC-2	LOGAN ELM OH LOCAL SCH DIST SCHOOL DISTRICT			2	1.0 FE				5,000,000	4,963,459		499			4.000	4.040		33,333	200,000	02/13/2019	11/01/2055
587601-PD-1	MERCED CA CITY SCH DIST 5% Due 8/1/2045 FA1			2	1.D FE	2,828,025			2,500,000	2,634,644		(34,775)			5.000	3.391		52,083	125,000	12/04/2015	08/01/2045
64966H-MV-9	NEW YORK NY 5.206% Due 10/1/2031 A01				1.C FE	9,760,100	120.2230	12,022,263	10,000,000	9,883,967		13,568			5.206	5.410		130 , 150	520,600	10/21/2009	10/01/2031
717883-VH-2	PHILADELPHIA PA SCH DIST SCHOOL DISTRICT			2	1.E FE	2,204,000			2,000,000	2,140,021		(18,137)			5.000	3.801		33,333	100,000	03/23/2018	09/01/2043
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1				1.B FE	7, 165, 000			7,165,000	7, 165,000		(40 507)			4.810	4.810		28,720	344,637	06/12/2003	06/01/2027
937246-CV-6 959214-EL-7	WASHINGTON & YAMHILL CNTYS OR WSTRN PLACER CA UNIF SCH DIST			2	1.B FE 1.D FE				3,780,000 2,190,000	4, 185, 174 2, 251, 453		(10,527)			5.000	4.256 3.818			189,000	03/01/2017 05/24/2017	06/15/2046
959214-EL-7	WSTRN PLACER CA UNIF SCH DIST			2	1.D FE	1,170,299			1, 135,000	1, 166, 849		(1,361)			4.000	3.818		18,917	45,400	05/24/2017	08/01/2047
	btotal - Bonds - U.S. Political Subdivisions	s - Iss	uer C	bligation		104.387.550		126 . 193 . 536	100.070.000	102.857.025		(317.813)			XXX	XXX		883.520	5.267.684	XXX	XXX
	tal - U.S. Political Subdivisions Bonds			, angation		104.387.550		126, 193, 536	100,070,000	102,857,025		(317.813)			XXX	XXX	XXX	883.520	5,267,684	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR 6.6% Due 10/1/2029 A01			I	1.G FE	23,432,587			19,695,000	20,896,735		(208,350)			6.600	5. 184		324,968	1,299,870	05/26/2005	10/01/2029
04052B-ET-7	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1.D FE	1,712,265			1,500,000	1,630,444		(21,324)			5.000	3.260		37,500	75,000	12/15/2017	07/01/2047
04052B-EU-4	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1.D FE	1,953,994	117.3840	2,024,874	1,725,000	1,865,982		(22,971)			5.000	3.360		43, 125	86,250	12/15/2017	07/01/2052
044000 110 7	ARLINGTON TX HGR EDU FIN CORPE 5% Due 2/15/2046				4 4 55	0.701	445 40		0 000 0			(01 01-)			F 005	0 400		440.000	200 0	44 (40 (00 40	00/45/0040
041806-HC-7 072024-ND-0	FA15			2	1.A FE	6,721,200			6,000,000 20,000,000	6,364,469 20.000.000	<del> </del>	(81,212)	·		5.000	3.406		113,333	300,000	11/19/2018	02/15/2046
U/2U24-ND-U	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS				I.6 FE	∠∪,∪∪∪,000	101.8/30	32,3/4,661	20,000,000	20,000,000					0.203	0.204	MU	313, 150	1,252,600	10/28/2009	04/01/2049
072024-NT-5	BAT MIEN TOLE NOTION TO BOTED MINENTON BONDO GEN OT				1.D FE	8.553.130	. 119.8920	10.208.763	8.515.000	8.528.639		(1,505)			6.793	6.746	AO	144.606	578,424	07/13/2010	04/01/2030
072868-AA-0	BAYLOR UNIV TX TXBL-SER A 4.313% Due 3/1/2042 MS1 .				1.E FE	7,789,680	116.9290	9,354,340	8,000,000	7,819,351		5,421			4.313	4.484	MS	115,013	345,040	12/28/2015	03/01/2042
12008E-NM-4	BUILD NYC RESOURCE CORP NY REV EDUCATION	ļ			1.D FE	3,907,650	151.2240	4,536,710	3,000,000	3,840,448		(20,206)			5.000	3.366	MN	25,000	150,000	05/02/2019	11/01/2047
13032U-MP-0	CALIFORNIA ST HLTH FACS FING A				1.D FE		152. 7370		2,735,000	3,272,035		(12,066)			5.000		MN	22,792	136,750	04/26/2017	11/01/2047
13077C-X2-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2037 MN1			2	1.D FE	13,592,280			12,000,000	12,661,845		(158,888)			5.000	3.451		100,000	600,000	07/16/2015	11/01/2037
13077D-BD-3	CALIFORNIA ST UNIV REVENUE			٠	1.D FE	2,296,580	120.7090	2,414,182	2,000,000	2,257,315		(8,809)			5.000	4.028	MIN	16,667	100,000	02/09/2017	11/01/2042
15504R-ET-2	BUILD AMER				1.B FE	24,075,050	137 . 0220	32,885,321	24,000,000	24,055,259		(2, 163)			5. 491	5.469	MN	219,640	1,317,840	10/16/2009	11/01/2039
	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2034 JJ1				[	2,,0,0,000		32,000,021		21,000,200						5		210,040	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
167593-QQ-8				2	1.F FE	1,614,525	112.3040	1,684,565	1,500,000	1,541,943		(12,909)			5.000	4.002	JJ	37,500	75,000	10/08/2015	01/01/2034
407500	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2035 JJ1						440 :					,								10 (00 : :-	04/04/
167593-SC-7	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2041 JJ1			2	1.F FE	1,948,363	112.1890	1,985,753	1,770,000	1,835,890	<b>├├</b> -	(20,410)			5.000	3.678	JJ	44,250	88,500	12/09/2015	01/01/2035
167593-UT-7	COLONGO IL C'HAME INTERNATIONA 3% DUE 1/1/2041 JJT			2	1.F FE	1,138,200	115.4810	1,154,809	1,000,000	1,119,084		(4,079)			5.000	4.092	.LI	25,000	50,000	11/04/2016	01/01/2041
167725-AC-4	CHICAGO ILL TRANSIT AUTH 6.899% Due 12/1/2040 JD1				1.0 FE	10,514,750			10,000,000	10.328.798		(20,215)			6.899	6.474		57.492	689,900	06/01/2009	12/01/2040

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC							-		-					-		
					Desig-																
					nation,									<b>+</b>							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e .		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	:		Admini-		Obtain									⊏ffo otivo			Amazunt		
OLIOID		0	'	<b>.</b>			-		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
167725-AF-7	CHICAGO ILL TRANSIT AUTH RCPTS REV SER B	ļ			1.C FE		3141.0420	19,922,156	14, 125,000	14,243,209		(7,219)			6.899	6.788	JD	81,207	974,484	06/18/2009	12/01/2040
16772P-BX-3	CHICAGO IL O'HARE INTERNATIONA			2	1.F FE		5117.5580	12,343,631	10,500,000	11,201,847		(12,213)			5.000	4.574		43,750	525,000	03/30/2017	12/01/2051
187145-JC-2	CLIFTON TX HGR EDU FIN CORP ED EDUCATION			2	1.A FE		116.2560	12,857,914	11,060,000	10,980,076		2,277			4.000	4.050		167, 129	442,400	09/19/2018	08/15/2043
19645R-6C-0	COLORADO ST EDUCTNL & CULTURAL			2	1.E FE	2,284,96	119.5180	2,390,352	2,000,000	2,163,060		(28,539)			5.000	3.271	MS	33,333	100,000	05/19/2017	03/01/2043
	CONNECTICUT ST SPL TAX OBLIG R BUILD AMERICA BONDS		1		1									]			_				
207758-KH-5	DALLAG FORT WORTH TEV INT	·			1.D FE	6,261,72	5119.8650	7,491,572	6,250,000	6,255,168		(722)			5.740	5.723	JD	29,896	358,750	11/02/2009	12/01/2029
205222 NO 7	DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2031		1		4 5 55		400 05		4 055							5 055		45	00	10 (00 (0015	11/01/0001
235036-N9-7	MN1			2	1.E FE	1,835,44	108.0500	2,004,320	1,855,000	1,842,206		981			5.000	5.090	MN	15,458	92,750	12/26/2013	11/01/2031
005044 1 0 0	DALLAS TEXAS AREA RAPID TRAN REV BUILD AMERICA		1		4.5.55	47.050	440 50/-	05 000 555	47.000.555	47.000.5:5		/0.00=:		]	F 00-	F 000	ID.	24 25-	, 010 000	04 (00 (0011	40 (04 (004)
235241-LS-3	BONDS	+			1.B FE	17,259,10	0148.5940	25,260,966	17,000,000	17,206,618		(6,223)			5.999	5.889	JD	84,986	1,019,830	01/06/2011	12/01/2044
040500 1111 0	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2036				4 5 55	4 005 50	400 0000	4 040 577	4 000 000	4 000 000		(00.540)			F 0F0	4 404	10	FO FOO	040.000	04 (00 (0040	40 (04 (0000
240523-WM-8	AUT			2	1.E FE	4,365,52	100.3390	4,013,577	4,000,000	4,000,000		(33,546)			5.250	4. 101	AU	52,500	210,000	01/06/2012	10/01/2036
040500 W7 0	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2033				4 5 55	4 005 00	400 0400	4 750 004	4 750 000	4 750 000		(40.005)			F 0F0	0.750	10	00.000	04 075	00 (40 (0040	40 (04 (0000
240523-WZ-9 246579-KY-1	AUI			2	1.E FE	1,935,20		1,756,001	1,750,000	1,750,000		(19,205)			5.250			22,969	91,875	06/18/2013	10/01/2033
	DELAWARE VLY PA REGL FINANCIAL FACILITIES	+					0141.4280	7,071,381	5,000,000	5,743,914		(51,044)			5.000	3.441		83,333	250,000	06/15/2018	09/01/2033
249182-LP-9	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1.F FE		0112.5800	3,377,387	3,000,000	3,001,574		(194)			4.000	3.991		10,000	120,000	08/24/2018	12/01/2048
249182-MW-3	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1.F FE		9115.9340	16,311,871	14,070,000	14,081,927		(1,472)			4.000	3.986		46,900	562,800	10/03/2018	12/01/2043
296110-GE-3	ESCAMBIA CNTY FL HLTH FACS AUT MEDICAL	· · · · · ·		2	1.F FE	4,815,00	01041510	5,014,889	4,815,000	4,815,000					3.000	3.000	FA	54,570	144,450	01/29/2020	08/15/2050
34161B-BA-6	FLORIDA ST DEPT OF TRANSN SEAP 5% Due 7/1/2038 JJ1			2	1.B FE	6 245 50	8106.2080	6.239.722	5.875.000	5,957,035		(52,024)			5.000	4.031		146.875	293,750	02/12/2014	07/01/2038
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP MEDICAL			2	1.B FE		0117.8800		2,500,000	2,667,132		(28,450)			5.000	3.591		31,250		02/12/2014	04/01/2038
30003d-AA-1	GRAND PARKWAY TRANSPRIN CORP T 5.184% Due			۷		2,700,00	117.0000	2,947,000	2,300,000	2,007,132		(20,430)			3.000	ا ون.و	AU	31,200	120,000	01/ 14/2017	04/01/204/
38611T-AV-9	10/1/2042 A01				1.C FE	10 710 06	5 133. 6500	14,033,281	10,500,000	10,669,219		(5,696)			5. 184	5.046	۸٥	136,080	544,320	08/26/2013	10/01/2042
38611T-DN-4	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION	†		2	1.F FE		0 106 . 1360	3,290,203	3,100,000	2,950,294		3,106			3.104	3.260		23,250	93,000	04/30/2020	10/01/2050
392274-X5-0	GTR ORLANDO FL AVIATION AUTH A AIRPORT			2	1.E FE		0 118 . 1390	4,725,559	4,000,000	4,340,326		(52,824)			5.000	3.360		50,000	200,000	08/30/2017	10/01/2052
002274 70 0	ILLINOIS ST TOLL HIGHWAY AUTH REV BUILD AMERICA-			٠		, , 552 , 561	110. 1000	,7,723,333	,,000,000	, 040,020		(32,024)				0.000	no		200,000	00/00/2017	10/01/2002
452252-FH-7	BONDS DIRECT				1.D FE	20.298.41	136.8020	27,360,376	20.000.000	20 . 194 . 743		(11,514)			6.184	6.064	П	618.400	1,236,800	05/13/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH TOLL HIGHWAY REV				1.D FE		0135.8390		6,000,000	6,000,000		(11,514)			5.851	5.851		29,255	351,060	11/24/2009	12/01/2034
	INDIANAPOLIS IND LOC PUB IMP BUILD AMERICA BONDS-							, 100,000	5,000,000												2, 5 ., 2007
455288-58-1	TAXABLE-SE				1.D FE	8.109.08	140.4130	11,233,018	8,000,000	8,077,588		(3,763)			6.116	6.006	JJ	225,612	489,280	03/18/2010	01/15/2040
	KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1	1																			
485428-ZX-7		1			1.D FE	4, 152.71	6109.3250	4,416,732	4,040,000	4,061,302		(4,408)			5.371	5. 130	MN	36, 165	216,988	01/27/2005	05/01/2026
544495-3R-3	LOS ANGELES CA DEPT WTR & PWRR POWER			2	1.D FE		0121.3520	12, 135, 249	10,000,000	10,996,308		(164, 151)			5.000	3.020		250,000	500,000	06/30/2017	07/01/2047
	LOS ANGELES CA DEPT WTR & PWRR REV BUILD AMERICA	1	1		1	1			1	1		[		1							]
544525-NZ-7	BONDS	ļ			1.C FE		132.5210	13,252,106	10,000,000	10,000,000		ļ		ļ	8.008	6.007		300,400	600,800	11/20/2009	07/01/2039
544525-WJ-3	LOS ANGELES CA DEPT WTR & PWRR			2	1.C FE	5,732,25	119.3170	5,965,874	5,000,000	5,651,912		(18,556)			5.000	4.085	JJ	125,000	250,000	04/27/2017	07/01/2044
	LOUISVILLE & JEFFERSON CNTY KY DIST SWR & DRAIN		1		1				1	1											
546589-QW-5	SYS BUILD AME	ļ			1.D FE	4,986,40	143.3530	7, 167, 632	5,000,000	4,988,810		329			5.980	6.000	MN	38,206	299,000	11/18/2009	05/15/2040
	LOUISVILLE & JEFFERSON CNTY KY IST SWR & DRAIN SY		1		1				İ	İ				]							
546589-QY-1	BUILD AMERI				1.D FE	5,074,40		7,430,470	5,000,000	5,059,418		(1,788)			6.250			39,931	312,500	01/07/2011	05/15/2043
57419T-JD-4	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG	·		2	1.C FE		0103.3600	1,447,036	1,400,000	1,400,000					2.900	2.900		20,300	40,713	06/10/2020	07/01/2050
57419T-JE-2	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG	·		2	1.C FE		0 103 . 6930	181,463	175,000	175,000					3.000	3.000		2,625	5,265	06/10/2020	07/01/2055
57419T-JF-9	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG	·		2	1.C FE		0104.2090	1,667,346	1,600,000	1,600,000		ļ			3.100	3. 100		24,800	49,738	06/10/2020	07/01/2062
574296-DP-1	MARYLAND ST STADIUM AUTH REVEN EDUCATION	<b>+</b>		2	1.D FE		5 124 . 7270	2,482,076	1,990,000	2, 129, 131		(19, 131)			5.000	3.749		16,583	99,500	07/28/2020	05/01/2047
574296-DQ-9	MARYLAND ST STADIUM AUTH REVEN EDUCATION	ł		2	1.D FE	4,214,65	3120 . 2390	4,677,284	3,890,000	4, 161, 971		(37,397)			5.000	3.749	MN	32,417	194,500	07/28/2020	05/01/2047
574000 UZ 5	MARYLAND ST DEPT TRANSPORT REV BUILD AMERICA BONDS		1		4 0 55	40.000.00	400 0000	00 507 700	40,000,000	40 004 004		(0.400)			F 000	F 055		FF0 000	4 440 700	40 (45 (0000	07/04/0040
574300-HZ-5	MADO OT COLL DUDO AUTU OM FO TV CALFO TAY DEVI DUMO	+			1.C FE	19,083,80	139.9880	26,597,736	19,000,000	19,061,601		(2,489)		····	5.888	5.855	JJ	559,360	1,118,720	12/15/2009	07/01/2043
E76000 VV 4	MASS ST SCH BLDG AUTH SALES TX SALES TAX REV BUILD		1		1 0 55	44 000 00	100 5000	00 705 405	45 000 000	14 000 507				]	E 745	F 740	EΛ	000 050	057 050	10/17/0000	00/15/0000
576000-KV-4	AMERICA BO	+		2	1.B FE		138.5680	20,785,185	15,000,000	14,998,507		53			5.715	5.716		323,850	857,250	12/17/2009	08/15/2039
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP AIRPORT			۷	1.F FE	2,219,78	123.8730	2,477,455	2,000,000	2, 189, 674		(18,683)			5.000	3.690	JJ	50,000	100,000	05/08/2020	07/01/2044
EDDEON ON 4	METRO TRANS AUTH NY DEDICATED 5% Due 11/15/2056		1	2	1.C FE	00.056.70	117 0100	22.385.110	40,000,000	22.142.276		(44 704)		]	E 000	4 000	MAI	121.389	050,000	10/14/0046	11/15/2056
59259N-3N-1	MN15			۷	I.U FE	22,356,78	117.8160	22,385,110	19,000,000	22, 142,2/6		(44,721)			5.000	4.082	MIN	121,389	950,000	10/14/2016	1 / 15/2056

### **SCHEDULE D - PART 1**

						•		Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adj			-			nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			l r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l ī		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	9   n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
identification	METRO TRANS AUTH NY DEDICATED TAX FD BUILD AMERICA		- ''	Cilai	Syllibol	COSI	value	value	value	value	(Decrease)	Accietion	rrecognized	value	UI	UI	Falu	Accided	During real	Acquired	Date
59259N-ZH-9	BONDS-TXB	1			1.C FE	6,443,900	161.7180	9,703,072	6,000,000	6,347,611		(10,853)			7.336	6.754	MN	56,243	440 , 160	04/30/2009	11/15/2039
59447T-UJ-0	MICHIGAN ST FIN AUTH REVENUE MEDICAL			2	1.F FE		3 114.7410		1,900,000	1,959,362		(6,466)			4.000	3.540		9,711	76,000	04/26/2019	11/15/2050
594654-JJ-5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG	.I		2	1.0 FE		102.2520	4,601,347	4,500,000	4,500,000					2.850	2.850		10,688	128,250	06/04/2020	06/01/2050
60416S-6R-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG	ļ		2	1.B FE		. 102. 1200	2,486,630	2,435,000	2,435,000					2.700	2.700		32,873	67,023	06/10/2020	07/01/2044
	MISSOURI ST HLTH & EDUCTNL FAC 3.086% Due	1	1	1		1				1			1								
60636A-MS-9	9/15/2051 MS15	·			1.B FE	7,655,220		9,879,728	9,000,000	7,759,427		21,978			3.086	3.871		81,779	277,740	11/22/2016	09/15/2051
61204K-LQ-2	MONTANA ST FAC FIN AUTH REVENU MEDICAL			2	1.D FE	10,808,999		11,927,897	9,730,000	10,495,251		(100,479)			5.000	3.652		183,789	486,500	10/09/2018	08/15/2048
613347-MF-7	MONTGOMERY CNTY MD HSG OPPNTYS MULTIFAMILY HSG	·}		2	1.A FE	1, 190, 000	100.6290	1, 197, 482	1, 190, 000	1, 190,000					3.000	3.000	JJ	17,850	35,006	06/24/2020	07/01/2060
646139-W3-5	NEW JERSEY TURNPIKE AUTHORITY 7.414% Due 1/1/2040	1	1	1	1.F FE	20 505 900	162.7260	32,545,218	20,000,000	20,395,913		(12,398)	1		7.414	7.207	l.,	741,400	1,482,800	04/24/2009	01/01/2040
64971W-5B-2	NEW YORK CITY NY TRANSITIONALF			2	1.F FE		119.1390		10,000,000			(41,908)			5.000	4.043			500,000	04/12/2017	02/01/2040
0437111 30 2	NEW YORK CITY NY MUNI WTR FI SWR REV BUILD AMERICA			2			110. 1000		10,000,000			(+1,300)					1 A	200,000	500,000	04/ 12/2017	02/01/2040
64972F-H2-5	BONDS				1.B FE	30.000.000	144.4570	43,337,054	30,000,000	30,000,000					5.750	5.750	JD	76,667	1,725,000	10/27/2009	06/15/2041
64972G-NC-4	NEW YORK CITY NY MUNI WTR FINA	.I		2	1.B FE		119.0600	4,762,401	4,000,000	4,276,227		(50,257)			5.000	3.471		8,889	200,000	02/01/2017	06/15/2047
	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA																				
64990F-MT-8	BONDS-TAXABL				1.B FE	28,888,447		36,737,985	28,500,000	28,834,041		(25,084)			5.628	5.472		472,283	1,603,980	10/15/2019	03/15/2039
64990F-MV-3	NEW YORK DORM AUTH PER INC TAX GENERAL				1.B FE		129. 0300	19,354,445	15,000,000	15,000,000					5.427	5.427		239,693	814,050	10/09/2019	03/15/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY BONDS				1.E FE		168.0260	36,965,767	22,000,000	22, 193, 540		(3,995)			6.718	6.641		738,980	1,477,960	09/24/2009	01/01/2049
677561-KX-9	OHIO ST HOSP FAC REV MEDICAL			2	1.0 FE		115.5910	2,889,783	2,500,000	2,598,928		(12,341)			4.000	3.361		50,000	100,000	04/17/2019	01/01/2046
67756A-4D-1 67759T-GP-7	OHIO ST HIGHER ED FAC 5% Due 1/1/2038 JJ1 OHIO ST TRANSPRTN PROJ REVENUE GENERAL			2	1.C FE		1.100.0000 3119.6910		10,000,000	10,000,000		(130,407)			5.000	3.660		250,000 28,271		05/12/2014	01/01/2038
677632-G9-6	OHIO STITANOPHIN PROGREVENCE GENERAL	+		٠	1 . C FE		1.119.0910	19,818,130	15,000,000	15,649,867		(8,978)			4.048	3.301		50,600		11/21/2016	12/01/2056
709221-VF-9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION	1		2	1.C FE		124.9280	12,492,834	10,000,000	10,972,156		(122,682)			5.000	3.410		41,667	500,000	05/17/2018	12/01/2048
	PENNSYLVANIA TURNPIKE COMM 6.105% Due 12/1/2039					, 502, 100						(122,002)									
709223-VZ-1	JD1				1.E FE	17,504,375	141.8950	24,831,708	17,500,000	17,503,084		(122)			6.105	6.104	JD	89,031	1,068,375	07/20/2009	12/01/2039
	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2039																				
709224-FS-3	JD1			2	1.E FE	2,259,220	112.0940	2,241,870	2,000,000	2,085,275		(27,338)			5.000	3.450	JD	8,333	100,000	12/09/2014	12/01/2039
	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2038					.=											_				
709224-GN-3	JD1	+		2	1.G FE		115.2820	15,551,554	13,490,000	14, 143, 982		(152,638)			5.000	3.660		56,208	674,500	04/22/2015	12/01/2038
709224-K5-7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046	†		٠٠٠٠٠٠٠	1.E FE		123. 2800	8,013,216	6,500,000	7,069,096		(71,385)			5.000	3.561	JD	27,083	325,000	06/21/2018	12/01/2048
709224-MW-6	ID1	1	1	2	1.G FE	5 507 ann	114.5670	5,728,370	5,000,000	5,268,516		(62,886)	1		5.000	3.520	.n	20,833	250,000	03/31/2016	12/01/2046
709224-WH-0	PENNSYLVANIA ST TURNPIKE COMMI	1		2	1.G FE		120.4600	20,478,235	17,000,000	19,026,131		(65,638)			5.500	4.557		77,917	935,000	01/20/2017	12/01/2040
73358W-3K-8	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION	[		2	1.E FE		114.8210	3,444,629	3,000,000	3,114,400		(12,843)			4.000	3.430		40,000	120,000	04/15/2020	09/01/2043
73358W-3L-6	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION				1.E FE		105.8260	34,816,914	32,900,000	32,352,528		4,624			3.287	3.357		450,593	1,081,423	10/16/2019	08/01/2069
	PORT AUTH NEW YORK NEW JERSEY CONS-ONE HUNDRED	1	1	1									1								
73358W-AJ-3	FIFTY-NINE	<b>.</b>			1.E FE	22,414,790	126.9910	28,280,916	22,270,000	22,346,722		(7,451)			6.040	5.984	JD	112,092	1,345,108	10/29/2009	12/01/2029
70050#	PORT AUTH NEW YORK NEW JERSEY 5 1/4% Due		1						,											40 (47 (55 )5	11/15:
73358W-E2-6	11/15/2056 MN15	<del> </del>		2	1.E FE	22, 159, 860	118.8340	22,578,548	19,000,000	21,954,884		(46,000)			5.250	4.327	MN	127,458	997,500	10/17/2018	11/15/2056
73358W-EK-6	PORT AUTH NEW YORK NEW JERSEY NS-ONE HUNDRED SIXTY-EIGHT	1	1	1	1.E FE	17 441 070	3139.7290	24,298,906	17,390,000	17,434,253		(705)	1		4.926	4.908	40	214, 158	856,631	08/02/2013	10/01/2051
73358W-EK-6 73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY	· <del> </del>					126.3170	24,298,906				(795)			4.926	4.908				05/02/2013	10/01/2051
73358W-H2-3	PORT AUTH NEW YORK NEW JERSEY	1		2	1.E FE		119.2880	11,928,822	10.000.000	11.088.802		(16.378)			5.000	4.219		105.556	500,000	04/27/2017	04/15/2057
73358W-JA-3	PORT AUTH NEW YORK NEW JERSEY CONSOL-174TH	I			1.E FE		132.9100	25,917,400	19,500,000	19,723,720		(2,684)			4.458	4.393		217,328		11/21/2016	10/01/2062
73358W-K4-5	PORT AUTH NEW YORK NEW JERSEY	1		2	1.E FE		119.7690	8,659,314		7,767,226		(91, 116)			5.000	3.451		76,317	361,500	04/27/2017	04/15/2037
73358W-P4-0	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION	.ļ		2	1.E FE		120 . 2570	3,006,427	2,500,000	2,723,905		(34,017)		L	5.000	3.309		15,972	125,000	07/13/2017	05/15/2057
	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2030 JD1		1			ĺ															
73358W-PX-6	DODT ALTER ACRES ACRES AS A SECOND OF THE SE	·		2	1.E FE	5,311,600	108.4730	5,423,658	5,000,000	5,071,069		(34,896)			5.000	4.220	JD	20,833	250,000	01/16/2014	12/01/2030
70050# 07 4	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2032 JD1	1	1		4 5 55	0.075.000	100 0000	0 470 075	0.005.000	0.044.070		(40.453)	1		F 000	4 000	In.	10.051	400.050	04/45/0044	10/01/0000
73358W-PZ-1	DODT ALITH NEW YORK NEW JEDGEV 4 049 D 40/45/0005	+		٠٠٠٠٠٠٠	1.E FE	3,3/5,666	108.3830	3,473,675	3,205,000	3,244,076		(19, 157)			5.000	4.330	JD	13,354	160,250	01/15/2014	12/01/2032
73358W-XQ-2	PORT AUTH NEW YORK NEW JERSEY 4.81% Due 10/15/2065 A015	1	1	1	1.E FE	8 004 929	137 . 2410		7,500,000	8.053.404		(8.827)	1		4.810	4.366	40		360,750	11/21/2016	10/15/2065
1 0000011 'AV-7	I NO IO		1	1	وروا الطواريني		, p. 101 . 24 IU	J	, , , , , , , , , , , , , , , , ,		h	(0,021)	h				110			11/41/4010	10/ 10/ 2000

# SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11			justed Carrying	g Value			I	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig	<b>j-</b>															
					natio	١,															
					NAIC									Total							
					Desig	<b>j-</b>								Foreign							
			F		natio	n							Current	Exchange							
			0		Modifi	er							Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVC	)	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admir	ni-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strativ	e Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symb		Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
74265L-A5-7	PRIVATE CLGS EMORY 5% Due 10/1/2043 A01			2	1.C FE		107.5600	16,811,626	15,630,000	16,014,353		(209,416)			5.000	3.538		195,375	781,500	05/14/2014	10/01/2043
76913C-AR-0	RIVERSIDE CALIF 4.91% Due 2/15/2025 FA15				1.E FE		00105.9420	4,333,033	4,090,000	4,090,000					4.910	4.910		75,865	200,819	02/10/2005	02/15/2025
79467B-CH-6	SALES TAX SECURITIZATION CORP GENERAL			2	1.D FE	10,693,7	121 . 7410	12, 174,058	10,000,000	10,511,273		(61,762)			5.000	4. 151	JJ	250,000	500,000	11/16/2018	01/01/2043
796253-T9-3	FA1				1.D FE	14 002 2	0 139.0280	19,463,871	14,000,000	14.002.069		(117)	, [		5.985	5.983	FA	349.125	837,900	06/09/2009	02/01/2039
796253-U9-1	SAN ANTONIO TX ELECTRIC & GAS BONDS				1.D FE			6,877,025	5,000,000	5,000,000					5.718	5.719		119, 125		03/10/2010	02/01/2041
	SAN DIEGO CNTY CA REG TRAN COM SALES TAX REV BUILD																	·			
797400-FN-3	AMERICA BO				1.C FE	9,884,3	50152.5220	15,252,202	10,000,000	9,900,460		2,110			5.911	5.992	A0	147,775	591,100	01/05/2011	04/01/2048
70744T AD E	SAN DIEGO CA WTR AUT F AGY WTR REV BUILD AMERICA				105	00 004 0	150 0050	20 047 007	00 000 000	00 047 044		(4.440)	.]		0 100	0 110	1.00.1	204 222	1 007 000	04 (05 (0040	05/04/0040
79741T-AR-5 79766D-RZ-4	BONDS-SAN DI			2	1.B FE		501502350 001232100	30,047,067	20,000,000	20,047,311		(1,442)			6.138	6.116		204,600	1,227,600	01/25/2010	05/01/2049
10100D-NZ-4	SANTA CLARA CA WTR DIS UTL SYS 5.312% Due 6/1/2035						120.2 100	12,021,000				(104,000)					v				00/01/2040
80168Q-DH-2	JD1				1.C FE	8,773,6	18 118.3350	10,508,153	8,880,000	8,831,339		3, 105			5.312	5.407	JD	39,309	471,706	01/05/2007	06/01/2035
837123-KH-0	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE		30111.7520	8,940,142	8,000,000	8,171,660		(19,551)			4.000	3.670		160,000	320,000	04/24/2020	07/01/2049
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE		111.1580	2,684,472	2,415,000	2,638,123		(26,590)			4.000	2.634		48,300	96,600	03/03/2020	07/01/2059
83712D-K6-2 90059R-AX-9	SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG TUSCALOOSA AL CITY BRD OF EDU 5% Due 8/1/2046 FA1			2	1.A FE	1,950,0	00103.2730	2,013,822 7,178,722	1,950,000 6,000,000	1,950,000 6,482,154		(12, 191)			3.050	3.050		29,738	59,475	04/21/2020	07/01/2045 08/01/2046
902562-CJ-4	UAB MEDICINE FIN AUTH AL REVEN			2	1.D FE		50119.0810	5.954.036	5,000,000	5,545,028		(12, 191)			5.000	4.140		83.333	250,000	04/20/2017	09/01/2040
91412F-7Y-7	UNIVERSITY CALIF REVS BUILD AMERICA BONDS				1.C FE		15 137 . 4260		24,500,000	24,548,249		(2,051)			5.770	5.750		180,633	1,413,650	07/15/2010	05/15/2043
	UNIV OF CALIFORNIA CA REVENUES 4.765% Due											1					l				I
91412G-VC-6	5/15/2044 MN15			2	1.C FE		105.5610	10,556,093	10,000,000	10,000,000					4.765	4.764	MN	60,886	476,500	04/04/2014	05/15/2044
914440-SV-5	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1			2	1.A	1 900 0	12 112. 8370	2,036,701	1,805,000	1,858,474		(17,591)	.]		5.000	3.883	MN	15,042	90,250	02/14/2020	11/01/2039
, U-V-U-U-U-U-U-U-U-U-U-U-U-U-U-U-U-U-U-U	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039				I.A	, 090,9	12 112.03/0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,474		(17,391)					mu V	13,042			11/01/2009
914440-TB-8	MN1			2	1.A	2,296,1	112.8370	2,493,689	2,210,000	2,275,552		(20,634)			5.000	3.882	MN	18,417	110,500	01/15/2021	11/01/2039
	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039			L	1												l				
914440-TH-5	MN1UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039			2	1.A	1,963,7	112.8370	2, 138, 252	1,895,000	1,951,212		(12,568)			5.000	3.882	MN	15,792	94,750	04/28/2021	11/01/2039
914440-TJ-1	UNIV OF MASSACHUSEITS MA BLUGA 5% DUE 11/1/2039			2	1.D FE	4,238,4	18111.9270	4,577,816	4,090,000	4,211,323		(27, 125)	.]		5.000	3.882	MN	34.083	204,500	04/28/2021	11/01/2039
915115-3X-5	UNIV OF TEXAS TX BUILD AMERICA BONDS				1.A FE			22,917,001	16,500,000	16,741,007		(9,894)			5.262	5. 125		434,115		10/21/2009	07/01/2039
915137-5R-0	UNIV OF TEXAS TX BONDS-SER C				1.A FE	5,091,5	130 . 3470	6,517,373	5,000,000	5,067,611		(2,633)			4.794	4.676	FA	90,553	239,700	10/06/2010	08/15/2046
915217-RY-1	UNIVERSITY VA BUILD AMERICA BONDS - TXBL				1.A FE		15 154 . 0670	5,507,910	3,575,000	3,750,541		(5,616)			6.200	5.754		73,883	221,650	04/30/2009	09/01/2039
917565-LB-7	UTAH TRAN AUTH BUILD AMERICA BONSD - SER B UTILITY DEBT SECURITIZATION AU 5% Due 12/15/2041				1.C FE	18,071,4	25139.5420	25,117,520	18,000,000	18,052,068		(2,509)			5.937	5.905	JD	47,496	1,068,660	01/06/2011	06/15/2039
91802R-AQ-2	JD15			2	1.A FE	11,240,7	00108.6280	10,862,763	10,000,000	10,291,884		(141,964)	.		5.000	3.443	.n	22,222	500,000	02/10/2015	12/15/2041
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A			2	1.C FE	5,528,6		6,028,272	5,000,000	5,481,937		(10,577)			5.000	4.361		62,500	250,000	03/17/2017	10/01/2047
	btotal - Bonds - U.S. Special Revenues - Is	ssuer	Oblid	gations			55 XXX	1,328,186,828	1,030,640,000	1,061,999,005		(3, 145, 755)			XXX	XXX	XXX	13,654,678	54,888,273	XXX	XXX
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1			4	1.A	18, 1	10118.2720	20,458	17,297	17,760		(107)			7.500	6.761		108	1,297	09/10/2002	02/01/2032
31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1			4	1.A	41,0		43,315	39,473	40,143		(754)			6.500	6. 157		214	2,566	05/10/2004	04/01/2032
31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1.A	117, 10		126,647	111,790	114, 116		(247)			7.500	7.077		699	8,384	06/18/2002	06/01/2032
31287U-JM-5 31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1.A		25108.9820 01113.5130	45,492	41,743	42,578 .77,322		(933)			7.500 7.500	7.107		261	3, 131 5, 685	06/18/2002 06/18/2002	06/01/2032
31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1			4	1.A		19112.8290	47,966	42,512	43,633		(25)			6.500	5.847		230	2,763	11/05/2003	04/01/2033
3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1			4	1.A		116.9490	58,414	49,948	51,840		(28)			7.000	5.339		291	3,496	09/11/2008	09/01/2038
31292G-GS-9	FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1			4	1.A		29 102 . 3690	28	28	28					7.500	6.002			2	01/08/2003	02/01/2023
31292H-PJ-7 31292K-6A-0	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1			4	1.A		14119.0690	6,418 714,534	5,390	5,545		39			7.500	6.633		34	404	09/10/2002	01/01/2032
31292K-6A-U 312943-WG-4	FREDDIE MAC 4% Due 12/1/2040 Mo-1			4	1.A		53109.0120 91109.0120		655, 466 158, 408	656,894 158,752		15			4.000	3.805			26,219	12/01/2010 12/01/2010	12/01/2040
31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1			4	1.A	149,3		160,325	144,646	146,808		(181)			6.500	6.249		784	9,402	04/06/2004	12/01/2033
31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1			4	1.A	38,6	111.1390	41,613	37,442	38,008		(47)			6.500	6.246	MON	203	2,434	04/06/2004	01/01/2034
31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1			4	1.A	14,2		14,643	13,611	13,865		(24)			7.500	7.085		85	1,021	01/08/2003	05/01/2031
313637-FB-1 313640-SF-8	FANNIE MAE 6.64% Due 3/1/2028 Mo-1 FANNIE MAE SERIES 201180 CLASS HE			4	1.A 1.A		35100.0000 18	10,285	10,285 1 147 306	10,285 1 153 706		(2 123)			6.640 3.500	6.689		57	683 40 156	03/19/1998	03/01/2028
3 130AU-3E-8	FAINVIE MAE SERIES ZULIBU GLASS ME			14	1.A	1 168 8	in i ius 2110.	1 184 150	1 147 306	1 153 /06	i .	ı (2 123)	1.1		3.500	<ul> <li>3 006</li> </ul>	nd IIV	3 346	40 156		Un/20/202h

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value			lr	nterest		Da	tes
,	_	3	4	5	1	•	8	9		7.7	12	13	14	15	16	17	18	19	20	21	22
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					Desig-																
					1 3																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	:		_		-							-		⊏ffo otivo			Amazunt		
OLIOID		0	'		Admini-		Obtain		5	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<u> </u>	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1			4	1.A		111.1420		69,051	70,959		(287)			7.000	5.728		403	4,834	06/19/2003	08/01/2028
31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1			. 4	1.A		110.1090		8,969	9, 153		(37)			7.000	6.200	MON	52	628	06/19/2003	09/01/2028
31371H-BY-3 31371H-D9-6	FANNIE MAE 7% Due 10/1/2028 Mo-1			. 4	1.A		110 . 9230		48,668	50,207 23.154		(418)			7.000	5.442 6.355		284	3,407	06/19/2003	10/01/2028
31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1			. 4	1.A		111.4550		22,740	23, 154		(323)			7.000 7.000	6.328		45	1,592 540	06/19/2003	12/01/2028
31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1			4	1.A		111. 3580		2,263	2,341		24			7.000	5.239		43	158	06/19/2003	02/01/2029
31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1			4	1.A		111.0570		34,890			(73)			7.000	6.325		204	2,442	06/19/2003	03/01/2029
31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1			4	1.A		112.6690		4,808	4,965		11			7.000	5.502		28	337	06/19/2003	05/01/2029
31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1			4	1.A		116.0160		7,342	7,543		2			7.500	6.442		46	551	01/08/2003	10/01/2029
31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1			4	1.A		118.0950		3.892	4.040		2			7.500	5.919		24	292	01/08/2003	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1			4	1.A		118.8720		15,475	16,229		55			7.500	5.730		97	1, 161	03/11/2003	04/01/2032
31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1			4	1.A	130,886	118.5840		125,626	129,059		510			7.000	6.051	MON	733	8,794	10/16/2002	06/01/2032
31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1			4	1.A	25,618	118.2530	29,027	24,546	25,262		(52)			7.000	5.979	MON	143	1,718	08/09/2002	08/01/2032
31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1			4			117.3200		9,554	9,554					8.000	7.879		64	764	09/06/2002	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1			. 4	1.A		117.6070		853	882		(1)			7.500	6.537		5	64	01/08/2003	11/01/2031
31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1			. 4	1.A		104.8400		24,974	24,974					8.000	8.070		167	1,998	09/06/2002	09/01/2031
31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1			. 4	1.A		114.6920		146,601	146,601					8.000	8.033		977	12,828	09/06/2002	08/01/2031
31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1			4	1.A		111.9830		46,898	46,898		(05)			8.000	8.070		313	3,752	09/06/2002	09/01/2031
3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1	-+		. 4	1.A		108.9760		531,264	564,344		(35)			4.000	0.259 2.668		1,771	21,251	05/07/2013	12/01/2040
3138E6-VW-3 3138E9-D9-8	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1			4	1.A 1.A		107.2760		356,497 224,559	361,658 227,710		(22)			3.500	1.156		655	12,477 7,860	11/06/2013	02/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1			4	1.A		107 . 2940		259.701	263,456		(35)			3.500	2.792		757	9.090	11/06/2013	08/01/2042
3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1.A		107 . 2940		111,360	112,952		10			3.500	1.734		325	3,898	11/06/2013	07/01/2042
3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1.A		107 . 2940					65			3.500	2.800		236	2,837	11/06/2013	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1			4	1.A		107.7260			92,557		(34)			4.000	(2.751)		291	3,487	05/07/2013	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1			4	1.A	512,014	107. 2940	540,990	504,214	511,293		92			3.500	3.080	MON	1,471	17,648	11/06/2013	11/01/2042
3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1			4		278,938	107. 2940		274,689	278,655		63			3.500	2.851		801	9,614	11/06/2013	12/01/2042
3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1			4			105. 2840		411,235	401,066		24			3.000	3.991		1,028	12,337	06/08/2015	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			. 4	1.A		107 . 2620		195,477	198,315		(22)			3.500	2.778		570	6,842	11/06/2013	06/01/2043
3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			. 4	1.A		107.2620		293,785	297,849		( 124)			3.500	3.166		857	10,283	11/06/2013	12/01/2043
3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1			. 4	1.A		107 . 8920		288,444	293,091		15			3.500	2.625		841	10,096	06/11/2014	06/01/2044
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1			4	1.A		108 . 7540		457,002	484,877		(82)			4.000	1.239		1,523	18,280	05/06/2015	10/01/2044
3138WD-Y8-8 3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A 1.A	1/1,852	105.0910		176,007 213,791	172,039 208,960		18			3.000	4.460 4.591		440 534	5,280 6,414	11/09/2015	01/01/2045 01/01/2045
3138WE-Q3-6	FANNIE MAE 3% DUE 1/1/2045 MO-1	-†		,			105.0910		116,724	113,821		33			3.000	4.591			5,414	06/08/2015	05/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1	†	1	4	1.A		105. 0430		339.114	352.425		(87)			3.500	9.238				01/15/2016	09/01/2045
3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1	1	1	4	1.A		100. 7610		175,216			(67)			3.500	2.745		511	6,133	11/06/2013	07/01/2043
3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1			4	1.A		107 . 2620		218,737	222,224		160			3.500	2.863		638		06/11/2014	08/01/2043
3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1	. [	1	4	1.A		105. 2840					4			3.000	4.033		209	2,513	06/08/2015	08/01/2043
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			4	1.A		107 . 2620		672,500			1,742			3.500	2.937		1,961	23,538	11/06/2013	12/01/2043
3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1			4	1.A		105. 0910		29,671	29,007		12			3.000	3.579		74	890	11/09/2015	11/01/2044
3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1			4	1.A	176, 185	105.0910	189,632	180,445	176,355		20			3.000	4.312	MON	451	5,413	11/09/2015	02/01/2045
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1			4	1.A	376,243				376,608		43			3.000	4.322		963	11,560	11/09/2015	09/01/2044
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1.A	136,581	105.0910		139,883	137 , 114		352			3.000	3.200		350	4, 196	11/09/2015	01/01/2045
3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1			.  4	1.A	243,028			248,904	243,258		8			3.000	4.215		622	7,467	11/09/2015	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1			4	1.A	25,068			23,558	24,891		(112)			4.000	(8.420)		79	942	05/06/2015	02/01/2045
3138YN-PE-1 3138YP-AY-8	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1.A		105 . 0430		250,209	244,531	<del> </del>	5	<b> </b>		3.000	4.228		626	7,506	11/09/2015	07/01/2045
3138YP-AY-8 3138YS-BR-6	FANNIE MAE 3% Due 5/1/2045 Mo-1	-†		4	1.A		105. 0430		149,744	146,020		15 55			3.000	4.653		374	4,492 16,965	09/10/2015 09/10/2015	05/01/2045
3138YS-BH-6	FANNIE MAE 3% Due 8/1/2045 MO-1	+	1	4	1.A		105.0430					21			3.000	4.044		1,414		09/10/2015	08/01/2045
3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1.A		105.0430		240,853	234,854		21			3.000	4.397		602		09/10/2015	09/01/2045
3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1	†		4	1.A		105.0430		169,865	165,630		3			3.000	4.102		425	5,096	09/10/2015	09/01/2045
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A		105.0430		517,815	504,901		41			3.000	4.238		1,295	15,534	09/10/2015	09/01/2045

### **SCHEDULE D - PART 1**

					Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar											
1 2 <u>Codes</u>					6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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OLIOID			' '						5				Temporary				14/1				
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1.A		105.0430		171, 159	166,890		11			3.000	4.248	MON	428	5, 135	09/10/2015	09/01/2045
31390A-G4-6	FANNIE MAE 7% Due 2/1/2032 Mo-1			. 4			104 . 7040	26,634	25,437	26,007		(59)			7.000	6.499		148	1,781	06/19/2003	02/01/2032
31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1			. 4	1.B FE		112. 2690	605,562	539,383	573,266		(4,084)			5.500	2.767	MON	2,472	29,666	08/25/2010	12/25/2032
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B			. [4	1.A		102.9770	603,887	586,429	586,337					3.000	2.949	MON	1,466	17,593	06/28/2018	05/25/2026
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1			. 4	1.A		116 . 4990		163,822	180,321		1,303			6.500	2.744		887	10,648	07/26/2011	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1			4	1.A				97,661	96,202		158			5.500	5.798	MON	448	5,371	11/07/2005	11/01/2035
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1			4	1.A		109 . 1240	103,960	95,268	95,677		(47)			6.000	5.937		476	5,716	01/26/2006	01/01/2036
3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1	· · · · · · · ·		4	1.A		105 . 0430	364,430	346,933	338,289		31			3.000	4.470		867	10,408	09/10/2015	09/01/2045
3140GY-GZ-6	FANNIE MAE POOL BH9215		l	4	1.A		105. 9720	882	833						3.500	4.953		2	29	10/25/2018	01/01/2048
3140H7-Z9-1 3140HB-GA-0	FANNIE MAE POOL BJ6167FANNIE MAE POOL BJ9192	·····	l	4	1.A	1,395,150	105.9720	1,467,067	1,384,389	1,394,716		52 (45)			3.500	2.974		4,038 708	48,454 8,492	03/09/2018	02/01/2048
3140NB-GA-0	FANNIE MAE POOL BJ9192			4	1.A	1,523,938			242,627	244,336		(45)			4.500	2.985	MON	5.490	65,880	08/14/2018	05/01/2033
31411G-JU-7	FANNIE MAE FIT % Due 12/1/2036 Mo-1			4	1.A		107 . 1190	201,945	1,464,003	197,933		(537)			2.080	2.032	MON	342	4,223	06/13/2016	12/01/2036
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1			4	1.A		111.7000	303,811	271,988	292,684		(1, 131)			6.500	5.436		1,473	17,679	07/26/2011	03/01/2038
31412X-4V-3	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1			4	1.A			1,960	1,959	1,959		(20)			5.500	4.245		0	108	06/14/2007	07/01/2022
31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1			4	1.A		113.8200	423,751	372,299	400,210		(10,471)			6.500	5.416		2,017	24, 199	07/26/2011	08/01/2037
31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1			4	1.A		115. 1220	45,336		42,807		175			6.000	3.579		197	2,363	06/08/2011	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1			4	1.A	460,281	114.0200	470,751	412,866	454,758		(1,291)			6.500	3.024		2,236	26,836	07/26/2011	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1			4	1.A		115.9610		308,809			(1, 119)			6.500	5.408		1,673	20.073	07/26/2011	02/01/2038
31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1			4	1.A		112. 4260					(6,525)			5.000	3.604		3,249	38,987	09/10/2012	03/01/2038
31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1			4	1.A		112. 4260	700,809	623,353	674,718		3,076			5.000	1.807	MON	2,597	31,168	09/10/2012	04/01/2038
31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1			4	1 . A		113.3450	426,819	376,565	405,794		(1,482)			6.500	5.449	MON	2,040	24,477	07/26/2011	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1			4	1.A	154,785	107. 2940	163,545	152,427	154,636		(11)			3.500	2.653		445	5,335	11/06/2013	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1			4	1.A		105. 5060	450,417	426,910	416,489		(86)			3.000	3.704		1,067	12,807	06/08/2015	01/01/2043
31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1			4	1.A		106 . 1220	95,821	90,293			38			3.000	3.610		226	2,709	06/08/2015	02/01/2043
31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			4	1.A		107 . 2620	298,372	278, 172	282,212		150			3.500	2.753		811	9,736	11/06/2013	06/01/2043
31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1			. 4	1.A	1, 190, 882			1 , 104 , 382	1, 186, 736		152			4.500	0.926	MON	4, 141	49,697	05/11/2015	09/01/2043
31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1			. 4	1.A		105.0430	234,956	223,675	218, 102		26			3.000	4.482		559	6,710	09/10/2015	10/01/2045
31418C-HT-4	FANNIE MAE POOL MA2941			. 4	1.A	595,364	105.7230	624,560	590,749	594,874		(91)			3.500	3.010	MON	1,723	20,676	08/14/2018	03/01/2032
31418C-RC-0	FANNIE MAE POOL MA3182	ļ		4	1.A	1,881,272			1,866,761	1,880,691		(75)			3.500	2.984	MUN	5,445	65,337	03/09/2018	11/01/2047
31418C-U7-7	FANNIE MAE POOL MA3305		l	4	1.A	2,331,152		2,463,600	2,333,796	2,331,251		12			3.500	3.599		6,807	81,683	03/09/2018	03/01/2048
31418C-U8-5 31418C-W2-6	FANNIE MAE POOL MA3306	· · · · · · · ·		4	1.A 1.A	4, 183, 762	107.0590	4,399,355	4, 109, 281 458, 013	4, 180, 490 461, 300		(522)			4.000	2.610 2.906		13,698	164,371	08/09/2018	03/01/2048
		) a = : '		. <u>                                    </u>		401,392	100.0770	404,013	430,013	401,300		(01)				2.500	mUN		10,030	00/ 14/ 20 10	00/01/2003
	btotal - Bonds - U.S. Special Revenues - F	resid	entia	ιινιοπga	je-		1001								1001	1001	1001			1001	1001
Backed Sec				1		33, 194, 034	XXX	34,856,473	32,436,868	33,026,228		(25,002)			XXX	XXX	XXX	108, 191	1,299,508	XXX	XXX
3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2			. 4	1.A	1,897,361	106 . 9550	2, 123, 304	1,985,222	1,923,460		8,377			3.086	3.649	MON	5, 105	77,828	09/28/2018	12/25/2027
	FHLMC MULTIFAMILY STRUCTURED P SERIES KHG1 CLASS			1.	l												l				
3137F3-2B-9	A2	ļ		4	1.A	1,525,794	104. 9720	1,574,585	1,500,000	1,510,081		(4,235)			3.341	3.046	MON	4, 176	50, 115	02/07/2018	12/25/2024
0407515	FHLMC MULTIFAMILY STRUCTURED P SERIES KO82 CLASS		1	1.	١.,.		440	. === =::												40 /04 : :-	00/05/
3137FJ-KE-8	AZ			4	1.A	1,517,798	113.9160	1,708,743	1,500,000	1,512,935		(1,656)			3.920	3.805	MON	4,900	58,800	10/24/2018	09/25/2028
010751 NW 1	FHLMC MULTIFAMILY STRUCTURED P SERIES KO90 CLASS			l,	1 1	E 000 440	111 1700	0 400 005	E E47 000	E 040 070		(45 770)			0.400	0.450	MON	40.054	100.054	04/00/0040	11 (05 (0000
3137FL-MW-1	ELLING MILLTIENNIL V OTDUCTUDED D OFFICE MOOT OF ACC			4	1.A	5,682,140	111.1/20	6, 133, 365	5,517,000	5,640,379		(15,773)			3.492	3. 152	MUN	16,054	192,654	04/02/2019	11/25/2028
3137FQ-K7-7	FHLMC MULTIFAMILY STRUCTURED P SERIES KCO7 CLASS			1,	1.A	15 , 149 , 190	100 7040	15,408,586	15,000,000	15, 107, 196		(20,772)			2.512	2.367	MON	31,400	376,800	12/04/2019	10/25/2026
	IN		<u> </u>	. <u>1</u> 4		15, 149, 190	102.7240	15,408,586	15,000,000	15, 107, 196		(20,772)			2.512	2.36/	MUN	31,400	3/0,800	12/04/2019	10/25/2026
	btotal - Bonds - U.S. Special Revenues - C	omrر	nercia	aı Mortga	ige-																
Backed Sec						25,772,283	XXX	26,948,583	25,502,222	25,694,051		(34,059)			XXX	XXX	XXX	61,635	756, 197	XXX	XXX
3199999. Tot	tal - U.S. Special Revenues Bonds					1,137,695,572	XXX	1,389,991,884	1,088,579,090	1,120,719,284		(3,204,816)			XXX	XXX	XXX	13,824,504	56,943,978	XXX	XXX
	A&E TELEVISION NETWORKS, LLC SERIES B SENIOR NOTES																				
00003#-AB-9		ļ			1.G			26,399,673	26,000,000	26,007,551		(11,477)			3.630	3.584		338 , 195	943,800	05/01/2019	08/22/2022
00037B-AB-8	ABB FINANCE USA INC 2 7/8% Due 5/8/2022 MN8	ļ			1.G FE	3,649,310			3,700,000	3,697,943		5,726			2.875	3.035	MN	15,661	106,375	05/08/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC 4 3/8% Due 5/8/2042 MN8				1.G FE	23,730,980		29,357,626	23,500,000	23,729,639		(7,413)			4.375	4.301	MN	151,363	1,028,125	02/14/2019	05/08/2042
00108W-AJ-9	AEP TEXAS INC BASIC			.   4	2.A FE	2,907,120	1 13.3240	2,719,784	2,400,000	2,887,800		(11,632)			4.150	3.037	MIN	16,600	99,600	04/23/2020	05/01/2049

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			ı	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	l in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	<u>'</u>	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	5		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
0010EP-A@-7	AEP TEXAS CENTRAL COMPANY SENIOR NOTES				2.A	7,000,00	106 . 2050	7,434,316	7,000,000	7,000,000					3.810	3.810	AU	45, 191	266,700	04/11/2014	04/30/2026
004404 1D 0	AMERICAN ELECTRIC POWER COMPAN AMERICAN ELECTRIC POWER COMPAN				4.0	40,000,00	400 0450	40 440 040	40 000 000	40,000,000					0.400	0.400	In.	878	000 550	40 (04 (0000	40 (04 (0000
00113*-AB-0	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES A				1.G	13,000,00	100 . 9150	13, 118,946	13,000,000	13,000,000					2.430	2.429	JD	8/8	368,550	10/21/2020	12/31/2028
00114*-AA-1	TRANCHE				1.F	18,000,00	0101.6780	18,302,123	18,000,000	18,000,000					3.300	2 200	40	120,450	594,000	09/28/2012	10/18/2022
00114"-AA-1	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES B					10,000,00	101.0760	10,302,123	10,000,000	10,000,000					3.300	3.300	AU	120,430		09/20/2012	10/ 10/2022
00114*-AG-8	TRANCHE				1.F	7,000,00	0104.5340	7,317,388	7,000,000	7,000,000		1			4.050	4.050	MN	42.525	283,500	10/17/2013	11/07/2023
00115A-AF-6	AEP TRANSMISSION CO LLC	1		2	1.F FE		321161820	38,339,904	33,000,000	32,793,818		4,683			4.000	4.030		110,000		02/20/2019	12/01/2046
00115A-AH-2	AEP TRANSMISSION CO LLC BASIC			2	1.F FE		112.5330	27,683,221	24,600,000	23,422,232		24,982			3.750	4.049		76,875		03/04/2019	12/01/2047
00115A-AJ-8	AEP TRANSMISSION CO LLC BASIC			2	1.F FE		7120.8150	19.004.228	15.730.000	15, 999, 082		(5,651)			4.250	4.142		196.843		03/11/2019	09/15/2048
00115A-AL-3	AEP TRANSMISSION CO LLC BASIC	1		2	1.F FE		20 102 . 1450	6,128,681	6,000,000	5,748,874		5,403			3. 150	3.384		55,650		09/13/2019	09/15/2049
001192-AD-5	SOUTHERN CO GAS CAPITAL CALL @MAKE WHOLE +20BP				2.A FE	14.745.00	9 129 . 1600		14,600,000	14,692,186		(4,787)			6.000	5.928		219,000		01/13/2005	10/01/2034
00138C-AN-8	AIG GLOBAL FUNDING BASIC				1.F FE		5597 . 1240	12,601,881	12,975,000	12,997,680		(5.945)			0.900	0.852		32,113		12/08/2020	09/22/2025
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES				2.B PL		6 108 . 9130	15,918,136	14,615,416	14,615,416					4.460	4.485		92.345		03/30/2017	12/31/2031
00164V-AD-5	AMC NETWORKS INC 5% Due 4/1/2024 A01			2	3.C FE		8100.7760	2,202,956	2,186,000	2, 187, 912		(7,476)			5.000	4.642	AO	27,325		12/08/2017	04/01/2024
00164V-AE-3	AMC NETWORKS INC BASIC				3.C FE	1,420,87	5 102 . 2470	1,431,463	1,400,000	1,395,867		(7,976)			4.750	3.717	FA	27,708	66,500	12/04/2019	08/01/2025
00164V-AF-0	AMC NETWORKS INC BASIC			2	3.C FE	4,471,57	7599.5700	4,480,642	4,500,000	4,474,225		2,650			4.250	4.344		72,250	99,344	02/23/2021	02/15/2029
00176@-AA-4	AMF FLORENCE LLC AMF FLORENCE LLC	ļ			2.C PL		13100.2110	27, 157, 606	27, 100, 313	27, 100, 313					3.210	3.223		2,416		10/02/2020	12/31/2035
00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL				1.E	2,413,03	114. 9560	2,773,934	2,413,038	2,413,038					4.095	4. 129	MON	274	98,814	05/02/2018	06/30/2039
00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL				1.E		75115.0750	5,345,800	4,645,475	4,645,475					4.095	4. 130		528		05/21/2018	08/31/2039
00191@-AA-5	AMAZON OKC CTL AMAZON OKC CTL	ļ			1.E		9116.5020	8,328,832	7, 149, 069	7,149,069					4.233	4.271		841		05/30/2018	09/30/2039
00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL	ļ			1.E		1 116 . 4960	5,598,280	4,805,551	4,805,551					4.233	4.270		16,952		06/15/2018	09/30/2039
00206R-AG-7	AT&T INC 6.3% Due 1/15/2038 JJ15	ļ			2.B FE		29 136 . 4340	10,914,688	8,000,000	8,364,654		(13,429)			6.300	5.858		232,400		12/21/2009	01/15/2038
00206R-AN-2	AT&T INC 6.4% Due 5/15/2038 MN15				2.B FE		0134.0230	13,402,306	10,000,000	10,437,719		(15,447)			6.400	5.977		81,778		12/21/2009	05/15/2038
00206R-BK-7	AT&T INC BASIC			2	2.B FE		. 113. 1630	5,658,126	5,000,000	5,592,478		(1,872)			4.350	3.588		9,667		11/16/2021	06/15/2045
00206R-CQ-3	AT&T INC BASIC			2	2.B FE	9,603,90		12,088,406	10,000,000	9,632,366		7,582			4.750	5.013		60,694		01/24/2018	05/15/2046
00206R-HA-3	AT&T INC 5.15% Due 11/15/2046	····		2	2.B FE		127.2990	8,965,678		7, 138, 226		(1,952)			5. 150	5.053		46,347	362,715	11/26/2018	11/15/2046
00206R-HY-1	AT&T INC 6 5/8% Due 5/15/2029 MN15				2.B FE		1 124 . 3180	186,478	150,000	139,800		989			6.625	7.858		1,270		06/05/2019	05/15/2029
00206R-JC-7	AT&T INC 6 1/2% Due 11/15/2036 MN15				2.B FE 2.B FE		134.7310	9,431,176	7,000,000	7,170,474		(6,800)			6.500	6.246		58, 139		06/05/2019	11/15/2036
00206R-JK-9 00206R-JL-7	AT&T INC 4.65% Due 6/1/2044 JD1	·		2	2.B FE		117.3410	11,734,135	10,000,000	9,833,248 9,82,367		4,090			4.650	4.772		38,750		06/05/2019	06/01/2044
00206R-JL-7 00206R-KA-9	AT&T INC 4.85% Due 7/15/2045 JJ15	·····		2	2.B FE		12119.6920 50103.7790	4,787,671	4,000,000	4,082,367		(1,951)			4.850	4.703				06/05/2019	07/15/2045
00206R-KE-1	AT&T INC BASIC	·····		2	2.B FE		097.9610	9,796,074		25, 140, 652		(3,464)			3.650	3.018		137,500		08/17/2020	02/01/2052
00206R-KJ-0	AT&T INC 3 1/2% Due 9/15/2053 MS15			2	2.B FE	18,262,76		18,623,111	18,425,000	18,263,709		(3,464)			3.500	3.546		189,880		09/09/2021	09/15/2053
00206R-LJ-9	AT&T INC 3 1/2% bde 9/15/2055 MS15	†		2	2.B FE		33100.1850	838,546	837,000	827,731		48			3.550	3.607		8,749		09/09/2021	09/15/2055
00206R-MN-9	AT&T INC 3.8% Due 12/01/2057 JD1		1	2	2.B FE		6 104. 1960	10,909,316	10,470,000	10,964,451		(1,735)			3.800	3.564		33, 155		09/09/2021	12/01/2057
00209A-AF-3	NEW CINGULAR WIRELESS SV 8 3/4% Due 3/1/2031 MS1	I			2.B FE		88144.5130	21,965,976	15,200,000	17, 355, 559		(166,216)			8.750	6.658		443.333		11/06/2006	03/01/2031
00215J-AA-7	ASP AMC MERGER SUB	I		2	5.B FE		5085.9800	3,869,095	4,500,000	4,312,489		28,739			8.000	9.471		46,000		06/09/2021	05/15/2025
00226@-AB-2	ATC HOLDING LLC ATC HOLDING LLC	[			2.A		0113.4160		20,000,000	20,000,000				L	4.370	4.370		26,706		12/26/2018	12/20/2028
00226@-AC-0	ATC HOLDING LLC ATC HOLDING LLC				2.A		0 117 . 2020	5,860,113	5,000,000	5,000,000					4.470	4.470	JD	6,829		12/26/2018	12/20/2030
00230@-AA-8	AT&T PORTFOLIO 00230@AA8				2.B		3 105. 4880	22,037,571	20,891,151	21,097,089		(2,974)			4.003	3.972		37,168		05/13/2021	05/15/2046
002474-B*-4	AZZ INC AZZ INC	ļ			2.C	6,000,00	0098.0870	5,885,248	6,000,000	6,000,000		ļ		L	2.770	2.770	JJ	74,790	83, 100	09/16/2020	01/19/2028
002474-B@-2	AZZ INC AZZ INC	ļ			2.C	4,000,00	0 97 . 8610	3,914,425	4,000,000	4,000,000		ļ			3. 170	3.170	JJ	57,060	74,671	09/16/2020	12/17/2032
00253X-AA-9	AMERICAN AIRLINES/AADVAN BASIC	ļ			3.B FE	1,575,00		1,639,125	1,575,000	1,575,000					5.500	5.500		17,084	49,569	03/10/2021	04/20/2026
002824-AV-2	ABBOTT LABORATORIES 6% Due 4/1/2039 A01	ļ			1.F FE		144.8180	2,896,357	2,000,000	2,982,772		(13, 168)			6.000	2.481		30,000		09/15/2021	04/01/2039
002824-AY-6	ABBOTT LABORATORIES 5.3% Due 5/27/2040 MN27	ļ			1.F FE		5 137 . 6290		34,000,000	48, 186, 044		(253,761)			5.300	2.466		170, 189		09/15/2021	05/27/2040
002824-BB-5	ABBOTT LABORATORIES BASIC	ļ		2	1.F FE		105.0710		600,000	584,819		4,375		ļ	2.950	3.796		5,212		12/14/2018	03/15/2025
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30	ļ		2	1.F FE		3110.4890	18,292,501	16,556,000	17,377,860		(31,931)		ļ	3.750	2.587		53,462	480,225	11/10/2021	11/30/2026
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30	·····		2	1.F FE		24 137 . 2560	99,510,293	72,500,000	95,903,853		(271,788)			4.900	2.996		305,910		11/10/2021	11/30/2046
002824-BN-9	ABBOTT LABORATORIES			2	1.F FE		130 . 0510	12,094,750	9,300,000	9,342,112		(1, 173)			4.750	4.716		93,258		03/22/2017	04/15/2043
002824-BP-4	ABBOTT LABORATORIES BASIC	ł		2	1.F FE		97.2220	5,833,334	6,000,000	6,018,161		(2,938)		<b>}</b>	1.150	1.097		28,942		11/16/2020	01/30/2028
00287Y-AM-1	ABBVIE INC 4.4% Due 11/6/2042 MN6	ļ			2.B FE		27119.9720	8,997,872	7,500,000	7,640,828		(4, 127)		ļ	4.400	4.263		50,417		10/01/2013	11/06/2042
00287Y-BD-0	ABBVIE INC BASIC	L	1	12	2.B FE	.L13,886,04	7129.4470	19, 190, 526	14,825,000	13,930,550	L	14,778	L	L	4.875	5.298	MN	94,355	722,719	08/01/2019	11/14/2048

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	sted Carrvin	g Value			ı	nterest		Da	tes
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		0	ı		Admini-	•	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00287Y-BF-5	ABBVIE INC BASIC	L		2	2.B FE	10,149,35	0112.9440	11,294,422	10,000,000	10,111,961		(14,510)			4.250	4.055	MN	55,486	425,000	04/15/2019	11/14/2028
00287Y-BX-6	ABBVIE INC 3.2% Due 11/21/2029 MN21	I		2	2.B FE .		9 107 . 0540	18, 199, 242	17,000,000	17,422,952		(48,894)			3.200	2.836	MN	60.444	544,000	11/19/2020	11/21/2029
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21	L		2	2.B FE		8 120 . 0590	32,055,717	26,700,000	32,130,217		(123,566)			4.250	3. 138		126,083	1, 134, 750	01/07/2021	11/21/2049
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS	L		2	2.C FE		3106.6760	53,604,567	50,250,000	52,425,796		(264,406)			3.800	2.258	MS	562,242	1,254,000	11/10/2021	03/15/2025
00287Y-CZ-0	ABBVIE INC 4.625% Due 10/01/2042 A0	ļ		2	2.B FE		2121.9490		3,000,000	2,909,310	L	2,602		l	4.625	4.858		34,688	138,750	11/19/2020	10/01/2042
00287Y-DB-2	ABBVIE INC 4.75% Due 03/15/2045 MS	ļ		2	2.B FE		2 124 . 2810		8,000,000	7,953,202		1,205			4.750	4.789	MS	111,889	380,000	11/19/2020	03/15/2045
	ABERDEEN ASIA-PACIFIC INCOME F 3.69% Due 6/12/2023		1						1		1	1			1	1		·	•		
003009-A@-6	JD12	ļ			1.F FE	8,000,00	0103.0750	8,245,994	8,000,000	8,000,000					3.690	3.690	JD	15,580	295,200	05/15/2013	06/12/2023
	ABERDEEN ASIA-PACIFIC INCOME ABERDEEN ASIA-PACIFIC																				
003009-B*-7	INCOME				1.F FE	14,000,00	0110.1030	15,414,370	14,000,000	14,000,000					3.700	3.700	FA	202,883	518,000	08/18/2017	08/10/2032
	ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-																				
003009-B@-5	PACIFIC INC FD				1.F FE	6,000,00	0111.0950	6,665,718	6,000,000	6,000,000					3.730	3.730	JD	7,460	223,800	06/25/2019	06/19/2034
00401Y-AA-8	ACADEMY LTD BASIC	ļ		2	4.A FE		0106.8000	2, 135, 995	2,000,000	2, 132, 614		(4,386)			6.000	3.855	MN	15,333		11/17/2021	11/15/2027
00440E-AQ-0	ACE INA HOLDINGS 4.15% Due 3/13/2043 MS13	ļ			1.F FE		0119.8840	20,380,255	17,000,000	16,502,434		13,891			4. 150	4.362	MS	211,650	705,500	07/01/2015	03/13/2043
00440E-AS-6	ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15	ļ			1.F FE	2,907,60	7 105. 7400	3,066,474	2,900,000	2,904,347		(1,274)			3. 150	3.100	MS	26,898	91,350	04/04/2019	03/15/2025
00440E-AW-7	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3			2	1.F FE		2124.2720	102,648,768	82,600,000	91,317,322		(99,041)			4.350	3.649		578,888	2,744,850	11/10/2021	11/03/2045
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES	ļ					0110.0530	127, 117	115,505	127,117		(7,390)			0.001	(10.527)	MN			04/10/2008	05/15/2023
007589-AC-8	ADVOCATE HEALTH CORP BASIC	ļ		2	1.C FE	19,949,44	0110.8470	22, 169, 392	20,000,000	19,951,448		1,034			3.387	3.401	A0	143,007	677,400	11/07/2019	10/15/2049
	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL																				
00796#-AA-2	COMMUNITY				1.D Z	6,872,75	090.5710	8,349,213	9,218,461	8,349,213					0.001	6.171	MAR	77		10/18/2018	03/01/2025
	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC																				
00800*-AA-0	SENIOR NOTES	ļ			1.F PL .		685.2430	21,600,073	25,339,481	21,600,073		520,090			0.001	5.283	MAR	211		05/01/2017	03/01/2028
	ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL																				
00804*-AC-2	2019 ST TAX				1.D Z	5,015,01	7100.0000	5,015,017	5,015,017	5,015,017					0.001	0.001	MJSD			01/27/2020	01/15/2029
	ADVANTAGE CAPITAL DEVELOPMENT ADVANTAGE CAPITAL																				
00806*-AA-4	DEVELOPMENT				1.D Z		0100.0000	8,250,000	8,250,000	8,250,000					5.672	5.673		14,298		12/06/2021	03/01/2028
00817Y-AF-5	AETNA INC-NEW 6 5/8% Due 6/15/2036 JD15				2.B FE		8142.7480	10,599,005	7,425,000	8,267,848		(37,448)			6.625	5.478		21,863	491,906	07/26/2011	06/15/2036
00817Y-AJ-7	AETNA INC-NEW 4 1/2% Due 5/15/2042 MN15			2	2.B FE		8117.8780	12,612,964	10,700,000	10 , 724 , 737		(1,032)			4.500	4.480		61,525	481,500	05/28/2014	05/15/2042
00817Y-AM-0	AETNA INC-NEW 4 1/8% Due 11/15/2042 MN15			2	2.B FE		5113.2270	12, 115, 289	10,700,000	9,766,292		25,040			4. 125	4.785		56,398	441,375	09/10/2014	11/15/2042
00817Y-AP-3	AETNA INC-NEW 4 3/4% Due 3/15/2044 MS15	ļ		2	2.B FE		9123.0450	28,546,434	23,200,000	23,537,214		(9,220)			4.750	4.641		324,478	1, 102,000	12/14/2018	03/15/2044
00817Y-AQ-1	AETNA INC-NEW BASIC	·····		2	2.B FE		0105.6380	4,225,528	4,000,000	4,248,870		(11,970)			3.500	1.087		17,889	007 507	11/10/2021	11/15/2024
00817Y-AZ-1	AETNA INC-NEW BASIC			2	2.B FE		0111.7210	11, 172,060	10,000,000	9,716,325		6,213			3.875	4.054		146,389	387,500	01/29/2018	08/15/2047
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT P SERIES C	ł			1.A		7136.8710		563,950	771,883		(61,672)			0.001	(13.453)		2	4 440 547	07/01/2010	09/01/2025
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT P SERIES D	ł			1.A FE		2 129.7850	804,807	620,110	804,807		(52,566)			0.001	(11.309)	9EY	2	1,440,517	07/01/2010	09/01/2025
000000 40 0	ADVANTAGE CAPITAL 2012 TAX CRD SERIES B-2 SENIOR NOTES		1		1.D FE .	4 404 40	115 0500	E40 000	470.000	E40 000		(141 500)			0.004	(04 777)	ΕΛ	_		10/04/0017	00/00/0000
00838@-AB-2 00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX SERIES A	t			1.D FE .		9115.9530 4142.0520	546,000 465,252		546,000 465,252		(141,590).			0.001	(21.777)		8.575	818.184	10/24/2017 07/22/2015	08/20/2022 07/28/2023
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX SERIES A	·····			1.D FE		1124.4490					(259,682)			6.160	(36.413)		7.729	518, 184	07/22/2015	07/28/2023
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX SERIES C				1.D FE		41114700	275,694	295,235	275,694		(271,733)			6 . 160	(40.207)		6,475		07/22/2015	07/28/2023
00842X-AA-7	AFFINITY GAMING BASIC			2	4.C FE		0 104. 6250	3.138.752	3,000,000	3,060,197		(2/1,733)			6.875	(37.496)		17.188	160.799	10/27/2021	12/15/2027
00846U-AL-5	AGILENT TECHNOLOGIES INC. BASIC			2	4.0 FE 2.A FE		7 103 . 3830	1,974,615	1,910,000	1,985,495		(9,229)			2.750	2.173		17,166	52,525	05/27/2020	09/15/2029
008550-AA-2	AGREE LIMITED PARTNERSHIP SERIES A SENIOR NOTES			٠	2.A IL .		0 105.8050	14,283,668	13,500,000	13,500,000		(3,223)			4.160	4.160		48,360		03/02/2015	05/30/2025
008550-AB-0	AGREE LIMITED PARTNERSHIP SERIES B SENIOR NOTES	İ			2.B	13,500,00		14,499,750	13,500,000	13,500,000		ļ			4.160	4.160		49,523	575, 100	03/02/2015	05/30/2027
000008-ND-0	AGREE LIMITED PARTNERSHIP 4.42% Due 7/28/2028 JJ28	1			4.0		107 . 4000								4.200	4.200	ma		, 100	01 02/2013	00/00/2021
00855@-AC-8	NOMEC ENTITED INTINGUIGHT 4.42% DUC 1/20/2020 3020	1	1		2.B		0108.8590	10,885,855	10,000,000	10,000,000					4,420	4,420	.II	187,850	442,000	04/29/2016	07/28/2028
008550-AC-9	AGREE REALTY LIMITED AGREE REALTY LIMITED	1			2.B		0112.0610	8.964.882	8,000,000	8,000,000					4.470	4.470		60.593	357,600	10/23/2019	10/30/2031
008674-AH-6	AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15	†			5.C FE		094.8610		11.510.000	10,866,872		402.140			7.375	11.890		108.466	848.863	12/13/2019	05/15/2023
009098-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL	†	1		1.F		5119.4230	7,080,512	5,928,915	5,928,915					4.494	4.536		11,842		12/12/2018	11/10/2039
000000 A U	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO		-1			ا ق , 20 م م م	10.7200	, ,000,312										11,042		12/2010	17 10/2000
00910G-A*-4	CTL	1	1		1.F	11 786 65	61200000	14.143.987	11.786.656	11,786,656					4,494	4.536	MON	23.542	536,752	01/17/2020	03/10/2041
00912X-AN-4	AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15	Ī		2	2.B FE		8 106 . 4480	9,899,662	9,300,000	9,276,502		8,020			4.250	4.350		116,379	395,250	09/09/2014	09/15/2024
00912X-AY-0	AIR LEASE CORP BASIC	1	1	2	2.B FE		8105.7710	12,269,480	11,600,000	12.388.639		(30,682)			3.625	2.325		35,042	221, 125	09/21/2021	12/01/2027
00912X-BE-3	AIR LEASE CORP BASIC	[		Ī	2.B FE		2 100.0840	600,503	600,000	599.848		3.856			3.500			9,683	21,000		01/15/2022

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
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			0		Modifier								Year's	Change							
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OLIOID		0	'		Admini-		Obtain	<b>-</b> ·	-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00912X-BF-0	AIR LEASE CORP BASIC			2	2.B FE		60110.4270	8,834,157	8,000,000	9,024,847		(127,313)			4.625	2.479		92,500	370,000	02/17/2021	10/01/2028
00914A-AG-7	AIR LEASE CORP BASIC			2	2.B FE		100.2460	12,029,487	12,000,000	12,001,560					3.000	2.998		150,000	180,000	06/02/2021	02/01/2030
010392-FL-7	ALABAMA POWER 4.15% Due 8/15/2044 FA15			2	1.E FE		40117.0390	2,340,776	2,000,000	2, 199, 025		(5,879)			4.150	3.500		31,356	83,000	09/08/2016	08/15/2044
010392-FM-5	ALABAMA POWER 3 3/4% Due 3/1/2045 MS1			2	1.G FE		10110.7230	5,536,158	5,000,000	5, 103, 682		(2,931)			3.750	3.615		62,500	187,500	10/28/2016	03/01/2045
010392-FP-8	ALABAMA POWER BASIC			2	1.G FE		50119.8080	5,990,424	5,000,000	5,391,166		(10,169)			4.300	3.794		106,903	215,000	06/21/2017	01/02/2046
010392-FQ-6	ALABAMA POWER BASIC			2	1.E FE		100 . 3560	3,225,439	3,214,000	3,217,592		(21,699)			2.450	1.764		19,904	78,743	04/03/2020	03/30/2022
010392-FS-2	ALABAMA POWER BASIC			2	1.G FE		60 121 . 1970	39,995,167	33,000,000	34,455,861		(35,003)			4.300	4.014		654,317	1,419,000	01/21/2020	07/15/2048
010392-FT-0	ALABAMA POWER BASIC			2	1.E FE		70106.7630	10,676,279	10,000,000	10,787,703		(18,404)			3.450	3.024		86,250	345,000	01/30/2020	10/01/2049
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES				2.C PL		39 . 107 . 0990	27,541,138	25,715,539	25,715,539					4.670	4.689		3,336	1,200,916	06/30/2018	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC				2.C PL		62107.1000	2,623,365	2,449,462	2,449,462					4.670		MJSD	318	114,390	08/30/2019	06/30/2033
013092-AB-7	ALBERTSONS COS LLC/SAFEW BASIC			2	3.C FE		00106.1860	2,867,017	2,700,000	2,781,151		(19,998)			5.875	4.958		59,925	158,625	12/09/2019	02/15/2028
015271-AX-7	ALEXANDRIA REAL EST EQUITIES BASIC			2	2.A FE		3599.3050	1,489,580	1,500,000	1,525,665		(120)			3.000	2.912		5,375	22,500	09/21/2021	05/18/2051
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC BASIC			2	4.C FE		55100.6830	2,008,635	1,995,000	1,993,632		77			5. 125	5. 133		30,389		10/12/2021	10/01/2031
018522-L*-1	ALLETE, INC. ALLETTE, INC.				1.F		00112.1470	5,607,367	5,000,000	5,000,000					4.080	4.080		68,000	204,000	03/08/2019	03/01/2029
018522-L@-9	ALLETE, INC. ALLETTE, INC				1.F		00120.0000	3,600,000	3,000,000	3,000,000					4 . 470	4.470		44,700	134, 100	03/08/2019	03/01/2049
018522-M#-6	ALLETE, INC. ALLETE, INC				1.G Z		00104.3140	19,819,671	19,000,000	19,000,000					2.790	2.790		176,700		03/31/2021	09/01/2031
020002-AS-0	ALLSTATE CORP CALL @ MAKE WHOLE +20BP				1.G FE		20131.9440	22,430,434	17,000,000	17,128,816		(6,469)			5.550	5.469		136,283	943,500	10/21/2009	05/09/2035
020002-BA-8	ALLSTATE CORP 4 1/2% Due 6/15/2043 JD15				1.G FE		37122.4410	45,211,237	36,925,000	40,225,810		(86,557)			4.500	3.868		73,850	1,594,125	07/20/2021	06/15/2043
020002-BC-4	ALLSTATE CORP 4.2% Due 12/15/2046 JD15			2	1.G FE		70 120 . 4970	63,743,025	52,900,000	53,742,956		(27, 160)			4.200	4.083		98,747	2,221,800	04/22/2020	12/15/2046
020002-BG-5	ALLSTATE CORP BASIC			2	1.G FE		25117.1080	38,060,224	32,500,000	34, 124, 255		(37,795)			3.850	3.553		490,073	1,251,250	07/16/2020	08/10/2049
02005N-AY-6	ALLY FINANCIAL INC				2.C FE		00100.3830	1,003,829	1,000,000	1,000,200		(1,690)			4. 125	3.950		15,813	41,250	04/27/2017	02/13/2022
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31				2.C FE		46120.0000	26,001,633	21,668,027	23,816,386		169,431			7.000	5.600		4,213	1,571,246	01/13/2021	06/30/2035
02154#-AB-2	ALTICOR INC ALTICOR INC	+			2.A		0099.6720	29,901,634	30,000,000	30,000,000					2.030	2.030		282,508	304,500	10/30/2020	01/14/2026
022050-AA-5	ALTORFER INC. ALTORFER INC.				1.G PL		00115.7750	5,788,745	5,000,000	5,000,000					4.820	4.820		9,372	241,000	12/21/2018	12/17/2030
02209S-AE-3	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10	+			2.B FE		92 165. 3160	8,761,758	5,300,000	7, 199, 440		(61,080)			9.950	6.435		74,708	527,350	11/01/2010	11/10/2038
02209S-AM-5	ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9	+			2.B FE		00 101.5940	10, 159, 415	10,000,000	10,522,388		(16,314)			4.250	3.879		167,639	425,000	05/03/2016	08/09/2042
02209S-AN-3	ALTRIA GROUP INC	+			2.B FE	16, 121, /6	101. 3670	16,218,672	16,000,000	16,014,987		(24,247)			2.850	2.693		179,867	456,000	05/09/2017	08/09/2022
02209S-AR-4	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31				2.B FE		115.6310	9,250,454	8,000,000	8,605,994		(15, 147)			5.375	4.814		180,361	430,000	06/16/2014	01/31/2044
02209S-AS-2	ALTRIA GROUP INC BASIC				2.B FE		44105.5590	4,802,929	4,550,000	4,581,386		(14,271)			4.000	3.653		76,339	182,000	12/14/2018	01/31/2024
02209S-AU-7	ALTRIA GROUP INC 2 5/8% Due 9/16/2026 MS16	+		2	2.B FE		95 103 . 4040	2,585,092	2,500,000	2,617,050		(13,245)			2.625	1.473		19, 141	32,813	07/01/2021	09/16/2026
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16	+		2	2.B FE		0896.9240	19,481,681	20,100,000	20, 181, 686		(322)			3.875	3.849			389,438	07/20/2021	09/16/2046
02209S-BE-2	ALTRIA GROUP INC BASIC	+		2	2.B FE		38120.3860	1,926,183	1,600,000	2,060,043		(20,097)			5.800	3.503		35,316	92,800	09/03/2020	02/14/2039
02209S-BL-6 023135-AZ-9	ALTRIA GROUP INC BASIC			2	2.B FE 1.D FE		0094.9320 00104.6570	3,322,607 8,372,542	3,500,000 8,000,000	3,333,707 7,874,233		607			2.450 2.800	2.999 3.428		35,015	224,000	12/20/2021 07/19/2018	02/04/2032
023135-BC-9	AMAZON.COM INC. AMAZON.COM INC	+		<u>ا</u>	1 . D FE 1 . E FE																
023135-BC-9 023135-BJ-4	AMAZON.COM INC. AMAZON.COM INC			2	1.E FE		17108.0870	27,021,813	25,000,000	24,973,529		4,222			3.150	3.171 4.006				06/08/2018	08/22/2027
023135-BJ-4 023135-BM-7	AMAZON.COM INC. AMAZON.COM INC			2	1.E FE	41,800,20	69 121.7390 10 128.2640		1,500,000			(4, 102)			4.050	3.074			1,680,750 31,875	04/15/2021	08/22/2047
023135-BM-7 023135-BR-6	AMAZON.COM INC. BASIC	+		5	1.D FE	1,001,5 1,001,00	0098.6570					(4, 102)			1.200	0.924			510,000	09/14/2020	08/22/2057
023135-BU-9	AMAZON.COM INC. BASIC	†		5	1.D FE		0096.2570		42,500,000	43,100,926		(111, 155)			2.700	2.536		84,000	1,080,000	10/05/2020	06/03/2060
023135-BU-9 023135-BX-3	AMAZON.COM INC. BASIC	†		5	1.D FE		0098.9710		40,000,000	41,588,565		(24,733)			1.000	1.089		84,000	1,080,000	05/11/2021	05/12/2026
023135-BX-3 023135-CC-8	AMAZON.COM INC. BASIC	†		2	1.D FE		00107.8370	29,691,283	15,000,000			961			3.250	3.287			243,750	05/11/2021	05/12/2026
02344A-AA-6	AMCOR FLEXIBLES NORTH AM BASIC	†		2	2.B FE		761011850	4,249,750	4,200,000	4, 195, 821		245			2.690	2.702		11,298	56,490	06/10/2021	05/25/2031
023551-AJ-3	AMERADA HESS CORP 7.3% Due 8/15/2031 FA15	·   · · · · ·			2.B FE	2,023,8		2,071,958	1,550,000	1,992,453		(31,398)			7.300	3.740		42,746	56,575	02/25/2021	08/15/2031
023551-AM-6	AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE +30	·			3.A FE			2,071,958							7.125	7.599	MS	42,746	630.563	07/16/2020	03/15/2033
023608-AJ-1	AMEREN CORP BASIC	†		2	2.A FE		30 108.2550	86,062,648	79,500,000	87,051,577		(277,553)			3.500	2.299	.I.I	1,283,042	140,000	11/16/2021	01/15/2031
023000-AJ-1	AMEREN TRANSMISSION COMPANY AMEREN TRANSMISSION	+		<u>-</u>			100.2000		18,300,000	01,001,071		(211,000)			3.500	4.239		1,200,042	140,000	11/10/2021	01/10/2001
02361@-AA-5	COMPANY			1	1.F PL	10,000,00	00110.8840	11,088,437	10,000,000	10,000,000		I			3.430	3.430	ΕΛ	115,286	343,000	09/12/2017	08/31/2050
02361D-AN-0	AMEREN ILLINOIS CO 4.3% Due 7/1/2044 JJ1	†		2	1.F FE		001206670	6,033,350	5,000,000	5,382,175		(10,974)			4.300	3.430		115,286		08/12/2017	08/31/2050
02361D-AQ-3	AMEREN ILLINOIS CO 4.3% Due 3/15/2044 331	†		2	11.F FE		00120.8670	3,624,319	3,000,000	3, 382, 175		(4,600)			4.300	3.765				03/29/2016	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO 4.15% DUE 3/15/2046 MS15	+		5	1.F FE		30114.2340		44.500.000			(4,600)			3.700	3.444		137,208	1,646,500	10/17/2019	12/01/2046
02361D-AS-9	AMEREN ILLINOIS CO BASIC	·†		2	11.F FE		00114.2340		7,000,000	6,995,678		(49,846)			3.700	3. <del>444</del>				05/14/2018	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO BASIC	+		5	1.F FE		35 127 . 7550		24,250,000			(19,543)			4.500	3.489		321,313	450,000	10/25/2021	03/15/2049
02361D-A1-7 02361D-AU-4	AMEREN ILLINOIS CO BASIC	·†		5	1.F FE		25 106 . 2350		24,250,000	28,350,634		(19,543)			3.250			321,313	400,000	10/25/2021	03/15/2049
0200 ID-NO-4	AIIILIE   ILL   140   0	. 4	1	14	بنياا المانيين	4	LU   100.2000				L	(1,700)					mu	L		202   1   2   7   7	00/ 13/ 2030

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cc	des	6	7	F	air Value	10	11	Change	in Book/Adi	iusted Carrvin	g Value			lı	nterest		Da	ites
	3			- ĭ		8	9			12	13	14	15	16	17	18	19	20	21	22
	3	7	3	NAIC		0	3			12	10	14	10	10	17	10	13	20	21	22
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
				Modifier																
		0				<b>.</b> .						Year's	Change							
		r		and		Rate					Current	Other-	in							
	C	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02361D-AX-8	AMEREN ILLINOIS CO BASIC		2	1.F FE	21, 180, 295		20,708,056	20,500,000	21, 177, 732	(Booroaco)	(2.563)	rtocogriizou	value	2.900	2.734	n ala	26,422	274, 131	11/15/2021	06/15/2051
02376*-AA-0	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC			1.F PL	6,688,756	96.3650	6,445,624	6,688,756	6,688,756					4.140	4. 138	D	12,307	276,914	06/12/2018	06/15/2027
02377#-AA-5	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC.			3.C PL	5,610,626		5,436,730	5,610,626	5,610,626					4.700	4.696	D	11.720		06/12/2018	12/15/2024
023771-S5-8	AMERICAN AIRLINE BASIC			4.B FE	4,995,000		4,973,025	4,000,000	4,908,989		(86,011)			11.750	4.703	IJ	216,722		11/16/2021	07/15/2025
02378*-AA-8	AMERICAN AIRLINES INC AMERICAN AIRLINES			3.A PL	2, 168, 182		2,119,806	2,168,182	2, 168, 182					5. 180	5. 181 A	.0	23,710	112,312	07/18/2018	10/15/2023
02378L-AA-1	AMERICAN AIRLINES INC AMERICAN AIRLINES			3.A PL	1,804,445		1,763,562	1,804,445	1,804,445					5. 180	5. 178 F	Α	35,311	93,470	07/18/2018	08/15/2023
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			2.A PL	1,250,000	96.5180	1,206,475	1,250,000	1,250,000					3.930	3.927	D	2, 183	49, 125	06/28/2019	12/15/2025
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1.E PL	9,750,000	96.3350	9,392,619	9,750,000	9,750,000					3.530	3.530	D	15,297	344, 175	06/28/2019	12/15/2027
1	AMERICAN CENTURY COMPANIES INC AMERICAN CENTURY	1	1	1						[ " ]			1			·		·		1
02507*-AD-6	COMPANIES INC			2.C	14,000,000		14,807,835	14,000,000	14,000,000				ļ	3.970	3.970 A	0	100,353	555,800	11/06/2017	10/26/2027
025816-BF-5	. AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3			1.G FE	36,878,985	118.7450 .	42,629,619	35,900,000	36,949,735		(11,208)			4.050	3.821	D	113,085	1,312,200	07/21/2021	12/03/2042
025816-BS-7	. AMERICAN EXPRESS BASIC		2	1.G FE	5,948,840		6, 173, 212	6,000,000	5,986,975		10,856			3.400	3.594 F	Ά	70,267	204,000	06/08/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS BASIC		2	1.G FE	896,787		938,224	900,000	898,844		693			3.700	3.784 F	Ά	13,690	33,300	12/14/2018	08/03/2023
02665W-CQ-2	. AMERICAN HONDA FINANCE BASIC			1.G FE	1,304,290		1,363,098	1,300,000	1,301,686		(905)			3.625	3.549 A	.0	10,603	47, 125	12/14/2018	10/10/2023
026874-AZ-0	. AIG 6 1/4% Due 5/1/2036 MN1			2.B FE	17 , 379 , 225		20,928,899	15, 100, 000	17,031,201		(89,341)			6.250	4.959 N	N	157, 292	943,750	03/31/2021	05/01/2036
026874-DA-2	. AIG 4 1/2% Due 7/16/2044 JJ16		2	2.B FE	23,845,335	123.2530	24,034,266	19,500,000	23,751,964		(71,481)			4.500	3.121 J	IJ	402, 188	225,000	07/20/2021	07/16/2044
026874-DB-0	. AIG 4 3/8% Due 1/15/2055 JJ15		2	2.B FE	1,932,495		1,846,010	1,500,000	1,923,858		(8,637)			4.375	1.841 J	IJ	30,260		09/15/2021	01/15/2055
026874-DH-7	AIG 3.9% Due 4/1/2026 A01		2	2.B FE	2,593,575		2,713,995	2,500,000	2,547,394		(10,865)			3.900	3.390 A	0	24,375	97,500	06/21/2017	04/01/2026
026874-DK-0	AIG BASIC		2	2.B FE	11,498,131		12,864,636	11,500,000	11, 497, 313		271			4.200			120,750	483,000	12/14/2018	04/01/2028
03027X-AD-2	. AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15			2.C FE	17,762,194	107.6480 .	18,246,383	16,950,000	17, 154, 144		(89,899)			5.000	4.399 F	Α	320 , 167		03/06/2014	02/15/2024
000077/ 4 1 0	AMERICAN TOWER CORP - CL A 4.4% Due 2/15/2026 FA15			0.0 55	0.070.040	400 0400	7 050 770	7 000 000	0.000.077		4 070			4 400	4 405 5		440.050	000 000	04 (00 (0040	00 (45 (0000
03027X-AJ-9	AMERICAN TOWER CORP - CL A 2 1/4% Due 1/15/2022		2	2.C FE	6,979,910	109.3400	7,653,772	7,000,000	6,990,877		1,976			4 . 400	4.435 F	Α	116,356	308,000	01/08/2016	02/15/2026
03027X-AL-4	JJ15			2.C FE	14,978,700	100.0510		15,000,000	14,999,833		4,265			2.250	2.279	11	155,625		09/28/2016	01/15/2022
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC		2	2.0 FE	2,936,227		3,005,033	2,760,000	2,901,986		(16,960)			3.800	3.016 F	Δ	39,621	104,880	12/18/2020	08/15/2029
03027X-BA-7	AMERICAN TOWER CORP - CL A BASIC			2.0 FE	20,079,505		20,004,384	19,500,000	20,013,901		(60,774)			2.900	2.518	Λ LI	260,758		12/18/2020	01/15/2030
03027X-BD-1	AMERICAN TOWER CORP - CL A BASIC		2	2.0 FE	24,215,500	97.2480	24,312,098	25,000,000	24,229,038		12.419			3.100	3.266	n	34,444	775,000	04/12/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP - CL A BASIC		2	2.0 FE	7,850,650	94.8180	7,585,472		7,853,927		3,277			2.950	3.045	l.I	108,822	154,056	02/10/2021	01/15/2051
03027X-BS-8	AMERICAN TOWER CORP - CL A BASIC		2	2.0 FE	8,452,740			8,500,000	8,453,826		1,086			2.300	2.363 N	IS	51,047		09/23/2021	09/15/2031
	AMERICAN TRANSMISSION SYSTEMS AMERICAN			1																
030288-A#-1	TRANSMISSION SYSTEMS			2.B	10,000,000	104.5710	10,457,131	10,000,000	10,000,000					3.660	3.660 N	IS	122,000	366,000	09/01/2017	09/01/2032
1	AMERICAN TRANSMISSION CO. LLC AMERICAN	1												1				,		1
03028P-J@-6	TRANSMISSIOIN CO. LLC			1.F	44,464,120			43,000,000	44,228,649		(111,386)			3.530	3.174 N		198, 170	1,517,900	09/12/2019	05/14/2031
03040W-AD-7	AMERICAN WATER CAP CORP BASIC			2.A FE		145.2230		500,000			(13,747)			6.593	2.468 A	0	6,959	32,965	07/16/2020	10/15/2037
03040W-AM-7	. AMERICAN WATER CAP CORP 4.3% Due 9/1/2045 MS1		2	2.A FE	2,008,620		2,403,415	2,000,000	2,007,600		(189)			4.300	4.274 N		28,667	86,000	08/12/2015	09/01/2045
03040W-AP-0	. AMERICAN WATER CAP CORP 4% Due 12/1/2046 JD1		2	2.A FE	3,015,400		3,474,080	3,000,000	3,013,860		(338)			4.000		D	10,000	120,000	11/17/2016	12/01/2046
03040W-AR-6	. AMERICAN WATER CAP CORP BASIC		2	2.A FE	5,455,090	111.9860 .	6, 159, 236	5,500,000	5,459,064		929			3.750	3.796 N	IS	68,750	206,250	08/11/2017	09/01/2047
	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY																			
03063#-AA-2	OPERATING PAR			2.B FE	7,000,000	108.8110	7,616,754	7,000,000	7,000,000				ļ	4.680	4.680 J	IJ	157,430	327,600	12/07/2018	01/08/2026
	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY			0.0.55	40.000	444 0005	44 406	40.000	40.005					4 05-	4 005			400	10 (07 (00 15	04 (00 (005
03063#-AB-0	OPERATING PAR			2.B FE	10,000,000	111.8280	11,182,846	10,000,000	10,000,000					4.860	4.860 J	IJ	233,550	486,000	12/07/2018	01/08/2029
000001 40 0	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY			0.0.55	0.000.000	400 0050	0 400 000	0 000 000	0.000.000					4 400	4 400		440 047	040.000	05 (40 (0040	04 (00 (0000
03063#-AC-8	OPERATING PARAMERICOLD REALTY OPERATING PAR AMERICOLD REALTY			2.B FE	6,000,000	108.2050	6,492,289	6,000,000	6,000,000					4.100	4.100 J	IJ	118,217	246,000	05/10/2019	01/08/2030
02063# VE 4				2 0 55	24 500 000	00 0010	00 510 055	20 740 000	20 740 000				(1 600 000)	1 650	1 650		101 050	202 400	10/30/2020	01/07/2022
03063#-AE-4 03073E-AN-5	OPERATING PAR			2.B FE 2.A FE	24,596,000 11,733,048	98.9910 . 113.9530 .	22,510,655	22,740,000	22,740,000		5, 115		(1,692,000)	1.650 4.250	1.650 J	io	181,352 170,000		10/30/2020	01/07/2033
03073E-AN-5	AMERIPRISE FINANCIAL INC BASIC			2.A FE		113.9530	640.514				5,115			4.250	4.381 N	ιο Λ	4.687		12/14/2018	10/15/2024
031100-L*-9	AMETEK INC SENIOR NOTES			2.A	10,000,000	106 . 7520		10,000,000	10,000,000		/81			3.700	3.849 A	io	94,286		12/14/2018	09/30/2024
031100-L^-9	AMETEK INC SENIOR NOTES			2.A	4,000,000	104.8420 .	4,276,386	4,000,000	4,000,000				····	3.730	3.730 N	IS		153,200	11/06/2019	09/30/2024
031162-BK-5	AMGEN INC SENIOR NOTES		2	2.A FE			4,276,386	251,000	348,860		(3,851)			5.150	2.580 N	N	1,652	133,200	07/16/2020	11/15/2041
031162-BZ-2	AMGEN INC 4.4% Due 5/1/2045 MN1		2	2.A FE	22,980,500		23,868,569	20,000,000	22,900,663		(44,445)			4.400	3.459 N	N	146.667	660,000	07/22/2021	05/01/2045
031162-CD-0	AMGEN INC		2	2.A FE	17,526,790		22,000,903	17,767,000	17,546,371		4, 179			4.563	4.645	D	36,031	810,708	01/11/2017	06/15/2048
031162-CF-5	AMGEN INC		2	2.A FE			46.320.812	36,386,000	35.881.008		7.755			4.663	4.751	D	75.408	1,696,679	01/11/2017	06/15/2051

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	_		usted Carryin	g Value			I	Interest		Da	tes
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			:		Admini-		Obtain			Adjusted	Valuation	(Amor-		Adjusted		Effective		Amount	A ma a unat		Contractual
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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
031162-CQ-1	AMGEN INC BASIC	·+		2	2.A FE		0107.6140	4,304,578	4,000,000	3,996,837		485			3.200	3.215	MN	20,978	128,000	11/28/2017	11/02/2027
031162-CS-7	AMGEN INC BASIC			2	2.A FE		0103.8700	35,315,875	34,000,000	36,883,665		(66,722)			3.375	2.925		414,375	1,147,500	10/19/2020	02/21/2050
031162-CY-4	AMGEN INC 2.77% Due 09/01/2053			2	2.A FE		593.7190	325,204	347,000	343,486		51			2.770	2.819		3,204	4,806	05/17/2021	09/01/2053
031921-AB-5	AMWINS GROUP INC BASIC			2	4.C FE		0101.1890	1,366,052	1,350,000	1,350,000					4.875	4.875		183	29,433	07/14/2021	06/30/2029
03210@-AG-3 03210@-AH-1	AMPLIFON USA, INC SENIOR UNSECURED NOTES	+			3.A 3.A		0100.5780	7,040,449		7,000,000 4,000,000					4.510	4.510		132,419	315,700	04/04/2013	07/31/2023
032654-AU-9	ANALOG DEVICES INC BASIC	+		n	1.G FE		0100.2520 099.3910		19,000,000	18,980,907		617			1.700	1.716		78, 184	186,400	09/30/2021	07/31/2025
032654-AV-7	ANALOG DEVICES INC BASIC	+		2	1.G FE	6,998,36		7,009,566	7,000,000	6,998,669		309			2.100	2.101		35,117		12/13/2021	10/01/2028
032654-AX-3	ANALOG DEVICES INC BASIC	+		2	11.0 FE		01001370	6,675,862	6,500,000	6,710,593		(147)			2.950	2. 101		45,807		12/13/2021	10/01/2051
034164-C0-0	ANDERSONS, INC SENIOR GUARANTEED NOTES	†		٠	2.C PL		094.6910	9,469,100	10,000,000	10,000,000					4.500	4.500		117,500	450,000	03/03/2015	03/27/2030
004104 00 0	ANHEUSER-BUSCH COS INC CALL®>PAR OR MAKE WHOLE	Ť					0	, 403, 100	10,000,000	10,000,000						4.500	mo			00/00/2010	
035229-CQ-4	+25BP				2.B FE	1,479,53	4 126 . 8890	1,776,441	1,400,000	1,446,616		(2,994)			5.950	5.543	.I.I	38,411	83,300	10/14/2005	01/15/2033
03522A-AG-5	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1			2	2.B FE		0107.8730	17,798,990	16.500.000	16,712,979		(9,324)			3.650	3.274		250,937	511,000	11/10/2021	02/01/2026
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1	1		2	2.B FE		8126.6670		28,800,000	30,590,394		(43,655)			4.900	4.466		588,000	1,411,200	12/18/2019	02/01/2046
	ANHEUSER-BUSCH INBEV WOR 3 3/4% Due 7/15/2042 JJ15					, , ,		, ,	, ,	,,		, , , , , ,						,	, ,		
03523T-BQ-0					2.B FE	5,012,23	5108.7190	4,892,360	4,500,000	5,004,449		(7,786)			3.750	3.014	JJ	77,813		07/20/2021	07/15/2042
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	28,833,29	5 138 . 3110	29,736,871	21,500,000	28,590,116		(158,393)			5.550	3.605	JJ	523,704	1, 193, 250	06/16/2020	01/23/2049
035240-AG-5	ANHEUSER-BUSCH INBEV WOR 4.95% Due 1/15/2042 JJ15 .				2.B FE		0 125 . 5010	1,882,513	1,500,000	1,926,530		(6,790)			4.950	3.044		34,238		07/20/2021	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE	72,931,30	0111.1850	75,605,585	68,000,000	72,676,571		(185,047)			4.000	2.730	AO	589,333	1,500,000	11/10/2021	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE		0 122. 3870	12,238,719	10,000,000	9,915,593		1,614			4.600	4.656		97,111	460,000	06/20/2018	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.B FE		0125.8960	1,258,963	1,000,000	1,312,615		(4,557)			4.750	3.263		10,028	47,500	07/16/2020	04/15/2058
035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.A FE		0123.4990	38,284,819	31,000,000	36,810,453		(118,998)			4.500	3.448		116,250	1,372,500	10/18/2021	06/01/2050
035240-AV-2	ANHEUSER-BUSCH INBEV WOR BASIC			2	2.A FE		0109.5690	1,095,690	1,000,000	1,091,623		(1,997)			3.500	2.265		2,917	17,500	10/18/2021	06/01/2030
035242-AB-2	ANHEUSER-BUSCH INBEV FIN 4% Due 1/17/2043 JJ17	- +			2.B FE		0111.4120	3,342,369	3,000,000	3,443,274		(6,606)			4.000	3.044		54,667		07/20/2021	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1				2.B FE		8 120 . 9470	8,587,216	7, 100, 000	7,200,946		(2,632)			4.625	4.522	FA	136,823	328,375	03/14/2014	02/01/2044
03674X-AN-6 03690A-AH-9	ANTERO RESOURCES CORP. BASIC	· <del> </del>		2	3.C FE 3.C FE		0113.8410	1,477,655	1,298,000	1,310,781		(2,509)			8.375	8.084	JU	50,126	57,675	12/17/2020	07/15/2026
03764B-AB-1	ANTERO MIDSTREAM PART/FI BASIC			2	3.0 FE		8105.6300			715,214 6,929,556		(954)			5.375 9.000	12.622	JD		19, 125	12/17/2021	06/15/2029
03765H-AB-7	APOLLO MANAGEMENT HOLDIN 4.4% Due 5/27/2026 MN27	+		2	13.6 FE		094.9320 7110.3800					(18,052)			4.400	4.299		90,836	961,796	09/19/2019	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDIN 4.4% Due 3/21/2020 WN27	+		2	11.0 FE		4115.0650	23,732,108	20,625,000	21,382,248		(100,378)			4.400	4.222		379,610	1,004,850	11/30/2020	03/27/2020
037735-CT-2	AMERICAN ELECTRIC POWER CO INC BASIC	-		2	2.A FE		2116.4170	9,778,990	8,400,000	9, 103, 585		(20,259)			4.400	3.831		47,227		01/09/2018	05/15/2044
00//00/01-2	AMERICAN ELECTRIC POWER CO INC 8.4% Due 6/1/2025	1			£ IL							(20,239)			4.400		mr4	41,221	,000,000	017 007 20 10	00/ 10/ 2044
037735-CU-9	JD1	.1.		2	1.G FE	7.871.95	5 105.8420	8.361.485	7,900,000	7,889,392		2,879		L	3.400	3.442	JD	22,383	268,600	05/11/2015	06/01/2025
037833-AK-6	APPLE COMPUTER INC 2.4% Due 5/3/2023 MN3	L			1.B FE		0 102.3460	13,304,969	13,000,000	12,997,439		1,861			2.400	2.415		50,267	312,000	04/30/2013	05/03/2023
037833-AL-4	APPLE COMPUTER INC 3.85% Due 5/4/2043 MN4				1.B FE		0118.1320	18,664,819	15,800,000	14,665,330		31,630		L	3.850	4.371		96,314	608,300	04/29/2014	05/04/2043
037833-AT-7	APPLE COMPUTER INC 4.45% Due 5/6/2044 MN6	1			1.B FE		4 127 . 6240	27,439,081	21,500,000	22,786,979		(26,227)			4.450	4.031		146, 170	923,375	09/21/2021	05/06/2044
037833-AZ-3	APPLE COMPUTER INC BASIC				1.B FE	1,318,63	2104.0680	1,456,948	1,400,000	1,356,681		12,971			2.500	3.562		13,806	35,000	12/14/2018	02/09/2025
037833-BG-4	APPLE COMPUTER INC 3.2% Due 5/13/2025 MN13				1.B FE	9,267,63	6 106 . 4250	9,897,508	9,300,000	9,287,927		3,342			3.200	3.241		39,680		05/06/2015	05/13/2025
037833-BH-2	APPLE COMPUTER INC 4 3/8% Due 5/13/2045 MN13	.			1.B FE		0126.5010	31,625,336	25,000,000	24,870,538		3, 118			4.375	4.411		145,833	1,093,750	06/03/2015	05/13/2045
037833-BW-9	APPLE COMPUTER INC 4 1/2% Due 2/23/2036 FA23			2	1.B FE		1 125 . 5000	2,070,753	1,650,000	2,073,888		(2,043)			4.500	2.296		26,400		12/01/2021	02/23/2036
037833-BY-5	APPLE COMPUTER INC 3 1/4% Due 2/23/2026 FA23			2	1.B FE		0106.9970	21,399,319	20,000,000	21,905,833		(480,288)			3.250	0.762		231, 111	650,000	12/07/2020	02/23/2026
037833-CX-6	APPLE COMPUTER INC BASIC			2	1.B FE		4 107 . 2130	1, 179, 346	1,100,000	1,060,776		6,354			3.000	3.727		1,008	33,000	12/14/2018	06/20/2027
037833-DG-2	APPLE COMPUTER INC BASIC	+		2	1.B FE	13, 155, 52			14,000,000	13,213,558		16,821			3.750	4.104		70,000	525,000	05/10/2018	11/13/2047
037833-DN-7	APPLE COMPUTER INC BASIC	+		2	1.B FE		0102.8210	22,620,599	22,000,000	23,294,975		(280,314)			2.050	0.726		137,806	451,000	09/15/2020	09/11/2026
037833-DT-4	APPLE COMPUTER INC BASIC	+		2	1.B FE		899.7840	2, 195, 259	2,200,000	2,231,401		(9,440)			1. 125	0.684		3,438	24,750	06/17/2020	05/11/2025
037833-DW-7	APPLE COMPUTER INC BASIC	+		2	1.B FE		098.2300	12,769,850	13,000,000	12,793,935		2,575			2.650	2.731		47,847	172,250	07/06/2021	05/11/2050
037833-DZ-0	APPLE COMPUTER INC BASIC	+		2	1.B FE		093.8930	4,694,666	5,000,000	4,958,972		988			2.400	2.440		43,667	120,000	09/01/2020	08/20/2050
037833-EA-4	APPLE COMPUTER INC BASIC	+		2	1.B FE		094 . 1430	56,485,831	60,000,000	60,573,973		(8,724)			2.550	2.511		556,750	1,530,000	10/21/2020	08/20/2060
037833-ED-8 037833-EH-9	APPLE COMPUTER INC BASIC	+		2	1.B FE		097.4340 097.9640	3,897,380	4,000,000	3,894,123		483			1.650	1.969 1.425		26,217		12/13/2021	02/08/2031
038222-AL-9	APPLIED MATERIALS INC	+		2	1 . B FE 1 . F FE		4 107. 9790		19,800,000	19,968,012		1,412			3.300	3. 190		163,350		11/10/2021	08/05/2028
038222-AL-9	APPLIED MATERIALS INC.	†		2	1.F FE		2 127 . 4410		31,200,000			(35,983)			4.350	4.055		339,300	1,357,200	04/30/2020	04/01/2027
038222-AM-7	APPLIED MATERIALS INC BASIC			2	11.F FE		098.1050		11,000,000	32, 362, 852		(12.885)		<b> </b>	1.750					12/13/2021	04/01/204/
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### **SCHEDULE D - PART 1**

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
038222-AP-0	APPLIED MATERIALS INC BASIC	· <b>-</b>		2	1.F FE	40,980,56		40,846,861	40,600,000	40,972,506		(5,539)			2.750	2.703	JD	93,042	869,000	12/14/2021	06/01/2050
03835V-AH-9	APTIV PLC BASIC	·		2	2.B FE	1,119,72		1,326,504	1,000,000	1, 116, 663		(2, 178)			5.400	4.634		15,900	54,000	07/16/2020	03/15/2049
038522-AQ-1	ARAMARK BASIC	+		2	4.A FE		0 103 . 4960	3, 104,876	3,000,000	3,056,952		(6,057)			5.000	4.485		62,500	100,000	11/15/2021	02/01/2028
038522-AR-9	ARAMARK BASIC	+		2	4.A FE		5 104.5180	6,793,695	6,500,000	6,517,788		(6,904)			6.375	6.247		69,063	414,375	04/23/2020	05/01/2025
03938J-AA-7 03939C-AA-1	ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043 MN1 ARCH CAPITAL FINANCE LLC BASIC	†			2.A FE		2 130 . 2510	10,810,847	8,300,000 4,000,000	8,352,196 4,144,070		(1,281)		<u> </u>	5. 144	5.096 3.180		71, 159	426,952	12/11/2013	11/01/2043
039390-AA-1	ARCH CAPITAL FINANCE LLC BASIC	· <del> </del> · · · · ·		٠	2.A FE	4,212,40	0109.8450	4,393,804	4,000,000	4, 144,070		(28,035)			4.011	3. 180	JD	7, 131	160,440	09/ 19/2019	12/15/2026
03939C-AB-9	JD15			2	2.A FE	14,712,47	1 129 . 6370	18.764.960	14,475,000	14,703,332		(5,757)			5.031	4.913	.ID	32,366		05/20/2020	12/15/2046
039482-AC-8	ARCHER-DANIELS-MIDLAND C BASIC	†		2	1.F FE		2100.4560	11.050.170	11,000,000	10,944,129		317			2.700	2.725		91.575	120,231	10/26/2021	09/15/2051
039483-BH-4	ARCHER DANIELS BASIC			٠	1.F FE		2 120 . 3960	23,778,204	19,750,000	22,595,803		(93,381)			4.016	3.087		165,242		01/28/2020	04/16/2043
039483-BM-3	ARCHER DANIELS BASIC			2	1.F FE		8118.6280	10,379,971	8,750,000	9,584,962		(21,297)			3.750	3.196		96,615	328, 125	12/05/2019	09/15/2047
039483-BQ-4	ARCHER DANIELS BASIC			2	1.F FE		1 131.5850	78,029,705	59,300,000	60,923,651		(34,925)			4.500	4.321			2,668,500	10/17/2019	03/15/2049
03968@-AH-5	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES				2.B PL		0104.0000	20,799,960	20,000,000	20,000,000		(01,020)			3.460	3.460		19,222	692,000	01/06/2017	12/21/2024
03968@-AJ-1	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES	1			2.B PL		0105.6090	10,560,853	10,000,000	10,000,000					3.620	3.620		10,056	543,000	01/06/2017	12/21/2026
040555-CN-2	ARIZONA PUBLIC SERVICE CO 4 1/2% Due 4/1/2042 AO1 .	I		2	1.G FE		6117.0250		12,900,000	13,076,675		(5,756)			4.500	4.394		145, 125	580,500	03/07/2017	04/01/2042
040555-CP-7	ARIZONA PUBLIC SERVICE CO			2	1.G FE		0120.9630	6,048,157	5,000,000	5,339,576		(9,528)			4.700	4.217		108,361	235,000	03/29/2017	01/15/2044
	ARIZONA PUBLIC SERVICE CO 4.35% Due 11/15/2045																				
040555-CT-9	MN15			2	1.G FE	29, 133, 89	0117.4130	32,875,614	28,000,000	29,018,050		(26,383)			4.350	4. 104	MN	155,633	1,218,000	10/12/2017	11/15/2045
	ARIZONA PUBLIC SERVICE CO 3 3/4% Due 5/15/2046																				
040555-CU-6	MN15			2	1.G FE	21,404,12	9109.4240	22,978,961	21,000,000	21,358,370		(9,451)			3.750	3.642	MN	100,625	787,500	06/21/2017	05/15/2046
	ARIZONA PUBLIC SERVICE CO 2.55% Due 9/15/2026 MS15																				
040555-CV-4				2	1.G FE	9,555,55	2102.8970	9,878,083	9,600,000	9,577,617		4,417			2.550	2.603	MS	72,080	244,800	09/15/2016	09/15/2026
040555-CX-0	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE		9 115 . 1790	30,004,208	26,050,000	25,792,779		4,892			4.200	4.262		413,327	1,094,100	10/23/2019	08/15/2048
040555-CY-8	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE		0116.8180	17,522,677	15,000,000	14,997,595		46			4.250	4.251		212,500	637,500	02/26/2019	03/01/2049
040555-CZ-5	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE		0102.0390	2,040,789	2,000,000	2,003,237		(389)			2.600	2.576		19,644	52,000	10/22/2019	08/15/2029
040555-DA-9	ARIZONA PUBLIC SERVICE CO BASIC	· <b></b> -		2	1.G FE		0104.0770	10,407,731	10,000,000	10, 186, 388		(4,068)			3.500	3.395		29, 167	350,000	11/20/2019	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE CO BASIC			2	1.G FE		0102.2920	15,343,855	15,000,000	14,959,072		847			3.350	3.365		64,208	502,500	05/20/2020	05/15/2050
04351L-AA-8 04351L-AB-6	ASCENSION HEALTH 4.847% Due 11/15/2053 MN15	+			1.B FE		7 142.2100	12,322,490	8,665,000	8,678,502		(209)			4.847	4.837		53,666	419,993	07/16/2013	11/15/2053
04650Y-AA-8	ASCENSION HEALTH 3.945% Due 11/15/2046 MN15 HOME GROUP INC. BASIC	+		o	1.B FE		0123 . 1950 098 . 5630	30,798,807 985,625	25,000,000 1,000,000	24,951,716 992,665		753 165			4.875	3.956 5.008		126,021 22,885	986,250	11/22/2016	11/15/2046 07/15/2028
04685A-3C-3	ATHENE GLOBAL FUNDING BASIC	+		۷	4.B FE		097.3400		1,000,000	10,935,578		2,568			1.985					09/16/2021	08/19/2028
U4000A-0U-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED	·	1				U 1 . 34UU		11,000,000			2,308		ļ	1.300	2.080	ı A	80,062		00/ 10/ 2021	00/ 13/ 2020
04774#-AA-0	NOTES	1	1		2.B PL	5,360,03	6 104 . 4830	5,600,321	5,360,036	5,360,036				]	3.590	3.590	MS	64, 142	192,425	08/05/2016	09/01/2042
	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED	T				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,															3, 0 ., 20 .2
04774#-AB-8	NOTES	1			2.B PL	3.573.35	6 104 . 4830	3,733,546	3,573,356	3,573,356		<u> </u>			3.590	3.590	MS	42,761	128,283	08/05/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC FIRST MORTGAGE BONDS				1.F		0 105.8320	14,816,502	14,000,000	14,000,000					3.500	3.500	JD	40,833	490,000	11/19/2015	12/01/2025
049560-AM-7	ATMOS ENERGY CORP BASIC			2	1.E FE	48,234,89	4117.0150	53,856,284	46,025,000	48,000,127		(55,959)			4. 125	3.835		400,801	1,898,531	09/05/2018	10/15/2044
049560-AN-5	ATMOS ENERGY CORP BASIC	ļ		2	1.E FE	6,881,02	5106.0130	7,314,929	6,900,000	6,888,982		1,831		ļ	3.000	3.032		9,200	207,000	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP BASIC	ļ		2	1.G FE	26,019,22	5122.3890	32, 188, 314	26,300,000	26,035,000		5, 126	L	ļ	4.300	4.364		282,725	1,130,900	11/21/2018	10/01/2048
049560-AQ-8	ATMOS ENERGY CORP BASIC			2	1.G FE		0119.7200	41,902,104	35,000,000	35,613,690		(14,531)			4. 125	4.012		425, 104	1,443,750	11/05/2019	03/15/2049
049560-AS-4	ATMOS ENERGY CORP BASIC			2	1.G FE		0107.0970	36,707,586	34,275,000	35,710,731		(33, 120)			3.375	3.144		340,608	1, 156, 781	01/28/2020	09/15/2049
049560-AW-5	ATMOS ENERGY CORP BASIC			2	1.G FE	30,308,60	098.3870	30,303,307	30,800,000	30,310,030		1,430			2.850	2.930	FA	219,450		11/24/2021	02/15/2052
1	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER	1	1		1	İ						I		]		1					l
05237*-AC-8	HOLDINGS COMPANY	<b>+</b>			1.G PL	2,016,90	0100.2740	2,005,483	2,000,000	2,005,298		(4,890)			4.450	4. 187	JJ	41,039	104,300	06/26/2019	01/15/2023
05007+ 10 0	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/1/2023				1	40.0	400.00:-	40.000	40.000	40.005					4 000	4 055		70	540	11 (00 (0015	05 (04 (0000
05237*-AD-6	MN1	·			1.G PL	10,000,00	0100.3910	10,039,090	10,000,000	10,000,000					4.600	4.600	MN	76,667	519,833	11/02/2012	05/01/2023
050074 45 4	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER	1	1		4.0.00		00 000	0.000.000	0 000 5	0.004.5:-		/3.64		]		4 046		20.0	100 05-	00 (00 (00 10	04 (45 (0005
05237*-AE-4	HOLDINGS COMPANY	<b>†</b>			1.G PL	3,041,58	099.6300	2,988,901	3,000,000	3,024,240		(7,314)			4.600	4.313	JJ	63,633	160,950	06/26/2019	01/15/2025
05007÷ 45 4	AUSTIN POWDER HOLDINGS COMPANY 4 3/4% Due 5/1/2025				100	E 000 00	00 0000	4 004 005	E 000 000	E 000 000					4 750	4 750	L/M	00 500	007 447	11/00/0010	0E /04 /000E
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/15/2024	·			1.G PL	5,000,00	099.8380	4,991,905	5,000,000	5,000,000					4.750	4.750	mrv	39,583	267,417	11/02/2012	05/01/2025
05237*-AG-9	MN15	1	1		1.G PL	6 000 00	0100.0500	6.002.985	6,000,000	6.000.000		]		]	4.600	4.600	MNI	35,267	311.477	11/13/2014	05/15/2024
03237"-AU-9							v <sub>1</sub> 100.0300	0,002,985	,0,000,000	,000,000,000					4.000	4.000	ININ	აა,20/	,4// الد	1 1/ 10/2014	03/ 13/ 2024

### **SCHEDULE D - PART 1**

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		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AUSTIN POWDER HOLDINGS COMPANY 4.64% Due 2/13/2026																				
05237*-AH-7	FA13				1.G PL	8,000,000			8,000,000	8,000,000					4.640	4.640	FA	142,293	427,061	11/13/2014	02/13/2026
05279#-AG-4	AUTOLIV ASP, INC. 4.09% Due 4/23/2024 A023				2.B FE	15,000,000			15,000,000	15,000,000					4.090	4.090		115,883	688,500	03/12/2014	04/23/2024
05279#-AH-2	AUTOLIV ASP, INC. 4.24% Due 4/23/2026 A023				2.B FE	14,000,000	107 . 7990	15,091,816	14,000,000	14,000,000					4.240	4.240	AO	112, 124	663,600	03/12/2014	04/23/2026
	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC -																				
05279@-AA-9	AUTOL				2.B	8,802,882									4.101	4. 135		16,045	361,006	11/15/2018	08/15/2034
053332-AW-2	AUTOZONE INC BASIC			2	2.B FE	10,825,100		10,943,601	10,000,000	10,662,007		(84, 136)			3.750	2.712		76,042	375,000	01/09/2020	04/18/2029
05348E-AX-7	AVALONBAY COMMUNITIES BASIC			2	1.G FE		105.6710		11,200,000	12,094,612		(212,288)			2.950	0.964	MN	42,218	330,400	12/07/2020	05/11/2026
05348E-AZ-2	AVALONBAY COMMUNITIES 3.9% Due 10/15/2046 A015			2	1.G FE		118.4580	5,567,548	4,700,000	4,682,955		401			3.900	3.923	AO	38,697	183,300	09/26/2016	10/15/2046
05348E-BC-2	AVALONBAY COMMUNITIES BASIC			2	1.G FE	9,272,157	107.0500	9,955,647	9,300,000	9, 282, 212		2,627			3.200	3.235		137,227	297,600	11/09/2017	01/15/2028
05348E-BF-5	AVALONBAY COMMUNITIES BASIC			2	1.G FE	2,087,940			2,000,000	2,067,990		(8,458)			3.300	2.774		5,500	66,000	07/29/2019	06/01/2029
05351W-AB-9	AVANGRID INC BASIC			2	2.B FE	12,981,540			13,000,000	12,985,872		1,620			3.800	3.817		41, 167	494,000	05/14/2019	06/01/2029
053611-AG-4	AVERY-DENNISON CORP 3.35% Due 4/15/2023 A015			2	2.B FE	899,082	102.1760	919,582	900,000			101			3.350	3.362		6,365	30 , 150	04/03/2013	04/15/2023
05379B-D#-1	AVISTA CORP AVISTA CORP				1.G	3,000,000		3,030,367	3,000,000	3,000,000					3.070	3.070		23,281	92,100	06/30/2020	09/30/2050
053807-AS-2	AVNET INC BASIC			2	2.C FE	1,955,083	109.6280	1,918,487	1,750,000	1,921,564		(33,518)			4.625	2.082		17,087	80,938	02/26/2021	04/15/2026
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO			2	2.B FE	14,084,716			14,100,000	14,089,448		1,409			4.350	4.364	A0	120,966	613,350	04/03/2019	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO			2	2.B FE	9,746,315		12,014,428	9,600,000	9,746,415		(5, 198)			5.000	4.871	AO	94,667	480,000	08/04/2020	04/20/2048
05508R-AE-6	B&G FOODS INC BASIC	<b></b>		2	4.B FE	8,145,835		8,365,604	8,200,000	8 , 157 , 588		(269)			5.250	5.276		107,625	430,500	12/10/2019	04/01/2025
05526D-BF-1	BAT CAPITAL CORP BASIC			2	2.B FE	11,489,766	104 . 5460	13,068,303	12,500,000	11,539,858		17,279			4.540	5.073		214,389	567,500	11/20/2018	08/15/2047
05526D-BH-7	BAT CAPITAL CORP BASIC			2	2.B FE	46,069,595	103.6100	46,883,653	45,250,000	45,990,516		(56, 191)			3.462	3.206		500,427	1,341,525	12/20/2021	09/06/2029
05526D-BJ-3	BAT CAPITAL CORP BASIC			2	2.B FE	3,882,040		3,851,558	3,700,000	3,877,282		(4,758)			3.215	2.097		38,000		11/10/2021	09/06/2026
05526D-BK-0	BAT CAPITAL CORP BASIC			2	2.B FE	41,526,000	107.0940	42,837,551	40,000,000	41,474,889		(27,512)			4.758	4.520	MS		1,903,200	01/21/2020	09/06/2049
	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL																				
05590#-AA-9	FACILITIES-BPHQ, LLC				1.F	22,662,116		24,017,666	22,790,747	22,686,410		10,978			3.540	3.650		35,857	802,012	03/07/2019	11/15/2032
05606#-AA-1	BIF III HOLTWOOD LLC BIF III HOLTWOOD LLC				2.C PL	7,500,000		8,256,802		7,500,000					4.504	4.530	MJSD	938	337,800	02/21/2018	02/15/2033
057224-AZ-0	BAKER HUGHES 5 1/8% Due 9/15/2040 MS15				1.G FE	6, 104, 160	125.4270	7,525,632	6,000,000	6,088,840		(2,930)			5. 125	5.000	MS	90,542	307,500	06/11/2015	09/15/2040
05723K-AD-2	BAKER HUGHES LLC/CO-OBL BASIC			2	1.G FE	2,037,920		2,039,457	2,000,000	2,011,502		(12,911)			2.773	2. 105		2,465	55,460	12/04/2019	12/15/2022
05723K-AF-7	BAKER HUGHES LLC/CO-OBL BASIC			2	1.G FE	1,746,945			1,500,000	1,745,291		(1,654)			4.080	3.142		2,720	30,600	09/21/2021	12/15/2047
059165-EF-3	BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1			2	1.G FE	4,697,979		4,842,839	4,700,000	4,699,663		216			3.350	3.355		78,725	157,450	06/12/2013	07/01/2023
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC			2	1.F FE	6,994,120		8,504,856	7,000,000	6,994,425		111			4.250	4.255		87,597	297,500	09/17/2018	09/15/2048
059165-EL-0	BALTIMORE GAS & ELECTRIC BASIC			2	1.F FE	16,776,080	103.5600	16,569,640	16,000,000	16,745,477		(18,084)			3.200	2.947	MS	150,756	512,000	04/28/2020	09/15/2049
06051G-FF-1	BAFC 2004-2 4% Due 4/1/2024 A01				1.G FE	1,304,836		1,381,832	1,300,000	1,302,207		(921)			4.000	3.920		13,000	52,000	12/14/2018	04/01/2024
06051G-FG-9	BAFC 2004-2 4 7/8% Due 4/1/2044 A01	ļ			1.G FE	9,352,260		11,723,235	9,000,000	9,302,940		(7,662)			4.875	4.631		109,688	438,750	06/16/2014	04/01/2044
06051G-FS-3	BAFC 2004-2 BASIC	ļ			1.G FE	16,997,665		16,278,231	15,000,000	16,410,935		(383,219)			3.875	1.186		242, 188	581,250	06/16/2020	08/01/2025
06051G-GF-0	BAFC 2004-2	ļ		2	1.G FE	22,542,240		23,840,315	22,000,000	22,335,266		(59,696)			3.824	3.492		376,239	841,280	04/24/2019	01/20/2028
06051G-GG-8	BAFC 2004-2 BASIC			2	1.G FE	43,830,890		48,421,371	39,000,000	43,737,649		(37,904)			4.443	3.675		774,933	1, 155, 180	11/10/2021	01/20/2048
06051G-GM-5	BAFC 2004-2 BASIC	ļ		2	1.G FE	5,044,134		5,506,773	4,700,000	4,990,638		(13,879)			4.244	3.711		37, 123	199,468	11/28/2017	04/24/2038
06051G-HA-0	BAFC 2004-2 BASIC			2	1.G FE	56,542,285		62,417,251	53,500,000	56,391,645		(70,305)			3.946	3.616		926,543	2,111,110	10/22/2019	01/23/2049
06051G-HG-7	BAFC 2004-2 BASIC			2	1.F FE	3,931,000		4,379,844	4,000,000	3,951,111		5,734			3.970	4. 169		51, 169	158,800	04/26/2018	03/05/2029
06051G-HM-4	BAFC 2004-2 BASIC			2	1.G FE	1,015,130		1, 114, 783	1,000,000	1,011,069		(1,444)			4.271	4.077		18,745	42,710	01/24/2019	07/23/2029
06051G-HR-3	BAFC 2004-2 BASIC			2	1.F FE	10,649,500		10,459,998	10,000,000	10,371,624		(163,930)			3.458	1.733		101,819	345,800	04/15/2020	03/15/2025
06051G-HS-1	BAFC 2004-2 BASIC			2	1.G FE	15,962,045			14,500,000	15,895,536		(30,010)			4.330	3.756		184,867	627,850	12/09/2019	03/15/2050
06051G-HV-4	BAFC 2004-2 BASIC	ļ		2	1.G FE	2,036,240			2,000,000	2,028,780		(3,347)			3. 194	2.980	JJ	28,036	63,880	09/16/2019	07/23/2030
06051G-JA-8	BAFC 2004-2 BASIC	ļ		2	1.G FE	24,092,105		24,398,145	20,300,000	23,963,284		(80,085)			4.083		MS	232,538	828,849	06/01/2020	03/20/2051
06051G-JT-7	BAFC 2004-2 BASIC			2	1.F FE	3,250,000			3,250,000	3,250,000					2.687	2.687	AO	16,738	43,664	04/16/2021	04/22/2032
06051G-JW-0	BAFC 2004-2 BASIC				1.F FE	42, 189, 695		41,509,486	39,500,000	42, 167, 146		(22,549)			3.311	2.869		250,670	256,603	11/10/2021	04/22/2042
06051G-KB-4	BAFC 2004-2 BASIC	ļ		2	1.F FE	3,589,635		3,514,832	3,500,000	3,576,339	ļ ļ	(13,296)			2.972	2.866				09/15/2021	07/21/2052
06406R-AG-2	BANK OF NY MELLON CORP BASIC	ļ			1.F FE	8,000,160		8,290,928	8,000,000	8,000,128	l	(94)			3.500	3.499		49,000	280,000	07/19/2018	04/28/2023
06406R-AU-1	BANK OF NY MELLON CORP BASIC			2	1.E FE	1,496,055		1,489,245	1,500,000	1,496,395		340			1.650	1.689		11,481	5,363	04/19/2021	07/14/2028
06406Y-AA-0	BANK OF NY MELLON CORP BASIC			2	1.F FE	5,978,976		6,461,047	6,000,000	5,987,760		776			3.300	3.321		70,400	198,000	01/24/2020	08/23/2029
06759L-A#-0	BARINGS BDC, INC BARINGS BDC, INC	ļ			2.C	12,500,000			12,500,000	12,500,000	ļ ļ				4.250	4.250		84, 115	529,774	10/14/2020	11/04/2025
06759L-B#-9	BARINGS BDC, INC BAINGS BDC, INC	ļ			2.C PL	20,000,000			20,000,000	20,000,000					4.060	4.060		281,944	406,000	02/10/2021	02/26/2028
06759L-B*-3	BARINGS BDC, INC BARINGS BDC, INC	L	I	1	2.C Z	12,500,000	107. 9810	13,497,665	12.500.000	12.500.000			L		4.750	4.750	MN	94.010	592, 101	10/14/2020	11/04/2027

### **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
06759L-B@-1	BARINGS BDC, INC BAINGS BDC, INC	ļ			2.C	15,000,000			15,000,000	15,000,000					3.410	3.410		177,604	255,750	02/10/2021	02/26/2026
06763A-A*-2	BARINGS PRIVATE CREDIT CORP	<b></b>			2.C FE	12,000,000	101.8520	12,222,194	12,000,000	12,000,000					3.500	3.500	JJ	177,333		07/21/2021	07/29/2026
	BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT																				
06763A-A@-0	CORP				2.C FE	10,000,000		10,185,267	10,000,000	10,000,000					3.500	3.500		103,056		07/21/2021	07/29/2026
06849R-AK-8	BARRICK NA FINANCE LLC 5 3/4% Due 5/1/2043 MN1	ļ			2.B FE .	6,016,430		9,526,309	7,000,000	6, 106, 426		18,025			5.750	6.902		67,083	402,500	03/10/2016	05/01/2043
06850#-AC-8	BARRIERSAFE SOLUTIONS INTERNAT SENIOR NOTES	ļ			2.B	13,000,000	105.7800	13,751,439	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	03/18/2014	04/03/2024
	BARRY WEHMILLER COMPANIES INC 3.68% Due 10/3/2023																				
06887#-AB-7	A03	<b></b>			2.C PL	1,039,070	102.6540	1,077,867	1,050,000	1,045,414		2,477			3.680	3.940	A0	9,445	38,640	05/02/2019	10/03/2023
00007# 40 5	BARRY WEHMILLER COMPANIES INC 3.65% Due 7/15/2027				0.00	45 000 000	100 1000	45 470 007	45 000 000	45 000 000					0.050	0.050		050 450	547 500	04/07/0045	07/45/0007
06887#-AC-5	JJ15	·····			2.C PL	15,000,000	103.1800	15,476,997	15,000,000	15,000,000					3.650	3.650	JJ	252,458	547,500	04/07/2015	07/15/2027
06887#-AE-1	BARRY WEHMILLER COMPANIES INC 3 3/4% Due 7/15/2030				0.00	15 000 000	100 0070	15,438,994	15,000,000	15,000,000					0.750	3.750		259,375	ECO EOO	04/07/2015	07/15/2030
U088/#-AE-1	JJ15	• • • • • • • • • • • • • • • • • • • •			2.C PL	15,000,000	102.9270	10,438,994	15,000,000	15,000,000					3.750	3.750	JJ	209,370	562,500	04/07/2015	077 1372030
06887#-AG-6	COMPANIES INC				2 C DI	2 000 000	06 7050	2 001 742	2 000 000	3,000,000					3.050	3.050		40,921	45 750	08/21/2020	01/20/2022
U088/#-AU-0	BARRY WEHMILLER COMPANIES INC BARRY WEHMILLER	·····			2.C PL	3,000,000	90.7250	2,901,743	3,000,000	,000,000					3.000	3.050	JJ	40,921	45,750	08/21/2020	01/20/2033
06887#-AH-4	COMPANIES INC				2.C PL	10,000,000	95.9370	9,593,702	10,000,000	10,000,000					3.200	3.200	11	143, 111	160,000	08/21/2020	01/20/2036
070101-F0-4	BASIN ELECTRIC POWER COOP FIRST MORTGAGE BONDS	•			1.G FE				20,000,000	20,000,000					3.740	3.740	ID	33,244	748,000	10/26/2017	06/15/2027
0/0101110 4	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL	†				20,000,000	100.7070		20,000,000	20,000,000					0.740		OD			10/20/2017	00/ 13/2027
07123#-AA-1	ENERGY				1.F	9,056,483	115 6920	10,477,610	9,056,483	9,056,483					4.320	4.358	MON	17,388	391,240	12/27/2017	12/15/2037
07 1201 701 1	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY					b,000,100			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					T. OLO		more				12/ 10/ 2007
07124#-AA-0	PARTNERS.				2.B Z	20,286,672	109.5980	22,233,707	20,286,672	20,286,672					3.520	3.545	MON	31,737	714,091	10/04/2019	10/15/2039
	BAXTER INTERNATIONAL INC ISS PR 99.859 SPR@ISS 70		1																		
071813-AP-4	VS T6	1			2.B FE		121. 1410	908,554	750,000	740,401		1,480			7 . 650	7.961	FA	23,906	57,375	08/30/2000	02/01/2027
	BAYLOR SCOTT & WHITE HOL 4.185% Due 11/15/2045					, , ,		,,,,	,	,		,						, ,	,		
072863-AC-7	MN15			2	1.D FE	23,748,072	122. 4760	29,639,072	24,200,000	23,801,772		9,306			4. 185	4.295	MN	129,410	1,012,770	12/28/2015	11/15/2045
	BAYLOR SCOTT & WHITE HOL 3.967% Due 11/15/2046																				
072863-AF-0	MN15	ļ		. 2	1.D FE	19,519,050		23, 196, 386	19,500,000	19,517,473		(319)			3.967	3.961	MN	98,844	773,565	05/02/2016	11/15/2046
07335B-AA-4	BOPE CYCLE MERGER SUB II BASIC			2	5.B FE		102.3250	9,004,558	8,800,000	8,830,706		(37,506)			10.625	10 . 147		431, 139	935,000	12/02/2020	07/15/2027
07387#-AA-2	BEAR SWAMP FINANCE SENIOR SECURED NOTES				2.C PL	20,239,263			20,239,263	20,239,263					4.890	4.919		2,749	989,700	10/24/2017	09/30/2025
07556Q-BR-5	BEAZER HOMES USA BASIC	ļ		2	4.C FE	7,475,727			7,700,000	7,510,654		21,315			5.875	6.331		95,501	452,375	03/31/2020	10/15/2027
075887-AQ-2	BECTON DICKINSON & CO 6.7% Due 8/1/2028 FA1	ļ			2.C FE		124.2520	695,813	560,000	571,618		(1,385)			6.700	6.310		15,633	37,520	09/18/1998	08/01/2028
075887-AV-1	BECTON DICKINSON & CO 6% Due 5/15/2039 MN15				2.C FE	4,949,200		6,701,724	5,000,000	4,960,626		1,251			6.000	6.074		38,333	300,000	05/11/2009	05/15/2039
075887-BM-0	BECTON DICKINSON & CO 4 7/8% Due 5/15/2044 MN15	ļ		2	2.C FE	8,935,760			8,000,000			(22, 164)			4.875	4.170		49,833	390,000	04/24/2015	05/15/2044
075887-BV-0	BECTON DICKINSON & CO	ļ		. 2	2.C FE	11,130,559		11,635,618	11,113,000	11,121,710		(3,502)			3.363	3.328		25,953	373,730	04/29/2019	06/06/2024
075887-BW-8	BECTON DICKINSON & CO BASIC	<b>†</b>		2	2.C FE	7,718,253		7,905,582		7,623,257		(66,027)			3.700	2.614		18,628	268,250	01/14/2021	06/06/2027
075887-BX-6	BECTON DICKINSON & CO	ł		2	2.C FE	42,364,220			37,200,000	42,148,874		(123,613)			4.669	3.820		120,616	1,736,868	11/02/2020	06/06/2047
075887-CJ-6	BECTON DICKINSON & CO BASIC	<del> </del>			2.C FE	5,772,205		5,488,061	5,300,000	5,717,556		(47,276)			2.823	1.779		17,040	149,619	12/09/2020	05/20/2030
075887-CK-3	BECTON DICKINSON & CO BASIC	t	1	.   4	2.C FE	34,980,051		34,332,007	30,500,000	34,864,577		(98,483)			3.794	3.030		131,789	1, 157, 170	12/14/2020	05/20/2050
084423-AT-9 084423-AU-6	WR Berkley Corp BASIC	t	1		2.A FE .	3,904,740			3,000,000 9,020,000	3,896,728 10,561,881		(8,012)			4.750	3.081		59,375 46,102	120,400	09/15/2021 12/06/2021	08/01/2044
084423-AU-6 084423-AV-4	WR Berkley Corp BASIC WR Berkley Corp BASIC	†		2	2.A FE				40,000,000			(8,596)			3.550	3.081				03/10/2021	03/30/2052
U04420-AV-4	THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS	†	1	٠	Z.N FE	40,312,320	109. 1110	43,044,340	40,000,000			(4, 180)			ა. აას	3.308	mo	,330,944	100,222	03/ 10/ 2021	03/30/2032
084653-E@-9	COMPANY				1 . G	8,000,000	111 5740	8,925,920	8,000,000	8,000,000					4.070	4.070	п	150 . 138	325,600	01/18/2019	01/15/2029
084664-BL-4	BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040 JJ15	ļ			1.0 FE		141. 9400	709.702	500.000	770.894		(12,212)			5.750	2.120		13.257	28,750	07/16/2020	01/15/2029
084670-BK-3	BERKSHIRE HATHAWAY-CAL 4 1/2% Due 2/11/2043 FA11	†	1		1.0 FE	9,177,798			9,300,000	9, 198, 751					4.500	4.581		162,750	418,500	01/29/2013	02/11/2043
304070 DK 0	BERWIND CONSOLIDATED HOLD II BERWIND CONSOLIDATED	Ť																		51/20/2010	
08621@-AA-8	HOLD II				2.C	16,000,000	112.0720	17,931,562	16,000,000	16,000,000					4.640	4.640	JD	32.996	742,400	12/14/2018	12/15/2028
08652B-AB-5	BEST BUY CO INC BASIC	I	1	2	2.A FE	1,992,132			2,000,000	1,993,033		722			1.950	1.994		9,750	39,000	09/29/2020	10/01/2030
088880-AA-6	BIF II SAFE HARBOR HOLDINGS LL SR SECURED	I	1	T	2.C PL				16,000,000	16,000,000					4.610	4.610		2.049	737,600	01/02/2017	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC BASIC			2	2.B FE	9,969,970		10,898,635	10,000,000	9,970,281		311			4.000	4.017		48,889	200,000	05/14/2021	05/17/2051
09247X-AL-5	BLACKROCK INC 3 1/2% Due 3/18/2024 MS18	ļ			1.D FE	4,520,720		4,757,983	4,500,000	4,508,578		(3,671)			3.500	3.410		45,063	157,500	12/14/2018	03/18/2024
09522*-AA-8	BLUE & GOLD TENANT LLC BLUE & GOLD TENANT LLC	L			1.G PL .	14,000,000		14,775,420	14,000,000	14,000,000					3.650	3.649		129, 169	511,000	02/04/2020	03/31/2045
096630-AF-5	BOARDWALK PIPELINES LP BASIC	ļ		2	2.C FE	39,813,550			35,000,000	39, 475, 350		(338,200)			4.450	1.898		718, 181		07/27/2021	07/15/2027

### **SCHEDULE D - PART 1**

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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)		Carrying	Rate	Rate	When	Due and	Received		Maturity
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
096630-AG-3	BOARDWALK PIPELINES LP BASIC			2	2.C FE	41, 117, 610			38,000,000	40,958,322		(160,512)			4.800	3.510	MN	293,867	1,380,000	07/27/2021	05/03/2029
096630-AH-1	BOARDWALK PIPELINES LP BASIC			2	2.C FE	7,990,880			8,000,000	7,991,931		751			3.400	3.413		102,756	275,022	08/04/2020	02/15/2031
097023-AX-3 097023-BS-3	BOEING CORP. BASIC				2.C FE	15,217,290			11,000,000	15, 196, 893		(20,397)			6.875	3.827 3.495		222,674	177, 188	11/16/2021	03/15/2039
097023-BS-3 097023-CS-2	BOEING CORP. 3 3/8% DUE 6/15/2046 JU15			2	2.0 FE 2.0 FE	10,291,470 1,047,760			10,500,000	10,294,029		2,559			4.508	3.495	JD	15,750 7,513	45,080	07/22/2021	06/15/2046 05/01/2023
097023-CU-7	BOEING CORP. BASIC			2	2.0 FE	5,415,877		5,477,177	4,850,000	5,313,283		(81,961)			5.040	3.024		40.740	244,440	12/07/2020	05/01/2027
097023-CV-5	BOEING CORP. BASIC			2	2.0 FE	10,219,760		10,280,039	8,000,000			(81,961)			5.705	3.024		76,067	244,440	11/16/2021	05/01/2040
097023-CW-3	BOEING CORP. BASIC			2	2.0 FE	63, 131, 478		67,550,408	49,900,000			(222,431)			5.805	4.204		482,783	2,751,570	08/16/2021	05/01/2050
097023-CX-1	BOEING CORP. BASIC			2	2.0 FE	3,210,810		3,466,070	2,500,000	3,205,555		(4, 110)			5.930	4.387	MN	24,708	118,600	09/21/2021	05/01/2060
097023-CY-9	BOEING CORP. BASIC			2	2.0 FE	9,171,834		8,984,090	7,700,000	9,044,679		(127,155)			5. 150	2.728		66,092	396,550	02/18/2021	05/01/2030
097023-DC-6	BOEING CORP. BASIC			2	2.0 FE	9,993,600		10,669,621	10,000,000	9,993,849		249			3.625	3.633		151.042	270,868	10/29/2020	02/01/2031
097023-DG-7	BOEING CORP. BASIC			2	2.C FE	5,015,650		4,999,217	5,000,000	5,010,007		(5,643)			2.196	2.010		44,835	54,900	05/10/2021	02/04/2026
09951*-AJ-9	BORAL INDUSTRIES BORAL INDUSTRIES				2.B FE	5,000,000		5,348,918	5,000,000	5,000,000					4.050	4.050		42, 188	202,500	05/02/2018	04/16/2026
09951*-AM-2	BORAL INDUSTRIES BORAL INDUSTRIES INC				2.B FE		107 . 2900	10,729,010	10,000,000	10,000,000					4 . 400	4.400	MN	40,333	440,000	05/14/2020	05/28/2025
09951*-AN-0	BORAL INDUSTRIES BORAL INDUSTRIES INC				2.B FE	5,000,000	110 . 4990	5,524,932	5,000,000	5,000,000					4.580	4.580	MN	20,992	229,000	05/14/2020	05/28/2027
100743-AJ-2	Boston Gas Company 4.487% Due 2/15/2042 FA15				2.A FE			10,632,727	9,400,000	9,381,489		556			4 . 487	4.502	FA	159,338	421,778	06/09/2015	02/15/2042
100743-AK-9	Boston Gas Company BASIC			2	2.A FE	9,391,164	104. 2020	9,794,975	9,400,000	9,394,718		852			3.150	3. 161	FA	123,375	296, 100	07/31/2017	08/01/2027
10112R-AX-2	BOSTON PROPERTIES LP 3.65% Due 2/1/2026 FA1			2	2.A FE	6,481,020			6,500,000	6,491,460		1,905			3.650	3.685		98,854	237,250	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP BASIC			2	2.A FE	3, 121, 400		3,142,531	3,000,000	3,087,300		(31,948)			3.200	2.072		44,267	96,000	07/16/2020	01/15/2025
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC			2	2.B FE	3, 176, 145		3,810,244	3,000,000	3, 170, 198		(4,419)			4.700	4.306	MS	47,000	141,000	07/16/2020	03/01/2049
101137-AX-5	BOSTON SCIENTIFIC CORP BASIC			2	2.B FE	6,976,480	111. 0540	7,773,767	7,000,000	6,982,281		2,093			4.000	4.041	MS	93,333	280,000	02/21/2019	03/01/2029
10.1507 11 0	BOULDER GROWTH & INCOME FUND BOULDER GROWTH &				4 5 55	40.000.000	404 0070	10 110 500	40.000.000	40.000.000					0.070	0.070		50.000	070 400	10 (00 (0000	44 (05 (0005
101507-A#-8	INCOME FUND				1.F FE	13,000,000	101.09/0	13, 142, 599	13,000,000	13,000,000					2.870	2.870	MN	58,038	373, 100	10/22/2020	11/05/2035
101507 48 0	BOULDER GROWTH & INCOME FUND BOULDER GROWTH &				4 5 55	10 000 000	101 0400	10 100 617	40,000,000	10 000 000					0.700	0.700	LIAI	70 100	400 000	10 /00 /0000	11 /05 /0000
101507-A@-0 10240*-AA-7	INCOME FUND				1.F FE 2.C PL	18,000,000 20,940,145		18,188,617 21,424,383	18,000,000 20,940,145	18,000,000 20,940,145					2.720	2.720 3.919			489,600 820,853	10/22/2020	11/05/2032
10240"-AA-7	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA				2.0 FL	20,940,143	102.3120	21,424,303	20,940,140	20,940,143					3.920	918.و	JD	2,200	020,000	12/23/2019	09/ 30/ 2030
10334#-AA-0	FUND L.P.				2.C PL	15,000,000	104 4540	15,668,053	15,000,000	15,000,000					4.140	4, 140	EΛ		621,000	02/13/2018	02/08/2026
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT				2.0 PL	7,000,000		7,497,177	7,000,000						4.140	4.140		98,342	324,800	03/18/2019	03/12/2027
10334#-AL-6	BOYD WATTERSON GSA FUND L.P.				2.0 PL	5,000,000			5,000,000	5,000,000					3.160	3.160		3.950	158,439	10/01/2020	12/23/2027
/IL 0	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA							7,070,770													
10334#-AN-2	REIT	L	l	l	2.C PL	9,000,000	100.6800	9,061,179	9,000,000	9,000,000				[ <b>]</b>	3.580	3.580	AO	62,650	322,200	10/01/2020	10/21/2032
10373Q-AC-4	BP CAP MARKETS AMERICA BASIC			2	1.F FE			33,300,229	30,000,000	29,803,158		49,506			3.937	4.038		328,083	1, 102, 360	11/16/2021	09/21/2028
10373Q-AD-2	BP CAP MARKETS AMERICA BASIC	L		2	1.F FE	3,245,093		3,430,299	3,250,000	3,247,865		960			3.790	3.823		49,612	123, 175	11/26/2018	02/06/2024
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC	ļ		2	1.F FE	38,345,058	113.3250	38,304,008	33,800,000	37,643,303		(389,780)	ļ l	[	4.234	2.356	MN	218,639	1,234,211	09/21/2021	11/06/2028
10373Q-AL-4	BP CAP MARKETS AMERICA 2 3/4% Due 5/10/2023 MN10	ļ			1.F FE	19,782,299	102. 5360	20,476,407	19,970,000	19,909,233		43,001			2.750	2.980	MN	77,800	549, 175	12/14/2018	05/10/2023
10373Q-AZ-3	BP CAP MARKETS AMERICA			2	1.F FE	11,323,934	108.2100	12,119,575	11,200,000	11,279,664		(15,057)			3.588	3.426		85,953	401,856	12/14/2018	04/14/2027
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC			2	1.F FE	26,638,160	98.4990	26,594,769	27,000,000	26,651,768		8,096			3.000	3.069		285,750	600,000	09/21/2021	02/24/2050
10373Q-BJ-8	BP CAP MARKETS AMERICA BASIC			2	1.F FE		105. 4120	7,695,064	7,300,000	7,751,990		(138,583)			3. 194	1.204		55,052	233, 162	06/16/2020	04/06/2025
10373Q-BM-1	BP CAP MARKETS AMERICA BASIC			2	1.F FE	11,439,620	96.3320	11,078,187	11,500,000	11,440,138		1,370			1.749	1.814		78,778	135,548	07/28/2021	08/10/2030
10373Q-BN-9	BP CAP MARKETS AMERICA BASIC			2	1.F FE	72,828,460	94.1270	69,653,846	74,000,000	72,858,912		26,490			2.772	2.849		290,598	2,564,100	02/11/2021	11/10/2050
10373Q-BQ-2	BP CAP MARKETS AMERICA BASIC			2	1.F FE	13,865,360			14,000,000	13,866,822		1,462			3.379	3.423		187,910	202,740	11/16/2021	02/08/2061
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES	·····			2.C PL	13,333,923		13,463,020	13,333,923	13,333,923		F0 F10			3.770	3.770		127,069	502,689	07/15/2016	09/30/2041
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC			2	2.B FE	13,442,723		14,996,100	13,916,000	13,576,310		53,510			3.700	4.200		12,872	514,892	06/18/2019	06/22/2027
110122-AQ-1	BRISTOL-MYERS SQUIBB CO 6 1/8% Due 5/1/2038 MN1				1.F FE	8,053,690		9,543,960		7,775,216		(29,788)			6. 125	5.116		71,458	428,750	10/02/2009	05/01/2038
110122-AU-2 110122-AX-6	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/1/2042 FA1				1.F FE	15,604,160		18,140,124	17,000,000	15,777,442 7,585,466		38,798			3.250	3.755 3.923	FA	230,208	552,500	08/18/2017	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO 4 1/2% Due 3/1/2044 MS1	·		٠	1.F FE	7,663,520 2,530,024	125.6270	8,793,879	7,000,000 2,500,000			(16,899)	·		2.600	1.928	MA		315,000	01/13/201/	03/01/2044
110122-CP-1	BRISTOL-MYERS SQUIBB CO 110122CLO			2	11.F FE	2,530,024	100 . 8380	2,520,960				(13,544)			3.400	3.233				07/17/2020	05/16/2022
110122-CR-7	BRISTOL-MYERS SQUIBB CO 110122CP7			2	1.F FE			97,099,491	78,500,000			(156,523)			4.250	3.708			3,336,250	07/17/2020	10/26/2049
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15				1.F FE	1,873,473		1,932,639	1,900,000	1,891,852		(130,323)			3.250	3.955		23.328	61,750	07/17/2020	08/15/2022
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20			2	1.F FE	5,791,311			5,678,000	5,725,964		(45, 132)			3.250	2.423		67.150	184,535	07/17/2020	02/20/2023
110122-DB-1	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15			2	1.F FE	18,269,909			18,200,000			(19, 290)			3.625	3.508	MN	84.301	659,750	07/17/2020	05/15/2024
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### **SCHEDULE D - PART 1**

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15			2	1.F FE	25,856,699	108.2620	25,766,320	23,800,000	25,245,001		(421,221)			3.875	1.974		348,406	922,250	07/17/2020	08/15/2025
110122-DE-5 110122-DG-0	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028	+		2	1.F FE		111.5060	1,672,590	1,500,000 46,300,000	1,525,156 47,690,709		(3,766)			3.900	3.582		21,288 918,283	58,500 2,430,750	07/17/2020 07/17/2020	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15.			2	1.F FE		123.9840		9,300,000	9,215,892		(36,064)			4.350	4.354		51,693	2,430,730	09/15/2021	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20			2	1.F FE		127 . 8210	31,443,922	24,600,000	24,590,535		(170)			4.550	4.551		407,301	1, 119, 300	07/17/2020	02/20/2048
11120V-AA-1	BRIXMOR OPERATING PART 3.85% Due 2/1/2025 FA1	1		2	2.C FE		105.8070	17,987,127	17,000,000	17,030,811		(10,017)			3.850	3.783		272,708	654,500	05/31/2017	02/01/2025
11120V-AH-6	BRIXMOR OPERATING PART BASIC			2	2.C FE		110.7140	7,749,990	7,000,000	6,989,404		1,206			4. 125	4.149	MN	36,896	288,750	05/07/2019	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PART BASIC			2	2.C FE	1,040,200	109.8060	1,098,059	1,000,000	1,035,090		(3,596)			4.050	3.556	JJ	20,250	42,863	07/16/2020	07/01/2030
	BROADRIGE FINANCIAL SOLUTION 3.4% Due 6/27/2026																				
11133T-AC-7	JD27			2	2.A FE		106 . 6350	12,796,142	12,000,000	12,053,046		(11,344)			3.400	3.289	JD	4,533	408,000	12/07/2018	06/27/2026
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC	+		2	2.A FE		103.3280	1,033,285	1,000,000	997,686		256			2.900	2.933		2,417	29,000	12/04/2019	12/01/2029
11134#-AA-0	BROADSTONE NET LEASE, LLC SENIOR UNSECURED BROADSTONE NET LEASE, INC BROADSTONE NET LEASE,				2.B FE	14,000,000	110.1750	15,424,473	14,000,000	14,000,000					4.840	4.840	AU	137,402	677,600	01/24/2017	04/18/2027
11134#-AB-8	INC				2.B FE	12 000 000	112.7660	13,531,945	12,000,000	12,000,000					5.090	5.090	11	303,703	610,800	09/18/2018	07/02/2028
11135F-AN-1	BROADCOM INC 3.459% Due 09/15/2026 MS 15			2	2.0 FE		106.5300	2,130,591	2,000,000	2,154,517		(32,488)			3.459	1.684		20,370	69, 180	08/11/2020	09/15/2026
11135F-AQ-4	BROADCOM INC BASIC	1		2	2.0 FE		110.9000	2,218,002	2,000,000	2,255,062		(26, 199)			4 . 150	2.497		10,606	83,000	11/10/2020	11/15/2030
11135F-AS-0	BROADCOM INC BASIC	I		2	2.0 FE		112.6240	563, 118	500,000	544,506		(2, 119)			4.300	3.300		2,747	10,750	05/19/2021	11/15/2032
11135F-BA-8	BROADCOM INC 4.75% Due 4/15/2029 AO 15			2	2.C FE		113.9150	66,640,085	58,500,000	62,141,927		(457,672)			4.750	3.718		586,625	2,778,750	08/17/2020	04/15/2029
11135F-BH-3	BROADCOM INC BASIC			2	2.C FE		97.7090	41,526,322	42,500,000	41,486,733		5,562			2.450	2.747		393,361		12/13/2021	02/15/2031
11135F-BJ-9	BROADCOM INC BASIC			2	2.C FE		101.8270	6,618,763	6,500,000	6,651,387		(193)			3.500	3.331		85,944		12/14/2021	02/15/2041
11135F-BK-6	BROADCOM INC BASIC			2	2.C FE	2,067,300	104. 3970	2,087,941	2,000,000	2,066,476		(824)			3.419	3.062	AO	14,436		10/29/2021	04/15/2033
11071# 44 0	BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED				0.4.0	0 000 000	105 0400	0 474 500	0 000 000	0 000 000					0.000	0.000	LBI	45.000	044 700	10 /00 /0014	11/10/0004
11271#-AA-3	NOTES	+			2.A PL	9,000,000	105. 2400	9,471,599	9,000,000	9,000,000					3.830	3.830	MIN	45,960	344,700	10/29/2014	11/13/2024
11271#-AB-1	NOTES				2.A PL	7,000,000	108.0870	7,566,125	7,000,000	7,000,000					4.020	4.020	MN	37,520	281,400	10/29/2014	11/13/2026
112711 110 1	BROOKFIELD POWER NEW YORK FIN BROOKFIELD POWER NEW	1				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									201,400	10/ 20/ 20 14	11/ 10/ 2020
11283#-AF-8	YORK	1			2.B PL	9,000,000	111.7290	10,055,569	9,000,000	9,000,000					4.290	4.290	JD	16,088	386, 100	12/26/2017	12/16/2030
	BROOKFIELD WHITE PINE HYDRO BROOKFIELD WHITE PINE																		·		
11283*-AA-3	HYDRO				2.B PL	13,035,960		14,882,139	13,000,000	13,033,278		(2,513)			4.398	4.389		1,588	527,760	11/09/2020	07/10/2032
114259-AP-9	BROOKLYN UNION GAS CO 4.504% Due 3/10/2046 MS10			2	2.A FE		116.9680		14,250,000	14,726,609		(11,701)			4.504	4.276		197,895	641,820	05/17/2018	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BASIC	+		2	2.A FE	2,960,340	113.8080	3,414,247	3,000,000	2,962,716		752			4.273	4.353	MS	37,745	128, 190	09/20/2018	03/15/2048
11E00* AD 1	BROWN ADVISORY MANAGEMENT BROWN ADVISORY MANAGEMENT				2 0 7	27 000 000	0E 7140	25,842,807	27 000 000	97 000 000					2 000	2 000	MNI	100 005		09/10/2021	11/15/2022
11523*-AB-1 115637-AL-4	BROWN-FORMAN 3 3/4% Due 1/15/2043 JJ15	+		2	2.C Z 1.G FE	27,000,000	95.7140	25,842,807	27,000,000 8,000,000	27,000,000 7,966,536		1,026			3.090	3.090 3.779		106,605	300,000	08/19/2021 04/06/2016	11/15/2033
115637-AL-4	BROWN-FORMAN 4 1/2% Due 7/15/2045 JJ15	†		2	1.G FE		127. 0830	45,749,780	36,000,000	36, 132, 357		(4,359)			4.500	4.471			1,620,000	06/09/2017	07/15/2045
116794-B@-6	BRUKER CORPORATION BRUKER CORPORATION	1		£	2.C		97.8550	12,862,976	13,144,920	13, 144, 920		(4,000)		(411,336)	1.010	1.010		7,376	133,237	12/23/2019	12/11/2029
120568-BC-3	BUNGE LTD BASIC	1		2	2.B FE		101.5250	27,919,380	27,500,000	27,984,194		(10,691)			2.750	2.533		98,733	378,125	10/05/2021	05/14/2031
12189L-AP-6	BURLINGTN NORTH SANTA FE 5.15% Due 9/1/2043 MS1			2	1.D FE	13,936,620	134.2560	18,795,780	14,000,000	13,946,215		1,321			5.150	5.180	MS	240,333	721,000	09/05/2013	09/01/2043
	BURLINGTON NORTHERN RAILROAD 6.7% Due 8/1/2028 FA1																				
12189T-AJ-3					1.D FE	6,379,150	127.0600	7,623,600	6,000,000	6, 158, 532		(19,015)			6.700	6.204	FA	167,500	402,000	03/04/2003	08/01/2028
101007 10 5	BURLINGTON NORTHERN RAILROAD 7.95% Due 8/15/2030				4.0.55	44 700 700	440 5000	10.054.574	0 000 000	10 551 101		(400,000)			7.050	5 000		070 040	700 050	0.4.440.40005	00 /45 /0000
12189T-AR-5	FA15	+			1.D FE	11, /82, /30	143.5980	13,354,571	9,300,000	10,551,481		(108,609)			7.950	5.932	FA	279,310	739,350	01/13/2005	08/15/2030
12189T-AZ-7	BURLINGTON NORTHERN RAILROAD 6.15% Due 5/1/2037				1.D FE	0 510 050	142. 2110	14,221,123	10.000.000	8,843,951		37.875			6 . 150	7.408	MN	102.500	615,000	10/21/2008	05/01/2037
12 1001 -AL-1	BUTLER MACHINERY COMPANY 4 3/4% Due 12/18/2023	·   · · · ·			I.V FE		142.2110	14,221,123		0,043,931					0. 100	1.408	mix	102,300		10/21/2000	03/01/203/
12365*-AB-0	JD18				2.C	8,000,000	104.9130	8,393,045	8,000,000	8,000,000					4.750	4.750	JD	13,722	380,000	11/22/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY COMPANY 4.9% Due 12/18/2025 JD18 .	1			2.C		108.0100	4,320,397	4,000,000	4,000,000			[		4.900	4.900		7,078	196,000	11/22/2013	12/18/2025
	CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE					,,			.,,,	,,300									,		
12470@-AA-2	REIT 2				1.G Z		102. 1420	12,257,035	12,000,000	12,000,000					2.930	2.930		85,947	351,600	10/09/2019	10/03/2029
124857-AN-3	CBS CORP 4.6% Due 1/15/2045 JJ15	·		2	2.B FE		120.1160	5,645,467	4,700,000	4,682,795		412			4.600	4.626		99,692	216,200	05/16/2017	01/15/2045
124857-AQ-6	CBS CORP 4% Due 1/15/2026 JJ15	+		2	2.B FE		108 . 0930	7,998,861	7,400,000	7,341,467		13,033			4.000	4.215		136,489	296,000	07/07/2015	01/15/2026
124857-AX-1	. CBS CORP 3.7% Due 06/01/2028 JD1	+		2	2.B FE		108.3210	812,411	750,000	741,947		1,085			3.700	3.891		2,313	27,750	08/01/2019	06/01/2028
12513G-BA-6	CDW LLC/ CDW FINANCE 5 1/2% Due 12/1/2024 JD1			I4	2.C FE		109. 4670	4,378,696	4,000,000	4,000,191		(72)	L		5.500	5.498	JU	18,333	220,000	11/25/2014	12/01/2024

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ites
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					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	5		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification		е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
405000 11 0	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES					0 474 744	101 1000	0.500.050	0 474 744	0 474 744					0.400	0.440		4 004	507.404	07/10/0010	00 /00 /000
125230-AA-9	LLC				3.B PL	9, 174, 744		9,586,952	9, 174, 744	9, 174, 744		(0.470)			6.400	6.449		1,631	587,184	07/13/2018	09/30/2030
12542R-G*-5 12542R-J#-8	CHS INC. SERIES N SENIOR NOTES	-+			2.C		103.7240	4,148,952 7,575,208	4,000,000	4,009,373		(6, 172)			4.670 4.690	4.500 4.690		11,416	186,800	12/07/2016	06/09/2023
12542R-J#-8 12542R-J*-2	CHS INC. SERIES U SENIOR NOTES	+			2.C 2.C		108.2170	6, 157, 767	7,000,000 6,000,000	6,000,000					4.690	4.390		142,263		01/01/2016 01/01/2016	01/25/2027
12542R-J@-0	CHS INC. SERIES T SENIOR NOTES	+			2.C		102. 6290	8,478,916	8,000,000	8,000,000					4.580	4.580		114, 140		01/01/2016	01/25/2025
12542R-K*-0	CHS INC. SERIES V SENIOR NOTES	†			2.0	7,000,000		7,621,448	7,000,000					·····	4.740	4.740		143,780		01/01/2016	01/25/2025
12542R-K@-8	CHS INC. SERIES W SENIOR NOTES	1			2.0		111. 7990	7,821,448	7,000,000	7,000,000					4.740	4.740		143,780		01/01/2016	01/25/2028
12542R-L*-9	CHS INC. CHS INC.	1			2.0		100.8480	5,042,411	5,000,000	5,000,000					3.240	3.240		26,550		07/23/2020	11/02/2027
12542R-M*-8	CHS INC. CHS INC.				2.C		101.9060	4.076.248	4,000,000	4,000,000					3.730	3.730		24,452	149,200	07/23/2020	11/02/2035
12543D-BL-3	COMMUNITY HEALTH SYSTEMS BASIC			2	5.B FE		98.8990	1,483,485	1,500,000	1,496,330		80			6. 125	6.163		22,969	33,688	05/12/2021	04/01/2030
125523-BK-5	CIGNA CORP CI 3.875 10/15/2047 A015			2	2.A FE		111.0200	13,322,412	12,000,000	11, 116, 330		18,281			3.875	4.353		98,167		07/15/2020	10/15/2047
125523-CF-5	CIGNA CORP 4.8% Due 7/15/2046 JJ15	1		2	2.A FE		126 . 2280	19,060,372	15,100,000	16,617,834		(18,554)			4.800	4. 122		334,213	580,800	11/10/2021	07/15/2046
12572Q-AE-5	CHICAGO MERCANTILE EXCHANGE 3% Due 9/15/2022 MS15				1.D FE		101.6770	1,423,483	1,400,000	1,398,314		2,330			3.000	3. 174		12,367	42,000	12/14/2018	09/15/2022
	CHICAGO MERCANTILE EXCHANGE 5.3% Due 9/15/2043					, , ,		, .,	, ,	,,		,						, ,	,		
12572Q-AF-2	MS15			2	1.D FE	16,227,533	139. 2670	22,387,176	16,075,000	16,204,825		(3,345)			5.300	5.236	MS	250,859	851,975	10/10/2013	09/15/2043
12572Q-AG-0	CHICAGO MERCANTILE EXCHANGE BASIC			2	1.D FE	11,539,490	105. 1280	12,142,262	11,550,000	11,646,988		25,437			3.000	2.660	MS	102,025	226,500	11/10/2021	03/15/2025
12572Q-AH-8	CHICAGO MERCANTILE EXCHANGE BASIC			2	1.D FE	50,007,794	129.2200	64,480,933	49,900,000	50,000,659		(2, 184)			4. 150	4. 137	JD	92,038	2,070,850	01/09/2019	06/15/2048
125896-BN-9	CMS ENERGY CORP BASIC			2	2.B FE	8,518,900	125.8930	8, 183, 036	6,500,000	8,491,401		(27,499)			4.875	2.951	MS	105,625	158,438	07/27/2021	03/01/2044
12592B-AH-7	CNH INDUSTRIAL CAP LLC				2.C FE	1,000,000	100 . 9050	1,009,052	1,000,000	1,000,000					4.375	4.375	AO	10,451	43,750	04/05/2017	04/05/2022
	CBRE U.S. CORE PARTNERS CBRE U.S. CORE PARTNERS																				
12610#-AD-5	REIT				2.B	9,000,000	98.9490	8,905,385	9,000,000	9,000,000					2.940	2.940	MN	41,895	299,880	08/05/2020	09/16/2032
	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA																				
126100-AA-3	HOLDINGS 4 LLC				2.C	8,949,020		9,688,440	8,949,020	8,949,020					3.820	3.739		950	341,853	10/28/2019	12/31/2038
126117-AT-7	CNA FINANCIAL 4 1/2% Due 3/1/2026 MS1			2	2.A FE		110.2290	7, 164, 893	6,500,000	6,739,587		(56,089)			4.500	3.486		97,500	292,500	07/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL BASIC			2	2.A FE		107.7290	6,571,471	6,100,000	6,091,659		1,322			3.450	3.477		79,503	210,450	08/07/2017	08/15/2027
126117-AV-2	CNA FINANCIAL BASIC			2	2.B FE		110.7540	36,659,494	33, 100,000	35,120,538		(184,983)			3.900	2.931		215, 150	1,056,900	11/15/2021	05/01/2029
126117-AW-0	CNA FINANCIAL BASIC			2	2.A FE		96.9340	34,232,286	35,315,000	35,272,174		2,225			2.050	2.065		273,495	701,747	07/01/2021	08/15/2030
126307-AY-3 126307-BA-4	CSC HOLDINGS LLC BASIC	-+		2	4.C FE		107 . 3560	5,099,408 7,898,911	4,750,000	4,750,000		(4.444)			7.500	7.499		104,896	356,250	11/27/2018	04/01/2028
	CSC HOLDINGS LLC BASIC	-+		2	4.C FE		99.9860		7,900,000	8,027,210		(4, 114)			5.750	5.423		209,460	040.000	10/26/2021	01/15/2030
12636Y-AC-6 12636Y-AD-4	.CRH AMERICA FINANCE INC BASIC	-†		2	2.A FE 2.A FE		110.2100		8,000,000 6,500,000	7,966,211 6,418,098		4,661			3.950	4.027		76,367		03/27/2018	04/04/2028
126408-HK-2	CSX CORP BASIC	-+		2	2.A FE		122.3850					(28,051)			4.300	3.059				03/2//2018	03/01/2048
126408-HM-8	CSX CORP BASIC			2	2.A FE		121. 7860	49,949,962		47,858,365		(423,060)			4.300	2.919		243,667	1,666,000	09/14/2021	03/01/2048
126408-HR-7	CSX CORP BASIC	†		2	2.A FE		106 . 3800	43,083,990	44,200,000	39,678,608		(423,000)		····	3.350	3.464		399,487	1,189,250	04/06/2021	09/15/2049
126408-HS-5	CSX CORP BASIC	1		2	2.A FE		114. 4080	5,720,394	5.000.000	4,977,629		433			3.800	3.404		40,111	1, 169,230	03/26/2020	04/15/2050
12656*-AR-3	CSLB Holdings Inc. CSLB Holdings Inc.	1			1.G		101.1110	12, 133, 350	12,000,000	12,000,000					2.650	2.650		30,033	318,000	05/06/2020	08/27/2030
12663Q-AC-9	CVR PARTNERS/CVR NITROGE BASIC	1		2	4.B FE		105. 6950	317,086	300,000	312,751		(299)			6. 125	5.048		817	8,779	11/15/2021	06/15/2028
126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION	1		l	2.B		113.6510	3,902,120	3,433,418	3,631,618		(4,017)		[	5.361	3.341		10,737	224,489	12/18/2019	10/10/2027
126650-CX-6	CVS CAREMARK CORP BASIC			2	2.B FE		112.2950	5,686,605	5,064,000	5,220,776		(23,020)			4.300	3.718		58,067	217,752	06/18/2019	03/25/2028
126650-CZ-1	CVS CAREMARK CORP BASIC			2	2.B FE		130 . 8450	24,337,173	18,600,000	19, 159, 021		(10,798)			5.050	4.844		250,480	939,300	07/24/2018	03/25/2048
126650-DG-2	CVS CAREMARK CORP BASIC			2	2.B FE		106.6110	106,611	100,000	110,691		(1,349)			3.250	1.701	FA	1,228	3,250	12/23/2020	08/15/2029
126650-DL-1	CVS CAREMARK CORP BASIC			2	2.B FE	1,913,822	120 . 7560	1,871,722	1,550,000	1,903,192		(8,053)			4.250	3.028		16,469	65,875	11/30/2020	04/01/2050
12686C-BB-4	CABLEVISION SYSTEMS NY GRP A				4.C FE		102.5550	9,742,705	9,500,000	9,549,204		(67,009)			5.875	5.117		164,337	558 , 125	01/18/2018	09/15/2022
12695*-AA-3	. CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES				2.B		102.7540	15,307,267	14,896,941	14,896,941					3.416	3.440		29,685	508,879	07/15/2016	10/10/2038
12696#-AA-8	HSS PROPERTIES CERTIFICATES				1.E PL	11,354,855		12,974,879	11,244,233	11,336,469		(10,149)			4.210	4.176		39,449	473,382	10/01/2017	09/15/2047
12702*-AA-4	. CVS HEALTH CORPORATION CVS HEALTH CORPORATION				2.B	12,758,612		13,642,034	12,758,612	12,758,612					3.901	3.932		29,033	497,714	10/03/2017	10/10/2039
12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST				2.B PL	27,030,104	116.6570	31,532,475	27,030,104	27,030,104					5.550	5.614	MON	87,510	1,500,170	02/13/2019	07/15/2035
	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA		1	1	1							I			1		l		,		
12708*-AA-8	LEASE FINANCE	+			1.0 Z		106.5100	39, 150, 376	36,757,605	36,757,605					4.008	4.027		16,369	1,520,916	09/14/2018	12/27/2026
127097-AB-9	COTERRA ENERGY INC (BCLASS) BASIC			2	2.B FE		. 105.8950	2,012,005	1,900,000	2,025,627		(13,307)		<b> </b>	4.375	1.272		6,927	41,563	10/07/2021	06/01/2024
12737#-AA-9	CSFV CORE II CSFV CORE II				1.G PL		100.7850	20, 157, 044	20,000,000	20,000,000					2.770	2.770		138,500	277,000	03/04/2021	04/01/2031
12737#-AB-7	CSFV CORE II CSFV CORE II	L		1	1.G PL	.L7,000,000	101. 9790	7, 138, 563	7,000,000	7,000,000		L		L	2.920	2.920	AO	51, 100	102.200	03/04/2021	04/01/2033

### **SCHEDULE D - PART 1**

								Showing All Lor	ig-Teitii bOND	S Owned Dece	ilibei 3 i oi	Current re	aı								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	justed Carrying	g Value			li li	nterest		Da	ates
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					Desig																
					nation																
					NAIC									Total							
					Desig	_								Foreign							
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														Exchange							
			0		Modifie	er	_					_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admin	i-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strativ	e Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Identification	CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA	-	- "	Onai	Cyllib	0031	value	Value	value	value	(Decrease)	Accietion	rtecognized	value	Oi	OI .	i alu	Accided	During real	Acquired	Date
107000 11 0	FIN HLDG				0.0.7	11 047 0	15 107 . 2690	12,815,488	11 047 045	11,947,045					0.770	0.770	In.	1.051	252,726	03/16/2021	10 /01 /0040
12739@-AA-9	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC	†	1		2.B Z	11,947,04	N IU1.∠09U	12,810,488	11,947,045	11,947,045					3.770	3.770	υυ	1,251	202,126		12/31/2046
128125-*2-9	TOTAL RET FD	1	1	1	1.D FE	14 000 00	00102.0000	14,280,000	14,000,000	14,000,000					3.700	3.700	MON	35.972	518,000	09/20/2017	09/06/2022
120123- 2-3	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC		1		I.D FE	14,000,00	102.0000	14,200,000	14,000,000	14,000,000						3.700	mOI¥				03/00/2022
128125-*3-7	TOTAL RET FD	1	1	1	1.D FE	2 000 00	00102.0000	2,040,000	2,000,000	2,000,000					4.000	4.000	MON	5,556	80,000	09/19/2017	09/06/2024
120120-0-1	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC		1				102.0000		∠,000,000	∠,∪∪∪,∪∪∪					4.000	4.000	mUN		,00,000		03/00/2024
128125-*4-5	TOTAL RET FD	1	1	1	1.D FE	2,000,00	00102.0000	2,040,000	2,000,000	2,000,000					4.240	4.240	MON	5,889	84,799	09/14/2017	09/06/2027
131347-CK-0	CALPINE CORPORATION BASIC		1	2	3.A FE			1,760,529	1,716,000	1,712,390		391			5.250	5.285		7.508	90,090	09/14/2017	06/01/2026
131347-CN-4	CALPINE CORPORATION BASIC		1	2	4.A FE			2.032.232	2.000.000	2,055,364		(11.692)			5. 125	4.397	MS	30.181	102.500	10/30/2020	03/15/2028
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC CAMBRIDGE ASSOCIATES LLC .			2	1.E PL				29,000,000	29,000,000		(11,002)			4.910	4.910	FA	585,381	1,423,900	09/06/2018	08/03/2028
133131-AT-9	CAMDEN PROPERTY TRUST BASIC			2	1.G FE		0101.5730	203,146	200,000	198,732		1,281			2.950	3.631		262	5,900	12/14/2018	12/15/2022
133131-AW-2	CAMDEN PROPERTY TRUST BASIC			2	1.G FE		0112.7930	12,689,261	11,250,000	11,236,752		1,659			4.100	4, 120		97.375		11/26/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST BASIC			2	1.G FE		106 . 4280	6,385,656	6,000,000			(31,951)			3. 150	2.500		94.500	189,000	01/24/2020	07/01/2029
133434-AB-6	CAMERON LNG LLC BASIC	1	1	2	1.G FE		0 104.8300	9,172,611		8,750,000					3.302	3.302		133,227	288,925	12/05/2019	01/15/2035
134429-BG-3	CAMPBELL SOUP CO BASIC			2	2.C FE		0111.0530	1,110,533	1,000,000	1,117,893		(11,297)			4 . 150	2.038		12,219	20,750	05/19/2021	03/15/2028
134429-BH-1	CAMPBELL SOUP CO BASIC			2	2.C FE		33 125.0150	6,250,749	5,000,000	6,561,221		(39,434)			4.800	3.041		70,667	240,000	12/16/2020	03/15/2048
134429-BJ-7	CAMPBELL SOUP CO BASIC		1	2	2.C FE			9,640,782	9,700,000	10, 143,729		(50,717)			2.375	1.764		42.875	230,375	12/16/2020	04/24/2030
134429-BK-4	CAMPBELL SOUP CO BASIC		1	2	2.B FE			31,557,961	32,100,000	31,720,291		1.895			3. 125	3.186		186.693		12/16/2021	04/24/2050
14040H-CE-3	CAPITAL ONE FINANCIAL CORP BASIC			2	2.A FE		0 107.9530	10,795,263	10,000,000	10,006,775		(1, 125)			3.650	3.636	MN	50,694	365,000	05/06/2020	05/11/2027
14149Y-AW-8	CARDINAL HEALTH INC BASIC	Ī			2.B FE		20115.4500	5, 195, 230	4,500,000	5, 425, 650		(12,870)			4.600	3.250		60,950	103,500	07/22/2021	03/15/2043
141781-BG-8	CARGILL INC BASIC		]		1.F FE		0 102. 8760	5,143,809	5,000,000	4.986.752		10,947			3.250	3.484		54, 167	162,500	04/24/2018	03/01/2023
141781-BJ-2	CARGILL INC BASIC			2	1.F FE		8 120 . 7350		27,800,000	28,784,201		(16,146)			3.875	3.658	MN	113,710	1,050,125	11/09/2021	05/23/2049
141781-BK-9	CARGILL INC BASIC			2	1.F FE			5,384,097	5,000,000	4,974,311		3,018			3.250	3.329	MN	17, 153	162,500	05/21/2019	05/23/2029
141781-BM-5	CARGILL INC BASIC			2	1.F FE		088099	6,936,144	7,000,000	6,959,255		4,422			2. 125	2.202	AO	28,097	148,750	05/12/2020	04/23/2030
141781-BQ-6	CARGILL INC BASIC			2	1.F FE		0095.6020	9,560,249	10,000,000	9,855,210		12,610			1.700	1.874	FA	70,361	85,000	02/17/2021	02/02/2031
141781-BR-4	CARGILL INC BASIC			2	1.F FE		106.6110	51, 173, 263	48,000,000	50,909,752		(20,968)			3. 125	2.811	MN	150,000	750,000	09/21/2021	05/25/2051
	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES																				
14313*-AA-1			.		2.B	2,000,00	0 102.8940	2,057,884	2,000,000	2,000,000					3.860	3.860	A0	13,724	77,200	07/11/2016	04/27/2023
	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES		1	1																	
14313*-AB-9		ļ	.		2.B	4,000,00	00 107 . 5250	4,301,017	4,000,000	4,000,000					4.170	4.170	A0	29,653	166,800	07/11/2016	04/27/2026
	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES		1	1		İ															
14313*-AC-7					2.B	4,000,00		4,379,228	4,000,000	4,000,000					4.270	4.270		30,364	170,800	07/11/2016	04/27/2028
144141-DB-1	CAROLINA POWER & LIGHT CO 4.1% Due 5/15/2042 MN15 .		.	2	1.F FE		55115.9980	10,091,835	8,700,000	9, 197, 784		(16,885)			4.100	3.690		45,578	356,700	09/08/2016	05/15/2042
144141-DC-9	CAROLINA POWER & LIGHT CO 2.8% Due 5/15/2022 MN15 .	ļ	-	2	1.F FE		751002760	501,382	500,000	499,952		126			2.800	2.826		1,789	14,000	05/15/2012	05/15/2022
144141-DD-7	CAROLINA POWER & LIGHT CO BASIC			2	1.F FE			15,979,571	13,795,000	14,497,694		(22, 145)			4.100	3.744		166,536	565,595	06/27/2017	03/15/2043
14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15		-	2	2.C FE		101.7340	3,865,896	3,800,000	3,894,454		(9,398)			2.700	2.387		38,760	118,560	12/10/2020	02/15/2031
14448C-AR-5	CARRIER GLOBAL CORP BASIC		-	2	2.C FE		104.3080	52, 153, 827	50,000,000	53,067,226		(48,314)			3.377	2.931		403,364	574,090	11/16/2021	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP BASIC			2	2.C FE		25 106 . 3790	2,659,472	2,500,000	2,769,455		(1,770)			3.577	3.002		21,363	44,713	09/15/2021	04/05/2050
14456#-AA-4	CARRIX, INC CARRIX, INC GTD SEN SEC NOTES				2.C PL		0109.8410	16,476,124	15,000,000	15,000,000					4.960	4.960		312,067	744,000	07/25/2017	07/31/2027
14456#-AB-2 14456#-AF-3	CARRIX, INC CARRIX, INC GTD SR SEC NOTES	+	1		2.C PL		00111.6310	11, 163, 095	10,000,000	10,000,000					5.060 4.090	5.060		212,239 51,466	506,000	07/25/2017	07/31/2029
14456#-AF-3	CARRIX, INC CARRIX, INC		1		2.C PL 2.C PL		00106.0830	3, 182, 485	3,000,000	3,000,000					4.190	4.190		51,466	122,700 62,850	11/26/2019	07/31/2032
14456#-AG-1 149123-BN-0	CATERPILLAR INC. CALL @ MAKE WHOLE +15BP		1		2.0 PL	4,821,50		7,118,015	5.000,000	4.870.065		5.281			4. 190	4. 190		26,362		01/26/2019	07/31/2034
149123-BN-0	CATERPILLAR INC. CALL W MAKE WHOLE + 138P		1		1.F FE				15,000,000			(6,945)			5.200	5.076				07/25/2013	05/15/2036
149123-B5-9	CATERPILLAR INC. 3.803% Due 8/15/2042 FA15	† · · · · · ·	1		1.F FE	22 225 0	25117.0010	20,560,013	24,500,000	23,690,472		(6,945)			3.200	4.004		351,989	684,540	11/16/2021	05/2//2041
149123-CD-1	CATERPILLAR INC. 3.803% Due 5/15/2044 MN15	·	1	2	1.F FE		30 126 . 2900		29,000,000	31,588,670		(81,524)			4.300	3.683		159.339	1,247,000	12/05/2019	05/15/2044
149123-CE-9	CATERPILLAR INC. 4.3% Due 5/15/2044 MN15	ļ	1	2	1.F FE		15143.5410	50, 623, 991	35,000,000	31,586,670		(13,528)			4.750	4.428			1,247,000	09/15/2021	05/15/2044
149123-CE-9	CATERPILLAR INC. 4 3/4% Due 3/13/2004 MIN 13		1	2	1.F FE		01433410	35,212,890	32,000,000	37,067,467		(28,045)			3.250	3.046		294.667	1,040,000	01/21/2020	09/19/2049
149123-CG-4	CATERPILLAR INC. BASIC		1	2	1.F FE		0104.7950	5,239,754	5,000,000	4.994.085		683			2.600	2.617		36.833	130,000	01/21/2020	09/19/2029
149123-CJ-8	CATERPILLAR INC. BASIC		1	2	1.F FE		2 110.5220	50,513,982	45,705,000	50,614,759		(76,888)			3.250	2.697		338,344	920,969	12/06/2021	04/09/2050
149123-CK-5	CATERPILLAR INC. BASIC		1	2	1.F FE		0099.3920	13,914,883	14,000,000	14,019,800		(80)			1.900	1.883		80.539		12/06/2021	03/12/2031
14912L-6C-0	CATERPILLAR FINL SERVICE BASIC	[	1	[	1.F FE		0105.2950	5,264,766	5,000,000	4.975.898		9.308			3.300	3.508		10.083	165,000	07/25/2018	06/09/2024

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	des	6	7		Fair Value	10	11		e in Book/Adju		g Value				Interest		Da	tes
		3	4	5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		0		D			Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
	D	d	g	Bond			Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbo		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
14913R-2G-1 14913R-2H-9	CATERPILLAR FINL SERVICE BASIC				1.F FE .		1897.0990		35,400,000 10,000,000	35,326,503		8,273			1 . 100	1.137		115,738	389,400	03/08/2021	09/14/2027
14913R-2R-9	CATERPILLAR FINL SERVICE BASIC				1.F FE		0098.0820 5098.7030	9,808,163	11,500,000	9,864,226		5,926 1,996			1. 150	1.160		39,308	40,000	10/27/2021	09/14/2026
14910n-2u-9	CC HOLDINGS GS V LLC/CRO 3.849% Due 4/15/2023 A015						30.7030	11,000,040	11,300,000	11,430,240					1. 130	1.204	MO			10/0//2021	03/ 14/2020
14987B-AE-3	30 1 220 010 0.040N DUC 47 107 2020 NOTO	1			2.B FE	9.055.76	103.4910	9,314,212	9,000,000	9,008,141		(6,063)		L	3.849	3.776	AO	73, 131	346,410	12/13/2012	04/15/2023
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES	1			2.B		00 102. 9460		12,000,000	12,000,000					4.570	4.570		16,757	548,400	12/06/2012	12/20/2022
	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES SERIES																				
15135#-BQ-4	E				2.B	12,000,00	00 102. 9460	12,353,546	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
	CENTENNIAL ENERGY HOLDINGS INC 4.49% Due 6/27/2023																_				
15135#-BS-0	JD27	·}			2.B		104.0880		7,000,000	7,000,000		/// /=			4.490	4.490		3,492	314,300	06/27/2013	06/27/2023
15189T-AY-3 15189T-BB-2	CENTERPOINT ENERGY INC BASIC			2	2.B FE		14 109. 1240		16,000,000	17,625,744		(11,470)			3.700	3.141		197,333	148,000	10/25/2021	09/01/2049
15189W-AH-3	CENTERPOINT ENERGY INC BASIC			2	2.B FE		19101.1980 30136.4060		31,650,000	32,008,902 8,418,038		(40,942)			2.650	2.511 3.000		69,894	461,299	11/16/2021	06/01/2031
15189X-AD-0	CENTERPOINT ENERT HOUSTON CALL @ MAKE WHOLE +35BP	†			1.F FE		00 137 . 3500		9,700,000	10,469,279		(47,336)			6.950	5.967		198,500	674, 150	01/13/2005	03/15/2033
15189X-AN-8	CENTERPOINT ENER HOUSTON 4 1/2% Due 4/1/2044 A01	Ť · · · · ·		2	1.F FE		60125.8430		5,800,000	6, 189, 259		(11,030)			4.500	4.033		65,250	261,000	02/27/2019	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON BASIC	1		2	1.F FE		31119.0590		23,885,000	26,742,185		(58,957)			3.950	3.252		314,486		09/21/2021	03/01/2048
15189X-AT-5	CENTERPOINT ENER HOUSTON BASIC	1		2	1.F FE		70 124.5100	79,686,477	64,000,000	66,546,709		(53,356)			4.250	4.005	FA	1, 133, 333	2,720,000	05/23/2019	02/01/2049
15189X-AU-2	CENTERPOINT ENER HOUSTON BASIC	<b>↓</b>		2	1.F FE		75101.0830		11,000,000	11,297,606		(1,369)			2.900	2.760		159,500		11/15/2021	07/01/2050
15678#-AJ-4	CERNER CORP 3.58% Due 1/29/2025 JJ29	ļ			1.F	15,000,00	00 105. 1920	15,778,829	15,000,000	15,000,000					3.580	3.580	JJ	226,733	537,000	11/06/2014	01/29/2025
	CHARTER COMM OPT LLC/CAP 6.484% Due 10/23/2045																l				
161175-BA-1	A023			2	2.C FE	57,656,14	17136.7150	62,068,644	45,400,000	57, 134,903		(132,336)			6.484	4.638	AU	556,039	1,841,456	11/10/2021	10/23/2045
161175-BB-9	CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23			2	2.C FE		30 101.5340	7,310,435	7,200,000	7,237,403		(92,201)			4.464	3. 137		141.062	321,408	05/04/2017	07/23/2022
161175-BL-7	CHARTER COMM OPT LLC/CAP 5.375% Due 05/01/47	· · · · · ·		2	2.0 FE		34119.4340		7,200,000	7,927,604		(67,457)			5.375	4.477		70,771		11/28/2017	05/01/2047
161175-BQ-6	CHARTER COMM OPT LLC/CAP BASIC			2	2.0 FE		106.3060		12,000,000	12,221,240		(104,812)			4.500	3.538		225,000	540,000	04/29/2019	02/01/2024
161175-BX-1	CHARTER COMM OPT LLC/CAP BASIC			2	2.0 FE	3,594,56			3,600,000	3,594,979		410			2.300	2.316		34,500	54,510	12/03/2020	02/01/2032
	CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES																				
165303-G#-9	CORP				2.B				25,000,000	25,000,000					2.980	2.979		22,764	745,000	12/27/2019	12/20/2034
166756-AH-9	CHEVRON USA INC BASIC			. 2	1.D FE	19,259,55			20,000,000	19,281,497		17,033			2.343	2.520		180,932	468,600	09/17/2020	08/12/2050
166756-AL-0	CHEVRON USA INC BASIC	·		2	1.D FE		1096.5060		19,000,000	19,048,773		(8,660)			1.018	0.970		74,682	193,420	09/15/2020	08/12/2027
166756-AQ-9	CHEVRON USA INC 8% Due 4/1/2027 MN15				1.D FE		36 130 . 8230		8,000,000	8,411,358		(62,428)			8.000	6.818		160,000	640,000	01/06/2021	04/01/2027
166756-AR-7 166756-AT-3	CHEVRON USA INC 3.85% Due 1/15/2028	+		2	1.D FE		71111.1070 25148.8050			16,034,107		(74,465)			3.850	3.252			598,675	01/06/2021	01/15/2028
166756-AW-6	CHEVRON USA INC 6% Due 3/1/2041 MS1	†		2	1.D FE		531302940		12,500,000	11,523,871		17,518			4.950	5.523		233,750	618,750	01/06/2021	08/15/2047
166764-BL-3	CHEVRON CORP BASIC	t		2	1.D FE		53106.0130		14,200,000	15,420,411		(289,602)			2.954	0.830		52,434	419,468	12/07/2020	05/16/2026
166764-BT-6	CHEVRON CORP BASIC	I		2	1.D FE		52104.0650		200,000	197,612		1,041			2.895	3.471		1.898	5,790	12/14/2018	03/03/2024
166764-BX-7	CHEVRON CORP BASIC	Ţ		2	1.D FE		101017190	18,309,446	18,000,000	18,635,539		(122,008)			1.995	1.267	MN	49,875	359,100	07/16/2020	05/11/2027
166764-CA-6	CHEVRON CORP BASIC			2	1.D FE		106 . 2550		12,000,000	12,068,547		(1,555)			3.078	3.047		51,300	369,360	05/12/2020	05/11/2050
16829@-AB-9	CHICK-FIL-A CHICK-FIL-A	<b></b>			2.B		0098.6460	14,796,917	15,000,000	15,000,000					1.610	1.610	A0	41,592	241,500	10/16/2020	10/29/2025
1	CHILDREN'S HOSPITAL MEDI 4.268% Due 5/15/2044 MN15	1			1						1						l				
16876A-AA-2	OUI DESIGN HOODITAL (NULL DAGLO	·			1.0 FE		10125.6220		6,500,000	6,447,191		1,375			4.268	4.325		35,448	277,420	12/28/2015	05/15/2044
16877P-AA-8	CHILDREN'S HOSPITAL/PHIL BASIC	ł		2	1.C FE		0097.5540		4,000,000	4,000,000		/00 440)			2.704	2.704		54,080	77,515	10/06/2020	07/01/2050
171232-AQ-4 171239-AH-9	CHUBB CORP 6% Due 5/11/2037 MN11	†		2	1.G FE		12 142 . 1970 00 100 . 5940		17,450,000	18,181,830		(30, 149)			6.000	5.586 2.848		145,417	1,047,000	01/08/2010	05/11/2037
17 1205-AU-A	CHUGACH ELECTRIC ASSOCIATION CHUGACH ELECTRIC			4			100.0840	13,011,240	13,000,000			(48)			2.000	2.048	<b>J</b> D	44,204		11/13/2021	12/ 13/2031
171265-C#-6	ASSOCIATION	L		1	1.G	5,794,28	3699 . 4890	5,764,649	5,794,286	5,794,286	[				2.910	2.910	A0	28,571	170,487	09/22/2020	10/30/2050
	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED	T	1											[							
17260G-2@-1	CR FD	ļ			1.F PL	12,000,00	102. 0000	12,240,000	12,000,000	12,000,000				<b> </b>	2.680	2.680	JAJ0	54,493	80,400	06/30/2021	07/30/2026
	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED	1				1					1										
17260G-3@-0	CR FD	<b></b>			1.F PL		00102.0000	13,260,000	13,000,000	13,000,000					2.680	2.689	JAJ0	88,068		06/30/2021	09/30/2026
470000 40 0	ARES DYNAMIC CREDIT ALLOCATION ARES DYNAMIC CREDIT	1			4.5.5	7 000 00	100 0000	7 440 000	7 000 000	7 000 000	1				0.000	0.040	14.10	00.450		00 (40 (000)	00 (45 (0000
17260G-40-9 17275R-AD-4	ALLOCATION	ł			1.F PL		00102.0000 00143.8960		7,000,000	7,000,000 7,516,392		(18.272)			3.030			62,452	413.000	06/16/2021	09/15/2028
1/2/3N=AU=4	U   O   U   U   U   U   U   U   U   U	4		. 1			ou j., 140.0900					(10,2/2)		L			11 M	100,022	1413,000	10/02/2009	02/ 10/2009

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Year	r								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adjus	sted Carrying					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation		Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
172967-EW-7	CITIGROUP INC BASIC	-	- "	Cilai	2.A FE		8169.6710	1.993.632	1,175,000	1,957,441	(Decrease)	(19,297)	Recognized	value	8, 125	3.153		44.022	47,734	05/27/2021	07/15/2039
172967-HT-1	CITIGROUP INC 3 3/4% Due 6/16/2024 JD16	†			2.A FE		01061490	21,229,838	20,000,000	20,291,969		(112,552)			3.750	3. 128		31,250	750,000	04/29/2019	06/16/2024
172967-JT-9	CITIGROUP INC 4.4% Due 6/10/2025 JD10	1			2.B FE		3108.9660	5, 121, 401	4,700,000	4,721,451		(5,673)			4.400			12.063	206,800	09/23/2015	06/10/2025
172967-KA-8	CITIGROUP INC 4.45% Due 9/29/2027 MS29				2.B FE		8111.5010	25,979,679	23,300,000	23,852,998		(84, 197)			4.450	3.983		264,973	1,036,850	01/19/2018	09/29/2027
172967-KJ-9	CITIGROUP INC 4.6% Due 3/9/2026 MS9	.4		.	2.B FE		3110.4190	45,272	41,000	41,695		(149)			4.600	4. 155		587	1,886	05/19/2016	03/09/2026
172967-KN-0	CITIGROUP INC 3.4% Due 5/1/2026 MN1	· <del> </del>		.	2.A FE		9 107 . 2550	10,832,720	10,100,000	10,218,519		(25, 179)			3.400	3. 108		57,233	343,400	10/05/2016	05/01/2026
172967-LJ-8	CITIGROUP INC BASIC	+		. 2	2.A FE		0122.3370	59,945,206	49,000,000	57,568,247		(165,934)			4.281	3.255		390,403	1,690,995	06/28/2021	04/24/2048
172967-LW-9 172967-MD-0	CITIGROUP INC BASIC CITIGROUP INC BASIC	+		. 2	2.A FE 2.A FE		0110.2620 0128.8310		10,000,000	10,088,414		(12, 131) (139, 849)			4.075	3.916 4.116		76,972 1,571,442		02/22/2019	04/23/2029
172967-MD-0 172967-ME-8	CITIGROUP INC BASIC	+		2	2.A FE		0110.3120		5,000,000	5,256,847		(39,849)(31,192)			3.980	3. 178				07/30/2019	03/20/2030
172967-ME-6	CITIGNOUP INC BASIC	†		2	1.G FE		0104.4600		15,000,000	15,605,206		(167,071)			3.352	1.569		93,577	335,200	10/27/2021	04/24/2025
172967-MY-4	CITIGROUP INC BASIC	1		2	1.G FE		0100.5700	100,570	100,000			(107,071)			2.561	2.561		427	1,259	04/27/2021	05/01/2032
17858P-AA-9	CITY OF HOPE/THE 5.623% Due 11/15/2043 MN15	I			1.E FE		0 140 . 1400	16,816,752	12,000,000	11,968,613		705			5.623			86,219	674,760	09/20/2013	11/15/2043
	CLARION LION FUND HOLDING LP 4.8% Due 7/1/2024 JJ1																				
18055#-AR-3					1.G		0106.9710	16,045,715	15,000,000	15,000,000					4.800	4.800		360,000	720,000	12/05/2013	07/01/2024
18055#-AU-6	CLARION LION FUND HOLDING LP SENIOR NOTES				1.G		0104.8460	4, 193, 852	4,000,000	4,000,000					3.610	3.610		60,568	144,400	05/01/2015	07/30/2025
18055#-AV-4	CLARION LION FUND HOLDING LP SENIOR NOTES	-+			1.G	12,000,00	0106.4160	12,769,880	12,000,000	12,000,000					3.710	3.710	JJ	186,737	445,200	05/01/2015	07/30/2027
18469#-AB-8	A015				1. A FE	1,639,05	6102.0000	1,671,837	1,639,056	1,639,056					4.510	4.510	۸٥	15.606	73,921	10/08/2019	10/15/2023
10403#-AD-0	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025					, ,009,00	0 102.0000	1,071,007		,003,000					4.510	4.310	AU	13,000		10/06/2019	10/ 13/2023
18469#-AC-6	A015				1.A FE	1,098,86	0102.0000	1,120,837	1,098,860	1,098,860					4.660	4.660	AO	10,810	51,207	10/08/2019	10/15/2025
184692-3#-6	CLEARBRIDGE MLP AND MIDSTREAM PREFERRED STOCK	I			1.F FE		0102.0000	4,284,000	4,200,000	4,200,000					4. 180	4.202		11,216	191, 193	12/16/2014	01/08/2023
18469P-3#-5	CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES				1.F FE	1,000,00	0102.0000	1,020,000	1,000,000	1,000,000					4.070	4.070	MJSD	339	44,421	03/10/2015	03/28/2022
	CLEARBRIDGE ENERGY MIDSTREAM SERIES B SENIOR																				
18469P-A@-9	SECURED NOTES				1.A FE	1,672,85		1,706,308	1,672,851	1,672,851					3.870	3.870		25,896	64,739	01/17/2013	02/07/2023
18469Q-3#-3 185508-B*-8	CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES	+			1.F FE	600,00		612,000	600,000 5.000.000	600,000 5,000,000					4.070	4.070 3.470		204	26,652	03/10/2015	03/28/2022
185508-B@-6	CLECO POWER LLC SENIOR NOTES				2.A FE 2.A		0105.6200 0107.2840	5,280,985		10,000,000					3.470	3.470		7,229	173,500	01/02/2017	12/16/2026
185508-C0-5	CLECO POWER LLC CLECO POWER LLC				2.A		0107.2540	12,414,496	12,000,000	12,000,000					3.170			15,850	380,400	04/03/2018	12/16/2024
	CLEVELAND BROTHERS HOLDINGS, I 4 1/4% Due	1							12,000,000	12,000,000								10,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 55/ £0 10	
18586*-AA-2	7/10/2022 JJ10				2.C PL	8,000,00	0101.3410	8, 107, 247	8,000,000	8,000,000					4.250	4.250	JJ	161,500	340,000	10/24/2017	07/10/2022
	CLEVELAND BROTHERS HOLDINGS, I 4.15% Due 2/5/2027																				
18586*-AE-4	FA5				2.C PL	8,000,00	0 105 . 6950	8,455,596	8,000,000	8,000,000					4.150	4.150	FA	134,644	332,000	11/06/2014	02/05/2027
405004 45 4	CLEVELAND BROTHERS HOLDINGS, I 4.19% Due				0.00	40.000.00	405 0000	40 500 000	40,000,000	40,000,000					4 400	4 400	101	F0 500	440.000	00 (00 (0045	44 (00 (0005
18586*-AF-1 186108-CJ-3	11/23/2025 MN15	+		-	2.C PL	10,000,00	0105.3330 5110.3570		10,000,000	10,000,000		(15,214)			4.190	4.190		53,539	419,000	08/20/2015	11/23/2025
100 100-00-0	CLEVELAND ELECTRIC ILLUM THE CLEVELAND ELECTRIC				Z.M FE		3 110.33/0	1,213,928		1, 142,803					3.300	3.323	ı n	22,830		12/ 14/ 20 10	00/ 13/2024
186108-E0-1	ILLUMIN	1			2.C	1,000,00	094.0080	940,077	1,000,000	1,000,000					3.230	3.230	FA	13,458	33,287	06/30/2020	08/01/2040
189054-AX-7	CLOROX COMPANY BASIC	Ţ		2	2.A FE		097.0140	3,880,569	4,000,000	3,928,871		1,871			1.800	2.032		9,200	36,000	10/04/2021	05/15/2030
189754-AC-8	COACH INC. BASIC	4		2	2.C FE		6 108 . 1920	546,367	505,000	501,298		585			4. 125			9,606	20,831	10/02/2020	07/15/2027
	COCA-COLA BEVERAGES FLORIDA LL COCA-COLA BEVERAGES	3		1					1												
19108#-AA-5	FLORIDA LL			.	2.B PL		0106.7990	32,039,734	30,000,000	30,000,000					3.810	3.810		361,950	1, 143,000	03/13/2018	03/07/2028
191216-CE-8	COCA-COLA CO BASIC	+		.	1.F FE		4106.7200	640,321	600,000	579,902		3,317			2.900	3.588	MN	1,740	17,400	12/14/2018	05/25/2027
191216-CW-8	COCA-COLA CO BASIC	+			1.E FE		0100.5120	13,066,577	13,000,000	13,204,309		(3,691)			2.500	2.394	JD	27,083	162,500	07/20/2021	06/01/2040
191216-CX-6 191216-CY-4	COCA-COLA CO BASIC	+			1.E FE	41,312,69	098.3460 699.3370		41,000,000 36,850,000	41,301,941 37,954,041		(10,747) (16,586)			2.600	2.563		88,833 84,448	923,000 1,013,375	10/27/2021	06/01/2050
191216-DC-1	COCA-COLA CO BASIC	+		2	1.E FE		996.2160		72.100.000	71, 331, 635		(16,586)			2.750	2.551		530.736	1,462,708	10/08/2020	03/15/2051
191216-DD-9	COCA-COLA CO BASIC	1		2	1.F FE		096.1590	30,770,931	32,000,000	31,955,578		6,932			1.000	1.023		94,222	317,333	11/16/2020	03/15/2028
191216-DL-1	COCA-COLA CO BASIC	I			1.E FE		0106.0960	58,353,028	55,000,000	58, 165, 906		(27,744)			3.000	2.713		531,667	675,000	10/28/2021	03/05/2051
191216-DQ-0	COCA-COLA CO BASIC	1			1.E FE	16,467,51	0 103. 7930	16,087,905	15,500,000	16,450,955		(16,555)			2.875	2.474	MN	69,319	222,813	07/20/2021	05/05/2041
191219-AU-8	COCA-COLA REFRESH USA 6 3/4% Due 9/15/2023 MS15			.	1.F FE	999,23	01091090	1,091,088	1,000,000	999,905		51			6.750	6.756	MS	19,875	67,500	03/26/1998	09/15/2023
	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST				1												_				
19123#-AA-6	BEVERAGES,	. 1		. 1	1.F FE	.[24,000,00	0108.2370	25,976,928	24,000,000	24,000,000	L				3.490	3.490	JD	6,980		01/08/2018	12/28/2029

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			1	nterest		Da	tes
·	_	3		5	1 -	•	8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ	-		NAIC			3			12	10	1-7	10	10	.,	10	10	20	21	22
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			1 -																		
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		C	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	5																				
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST																				
19123#-AB-4	BEVERAGES,				1.F FE	5,000,000		5,615,995	5,000,000	5,000,000					3.640	3.640		1,517	182,000	01/08/2018	12/28/2032
19416Q-EK-2	COLGATE-PALMOLIVE CO BASIC	- ‡		. 2	1.D FE		121 . 6790	34,141,772	28,059,000	27,304,038		16,958			3.700	3.866		432,576	1,038,183	02/07/2018	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO 6 3/8% Due 8/1/2037 FA1				1.G FE		134. 1510	13,415,148	10,000,000	9,965,348		1,266			6.375	6.410		265,625	637,500	08/15/2007	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO 4.2% Due 4/15/2043 A015			2	1.G FE	20,017,500		22,851,197	20,000,000	20,023,428		(2,096)			4.200	4. 185		177,333	840,000	07/05/2017	04/15/2043
196500-AA-0	COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15			. 2	2.B FE		108.6970	3,043,518	2,800,000	2,796,503		673			4.150	4. 180	FA	43,898	116,200	08/11/2016	08/15/2026
196801-A@-3	COLORCON INC SENIOR NOTES	.4			2.C	13,000,000		13,679,567	13,000,000	13,000,000					3.990	3.990	MS	142,643	518,700	06/05/2014	09/22/2024
199575-AT-8	OHIO POWER COMPANY CALL MAKE WHOLE+30BP				1.G FE	4,893,311		6,323,256	4,700,000	4,814,267		(6,884)			6.600	6.294	MS	103,400	310,200	03/26/2003	03/01/2033
20030N-AF-8	COMCAST CORP. CALL @ MAKE WHOLE +25BP	.4			1.G FE		132.2490	9,257,402	7,000,000	6,911,587		4,246			5.650	5.786	JD	17,578	395,500	10/01/2009	06/15/2035
20030N-AX-9	COMCAST CORP. 6.4% Due 5/15/2038 MN15				1.G FE	3,210,197		3,840,149	2,727,000	3, 109, 143		(14,621)			6.400	5.125	MN	22,301	174,528	09/23/2013	05/15/2038
20030N-BE-0	COMCAST CORP. 4.65% Due 7/15/2042 JJ15				1.G FE	10,094,294	123. 0400	12,057,930	9,800,000	10,051,319		(7,669)			4.650	4.455	JJ	210, 128	455,700	05/14/2015	07/15/2042
20030N-BH-3	COMCAST CORP. 4 1/4% Due 1/15/2033 JJ15				1.G FE	7,932,880	117.1960	9,375,708	8,000,000	7,956,089		3,049			4.250	4.313	JJ	156,778	340,000	01/08/2013	01/15/2033
20030N-BQ-3	COMCAST CORP. 4.6% Due 8/15/2045 FA15			2	1.G FE		. 123.8120	9,904,955	8,000,000	8,110,748		(2,680)			4.600	4.503	FA	139,022	368,000	01/05/2016	08/15/2045
20030N-BY-6	COMCAST CORP.			2	1.G FE	9.726.000	107.5100	10,750,964	10,000,000	9,833,503		29,295			3.300	3.662	FA	137,500	330,000	02/21/2018	02/01/2027
20030N-CA-7	COMCAST CORP. BASIC	1		2	1.G FE	23,444,720		25,768,348	24,000,000	23,634,534		52, 194			3.150	3.426		285,600	756,000	03/12/2018	02/15/2028
20030N-CC-3	COMCAST CORP. BASIC	I		2	1.G FE		114.5110	23,932,837	20,900,000	20,374,427		11,202			3.969	4. 128		138,254	829,521	04/30/2019	11/01/2047
20030N-CH-2	COMCAST CORP. BASIC	I		2	1.G FE			55,837,319	51,000,000	49,448,435		210,539			3.550	4.100		301,750	1,810,500	06/06/2018	05/01/2028
20030N-CK-5	COMCAST CORP. BASIC	1		2	1.G FE	10,288,572		11,497,302	10,000,000	10,273,824		(6, 185)			4.000	3.831		133,333	400,000	06/19/2019	03/01/2048
20030N-CL-3	COMCAST CORP. BASIC	1		2	1.G FE			12,149,546	10,000,000	10.028.484		(1, 157)			4.600	4.575		97,111	460,000	10/03/2018	10/15/2038
20030N-CM-1	COMCAST CORP. BASIC	1		2	1.G FE	21,913,752		27,387,240	21,400,000	21,887,777		(9,585)			4.700	4.550		212,336	1,005,800	01/09/2019	10/15/2048
20030N-DN-8	COMCAST CORP. BASIC	1			1.G FE		94.2100	3,768,401	4,000,000	3,752,247		4,847			1.500	2.255		22,667	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10/18/2021	02/15/2031
20030N-DP-3	COMCAST CORP. BASIC				1.G FE	11,488,072		10,390,366	11,600,000	11,490,999		2,352			2.450	2.494		107.364	276,306	12/15/2020	08/15/2052
20030N-DQ-1	COMCAST CORP. BASIC	1		2	1.G FE		88.8000		1,000,000			118			2.650	2.686		10,011	25,764	08/11/2020	08/15/2062
20030N-DR-9	COMCAST CORP. BASIC	1		2	1.G FE	2,910,600		2,902,336	3,000,000	2,910,958		358			2.887	3.039		14,435	17,322	10/18/2021	11/01/2051
202795-HK-9	COMMONWEALTH EDISON CO 5.9% Due 3/15/2036 MS15	-+			1.F FE	25,509,530		33,797,712	24,515,000	25,216,931		(31,967)			5.900	5.604		425,880	1,446,385	10/19/2009	03/15/2036
202795-JD-3	COMMONWEALTH EDISON CO 4.7% Due 1/15/2044 JJ15	-+		2	1.F FE	11,624,304		14,370,051	11,365,000	11,588,818		(6, 140)			4.700	4.554	II	246,305	534, 155	06/08/2015	01/15/2044
202795-JF-8		-+			1.F FE	13, 153, 118		15,002,876	13,400,000	13,236,608		13.654			3.700	3.755	JU	165,267	384,800	11/16/2021	03/01/2045
	COMMONWEALTH EDISON CO 3.7% Due 3/1/2045 MS1				1.F FE				32,600,000	35,933,936		(97,281)			4.350	3.755	M9	181,202	1,418,100	04/27/2020	
202795-JG-6 202795-JJ-0	COMMONWEALTH EDISON CO 4.35% Due 11/15/2045 MN15							39,401,138									MIN	31,471			11/15/2045
	COMMONWEALTH EDISON CO 3.65% Due 6/15/2046 JD15			. 2	1.F FE	19,974,044		21,632,877	19,400,000	19,937,708		(14,994)			3.650	3.475				10/04/2019	06/15/2046
202795-JM-3	COMMONWEALTH EDISON CO BASIC			. 2		32,227,199		35, 199, 065	29,900,000	32,131,566		(59,842)			4.000	3.532		398,667	1, 196,000	04/27/2020	03/01/2048
20451R-AB-8	COMPASS DIVERSIFIED HOLD BASIC	-+			4.A FE	4,600,000		4,837,824	4,600,000	4,600,000		(0.755)			5.250	5.250		50,983	135,508	03/03/2021	04/15/2029
205768-AS-3	COMSTOCK RESOURCES INC BASIC				4.A FE		108 . 4300	1,084,302	1,000,000	1,070,567		(2,733)			6.750	4.777		22,500	045 000	10/29/2021	03/01/2029
205887-CA-8	CONAGRA FOODS INC BASIC				2.C FE	15,599,250		15,977,247	15,000,000	15,286,705		(120,479)			4.300	3.411		107,500	645,000	04/29/2019	05/01/2024
205887-CB-6	CONAGRA FOODS INC BASIC			. Z	2.C FE		110.0060	7, 150, 414	6,500,000	6,489,172		2,526			4.600	4.648		49,833	299,000	10/15/2018	11/01/2025
205887-CC-4	CONAGRA FOODS INC BASIC				2.C FE		115. 0540	9,894,652	8,600,000	10,064,390		(124,713)			4.850	2.062		69,517	223, 100	11/10/2021	11/01/2028
205887-CE-0	CONAGRA FOODS INC BASIC			. 2	2.C FE	47,754,600		47,321,048	35,000,000	47,417,063		(276, 162)			5.400	3.356		315,000	1,890,000	03/29/2021	11/01/2048
205887-CF-7	CONAGRA FOODS INC BASIC			. 2	2.C FE	25,050,650	96.0810	24,020,320	25,000,000	25,042,759		(7,092)			1.375	1.344	MN	57,292	358,073	11/16/2020	11/01/2027
l	CONNECTICUT LIGHT & POWER CO 4.3% Due 4/15/2044	Ì		L	1										1						
207597-EG-6	A015			. 2	1.E FE	39,097,930	122 . 0470	43,937,051	36,000,000	38,790,030		(81,969)			4.300	3.773	AO	326,800	1,548,000	06/10/2019	04/15/2044
	CONNECTICUT LIGHT & POWER CO 4.15% Due 6/1/2045																				
207597-EH-4	JD1	-+		. 2	1.E FE	27,649,947		33,366,670	27,700,000	27,661,036		(931)			4 . 150	4. 153		95,796	1,149,550	11/01/2016	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & POWER CO BASIC			. 2	1.E FE		106 . 7520	427,007	400,000	391,998		1,373			3.200	3.625		3,769	12,800	12/14/2018	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & POWER CO BASIC			2	1.E FE	24,773,481		25,703,653	21,380,000	24,599,986		(80,241)			4.000	3.143	AO	213,800	855,200	10/16/2019	04/01/2048
208251-AE-8	CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015				1.G FE	34,673,000		34,201,867	26,000,000	34,330,595		(375,217)			6.950	2.142	AO	381,478	747 , 125	11/16/2021	04/15/2029
20825C-AF-1	PHILLIPS PETROLEUM CALL @> PAR OR MAKE WHOLE +15B	4			1.G FE		131.0110	12,184,023	9,300,000	9,599,669		(19,894)			5.900	5.500	AO	115,837	548,700	12/12/2005	10/15/2032
20825C-AQ-7	PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1				1.G FE	24,496,110		28,384,589	19,500,000	24,111,014		(102, 168)			6.500	4.417		528 , 125	877,500	09/21/2021	02/01/2039
20825C-AX-2	PHILLIPS PETROLEUM BASIC			2	1.G FE	3,482,520		3,376,265	3,000,000	3,462,550		(19,970)			4.300	1.734	FA	48,733		09/13/2021	08/15/2028
20826F-AC-0	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15			2	1.G FE	61,522,164	120.4320	74,547,665	61,900,000	61,553,012		7,015			4.300	4.336		340 , 106	2,661,700	11/21/2018	11/15/2044
20826F-AF-3	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15			2	1.G FE	9,882,087		10,631,251	9,300,000	9,768,142		(29,486)			4.150	3.641		49,316	385,950	11/28/2017	11/15/2034
20826F-AQ-9	CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15	.1		2	1.G FE	38,758,280	113.0410	39,564,251	35,000,000	37,630,317		(496, 176)			4.950	2.904	MS	510, 125	1,485,000	05/10/2021	03/15/2026
209111-EL-3	CONSOLIDATED EDISON INC 5.85% Due 3/15/2036 MS15			.	2.A FE	7,617,610	131.3010	9,191,052	7,000,000	7,431,246		(20,055)			5.850	5.230	MS	120,575	409,500	10/02/2009	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON INC 5.7% Due 12/1/2036 JD1				2.A FE		129. 1860	1,291,863	1,000,000	1,020,484		(868)			5.700	5.497		4,750	57,000	08/26/2009	12/01/2036
209111-FC-2	CONSOLIDATED EDISON INC 3.95% Due 3/1/2043 MS1			2	2.A FE		108.6630	5,433,129	5,000,000	5, 161,874		(5, 127)			3.950	3.724		65,833	197,500	08/08/2017	03/01/2043

### **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
209111-FD-0	CONSOLIDATED EDISON INC 4.45% Due 3/15/2044 MS15			2	2.A FE	4,576,813	117.6120	5,527,756	4,700,000	4,594,880		2,674			4.450	4.612	MS	61,583	209, 150	03/20/2014	03/15/2044
209111-FF-5	CONSOLIDATED EDISON INC 4 5/8% Due 12/1/2054 JD1			2	1.G FE	50,234,660		59,751,855	48,000,000	50,070,876		(29,542)			4.625	4.373	JD	185,000	2,220,000	11/16/2016	12/01/2054
209111-FG-3	CONSOLIDATED EDISON INC			2	2.A FE	10,367,166		11,442,007	9,700,000	10,300,096		(15,070)			4.500	4.087	JD	36,375	436,500	02/23/2017	12/01/2045
209111-FH-1	CONSOLIDATED EDISON INC 3.85% Due 6/15/2046 JD15			2	1.G FE	12,238,036		13,235,826	12,200,000	12,234,679		(904)			3.850	3.831		20,876	469,700	11/28/2017	06/15/2046
209111-FK-4	CONSOLIDATED EDISON INC 4.3% Due 12/1/2056 JD1	[		2	2.A FE	21,657,418		25,850,411	21,700,000	21,660,004		522			4.300	4.310		77,758	933, 100	04/25/2018	12/01/2056
209111-FQ-1	CONSOLIDATED EDISON INC BASIC	L	1	2	2.A FE	15,012,800		18,444,512	15,000,000	15,012,766		(167)			4.500	4.495		86,250		08/01/2018	05/15/2058
	CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON	[		Ī				,											2.0,000		
209115-A*-5	EDIONI NO. EIG TIMES II/ ON EDIONI		1	1	2.A	8,496,483	103. 7250	8,813,004							8.710	8.710	JD	2,056	748,687	10/06/2000	06/30/2022
21017#-AA-1	CONSOLIDATED TERMINALS LLC SENIOR SECURED NOTES	· · · · · · · · · · · · · · · · · · ·			2.C PL		104.5240	18,814,400	18,000,000	18,000,000					4.820	4.820		45,790	867,600	11/22/2013	12/12/2023
21036P-AQ-1	CONSTELLATION BRANDS INC 3.7% Due 12/6/2026 JD6	Ī		2	2.B FE	18,583,074		20 . 165 . 904	18,600,000	18,590,879		1.657			3.700	3.711		47.792	688,200	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			2	2.B FE	6,265,820		6,359,963	5,900,000	6,219,619		(47,721)			3.500	2.354		29,828	206,500	03/09/2021	05/09/2027
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC			2	2.B FE			27,861,652	24,600,000	25,849,782		(37,975)			4.100	3.752		381,027	1,008,600	12/17/2020	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS INC BASIC			2	2.0 FE	1,010,510		1,100,855	1,000,000	1,006,182		(1,499)			4.400	4.219		5.622	44,000	12/07/2018	11/15/2025
21036P-BC-1	CONSTELLATION BRANDS INC BASIC			2	2.B FE	7,781,278		8,374,764	7,300,000	7,659,755		(47, 106)			4.650	3.800		43,374	339,450	05/06/2019	11/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC BASIC			2	2.B FE	4,489,380		5,905,028	4,500,000	4,490,358		161			5.250	5.265		30.188	236,250	01/18/2019	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC BASIC			2	2.0 FE	1,526,310		1,580,219	1,500,000	1,520,977		(2,524)			3.150	2.937		19,688	47,250	10/30/2019	08/01/2029
21036P-BF-4	CONSTELLATION BRANDS INC BASIC			2	2.0 FE	8,836,625		8,713,669	8,500,000	8,821,435		(2,324)			2.875	2.937		40,729		09/15/2021	05/01/2029
21036P-BG-2	CONSTELLATION BRANDS INC BASIC			2	2.0 FE			39.946.446				(15, 190)			3.750	3.108					05/01/2050
21050P-BG-2 210518-CX-2				2	1.E FE				36,500,000	40,826,761		482			4.350	4.375		228, 125	1,368,750 587,250	02/09/2021 03/15/2019	
	CONSUMER ENERGY 4.35% Due 8/31/2064 FA31			2		13,424,255															08/31/2064
210518-CZ-7	CONSUMER ENERGY 3 1/4% Due 8/15/2046 FA15			2	1.E FE	4, 136, 145		4,802,746	4,500,000	4, 173,001		8,026			3.250	3.702		55,250	146,250	07/05/2017	08/15/2046
210518-DA-1	CONSUMER ENERGY BASIC			2	1.F FE	4,265,952		4,365,833	3,700,000	4,235,784		(13,963)			3.950	3.113		67,391	146,150	10/10/2019	07/15/2047
210518-DB-9	CONSUMER ENERGY BASIC	·····		2	1.E FE	9,314,214		11,145,980	9,300,000	9,313,248		(286)			4.050	4.041		48,128	376,650	05/11/2018	05/15/2048
210518-DD-5	CONSUMER ENERGY BASIC			2	1.E FE	13,595,670		17,030,261	13,500,000	13,589,992		(2,001)			4.350	4.306		123,975	587,250	01/07/2019	04/15/2049
210518-DE-3	CONSUMER ENERGY BASIC			2	1.E FE	5,687,900		5,763,301	5,000,000	5,655,246		(14,956)			3.750	3.045		70,833	187,500	10/03/2019	02/15/2050
210518-DF-0	CONSUMER ENERGY BASIC			2	1.E FE	19,515,945		20,061,701	19,200,000	19,511,074		(2,832)			3.100	3.014		224,853	440,200	10/20/2021	08/15/2050
212168-AA-6	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31				2.B FE	11, 128, 172	117.3580	13,059,794	11, 128, 172	11 , 128 , 172					6.000	6.001	FA	224,418	682, 118	09/23/2013	02/28/2033
04007# 40 4	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR					4 040 400	100 7000	4 000 050	4 000 000	4 004 000		(0.004)				4 040		44 553	404 400	00 (00 (00 40	00 (00 (0000
21867*-AB-4	NOTES				3.A	4,010,480	100./090	4,028,356	4,000,000	4,004,302		(2,334)			4.110	4.046	MS	41,557	164,400	03/26/2019	09/30/2023
	CORE LABORATORIES (US) INTERES CORE LABORATORIES																_				
21867*-AC-2	(US) INTERES				3.A	11,000,000	99.3590	10,929,467	11,000,000	11,000,000					4.090	4.090	JD	1,250	436 , 153	10/01/2020	01/12/2026
	CORE LABORATORIES (US) INTERES CORE LABORATORIES		1	1	1												_				
21867*-AD-0	(US) INTERES				3.A	5,000,000		4,942,853	5,000,000	5,000,000					4.380	4.380		608	212,308	10/01/2020	01/12/2028
21871@-AA-8	CORESITE, L.P. SENIOR NOTES	ļ			2.B PL	14,000,000		14,481,336	14,000,000	14,000,000					4.190	4.190		26,071	586,600	05/24/2016	06/15/2023
21871@-AC-4	CORESITE, LP CORESITE, LP	ļ			2.B PL	6,000,000		6,368,455	6,000,000	6,000,000					4.110	4.106		93, 160	246,600	04/23/2019	04/17/2026
218710-AD-2	CORESITE, LP CORESITE, LP				2.B PL	7,000,000		7,601,040	7,000,000	7,000,000					4.310	4.306		113,976	301,700	04/23/2019	04/17/2029
21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC .				1.F PL	12,634,672	116.5850	14,730,134	12,634,672	12,634,672					4.430	4.453	JAJ0	94,841	559,716	11/19/2018	01/31/2040
	CORIX REGULATED UTILITIES CORIX REGULATED																				
21887*-AA-2	UTILITIES	L			2.B	17,000,000	104.4940	17,764,042	17,000,000	17,000,000					3.150	3.150		52,063	535,500	05/12/2020	05/26/2030
21925D-AA-7	CORNERSTONE BUILDING BASIC	ļ		2	4.C FE	1,058,935	106.6780	1,066,783	1,000,000	1,057,184		(1,751)			6. 125	4.362		28,243		11/17/2021	01/15/2029
219350-AH-8	CORNING, INC. DEBENTURES				2.A FE	996,863	127.9490	1,279,488	1,000,000	998,612		146			6.850	6.875	MS	22,833	68,500	03/01/1999	03/01/2029
219350-AR-6	CORNING, INC. CALL @ MAKE WHOLE +35BP	<b></b>		2	2.A FE	4,832,900	120 . 0550	6,002,745	5,000,000	4,872,880		4,649			7.250	7.540	FA	136,944	362,500	06/24/2009	08/15/2036
	CORPORATION SERVICE COMPANY 4.32% Due 8/22/2023		1	1	1						· [			· [							
22006@-AB-2	FA22	ļ			2.B	13,000,000	104 . 1460	13,538,927	13,000,000	13,000,000					4.320	4.320	FA	201,240	561,600	08/07/2013	08/22/2023
22160K-AM-7	COSTCO WHOLESALE CORP BASIC	L		2	1.D FE		107.3260	536,629	500,000	486,695		2,208		[	3.000	3.548		1,792	15,000	12/14/2018	05/18/2027
22160K-AN-5	COSTCO WHOLESALE CORP BASIC	L		2	1.D FE	15,442,650		14,892,006	15,000,000			(65,587)			1.375	0.913		6,302	206,250	09/11/2020	06/20/2027
22160K-AQ-8	COSTCO WHOLESALE CORP BASIC	L		2	1.D FE	2,051,952		2,034,134	2,100,000	2,052,281		329			1.750	1.995				12/01/2021	04/20/2032
22279#-AA-2	COUSINS PROPERTIES COUSINS PROPERTIES	L	1	l	2.B	10,000,000		10.503.422	10,000,000	10,000,000					3.910	3.910		190.069	391.000	07/13/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES SENIOR UNSECURED NOTES	L			2.B	3,000,000		3,197,740	3,000,000	3,000,000					4.090	4.090		59,646	122,700	04/06/2017	07/06/2027
	COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES		1																		
22279#-AD-6	INCORPORATE	L			2.B	9,000,000	105.5300	9,497,670	9,000,000	9.000.000					3.860	3.860	JJ	168.875	347.400	06/26/2019	07/06/2028
224044-AN-7	COX COMMUNICATIONS 6.8% Due 8/1/2028 FA1	I			2.B FE		123.4720	617,361	500,000	496,430		415			6.800	6.937		14.167	34,000	08/05/1998	08/01/2028
	COX COMMUNICATIONS BASIC	Ι		2	2.B FE	4,310,592		4, 193, 426	3,900,000	4,291,427		(19, 165)			3.500	1.546		51.567	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	09/20/2021	08/15/2027
	COX COMMUNICATIONS BASIC	[		2	2.B FE	2.872.140		2,821,302	3,000,000	2,873,357		1.217			2.950	3. 175		22, 125	44.250	07/27/2021	10/01/2050

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
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	<b>.</b>		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
224044-CN-5	COX COMMUNICATIONS BASIC	+		2	2.B FE		100.0270		20,400,000	20, 425, 196		(100)			2.600	2.585		23,573	284,353	10/21/2021	06/15/2031
225655-A@-8	CRESCENT CAPITAL BDC INC CRESCENT CAPITAL BDC INC . CROWN CASTLE INTL CORP. 3.7% Due 6/15/2026 JD15				2.C FE		103.8380		10,000,000	10,000,000		4 005			4.000	4.000		148,889	148,000	02/05/2021	02/17/2026
22822V-AC-5 22822V-AH-4				2	2.C FE		107.2810		4,700,000	4,693,119		1,395 .			3.700	3.736		7,729	173,900	04/26/2016	06/15/2026
22822V-AH-4 22822V-AM-3	CROWN CASTLE INTL CORP. BASIC	+		2	2.C FE 2.C FE		107.6670		775,000 3,000,000			(179)			5.200	3.621		9,429 58,933	28,288 156,000	12/18/2017 04/21/2020	09/01/2027
22822V-AN-3	CROWN CASTLE INTL CORP. BASIC	+		2	2.0 FE		1.128.6130		3,500,000	3,832,708		(18,483)			3.300	2.109		57,750	33,000	04/21/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP. BASIC	+		2	2.0 FE				1,000,000	1,037,185		(18,697)			2.250	1.791			24,375	07/16/2020	01/15/2031
22822V-AX-9	CROWN CASTLE INTL CORP. BASIC			2	2.0 FE	1,042,750			1,000,000	11,426,019		(3,871)			2.230	2.944			24,375	07/16/2020	01/15/2031
22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC	1			2.6 FE	10,361,69		12,356,857	10,362,341	10,360,380		63			5.371	5.409		1,546		11/08/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC	1			2.B PL		109.0640	27,304,754	25.035.593	25,035,593					3.850	3.867	MJSD	2,677	963,870	09/12/2017	03/31/2041
231021-AQ-9	CUMMINS ENGINE CO 4 7/8% Due 10/1/2043 A01	1		2	1.E FE		132.2510		20,300,000	21,738,553		(40,706)			4.875	4.359		247,406	989,625	11/20/2018	10/01/2043
231021-AS-5	CUMMINS ENGINE CO BASIC	1		2	1.F FE		93.9360	47,907,302	51,000,000	50,761,471		5,628			2.600	2.623		442,000	1,351,783	09/22/2020	09/01/2050
231021-AT-3	CUMMINS ENGINE CO BASIC				1.F FE		94.7760	4.738.816	5,000,000	4,976,333		2.540			1.500	1.559		25.000	76,458	10/06/2020	09/01/2030
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC	I		2	4.B FE		103. 9160	7,413,387	7,134,000	7 , 146 , 456		(409)			6.750	6.002	JJ	240,773	312,795	11/10/2021	07/01/2026
23157#-AG-4	CURTISS WRIGHT CORPORATION SERIES G SENIOR NOTES	I			2.C		105.2950		10,800,000	10,800,000					3.850	3.850		173,250	415,800	02/07/2013	02/26/2025
	CURTISS WRIGHT CORPORATION CURTISS WRIGHT																	·			
23157#-AK-5	CORPORATION				2.C	13,000,000	102.2400	13,291,217	13,000,000	13,000,000					3.100	3. 100	FA	154,483	403,000	05/15/2020	08/13/2030
	CURTISS WRIGHT CORPORATION CURTISS WRIGHT																				
23157#-AL-3	CORPORATION				2.C	7,000,000	103.1760	7,222,293	7,000,000	7,000,000					3.200	3.200	FA	85,867	224,000	05/15/2020	08/13/2032
233254-AA-9	DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC				2.C PL		100.9740		23,611,552	23,611,552					3.510	3.511		209,493	755,097	10/29/2020	09/30/2040
233331-AZ-0	DTE ENERGY COMPANY BASIC			2	2.B FE		106.7350		5,600,000	5,697,189		(17,673)			3.800	3.417		62,658	212,800	01/09/2018	03/15/2027
23338V-AD-8	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1			2	1.E FE		121 . 4840		9,700,000	11,100,613		(43,086)			4.300	3.360		208,550	417,100	12/04/2019	07/01/2044
23338V-AE-6	DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15			2	1.E FE		111. 4350		22,500,000	22,810,520		(9,994)			3.700	3.605		245, 125	832,500	10/16/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO 3.7% Due 6/1/2046 JD1			2	1.E FE		112.8670	12,415,417	11,000,000	11,238,839		(6,296)			3.700	3.564		33,917	407,000	07/07/2017	06/01/2046
23338V-AG-1	DTE ELECTRIC CO BASIC	. +		2	1.E FE		113.7050		12,200,000	12,224,939		(602)			3.750	3.737		172,833	457,500	06/10/2019	08/15/2047
23338V-AH-9	DTE ELECTRIC CO BASIC	+		2	1.E FE		120.3770		7,000,000	8,050,589		(25,804)			4.050	3. 193		36,225	283,500	10/22/2019	05/15/2048
23338V-AJ-5 23338V-AM-8	DTE ELECTRIC CO BASIC	+		2	1.E FE		118.9360	72,551,049	61,000,000	63, 100, 395		(51,715)			3.950	3.735 1.447			2,409,500	10/15/2019	03/01/2049
	DTE ELECTRIC CO BASIC	+		2			103. 2510			1,647,326		(15,371) . 1.446			2.625			13, 125	39,375		03/01/2031
23338V-AP-1 23355L-AM-8	DTE ELECTRIC CO BASIC	+		2	1.E FE 2.B FE		107.9390	20,616,260	19,100,000 2,100,000	19,113,526 2,047,264		1,446			3.250	3.245 2.788		155, 188	279,319	10/20/2021	04/01/2051
233835-AQ-0	DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18	+		٠٠٠٠٠٠٠	2.B FE		198.0280	2,084,511		2,047,264		(12.052)			8.500	6.837		53.881	119,000	12/13/2002	09/15/2028
233851-CS-1	DAIMLER FINANCE NA LLC 8 1/2% DUE 1/18/2031 JJ18	·			1.G FE		100.0130		1,400,000	17,000,470		(33,582)			2.850	2.648		235,521	484,500	05/08/2017	01/16/2031
233851-CU-6	DAIMLER FINANCE NA LLC BASIC	1			1.0 FE		1.100.0130	5, 171, 369	4,800,000	5, 194, 376		(22, 157)			3.450	1.725			27,600	09/21/2021	01/06/2027
233851-DD-3	DAIMLER FINANCE NA LLC BASIC	1			1.G FE		102.7610		33,517,000	33,534,933		41,210			3.450	3.300		402,344	1,039,070	11/16/2021	02/22/2023
23386#-AG-7	DATRY FARMERS OF AM INC 3.61% Due 12/17/2022 JD17	1			2.B		102.7010		21,000,000	21,000,000					3.610	3.610		29,482		10/12/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AM INC SENIOR NOTES				2.B		104. 6940		12,000,000	12,000,000					3.690	3.690		215,250	442,800	10/28/2014	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AM INC SENIOR NOTES	1			2.B		104.0340		2,000,000	2,000,000					3.790			36,847	75,800	10/28/2014	01/06/2027
	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF	1					[		2,000,000	2,000,000		[			[						
23386#-AU-6	AMERICA, INC	1			2.B FE	5,000.000	116.7030	5,835,131	5,000,000	5,000,000		L			4.930	4.930	JJ	119,826	246,500	01/08/2019	01/03/2031
	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF					,		,,	,	,								,	, .		
23386#-AV-4	AMERICA, INC				2.B FE	1,000,000	120.0000	1,200,000	1,000,000	1,000,000					5.030	5.030	JJ	24,451	50,300	01/08/2019	01/03/2034
237194-AM-7	DARDEN RESTAURANTS INC BASIC	.		2	2.B FE	4,697,74	115.6840	5,437,139	4,700,000	4,697,853		42			4.550	4.553	FA	80,788	213,850	02/07/2018	02/15/2048
240019-BV-0	DAYTON POWER & LIGHT CO 3.95% 6/15/2049 JD			2	2.A FE	29,510,40	114.0820		29,400,000	29,507,540		(2,435)		L	3.950	3.927		51,613	1, 161, 300	04/15/2020	06/15/2049
244098-A#-6	DEER PARK REFINING L.P. DEER PARK REFINING L.P				2.C FE		106.3260	4,784,677	4,500,000	4,500,000		ļ l			4.210	4.210		83, 148	189,450	07/27/2018	07/23/2030
244098-A@-8	DEER PARK REFINING L.P. DEER PARK REFINING L.P				2.C FE		105. 5510	9,499,562	9,000,000	9,000,000					4.150	4. 150		163,925	373,500	07/27/2018	07/23/2028
244199-BD-6	DEERE & CO. 5 3/8% Due 10/16/2029 A016				1.F FE		124. 0480	9,923,813	8,000,000	7,990,425		966			5.375	5.394		89,583	430,000	10/13/2009	10/16/2029
244199-BF-1	DEERE & CO. 3.9% Due 6/9/2042 JD9			2	1.F FE		118.8770	30,313,713	25,500,000	25,423,920		(1,178)			3.900	3.908		60,775	994,500	07/16/2020	06/09/2042
244199-BH-7	DEERE & CO. BASIC			2	1.F FE		104. 5360	18,293,723	17,500,000	18,270,476		(202, 126)			2.750	1.342		101,597	412,500	11/17/2021	04/15/2025
244199-BK-0	DEERE & CO. BASIC			2	1.F FE		119.9740	36,711,976	30,600,000	37,110,646		(56,500)			3.750	2.661		242,250	463, 125	10/28/2021	04/15/2050
24422E-UE-7	JOHN DEERE CAPITAL CORP BASIC	+			1.F FE		106.7500	10,674,964	10,000,000	10,587,015		(177,555)			3.450	1.562		103,500	345,000	03/10/2020	03/13/2025
24422E-UH-0	JOHN DEERE CAPITAL CORP BASIC	+			1.F FE		103.7560		6,000,000	6,001,401		(938)			3.450	3.433		13,800	207,000	06/08/2018	06/07/2023
24422E-UM-9	JOHN DEERE CAPITAL CORP BASIC	+			1.F FE		104. 9750		2,500,000	2,499,830		91 .			3.650	3.654		20,024	91,250	10/09/2018	10/12/2023
24422E-UU-1	JOHN DEERE CAPITAL CORP BASIC			I	1.F FE	12,492,250	110 . 1530	2.753.829	2,500,000	2,494,170	L	703		L	3.450	3.487	MS	27,313	86.250	03/04/2019	03/07/2029

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	_	Fair Value	10	11			usted Carrying	g Value			I	nterest		Da	tes
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Data		When	Due and	Received		
	D		g	Bond						Carrying	-		Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
24422E-VK-2	JOHN DEERE CAPITAL CORP BASIC				1.F FE		97.2620	21, 105,845	21,700,000	21,368,273		16,342			0.700			70,043		11/04/2021	01/15/2026
24422E-VL-0	JOHN DEERE CAPITAL CORP BASIC				1.F FE	11,468,83		11,422,311	12,000,000	11,486,188		17,358			1.450	1.969		80,233	53,006	11/16/2021	01/15/2031
24422E-VS-5	JOHN DEERE CAPITAL CORP BASIC DELAWARE NORTH COMPANIES. INC SENIOR SECURED NOTES				1.F FE	49,974,25	99.8130	49,906,287	50,000,000	49,973,630		(620)			2.000	2.006	JD	38,889	500,000	11/16/2021	06/17/2031
24617#-AA-9	DELAMANE NUMBER COMPANIES, INC SENIOR SECURED NOTES				2.B PL	11 266 00	1.106.9700	12,159,047	11,366,804	11,366,804					3.820	3.820	MN	66,338	439,895	10/21/2014	11/06/2034
2401/T-MA-9	DELAWARE NORTH COMPANIES. INC DELAWARE NORTH	ļ			£.0 FL	11,300,80	100.9/00	12, 108,04/	11,300,604	11,000,004		ļ			3.020	3.020	niiv	00,338	408,090	10/ 2 1/ 20 14	11/00/2004
24617#-AC-5	COMPANIES. IN	1			2.B PL	4,200,00	104. 9370	4,407,347	4,200,000	4,200,000		]			3.490	3.488	MN	19, 137	106,271	12/18/2020	11/14/2034
L-1011 II NO U	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH	1							, 200,000											12/ 10/ 2020	17 1-7 2007
24617#-AD-3	COMPANIES. IN	1			2.B PL	2,800,00	. 104.9370	2,938,231	2,800,000	2,800,000					3.490	3.489	MN	12,758	70,847	12/18/2020	11/14/2034
24618#-AG-5	DELAWARE NORTH SERIES 2013 SENIOR NOTES	1			3.A	9,000,00		9,069,194	9.000.000	9,000,000					3.930	3.930		148.358	500,700	03/21/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH SENIOR NOTES				3.A	15,000,00		14,496,971	15,000,000	15,000,000					3.400	3.400		22,667	656,562	01/02/2017	12/15/2026
24618#-AK-6	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC	I			3.A		98.6760	8,880,816	9,000,000	9,000,000					4.040	4.040		11,110	449,350	01/08/2018	12/20/2027
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC				3.A		97.7490	4,887,431	5,000,000	5,000,000					4.290	4.290	JD	6,554	262, 139	01/08/2018	12/20/2032
	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH																				
24618#-AM-2	COMPANIES, INC				3.A	5,000,00		5,062,141	5,000,000	5,000,000					4.640	4.640		66,378	302,000	03/29/2019	03/18/2029
24703D-BE-0	DELL INT LLC / EMC CORP BASIC	ļ		2	2.C FE		99.0110	11,881,303	12,000,000	11,963,380		60			3.375	3.396		20,250		12/06/2021	12/15/2041
24703T-AA-4	DELL INT LLC DELL INT LLC			2	2.B FE		105.6090	139,404	132,000	133,391		(539)			5.450	4.603		320	3,597	06/22/2021	06/15/2023
24703T-AD-8	DELL INT LLC 6.02% Due 6/15/2026 JD15	ļ		2	2.B FE		115.8750	7 , 126 , 333	6, 150, 000	6,492,874		(38,327)			6.020	4.550		16,455	185, 115	06/22/2021	06/15/2026
24703T-AH-9	DELL INT LLC 6.2% Due 7/15/2030 JJ15			2	2.B FE		126 . 4070	17,570,609	13,900,000	17,508,190		(143,462)			6.200	2.686		397,386	275,900	11/10/2021	07/15/2030
24703T-AJ-5	DELL INT LLC 8.1% Due 7/15/2036 JJ15			2	2.B FE		152.6330	824,218	540,000	714,007		(4,462)			8.100	4.899		20, 169	21,870	06/22/2021	07/15/2036
247150-AQ-7	DELOITTE LLP SERIES B SENIOR NOTES				1.G		104. 8520	12,582,288	12,000,000	12,000,000					4.400	4.400		99,733	527,950	09/26/2013	10/23/2023
247150-AS-3	DELOITTE LLP DELOITTE LLP				1.F		104.2950	19,816,116	19,000,000	19,000,000					3.320	3.320		94,620	630,800	04/23/2020	05/07/2025
247150-AT-1	DELOITTE LLP DELOITTE LLP				1.F		106.0130	16,962,070	16,000,000	16,000,000					3.460	3.460		83,040	553,600	04/23/2020	05/07/2027
247150-AU-8 247150-AV-6	DELOITTE LLP DELOITTE LLP				1.F	17,000,000	107.9640	18,353,866	17,000,000	17,000,000					3.560	3.560		90,780	605,200	04/23/2020	05/07/2030
247 150-AV-6 24906P-B#-5	DELOITTE LLP DELOITTE LLP				1.F 2.B	3,359,40		14,308,224	13,000,000	3,411,000				(253,800)	3.660	3.660		71,370	475,800 34,830	10/05/2016	05/07/2032
250847-EB-2	DETROIT EDISON CO CALL @ MAKE WHOLE +30BP						2 144.0610	3,433,161	2,334,000	2,405,167		(2,961)		(200,000)	6.625	6.300		5,943 12,886	154,628	09/25/2007	10/27/2024
25162V-AA-0	DEUTSCHE POST AG DEUTSCHE POST AG				1.G PL		1.144.0010		13,500,000	13,500,000		(2,901)			3.010	3.021		63.210		03/10/2021	05/05/2035
25179M-AL-7	DEVON ENERGY CORP. 5.6% Due 7/15/2041 JJ15			2	2.C FE		1.125.8890	1,636,560	1,300,000	1,314,030		(400)			5.600	5.508		33,569	72,800	10/07/2020	07/15/2041
25179M-AN-3	DEVON ENERGY CORP. 4 3/4% Due 5/15/2042 MN15			2	2.0 FE		125.0090	14,116,692	12,200,000	11,810,596		12,550			4.750	4.993		74,047	555,750	07/27/2021	05/15/2041
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15	T		2	2.0 FE		3121.5530		36.750.000	34,356,181		21,105			5.000	5.407		81.667	1,837,500	03/03/2021	06/15/2045
25179M-AV-5	DEVON ENERGY CORP. 5.85% Due 12/15/2025 JD15			2	2.0 FE		1114.4100	11,269,431	9,850,000	9,653,319		42,394			5.850	6.430		25,610	576,225	04/16/2020	12/15/2025
25245B-AA-5	DIAGEO INVESTMENT CORP 4 1/4% Due 5/11/2042 MN11	I		Ī	1.G FE		122.2510	21,393,895	17,500,000	17,766,895		(8,434)			4.250	4. 137		103,299	743,750	02/21/2019	05/11/2042
25277L-AC-0	DIAMOND SPORTS GR/DIAMON BASIC	Ι		2	6. FE		27.9620	1,845,473	6,600,000	1,845,473	(1,828,969)	238,074			6.625	19.456		165, 183	437,250	10/27/2020	08/15/2027
25466A-AD-3	DISCOVER BANK 4.2% Due 8/8/2023 FA8	1			2.B FE		104.9430	1,574,146	1,500,000	1,498,496		889			4.200	4.265		25,025	63,000	12/14/2018	08/08/2023
25466A-AJ-0	DISCOVER BANK 3.45% Due 7/27/2026 JJ27	1		2	2.B FE		2105.9330	15,042,554	14,200,000	14,211,892		(2,539)			3.450	3.429		209,568	489,900	10/26/2016	07/27/2026
25466A-AP-6	DISCOVER BANK BASIC	1		2	2.B FE	31,747,32	113.6090	30,958,506	27,250,000	31,500,977		(247,060)			4.650	2.041	MS	380, 138	523, 125	09/23/2021	09/13/2028
25466A-AR-2	DISCOVER BANK BASIC	ļ		2	2.B FE		101.3160	26,646,119	26,300,000	26,968,929		(42,456)			2.700	2.342		286,013	426,600	06/10/2021	02/06/2030
254687-CZ-7	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS	ļ		2	2.A FE		105. 9260	9,263,211	8,745,000	8,798,144		(20,275)			3.700	3.441	MS	95,272	323,565	11/26/2019	09/15/2024
254687-DK-9	DISNEY WALT PRODUCTIONS 3.375% 11/15/2026 MN 15			2	2.A FE		107.5760	10,004,523	9,300,000	9, 225, 163		13,836			3.375	3.556		40,106	313,875	11/26/2019	11/15/2026
254687-DZ-6	DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15				1.G FE		139.9850	92,390,221	66,000,000	76,053,638		(33,507)			6.200	4.495		181,867	3,208,500	11/16/2021	12/15/2034
254687-EB-8	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15	ļ			1.G FE		143.2280	35,807,016	25,000,000	24,680,710		13,678			6.400	6.541		71,111	1,600,000	11/26/2019	12/15/2035
254687-ET-9	DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 A01	<b></b>			2.A FE		137.6700	17,897,086	13,000,000	13,071,957		(1,718)			5.400	5.357		175,500	702,000	11/26/2019	10/01/2043
254687-EX-0	DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 AO 15	ļ		2	1.G FE		130.9440	8,511,385	6,500,000	7,397,964		(22,920)			4.950	4.030		67,925	321,750	11/26/2019	10/15/2045
254687-FS-0	DISNEY WALT PRODUCTIONS BASIC			2	1.G FE		131.8360	29,003,946	22,000,000	29,910,376		(185,795)			4.700	2.821		281,478	1,034,000	12/14/2020	03/23/2050
254687-FV-3	DISNEY WALT PRODUCTIONS BASIC	ļ			1.G FE		101.1780	101, 178	100,000	102,294		(338)			1.750	1.166		817	875	05/19/2021	01/13/2026
254687-FW-1	DISNEY WALT PRODUCTIONS BASIC	ļ			1.G FE		101.8880	20,377,692	20,000,000	20,961,476		(151,810)			2.200	1.367		205,333	513,333	11/16/2020	01/13/2028
254687-FX-9	DISNEY WALT PRODUCTIONS BASIC				2.A FE		103. 9460	2,598,642	2,500,000	2,703,554		(20,695)			2.650	1.675		30,917	77,292	11/19/2020	01/13/2031
254687-FZ-4	DISNEY WALT PRODUCTIONS BASIC			2	1.G FE		113.1480	24,892,494	22,000,000	24,905,037		(62,020)			3.600	2.910		369,600	636,000	03/03/2021	01/13/2051
254687-GA-8	DISNEY WALT PRODUCTIONS BASIC			۷	1.G FE		116.1510	4,065,279	3,500,000	4,242,184		(2,861)			3.800	2.877		17,733	66,500	09/21/2021	05/13/2060
25468P-DB-9	WALT DISNEY COMPANY/THE BASIC	t			2.A FE		118.7320	10,092,256	8,500,000	8,347,361 1,523,181		4,012			4. 125	4.250		29,219	350,625	06/14/2018	06/01/2044
25470D-AD-1 25470D-AJ-8	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1 DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043 A01				2.0 FE 2.0 FE		1137.6760	2,065,141	1,500,000	1,523,181		(660)			6.350	6.208		7,938	95,250 916.500	06/02/2010	06/01/2040
4J4/UU-NJ-0	DISCOVERI COMMUNICATIONS 4 //OB DUE 4/1/2043 AUT	L		1	. <b>.</b> ∠ . ∪ ΓĽ		+ 1 110.02/0			10,013,208		11,942			4.0/0	3.0/2	ΛU	223, 123	UUC, 01 E	13/201/	04/01/2040

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	Interest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC	-	- "	2	2.0 FE		9108.6130	35,733,540	32,900,000	32,597,209	(Decrease)	41,912	rtecognized	value	3.950	4.119		364.596	1,299,550	05/02/2019	03/20/2028
25470D-AN-0	DISCOVERY COMMUNICATIONS BASIC	· † · · · ·		2	2.0 FE		0119.3560	6,683,953	5,600,000	5,595,174		198			5.000	5.008		78,556	280,000	09/07/2017	09/20/2037
25470D-BH-1	DISCOVERY COMMUNICATIONS BASIC	+		2	2.0 FE		0117.6720	25,887,796	22,000,000	26,897,438		(91,263)			4.650	3.406		130,717	906,750	08/16/2021	05/15/2050
25470D-BJ-7	DISCOVERY COMMUNICATIONS BASIC	1		2	2.0 FE		2 106 . 9260	213,852	200,000	221,425		(2,067)			3.625	2.179		926	7,250	02/17/2021	05/15/2030
25470D-BL-2	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS .	1		2	2.0 FE		0 105.3010	11,372,488	10,800,000	10,826,449		540			4.000	3.986		127,200	204,000	12/20/2021	09/15/2055
25470X-AJ-4	DISH DBS CORP	1			4.C FE		0101.6920	1,016,915	1,000,000	1,006,772		(12, 145)			5.875	4.587		27,090	58,750	05/03/2017	07/15/2022
256677-AC-9	DOLLAR GENERAL 3 1/4% Due 4/15/2023 A015	1		2	2.B FE	3,221,81		3, 168, 164	3,091,000	3,113,646		(21, 187)			3.250	2.533		21,208	100,458	08/04/2016	04/15/2023
256677-AD-7	DOLLAR GENERAL 4.15% Due 11/1/2025 MN1			2	2.B FE	8,386,89		9, 137, 382	8,400,000	8,394,395		1,323			4.150	4.169		58, 100	348,600	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL			2	2.B FE	6,495,19		7, 124, 552	6,500,000	6,497,246		461			3.875	3.884		53, 174	251,875	03/28/2017	04/15/2027
256677-AH-8	DOLLAR GENERAL BASIC	·		2	2.B FE	6, 179, 65		5,776,912	5,000,000	6, 149, 137		(26,543)			4. 125	2.912		50,417	206,250	11/04/2020	04/03/2050
25730#-AA-8	DOMINION ENERGY QUESTAR DOMINION ENERGY QUESTAR				2.A	15,000,00	0105.2130	15,782,013	15,000,000	15,000,000					3.530	3.530	JJ	222,096	529,500	02/06/2018	01/31/2028
0574011 441 0	DOMINION RESOURCES INC CALL @ MAKE WHOLE +25BP LNG	i			0.0.55	0 005 07		4 000 704		0.740.000		4 007			0.000	0.500		70.400	200 400	0.4 (00 (0000	00 (45 (0000
25746U-AN-9	18				2.B FE	3,665,07		4,998,761	3,800,000	3,716,039		4,937			6.300	6.582		70,490	239,400	01/30/2009	03/15/2033
25746U-BM-0 25746U-CK-3	DOMINION RESOURCES INC 4.9% Due 8/1/2041 FA1 DOMINION RESOURCES INC 2.85% Due 8/15/2026 FA15			2	2.B FE		6123 . 3890 5104 . 3680	4,935,571	4,000,000 100,000	3,965,893		1,012			4.900	4.969		81,667 1,077	196,000	01/25/2016 08/04/2016	08/01/2041
25746U-DL-0	DOMINION RESOURCES INC 2.85% Due 8/15/2026 FA15			2	2.B FE		897.9540	11,558,603	11,800,000	99,983		852			2.850	2.834		102,513	2,800	12/16/2021	08/15/2026
260543-BY-8	DOW CHEMICAL 9.4% Due 5/15/2039 MN15			٠	2.B FE		097.9340	17,973,393	10,000,000	13,443,732		(108,652)			9.400	6.146		120,111	940,000	01/05/2011	05/15/2039
260543-CE-1	DOW CHEMICAL 5 1/4% Due 11/15/2041 MN15			2	2.B FE		4 129. 2010	29,005,577	22.450.000	22,520,114		(2,384)			5.250	5.223		150,602	1, 178, 625	11/21/2013	11/15/2041
260543-DD-2	DOW CHEMICAL BASIC	1		2	2.B FE		1 108 . 4290	40,443,965	37,300,000			(11,713)			3.600	3.487		171.580	1,637,470	10/23/2020	11/15/2050
26078J-AD-2	DowDuPont Inc BASIC			2	2.A FE		8115.9100	20,284,318	17,500,000	19,033,005		(95,025)			4.725			105,656	626,063	11/16/2021	11/15/2028
	DYAL CAPITAL PARTNERS IV DYAL CAPITAL PARTNERS IV	T				,		, ,	, ,			, ,						.,	, .		
26113*-AA-7	ISS B				1.F PL	7,000,00	0108.6200	7,603,382	7,000,000	7,000,000					3.650	3.650	FA	91,554	127,750	02/05/2021	02/22/2041
	DYAL CAPITAL PARTNERS IV DYAL CAPITAL PARTNERS IV																				
26113@-AA-5	ISS A				1.F PL	13,000,00		14, 120, 567	13,000,000	13,000,000					3.650	3.650		170,029	237,250	02/05/2021	02/22/2041
26138E-AS-8	DR PEPPER SNAPPLE GROUP BASIC			2	2.B FE	466,06		530,693	500,000	479,700		4,694			3.400	4.556		2, 172	17,000	12/14/2018	11/15/2025
263901-AF-7	DUKE ENERGY INDIANA INC BASIC	+		2	1.F FE	8, 176, 22		8,197,039	6,500,000	8,169,780		(6,440)			4.900	3.211		146,864		11/16/2021	07/15/2043
264414-AX-1 26441C-AT-2	Duke Realty Corp BASIC	- +		2	2.A FE 2.B FE		097.9190 4107.1450		19,000,000			922			2.250	2.368		60,563		12/16/2021	01/15/2032
26441C-BM-6	DUKE POWER 3 3/4% DUE 9/1/2046 WS1	+		2	2.B FE		01017570					(226)			3.750	3.769		408,750	169,583	11/16/2021	06/15/2041
26441C-BN-4	DUKE POWER BASIC	†		2	2.B FE		5103.9530	5,717,404	5,500,000	5,736,646		(239)	•		3.500	3.237		8,556	98,924	12/09/2021	06/15/2051
26442C-AB-0	DUKE ENERGY CAROLINAS 6% Due 1/15/2038 JJ15	Ť			1.F FE		0139. 1320	9,739,220	7.000.000	7.685.674		(27, 102)			6.000	5.099		193.667	420.000	10/02/2009	01/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS BASIC	1.		2	1.F FE		51177450	588,726	500,000	570,200		(2,548)			4.250	3.269		944	21,250	12/12/2019	12/15/2041
26442C-AP-9	DUKE ENERGY CAROLINAS BASIC	I		2	1.F FE		0111.8470	19,013,935	17,000,000	18,873,570		(33,248)			3.750	3.076		53, 125	506,250	11/16/2021	06/01/2045
26442C-AR-5	DUKE ENERGY CAROLINAS BASIC	4		2	1.F FE		0 113.3900	3,401,712	3,000,000	2,879,646		2,849			3.875	4.139		34,229	116,250	09/07/2018	03/15/2046
26442C-AS-3	DUKE ENERGY CAROLINAS BASIC			2	1.F FE		2105.9590	9,854,199	9,300,000	9,097,159		37,264			2.950	3.436		22,863	274,350	03/12/2018	12/01/2026
26442C-AX-2	DUKE ENERGY CAROLINAS BASIC			2	1.F FE		5111.3530	8,351,511	7,500,000	7,742,084		(32,044)			3.950	3.402		37,854	296,250	02/22/2019	11/15/2028
26442E-AE-0	DUKE ENERGY OHIO INC BASIC			2	1.F FE		7109.8680	19,309,276	17,575,000	16,848,967		16,542			3.700	3.961		28,901	650,275	11/06/2019	06/15/2046
26442E-AG-5	DUKE ENERGY OHIO INC BASIC	+		2	1.F FE		0 120 . 4870	6,024,354	5,000,000	5, 174, 174		(3,577)			4.300	4.084		89,583	215,000	03/19/2019	02/01/2049
26442R-AD-3	DUKE ENERGY PROGRESS LLC 4.15% Due 12/1/2044 JD1	+		2	1.F FE		0117.6800	16,475,215	14,000,000	15,604,021		(16,014)			4.150	3.409		48,417	435,750	11/16/2021	12/01/2044
26442U-AB-0 26442U-AH-7	DUKE ENERGY PROGRESS LLC BASIC			2	1.F FE		5119.6580	7,777,778		7,746,728		(4,327)			4.200	3.039		103, 133	004 000	11/16/2021	08/15/2045
26442U-AH-7 26443T-AA-4	DUKE ENERGY PROGRESS LLC BASIC			2	1.F FE		5108.1600 0112.1470	7,030,415		6,542,797 9,557,941		(5,617)			3.450	3.340		66,029 47,917		07/16/2019	03/15/2029
26443T-AC-0	DUKE ENERGY INDIANA INC 3 3/4% DUE 5/15/2046 MINTS .			2	1.F FE	7,990,16		7,546,562	8,000,000			217			2.750	2.756	ΔΩ		220,000	03/15/2017	04/01/2050
26444H-AA-9	DUKE ENERGY FLORIDA LLC 3.4% Due 10/1/2046 A01	†		2	1.F FE		094.3320		20,500,000			3.715			3.400	3.309	AO			11/16/2021	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC BASIC			2	1.F FE		0119.6760	19, 148, 109	16,000,000	15,992,344		155			4.200	4.203	JJ	309,867	672,000	09/14/2018	07/15/2048
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES	1			1.G PL		9 115. 3630	9,940,281	8,616,529	8,616,529		133			4.170	4. 170	JD	998	359,309	01/23/2015	12/31/2041
26875P-AT-8	EOG RESOURCES INC BASIC	1		2	1.G FE		0 135.8140	2,037,211	1,500,000	2,037,684		(3,336)			4.950	3.032		15,675	37, 125	09/21/2021	04/15/2050
26884A-BB-8	ERP OPERATING LP BASIC			2	1.G FE		5 126 . 1990	28,394,745	22,500,000	28,765,508		(70,267)			4.500	2.795		506,250		11/16/2021	07/01/2044
26884A-BD-4	ERP OPERATING LP BASIC			2	1.G FE	11,054,10	0 105. 9820	10,598,185	10,000,000	10,793,511		(246,264)			3.375	0.831	JD	28, 125	337,500	12/08/2020	06/01/2025
26884A-BG-7	ERP OPERATING LP BASIC			2	1.G FE		0106.9830	5,349,144	5,000,000	5,430,345		(76,779)			3.250	1.562		67,708	162,500	07/01/2020	08/01/2027
26884A-BJ-1	ERP OPERATING LP BASIC			2	1.G FE		6108.9070	17,207,333	15,800,000	15,718,469		10,992			3.500	3.590		184,333	553,000	07/16/2019	03/01/2028
26884A-BK-8	ERP OPERATING LP BASIC			2	1.G FE		0113.2350	7,926,469	7,000,000	8,079,515		(44,405)			4 . 150	1.694		24,208	145,250	09/14/2021	12/01/2028
26884A-BM-4	ERP OPERATING LP BASIC	. L		2	1.G FE	3,450,62	5 102. 6990	3,594,472	3,500,000	3,459,769	L	4,379			2.500	2.658	FA	33,056	87,500	12/16/2019	02/15/2030

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11	Change		usted Carrying					nterest		Da	
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			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-		Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par			tization)	Temporary		Rate	Rate	When	Due and	Received		Maturity
	Description	e	g	Char		Cost	Value	Value	Value	Carrying Value	Increase/		Impairment	Carrying	of	of	Paid			A aguira d	Date
Identification 26884A-BN-2	Description  ERP OPERATING LP BASIC	е	l II	char	Symbol 1.G FE		096.9910	2,909,717	3,000,000	2,922,418	(Decrease)	Accretion 1,738	Recognized	Value	1.850		Palu	Accrued 21,892	During Year	Acquired 10/04/2021	08/01/2031
26884T-AE-2	ERAC USA FINANCE LLC 5 5/8% Due 3/15/2042 MS15			۷	2.A FE		0136.0210	19,450,976	14,300,000	14,627,643		(8,765)			5.625	2.150	MS	21,892		10/04/2021	03/15/2042
26884U-A@-8	EPR PROPERTIES SERIES B SENIOR NOTES				2.0 FE		699.2900	11,265,728	11,346,276	11,346,276		(0,703)			4.560	4.560		185,398	631,169	07/22/2016	08/22/2026
269246-BQ-6	E Trade Group Inc BASIC			2	2.A FE		8108.6020	6,407,540	5.900.000	5,647,185		38.300			3.800	4.672		79,093	224,200	01/30/2019	08/24/2027
269246-BS-2	E Trade Group Inc BASIC	1		2	2.A FE	18,933,32	4112.6480	21,346,806	18,950,000	18,938,384		1,515			4.500	4.511		26,056	852,750	06/11/2018	06/20/2028
26969P-AB-4	EAGLE MATERIALS INC BASIC	<b></b>		2	2.B FE		598.6890	2, 121,815	2,150,000	2, 170,080		(775)			2.500	2.387		26,875		07/29/2021	07/01/2031
26986*-AA-1	EAGLE SOLAR, LLC EAGLE SOLAR, LLC	ļ			3.A	15,587,68		15,705,112	15,587,685	15,587,685					4.820	4.817		2,087	751,326	11/06/2018	12/31/2042
27326#-AC-0	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP .	· <del> </del>			2.A	9,333,33		11,200,000	9,333,333	9,333,333					4.450	4.450		84,220	415,333	04/29/2019	04/19/2049
27409L-AE-3	EAST OHIO GAS CO/THE BASIC	+		2	1.F FE	9,857,60		9,899,220	10,000,000	9,862,176		2,996			3.000	3.073		13,333	300,000	06/02/2020	06/15/2050
27616#-AH-8	LEASTERLY GOVERNMENT PROP EASTERLY GOVERNMENT PROP - EASTERN ENERGY GAS HOLDINGS 4.8% Due 11/1/2043 MN1				2.B Z	10,000,00	098.9190	9,891,905	10,000,000	10,000,000					2.890	2.890	AU	61,814		04/15/2021	10/14/2030
276480-AE-0	EASTERN ENERGY GAS HOLDTINGS 4.0% DUE 11/1/2043 MINT			2	1.G FE	13,907,96	6122.3260	16,085,841	13,150,000	13,897,818		(10,148)			4.800	4.383	MN	105,200	315,600	06/30/2021	11/01/2043
277432-AP-5	EASTMAN CHEMICAL 4.65% Due 10/15/2044 A015			2	2.0 FE		0119. 1910	10,727,177	9,000,000	8,902,039		2,353			4.650	4.729		88.350	418,500	06/16/2014	10/15/2044
278058-AW-2	EATON CORP DEBENTURES	I			2.A FE		6 136 . 5720	2,731,432	2,000,000	1,950,431		4,362			7.650	8.082		19,550	153,000	01/13/2000	11/15/2029
278062-AE-4	EATON CORP 4.15% Due 11/2/2042 MN2				2.A FE		2117.6310		7,000,000	6,579,941		11,824			4.150	4.601	MN	47,610	290,500	12/28/2015	11/02/2042
278865-AM-2	ECOLAB INC 5 1/2% Due 12/8/2041 JD8				1.G FE	8,208,52	9 140 . 4570	10,576,392		8,075,996		(16,284)			5.500	4.919		26,460	414, 150	02/08/2012	12/08/2041
27965#-AS-1	EDENS & AVANT INVESTMENT LTD P				2.B PL		0105.3310	21,066,247	20,000,000	20,000,000					3.840	3.840		322, 133	768,000	08/04/2017	07/31/2027
281020-AN-7	EDISON INTERNATIONAL, INC. BASIC	+		2	2.C FE	7,018,71	1114.3710	7,245,422	6,335,000	6,881,413		(62,681)			5.750	3.920	JD	16, 189	321, 138	10/04/2021	06/15/2027
000501 44 4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR				0.00	04 000 07	400 4000	00 005 004	04 000 075	04 000 075					4 070	4 070		040 405	4 000 004	00 (00 (0040	44 (00 (0005
28258#-AA-4	. INVESTCO 1 LLC	· · · · · ·			2.C PL	21,863,97	5 109 . 4280	23,925,301	21,863,975	21,863,975					4.670	4.672	FA	343, 185	1,023,234	06/28/2018	11/30/2035
28258#-AC-0	INVESTOO 1 LLC				2.C PL	2.315.88	1 109. 0450	2.525.363	2.315.881	2.315.881					4.680	4.679	ΕΛ	36.429		12/17/2021	11/30/2035
283677-AW-2	EL PASO ELECTRIC COMPANY CALL @ MAKE WHOLE + 25BP				2.B FE		2 130 . 9460	9,951,883	7,600,000	7,589,837		481			6.000	6.015		58,267	456,000	05/12/2005	05/15/2035
283677-F*-8	EL PASO ELECTRIC COMPANY EL PASO ELECTRIC COMPANY				2.B		0110.4130	6,624,758	6,000,000	6,000,000					4.220	4.220		95,653	253,200	07/06/2018	08/15/2028
28470R-AH-5	ELDORADO RESORTS INC BASIC			2	4.B FE	3,052,80	0105.0360	3, 151,093	3,000,000	3,037,222		(13,545)			6.250	5.709	JJ	93,750	184,896	10/29/2020	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC BASIC			2	5.A FE	4,310,00	0110.6860	4,427,444	4,000,000	4,236,297		(58,717)			8.125	6.221	JJ	162,500	320,486	09/18/2020	07/01/2027
	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES																				
28501*-AP-0	C				2.B Z	13,000,00	0101.2040	13, 156, 570	13,000,000	13,000,000					3.480	3.480	JJ	196,040	452,400	07/12/2012	07/25/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTE SERIES  D TRANCHE B				2.B	4,000,00	0 105. 0310	4,201,225	4,000,000	4,000,000					3.600	3.600	MM	16,800	144,000	05/24/2013	11/19/2025
285512-AD-1	ELECTRONIC ARTS INC. 4.8% Due 3/1/2026 MS1	+		2	2.A FE		5 111. 6420	7.256.744	6,500,000	6.816.733		(74.217)			4.800	3.460		104.000	312,000	09/21/2016	03/01/2026
285512-AF-6	ELECTRONIC ARTS INC. 4.6% Due 3/1/2020 WST	İ		2	2.A FE		094.9050	7,117,849	7,500,000	7,460,715		765			2.950	2.977		83,583	113,083	02/09/2021	02/15/2051
286857-A@-6	ELIZABETHTOWN GAS ELIZABETHTOWN GAS	I			1.G		0111. 1720	3,335,157	3,000,000	3,000,000					4.020	4.020		3,685	120,600	01/14/2019	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1.G		0119.5020	4,780,098	4,000,000	4,000,000					4.290	4.290		5,243	171,600	01/14/2019	12/20/2038
286857-B@-5	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1.G		0120.0000	6,000,000	5,000,000	5,000,000					4.370	4.370	JD	6,676	218,500	01/14/2019	12/20/2048
286857-E#-0	ELIZABETHTOWN GAS ELIZABETHTOWN GAS	·}			1.G		0106.7870	5,339,339	5,000,000	5,000,000					3.360	3.360	JD	7,467	84,000	10/21/2020	06/15/2051
291011-BB-9	EMERSON ELECTRIC CO 6 1/8% Due 4/15/2039 A015	+			1.F FE	7,760,76	6143.7080	11,209,207	7,800,000	7,769,550		966			6. 125	6.162		100,858	477,750	04/14/2009	04/15/2039
291011-BG-8	EMERSON ELECTRIC CO BASIC	·}		2	1.F FE		1 105.5670	950, 105	900,000			3,530			3.150	3.605		2,363	28,350	12/14/2018	06/01/2025
291011-BR-4 29103D-AJ-5	EMERSON ELECTRIC CO BASIC	·†		2	1.F FE		099.5850 8106.3700		40,000,000	39,875,511		311			2.200	2.235		24,444	198.800	12/07/2021	12/21/2031
292480-AH-3	ENABLE MIDSTREAM PARTNER 3.9% Due 5/15/2024 MN15	1		2	2.0 FE		2 104 . 4900	2, 194, 286	2,100,000	2,080,692		7,575			3.900	4.312		10.465	81,900	10/01/2020	05/15/2024
29248H-AA-1	EMPOWER FINANCE 2020 LP BASIC	1		2	1.F FE		096.9780	19,395,651	20,000,000	20,043,065		(7,360)			1.357	1.317		78,404	271,400	11/17/2020	09/17/2027
29273R-BG-3	ENERGY TRANSFER PARTNERS LP BASIC	.[		2	2.0 FE	833,90		874,985	800,000	817,808		(4,249)			4.750	4.111		17,522	38,000	12/18/2017	01/15/2026
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP BASIC	.		2	2.C FE	11,335,86	0124.8370	11,235,314	9,000,000	11,329,369		(6,491)			6. 125	4.353		24,500	275,625	11/16/2021	12/15/2045
29278N-AE-3	ENERGY TRANSFER PARTNERS BASIC	.		2	2.C FE		9 125 . 0620	26,075,514	20,850,000	21,598,783		(12,700)			6.000	5.731		55,600	1,251,000	09/25/2018	06/15/2048
29278N-AF-0	ENERGY TRANSFER PARTNERS BASIC	.		2	2.C FE		1112.7640	15, 174,630	13,457,000	13,695,416		(32,363)			4.950	4.619		29,605	666, 122	09/18/2018	06/15/2028
29278N-AH-6	ENERGY TRANSFER PARTNERS BASIC	· <del> </del>		2	2.C FE	10,439,37	2106 . 1250	10,612,488	10,000,000	10,208,266		(89, 215)			4.500	3.511	AU	95,000	450,000	04/29/2019	04/15/2024
29287@-AA-9	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI		1		2.B PL	2 000 00	0107.8750	3,236,241	3,000,000	3,000,000		1			4.480	4.480	MNI	12.693	134,400	12/05/2018	11/27/2026
23201₩-AA-3	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE	·			∠.D FL		107 . 07 30	3,230,241		,000,000					4.480	4.480	MIN	12,093	104,400	12/03/2010	1/2//2020
29287@-AB-7	FINANCE CORPORATI				2.B PL	9.000 00	0 109. 9770	9,897,916	9,000,000	9,000,000					4.630	4.630	MN	39,355	416,700	12/04/2018	11/27/2028
	ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE	1	1						3,000,000	3,000,000		[						, , , , , , , , , , , , , , , , , , , ,			
29287@-AC-5	CORP	.1			2.B PL	16,000,00	0110.0680	17,610,946	16,000,000	16,000,000					4.630	4.630	JJ	337,476	740,800	01/23/2019	01/17/2029

### **SCHEDULE D - PART 1**

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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
000040 40 7	ENTERGY UTILITY HOLDING COMPAN SERIES A PREFERRED				0.0.0	00 000 000	400 0000	04 000 000	00 000 000	00 000 000					7 500	7 574	11.100	00 007	4 500 000	00 (00 (0045	04 (04 (0000
29364@-10-7	MEMBERSHIP ENTERGY UTILITY HOLDING COMPAN ENTERGY UTILITY			. 2	2.B PL	20,000,000	120.0000	24,000,000	20,000,000	20,000,000					7.500	7.571	MJSD	66,667	1,500,000	08/26/2015	01/01/2036
293640-12-3	HOLDING COMPAN				2.B PL	15,000,000	120.0000	18,000,000	15,000,000	15,000,000		I			6.750	6.807	MJSD	45,000	1,012,500	12/11/2018	02/28/2039
29364D-AU-4	ENTERGY ARKANSAS INC 3 1/2% Due 4/1/2026 A01			2	1.F FE		107 . 1550	5, 143, 459	4,800,000	4,792,665		1,573			3.500	3.539		42,000	168,000	01/05/2016	04/01/2026
29364G-AJ-2	. ENTERGY CORP 2.95% Due 9/1/2026 MS1			2	2.B FE	9,572,775	104.6050	9,832,916	9,400,000	9,532,044		(29,240)			2.950	2.600	MS	92,433	277,300	07/16/2020	09/01/2026
29364G-AP-8	. ENTERGY CORP BASIC			2	2.B FE		98.8130	16,304,172	16,500,000	16,822,834		(12,281)			2.400	2.164		17,600	308,000	07/27/2021	06/15/2031
29364W-BC-1	ENTERGY LOUISIANA LLC BASIC			2	1.F FE	45,835,566		52,613,246	43,700,000	45,751,258		(48,259)			4.200	3.904		458,850	1,835,400	04/23/2020	04/01/2050
29365@-AB-2 29365@-AC-0	LENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC				2.B		102.7420	5, 137, 108 9, 760, 971	5,000,000 9,000,000	5,000,000 9,000,000		·			3.000	3.000 3.750	MS	44, 167	150,000	03/12/2020	03/15/2025
29365D-AA-7	ENTERGY NEW URLEANS, LLC ENTERGY NEW URLEANS, LLC ENTERCOM MEDIA CORP BASIC	†		2	2.B		98.8650	9,760,971	1,000,000			(6,480)			6.500	5.605	MN	99,375	337,500	11/17/2021	03/15/2040
29365T-AG-9	ENTERGY TEXAS INC BASIC			2	2.A FE		110.6060	1,659,088	1,500,000	1,662,422		(2,548)			4.000	2.315		15, 167		11/16/2021	03/30/2029
29365T-AJ-3	ENTERGY TEXAS INC BASIC			2	2.A FE		106.0050	3,922,177	3,700,000	3,963,703		(1,439)			3.550	3. 158		33,202		10/04/2021	09/30/2049
29366M-AA-6	. ENTERGY ARKANSAS LLC BASIC			2	1.F FE	30,867,710		35,891,983	30,000,000	30,826,599		(18,625)			4.200	4.025		315,000	1,260,000	11/26/2019	04/01/2049
29366W-AA-4	. ENTERGY MISSISSIPPI INC BASIC			2	1.F FE	30,709,260	115.2320	34,293,085	29,760,000	30,667,023		(21,394)			3.850	3.665	JD	95,480	1,145,760	12/04/2019	06/01/2049
000701/ 10 0	ENTERPRISE PRODUCTS OPER 6 1/8% Due 10/15/2039				0.4.55	7 404 000	400 0000	0 505 004	7 000 000	7 440 074		(4.440)			0.405	F 000	40	00 544	400 750	40 (00 (0000	40 /45 /0000
29379V-AG-8 29379V-AQ-6	. A015				2.A FE	7, 181,920	136 . 0860	9,525,991	7,000,000 5.000.000	7, 142,374 5, 179,268		(4,418)			6. 125 6. 450	5.938 6.125		90,514	428,750 322,500	10/02/2009	10/15/2039
29379V-AQ-6	LENTERPRISE PRODUCTS OPER 8.45% Due 9/1/2040 MS1			2	2.A FE		102. 4150	15,362,273	15,000,000			(166,487)			3.350	2. 198		147.958	502,500	12/12/2019	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15			2	2.A FE		120.3810	18,057,124	15,000,000	15, 320, 613		(8,375)			4.850	4.692		214,208		01/29/2019	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15			2	2.A FE		124.2920	21,067,578	16,950,000	18,034,036		(26,666)			5.100	4.640		326,570	864,450	05/02/2017	02/15/2045
29379V-BW-2	. ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE		113.0770	19,675,367	17,400,000	17,428,700		(562)			4.200	4. 190		306,530	730,800	06/25/2019	01/31/2050
29379V-BX-0	. ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE		104.2930	8,760,585	8,400,000	8,930,401		(62, 169)			2.800	1.928		98,653	235,200	09/15/2020	01/31/2030
29379V-BY-8 29379V-BZ-5	. ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE 2.A FE		105.2590		10,000,000	10,902,288		(18,867)			3.700	3.215		155, 194	370,000	12/17/2020	01/31/2051
29379V-CA-9	ENTERPRISE PRODUCTS OPER BASIC			2	2.A FE	31, 106, 800		30,950,453	31,500,000	31,115,014		(23,049)			3.930	3.036		380,800	1,030,400	02/10/2021	02/15/2052
29449W-AA-5	EQUITABLE FINANCIAL LIFE BASIC				1.E FE		98.9960	24,749,044	25,000,000	25, 335, 853		(96,442)			1.400	1.009	JJ	169, 167	280,000	10/27/2021	07/07/2025
29587#-AX-4	. ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL		103.9220	5, 196, 079	5,000,000	5,000,000					2.860	2.860	AO	30, 189	143,000	10/22/2019	10/15/2026
29587#-AY-2	. ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL		105. 4120	21,082,480	20,000,000	20,000,000					3.010	3.010		127,089	602,000	10/22/2019	10/15/2029
29587#-AZ-9	ERNST & YOUNG US LLP ERNST & YOUNG US LLP				1.C PL		107.5670	3,226,996	3,000,000	3,000,000					3.110	3.110		19,697	93,300	10/22/2019	10/15/2031
29587#-BF-2 29717P-AN-7	ERNST & YOUNG US LLP ERNST & YOUNG US LLP ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1				1.C PL 2.A FE		102.9420		13,500,000	13,500,000		(4,628)			2.640	2.640		82,170	178,200	01/29/2021	04/08/2035
29717P-AN-7 29717P-AV-9	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1			2	2.A FE		105.2780	16,095,681	16,000,000	610,118 16,087,223		(4,628)			2.650	3.035		3,875 3,875	23,250	12/07/2021	05/01/2024 03/15/2032
29736R-AG-5	ESTEE LAUDER CO INC 4 3/8% Due 6/15/2045 JD15	1		2	1.E FE	27,091,535		33,221,421	26,500,000	27,034,464		(15,673)			4.375	4.229		51,528	1,159,375	07/31/2017	06/15/2045
29736R-AJ-9	. ESTEE LAUDER CO INC			2	1.E FE		107.2590	12,871,118	12,000,000	13,097,136		(213,337)			3. 150	1.242		111,300	378,000	06/23/2020	03/15/2027
29736R-AK-6	. ESTEE LAUDER CO INC			2	1.E FE		125. 1000	43, 159, 419	34,500,000	34,782,072		(6,990)			4.150	4.096	MS	421,571	1,431,750	03/04/2019	03/15/2047
29736R-AM-2	. ESTEE LAUDER CO INC BASIC			2	1.E FE		109.2340	57,129,582	52,300,000	54,002,254		(17,094)			3. 125	2.947		136, 198	1,439,063	11/15/2021	12/01/2049
29736R-AR-1	ESTEE LAUDER CO INC BASIC			2	1.E FE		98.6680	3,946,723	4,000,000	4,005,909		(131)			1.950	1.932		22,967	004 500	10/04/2021	03/15/2031
29977A-A@-4 29977A-B@-3	. EVERCORE PARTNERS INC-CL A SENIOR NOTES				2.B		104.5230	5,226,155	5,000,000 8,000,000	5,000,000 8,000,000					5.230	5.230		66,101	261,500	03/04/2016 08/12/2019	03/31/2023 08/01/2029
30037#-AB-6	EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC	··†			2.B		104. 1990	9,377,940	9,000,000	9,000,000					3.010	4.338		58,831		04/06/2021	04/20/2033
30037#-AC-4	EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC				2.B		105. 0020	10,500,214	10,000,000	10,000,000					3.210	3.210		63,308	160,500	04/06/2021	04/20/2036
30040W-AB-4	. NORTHEAST UTILITIES 3.35% Due 3/15/2026 MS15	[		2	2.A FE	18,691,810	105.3020	19, 164, 907	18,200,000	18,420,709		(51,825)			3.350	3.022	MS	179,523	609,700	05/19/2016	03/15/2026
30040W-AD-0	NORTHEAST UTILITIES BASIC			2	2.A FE		103.7220	2,904,207	2,800,000	2,737,342		21,247			2.900	3.765	A0	20,300	81,200	12/14/2018	10/01/2024
30161M-AG-8	EXELON GENERATION CO 6 1/4% Due 10/1/2039 A01				2.B FE		125.7540	2,263,563	1,800,000	2, 145, 925		(12,273)			6.250	4.648	AO	28, 125	112,500	11/02/2020	10/01/2039
30161M-AJ-2 30161M-AN-3	EXELON GENERATION CO BASIC	-+		2	2.B FE 2.B FE		119.6590	6,581,250	5,500,000 4,500,000	6,606,371		(15,354)			5.750	4.214	AU	79,063	158,125	07/27/2021	10/01/2041
30161M-AN-3 30161N-AU-5	EXELON GENERATION CO BASIC	+		2	2.B FE		118.6950	5,341,253	4,500,000	5,357,786		(11,344)			5.600	4.182	ΔD	11,200	126,000	07/27/2021	06/15/2042 04/15/2026
30212P-AP-0	EXPEDIA INC CL A BASIC			2	2.6 FE		106.7690	1,014,308		1,036,432		(3,590)			3.400	2.143		13.638	10,200	09/23/2021	02/15/2028
30212P-AR-6	EXPEDIA INC CL A BASIC			2	2.0 FE		102.2190	2,555,471	2,500,000	2,599,312		(3,238)			3.250	2.687		30,694		09/15/2021	02/15/2030
30212P-BH-7	EXPEDIA INC CL A EXPEDIA GROUP INC (BCLASS)			2	2.C FE	50,474,845		50,514,801	50,500,000	50,485,596		10,751			2.950	2.951		438,649	424,800	12/13/2021	03/15/2031
	EXPLORER PIPELINE COMPANY EXPLORER PIPELINE				1							I			1	1					
30215*-AR-9	COMPANY			. 1	2.B	.[10,000,000	106 . 4730	10,647,305	10,000,000	10,000,000	L				3.760	3.760	AO	63,711	376,000	11/01/2017	10/29/2027

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value				Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
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		С	ļ !		and SVO		Rate			D = -1-/	I I and a limit of	Current	Other-	in Daala/				A -l :44l			04-4-4
		_	e				Used to			Book/	Unrealized	Year's	Than-	Book/		- cc .:		Admitted			Stated
OL LOUD		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
30225V-B*-7	EXTRA SPACE STORAGE LP 3.48% Due 08/25/2030 FA 25				2.B		0103.4080	17,579,349	17,000,000	17,000,000					3.480	3.480	FA	207,060	591,600	05/27/2020	08/25/2030
30225V-B@-5 30231G-AF-9	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP EXXON MOBIL CORP BASIC	+			2.B 1.D FE		0103.4090 0104.2390		15,000,000	15,000,000		2,643			3.500	3.500 3.465		131,250	525,000	05/27/2020 12/14/2018	10/01/2030
30231G-AP-9	EXXON MOBIL CORP BASIC			2	1.D FE		0104.2390	7,684,879	7,000,000	6,810,188		5.073			3.567	3.403				07/27/2017	03/06/2025
30231G-AT-9	EXXON MOBIL CORP 3.043% Due 3/1/2026 MS1			2	1.D FE		6 105. 9100	211,819	200,000	196,429		783			3.043	3.743		2,029	6,086	12/14/2018	03/00/2045
30231G-AV-2	EXXON MOBIL CORP 4.114% Due 3/1/2046 MS1	1		2	1.D FE		5116.9510		57,100,000	60,058,294		(67,090)			4.114	3.777		783,031	2,256,529	09/21/2021	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP BASIC			2	1.D FE		4101.4680	63,569,689	62,650,000	62,479,587		3,835			3.095	3.110		727 , 132	1,939,018	10/15/2019	08/16/2049
30231G-BD-3	EXXON MOBIL CORP BASIC			2	1.D FE	12,839,35	0103.3950	12,407,350	12,000,000	12,682,001		(129,560)			2.275	0.969	FA	102,375	216, 125	05/10/2021	08/16/2026
30231G-BF-8	EXXON MOBIL CORP BASIC			2	1.D FE	1,944,57	9 _ 118 . 1190	2,008,023	1,700,000	1,936,438		(8, 141)			4.227	3. 193	MS	20,360	71,859	02/26/2021	03/19/2040
30231G-BG-6	EXXON MOBIL CORP BASIC			2	1.D FE		0123.0700	2,461,399	2,000,000	2,540,160		(3,460)			4.327	2.902	MS	24,520		09/21/2021	03/19/2050
30231G-BH-4	EXXON MOBIL CORP BASIC			2	1.D FE		5105.1870	25,770,877	24,500,000	25,500,435		(309,056)			2.992	1.648		207,695	733,040	06/16/2020	03/19/2025
30231G-BM-3 302635-AG-2	EXXON MOBIL CORP BASIC			2	1.D FE 2.C FE		0108.5160		40,000,000	44,076,742 2,477,660		(89,926)			3.452	2.924 3.095		291,502	1,380,800 49,749	10/23/2020	04/15/2051
302840-AM-4	FS INVESTMENT CORP BASIC	+		۷			1101.9300 0100.4540	30, 136, 176	2,450,000 30,000,000			(4,410)			4.310	4.290		38,411	1,310,958	04/15/2021	01/15/2026
30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES	·†			2.B FE		0111.5650	25,353,187	22,725,000	22,725,000					4.540	4.290		260,795	1,031,715	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC				2.B FE		0111.3220	8,922,063		8,014,650					4.390	4.390		977	351,843	06/03/2019	12/31/2038
712 0 111111	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL CREDIT	1																			
30290Y-AB-7	OPPORTUNITIES				1.D FE	35,000,00	0105.2070	36,822,347	35,000,000	35,000,000					4.818	4.818	FA	702,625	1,686,300	07/31/2018	08/01/2023
	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL							, ,										·			
30290Y-AE-1	OPPORTUNITIED FUND			2	1.D FE	25,000,00		26,846,622	25,000,000	25,000,000					4.000	4.000		166,667	1,027,778	10/16/2020	11/01/2025
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC				2.C FE		0105.9810	8,983,164	8,476,200	8,476,200					4.360	4.361		1,027	369,562	08/14/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC	+			2.C FE		0115.6590	9,476,095		8, 193, 150					5.550	5.550		114,943	454,720	06/26/2018	03/31/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015 FEDERAL REALTY INVEST TRUST 2 3/4% Due 6/1/2023	+			1.G	12,922,62	5115.1900	14,885,511	12,922,625	12,922,625					4.160	4. 160	MN	68,691	537,581	07/23/2015	11/15/2043
313747-AT-4	JD1			2	2.A FE	7 180 60	0102.0660	8,165,252	8,000,000	7,863,554		91,853			2.750	4.001	In	18,333	220,000	07/10/2013	06/01/2023
010/4/ Al 4	FEDERAL REALTY INVEST TRUST 3 5/8% Due 8/1/2046			٠		, , 100,00	0 102.0000								2.750		OD	10,000	220,000	017 1072010	00/01/2020
313747-AX-5	FA1	. L		2	2.A FE	9.625.23	3105.5490	10,343,828	9.800.000	9,644,613		3.805			3.625	3.724	FA	148,021	355,250	07/12/2016	08/01/2046
313747-AY-3	FEDERAL REALTY INVEST TRUST BASIC			2	2.A FE		7 105. 9090	34,446,957	32,525,000	32,315,606		31,440			3.250	3.372		487,423	1,057,063	05/28/2020	07/15/2027
313747-AZ-0	FEDERAL REALTY INVEST TRUST BASIC			2	2.A FE		0105.7880	2,327,343	2,200,000	2,220,964		(2,556)			3.200	3.052		3, 129	70,400	06/27/2019	06/15/2029
31428X-CA-2	FEDEX CORPORATION BASIC			2	2.B FE		5134.0100	4,958,380	3,700,000	4,455,217		(14,488)			5.250	4.025		24,821	194,250	06/15/2020	05/15/2050
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS BASIC			2	2.B FE		0109.0580	16,358,673	15,000,000	15,671,758		(84,282)			3.750	3.041		62,500	562,500	08/15/2019	05/21/2029
31620R-AL-9	FIDELITY NATIONAL TITLE BASIC			2	2.B FE		095.9640	959,637	1,000,000	990,513		53			3.200	3.250		9,244	400 500	09/23/2021	09/17/2051
316773-CL-2 316773-CV-0	FIFTH THIRD BANCORP 3 1/2% Due 3/15/2022 MS15 FIFTH THIRD BANCORP BASIC	+		2	2.A FE 2.A FE		2 100 . 3440 0 110 . 4180	3,712,730	3,700,000 9,300,000	3,699,380 9,324,311		2,967			3.500	3.583		38,131 109,185	129,500 367,350	03/02/2012 04/03/2018	03/15/2022
31677A-AB-0	FIFTH THIRD BANK 3.85% Due 3/15/2026 MS15			2	2.A FE		8107.9860	10,268,834		9,324,311		(3,420)		l	3.950	3.902		168,908	515,900	04/03/2018	03/14/2028
33766#-AA-9	OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC	1		-	3.A		088.0500	16,027,430	18,202,637	18,363,613		(11,088)			3.200	3.107		25,888	582,484	03/11/2020	06/15/2035
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC			2	3.A FE		0114.6900	5,734,498	5,000,000	4,991,484		155			4.550	4.561		56,875		03/25/2019	04/01/2049
337738-AR-9	FISERV, INC. BASIC			2	2.B FE		0112.0850	23,313,624	20,800,000	20,678,789		15, 180			4.200	4.300		218,400	873,600	02/28/2019	10/01/2028
337738-AU-2	FISERV, INC. BASIC			2	2.B FE	1,764,01	8 107 . 5510	1,882,140	1,750,000	1,761,421	ļ	(1,425)		ļ	3.500	3.395	JJ	30,625	61,250	01/21/2020	07/01/2029
337738-BC-1	FISERV, INC. BASIC			2	2.B FE		0101.5230	5,076,174	5,000,000	5,230,756		(22,244)			2.650	2.034		11,042	132,500	02/17/2021	06/01/2030
33939H-AB-5	FLEX Intermediate FLEX Intermediate HoldCo LLC				2.C FE	10,499,47	5102.2700	10,738,347	10,500,000	10,499,972		497			4.317	4.317	JD	1,259	266,935	05/24/2021	12/30/2039
044070 11 7	FLORIDA PIPELINE HOLDINGS, LLC FLORIDA PIPELINE				0.5.2	00 000	00 000	05 704 5	00 000 0	00 000 000					0.00-	0.046		252 25-		00 (00 (000)	00 /45 /0000
34107@-AA-7 341081-EV-5	HOLDINGS, LLC	+			2.B PL		099.0820	25,761,344	26,000,000 9,500,000	26,000,000 9,453,350		1.911		<u> </u>	2.920	2.919	FA	350,076		06/29/2021	08/15/2038
341081-EV-5 341081-FB-8	FLORIDA POWER & LIGHT CALL @ MAKE WHOLE +20 BP FLORIDA POWER & LIGHT 5.96% Due 4/1/2039 A01	+			1.E FE		0134.3100 0142.9740	12,759,461	9,500,000	9,453,350		(26,771)			5.650	5.699	ΔN	223,646		10/02/2009	02/01/203/
341081-FF-9	FLORIDA POWER & LIGHT 5.39% Due 4/1/2039 AUT	1		2	1.E FE		1119.4620	6,809,347	5,700,000	5,987,083		(9,934)			4. 125	3.757	FA	97,969	235, 125	12/14/2018	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT 4.05% Due 6/1/2042 JD1	1		2	1.E FE		0118.1300	11.812.957	10,000,000	10,493,366		(16.520)			4.050	3.698	JD	33.750	405,000	11/09/2016	06/01/2042
341081-FJ-1	FLORIDA POWER & LIGHT BASIC			2	1.E FE		2 101.9120	611,474	600,000	595,881		2,797			2.750	3.250	JD	1,375	16,500	12/14/2018	06/01/2023
341081-FM-4	FLORIDA POWER & LIGHT 3 1/8% Due 12/1/2025 JD1			2	1.D FE	19,737,06	7106.1660	20,277,741	19,100,000	19,361,269		(72,950)			3. 125	2.700	JD	49,740	596,875	07/21/2016	12/01/2025
341081-FQ-5	FLORIDA POWER & LIGHT BASIC			2	1.D FE		8120.1060	26,423,220	22,000,000	21,685,202		6,647			3.950	4.039		289,667	869,000	05/09/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT BASIC	.		2	1.D FE		9 123 . 0750	10,707,497	8,700,000	10, 268, 492		(38,926)		ļ	4. 125	3.107		29,906	358,875	10/10/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT BASIC			2	1.D FE		5121.6200	55,823,700	45,900,000	46,585,850		(2,665)			3.990	3.894		610,470	1,695,750	10/20/2021	03/01/2049
341099-CR-8	FLORIDA POWER CORP 3.85% Due 11/15/2042 MN15	. L		2	1.F FE	17,343,79	1 112. 0440	19,383,629	17,300,000	17,369,814	L	(3,206)	L	L	3.850	3.816	MN	85, 106	666,050	10/03/2019	11/15/2042

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ites
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		1 _	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL																				
34489@-AB-3	LEAGUE TR X				1.F FE	6,000,000		6,371,253	6,000,000	6,000,000					3.230			46,297	196,492	10/22/2019	10/05/2029
34490@-AB-0	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE		0102.5590	15,383,785	15,000,000	15,000,000					2.680	2.680		96,033	407,583	07/17/2020	10/05/2025
34490@-AC-8	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE		0104.0740	10,407,377	10,000,000	10,000,000					2.970	2.970		70,950	301, 125	07/17/2020	10/05/2027
34490@-AE-4 34490@-AF-1	NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE		0111.6470	7,815,271	7,000,000	7,000,000					3.530	3.530		59,029	250,532	07/17/2020	10/05/2035
344900-AF-1	NFL TRUST 2020-XI NFL TRUST 2020-XI NFL TRUST 2020-XI NFL TRUST 2020-XI				1.F FE	5,000,000	0113.0870	1, 130, 867	1,000,000 5,000,000	1,000,000					3.850	3.850		9, 197	39,035	07/17/2020	10/05/2040
344900-AG-9	NFL TRUST 2020-X1 NFL TRUST 2020-X1				1.F FE	5,000,000		5,127,928	5,000,000	5,000,000					2.970	2.970		35,475	151,800	11/16/2020	10/05/2025
O-PTODE ALL 7	CORKTOWN MOBILITY HUB LLC CORKTOWN MOBILITY HUB						107.0740								2.310	2.310	001			11/ 10/ 2020	10/00/2021
34524#-AA-0	LLC	.L		l	3.A Z	18,678.11	395.4720	17.662.410	18.500.000	18,677,819		(294)		L	4.720	4.655	MON	19.404		12/17/2021	07/15/2042
345370-CW-8	FORD MOTOR COMPANY BASIC			2	3.A FE		0122.2300	2,444,609	2,000,000	2,266,371		(75,078)			9.000	4.516		34,500	180,000	10/30/2020	04/22/2025
345397-B3-6	FORD MOTOR CREDIT CO BASIC			2	3.A FE		8 107 . 5360	1, 182, 901	1,100,000	1, 121, 930		(2, 107)			4.000	3.727		5,867	44,000	12/15/2020	11/13/2030
345397-YL-1	FORD MOTOR CREDIT CO			2	3.A FE	5,029,600	0100.2770	5,013,832	5,000,000	5,001,081		(6,566)			3.339	3.205	MS	43, 129	166,950	05/04/2017	03/28/2022
34962W-AA-2	FORTERRA FIN LLC/FRTA FI BASIC			2	4.B FE	4,703,750	106.0650	4,932,044	4,650,000	4,686,667		(13,234)			6.500	6.156	JJ	139,371	301,410	09/09/2020	07/15/2025
	FOUR CORNERS OPERATING PARTNER Four Corners																_				
35086@-AA-9	Operating Partner				2.C FE	5,000,000	0105.1710	5,258,566	5,000,000	5,000,000					4.680	4.680	JD	15,600	234,000	03/16/2017	06/07/2024
35086@-AC-5	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2.C FE	3,999,91	3 . 106 . 9250	4,277,004	4 000 000	3,999,965					4.630	4.630	ID.	5.659	185,200	12/26/2018	12/20/2026
330808-AC-3	FOUR CORNERS OPERATING PARTNER FOUR CORNERS				2.0 FE		3 106.9230	4,211,004	4,000,000	3,999,900		d			4.030	4.030	JD		183,200	12/20/2018	12/20/2020
35086@-AD-3	OPERATING PARTNER				2.C FE	1,000,000	0 108 . 5320	1,085,324	1,000,000	1,000,000					4.760	4.760	.ID	1,454	47,600	12/26/2018	12/20/2028
000000 ND 0	FOUR CORNERS OPERATING PARTNER FOUR CORNERS					1,000,000	100.0020	1,000,024	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								<b>OD</b>	, 101		12/20/2010	12/ 20/ 2020
35086@-AE-1	OPERATING PARTNER				2.C FE	5,000,000	098.3400	4,916,990	5,000,000	5,000,000					3. 150	3.148	JD	10.500	157,500	03/10/2020	06/09/2029
	FOUR CORNERS OPERATING PARTNER FOUR CORNERS	· [				, , , , , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,	,,,,,,								, ****	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
35086@-AF-8	OPERATING PARTNER				2.C FE	4,000,000	098.2530	3,930,111	4,000,000	4,000,000					3.200	3.200	JD	8,533	128,000	03/10/2020	04/08/2030
	FOUR CORNERS OPERATING PARTNER FOUR CORNERS																				
350860-AH-4	OPERATING PARTNER				2.C FE		096.1620	3,846,471	4,000,000	4,000,000					2.990	2.990		21,262	60,464	01/29/2021	04/27/2031
35137L-AH-8	FOX CORP FOX CORP			2	2.B FE		5114.3120	9, 144, 947	8,000,000	8,505,069		(25,717)			4.709	3.618		163,245	258,995	09/21/2021	01/25/2029
35137L-AK-1	FOX CORP FOX CORP			2	2.B FE		0136.3680	12,273,114	9,000,000	9,000,000					5.576	5.576		217,464	501,840	04/03/2020	01/25/2049
35877#-AA-0 36198*-AA-4	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC . GI MANAGER LP GI MANAGER LP	+			2.C PL 1.G PL		6105.1080 0105.2470		17,777,826 25,000,000	17,777,826 25,000,000					4.130	4.130		32,632	734,224 985,000	08/30/2017	12/15/2037
36253#-AA-2	GT USA WILMINGTON LLC GT WILMINGTON LLC				3.B PL		060.0000	10.800.000	18,000,000	18,000,000		ļ		<u> </u>	5. 440	5.439		2,720	1, 159, 200	01/16/2019	12/31/2038
362570-AA-0	GSW ARENA HOLDINGS LLC GSW ARENA HOLDINGS LLC	1	1		2.B PL		0108.0980	15, 133, 746	14,000,000	14,000,000					4.150	4.170		1,614	581,000	08/13/2020	06/30/2030
369550-AU-2	GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022 MN15	1		2	1.G FE		5 101 . 1250	13,651,847	13,500,000	13,373,732		140,467			2.250	3.348		38,813	303,750	11/26/2018	11/15/2022
369550-AZ-1	GENERAL DYNAMICS CORP BASIC	.[		2	1.G FE		71047120	6,596,886	6,300,000	6,014,248		43, 148			2.625	3.486		21, 131	165,375	03/12/2018	11/15/2027
369550-BL-1	GENERAL DYNAMICS CORP BASIC	4	[	2	1.G FE		108.9400	16,341,014	15,000,000	16,703,548		(323, 181)		ļ	3.500	1.191		131,250	525,000	06/30/2020	04/01/2027
369550-BN-7	GENERAL DYNAMICS CORP BASIC			2	1.G FE		098.7350	18,759,741	19,000,000	19,047,535		(6,715)			1.150	1.091		18,208	121,996	05/11/2021	06/01/2026
370334-CG-7	GENERAL MILLS INC BASIC			2	2.B FE		0111.6130	2,232,260	2,000,000	2,210,149		(32,561)			4.200	2.307		17,267	84,000	07/16/2020	04/17/2028
370334-CP-7	GENERAL MILLS INC GIS 3 02/01/51 CORP	+		2	2.B FE		9100.1600	34,064,489	34,010,000	32,691,991		902			3.000	3.201		425, 125		12/21/2021	02/01/2051
37045V-AJ-9 37045V-AN-0	GENERAL MOTORS CORP 5.2% Due 4/1/2045 A01	+			2.C FE 2.C FE		4123.7400 4109.7990	11,507,778	9,300,000 1,300,000			10,005			5.200	5.605		120,900	483,600	04/12/2016	04/01/2045
37045V-AN-0	GENERAL MOTORS CORP BASIC			2	2.0 FE		0 136.7580		27,000,000			(4,203)			5.950	5.088			1,606,500	10/02/2020	04/01/2049
37045V-AU-4	GENERAL MOTORS CORP BASIC			2	2.0 FE		0122.9690	4,918,750	4,000,000	4,786,074		(69,232)			6.800	2.941		68,000		09/21/2021	10/01/2027
37045X-AS-5	GENERAL MOTORS FINL CO 4% Due 1/15/2025 JJ15			2	2.0 FE	4,911,500		5,328,374	5,000,000	4,967,807		9,731			4.000	4.228		92,222	200,000	07/08/2015	01/15/2025
37045X-CY-0	GENERAL MOTORS FINL CO BASIC			2	2.0 FE	81,243,897			77,100,000	80,937,866		(249,072)			3.600	2.914		77,100	2,271,600	11/16/2021	06/21/2030
	GEORGE WASHINGTON UNIVER 4.868% Due 9/15/2045 MS15	5							, ,	, , ,		,						,			
372546-AU-5			[		1.E FE		6134 . 6990	19, 127, 198	14,200,000	14, 183, 200		370			4.868	4.876		203,536	691,256	06/26/2015	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVER	4			1.E FE		107.9260	6,475,564	6,000,000	5,369,575		14,248			3.545	4.235		62,628	212,700	04/07/2017	09/15/2046
37255J-AA-0	GENTING NY LLC/GENNY CAP BASIC			2	3.A FE		499.0030	5,940,163	6,000,000	6,021,457		(4,388)			3.300	3.204		74,800	101,750	01/28/2021	02/15/2026
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% Due 7/15/2023 JJ15			2	1.G FE		0103.5430	15,531,378	15,000,000	14,999,988					3.734	3.734		258,268	560,100	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC 3.6% Due 3/1/2025 MS1			2	1.G FE		5106.0110	14,311,466	13,500,000	13,498,002		586			3.600	3.605		162,000	486,000	11/03/2014	03/01/2025
37331N-AJ-0 37331N-AK-7	GEORGIA-PACIFIC LLC BASIC	+		2	1.G FE		100.5110	24,122,747	24,000,000	24,736,795		(197,082)			1.750	0.896		106, 167	420,000	09/15/2020	09/30/2025
37331N-AK-7 37331N-AN-1	GEORGIA-PACIFIC LLC BASIC			2	1.G FE		0100.4730 596.8140	15,874,665	15,800,000	16,838,268		(120,332)			2.300	1.436		61,576	363,400	08/11/2020	04/30/2030
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# **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
373334-JN-2	GEORGIA POWER CO 5.95% Due 2/1/2039 FA1				2.A FE	7,815,830			7,000,000	7,612,157		(21,887)			5.950	5. 173	FA	173,542	416,500	10/02/2009	02/01/2039
375558-AS-2	GILEAD SCIENCES INC 5.65% Due 12/1/2041 JD1	ļ		2	2.A FE	2,229,140			2,000,000	2, 189, 698		(5,755)			5.650		JD	9,417	113,000	11/26/2013	12/01/2041
375558-AX-1	GILEAD SCIENCES INC 4.8% Due 4/1/2044 A01			2	2.A FE	25, 106, 023			24,400,000	25,014,805		(16,230)			4.800	4.615		292,800	1, 171, 200	01/25/2016	04/01/2044
375558-BA-0	GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1	ł		2	2.A FE	32,946,844		40,092,068	32,800,000	32,928,838		(3,483)			4.500	4.471		615,000	1,476,000	05/11/2018	02/01/2045
375558-BC-6	GILEAD SCIENCES INC	ŧ		2	2.A FE	7,821,008		7,701,754	7,600,000	7,622,984		(44,786)	ļ		3.250	2.641		82,333	247,000	05/08/2017	09/01/2022
375558-BD-4	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1	<del> </del>		2	2.A FE	38,026,355		46,890,122	37,000,000	37,922,193		(21,301)			4.750	4.576		585,833	1,757,500	02/15/2017	03/01/2046
375558-BF-9	GILEAD SCIENCES INC 3.65% Due 3/1/2026 MS1			٠٠٠٠٠٠٠	2.A FE	13,379,680			12,000,000	12,895,454		(221,054)			3.650	1.665	MS	146,000	438,000	04/15/2020	03/01/2026
375558-BG-7 375558-BH-5	GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1			2	2.A FE 2.A FE	7,375,210 24,962,830	121. 1440			7,380,658 24,998,795		996 7,173			4.600	4.626	MO	113,467 162,500	340,400 487,500	09/09/2015	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC 1.95% Due 3/1/2022 MS1			2	2.A FE		100 . 1220		4,700,000	24,998,795		(9.620)			4.000	3.649	MO			11/28/2017	03/01/2022
375558-BK-8	GILEAD SCIENCES INC 4.6 Due 9/1/2030 MS1			2	2.A FE	54,475,790		62,477,136	53,000,000	54,411,457		(9,020)			4.150	3.963	MG	733, 167	2, 199, 500	01/29/2020	03/01/2047
375558-BM-4	GILEAD SCIENCES INC 4:13% Due 3/1/2047 WIST			2	2.A FE	11,784,684			11,700,000	11,822,717		(10,064)			2.950	2.697	MS	115,050	300,900	09/15/2021	03/01/2027
375916-A#-0	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES	•			3.A	4,000,000		3,974,372	4,000,000	4,000,000		(10,004)			2.700	2.700	FA	37.800	133,000	07/13/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES				3.A	6,000,000		5,734,986	6,000,000	6,000,000					2.910	2.910		61,110	212, 100	07/13/2016	08/25/2026
37636#-AK-6	GIVAUDAN UNITED STATES INC 3.3% Due 2/6/2023 FA6				2.C	10,000,000		10,200,479	10,000,000	10,000,000					3.300	3.300		132,917	330,000	11/06/2012	02/06/2023
377372-AE-7	GLAXOSMITHKLINE PLC 6 3/8% Due 5/15/2038 MN15				1.F FE				36,900,000	37,444,838		(27,638)			6.375	6.207		300,581	2,352,375	12/14/2018	05/15/2038
377372-AH-0	GLAXOSMITHKLINE PLC 2.8% Due 3/18/2023 MS18				1.F FE	19,502,000			20,000,000	19,869,169		103,968			2.800	3.355		160,222	560,000	04/20/2018	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE PLC 4.2% Due 3/18/2043 MS18				1.F FE			60,883,627	50,000,000	52.049.197		(63, 423)			4.200	3.909		600,833	2,100,000	09/13/2017	03/18/2043
377372-AL-1	GLAXOSMITHKLINE PLC BASIC				1.F FE	4,981,100		5, 178, 424	5,000,000	4,994,489		3,858			3.375	3.458	MN	21,563	168,750	05/10/2018	05/15/2023
377372-AM-9	GLAXOSMITHKLINE PLC BASIC				1.F FE	825,288	107 . 6230	860,985	800,000	814,557		(4,039)			3.625	3.053	MN	3,706	29,000	04/04/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE PLC BASIC				1.F FE	42,204,791		45,598,540	40,800,000	42,046,795		(81,994)			3.875	3.321		202,017	1,455,063	09/15/2021	05/15/2028
38141E-C3-1	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8			2	2.A FE	31,339,300			30,000,000	31, 182, 320		(32,227)			4.800	4.511		692,000	1,440,000	10/13/2016	07/08/2044
38141G-FD-1	. GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 A01				2.B FE	26,761,475		32,470,410	22,900,000	26,141,058		(134,961)			6.750	5.378		386,438	1,545,750	07/13/2017	10/01/2037
38141G-GS-7	GOLDMAN SACHS GROUP INC 5 3/4% Due 1/24/2022 JJ24				2.A FE	11,309,550		10,030,073	10,000,000	10,010,947		(169,318)			5.750	4.003		250,764	575,000	05/24/2013	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC 3 5/8% Due 1/22/2023 JJ22				2.A FE	5,851,040	102.9060	6, 174, 375	6,000,000	5,979,598		18,518			3.625	3.956	JJ	96,063	217,500	06/05/2018	01/22/2023
	GOLDMAN SACHS GROUP INC 4 3/4% Due 10/21/2045 A021																				
38141G-VS-0	an pully are a part the			2	2.A FE	54,525,679		66,616,527	51,700,000	54,296,531		(67,055)			4.750		AO	477,507	2,455,750	04/22/2020	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC				2.A FE	21,571,760		23,204,095	21,500,000	21,545,353		(6, 163)			3.691	3.654		57,313	793,565	06/02/2017	06/05/2028
38141G-XA-7 38143Y-AC-7	GOLDMAN SACHS GROUP INC BASIC			2	1.F FE 2.B FE	14,203,370		17, 173, 785	14,400,000	14,224,976 6,064,049		6,485 1,397			4.411	4.512 6.513		119,979 65,575	635, 184	07/18/2018 01/11/2011	04/23/2039
38 1431-AU-7	GOLDMAN SACHS GROUP INC CALL @ MAKE WHOLE +20BP GOLDMAN SACHS GROUP INC 3 1/2% Due 11/16/2026 MN16				∠.b FE	6,055,681	130.3030	8,330,366	6,100,000			1,397			0.400	0.013	MIN	00,070	393,430	01/11/2011	05/01/2036
38145G-AH-3	COLDINAN SAUTS UNOUF TING S 1/2% DUE 11/10/2026 MINTO	1	1	2	2.A FE	00 741	106.6420	106,642	100,000	99,862		25			3.500	3.531	MN	438	3,500	11/10/2016	11/16/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC			<u>-</u>	2.8 FE	9,513,450		11,679,729	9,000,000	9,465,864		(10,646)			5.150	4.780		50,213		01/11/2017	05/22/2045
384802-AB-0	GRAINGER WW INC 4.6% Due 6/15/2045 JD15			2	1.E FE	22,887,420			22,000,000	22,792,752		(20,382)			4.600	4.348		44,978	1,012,000	01/25/2017	06/15/2045
384802-AC-8	GRAINGER WW INC 3 3/4% Due 5/15/2046 MN15			2	1.E FE	18,668,140		21,712,969	19,000,000	18,700,114		7,057			3.750	3.849		91,042	712,500	03/21/2017	05/15/2046
384802-AD-6	GRAINGER WW INC			2	1.E FE	6,975,220		8,596,609	7,000,000	6,977,274		493			4.200	4.221		37,567	294,000	05/15/2017	05/15/2047
389284-AA-8	GRAY ESCROW INC BASIC	I	1	2	4.B FE	4,951,888		5,030,385	4,705,000	4,853,435		(51, 153)			7.000	5.669		42.084	329,350	02/24/2021	05/15/2027
389286-AA-3	GRAY ESCROW II INC BASIC	1		2	4.B FE	5,925,000		6,092,319	5,925,000	5,925,000					5.375	5.375		46,001		10/26/2021	11/15/2031
389375-AL-0	GRAY TELEVISION INC. BASIC	ļ		2	4.B FE	2,000,000		1,990,657	2,000,000	2,000,000					4.750	4.750		20,056	93,944	10/08/2020	10/15/2030
39121J-B*-0	GREAT RIVER ENERGY FIRST MORTGAGE BONDS	ļ			1.G	11,400,000	106.1400	12,100,001	11,400,000	11,400,000					3.760	3.760	A0	107, 160	428,640	11/05/2014	10/01/2028
39121J-C#-5	GREAT RIVER ENERGY GREAT RIVER ENERGY				1.G	13,000,000		14,031,581	13,000,000	13,000,000					3.250	3.250		89, 194	422,500	05/21/2020	10/15/2045
39122@-AA-7	GREAT RIVER HYDRO, LLC SENIOR SECURED	<b></b>			2.B PL	25,000,000	119.1120	29,777,956	25,000,000	25,000,000					4.940	4.941	FA	483,708	1,235,000	01/20/2017	05/10/2032
391382-AB-4	GREAT-WEST LIFECO FINANC	ļ		2	1.F FE		119. 2970	57,858,997	48,500,000	49,808,802		(33, 163)			4 . 150	3.973	JD	156,547	2,012,750	10/25/2019	06/03/2047
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 BASIC			2	1.F FE	11,837,180		13,344,258	11,800,000	11,825,275		(3,592)			4.047	4.007	MN	58,367	477,546	06/14/2018	05/17/2028
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 BASIC			2	1.F FE	44,908,598		56,062,949	43,900,000	44,852,349		(19,598)			4.581	4.439		245,796	2,011,059	03/08/2019	05/17/2048
391399-AA-0	GREAT-WEST LIFECO US FI BASIC	ļ		2	1.F FE	18,241,539		17,678,952	18,200,000	18,232,137		(8,897)			0.904	0.853		63,526	164,528	12/07/2020	08/12/2025
39808C-A*-6	GRIDIRON FUNDING LLC SENIOR UNSECURED NOTES	ļ			2.C PL	20,000,000	112.7670	22,553,320	20,000,000	20,000,000					5.640	5.679	MJSD	3, 133	1, 128,000	05/02/2017	06/30/2027
200040	GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS	1	1		1				,,											00/05/	04/00/2222
398310-AA-9	INTERNATIONAL	····			2.C	14,000,000			14,000,000	14,000,000					4.520	4.545		107,224	632,800	02/05/2019	01/30/2034
39839#-AF-8	GRIFFITH FOODS 5.47% Due 1/15/2029 JAJ015	<del> </del>			2.C	6,000,000		6,669,390	6,000,000	6,000,000					5.470	5.507		69,287	328,200	09/27/2013	01/15/2029
39839#-AG-6	GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14	·			2.C	4,000,000			4,000,000	4,000,000		40.525			4.300	4.323		22,456	172,000	10/03/2014	11/14/2029
402740-AD-6 40414L-AE-9	.GULFSTREAM NATURAL GAS 4.6% Due 9/15/2025 MS15 NCP BASIC			2	2.B FE 2.A FE	8,918,024 19,979,300			9,300,000 13.000.000	9, 126, 308 19, 865, 424		40,525 (113,876)			4.600	5. 151 3.017		125,963	438,205	01/25/2016	09/15/2025
404 I4L-ME-9	INOT DAGIO			14	∠.∧ Г⊑		148.0140	19,449,808			L	(110,8/0)	L		0.700		I A	000,020		202 / 13/ 202	02/01/2041

# **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
- Idonanioa a di	HSRE CORE HOLDING, I. LLC HSRE CORE HOLDING I. LLC	_	T	O.I.G.	- Cj		7 41.40	Value	Value	7 41.45	(200.0000)	7 1001 011011	. tooogzou	7 41.44		- U.		7100.000	Daning roan	7109404	24.0
40465@-AA-0					2.B		105. 7690	5,288,471	5,000,000	5,000,000					4. 130	4.130	JJ	100,956	206,500	07/12/2017	07/05/2025
	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC					,		,,	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
40465@-AB-8					2.B		106.7660	5,338,295	5,000,000	5,000,000					4.230	4.230	JJ	103,400	317,250	07/12/2017	07/05/2026
40465@-AC-6	HSRE CORE HOLDING, I, LLC SENIOR UNSECURED	ļ			2.B	3,000,000	107 . 5050	3,225,157	3,000,000	3,000,000					4.300	4.300	A0	31,533	129,000	03/03/2017	04/03/2027
	HSRE CORE HOLDINGS I, LLC HSRE CORE HOLDINGS I,	l			1												l				
404650-AE-2	LLC				2.B	10,000,000	105. 8440	10,584,374	10,000,000	10,000,000					4. 150	4. 150	JJ	198,278	622,500	07/13/2018	07/09/2025
4046E9 4 1 4	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC	l			0.0	45 000 000	00.0400	44 007 050	45 000 000	45 000 000					0.000	0.000	In.	40.050	105 000	02/17/0001	06/16/0006
40465@-AJ-1	HSRE CORE HOLDING, I. LLC HSRE CORE HOLDING, I. LLC				2.B	15,000,000	99.9160	14,987,350	15,000,000	15,000,000		····			2.600	2.600	JU	16,250	195,000	03/17/2021	06/16/2026
40465@-AL-6	HONE OUNE HULDING, I, LLC HOME CUME HULDING, I, LLC	l			2.B	6,000,000	104. 7560	6,285,381	6,000,000	6,000,000					3.610	3.610	MS	63, 175		03/17/2021	09/16/2031
406216-BA-8	HALLIBURTON CO 4 1/2% Due 11/15/2041 MN15			2	2.A FE		111.3860	2,394,809	2,150,000	2,022,554		3,693			4.500	4.973		12,363	96,750	06/03/2020	11/15/2041
406216-BE-0	HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1			2	2.A FE		115.5620	2,311,243	2,000,000	2,000,000		,0,000			4.750	4.750		39.583	95,000	08/09/2013	08/01/2043
406216-BJ-9	HALLIBURTON CO 4.85% Due 11/15/2035 MN15			2	2.A FE		118.3000	9,937,166		8,398,301		84			4.850	4.852		52.057	407.400	11/05/2015	11/15/2035
406216-BK-6	HALLIBURTON CO 5% Due 11/15/2045 MN15			2	2.A FE		120.6000	27,738,051	23,000,000	26,581,874		(82,080)			5.000	3.971		146,944	1, 150,000	03/03/2021	11/15/2045
406216-BL-4	HALLIBURTON CO BASIC			2	2.A FE	32,086,027	103. 2780	31,912,955	30,900,000	32,000,966		(84,011)			2.920	2.423		300,760	551,880	11/16/2021	03/01/2030
41242*-AT-9	HARDWOOD FUNDING, LLC SERIES R SENIOR NOTES				1.G FE	2,000,000		2, 100, 763	2,000,000	2,000,000					3.530	3.530		4,707	70,600	05/07/2013	06/07/2025
41242*-BK-7	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	7,000,000		7,616,097	7,000,000	7,000,000					3.860	3.860		18,013	270,200	10/10/2018	06/07/2028
41242*-BP-6	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE	2,000,000		2, 179, 174	2,000,000	2,000,000					3.780	3.780		5,040	75,600	06/12/2019	06/07/2029
41242*-BQ-4	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE			1, 163, 375	1,000,000	1,000,000					4.210	4.210		2,807	42,100	06/12/2019	06/07/2039
41242*-BV-3 41242*-BW-1	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE		105. 2180	3,156,555	3,000,000	3,000,000					3.190	3.190		6,380 6,580	95,700 98,700	05/28/2020	06/07/2030
41242*-BX-9	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1.G FE		106 . 7540	3,202,607	3,000,000	3,000,000					3.290	3.290		6,880	103,200	05/28/2020	06/07/2032
41242*-BZ-4	HARDWOOD FUNDING, LLC HARDWOOD FUNDING LLC				1.G FE			4,998,075	5,000,000	5,000,000					2.370	2.370		7.900	59,250	02/18/2021	06/07/2028
412822-AE-8	HARLEY DAVIDSON 4 5/8% Due 7/28/2045 JJ28			2	2.C FE	16,516,410		17,023,802	16,000,000	16,462,649		(11,674)			4.625	4.422		314.500		11/04/2016	07/28/2045
413707-AA-8	HARRIMACK HOLDINGS LLC HARRIMACK HOLDINGS LLC			2	1.F PL	18,666,667		19,356,064	18,666,667	18,666,667					3.500	3.525		43,556	435,556	03/11/2021	04/07/2031
413875-AR-6	HARRIS CORP 3.832% Due 4/27/2025 A027			2	2.B FE		106.7520	5,924,752	5,550,000	5,572,520		(6,772)			3.832	3.692	AO	37,809	212,676	05/31/2017	04/27/2025
413875-AT-2	HARRIS CORP 5.054% Due 4/27/2045 A027			2	2.B FE			10,393,451	7,900,000	8,599,087		(17,435)			5.054	4.434		70,981	399,266	04/26/2017	04/27/2045
416515-BE-3	HARTFORD FINANCIAL SERVICES GR BASIC			2	2.A FE	10,430,100		10,365,933	10,000,000	10,425,296		(4,804)			2.800	2. 173		102,667		12/06/2021	08/19/2029
416518-AD-0	HARTFORD FINL SVCS GRP BASIC	ļ		2	2.A FE			26,690,227	27,100,000	26,601,645		2,613			2.900	2.993		218,306		12/06/2021	09/15/2051
41781#-AA-3	HARVEY STONE, LLC SENIOR SECURED NOTES	ļ			2.C PL	12,884,745		13,722,646	12,884,745	12,884,745		(40, 400)			4.910	4.911		1,757	632,641	06/08/2015	04/15/2026
418056-AS-6 418056-AY-3	HASBRO INC BASIC			2	2.C FE		138 . 4640	2,353,888	1,700,000	2,056,100 502,367		(12, 180)			6.350	4.634		31,785	107,950	11/03/2020	03/15/2040
418056-AZ-0	HASBRO INC BASIC		1	2	2.C FE		107.3230 110.2440	536,614	500,000 12,500,000	13,582,775		(452)			3.550	2.635		2,071	17,750 282,750	11/20/2019	11/19/2026 11/19/2029
-110000 MZ-U	HAWAII ELECTRIC LIGHT COMPANY HAWAII ELECTRIC		1	i	۱		110.2440	10,700,409	12,300,000	10,302,773		(20,000)			0.000	2.000	1007		202,130	11/ 10/ 2021	11/ 13/ 2023
41975*-AS-4	LIGHT CO INC				2.A	4 000 000	116.5510	4,662,044	4,000,000	4,000,000					4.210	4.210	MN	22,453	168,400	05/16/2019	05/13/2034
	HAWAIIAN ELECTRIC COMPANY INC HAWAIIAN ELECTRIC		1					,552,011	, 555, 666	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					[			,100	,400		
419866-H*-2	COMPANY INC	<b></b>			2.A Z		117.7070	5,885,367	5,000,000	5,000,000		<b>_</b>			4.210	4.210	MN	28,067	210,500	05/16/2019	05/13/2034
419866-H@-0	HAWAIIAN ELECTRIC HAWAIIAN ELECTRIC COMPANY INC	ļ	.		2.A Z .		106 . 4270	9,578,386	9,000,000	9,000,000		ļ			3.310	3.310		49,650	297,900	04/28/2020	05/01/2030
I	HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS,	l								1					1		l _				
422410-AM-1	INC.	·····					103.0070	13,390,931	13,000,000	13,000,000					2.770	2.770		28,008	360 , 100	12/10/2019	12/03/2029
42251#-AG-9	HEB GROCERY COMPANY L.P. 6.12% Due 6/1/2022 JD1				1.G	6,000,000		6, 125, 767	6,000,000	6,000,000					6.120	6. 120		30,600	367,200	04/10/2006	06/01/2022
42251#-AU-8	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES A				1.G	12,000,000		13, 182, 234	12,000,000	12,000,000		····			3.540	3.540		107,380	424,800	01/28/2016	03/30/2031
42251#-AV-6	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES B HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022				1.G	13,000,000	112.7650	14,659,415	13,000,000	13,000,000					3.670	3.670	6M	120,600	477, 100	01/28/2016	03/30/2033
42280#-AE-9	JD21	l			2.C	875 000	104. 4610	914,035	875,000	875,000					6.500	6.500	.ID	1,580	56,875	12/08/2010	12/21/2022
1220011 AL 0	HEICO COMPANIES L.L.C.& HL 3.45% Due 11/17/2023				2.0		107.7010									0.000	J	, 300		12, 00, 2010	
42280#-AF-6	MN17	L	.1	l	2.C	2.500.000	102. 3600	2,558,996	2,500,000	2,500,000	L	L			3.450	3.450	MN	10,542	86,250	08/25/2016	11/17/2023
	HEICO COMPANIES L.L.C.& HL 3.72% Due 11/17/2028		1					, , , , , , , , , , , , , , , , , , , ,													
42280#-AG-4	MN17				2.C		103.7000	10,370,013	10,000,000	10,000,000					3.720	3.720	MN	45,467	372,000	08/25/2016	11/17/2028
	HEICO COMPANIES L.L.C.& HL 3.92% Due 11/17/2031									1											
42280#-AH-2	MN17				2.C			2,601,437	2,500,000	2,500,000					3.920	3.920		11,978	98,000	08/25/2016	11/17/2031
423452-AE-1	HELMERICH AND PAYNE BASIC	L		2	2.A FE		98.7050	1,974,103	2,000,000	1,995,932	L	72	L		2.900	2.924	I MS	14.822	L	10/29/2021	09/29/2031

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			I	nterest		Da	tes
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			r		and		Rate					Current	Other-	l in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	5		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
427096-A#-9	HERCULES CAPITAL HERCULES CAPITAL				2.A PL	20,000,00		20,937,127	20,000,000	20,000,000					4.310	4.310	JD	67,044	862,000	01/17/2020	06/03/2025
427096-B*-2	HERCULES CAPITAL HERCULES CAPITAL				2.A PL		0 105 .8040	2,116,079	2,000,000	2,000,000					4.500	4.500		29,250	75,000	10/21/2020	03/04/2026
427096-B@-0 427866-AZ-1	HERCULES CAPITAL HERCULES CAPITAL				2.A PL		0105.9990	3,179,962	3,000,000 8,000,000	3,000,000		677			4.550	4.550 3.384		44,363	68,250	10/21/2020	03/04/2026
427866-BD-9	HERSHEY FOODS CORP BASIC HERSHEY FOODS CORP BASIC			2	1.F FE		4 103. 3950	1,871,445	1,800,000	1,810,270		(1,212)			2.450	3.384			270,000 44,100	05/03/2018	05/15/2023
42809H-AC-1	HESS CORP BASIC	+		٠	3 . A FE		0 127 . 1450	3,814,355	3,000,000	3,458,511		(1,212)			6.000	4.731		83,000	180,000	07/23/2020	01/15/2040
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15				3.A FE		5123 . 4900		15,500,000	18,319,843		(92,559)		·····	5.600	4.731		327,911		02/17/2021	01/15/2040
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01	- †		2	3.A FE		0123.4900	19, 141, 024	12,300,000	13,351,896		(116,420)			4.300	4.206				09/23/2021	04/01/2027
42809H-AH-0	HESS CORP 5.8% Due 4/1/2047 A01			2	3.A FE		0128.6130	16,719,636	13,000,000	14,966,015		(30, 137)			5.800	4.743		188,500	667,000	07/27/2021	04/01/2027
428236-BR-3	HEWLETT PACKARD INC. 6% Due 9/15/2041 MS15				2.B FE		9133.2090	2,264,552	1,700,000	2,130,526		(13,960)			6.000	4.112		30,033	102,000	09/03/2020	09/15/2041
4E0E00 BH 0	HEWLETT PACKARD ENTERPRISE 4.9% Due 10/15/2025	1				2,140,74			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(10,000)									50/ 10/ 2041
42824C-AW-9	A015			2	2.B FE	13.527.67	110.9750	14,759,702	13,300,000	13,406,100		(27, 174)			4.900	4.652	AO	137,581	651,700	12/18/2017	10/15/2025
	HEWLETT PACKARD ENTERPRISE 6.35% Due 10/15/2045									,,											
42824C-AY-5	A015			2	2.B FE	1.987.18	5133.9130	2,008,700	1,500,000	1,980,203		(6,982)		L	6.350	4. 185	AO	20, 108	47,625	05/27/2021	10/15/2045
	HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL					, ,		, ,	, ,	, ,		,						,	,		
43324@-AB-3	ESTATE HLDGS				1.F PL	9,000,00	0102.4590	9,221,313	9,000,000	9,000,000					2.880	2.880	JJ	120,240		06/23/2021	07/14/2033
	HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL																				
43324@-AC-1	ESTATE HLDGS				1.F PL		0102.3440	7,164,090	7,000,000	7,000,000					3.030	3.030		98,391		06/23/2021	07/14/2036
436106-AA-6	HollyFrontier Corp BASIC			2	2.C FE		4 112. 1340	2,074,482	1,850,000	1,993,493		(32,563)			5.875	3.769		27 , 172	108,688	12/03/2020	04/01/2026
437076-AS-1	HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16				1.F FE		2 141. 5850	23,998,739	16,950,000	19,695,371		(105,098)			5.875	4.366		41,492	953,219	11/17/2021	12/16/2036
437076-AU-6	HOME DEPOT INC 5.4% Due 9/15/2040 MS15			2	1.F FE		135.9960	23,119,347	17,000,000	17,806,519		(26,670)			5.400	5.000		270,300	918,000	09/11/2013	09/15/2040
437076-BA-9	HOME DEPOT INC 4.2% Due 4/1/2043 A01			2	1.F FE		120.4810	12,048,078	10,000,000	11,669,065		(56,586)			4.200	3. 103		105,000	420,000	12/03/2019	04/01/2043
437076-BF-8	HOME DEPOT INC 4.4% Due 3/15/2045 MS15			2	1.F FE		124.7040	11,846,849	9,500,000	9,525,831		(654)			4 . 400	4.381		123,078	418,000	06/16/2014	03/15/2045
437076-BH-4	HOME DEPOT INC 4 1/4% Due 4/1/2046 A01			2	1.F FE		0122.9410	46,102,820	37,500,000	38,535,128		(28,339)			4.250	4.060		398,438	1,593,750	11/28/2017	04/01/2046
437076-BK-7	HOME DEPOT INC 3.35% Due 9/15/2025 MS15			2	1.F FE		5106.8010	2,670,017	2,500,000	2,498,535		365			3.350	3.367		24,660	83,750	09/08/2015	09/15/2025
437076-BN-1	HOME DEPOT INC BASIC			2	1.F FE		0103.2330	7,226,281	7,000,000	7,349,569		(41,871)			2. 125	0.977	MS	43,799	74,375	06/10/2021	09/15/2026
437076-BP-6 437076-BS-0	HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15			2	1.F FE		0112.8800	24,833,671 59,428,966	22,000,000	21, 138, 063		9,707			3.500	3.690	MS	226,722		05/14/2020	09/15/2056
437076-BS-0	HOME DEPOT INC BASIC			2	1.F FE		0117.4490		50,600,000	52,784,583		(62,611)			3.900	3.618	JD	87,707	1,973,400	09/01/2020	06/15/2047
437076-BX-9	HOME DEPOT INC BASIC			2	1.F FE		2106.1340 0129.6420	9,870,502 31,114,167	9,300,000 24,000,000	9,220,016 25,770,699		(36,949)			2.800	4.043	ID	77,397 75,000	260,400 1,080,000	11/28/2017 02/26/2019	09/14/2027
437076-BY-7	HOME DEPOT INC BASIC			2	1.F FE		3106.5460	9,269,513		9,074,348		(47,229)			2.950	2.299		11.407		01/24/2020	06/15/2029
437076-BZ-4	HOME DEPOT INC BASIC	+		2	1.F FE		0 105.4120	9,269,513	10,000,000	9,074,348		(47,229)			3. 125	3.078		13,889		01/24/2020	08/15/2049
437076-CA-8	HOME DEPOT INC BASIC			2	1.F FE		0 103.4120	1,045,704	1,000,000	996,267		651			2.500	2.576		5,278	25,000	03/26/2020	04/15/2027
437076-CD-2	HOME DEPOT INC BASIC			2	1.F FE		B109.3230	16,671,737	15,250,000	16,031,713		(5,333)			3.350	3.068		107,851	326,625	12/16/2021	04/15/2050
437076-CJ-9	HOME DEPOT INC BASIC			2	1.F FE		498.3860	3,738,663	3,800,000	3,776,590		606			1.875	1.945		19,792		09/07/2021	09/15/2031
437076-CK-6	HOME DEPOT INC BASIC	1	1	2	1.F FE		099.2710	4.963.570	5,000,000	5,045,258		(292)			2.750	2.705		38,194		09/09/2021	09/15/2051
438516-BB-1	HONEYWELL INC 5 3/8% Due 3/1/2041 MS1	I			1.F FE	20,423.05	2138.5410	21,591,574		19,703,283		(149, 104)			5.375	3.475		279,231	837.694	10/19/2016	03/01/2041
438516-BL-9	HONEYWELL INC BASIC			2	1.F FE	16,679.80	8 104. 6620	17,583,165	16,800,000	16,892,457		50,951			2.500	2.332		70,000	195,000	11/16/2021	11/01/2026
438516-BU-9	HONEYWELL INC BASIC	.[		2	1.F FE		0104.7740	5,238,696	5,000,000	4,986,004		1,630		L	2.700	2.741		51,000	135,000	07/30/2019	08/15/2029
438516-BZ-8	HONEYWELL INC BASIC			2	1.F FE		099.5090	40,301,047	40,500,000	40,304,422		4,762			1.950	2.013		65,813	516,750	11/16/2021	06/01/2030
438516-CA-2	HONEYWELL INC BASIC			2	1.F FE		4 104. 2640	54,613,696	52,380,000	55,075,134		(29,357)			2.800	2.541		122,220	761,320	10/04/2021	06/01/2050
438516-CB-0	HONEYWELL INC BASIC	. [		2	1.F FE	11,050,92	100.3770	11,041,424	11,000,000	11,049,517		(1,403)			1.350	1.212		12,375	33,750	11/30/2021	06/01/2025
438516-CE-4	HONEYWELL INC BASIC	.		2	1.F FE	2,668,34	097.5480	2,633,795	2,700,000	2,669,560		1,220			1.100	1.326	MS	11, 138		10/13/2021	03/01/2027
440452-AH-3	HORMEL FOODS CORP BASIC			2	1.F FE	17,303,78		16,951,446	17,000,000	17,290,949		(12,831)			1.700	1.413		22,478	144,500	09/14/2021	06/03/2028
440452-AJ-9	HORMEL FOODS CORP BASIC			2	1.F FE		5 106 . 4240	53,211,982	50,000,000	52,711,864		(22,381)			3.050	2.775		118,611	762,500	09/21/2021	06/03/2051
44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31				2.A PL		7110.8170	22,924,467	20,686,861	20,594,890		11,296			4.410	4.513		78,558	914,359	06/01/2018	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL		3110.3250	840,249	761,613	761,613					4.440	4.464		2,912	33,816	09/01/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL		1110.3250	641,242	581,231	581,231					4.440	4.464		2,222	25,896	05/17/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION				2.A PL		3 110 . 3250	3,677,933	3,333,728	3,333,728					4.440	4.464		12,746	148,527	12/26/2017	11/30/2032
44569*-BQ-3	HUNT OIL COMPANY SENIOR NOTES SERIES B				4.B		082.5330	5,777,293	7,000,000	7,000,000					4.080	4.080		38,873	285,600	10/30/2014	11/12/2026
446150-AM-6	HUNTINGTON BANCSHARES INC BASIC	+		2	2.A FE		0107.6180	17,487,932	16,250,000	16,427,991		(53,254)		<b> </b>	4.000	3.630		83,056	650,000	07/23/2020	05/15/2025
446150-AS-3	HUNTINGTON BANCSHARES INC BASIC	+		2	2.A FE		5101.6180	18,799,315	18,500,000	19,413,815		(56,308)			2.550	1.868		193,942	293,250	07/28/2021	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES INC BASIC			14	2.A FE	.1	095.7930	6,705,479	7,000,000	7,002,380	L	L	1	L	2.487	2.483	FA	65,284		09/23/2021	08/15/2036

# **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	HUNTINGTON INGALLS INDUS HUNTINGTON INGALLS																				
446413-AL-0	INDUSTRIES			. 2	2.C FE	11,427,520			11,300,000	11,425,060		(2,460)			3.483	3.263	JD	32,798	358,749	11/16/2021	12/01/2027
44644A-AH-0	HUNTINGTON NATIONAL BANK BASIC			. 2	1.G FE	5,640,853		5,529,351	5,508,000	5,517,701		(57,544)	)		3. 125	2.061		43,031	172, 125	10/30/2019	04/01/2022
44891C-BP-7	HYUNDAI CAPITAL AMERICA BASIC	ļ		. 2	2.A FE	2, 130, 000			2,130,000	2,130,000					2.375	2.375		10,680		12/14/2021	10/15/2027
44919*-AC-2	I 595 EXPRESS, LLC NOTES	ļ			1.F PL	15,839,602		16,788,731	15,839,592	15,839,468		(133)	)		3.310	3.323		1,456	524,291	10/19/2017	12/31/2031
44929@-AF-1	ICRE REIT HOLDINGS SENIOR NOTES	·		.	2.B	7,000,000			7,000,000	7,000,000					4.380	4.380		30,660	306,600	12/10/2013	11/25/2026
449290-AG-9	ICRE REIT HOLDINGS SENIOR NOTES				2.B	20,000,000			20,000,000	20,000,000					4.260	4.260		423,633	852,000	08/28/2013	01/02/2024
44929@-AH-7	ICRE REIT HOLDINGS SENIOR UNSECURED NOTES				2.B	7,000,000	101. / 190	7, 120, 298	7,000,000	7,000,000					3.310	3.310	JD	10,298	231,700	10/22/2015	12/15/2022
440E08 AD 0	IFM (US) COLONIAL PIPELINE 2 L IFM (US) COLONIAL				0.00	0.000.000	100 1110	0 400 440	0 000 000	0 000 000					0.040	0.040		104 070	004 000	04 /07 /0000	04 /45 /0000
44953@-AB-9 45005*-AA-8	PIPELINE 2 LIRG INDUSTRIAL, LLC	·····		·	2.C PL 2.C FE	8,000,000 20,000,000			8,000,000 20,000,000	8,000,000 20,000,000					3.640	3.640		134,276	291,200 354,000	01/27/2020	01/15/2030
45005*-AB-6	IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC				2.0 FE										4.020	4.020		232,067		02/18/2021	03/03/2028
45005*-AC-4	IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC	• • • • • • • • • • • • • • • • • • • •			2.0 FE	9,000,000			9,000,000	9,000,000					4.480	4.480		132,160	201,600	02/18/2021	03/03/2028
45005*-AF-7	IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC				2.0 FE	4,000,000		4,290,747	4,000,000	4,000,000					4.350	4.450		4.833	201,000	12/10/2021	03/03/2031
450636-A#-2	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2.B FE	10,000,000		10,409,878	10,000,000	10,000,000					3.540	3.540		71,783	354,000	10/24/2017	10/18/2024
450636-B*-5	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2.B FE	15,000,000			15,000,000	15,000,000					3.760	3.760		114,367		10/24/2017	10/18/2027
452308-AQ-2	ILLINOIS TOOL WORKS 4 7/8% Due 9/15/2041 MS15			2	1.E FE	11,710,710		14,519,513	11,000,000	11,599,351		(19,426)	1		4.875	4.450		157,896	536,250	06/30/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS 3.9% Due 9/1/2042 MS1			2	1.E FE	35,850,990		45,624,643	39,000,000	36,335,071					3.900	4.401		507,000	1,521,000	11/18/2016	09/01/2042
454889-AP-1	INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15			2	1.G FE	.5,091,789		5,208,443	5,100,000	5,098,864		910			3.200	3.219		48.053	163,200	03/13/2013	03/15/2023
454889-AQ-9	INDIANA MICHIGAN POWER 4.55% Due 3/15/2046 MS15			2	1.G FE	2,052,780		2,465,937	2,000,000	2,048,941		(1, 157)			4.550	4.383		26,794	91,000	05/17/2018	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER BASIC			2	1.G FE	21,561,456			22,900,000	21,641,052		26,950			3.750	4.097		429,375	858,750	02/28/2019	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER BASIC			2	1.G FE	5,129,650		5,527,188	5,000,000	5,093,364		(13,420)	)		3.850	3.509	MN	24,597	192,500	03/08/2019	05/15/2028
454889-AT-3	INDIANA MICHIGAN POWER BASIC			. 2	1.G FE	9,969,300	118.7660	11,876,600	10,000,000	9,971,511		567			4.250	4.268	FA	160,556	425,000	09/07/2018	08/15/2048
45674C-AA-1	INFOR INC BASIC			. 2	2.B FE	4,994,100		4,976,126	5,000,000	4,995,895		1, 121			1.750	1.774		40,347	97,222	06/02/2020	07/15/2025
45685E-AJ-5	VOYA FINANCIAL INC 5.7% Due 7/15/2043 JJ15				2.B FE	4,211,760	136.9530	5,478,111	4,000,000	4, 181, 961		(4,423)	)		5.700	5.342	JJ	105, 133	228,000	11/04/2013	07/15/2043
	INGERSOLL-RAND GL HLD CO 5 3/4% Due 6/15/2043 JD15																				
45687A-AG-7					2.B FE	12,953,370	140.6800	17,584,971	12,500,000	12,889,016		(9,367)	)		5.750	5.501	JD	31,944	718,750	09/19/2013	06/15/2043
	INGERSOLL-RAND GL HLD CO 4 1/4% Due 6/15/2023 JD15																				
45687A-AJ-1					2.B FE	1,996,300			2,000,000	1,999,357		420			4.250	4.273		3,778	85,000	06/17/2013	06/15/2023
458140-AM-2	INTEL CORP. 2.7% Due 12/15/2022 JD15				1.E FE	9,260,289		9,492,332	9,300,000	9,295,727		4,355			2.700	2.749		11, 160	251, 100	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP. 3.7% Due 7/29/2025 JJ29			. 2	1.E FE	30,619,400		32,355,464	30,000,000	30,242,660		(67,836)			3.700	3.440		468,667	1,110,000	12/15/2015	07/29/2025
458140-AT-7	INTEL CORP. 4.9% Due 7/29/2045 JJ29			. 2	1.E FE	10,378,940		13,263,007	10,000,000	10,335,652		(8,049)			4.900	4.660		206,889	490,000	01/07/2016	07/29/2045
458140-AY-6	INTEL CORP. BASIC			.   2	1.E FE	36,668,750		41,952,362	35,000,000	36,519,752		(36, 121)			4.100	3.828		199,306	1,435,000	11/15/2017	05/11/2047
458140-BG-4	INTEL CORP. INTEL CORP.	·			1.E FE	22,346,527			21,600,000	22,307,511		(17,220)			3.734	3.536		51,529	806,544	07/16/2019	12/08/2047
458140-BH-2	INTEL CORP. BASICINTEL CORP. BASIC	·····			1.E FE	3,047,160			3,000,000	3,038,491		(4,571)			2.450	2.266		9,392	73,500	01/24/2020	11/15/2029
458140-BQ-2 458140-BT-6	INTEL CORP. BASIC			. 2	1.E FE			11,557,860	10,500,000	11,953,182 15,095,540		(278,689)			3.750	1.496		105,000	393,750	09/14/2020	03/25/2027
45866F-AG-9	INTERCONTINENTALEXCHANGE INC. BASIC	·		. 2	1.E FE	4,997,700			5,000,000			(4,060)			3.450	3.459		92,667	172,500	09/13/2021	08/12/2028
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC	†			1.G FE				94,000,000	99,785,760		(143,207)			4.250	3.459		1, 109, 722	3,995,000	04/23/2020	09/21/2048
45866F-AK-0	INTERCONTINENTALEXCHANGE INC. BASIC	t	1	2	1.G FE	100,065,220		9,919,060	94,000,000			(143,207)		<b> </b>	2.100	1.942		9,333		06/03/2020	09/21/2048
45866F-AL-8	INTERCONTINENTALEXCHANGE INC. BASIC	İ		2	1.G FE	34,327,818		33,698,922	33,350,000	34,303,038		(13,286)			3.000	2.849		9,333	1,000,500	10/29/2020	06/15/2050
45866F-AP-9	INTERCONTINENTALEXCHANGE INC. BASIC	1		2	1.G FE	7,824,240		7,773,340	8,000,000			2, 170			2.650	2.800		62,422	66,250	11/10/2021	09/15/2040
459745-GK-5	INTL LEASE FINANCE CORP BASIC	Ī	1		2.C FE		100.2280	400,913	400,000	400,642		(16,302)			8.625	4.407		15.908	34,500	12/14/2018	01/15/2022
460146-CF-8	INTERNATIONAL PAPER CO. 7.3% Due 11/15/2039 MN15	I	1	1	2.B FE			15.083.521	9.900,000	11, 292, 383		(42,930)		[	7.300	6.003		92.345	722,700	09/13/2013	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO. 4.8% Due 6/15/2044 JD15	[	1	2	2.B FE	9,510,260		12,003,397	9,500,000	9,509,000		(228)		[	4.800	4.793		20,267	456,000	06/16/2014	06/15/2044
460146-CS-0	INTERNATIONAL PAPER CO. BASIC	[	1	2	2.B FE	5,218,150		6,145,213	5,000,000	5,209,116		(4,416)			4.350	4.088			217,500	11/01/2019	08/15/2048
460690-BP-4	INTERPUBLIC GROUP BASIC	L		2	2.B FE	5,961,578		6,660,971	5,800,000	5,959,350		(5,308)			4.650	4.133		67,425	246,450	09/21/2021	10/01/2028
	INTERSTATE POWER & LIGHT 6 1/4% Due 7/15/2039 JJ15		1			1									1						
461070-AG-9					2.A FE	9,580,215		13,309,809	9,500,000	9,562,530		(1,969)			6.250	6. 188		273,785	593,750	07/09/2009	07/15/2039
461070-AP-9	INTERSTATE POWER & LIGHT BASIC			. 2	2.A FE	703,885	111.4300	780,009	700,000	702,838		(371)	)		4.100	4.029	MS	7,574	28,700	12/14/2018	09/26/2028
	INVITATION HOMES OPERATING INVITATION HOMES					1															
46187@-AB-2	OPERATING	ļ			2.B FE	15,000,000			15,000,000	15,000,000					3. 180		MN	47,700	238,500	02/24/2021	05/25/2036
46188B-AC-6	INVITATION HOMES OP BASIC			. 2	2.C FE	15,969,440	98.0890	15,694,258	16,000,000	15,969,481		41		L	2.700	2.718	JJ	67,200		11/01/2021	01/15/2034

# **SCHEDULE D - PART 1**

							9	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
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CUSIP				Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe		Received		Maturity
Identification		е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pai	d Accrued	During Year	Acquired	Date
	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED																			
46247@-AA-2	NOTES				1.D PL	18,332,000	108.7780 .	19,941,241	18,332,000	18,332,000					4.530	4.530 JJ	352,937	830,440	01/01/2016	01/28/2028
	IOWA INTERSTATE RAILROAD, LTDS IOWA INTERSTATE																			
46247@-AB-0	RAILROAD LTD				1.D PL	16,000,000	109.1180	17,458,954	16,000,000	16,000,000					3.870	3.870 MN	80,840	619,200	05/01/2020	05/14/2035
1	IROQUOIS GAS TRANSMISSION SYST IROQUOIS						ſ				<u> </u>		]				1	1		· · ·
463556-A#-7	TRANSMISSION SYSTEM				2.A	6,000,000	110.9530	6,657,208	6,000,000	6,000,000					4.070	4.070 MN	40,700	244,200	04/24/2019	04/23/2030
465685-AH-8	ITC HOLDINGS CORP. BASIC		2	2	2.B FE		131.1760	131, 176	100,000	108,261		(228)			5.300	4.678 JJ	2,650		12/14/2018	07/01/2043
465685-AM-7	ITC HOLDINGS CORP. BASIC	].	2	2	2.B FE	575,616		609,225	600,000			6,370			2.700	3.829 MN	2,070		12/14/2018	11/15/2022
465685-AP-0	ITC HOLDINGS CORP. ITC HOLDINGS CORP.	]."	2	2	2.B FE	11, 192, 780	106.1090	11,884,220	11,200,000	11, 195, 389		699			3.350	3.358 MN	47,942		06/19/2018	11/15/2027
46625H-JU-5	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1				1.F FE	10,805,230	. 130 . 9650	13.096.482	10,000,000	10,736,522		(13.362)		L	4.850	4.313 FA	202.083		09/15/2021	02/01/2044
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23		2	2	1.F FE	19,526,523	105 . 1330	19,922,696		19,320,949		(127,881)			3. 125	2.395 JJ			04/17/2020	01/23/2025
46625H-MN-7	JP MORGAN CHASE & CO 3.9% Due 7/15/2025 JJ15		2	2	1.F FE	6,326,520		6,492,266	6,000,000	6,131,841		(37,377)			3.900	3.192 JJ	107,900		05/20/2016	07/15/2025
46625H-NJ-5	JP MORGAN CHASE & CO 4 1/4% Due 10/1/2027 A01				1.G FE	19, 127, 776		20,607,607	18,400,000	18,819,245		(64, 127)			4.250	3.805 AO	195,500		06/08/2017	10/01/2027
46625H-QW-3	JP MORGAN CHASE & CO 3.3% Due 4/1/2026 A01		2	)	1.F FE	475,085		533,415	500,000	484,598		3,255			3.300	4.097 A0			12/14/2018	04/01/2026
46625H-RY-8	JP MORGAN CHASE & CO		2	,	1.F FE	30,205,050	108 . 3350	32, 175, 452	29,700,000	29,999,145		(53, 135)			3.782	3.563 FA			11/28/2017	02/01/2028
46647P-AL-0	JPMORGAN CHASE & CO BASIC		2	)	1.F FE	11,304,900	117.0750	11,707,486	10,000,000	11,239,086		(30, 167)			3.964	3.252 MN	50,651		10/03/2019	11/15/2048
46647P-AM-8	JPMORGAN CHASE & CO BASIC			>	1.F FE	38,417,519		41,717,621	38,900,000	38,574,254		28,001			3.509	3.615 JJ			10/15/2019	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO BASIC				1.F FE	42,207,304		47,628,423	41,100,000	42, 174, 320		(32,662)			3.897	3.719 JJ			04/03/2020	01/23/2049
46647P-BE-5	JPMORGAN CHASE & CO BASIC		2		1.F FE	4.930.000	102. 6050	5. 130. 257	5.000.000	4,942,772		5.645			2.739	2.887 A0			09/18/2019	10/15/2030
46647P-BN-5	JPMORGAN CHASE & CO BASIC			2	1.F FE	43, 102, 968	102.0030 .	43,954,806	42,600,000	43,095,836		(6,291)			3.109	3.047 A0			06/28/2021	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO BASIC			2	1.G FE	7,400,000		7,658,173	7,400,000	7,400,000		(0,231)			2.956	2.956 MN			05/06/2020	05/13/2031
46647P-BR-6	JPMORGAN CHASE & CO BASIC				1.6 FE	10.337.800		10.068.071		10.321.340		(16,460)			2. 182	2.950 MN			09/13/2021	06/01/2028
	HUBER (J.M.) CORPORATION J M HUBER		2	٠								(524,613)								
46648@-AC-3					3.A	26,249,040	102.8760 .	24,690,266	24,000,000	24,455,178		(524,613)			7.390	5.026 A0		71,773,600	04/12/2018	10/30/2022
40050+ 44 5	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES,				0.0	F 000 000	400 4050	F 474 7FF	F 000 000	F 000 000					0.040	0.040 181	27,583	405 500	44 (00 (0047	44 (04 (0004
46659*-AA-5	1110				2.B	5,000,000	103.4950 .	5, 174, 755	5,000,000	5,000,000					3.310	3.310 MN	27,583	165,500	11/08/2017	11/01/2024
10050+ 10 0	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES,				0.0	05 000 000	405 0000	00 004 540	05 000 000	05 000 000						0.540	447 500	005 000	44 (00 (0047	44 (04 (0007
46659*-AB-3	. INC				2.B	25,000,000	105.2860 .	26,321,549	25,000,000	25,000,000					3.540	3.540 MN	147,500		11/08/2017	11/01/2027
	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES,																			
46659*-AC-1	INC				2.B	5,000,000	106.0340 .	5,301,681	5,000,000	5,000,000					3.640	3.640 MN	30,333		11/08/2017	11/01/2029
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED				2.A Z	9,255,379	103. 5310	9,582,191	9,255,379	9,255,379					3.440	3.465 MON	15,919	318,385	03/03/2017	04/13/2027
	JFK FUEL INFRASTRUCTURE LLC JFK FUEL															[	_			
46661#-AC-3	INFRASTRUCTURE LLC				2.A Z	3, 196, 320	103.0250 .	3,293,011	3, 196, 320	3, 196, 320					3.250	3.271 MON		103,881	05/14/2020	04/13/2027
	JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED																			
46671@-AA-7	TRUST				2.B	18,000,000	102.9840 .	18,537,087	18,000,000	18,000,000				ļ	3.620	3.647 MON	28,960	575,580	01/13/2021	01/15/2041
	JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT																			
46672#-AA-4	LEASE				2.B PL	15, 150, 000	110.4680 .	16,570,190	15,000,000	15, 148, 037		(1,963)			3.974	3.890 MON	26,493	72,857	09/30/2021	02/15/2037
	JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED																			
46673*-AA-7	TRUST				2.B Z	20,000,000	99.1480	19,829,523	20,000,000	20,000,000					3.214	3.235 MON	28,569		11/12/2021	12/15/2041
472319-AC-6	JEFFERIES GROUP INC BASIC				2.B FE	8,944,152		8,702,576	6 , 550 , 000			(71,037)			6.250	3.112 JJ	188,767		07/20/2021	01/15/2036
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC				2.B FE	31,304,815		32,694,313	29,450,000	31,281,868		(37,914)			4. 150	3.246 JJ	536,399		11/10/2021	01/23/2030
47233J-DX-3	JEFFERIES GRP LLC / CAP BASIC		2	2	2.B FE	16,890,952	99.3390 .	16,788,223	16,900,000	16,893,806		707			2.750	2.751 AO	98,114	475,078	01/28/2021	10/15/2032
	JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15																			1
478111-AC-1					1.D FE	19,095,540	119.5980	22,723,635	19,000,000	19,084,947		(2,207)			3.837	3.808 MN	93, 154		11/30/2016	05/15/2046
478160-BV-5	JOHNSON & JOHNSON 3.7% Due 3/1/2046 MS1		2	2	1.A FE	15,245,070	117.7910 .	17,668,620	15,000,000	15,218,109		(5,781)			3.700	3.608 MS	185,000		11/17/2016	03/01/2046
478160-CP-7	JOHNSON & JOHNSON BASIC		2	2	1.A FE	20,210,650	97.8200 .	19,564,010	20,000,000	20 , 171 , 405		(30,359)			0.950	0.790 MS	63,333		09/11/2020	09/01/2027
478160-CT-9	JOHNSON & JOHNSON BASIC		2	2	1.A FE	20,047,800	94.5340	18,906,786	20,000,000	20,047,109		(671)			2.450	2.440 MS	163,333	498 , 167	09/29/2020	09/01/2060
478165-AF-0	JOHNSON SC &SON 5 3/4% Due 2/15/2033 FA15				1.G FE	3,768,300	130.8460	5,233,852	4,000,000	3,860,792		8,380			5.750	6.185 FA	86,889		05/14/2004	02/15/2033
	JONES LANG LASALLE FINANCE B.V Jones Lang LaSalle								· · ·									1		
48021P-A*-9	Fin B.V.				2.A	22,530,000	101.2550	23,025,497	22,740,000	22,740,000				(1,692,000)	1.960	1.960 MN	56,951	460,776	07/11/2017	06/27/2027
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTES	]			2.B PL	14,727,273		15,782,376	14,727,273	14,727,273				L	4.650	4.650 A0	116,039		03/26/2012	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27				2.B PL	2,996,000		3,088,331	2,996,000	2,996,000				L	4.130	4. 130 MS	32,309		03/19/2014	03/27/2024
481210-AG-6	JRD HOLDINGS LLC JRD HOLDINGS				2.B PL	10,000,000		9,855,529	10,000,000	10,000,000				L	2.300	2.300 MN	27,472		10/28/2020	11/18/2027
48121@-AJ-0	JRD HOLDINGS LLC JRD HOLDINGS				2.B PL	5.000.000		4,942,049	5,000,000	5.000.000				[	2.730	2.730 MN	16.304		10/28/2020	11/18/2032

# **SCHEDULE D - PART 1**

								Showing All Lor	ig-Term BOND	s Owned Dece	mber 3 i oi	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adi	justed Carrying	r Value			ı	nterest		Da	ates
	_	3	4	5	1 .		8	9		• •	12	13	14	15	16	17	18	19	20	21	22
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			-		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Danamintian	-	g	Char											of		Paid			A!!	Date
Identification	Description Description	е	n	Unai	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of		Accrued	During Year	Acquired	
48126B-AA-1	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JJ6				1.F FE		136.0110	2,448,203	1,800,000	2,511,993		(11,643)			5.400	2.804		47,250		07/20/2021	01/06/2042
482480-AE-0	KLA CORPORATION 4.65% Due 11/1/2024 MN1			2	2.A FE		108 . 4260	9, 107, 811	8,400,000	8,543,142		(51,490)			4.650	3.951		65, 100	390,600	04/16/2015	11/01/2024
482480-AG-5	KLA CORPORATION BASIC			2	2.A FE		113. 1480	21,271,813	18,800,000	21,751,317		(322,263)			4.100	1.693		226,958	606,800	12/13/2021	03/15/2029
482480-AJ-9	KLA CORPORATION BASIC			2	2.A FE	29,725,096		30,139,604	28,200,000	29,691,486		(30,478)			3.300	3.014		310,200		06/10/2021	03/01/2050
482590-AA-3	KDP FRISCO TX CTL KDP FRISCO TX CTL	<del> </del>			2.B Z			30,072,693	30,000,000	30,000,000					3.300	3.323		57,750	453,750	06/17/2021	06/24/2037
48268@-AL-8	KPMG, LLP SENIOR NOTES	····			1.E		110 . 3750	16,556,229	15,000,000	15,000,000			·		3.860	3.861		1,608	579,000	05/07/2015	07/15/2030
48268@-AM-6	KPMG, LLP SENIOR UNSECURED NOTES	·			1.E	5,000,000		5,229,268	5,000,000	5,000,000					3.240	3.240		450	162,000	05/17/2016	06/30/2026
48268@-AN-4	KPMG, LLP SENIOR UNSECURED NOTES				1.E	7,000,000		7,430,837	7,000,000	7,000,000					3.410	3.410		663	238,700	05/17/2016	06/30/2028
48268@-AP-9	KPMG, LLP KPMG LLP	····			1.E	22,000,000		23, 130, 191	22,000,000	22,000,000			·		3.480	3.479		2, 127		11/06/2017	10/30/2025
48268@-AR-5	KPMG, LLP KPMG LLP	···			1.E	7,000,000		7,581,560	7,000,000	7,000,000			ļ		3.880	3.880		754	271,600	02/08/2018	07/30/2027
48268@-AW-4	KPMG, LLP KPMG LLP				1.E	6,000,000		6,385,252	6,000,000	6,000,000					4.000	4.000		667	189,333	04/03/2020	04/15/2025
48268@-AY-0	KPMG, LLP KPMG LLP				1.E		113.0720	6,784,341	6,000,000	6,000,000		(16.397)			4.250	4.250		708	255,000	04/03/2020	04/15/2030
48305Q-AB-9	KAISER FOUNDATION HOSPIT 4 7/8% Due 4/1/2042 AO1				1.D FE		132.0210	33,599,377	25,450,000	26,002,133		(16,397)			4.875	4.706		310, 172	1,240,688	06/16/2015	04/01/2042
48305Q-AE-3	KAISER FOUNDATION HOSPIT BASIC			2	1.D FE	12,000,000	107.8120	12,937,440	12,000,000	12,000,000					3.266	3.266	MN	65,320	391,920	10/24/2019	11/01/2049
4040411 14 5	KANSAS ATHLETICS INCORPORATED KANSAS ATHLETICS				407	40 500 000	444 0000	45 400 000	40 500 000	40 500 000					0 500	0.500	40	00.400	470 500	00 (00 (0000	40 /07 /00 45
48461#-AA-5	INCORPORATED				1.G Z	13,500,000		15, 106, 296	13,500,000	13,500,000		(04.005)			3.500	3.500		93, 188	472,500	09/22/2020	10/27/2045
485170-AQ-7	KANSAS CITY SOUTHERN INDS 4.3% Due 5/15/2043 MN15			2	2.B FE		116.1020	14,512,738	12,500,000	14,886,500		(34,625)			4.300	3.056		68,681	268,750	07/22/2021	05/15/2043
485170-BE-3	KANSAS CITY SOUTHERN INDS BASIC			2	2.B FE	20,952,150	106.8260	21,365,115	20,000,000	20,928,396		(20,280)			3.500	3.245	MN	116,667	700,000	11/10/2020	05/01/2050
400000 00 4	KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON				4 5 55	0 000 000	400 0000	0.040.000	0 000 000	0 000 000					0.000	0.040		0.000	70.000	04 (00 (0004	00/11/0000
486606-20-4	MLP/MIDSTREAM				1.E FE	2,000,000	102.0000	2,040,000	2,000,000	2,000,000					3.600	3.616	FMAN	6,200	72,000	01/06/2021	02/11/2030
400000 04 0	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE				4 5 55	F 000 000	400 0000	F 400 000	F 000 000	F 000 000					0.000	0.070		40.040	400.000	04 (00 (0004	40 (00 (0000
486606-6*-2	PREFERRED				1.E FE	5,000,000	102.0000	5, 100, 000	5,000,000	5,000,000					3.860	3.879	FMAN	16,619	193,000	01/06/2021	10/29/2022
400000 0± 0	KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP/MIDSTREAM				4 5 55	E 000 000	100 0000	E 400 000	F 000 000	5,000,000					0 000	0.004	EMAN	14 550	100,000	04 /00 /0004	00/11/0007
486606-8*-0	KAYNE ANDERSON MLP INVESTMENT 3.57% Due 4/16/2023				1.E FE	5,000,000	102.0000	5, 100, 000	5,000,000	5,000,000					3.380	3.394	FMAN	14,553	169,000	01/06/2021	02/11/2027
486606-J@-6	JD19				1.A FE	1 002 650	. 102.0000	1,105,331	1,083,658	1,083,658					3.570	3.571	ID.	1,290	20 607	03/22/2013	04/16/2023
49271V-AD-2	KEURIG DR. PEPPER INC BASIC					1,083,658			500.000			/F 000\			5.085	2.736			38,687	07/16/2020	05/25/2048
49271V-AU-2	KEURIG DR. PEPPER INC BASIC			2	2.B FE 2.B FE	725,090			24.000.000	716,916 78,223,937		(5,693)			3.800	2.877		2,543 152,000	25,425	12/17/2020	05/25/2048
49337W-AK-6				٠	2.B FE	28,331,688	124.2120					(97,721)			5.800	5.565				12/1//2020	05/01/2030
49427R-AK-8	KEYSPAN CORPORATION CALL @ MAKE WHOLE +20BP. LONG . KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15	·····		2	2.B FE		124.2120	6,459,035 14,708,480	5,200,000	5,312,458		(5,891)			5.803	4.283				12/14/2018	04/01/2035
4942/H-AK-8 494368-BW-2	KILHUY HEALIY LP 4 1/4% DUE 8/15/2029 FA 15 KIMBERLY-CLARK CORP BASIC	t		٠٠٠٠٠٠٠٠	2.8 FE		120 . 0750		7.000.000			(4.964)	·		4.250	3.718				09/21/2017	08/15/2029
494368-BW-2 494368-CA-9	KIMBERLY-CLARK CORP BASIC	·		2	1.F FE		120.0750					(4,964)	·		2.875	2.408		67.850		04/21/2017	02/07/2050
494368-CC-5	KIMBERLY-CLARK CORP BASIC			2	1.F FE				30,000,000			(13,979)			1.050	0.946		92,750	318,500	11/16/2020	02/07/2050
49446R-AW-9	KIMCO REALTY BASIC			2	2.A FE		90.9200	1,017,793	1,000,000	1,002,514		(230)			2.700	2.666		6,750	32,850	07/16/2020	10/01/2030
494550-AQ-9	KINDER MORGAN ENERGY PART LP BASIC	t			2.8 FE		137 . 7090	2,478,759	1,800,000	2,453,076		(230)	ļ		7.300	3.478		49,640	65,700	05/19/2021	08/15/2033
פ־טא־טטטאפד	KINDER MORGAN ENERGY PART LP BASIC				Z.D FE	2,400,398	107 . 7090	2,4/0,/39	, 000, 000			(21,022)	ļ			3.4/8	۱۸	49,040		00/ 10/ 202 1	
494550-AT-3	+20BP.				2.B FE	12,024,863	. 125.6970	15.083.603	12,000,000	12,115,893		769			5.800	5.664	MS	204.933	649,600	09/21/2021	03/15/2035
494550-AV-6	KINDER MORGAN ENERGY PART LP BASIC				2.B FE		138.5000	3,877,999	2,800,000	3,390,119		(23,494)			6.950	5.004		89.732	194,600	11/28/2017	01/15/2038
ייייי סייוא ססטדטיי	KINDER MORGAN ENERGY PART LP 6 1/2% Due 9/1/2039				4.U IL	,410,812	100.0000		∠,000,000	, 050, 119		(20,434)	·		0.500	J.UZI		05,132		11/20/201/	01/10/2000
494550-BD-7	MS1				2.B FE	7 183 /100	133.4350	9.340.472	7.000.000	7.144.825		(4.373)			6.500	6.304	MS	151.667	455.000	10/05/2009	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PART LP BASIC				2.B FE		132.2900	8,598,846	6.500.000	9, 100, 214		(39.891)			6.375	3.494		138, 125	207.188	07/27/2021	03/01/2041
494550-BN-5	KINDER MORGAN ENERGY PART LP BASIC			2	2.B FE		116.3610	4,305,372	3,700,000	3,768,904		(1,986)			5.000	4.854		69,889	185,000	11/28/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PART LP 5% Due 3/1/2043 MS1			2	2.B FE	10,748,967		10,819,094	9,300,000	10,728,266		(19,819)			5.000	3.891		155.000	302,500	07/27/2021	03/01/2043
49456B-AG-6	KINDER MORGAN INC 5.3% Due 12/1/2034 JD1	[		2	2.B FE	9,974,436		11.210.804	9,300,000	9,851,800		(32, 180)			5.300	4.665		41.075	492,900	11/28/2017	12/01/2034
49456B-AH-4	KINDER MORGAN INC 5.55% Due 6/1/2045 JD1			2	2.B FE	11,914,500		12.655.832	10,000,000	11,878,923		(35,577)			5.550	4.258		46,250		03/25/2021	06/01/2045
49456B-AR-2	KINDER MORGAN INC BASIC			2	2.B FE		95.4120	4,961,399	5,200,000	4,957,767		15,033			2.000	2.574		39,289	30,000	09/23/2021	02/15/2031
497266-B*-6	KIRBY CORP 3.29% Due 2/27/2023 FA27	· · · · · · ·		[	2.C	26,000,000		26,403,374	26,000,000	26,000,000					3.290	3.290		294,638	855,400	11/14/2012	02/27/2023
497270-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING	[			2.C		106.9220	6,861,868	6,417,646	6,417,646					4.410	4.450		12,579	283,018	08/29/2017	03/15/2042
49803#-AA-0	KITE REALTY GROUP L.P. SENIOR NOTES				2.0		100.3220	8,266,300	8,000,000	8,000,000					4.230	4.230		104.340		07/09/2015	09/10/2023
49803#-AB-8	KITE REALTY GROUP L.P. SENIOR NOTES				2.C		105.3230	7,384,929	7,000,000	7.000.000					4.470	4.470		96.478	312,900	07/09/2015	09/10/2025
501044-CK-5	KROGER CO. 6.9% Due 4/15/2038 A015				2.A FE		147 . 1380	6,915,489	4,700,000	5, 104, 593		(14,260)			6.900	6.061		68,463	324,300	04/11/2011	04/15/2038
501044-DE-8	KROGER CO. 2.65% Due 10/15/2026 A015	[		2	2.A FE		103. 9820	16, 117, 206	15,500,000	16,301,943		(33,557)			2.650	1.468		86,714	145,750	11/10/2021	10/15/2026
501044-DF-5	KROGER CO. BASIC	· · · · · · · · ·		2	2.A FE		111. 5850	5.579.259	5,000,000	5,209,810		(4.040)			3.875	3.614		40,903	193,750	03/19/2021	10/15/2046

# **SCHEDULE D - PART 1**

								Snowing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			ı	nterest		Da	ites
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	D		g									,		, ,							, ,
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
501044-DG-3	KROGER CO.			2	2.A FE	10,697,00		12, 154, 285	10,000,000	10,665,897		(15,648)			4.450	4.021	FA	185,417	445,000	12/06/2019	02/01/2047
501044-DJ-7	KROGER CO. BASIC			2	2.A FE		75108.9780	2,070,581	1,900,000	2,068,311		(7,387)			3.700	1.930	FA	29,292	14,800	10/04/2021	08/01/2027
501044-DM-0	KROGER CO. BASIC			2	2.B FE		00139.5260	13,952,576	10,000,000	9,966,148		543			5.400	5.424		249,000	540,000	01/07/2019	01/15/2049
501044-DN-8	KROGER CO. BASIC			2	2.B FE		33115.3320	71,851,997	62,300,000	72,029,818		(223,041)			3.950	3.094		1, 134,725	2,401,600	10/04/2021	01/15/2050
501044-DP-3	KROGER CO. BASIC			2	2.B FE		5099.5530	9,955,344	10,000,000	10,430,881		(49,409)			2.200	1.629		36,667	220,000	12/17/2020	05/01/2030
501044-DQ-1	KROGER CO. BASIC			2	2.B FE		5094.9890	4,749,435	5,000,000	4,834,528		4,378			1.700	2.104		39, 194		09/23/2021	01/15/2031
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC			2	5.B FE		00104.9490	8,920,682	8,500,000	8,565,793		(22,404)			10.500	10.141		411,542	913,750	09/09/2020	07/15/2027
50168A-AB-6	LABL ESCROW ISSUER LLC BASIC			2	4.C FE		00 102 . 8320	5,655,784	5,500,000	5,500,000					6.750	6.750		171, 188	385,000	06/18/2019	07/15/2026
50170@-AA-5	LAFC STADIUM CO LAFC STADIUM CO	<b></b>			3.A PL	17,236,85	55 100 . 6920	17,356,125	17,236,855	17,236,855		ļ			5.410	5.407	JD	77,709	1, 101, 650	09/06/2018	12/01/2043
1	L3 HARRIS TECHNOLOGIES INC 3.85% Due 06/15/2023 DJ								ĺ				1								
502431-AJ-8	15			2	2.B FE	500,8	10 103. 9050	519,527	500,000			(265)			3.850	3.793	JD	856	19,250	05/05/2020	06/15/2023
	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026																				
502431-AL-3	JD15	.L		2	2.B FE	13,586,34	16 108 . 7950	14,687,263	13,500,000	13,565,726		(12,844)			3.850	3.734	JD	23, 100	519,750	05/05/2020	12/15/2026
502431-AM-1	L3 HARRIS TECHNOLOGIES INC 4.4% Due 06/15/2028	1		2	2.B FE	2.232.9	14112.3080	2,246,151	2,000,000	2,223,825		(9, 161)			4 . 400	2.418		3,911	55,000	09/21/2021	06/15/2028
502431-AN-9	L3 HARRIS TECHNOLOGIES INC BASIC	T		2	2.B FE		9095.3960	12,401,448	13,000,000	12,514,613		3,023			1.800	2.259		107,900		12/07/2021	01/15/2031
	LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS	T						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
50247@-AA-4	COPANY, LLC				2.A PL	18.000.00	00 . 103. 1810	18,572,530	18,000,000	18,000,000					3.360	3.358	JD	1,680	524, 160	04/14/2020	06/30/2045
50249A-AJ-2	LYB INT FINANCE III BASIC	1		2	2.B FE		10 106 . 2220	47,800,000	45,000,000			(7,414)			3.625	3.574			1,599,531	02/10/2021	04/01/2051
50540R-AS-1	LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1	1		2	2.B FE		33 122. 1120	862	706	758		(1)			4.700	4. 194		14	33	01/08/2018	02/01/2045
	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE	: [		-								(1)									
50587K-A*-2	US LLC	1			2.B	15,000,00	00 109. 3300	16,399,463	15,000,000	15,000,000					4.790	4.790	MN	91,808	718,500	11/21/2018	11/15/2025
0000111 N 2	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE	:																			10/2020
50587K-A@-0	US LLC	1			2.B	6 000 00	00112.7610	6,765,686	6.000.000	6,000,000					4.920	4.920	MN	37,720	295,200	11/20/2018	11/15/2027
512807-AS-7	LAM RESEARCH CORP. BASIC			2	1.G FE		66109.0370	10,391,243	9.530.000	10,526,774		(90,492)			3.750	1.095		105,227	93,750	11/04/2021	03/15/2026
512807-AT-5	LAM RESEARCH CORP. BASIC			2	1.G FE		60135.9530	4,622,397	3,400,000	4,745,971		(33,680)			4.875	2.768		48,804	165,750	04/22/2020	03/15/2049
512807-AU-2	LAM RESEARCH CORP. BASIC	†		2	1.G FE		251121560	8,411,684	7,500,000	8,194,779		(90,217)			4.000	2.539		88,333	300,000	01/21/2020	03/15/2029
512807-AV-0	LAM RESEARCH CORP. BASIC	†		2	1.G FE		5598.3050	3,440,668	3,500,000	3,599,531		(11,296)			1.900	1.530		2,956	66,500	12/15/2020	06/15/2030
512807-AV-8	LAM RESEARCH CORP. BASIC	†		2	1.G FE		9099.9150	11,989,839	12.000.000	12, 136, 988		(402)			2.875	2.816		15,333	172,500	11/23/2021	06/15/2050
512807-AX-6	LAM RESEARCH CORP. BASIC	+		2	1.G FE		34102.2220	33,222,021	32,500,000	33,347,794		(12,228)			3. 125	3.008		45, 139	1,015,625	06/17/2020	06/15/2060
51512*-AA-2	LANDSBERG ORORA SERIES A GUARANTEED SENIOR NOT	+		٠	2.B PL	0 000 00	00102.3420	8, 187, 327	8,000,000	8,000,000		(12,220)			3.260	3.260		119,533		07/18/2019	07/16/2023
52110@-AA-4	LAXFUEL CORPORATION	+			12.B PL		0098.1310	4,906,556	5,000,000	5,000,000		····			3.260	3.200		1.292	200,800	12/09/2021	12/28/2051
521109-AA-4 521865-AY-1		·†										64,680							260 600		
521865-AY-1 521865-AZ-8	LEAR CORP BASIC	+		2	2.B FE 2.B FE		11108.9990 28126.4370		9,700,000 1,650,000	9,267,061 2,058,695					3.800	4.700 3.775		108,532	368,600	12/14/2018	09/15/2027 05/15/2049
521865-AZ-8 526057-BN-3		+		5															47,500	05/01/2021	
	LENNAR CORP	+		٠٠٠٠٠٠٠٠	2.C FE		. 102.2900	1,022,896	1,000,000	1,005,665		(8,753)			4.750	3.828		6,069			11/15/2022
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1	+			2.B FE		30122.9940	6,518,688	5,300,000	5,091,803		4,797			4.850	5.146		107, 104	257,050	01/16/2019	08/01/2044
53079E-BG-8	LIBERTY MUTUAL BASIC	+			2.B FE		18115.1470	21,647,705	18,800,000	21,020,468		(41,039)			4.569	2.699	ΓA	357,905	274,140	11/15/2021	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015	+		<u>ا</u>	2.B FE		110.9510		67,250,000	71,366,872		(41,038)			3.951	3.600	AU	560,932	1,979,451	11/09/2021	10/15/2050
53079E-BK-9	LIBERTY MUTUAL BASIC	+		٠٠٠٠٠٠٠٠٠	2.B FE		12110.7040	35,624,677	32, 180,000	31,754,749		4,510		····	3.950	4.018	MIN	162,420	1,271,110	05/07/2020	05/15/2060
53190F-AA-3	LIFE TIME INC BASIC	+		2	4.B FE		00103.9930	4,434,267	4,264,000	4,397,319		(11, 181)			5.750	4.635	JJ	113,055	34,927	10/25/2021	01/15/2026
53219L-AR-0	REGIONAL CARE/LIFEPOINT BASIC			2	5.A FE		75105.5080	3,587,268	3,400,000	3,477,384		(35,792)			9.750	8.438		27,625	331,500	05/02/2019	12/01/2026
53227J-AA-2	LIFESTORAGE LP BASIC	+		2	2.B FE		109. 8560	12,963,057	11,800,000	12,028,629		(907)			3.875	3.481		20,322	408,813	11/16/2021	12/15/2027
53227J-AC-8	LIFE STORAGE LP BASIC	+		2	2.B FE		0098.3220	14,256,618	14,500,000	14,477,773		2,372			2.200	2.219		67,344	338,494	09/09/2020	10/15/2030
53227J-AD-6	LIFE STORAGE LP BASIC	- 🕇		2	2.B FE		1698.3580	15,933,996	16,200,000	16,043,990		1,344			2.400	2.511		90,720		12/07/2021	10/15/2031
532457-AM-0	LILLY (ELI) & CO 7 1/8% Due 6/1/2025 JD1				1.F FE		118.6300	2,445,104	2,061,126	2,052,874		2,059			7. 125	7.259		12,238	146,855	12/14/1999	06/01/2025
532457-BA-5	LILLY (ELI) & CO 5.55% Due 3/15/2037 MS15	+			1.F FE	5, 127, 90	06 136 . 9380	5,751,388	4,200,000	4,869,465		(31, 121)			5.550	4. 128		68,635	233, 100	02/02/2012	03/15/2037
532457-BC-1	LILLY (ELI) & CO 5.95% Due 11/15/2037 MN15				1.F FE		33 137 . 7370		4,700,000	4,665,243		1,280			5.950	6.023		35,733	279,650	03/03/2009	11/15/2037
532457-BH-0	LILLY (ELI) & CO BASIC	<b></b>		2	1.F FE		36104.7100	1,465,941	1,400,000	1,367,442		8,827			2.750	3.478		3,208	38,500	12/14/2018	06/01/2025
532457-BJ-6	LILLY (ELI) & CO 3.7% Due 3/1/2045 MS1			2	1.F FE		50115.5590	46,223,634	40,000,000	40,070,643		(2, 192)			3.700	3.688		493,333	1,480,000	09/15/2017	03/01/2045
532457-BP-2	LILLY (ELI) & CO BASIC			2	1.F FE		106.8740	1,068,739	1,000,000	977,233		3,781			3.100	3.570		3,961	31,000	12/14/2018	05/15/2027
532457-BR-8	LILLY (ELI) & CO BASIC			2	1.F FE		00 121 . 5580	6,685,687	5,500,000	5,584,080		(2,087)			3.950	3.852		27,760	217,250	01/09/2019	05/15/2047
532457-BT-4	LILLY (ELI) & CO BASIC	<b></b>		2	1.F FE		97122.9470	15,614,250	12,700,000	16,749,460		(108, 150)			3.950	2.338		147,708	501,650	04/21/2020	03/15/2049
532457-BU-1	LILLY (ELI) & CO BASIC			2	1.F FE		76129.1220		69, 100,000	74,227,470		(72,838)			4 . 150	3.763		844,364	2,867,650	01/22/2020	03/15/2059
532457-BV-9	LILLY (ELI) & CO BASIC			2	1.F FE		109.7130	4,388,523	4,000,000	3,995,444		550			3.375	3.393	MS	39,750	135,000	02/20/2019	03/15/2029
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# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			ı	nterest		Da	tes
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
532457-BY-3	LILLY (ELI) & CO BASIC			2	1.F FE	15.553.1	50 92. 0170	15.642.842	17.000.000	15.560.438	,	7,288	J		2.250	2.677	MN	48,875	56,250	11/30/2021	05/15/2050
532457-BZ-0	LILLY (ELI) & CO BASIC			2	1.F FE		2093.7910	40,330,265	43,000,000	41,674,117		16,054			2.500	2.627	MS	316,528		09/20/2021	09/15/2060
	LINCOLN ELECTRIC HOLDING COMPA 3.15% Due 8/20/2025	Ī	1	Ī	T	,000,0		, 555, 200	,,			,,,,,,,									
53359#-AA-0	FA20	l		1	2.A	15,000.0	00 103. 6270	15.543.988	15,000,000	15,000,000		L			3.150	3, 150	FA	171.938	472,500	02/20/2015	08/20/2025
534187-BA-6	LINCOLN NATIONAL CORP 7% Due 6/15/2040 JD15	I			2.A FE		361527550	2,062,198	1,350,000	1,942,214		(16,271)			7.000	3.699		4,200	94,500	03/31/2021	06/15/2040
534187-BG-3	LINCOLN NATIONAL CORP BASIC	1		2	2.A FE		25 120 . 3600	17,452,133	14,500,000	17,451,595		(73, 145)			4.350	3. 183		210,250	630,750	11/13/2020	03/01/2048
534187-BL-2	LINCOLN NATIONAL CORP BASIC	I		2	2.A FE	3,692,4		3,635,317	3,000,000	3,675,877		(14,885)			4.375	3. 156		5,833	131,250	11/13/2020	06/15/2050
539830-AF-6	LOCKHEED MARTIN CORP 7 3/4% Due 5/1/2026 MN1	L			1.G FE	18,364,8		18,605,112	15,000,000	16,016,471		(200, 197)			7.750	5.952		193,750	1,162,500	03/11/2003	05/01/2026
539830-BH-1	LOCKHEED MARTIN CORP BASIC	[		2	1.G FE		75 . 108.3930	11,381,270	10,500,000	11,598,792		(284,861)			3.550	0.744		171,879	372,750	12/07/2020	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15	L		2	1.G FE		92 129. 8280	40,506,273	31,200,000	34,208,573		(73,679)			4.700	4.065		187,373	1,466,400	02/22/2018	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP BASIC		. ]	2	1.G FE		50123.7540	10,519,078	8,500,000	9,983,476		(28,885)			4.090	3.186	MS	102,364	347,650	12/09/2019	09/15/2052
539830-BP-3	LOCKHEED MARTIN CORP BASIC			2	1.G FE	3,192,9		3,149,230	3,200,000	3, 194, 020		647			1.850	1.874	JD	2,631	59,200	05/15/2020	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP BASIC			2	1.G FE		0099.8400	9,984,019	10,000,000	9,671,286		5.486			2.800	2.972		12.444	280,000	04/08/2021	06/15/2050
540424-AQ-1	LOEWS CORP BASIC	I		2	1.G FE		50102.0660	5, 103, 317	5,000,000	4,939,217		42.514			2.625	3.541	MN	16,771	131,250	04/24/2018	05/15/2023
540424-AR-9	LOEWS CORP BASIC	I		2	1.G FE	.28, 175, 1	20115.3600	32,300,898	28,000,000	28,171,783		(6,470)			4. 125	4.076		147,583	1, 155,000	05/18/2020	05/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC 4 3/8% Due 10/1/2045 A01	I		2	1.F FE	11,474,2	28118.0550	13,458,239	11,400,000	11,465,233		(1,611)			4.375	4.336		124,688		09/21/2015	10/01/2045
546676-AY-3	LOUISVILLE GAS & ELEC BASIC			2	1.F FE		50122.2140	18,332,124	15,000,000	15, 129, 486		(2,586)			4.250	4. 196		159,375	637,500	03/19/2019	04/01/2049
548661-CP-0	LOWE'S COMPANIES 6.65% Due 9/15/2037 MS15				2.A FE		30138.9810	9.728.686	7,000,000	7.891.493		(35, 232)			6.650	5.434		137.064	465,500	10/02/2009	09/15/2037
548661-CX-3	LOWE'S COMPANIES 4.65% Due 4/15/2042 A015	I		2	2.A FE		70 122. 1830	14,661,968	12,000,000	11,898,257		2,813			4.650	4.714		117,800	558,000	03/14/2014	04/15/2042
548661-DA-2	LOWE'S COMPANIES 5% Due 9/15/2043 MS15	I		2	2.A FE		02 122.6560	8,095,287	6,600,000	7, 149, 047		(15,433)			5.000	4.393	MS	97, 167	330,000	06/16/2014	09/15/2043
548661-DE-4	LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15	I		2	2.A FE		79 113 . 4360	8,941,035	7,882,000			(4,729)			4.250	4.110		98,634	334,985	04/04/2016	09/15/2044
548661-DQ-7	LOWE'S COMPANIES			2	2.A FE		60115 . 4550	13,854,568	12,000,000	11,611,047					4.050	4.260		78,300	486,000	09/07/2018	05/03/2047
548661-DU-8	LOWE'S COMPANIES BASIC			2	2.A FE		60116.0940	9,287,521	8,000,000	9,742,944		(201,595)			4.500	1.601	AO	76,000	360,000	09/15/2020	04/15/2030
548661-DX-2	LOWE'S COMPANIES BASIC			2	2.A FE	19,953,8		19, 183, 690	20,000,000	19,960,583		5,999			1.300	1.333		54,889	254,944	11/16/2020	04/15/2028
548661-DZ-7	LOWE'S COMPANIES BASIC			2	2.A FE			62,714,891	63,500,000	66,385,567		(66,504)			3.000	2.767	AO	402, 167	1,867,958	12/16/2020	10/15/2050
548661-EA-1	LOWE'S COMPANIES BASIC	L		2	2.A FE	13,498,7	35102.3320	13,814,837	13,500,000	13,498,872		87			2.625	2.626	AO	88,594	178, 172	03/29/2021	04/01/2031
548661-EB-9	LOWE'S COMPANIES BASIC			2	2.A FE		00107.7500	21,549,997	20,000,000	19,956,257		657			3.500	3.512	AO	175,000	351,944	03/29/2021	04/01/2051
549271-AA-2	LUBRIZOL CORP 7 1/4% Due 6/15/2025 JD15				1.C FE		561191270	1,191,274	1,000,000	998,823		290			7.250	7.289	JD	3,222	72,500	01/19/2001	06/15/2025
549271-AF-1	LUBRIZOL CORP 6 1/2% Due 10/1/2034 A01	L			1.C FE	13, 132, 4	53 144. 1100	20,686,968	14,355,000	13, 434, 148		37,512			6.500	7.244	AO	233,269	933,075	01/25/2010	10/01/2034
55261F-AJ-3	M&T BANK CORPORATION BASIC	ļ		2	1.G FE		35 103 . 8230	7,786,701	7,500,000	7,499,645		216			3.550	3.553		114,635	266,250	07/19/2018	07/26/2023
55279H-AK-6	MANUF & TRADERS TRUST CO BASIC	ļ		2	1.G FE		35 104 . 5000	1,567,507	1,500,000	1,458,048		12,519			2.900	3.867		17,521	43,500	11/26/2018	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO BASIC				1.G FE		31107.0220	9,203,877	8,600,000			6,772			3.400	3.499		108,838	292,400	12/14/2018	08/17/2027
55280M-AA-4	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES	ļ			3.A PL	15,650,5	4098.6810	15,444,132	15,650,540	15,650,540					5.000	5.000		65,211	782,527	05/27/2015	12/01/2035
552953-BX-8	MGM MIRAGE MGM INC	ļ		1	4.A FE	1,173,7		1,012,664	1,000,000	1,007,964		(38,089)			7.750	3.802		22,819	77,500	05/01/2017	03/15/2022
552953-CF-6	MGM MIRAGE MGM INC BASIC	ļ		2	4.A FE		001072020	6,432,120	6,000,000	6,263,121		(45,606)			5.500	4.516		69,667	330,000	11/04/2020	04/15/2027
	MEPT EDGEMOOR OPERATING LP 3.43% Due 6/29/2023 JD29											l ' '									
55335@-AA-6		ļ			2.B	9,000,0	00102.5430	9,228,871	9,000,000	9,000,000					3.430	3.430	JD	1,715	308,700	05/25/2016	06/29/2023
	MEPT EDGEMOOR OPERATING LP 3.76% Due 6/29/2028	1			1	,			İ						1						
55335@-AC-2	JD29	ļ			2.B	2,000,0	00106.1580	2, 123, 150	2,000,000	2,000,000		<b>L</b>			3.760	3.760	JD	418	75,200	05/25/2016	06/29/2028
55335@-AD-0	MEPT EDGEMOOR OPERATING LP SENIOR	ļ			2.B		00103.8180	15,572,721	15,000,000	15,000,000					3.620	3.620		96,533	543,000	03/24/2017	04/27/2024
55336V-AJ-9	MPLX LP 4 7/8% Due 6/1/2025 JD1	ļ		2	2.B FE		30109.4310	13,022,234	11,900,000	12,099,850		(57,595)			4.875	4.303		48,344	580 , 125	01/26/2017	06/01/2025
55336V-AL-4	MPLX LP	ļ		2	2.B FE		79122.3820	16,521,555	13,500,000	14,380,449		(18,520)			5.200	4.748		234,000	702,000	01/09/2018	03/01/2047
55336V-AM-2	MPLX LP BASIC	<b></b>		2	2.B FE		112.5190	12,095,793	10,750,000	12,018,679		(41,681)			4.500	3.519	A0	102, 125	241,875	04/15/2021	04/15/2038
55336V-AN-0	MPLX LP BASIC	<b></b>		2	2.B FE		00116.4530		500,000	530,180		(629)			4.700	4.310	A0	4,961	23,500	06/18/2020	04/15/2048
55336V-AP-5	MPLX LP BASIC	<b></b>		2	2.B FE		90116.5930	12,825,247	11,000,000	10,981,190		142			4.900	4.910	A0	113,789	539,000	07/16/2020	04/15/2058
55336V-AR-1	MPLX LP BASIC	<b></b>		2	2.B FE		05108.7060	2,119,759	1,950,000	2,118,067		(25,963)			4.000	2.435		22,967	78,000	11/30/2020	03/15/2028
55336V-AT-7	MPLX LP BASIC	<b>↓</b>		2	2.B FE		64 127 . 8850	18,415,377	14,400,000	14, 127, 481		4, 191			5.500	5.637	FA	299,200	792,000	11/07/2018	02/15/2049
55336V-BN-9	MPLX LP 4.25% Due 12/01/2027 JD 1	ļ		2	2.B FE		33110.7820	9, 194, 884	8,300,000	8,368,354		(10,831)			4.250	4.082		29,396	352,750	05/21/2020	12/01/2027
55336V-BQ-2	MPLX LP BASIC	ļ		2	2.B FE		9599.8260	22,960,023	23,000,000	22,891,242		11, 188			2.650	2.711		230,256	591,392	04/12/2021	08/15/2030
55916A-AA-2	MAGIC MERGERCO INC BASIC	<b></b>		2	4.B FE		0099.8730	1,498,095	1,500,000	1,513,425		(375)			5.250	4.990		13, 125		11/17/2021	05/01/2028
55916A-AB-0	MAGIC MERGERCO INC BASIC	<b></b>		2	5.A FE		0098.5880	6,748,319	6,845,000	6,971,643		(10,257)			7.875	7.367		89,841	293,479	09/14/2021	05/01/2029
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST SR SECURED NOTES	ļ			1.F FE		00 104 . 2040	5,210,183	5,000,000	5,000,000		ļ			4.040	4.041		11,783	202,000	08/16/2013	09/10/2023
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST SR SEC NOTES	1		1	1.F FE	.L11.000.0	00 107 . 9270	11.871.953	11.000.000	11.000.000	L	L	L		4. 190	4. 191	JD		460.900	08/16/2013	09/10/2025

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			Ir	nterest		Da	ites
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	-		SVO		Used to	1		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' -	Dand		Actual	Fair		Par						Data		\//han		Received		
	5		g	Bond	strative			Fair		Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and			Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
56081#-BE-9	MAJOR LEAGUE BASEBALL TRUST SECURED				1.F FE	1,000,000	. 102.0280	1,020,281	1,000,000	1,000,000					2.640	2.640	JD	1,540	26,400	11/04/2016	12/10/2023
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST SECURED				1.F FE	4,000,000	103.7650	4, 150, 589	4,000,000	4,000,000					2.920		JD	6,813	116,800	11/04/2016	12/10/2026
56081*-AH-7	MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021				1.G FE	15,000,000	106.3730	15,955,926	15,000,000	15,000,000					3.230	3.230	JD	28,263	242,250	05/04/2021	12/10/2041
56081*-AJ-3	MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021 MAPLELEAF MIDSTREAMNINVESTMENT MAPLELEAF MIDSTREAM				1.G FE	2,000,000	106.3/00	2, 127, 409	2,000,000	2,000,000					3.390	3.390	JD	3,955	33,900	05/04/2021	12/10/2046
56540#-AA-3	INVESTMENT				3.A PL	21,631,423	00 5000	21,369,153	21,458,528	21,609,512		(21,910)			4.560	4.302		478,382	629,041	03/11/2021	09/30/2025
30340#-AA-3	MAPLELEAF MIDSTREAMNINVESTMENT MAPLELEAF MIDSTREAM	†			ه.۸ PL	21,031,423	უუ. ენას	∠1,309,153	∠1,408,028	21,009,312		(21,910)			4.300	4.302	UU	4/8,382	029,041	03/11/2021	08/ 30/ 2023
56540#-AB-1	INVESTMENT	1	1	1	3.A PL	11,000,000	98.8720		11,000,000	11,000,000					4.980	4.978	.II	267,813	547,800	01/01/2019	09/30/2028
565849-AB-2	MARATHON OIL BASIC				2.0 FE	2,042,880		2,065,017	1,600,000	2,015,364		(27,516)			6.800	3.719		32,036	108,800	02/25/2021	03/15/2032
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 A01				2.0 FE	24,538,076		26,995,674	20,400,000	24,364,323		(163,706)			6.600	4.824		336,600	1,346,400	12/15/2020	10/01/2037
565849-AL-0	MARATHON OIL 3.85% Due 6/1/2025 JD1			2		24,000,070	0.0000			27,007,020		(100,700)			3.850	0.000			40,447	07/01/2019	06/01/2025
565849-AM-8	MARATHON OIL BASIC			2	2.0 FE	15,968,965	120 . 4530		14,500,000			(33,601)			5.200	4.476		62,833	754,000	02/18/2021	06/01/2045
565849-AP-1	MARATHON OIL BASIC			2	2.0 FE			74,499,468	67,900,000	71,961,383		(326,604)			4.400	3.137		1,377,616	1,711,600	09/23/2021	07/15/2027
56585A-AH-5	MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15	I		2	2.B FE		117.9270	27,359,007	23,200,000	23,020,539		550			4.750	4.789		324,478	1, 102,000	12/02/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEM 5% Due 9/15/2054 MS15			2	2.B FE		.118.0400	4,721,583	4,000,000	3,954,260		539			5.000	5.072	MS	58,889	200,000	09/02/2014	09/15/2054
56585A-BC-5	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15			2	2.B FE	3,956,953	114. 0330	4,219,235	3,700,000	3,873,952		(32,912)			5. 125	4.020		8,428	189,625	05/23/2019	12/15/2026
56585A-BE-1	MARATHON PETROLEM 4.5% Due 4/1/2048 A01			2	2.B FE		113.7450		500,000	462,466		679			4.500	5.018		5,625	22,500	05/23/2019	04/01/2048
56633#-AL-7	THE MARCUS CORPORATION SENIOR NOTES				3.A PL	8,800,000	99.5000		8,800,000	8,800,000					4.020	4.020		134,625	424,710	05/23/2013	08/14/2025
56633#-AM-5	THE MARCUS CORPORATION SENIOR UNSECURED				3.A PL	15,000,000		14,685,984	15,000,000	15,000,000					4.320	4.320		232,200	765, 190	11/28/2016	02/22/2027
56633*-AA-5	MARCUM LLP MARCUM LLP				2.C Z	25,000,000			25,000,000	25,000,000					3.400	3.400		335,278		07/26/2021	08/09/2031
571676-AB-1	MARS INC BASIC			2	1.F FE		. 107 . 9900	539,948	500,000	569,822		(8,210)			3.200	1.353		4,000	16,000	07/29/2020	04/01/2030
571676-AF-2	MARS INC BASIC			2	1.F FE	52,585,885		57,635,453	48,000,000	52,370,873		(103,424)			3.950	3.418		474,000	1,896,000	02/05/2020	04/01/2049
571676-AG-0	MARS INC BASIC			2	1.F FE	39,069,345	125.3220	43,236,033	34,500,000	38,905,321		(76, 138)			4. 125	3.457		355,781	1,423,125	01/23/2020	04/01/2054
571676-AH-8	MARS INC BASIC	· · · · · · ·		2	1.F FE	61,021,305	127.8640		60,500,000	61,006,712		(5,867)			4.200	4.155		635,250	2,541,000	04/24/2019	04/01/2059
571676-AJ-4 571676-AQ-8	MARS INC BASIC			2	1.F FE		97 . 1510	11,512,404	11,850,000	11,846,798		691 (5,942)			0.875	0.881	JJ	47,523	103,688	09/11/2020	07/16/2026
57 169*-AR-8	MARS INC BASIC			2		10,246,100 15,000,000		9,368,917 15,251,203	10,000,000 15,000,000	10,237,767 15,000,000		(5,942)			2.450	2.334		112,292 111.333	245,000 501,000	07/29/2020	07/16/2050
57169*-BF-3	MARS INCORPORATED SENIOR NOTES				1.F	8,000,000			8,000,000						3.340	3.340		72,169		04/05/2012	03/29/2027
57169*-BH-9	MARS INCORPORATED SENIOR NOTES	•			1.F	10,000,000			10,000,000	10,000,000					3.630	3.630		92,767		04/05/2017	03/29/2027
571748-BJ-0	MARSH & MCLENNAN COS BASIC			2	2.A FE	13,485,252		13, 198, 815	9,800,000	13,343,088		(86,405)			4.900	2.937		141,392	480,200	05/01/2020	03/25/2029
571748-BQ-4	MARSH & MCLENNAN COS BASIC			2	2.A FE	4,289,723		4,298,634	4,300,000	4,289,735		12			2.900	2.912		7.967		12/01/2021	12/15/2051
571903-BF-9	MARRIOT INTERNATIONAL BASIC			2	2.0 FE	27,745,423		27,503,018	26,250,000	27,717,693		(27,730)			3.500	2.881		193,958	153, 125	12/08/2021	10/15/2032
57 1903 BH-5	MARRIOT INTERNATIONAL BASIC			2	2.0 FE	9,970,300		9,719,135	10,000,000	9,970,865		565			2.750	2.779		75,625	100, 120	09/23/2021	10/15/2033
574599-BQ-8	MASCO BASIC	I	l	2	2.B FE	9,926,700	96.0890	9,608,873	10,000,000	9,932,180		5,480			2.000	2.082		75,556	89,444	02/18/2021	02/15/2031
574599-BR-6	MASCO BASIC	1	l	2	2.B FE	4,999,100	99.9050	4,995,261	5,000,000	4,999,100					3. 125	3. 126		59,028	69,878	02/18/2021	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC 5.9% Due 11/15/2039 MN15				2.A FE		133.0390	12,505,641	9,400,000	9,374,939		773			5.900	5.924	MN	70,866	554,600	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC 4.004% Due 8/15/2046 FA15	ļ		2	2.A FE	36,627,420	108.7410	40,234,279	37,000,000	36,660,239		7,250			4.004	4.062	FA	559,670	1,481,480	06/27/2017	08/15/2046
577081-AW-2	MATTEL INC BASIC			2	4.A FE	2,427,500		3,580,533	3,000,000	2,452,154		12,210			5.450	7.193		27,250	163,500	12/06/2019	11/01/2041
578454-AD-2	MAYO CLINIC 4.128% Due 11/15/2052 MN15	ļ			1.C FE	10, 119, 100			10,000,000	10,108,621		(2,032)			4. 128	4.063		52,747	412,800	03/15/2016	11/15/2052
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC				2.C PL	16,034,895		17,003,642	16,034,895	16,034,895					5.160	5.200		6,895	838,300	03/25/2019	09/20/2026
58013M-EC-4	MCDONALD'S CORP 6.3% Due 10/15/2037 A015	ļ			2.A FE	9,036,410		12,006,943	8,500,000	8,943,769		(19,597)			6.300	5.762		113,050	535,500	07/16/2020	10/15/2037
58013M-EF-7	MCDONALD'S CORP 6.3% Due 3/1/2038 MS1				2.A FE	13,267,400		17,099,935	12,000,000	12,931,076		(36, 112)			6.300	5.556		252,000	756,000	10/02/2009	03/01/2038
58013M-EM-2	MCDONALD'S CORP 2 5/8% Due 1/15/2022 JJ15	<b> </b>			2.A FE	7, 101, 850		7,004,508	7,000,000	7,002,270		(58,061)			2.625	1.784		84,729	183,750	04/07/2020	01/15/2022
58013M-EV-2	MCDONALD'S CORP 4.6% Due 5/26/2045 MN26			2	2.A FE	10,210,160		9,894,848	8,000,000	10,181,824		(28,336)			4.600	2.953		35,778	184,000	07/22/2021	05/26/2045
58013M-EY-6	MCDONALD'S CORP 3.7% Due 1/30/2026 JJ30			2	2.A FE	10,033,000		10,808,513	10,000,000	10,019,873		(4,652)			3.700	3.645		155, 194	370,000	01/29/2019	01/30/2026
58013M-FA-7	MCDONALD'S CORP 4 7/8% Due 12/9/2045 JD9			2	2.A FE	4,612,720			3,500,000	4,598,963		(13,757)			4.875	3.000		10,427	85,313	07/22/2021	12/09/2045
58013M-FF-6	MCDONALD'S CORP BASIC	·		2	2.A FE	4,825,488			4,800,000	4,818,997		(2,892)			3.800	3.724		45,600	182,400	06/13/2019	04/01/2028
58013M-FH-2	MCDONALD'S CORP BASIC			٠٠٠٠٠٠٠	2.A FE	13,730,185	123.2860		13,400,000	13,715,376		(7,008)			4.450	4.295		198,767		06/19/2019	09/01/2048
58013M-FK-5 58013M-FM-1	MCDONALD'S CORP BASIC			2	2.A FE 2.A FE	37,756,519		37,266,978	33,700,000	37,638,579		(92,674)			3.625	2.993 1.527			1,221,625	10/22/2020	09/01/2049
581557-BE-4	MC KESSON CORP 3.796% Due 3/15/2024 MS15			2	2.A FE 2.B FE	15,747,300 7,558,283		14,964,273	15,000,000 7,400,000	15,666,621 7,438,976		(78,530) (18,797)			2. 125 3. 796	3.517	mo	82,711	318,750 280,904	12/17/2020 01/08/2018	03/01/2030 03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION CO 5.9% Due 11/1/2039 MN1			٠٠٠٠٠٠٠	1.G FE	2,999,190			3,000,000			(18,797)			5.900	5.902		29,500		10/29/2009	
582839-AF-3 582839-AG-1	MEAD JOHNSON NUTRITION CO 5.9% Due 11/1/2039 MN1 MEAD JOHNSON NUTRITION CO 4.6% Due 6/1/2044 JD1			2	1 . G FE				3,000,000	2,999,345		(7,653)			4.600	5.902		29,500		04/29/2009	11/01/2039
J82839-AG-1	INIEAD JUTINOUN NUIKIIIUN CU 4.0% DUE 0/1/2044 JUI			۷	. jI. U FE	10,312,700	129.0010	12,900,052	10,000,000	10,280,53/		(1,053)			4.000	4.395	JD		400,000	04/2//2018	00/01/2044

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes		6	7	F	air Value	10	11	Change	in Book/Adi	usted Carrvin	g Value			- Ir	nterest		Da	ites
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			0	M	lodifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		, I '	<u>'</u>		SVO		Used to			Book/	Unrealized	-	Than-					Admitted			Stated
		۰   ۱	e		-		-				-	Year's		Book/							
		?	١ _		dmini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d   6			trative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		1 9	n C	Char S	ymbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MEAD JOHNSON NUTRITION CO 4 1/8% Due 11/15/2025																				
582839-AH-9	. MN15		2		1.G FE	6,997,060	109 . 2380	7,646,626	7,000,000	6,998,766		288			4. 125		MN	36,896	288,750	10/29/2015	11/15/2025
585055-AW-6	. MEDTRONIC INC BASIC		2		1.G FE	2,074,220		2,341,914	2,000,000	2,068,175		(2, 178)			4.500		MS	26,500	90,000	01/23/2019	03/15/2042
585055-BD-7	. MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15		2		1.G FE	35, 138, 580		44,051,581	34,000,000	35,047,240		(29,463)			4.625	4.400	MS	463,014	1,572,500	02/07/2019	03/15/2044
585055-BS-4	MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15				1.G FE	12,690,151		13,047,749	12,244,000	12,400,492		(45,779)			3.500	3.078	MS	126, 181	428,540	02/18/2015	03/15/2025
585055-BT-2	. MEDTRONIC INC 4 3/8% Due 3/15/2035 MS15				1.G FE	221,396	123 . 1530	246,305	200,000	217,450		(1,021)			4.375	3.542	MS	2,576	8,750	11/28/2017	03/15/2035
585055-BU-9	. MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15				1.G FE	74,334,600	131.1760	89,511,744	68,238,000	73,871,246		(107,993)			4.625	4.061	MS	929,269	2,924,758	11/03/2021	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC BASIC				1.F FE	10,000,000	110.1100	11,010,969	10,000,000	10,000,000					3.626	3.626	FA	136,982	362,600	01/09/2020	08/15/2049
58517#-AE-0	MEGGITT HOLDINGS INC MEGGITT HOLDINGS INC				3.A 1.D FE	12,000,000	97 . 1630	11,659,535	12,000,000	12,000,000		(44 444)			3.000	3.000	MIN	42,000	360,000	10/29/2020	11/19/2025
586054-AB-4 586054-AC-2	. MEMORIAL SLOAN-KETTERING 4 1/8% Due 7/1/2052 JJ1 . MEMORIAL SLOAN-KETTERING 4.2% Due 7/1/2055 JJ1				1.D FE 1.D FE	10,696,205		12,568,250	10,000,000 28,700,000	10,643,382		(11,111) (3,454)			4.125	4. 155	JJ		412,500	11/03/2016	07/01/2052
300034-AC-2	MERCHANTS AUTOMOTIVE GROUP MERCHANTS AUTOMOTIVE				1.D FE	20,942,019	120. 1340	00,114,311 مد	20,700,000	20,923,909		(3,434)			4.200	4. 133	JJ		1,200,400	03/23/2010	07/01/2000
58843*-AF-6	GROUP			2	2.C PL	7,000,000	101 9570	7, 129, 982	7,000,000	7,000,000					3.490	3.491	EΛ	96.363	88,361	03/11/2021	04/22/2026
30040 AI 0	MERCHANTS AUTOMOTIVE GROUP MERCHANTS AUTOMOTIVE			4	£.01L	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	101.0570	, , 123,302	, ,000,000	, ,000,000					0. 400	9.401	n		00,001	00/ 11/2021	04/ 22/ 2020
58843*-AG-4	GROUP			2	2.C PL	14,000,000	101.8570	14,259,964	14,000,000	14,000,000					3.490	3.491	FΔ	192,726	81,433	03/11/2021	04/22/2026
589331-AM-9	MERCK & COMPANY INC 5 3/4% Due 11/15/2036 MN15				1.E FE	3,230,373		4,730,299	3,450,000	3,288,688		6,438			5.750		MN	25,348	198,375	05/18/2009	11/15/2036
589331-AS-6	MERCK & COMPANY INC 3.6% Due 9/15/2042 MS15		2		1.E FE	4,118,275		3,949,226	3,500,000	4,108,406		(9.869)			3.600		MS	37,100	63,000	07/22/2021	09/15/2042
58933Y-AF-2	MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18				1.E FE	20,028,566		20,800,997	20,200,000	20 , 167 , 487		22,711			2.800	2.920	MN	67.558	565,600	08/20/2018	05/18/2023
58933Y-AJ-4	. MERCK & COMPANY, INC. 4.15% Due 5/18/2043 MN18				1.E FE	7,820,825		9, 106, 691		7,810,949		(4,094)			4. 150		MN	37,177	290,500	09/15/2021	05/18/2043
58933Y-AQ-8	. MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10			1	1.E FE	2,729,244	100.2120	2,805,950	2,800,000	2,797,461		23, 175			2.350	3.201	FA	25,772	65,800	12/14/2018	02/10/2022
58933Y-AT-2	. MERCK & COMPANY, INC. 3.7% Due 2/10/2045 FA10		2	1	1.E FE	61,644,528	114.9630	70,472,357	61,300,000	61,666,463		(2, 101)			3.700	3.654	FA	888,339	2, 175, 600	07/01/2021	02/10/2045
58933Y-AW-5	MERCK & COMPANY, INC. BASIC		2		1.E FE	18,265,884		19,715,240	16,200,000	18 , 177 , 868		(54, 114)			4.000	3.262	MS	205,200	648,000	04/21/2020	03/07/2049
58933Y-AX-3	MERCK & COMPANY, INC. BASIC		2		1.E FE	4,992,450		5,451,654	5,000,000	4,994,327		686			3.400	3.418	MS	53,833	170,000	03/06/2019	03/07/2029
58933Y-AZ-8	MERCK & COMPANY, INC. BASIC		2		1.E FE	9,970,100		9,565,515	10,000,000	9,971,426		1,326			1.450	1.486	JD	2,819	72,500	08/03/2021	06/24/2030
58933Y-BA-2	. MERCK & COMPANY, INC. BASIC		2		1.E FE	997,260	95.5800	955,802	1,000,000	997,320		60			2.350	2.368	JD	457	11,750	07/22/2021	06/24/2040
58933Y-BB-0	MERCK & COMPANY, INC. BASIC		2		1.E FE	6,835,150	94.4110	6,608,780	7,000,000	6,840,822		3,757			2.450	2.563	JD	3,335	171,500	06/16/2020	06/24/2050
59022C-AB-9	BANK OF AMERICA CORP 6.22% Due 9/15/2026 MS15				2.A FE	8,451,515		10,058,722	8,500,000	8,480,485		3,467			6.220 6.110	6.277	MS	155,673	528,700	03/09/2011	09/15/2026
59022C-AJ-2 59048@-AA-6	BANK OF AMERICA CORP BASIC				2.A FE 1.G PL	2,051,310	134.6000	2,019,001	1,500,000 12,536,138	2,047,707		(3,603)			4.750	3.067	JJ	38,697 274,576	595,467	11/10/2021	01/29/2037 01/15/2028
59156R-AM-0	METLIFE INC. CALL @ MAKE WHOLE + 20BP				1.G FE	12,536,138		12,634,335	12,536,138	12,536,138		(17,909)			5.700	5.399	ID	274,576		07/16/2020	01/15/2028
59156R-AY-4	METLIFE INC. 5 7/8% Due 2/6/2041 FA6				1.G FE	2,214,735		2,120,425	1,500,000	2, 196, 344		(17,909)		····	5.875	2.737	ου FΔ	35,495	29,375	09/15/2021	02/06/2041
59156R-BD-9	METLIFE INC. 5 7/6% Due 2/6/2041 FA6				1.G FE			2, 120, 425	1,500,000	18.876.158					4. 125	4.170	FΔ	30,495		06/04/2019	02/06/2041
59156R-BG-2	METLIFE INC. 4 7/8% Due 11/13/2043 MN13				1.G FE	59,690,624			55,700,000	59,284,058		(96,486)			4. 123	4.412	MN	362,050	2,715,375	02/26/2019	11/13/2043
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1				1.G FE	54,278,960			49,500,000	54,042,735		(132,528)			4.050	3.459	MS	668,250	2,713,373	02/04/2020	03/01/2045
59156R-BR-8	METLIFE INC.		2		1.G FE	20,923,490		24,328,870	19,000,000	20,802,316		(46,708)			4.600		MN	116,533		10/07/2019	05/13/2046
	METLIFE CORE PROPERTY FUND, LP METLIFE CORE	1						2,,020,070		20,002,010		(10,100)									
59182*-AF-3	PROPERTY FUND, LP			2	2.A Z	15,000,000	98.6200	14,792,963	15,000,000	15,000,000					2.810	2.810	MON	21,075		12/02/2021	12/13/2033
59217G-BY-4	MET LIFE GLOB FUNDING I			1	1.D FE	20,532,585	107 . 9090	22, 121, 293	20,500,000	20,514,105		(2,591)			3.450	3.435	JD	25,540	707,250	03/05/2019	12/18/2026
59217G-CK-3	. MET LIFE GLOB FUNDING I BASIC			1	1.D FE	4,240,935	106.3680	4,786,550	4,500,000	4,333,667		25,665			3.000		MS	38,250	135,000	03/09/2018	09/19/2027
59450#-AD-9	. MICHIGAN GAS UTILITIES MICHIGAN GAS UTILITIES				1.G YE	11,000,000		11,284,766	11,000,000	11,000,000					2.690	2.690	MN	49,317	295,900	04/15/2020	05/01/2025
594918-AJ-3	. MICROSOFT CORP 4 1/2% Due 10/1/2040 A01				1.A FE	1,780,398		2,324,877	1,800,000	1,784,922		500			4.500	4.567	AO	20,250	81,000	09/22/2010	10/01/2040
594918-BB-9	MICROSOFT CORP BASIC		2		1.A FE		104.5870	522,933	500,000	490,086		2,971			2.700	3.376	FA	5,213	13,500	12/14/2018	02/12/2025
594918-BE-3	. MICROSOFT CORP 4% Due 2/12/2055 FA12		2		1.A FE	48,522,979		63,023,947	49,500,000	48,591,464		11,454		ļ	4.000	4.099	FA	764,500	1,980,000	03/04/2019	02/12/2055
594918-BH-6	. MICROSOFT CORP BASIC		2		1.A FE	2,762,172		2,841,133	2,800,000	2,791,454		9,920			2.650	3.022	MN	11,954	74,200	12/14/2018	11/03/2022
594918-BL-7	MICROSOFT CORP		2		1.A FE	1,883,988	131.9960	2,375,922	1,800,000	1,875,551		(1,886)			4.450	4. 167	MN	12,905	80,100	02/03/2017	11/03/2045
594918-BM-5	. MICROSOFT CORP 4 3/4% Due 11/3/2055 MN3		2		1.A FE	11,055,189	141.3960	15, 129, 397	10,700,000	11,033,547		(4,228)			4.750	4.567	MIN	81,885	508,250	02/19/2016	11/03/2055
594918-BR-4	MICROSOFT CORP BASIC		2		1.A FE	16,437,000	104.6550	15,698,259	15,000,000	16,113,468		(251,267)		<del> </del>	2.400	0.667	FA	143,000		09/15/2020	08/08/2026
594918-BU-7 594918-BW-3	MICROSOFT CORP BASIC		2		1.A FE 1.A FE	4,691,254 2,752,484	125.6110	4,994,291 2,800,359	3,976,000 2,800,000	4,669,146		(12,169) 15,584			3.950	3.098	FA	62,385		07/16/2020 12/14/2018	08/08/2056
594918-BY-9	MICROSOFT CORP		کا		1.A FE	2,752,484	100.0130	2,800,359	2,800,000	2,798,469					3.300	3.672	ΓA FΔ	1,329	3,300	12/14/2018	02/06/2022 02/06/2027
594918-CA-0	MICROSOFT CORP				1.A FE 1.A FE	97,386			22,000,000	22, 199, 539		(4,610)			4.250	4. 190	FΔ	376.597		02/22/2017	02/06/2047
594918-CC-6	MICROSOFT CORP 2.525% Due 06/01/50 JD1		2		1.A FE	66,398,238			65,750,000	66,370,103		(4,010)			2.525	2.478	.ID	138.349	1,379,281	09/17/2021	06/01/2050
594918-CD-4	MICROSOFT CORP 2.675% Due 06/01/2060 JD1		2		1.A FE	104,337,976		101.837.073	102,274,000	104,306,510		(23, 154)			2.675	2.592	JD	227.986	2.281.080	11/10/2021	06/01/2060

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adju		g Value			I	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
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					NAIC									Total							
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	l in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	B			Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
594918-CF-9	MICROSOFT CORP BASIC			2	1.A FE		107.6660	2, 153, 318	2,000,000	2,165,976		(24)			3.041	2.699	MS	17,570	754 000	12/22/2021	03/17/2062
59523U-AP-2	MID-AMERICA APARTMENTS BASIC	+		2	2.A FE		112.6620	20, 166, 446	17,900,000	17,981,064		(12,533)			4.200	4.110		33,413		01/14/2020	06/15/2028
59523U-AQ-0 59523U-AS-6	MID-AMERICA APARTMENTS BASIC	+		2	2.A FE 2.A FE		111.7720		16,500,000	17,790,318		(166,429)			3.950	2.709 1.976		191,904		01/09/2020	03/15/2029
595230-AS-6 595620-AQ-8	MIDAMERICA APARIMENTS BASIC	+		2	2.A FE		95.4790	32,042,771	33,560,000	32,787,700		32,462			3.100	3.604		1,033		12/07/2021	02/15/2031
595620-AQ-8	MIDAMERICAN ENERGY CO BASIC	+		2	1.E FE		117.3590	5,515,869	4,700,000	4,693,984		134			3. 100	3.958		77,354		01/23/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG 6 1/8% Due 4/1/2036 A01	†		٠٠٠٠٠٠٠	1.E FE		136 . 4720	34,118,032	25,000,000	30,467,410		(286,828)		·····	6. 125	4.058			1,531,250	11/28/2017	04/01/2036
59565J-AA-9	MIDAS OPCO HOLDINGS LLC BASIC			2	4.C FE		102.3340	34, 116,032	3,500,000	3,533,613		(280,828)			5.625	5.385		71,641	1,301,200	10/07/2021	08/15/2029
000000 An 0	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR	1				, ,505,000	102.0040													10/01/2021	50/ 10/2020
59833C-AA-0	CAPITAL CO			2	2.B FE	14 969 700	104. 3880	15,658,253	15,000,000	14,985,944		5.865			3.900	3.944	AO	146,250	585,000	03/07/2019	04/01/2024
000000 7111 0	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR	1				14,000,700	104.0000		10,000,000			,0,000					//o	140,200			547 0 17 2024
59833C-AB-8	CAPITAL CO			2	2.B FE	14,990,250	100.5730	15,085,965	15,000,000	14,999,191		3, 180			3.625	3.647	AO.	135,938	543,750	03/07/2019	04/01/2022
599191-AA-1	MILEAGE PLUS HLDINGS LLC BASIC			2	2.C PL		106.8890	6,947,811	6.500.000	6.580.520		(20,825)			6.500	6.140		11,736	421,326	10/30/2020	06/20/2027
	MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED	1			T				, ,			, ,						, .	, ,		
60040#-AA-0	NOTES				1 . G PL	4,315,782	109. 6260	4,731,215	4,315,782	4,315,782					5.330	5.366	MJSD	639	230,031	07/20/2010	06/30/2027
60081H-B*-8	MILLIKEN AND COMPANY MILLIKEN AND COMPANY				2.B Z	5,000,000	99.7780	4,988,900	5,000,000	5,000,000					2.860	2.860	A0	28,997		10/06/2021	10/15/2033
60081H-B@-6	MILLIKEN AND COMPANY MILLIKEN AND COMPANY				2.B Z	1,000,000	99.1680	991,684	1,000,000	1,000,000					3.010	3.010	A0	6, 104		10/06/2021	10/15/2036
	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9	)																			
607120-EZ-1					1.F	13,488,761		14,658,515	13,488,761	13,488,761					3.810	3.828	FMAN	74,233	500,063	07/18/2013	11/09/2032
608190-AL-8	MOHAWK INDUSTRIES INC BASIC			2	2.A FE		107.5060	2,042,609	1,900,000	2,058,745		(17,431)			3.625	2.483		8,801	68,875	11/03/2020	05/15/2030
609207-AT-2	MONDELEZ INTERNATIONAL INC BASIC			2	2.B FE		103. 6140	2,072,284	2,000,000	2, 101, 110		(5,570)			2.750	2.064		11,917	27,500	07/01/2021	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL INC BASIC			2	2.B FE	51,667,545	93.5510	52,856,475	56,500,000	51,735,094		65,802			2.625	3.068	MS	482,016	872,813	07/01/2021	09/04/2050
	MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY																				
610202-A*-4	HONOLOGUELA DOMED OO E 40 D 40 45 400 40 D45	+			2.A		105.5490	16,887,839	16,000,000	16,000,000					3.230	3.230		66,036	516,800	12/02/2019	11/15/2029
610202-BP-7	MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15			2	1.G FE		129.3380	7,760,251	6,000,000	5,998,297		34			5.400	5.402		14,400	324,000	11/19/2013	12/15/2043
615369-AE-5	DUN AND BRADSTREET CORP BASIC	+			2.A FE	9,696,680		9,465,274	7,000,000	9,660,990		(35,690)			5.250	2.933		169,458		07/22/2021	07/15/2044
615369-AW-5 617446-8C-6	DUN AND BRADSTREET CORP BASIC	+		2	2.A FE		97 . 4040	2,922,110	3,000,000	2,935,596 9,793,981					2.000	2.249 3.707	FA	22,000		12/13/2021	08/19/2031
617446-8N-2	MORGAN STANLEY 4% DUE 7/23/2025 3323			2	1.G FE		149.3190			9,793,981		(24,238)			5.597	3.707	NC	435,835		11/10/2021	03/24/2051
617446-8P-7	MORGAN STANLEY BASIC	+		2	1.F FE		149.3190	43, 133, 195	28,900,000	11,235,838		(61,862)			3.597	2.332		92,814		06/02/2021	03/24/2031
617446-80-5	MORGAN STANLEY BASIC	+		2	1.F FE		103.0650	5.097.736	5.000.000	5,000,000		(01,002)			2. 188	2.188		19.145	109,400	04/23/2020	04/28/2026
617446-HD-4	MORGAN STANLEY BASIC	1			1.G FE		143.4300	2,079,732	1,450,000	2,011,405		(34,531)			7.250	2. 166			52,563	03/31/2021	04/28/2020
61744Y-AK-4	MORGAN STANLEY BASIC			2	1.G FE	78 388 340	107.8700	83,059,680	77,000,000	78,381,914		(57,850)			3.591	3.204		1,221,239	2,226,420	09/13/2021	07/22/2028
61746B-DJ-2	MORGAN STANLEY 3 3/4% Due 2/25/2023 FA25	1			1.G FE	7.796.348	. 103.4560	8,224,736	7,950,000	7,927,729		18,569			3.750	4.002		104,344	298, 125	11/15/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY 3 7/8% Due 4/29/2024 A029	1.			1.G FE		106.0990	6,365,958	6,000,000	6,003,041		(1,226)			3.875	3.852	AO	40,042	232,500	09/18/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY 3 7/8% Due 1/27/2026 JJ27	Ι			1.G FE		108 . 4130	40,112,887	37,000,000	37,322,491		(72,473)			3.875	3.642	JJ	613,326	1,433,750	05/02/2017	01/27/2026
61746B-EF-9	MORGAN STANLEY				1.G FE		108.5190	8,355,969	7,700,000	7,711,574		(2,378)			3.625	3.589		124,831	279, 125	04/21/2020	01/20/2027
61746B-EG-7	MORGAN STANLEY	.[			1.G FE	10,682,900	. 125.4100	12,541,033	10,000,000	10,629,298		(14,444)			4.375	3.976		193,229	437,500	01/24/2018	01/22/2047
61747Y-DY-8	MORGAN STANLEY 4.3% Due 1/27/2045 JJ27				1.G FE		122.9280	30,731,876	25,000,000	26,445,963		(42,043)			4.300	3.902		459,861	1,075,000	10/04/2019	01/27/2045
61747Y-EF-8	MORGAN STANLEY BASIC			2	2.A FE	4,465,425	96.2570	4,331,576	4,500,000	4,465,711		286			2.484	2.546	MS	32,603		11/10/2021	09/16/2036
61761J-3R-8	MORGAN STANLEY 3 1/8% Due 7/27/2026 JJ27				1.G FE		106.0130	6,996,872	6,600,000	6,627,697		(5,580)			3. 125	3.026		88,229	206,250	09/27/2016	07/27/2026
62482B-AA-0	MOZART DEBT MERGER SUB BASIC			2	4.A FE	15,400,000	99.6520	15,346,423	15,400,000	15,400,000					3.875	3.875		125,981		09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB BASIC	4		2	4.C FE	3,300,000		3,351,379	3,300,000	3,300,000					5.250	5.250		36,575		09/30/2021	10/01/2029
62676#-AA-7	MURPHY'S BOWL LLC MURPHY'S BOWL LLC				1.F PL		98.2740	1,965,484	2,000,000	2,000,000					3.200	3.199		8,000		10/22/2021	06/30/2056
62927@-AA-6	NHL US FUNDING LP SENIOR SECURED NOTES				2.B PL		106.0480	4,241,924	4,000,000	4,000,000					4.180		MJSD	8,824	167,200	09/19/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP SENIOR SECURED NOTES	. <del> </del>			2.B PL		109.1670	31,658,417	29,000,000	29,000,000					4.330	4.354		66,273	1,255,700	09/19/2014	09/29/2026
62927@-AF-5	NHL US FUNDING LP NHL US FUNDING LP	· <del> </del>			2.B PL		103 . 4000	5, 170, 022	5,000,000	5,000,000		ļ		ļ	3.040	3.052		8,022	152,000	07/31/2020	08/13/2027
629270-AH-1	NHL US FUNDING LP NHL US FUNDING LP	+			2.B PL		106.7890	5,339,466	5,000,000	5,000,000					3.390	3.404		8,946	169,500	10/14/2020	08/13/2032
629270-AL-2	NHL US FUNDING LP NHL US FUNDING	+			2.B PL		100.5740	2,658,019	2,642,857	2,642,857					2.940	2.951		4, 101	11,439	09/29/2021	10/19/2033
629280-AE-7	NHL CAN FUNDING LP	+			2.B PL		100.5740	359, 192	357,143	357,143		(0.545)			2.940	2.951		554	1,546	09/29/2021	10/19/2033
62952E-AC-1	NYU HOSPITALS CENTER 4.784% Due 7/1/2044 JJ1	-			1.G FE		126.5460	24,549,896	19,400,000	19,720,163		(8,545)		<u> </u>	4.784	4.662		464,048	928,096	07/01/2015	07/01/2044
62954H-AB-4 62954H-AF-5	NXP BV/NXP FDG/NXP USA BASIC	+		٠٠٠٠٠٠٠	2.B FE		112.1220	64,862,843	57,850,000			(1,002,469)			4.300	2.044		89,828	2,444,550 65,000	07/22/2021	06/18/2029
62954H-AF-5	INAM BY/NAM FUG/NAM USA BASIC	.1		14	2.B FE	.13,970,320	102. 8050	4, 112, 205	4,000,000	L3,9/0,999	L	L	L	L	3.250	3.301	MIN	18,056	65.000	05/04/2021	05/11/2041

# **SCHEDULE D - PART 1**

						5	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
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CUSIP	d	9	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe		Received		Maturity
Identification	Description e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid		During Year	Acquired	Date
62954H-AH-1	NXP BV/NXP FDG/NXP USA BASIC		2	2.B FE	14,962,950	100.3690	15,055,299	15,000,000	14,963,093		143			2.650	2.678 FA	34,229		11/15/2021	02/15/2032
62963#-AA-9	NRP (OPERATING) LLC NRP OPERATING LLC			4.A	1,504,602		1,539,753	1,519,800	1,513,459		(3,600)			5.550	5.975 JD			10/31/2018	06/19/2023
62963#-AE-1 62963#-AG-6	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28			4.A	5,822,763		5,885,509	5,777,845	5,777,868		(300)			5.820 8.920	5.811 MS 8.920 MS			10/31/2018	03/28/2024
62963#-AG-6 631005-BF-1	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25			4.A 2.A FE	2,727,273 8,612,959	105.5380 111.4860	2,878,298 9,922,210	2,727,273 8,900,000	2,727,273 8,657,707		6,760			8.920	8.920 MS 4.367 JD	64,873		02/26/2009	03/25/2024
63636#-AB-2	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE			2.A FE				10,000,000	10,000,000					3.610	3.610 JD			08/15/2017	08/10/2027
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE			2.A PL	11,000,000	106 . 3680 .	11,436,126	11,000,000	11,000,000					3.610	3.150 JD			12/15/2020	01/06/2028
00000#=AU=1	NATIONAL-OILWELL VARCO INC 3.95% Due 12/1/2042 JD1				11,000,000	100.3000	11,400,120	11,000,000	11,000,000					3. 130	130 30	24,003		12/ 13/ 2020	
637071-AK-7	OIL OIL THIO THE O. SON DUG 12/ 1/2072 UD1	1	2	2.B FE	4,506,795	98.2570	4,421,574	4,500,000	4,506,794		(1)			3.950	3.939 JD	14,813	88,875	07/22/2021	12/01/2042
637071-AM-3	NATIONAL-OILWELL VARCO INC BASIC		2	2.B FE	2,203,729		2,251,973	2,150,000	2,197,967		(5,406)			3.600	3.269 JD			12/03/2020	12/01/2029
637432-CT-0	NATIONAL RURAL UTILITIES CALL @ MAKE WHOLE +25BP			1.F FE	16,638,133	146. 9080	19,832,625	13,500,000	15, 262, 494		(121,894)			8.000	6.241 MS			07/28/2004	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITIES 3.4% Due 11/15/2023 MN15		. 2	1.E FE	9,992,300		10,406,534	10,000,000	9,998,376		827			3.400	3.409 MN			10/29/2013	11/15/2023
637639-AB-1	NATIONAL SECS CLEARING BASIC		. 2	1.B FE	15,470,545	100.6840	15,606,009	15,500,000	15,480,245		5,772			1.500	1.540 A0		232,500	04/16/2020	04/23/2025
638612-AM-3	NATIONWIDE FINANCIAL SER BASIC		2	1.F FE	69, 192, 240	116.9540	78,359,064	67,000,000	69, 106, 015		(44,319)			3.900	3.715 MN			02/04/2020	11/30/2049
63946B-AG-5	. NBCUNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 A01			1.G FE	11,050,950		14,309,408	10,000,000	10,869,642		(27,845)			5.950	5.209 AO	148,750	595,000	06/12/2014	04/01/2041
63946B-AJ-9	. NBCUNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15			1.G FE	12,485,431	120.5000	15,062,561	12,500,000	12,486,440		360			4.450	4.458 JJ	256,493	556,250	01/25/2016	01/15/2043
1	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS,	1	1								I			l					
64079*-AB-8	BLENDED RATE AT			1.F PL	6,838,298	112.2270	7,674,419	6,838,298	6,838,298		ļ			6.210	6.258 MJSD			02/13/2008	06/30/2027
64082#-AA-1	. NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC			2.C PL	22,346,603	108.5400	24,254,915	22,346,603	22,346,603					4.430	4.429 MS			10/06/2017	09/30/2041
64083Y-AA-9	NESCO HOLDINGS II INC BASIC		2	4.C FE	4,947,500		5,015,393	4,850,000	4,942,433		(5,067)			5.500	4.998 A0			11/22/2021	04/15/2029
641062-AF-1	NESTLE HOLDINGS INC BASIC		2	1.D FE	5,612,585		6,063,244	5,500,000	5,581,894		(11, 105)		····	3.625	3.368 MS	53,720		01/29/2019	09/24/2028
641062-AN-4 641062-AS-3	NESTLE HOLDINGS INC BASIC			1.D FE	79,388,052 41,547,160		94,501,582	76,700,000 41,500,000	79,265,544		(64,298)		·····	4.000	3.788 MS			11/21/2019	09/24/2048
641062-AV-4	NESTLE HOLDINGS INC BASIC			1.D FE			39,858,404	10,000,000	41,538,046 10,023,697		(1,003)			1.500	0.983 MS			09/13/2021	09/15/2027 09/14/2028
64110D-AK-0	NETAPP INC BASIC		2	2.B FE	2,079,060	97.4600	2,012,004	2,000,000	2,076,419		(2,641)			2.700	1.402 MS 2.190 JD			09/13/2021	06/22/2030
64116#-AB-9	NETRALITY PROPERTY SUB TRUST SENIOR SECURED			2.0 PL	13,000,000	100 . 8340	13, 108, 456	13,000,000	13,000,000		(2,041)	***************************************		4.960	4.960 A0			03/02/2021	04/06/2022
64116#-AD-5	NETRALITY PROPERTY SUB TRUST SENIOR SECURED			2.C PL	16,000,000		16,993,788	16,000,000	16,000,000					5.240	5.240 A0			03/21/2017	04/06/2024
	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY	1	1																
64116#-AE-3	SUB TRUST			2.C PL	3,000,000	103.8670	3, 116, 019	3,000,000	3,000,000					4.080	4.080 AO		122,400	10/22/2019	10/08/2024
	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY		1	1					]					1		,			1
64116#-AF-0	SUB TRUST			2.C PL	5,000,000	105.2230	5,261,150	5,000,000	5,000,000		ļ			4.270	4.270 AO	49,224	213,500	10/22/2019	10/08/2026
641423-BP-2	NEVADA POWER CO CALL @ MAKE WHOLE +30BP			1.F FE	7,028,654	143.4920	10,618,373	7,400,000	7, 131, 489		10,497			6.650	7.056 A0	123,025		06/21/2006	04/01/2036
641423-BU-1	. NEVADA POWER CO 6 3/4% Due 7/1/2037 JJ1			1.F FE	8,062,312		11,329,577	7,800,000	7,996,927		(7,427)			6.750	6.487 JJ	263,250		10/29/2009	07/01/2037
644188-BF-0	NEW ENGLAND POWER CO BASIC		2	2.A FE	4,966,300	109. 1840	5,459,213	5,000,000	4,968,952		690			3.800	3.838 JD	13,722	190,000	11/30/2017	12/05/2047
l	NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP	1						,			1								
646025-C#-1	NEW JEDEOU DECOMPOSE CORP. NEW JEDGEV DECOMPOSE			2.A	16,000,000	105.8080	16,929,239	16,000,000	16,000,000					3.290	3.290 JJ		534,400	08/26/2019	07/17/2029
040005 00 0	NEW JERESY RESOURCES CORP NEW JERSEY RESOURCES CORP	1	1		0.000.000	400 0000	0.744.070	0 000 000	0.000.000		I			0.000	0.000 ID	00.040	000 000	00 /44 /0040	00 (00 (0000
646025-C0-3	NEW NEVICE AND INTERNEDIATE A DEDICE D			2.A	8,000,000	109.3080	8,744,676	8,000,000	8,000,000		·			3.960	3.960 JD			06/14/2018	06/08/2028
64712#-AB-7	. NEW MEXICO GAS INTERMEDIATE, I SERIES B			2.B	11,000,000	104 . 1750	11,459,270	11,000,000	11,000,000				·····	3.640	3.640 JJ		400,400	07/17/2014	07/30/2024
64760@-AA-2	PARTNERS LL	1		1.G	17.876.424	. 109.3850	19.554.114	17.876.424	17.876.424		1			4.270	4.308 MON	33.925		07/11/2017	08/15/2032
649322-AA-2	NY & PRESBYTERIAN HOSPIT 4.024% Due 8/1/2045 FA1			1.0 FE	18,565,100		24,473,654				29,751			4.270	4.308 MON			06/18/2015	08/15/2032
649322-AA-2	NY & PRESBYTERIAN HOSPIT 4.024% Due 8/1/2045 FAT			1.0 FE	5, 154, 250	122 . 3680		5,000,000			(1,961)			4.024	4.459 FA			11/03/2016	08/01/2045
651639-AP-1	NEWMONT CORPORATION 4 7/8% Due 3/15/2042 MS15			2.A FE		129.8680					(1,961)		<u> </u>	4.063	5. 156 MS			07/24/2017	03/15/2042
651639-AX-4	NEWMONT CORPORATION 4 7/6% Due 3/13/2042 IIIS13		2	2.A FE	21,049,510	123.3390	21,590,820	24,330,000	21,041,618		(5, 117)			2.800	2.770 A0			01/24/2017	10/01/2029
65336Y-AN-3	NEXSTAR BROADCASTING INC BASIC		2	4.B FE	1, 113, 420	102. 2820	1, 125, 103	1,100,000	1,110,641		(2,415)			4.750	4.472 MN			10/29/2020	11/01/2028
65343H-AA-9	NEXSTAR ESCROW INC BASIC		2	4.B FE	8,360,991	105 . 3960	8.642.463	8,200,000	8,326,294		(21, 177)			5.625	5. 139 JJ			12/15/2021	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER 4.119% Due 11/28/2042 MN28			2.A FE	25, 191, 029	111.9760	30,569,315	27,300,000	25,518,404		49,034		[	4.119	4.606 MN			12/28/2015	11/28/2042
654106-AD-5	NIKE, INC. CL B BASIC		2	1.E FE	17,994,150		17,116,357	15,000,000	17,946,612		(47,538)			3.625	2.419 MN	90,625		07/20/2021	05/01/2043
654106-AE-3	NIKE, INC. CL B		. 2	1.E FE	42,231,425		44,472,425	37,000,000	42, 162, 687		(42,669)			3.875	3.017 MN			12/06/2021	11/01/2045
654106-AF-0	NIKE, INC. CL B 2 3/8% Due 11/1/2026 MN1		2	1.E FE	9,286,794		9,736,805	9,300,000	9,293,262		1,300			2.375	2.391 MN			10/18/2016	11/01/2026
654106-AG-8	NIKE, INC. CL B 3 3/8% Due 11/1/2046 MN1		2	1.E FE	37,996,385		44,419,699	40,000,000	38, 187, 995		44,024		L	3.375	3.654 MN		1,350,000	09/19/2017	11/01/2046
654106-AL-7	NIKE, INC. CL B BASIC		. 2	1.E FE	6,801,300		6,531,972	6,000,000	6,779,297		(18,763)		L	3.250	2.350 MS			09/15/2021	03/27/2040

# **SCHEDULE D - PART 1**

							5	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
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CUSIP		d	g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char S	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
654106-AM-5	NIKE, INC. CL B BASIC		2	2	.1.E FE	140,750,420	113.1760	136,943,057	121,000,000	140,200,841		(419,524)			3.375	2.571	MS	1,066,313	3,661,875	07/21/2021	03/27/2050
65473P-AJ-4	NISOURCE INC BASIC		2	2	.2.B FE	4,458,280	108 . 0290	4,321,161	4,000,000	4,444,609		(13,671)			3.600	2.098	MN	24,000	72,000	09/21/2021	05/01/2030
65473P-AL-9	NISOURCE INC BASIC		2		.2.B FE	5,282,255	93.5770 .	5, 146, 754	5,500,000	5,287,999		5,744			1.700	2.168 F	-A	35,322		09/21/2021	02/15/2031
65473Q-AX-1	NISOURCE FINANCE CORP 5.95% Due 6/15/2041 JD15		2		.2.B FE	32,646,200	138 . 4120	35,987,249	26,000,000	32,510,019		(42,880)			5.950	4.002	JD DL	68,756	1,071,000	11/16/2021	06/15/2041
65473Q-BB-8	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15		2		.2.B FE	9,585,640	128.6920	11,582,246	9,000,000	9,496,664		(13,824)			5.250	4.825 F	FA	178,500	472,500	06/16/2014	02/15/2043
65473Q-BD-4	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1		2		.2.B FE	34,337,618	135.6220	46,450,537	34,250,000	34,342,195		(4,080)			5.650	5.623 F	-A	806,302	1,935,125	07/16/2020	02/01/2045
65473Q-BE-2	NISOURCE FINANCE CORP		2		.2.B FE	12,756,520	107.5430	13,980,555	13,000,000	12,847,530		25, 132			3.490	3.733	MN	57,973	453,700	03/12/2018	05/15/2027
65473Q-BG-7	NISOURCE FINANCE CORP BASIC		2		.2.B FE	9,344,919		10,480,633	9,300,000	9,342,001		(931)			3.950	3.922	MS	92,858	367,350	01/09/2018	03/30/2048
654740-BH-1	NISSAN MOTOR ACCEPTANCE BASIC				.2.C FE	24,959,250		25,635,321	25,000,000	24,989,478		8,409			3.450	3.486	MS	253,958	862,500	03/15/2018	03/15/2023
655663-E@-7	NORDSON CORP 2.89% Due 7/28/2025 JJ28				2.C	10,285,714		10,500,851	10,285,714	10,285,714					2.890	2.890	JJ	126,334	297,257	05/05/2015	07/28/2025
655664-AT-7	NORDSTROM INC BASIC		2		.3.A FE	2,033,559	100.9320 .	1,993,407	1,975,000	2,030,261		(3,298)			4.375		40	21,602	43,203	05/27/2021	04/01/2030
655844-AJ-7	NORFOLK SOUTHERN CORP 7.8% Due 5/15/2027 MN15				.2.A FE	41,817	129.6110 .	47,956	37,000	38,701		(255)			7.800	6.765	MN	369	2,886	08/21/1998	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP CALL @ MAKE WHOLE +20BP				.2.A FE	19,630,000		23,833,152	19,630,000	19,630,000					5.640	5.640	MN	135,316	1, 107, 132	05/17/2005	05/17/2029
655844-BR-8 655844-CD-8	NORFOLK SOUTHERN CORP 4.65% Due 1/15/2046 JJ15		2		.2.A FE .2.A FE	675,355		628,202	500,000	668,093		(5,048)			4.650	2.709 k	JJ	10,721	23,250	07/16/2020	01/15/2046
	NORFOLK SOUTHERN CORP BASIC				.2.A FE	10, 147, 370			10,000,000	10, 145, 994		(2,801) (45,032)			3.400	2.903	MIN		340,000	02/17/2021	11/01/2049
	NORFOLK SOUTHERN CORP BASIC				.2.A FE	53,765,250		52,080,190	6,000,000	53,711,232		(45,032)			2.900	2.903 II	MIN		1,451,300	08/16/2021	05/15/2055
662352-AB-9	NORFOLK SOUTHERN CORP BASIC				.1.G FE	5,952,360				5,952,710 11,035,411		(827)				6.122	M	112,750		10/02/2013	08/25/2051
002332-AB-9	NORTHWELL HEALTHCARE INC 6.15% Due 11/1/2043 MN1 NORTHERN ILLINOIS GAS COMPANY NORTHERN ILLINOIS				I.U FE	11,041,845	146.0940	16,070,287	11,000,000	11,030,411		(827)			6 . 150	0. 122	WIN	112,730	0/0,000	10/02/2013	11/01/2043
665228-E#-5	GAS COMPANY				1.D	4,000,000	117.8580	4.714.307	4,000,000	4,000,000					4.080	4.080 F	= 4	61,200	163,200	08/21/2018	08/16/2039
665501-AL-6	NORTHERN NATURAL GAS CO BASIC				1.F FE	29,994,900		34,999,109	30,000,000	29, 995, 134		94			4.300	4.301	ñ	594.833	1,290,000	07/12/2018	01/15/2049
665772-CC-1	NORTHERN STATES POWER CO 6.2% Due 7/1/2037 JJ1				1.F FE	9,247,176		13,503,103	9,300,000	9,261,548		1.439			6.200	6.242	JU	288.300	576,600	06/19/2007	07/01/2037
665772-CQ-0	NORTHERN STATES POWER CO BASIC				.1.E FE	16,962,441		18,056,628	16, 150,000	16,922,856		(21,060)			3.600	3.308	JG	171, 190	581,400	10/16/2019	09/15/2047
665789-BA-0	NORTHERN STATES PWR-WISC BASIC				.1.E FE	8,775,916		9,755,490		8,750,245		(12,585)			4.200	3.788	MS	114,800	344,400	01/09/2020	09/01/2048
666807-BN-1	NORTHROP GRUMMAN CORP BASIC				.2.A FE	22,822,935		24,994,219	23,375,000	23,023,438		67,263			3.250	3.514	I.I	350,300	694,688	11/16/2021	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP BASIC		2		2.A FE	17,108,020	118.0700	17,356,220	14,700,000	17,089,368		(21,638)			4.030		AO	125,064	326,430	09/22/2021	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP BASIC				2.A FE	2,898,345		2,887,996	2,500,000	2.888.716		(9,629)			4.400		۱۱	18.333	11,000	11/16/2021	05/01/2030
666807-BU-5	NORTHROP GRUMMAN CORP BASIC				2.A FE	106.894.180		106,390,836	75,800,000	106,269,357		(570,790)			5.250		MN	663,250	3,297,000	11/16/2021	05/01/2050
666807-CB-6	NORTHROP GRUMMAN CORP 7 3/4% Due 6/1/2029 JD1				.2.A FE	12,242,641		15,080,966	11,050,000	12,203,447		(39, 194)			7.750		JD DL	71,365	428 , 188	09/02/2021	06/01/2029
668074-H*-1	NORTHWESTERN CORP NORTHWESTERN CORP				1.G	8,000,000	106.6960	8,535,671	8,000,000	8,000,000					3.210	3.210	//N	32,813	256,800	04/14/2020	05/15/2030
668074-H@-9	NORTHWESTERN CORP NORTHWESTERN CORP				1.G	5,000,000	106.6960	5,334,794	5,000,000	5,000,000	ļ [			L	3.210	3.210	MN	20,508	160,500	04/14/2020	05/15/2030
66989H-AE-8	NOVARTIS CAPITAL CORP BASIC				1.D FE	2,917,800	101.3950	3,041,862	3,000,000	2,984,712		20,639			2.400	3.120	MS	20,000	72,000	08/20/2018	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP 3.4% Due 5/6/2024 MN6				1.D FE	13,900,180	105.5190	14,772,694	14,000,000	13,973,719		10,570			3.400	3.484	MN	72,722	476,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP 4.4% Due 5/6/2044 MN6				1.D FE	14,021,124	128.1480	17,556,314	13,700,000	13,987,813		(8,078)			4.400	4.250 N	MN	92,094	602,800	02/09/2017	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP BASIC		2		1.D FE	9,964,440	105.9870	9,538,788	9,000,000	9,749,677		(202,954)			3.000	0.677	MN	30,750	270,000	12/08/2020	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20		2		1.D FE	10,801,400		12, 134,773	10,000,000	10,709,279		(19,201)			4.000	3.551	MN	45,556	400,000	10/28/2016	11/20/2045
	NOVARTIS CAPITAL CORP BASIC		2		1.D FE	7,438,340		7, 129, 761	7,000,000	7,340,218		(66,688)			2.000	0.992 F	Α	53,278	140,000	07/08/2020	02/14/2027
	NOVARTIS CAPITAL CORP BASIC		2		1.D FE	19,448,123		18, 127, 861	17,900,000	19,393,866		(33,327)			2.750	2.342 F	-A	187,328	327,250	09/15/2021	08/14/2050
67021C-AN-7	NSTAR ELECTRIC CO BASIC				FE	2, 106, 160		2,147,900	2,000,000	2,082,734		(10,435)			3.250	2.610	MN	8,306	65,000	09/16/2019	05/15/2029
670346-AH-8	NUCOR CORP. 6.4% Due 12/1/2037 JD1		راا		1.G FE	1,996,480		2,901,729	2,000,000	1,997,428		91			6.400	6.413	JD	10,667	128,000	12/17/2007	12/01/2037
670346-AN-5	NUCOR CORP. 5.2% Due 8/1/2043 FA1				1.G FE	42,499,643		56,953,237		42,488,640		(1,913)			5.200	5. 191 F	A	919,750	2,207,400	12/03/2015	08/01/2043
670346-AP-0	NUCOR CORP. BASIC				1.G FE	5,213,950	110.4200 .	5,521,013	5,000,000	5,155,386	·	(22,618)		····	3.950	3.381	WIN	32,917	197,500	05/01/2019	05/01/2028
670346-AQ-8	NUCOR CORP. BASIC				1.G FE	3,134,725		3,147,991	2,500,000	3,132,781		(1,944)		····	4.400		WIN	18,333	111 710	11/16/2021	05/01/2048
670346-AU-9 67066G-AE-4	NUCOR CORP. 2.979 due 12/15/2055				.2.A FE .1.G FE	8,021,244 12,122,645		7,444,085	7,500,000 12,000,000	8,019,870 12,137,326		(1,374) 677			2.979		JD	9,930 912,000	111,713	11/05/2021	12/15/2055 09/16/2026
67066G-AH-7	NVDIA CORP BASIC				1.G FE	12, 122,645		12,915,850	96,300,000	12, 137, 326		(308,081)			3.200	2.911	າເວ ∆∩		2,891,000	12/16/2021	09/16/2026
67066G-AJ-3	NVDIA CORP BASIC				1.0 FE	10,343,574		10,336,149		10,307,733		(306,061)			3.700	2.713	۱۰	80,013		10/21/2020	04/01/2060
67066G-AM-6	NVDIA CORP BASIC				1.G FE	15,097,500	98.7180	14,807,659	15,000,000	15,093,471	}	(24, 197)		<u> </u>	1.550	1.446	ID	10,333	115,604	09/13/2021	06/15/2028
67066G-AN-4	NVDIA CORP BASIC				1.0 FE	2,020,860	99.3050	1,986,104	2,000,000	2,020,225		(4,029)			2.000	1.880	ID	1,778	19,889	09/01/2021	06/15/2026
67080L-AA-3	NUVEEN LLC BASIC				.1.0 FE	26,132,970	99.3030	28,884,772	2,000,000	26,098,539		(13,835)			4.000	3.931	MN	173,333	1,040,000	04/09/2019	11/01/2028
	O'REILLY AUTOMOTIVE INC BASIC		وا		2.B FE	13,221,355		12,619,008	13,300,000	13, 229, 812		6.931			1.750	1.812	MS	68.532	227,578	10/22/2020	03/15/2031
	OSI GROUP, LLC OSI GROUP, LLC				.2.0 PL	5,000,000		5,336,638	5,000,000	5.000.000					4.350		MS	59.813	217,500	03/26/2018	03/22/2028

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			Ir	nterest		Da	ites
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' '	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	OAK STREET REAL ESTATE CAPITAL OAK STREET REAL																				
671810-AB-4	ESTATE CAPITAL				2.A PL		100 . 5200	25,129,947	25,000,000	25,000,000					2.990	2.990	MS	80,979		07/23/2021	09/08/2033
674599-EE-1	OCCIDENTAL PETROLEUM BASIC			2	3.B FE		110.8960	554,481	500,000	500,000 6,108,355					5.500	5.500 4.028	JD	2,292	25,896	12/08/2020	12/01/2025
677415-CQ-2	OHIO POWER COR BASICOHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026				1.G FE	6, 103, 980	117.2340	7,034,038	6,000,000			600			4.150	4.028	AU	62,250	207,500	10/20/2021	04/01/2048
67773#-AJ-9	A016				3.A	5,982,301	104. 1690	6,036,412	5,794,846	5,882,262		(26,607)			6.710	5.959	ΔΩ	81,007	414,900	08/25/2016	02/15/2026
01110#-AU-8	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026				N.G	. ۵۰۱ , ۳۵۷ , ن	104. 1090					(20,007)			0.710		ΛU	01,007	414,900	00/23/2010	
67773#-AK-6	A015	1			3.A	9,696,658	104 3170	9,654,079	9,254,593	9,426,659		(57,529)			6.710	5.814	AO	131,096	610,443	08/25/2016	02/15/2026
678858-BN-0	OKLAHOMA GAS AND ELECTRIC 3.9% Due 5/1/2043 MN1			2	1.G FE	13,736,450			13,000,000	13,636,951		(20,341)			3.900	3.565		84,500	507,000	10/26/2016	05/01/2043
0.0000 Dit 0	OKLAHOMA GAS AND ELECTRIC 4.55% Due 3/15/2044 MS15			[								(20,041)									
678858-BP-5	010 110 110 110 110 110 110 110 110 110			2	1.G FE	8,400,185	121.3240	9,705,944	8,000,000			(9,883)			4.550	4.234	MS	107, 178	364,000	05/01/2017	03/15/2044
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC 4% Due 12/15/2044 JD15			2	1.G FE	14,300,880			14,500,000	14,317,929		4,318			4.000	4.082		25,778	580,000	03/24/2017	12/15/2044
678858-BR-1	OKLAHOMA GAS AND ELECTRIC			2	1.G FE	10,325,050		11,819,198	10,000,000	10,296,758		(7, 157)			4. 150	3.959		103,750	415,000	10/12/2017	04/01/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC BASIC			2	1.G FE		114. 6940	6,881,665	6,000,000	5,982,562		393			3.850	3.868	FA	87,267	231,000	08/08/2017	08/15/2047
680223-AL-8	OLD REPUBLIC INTL CORP BASIC			2	2.B FE	21,596,178	107.7800	22,579,846	20,950,000	21,589,785		(6,393)			3.850	3.677	JD	44,810	403,288	07/29/2021	06/11/2051
681919-BB-1	OMNICOM GROUP BASIC			2	2.A FE	15,017,700		15,010,157	15,000,000	15,017,604		(96)			2.450	2.434		62,271		12/06/2021	04/30/2030
68217F-AA-0	OMNICOM GROUP INC BASIC			2	2.A FE	19,093,540			19,000,000	19,060,110		(13,775)			3.600	3.515		144,400	684,000	06/14/2019	04/15/2026
68233J-A*-5	ONCOR ELECTRIC DELIVERY SERVICES SENIOR NOTES				1.F	16,000,000			16,000,000	16,000,000					3.860	3.860		48,036	617,600	05/28/2019	12/03/2025
68233J-A@-3	ONCOR ELECTRIC DELIVERY SERVICES LLC SENIOR NOTES .				1.F	9,000,000		9,658,438	9,000,000	9,000,000					3.860	3.860		161, 155	347,400	05/28/2019	01/14/2026
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3 3/4% Due 4/1/2045 A01			2	1.F FE	9,722,700		11,397,648	10,000,000	9,753,384		6,413			3.750	3.913		93,750	375,000	11/16/2016	04/01/2045
68233J-BD-5	ONCOR ELECTRIC DELIVERY BASIC	<b></b>		2	1.F FE	25,616,782		29,011,485	25,000,000	25,585,326		(15, 187)			3.800	3.652		240 , 139	950,000	10/10/2019	09/30/2047
68233J-BG-8	ONCOR ELECTRIC DELIVERY BASIC			2	1.F FE	12,354,760		13,374,500	11,000,000	12,286,753		(30,068)			4.100	3.420		57,628	451,000	10/22/2019	11/15/2048
68233J-BP-8	ONCOR ELECTRIC DELIVERY BASIC			2	1.F FE	48,716,864		52,698,431	45,300,000	48,560,749		(75,435)			3.800	3.386		143,450	1,721,400	11/21/2019	06/01/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY 3.1% Due 09/15/2049 MS15			2	1.F FE 1.F FE	18,617,313			18,500,000	18,612,433		(2,615)			3.100	3.067	MS	168,864 24,597	573,500	11/21/2019	09/15/2049
68233J-BU-7 68233J-BV-5	ONCOR ELECTRIC DELIVERY 2.75% Due 5/15/2030 MN 15 . ONCOR ELECTRIC DELIVERY 3.7% Due 5/15/2050 MN 15			2	1.F FE	7,621,306 4,985,508		7,297,039 5,758,492				(61, 154) 268			2.750 3.700	3.716		23,639	192,500 185,000	08/17/2020	05/15/2030 05/15/2050
68233J-CB-8	ONCOR ELECTRIC DELIVERY 3.7% DUE 3/13/2030 MIN 13			2	1.F FE	26,570,809			27,300,000	26,572,634		1.825			2.700	2.833		92.138	100,000	12/13/2021	11/15/2051
68235P-AF-5	ONE GAS INC 4.658% Due 2/1/2044 FA1			2	2.A FE	11,258,214			10,450,000	11,202,000		(21,795)			4.658	4.145				11/04/2019	02/01/2044
68235P-AG-3	ONE GAS INC 4.038% BUG 27 172044 I AT			2	2.A FE	26,487,285			25,050,000	26,419,691		(31,006)			4.500	4.146		187,875	1,127,250	04/29/2020	11/01/2048
682680-AN-3	ONEOK INC CALL @ MAKE WHOLE +25 BASIS PO			٠	2.0 FE	2,012,520			2,000,000	2,008,249		(391)			6.000	5.955		5,333	120,000	06/14/2005	06/15/2035
682680-AT-0	ONEOK INC BASIC	1		2	2.0 FE	23,527,638		25,867,634		23.501.949		(28, 265)			4.950	4.551		512.820	1.098.900	12/16/2020	07/13/2047
682680-AU-7	ONEOK INC BASIC	[		2	2.0 FE	12,639,702		13,723,624	12,400,000	12,582,382		(25,329)			4.550	4.277			564,200	11/19/2020	07/15/2028
682680-AV-5	ONEOK INC BASIC			2	2.0 FE	6,870,500		8,483,830	7,000,000	6,876,444		2,085			5.200	5.325		167,844	364,000	01/23/2019	07/15/2048
682680-AW-3	ONEOK INC BASIC			2	2.C FE	1,047,380			1,000,000	1,036,347		(4,490)			4.350	3.752		12,808	43,500	06/13/2019	03/15/2029
682680-AY-9	ONEOK INC BASIC	ļ		2	2.C FE		103 . 6340	27,670,293	26,700,000	27,394,770		(73,428)	ļ l	l	3.400	2.999	MS	302,600		02/18/2021	09/01/2029
682680-AZ-6	ONEOK INC BASIC			2	2.C FE	12,707,221	110 . 4950	13,535,693	12,250,000	12,703,069		(4,256)			4.450	4.217	MS	181,708	447,225	11/18/2021	09/01/2049
682680-BD-4	ONEOK INC BASIC			2	2.C FE		114.9600	2,069,288	1,800,000	1,930,801		(8,029)			5.850	3.786		48,555	58,500	09/28/2021	01/15/2026
682680-BF-9	ONEOK INC BASIC	ļ		2	2.B FE	6,942,015		9,497,715	6,500,000	6,936,626		(4,089)			7 . 150	6.595		214,301	429,000	09/28/2021	01/15/2051
68268N-AG-8	ONEOK PARTNERS 6 1/8% Due 2/1/2041 FA1	ļ		2	2.B FE	7,452,000		9,499,515	7,500,000	7 , 460 , 790		1,056			6. 125	6.172		191,406	459,375	01/21/2011	02/01/2041
68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC	ļ			2.C YE	20,664,738		22,956,465	20,664,738	20,664,738					5.330	5.366		3,060	1, 113, 656	10/22/2019	03/31/2034
68389X-AH-8	ORACLE SYSTEMS CORP 6 1/8% Due 7/8/2039 JJ8				2.A FE	13,904,060			14,000,000	13,925,024		2,326			6. 125	6.175		412,076	857,500	07/01/2009	07/08/2039
68389X-AP-0	ORACLE SYSTEMS CORP 2 1/2% Due 10/15/2022 A015	<del> </del>			2.A FE	4,694,266		4,767,645	4,700,000	4,699,491		631			2.500	2.514		24,806	117,500	10/18/2012	10/15/2022
68389X-AU-9	ORACLE SYSTEMS CORP 3.4% Due 7/8/2024 JJ8	ŧ		2	2.A FE	10,491,812		10,883,152	10,400,000	10,499,625		(3,795)			3.400	2.951		169,924	285,600	11/10/2021	07/08/2024
68389X-AV-7	ORACLE SYSTEMS CORP 4.3% Due 7/8/2034 JJ8	·		2	2.A FE	14, 182, 293		14,305,618	12,900,000	13,388,834		(204,535)			4.300	2.586		266,564	554,700	01/11/2018	07/08/2034
68389X-AW-5	ORACLE SYSTEMS CORP 4 1/2% Due 7/8/2044 JJ8	ł		2	2.A FE	20,919,850		19,576,970	17,500,000	20,875,185		(44,665)			4.500	3.265		378,438	F 000	07/22/2021	07/08/2044
68389X-BB-0 68389X-BF-1	ORACLE SYSTEMS CORP 2 1/2% Due 5/15/2022 MN15 ORACLE SYSTEMS CORP 4 1/8% Due 5/15/2045 MN15			2	2.A FE 2.A FE	195,088	100.3950	200,790 15,390,526	200,000	199, 438		1,479			2.500	3.267		639 76.427	5,000	12/14/2018	05/15/2022
68389X-BG-9	ORACLE SYSTEMS CORP 4 1/8% Due 5/15/2045 MN15	·····		2	2.A FE				21,500,000	20,297,812		(24,400)	·		4. 125	4.708				01/22/2021	05/15/2045
68389X-BJ-3	ORACLE SYSTEMS CORP 4 3/8% Due 5/15/2055 MINTS			2	2.A FE				35,000,000	33,418,088		35.744			4.375	4.708		645.556	1,400,000	01/21/2016	07/15/2046
68389X-BN-4	ORACLE SYSTEMS CORP BASIC	†		2	2.A FE	4,801,550		5,278,296	5,000,000	4,868,314					3.250	3.754		20,764	1,400,000	06/13/2018	11/15/2027
68389X-BQ-7	ORACLE SYSTEMS CORP BASIC			2	2.A FE	24, 127, 165			25,000,000	24,182,285		17,205			4.000	4.209		127,778	1,000,000	01/30/2019	11/15/2047
68389X-BR-5	ORACLE SYSTEMS CORP BASIC			2	2.A FE	1,359,008		1,424,774	1,400,000	1,388,385		9,995			2.625	3.385		13,883	36,750	12/14/2018	02/15/2023
68389X-BT-1	ORACLE SYSTEMS CORP BASIC			2	2.A FE	21,374,800				20.932.850		(288.517)			2.500	1.000		125.000	500,700	06/16/2020	04/01/2025
30003A DI I	OTHIOLE OTOTEMO OUT DAOTO				∠.∩ IL		102.7000		20,000,000			(200,317)			2000	1.000	//v	125,000	,000,000	00/ 10/ 2020	03/01/2023

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
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CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	B		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68389X-CA-1	ORACLE SYSTEMS CORP BASIC	·		2	2.A FE		0104.0560	41,622,560	40,000,000	40,639,939		(9,211)			3.950		MS	421,333	794,389	03/25/2021	03/25/2051
68389X-CB-9	ORACLE SYSTEMS CORP BASIC			2	2.A FE		5 104 . 4040	2,871,103	2,750,000	2,940,415		(620)			4.100	3.754		30,067	56,688	09/21/2021	03/25/2061
68964*-AN-1 689648-D@-9	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY .				2.A 2.B		0105.6340	5,281,684	5,000,000	5,000,000		(18,474)			3.220	3.220		56,350	161,000	03/05/2020	02/25/2030
690742-AG-6	OTTER TAIL CORP GUARANTEED SENIOR NOTES	+		2	2.B 2.C FE		0105.5100	24,900,315 11,721,131	23,600,000 10,200,000	23,740,846		(18,474)			3.550	3.417		37,236		03/30/2021	12/15/2026
690742-AK-7	OWENS CORNING BASIC	t		2	2.0 FE		0109.2580	16,388,690	15,000,000	16,515,379		(117,671)			3.875	2.500		48,438		04/12/2021	06/01/2030
693475-AW-5	PNC BANK CORP BASIC	1		2	12.0 FE		2 108 . 8360	10,386,690	10,100,000	10,997,016		(47,484)			3.450	2.300		65,818		09/15/2021	04/23/2029
69349L-AK-4	PNC BANK NA 2.95% Due 1/30/2023 JJ30	Ť		2	1.G FE		6102.2520		8,400,000	8,304,579		84,765			2.950	4.036		103,938	247,800	06/25/2013	01/30/2023
69349L-AM-0	PNC BANK NA 3.8% Due 7/25/2023 JJ25	1		2	1.G FE		3104.1720	19,375,954	18,600,000	18,614,212		(9,735)			3.800	3.744		306,280	706,800	07/26/2018	07/25/2023
69351U-AM-5	PPL ELECTRIC UTILITIES 6 1/4% Due 5/15/2039 MN15	1			1.E FE		3 143.6650	6, 177, 603	4.300.000	4,395,400		(3,042)			6.250	6.042	MN	34,340	268,750	06/04/2009	05/15/2039
69351U-AR-4	PPL ELECTRIC UTILITIES 4 3/4% Due 7/15/2043 JJ15	1		2	1.E FE		0126.5660	8,859,637	7,000,000	7,682,058		(20,220)			4.750	4.057	JJ	153,319	332,500	11/21/2016	07/15/2043
69351U-AU-7	PPL ELECTRIC UTILITIES BASIC	I		2	1.E FE		5117.3980	5,282,905	4,500,000	4,611,036		(2,640)			3.950	3.796	JD	14,813	177,750	07/07/2017	06/01/2047
69351U-AW-3	PPL ELECTRIC UTILITIES BASIC	.l		2	1.F FE	4,804,22	8 102.5480	4,512,124	4,400,000	4,788,086		(9,764)			3.000	2.549	AO	33,000	132,000	04/27/2020	10/01/2049
69352P-AJ-2	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15			2	2.B FE		0128.1010	2,562,024	2,000,000	2,087,198		(2,280)			5.000	4.678	MS	29,444	100,000	04/24/2014	03/15/2044
69352P-AL-7	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15			2	2.B FE		0104.8850	36,290,278	34,600,000	34,215,513					3.100	3.372	MN	137,054	1,072,600	06/13/2019	05/15/2026
69353R-FG-8	PNC BANK NA BASIC			2	1.F FE		0107.0570	19,270,342	18,000,000	17,808,968		59,030			3.100	3.286		102,300	465,000	11/10/2021	10/25/2027
694308-JJ-7	PACIFIC GAS & ELECTRIC CO BASIC			2	2.C FE		893.4850	25,381,098	27, 150,000	25,170,329		7,371			3.500	3.926		395,938		12/10/2021	08/01/2050
694476-AD-4	PACIFIC LIFECORP 5 1/8% Due 1/30/2043 JJ30	. <b>.</b>			1.G FE		5 127 . 6980	8,300,346	6,500,000	6,422,886		1,973			5. 125	5.218		139,727	333, 125	01/17/2013	01/30/2043
694476-AE-2	PACIFIC LIFECORP BASIC			2	1.G FE		0107.4810	16 , 122 , 123	15,000,000	14,887,744		2,284			3.350	3.391		147,958	502,500	09/10/2020	09/15/2050
695114-BZ-0	PACIFICORP 5 1/4% Due 6/15/2035 JD15				1.E FE		6125.6770	9,677,134	7,700,000	7,758,174		(3,227)			5.250	5. 168		17,967	404,250	12/14/2018	06/15/2035
695114-CB-2	PACIFICORP CALL @MAKE WHOLE +20BP				1.E FE		5135.2890	19,278,635	14,250,000	14,200,566		2,049			6.100	6. 136		362, 188	869,250	05/07/2008	08/01/2036
695114-CL-0	PACIFICORP 6% Due 1/15/2039 JJ15	·			1.E FE		6137.1610	16,047,886	11,700,000	12,377,991		(24,430)			6.000	5.466		323,700	702,000	10/02/2009	01/15/2039
695114-CU-0	PACIFICORP BASIC	+		2	1.E FE		0108.6060	543,031	500,000	508,437		(1,022)			3.500	3.236		778	17,500	04/09/2019	06/15/2029
695114-CV-8 701094-AL-8	PARKER HANNIFIN CORP PARKER HANNIFIN CORP	+		2	1.E FE 2.A FE		0118.5820	11,858,216	10,000,000	9,955,564 21,919,314		819			4. 150 4. 100	3.815		156,778		02/25/2019	02/15/2050
701094-AL-8 701094-AN-4	PARKER HANNIFIN CORP BASIC	+		2	2.A FE		0 105.9150		3,000,000	3, 152, 623		(2,697)			3.250	2.469		4,604	97,500	04/12/2021	06/14/2029
701094-AP-9	PARKER HANNIFIN CORP BASIC	·		2	2.A FE		0116.9290	92.374.045	79,000,000	80,207,268		(22,784)			4.000	3.905	ID	149,222	3, 160, 000	04/12/2021	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP 6 1/4% Due 5/15/2038 MN15	1		۷	2.A FE		5 139 . 1190		7,700,000	7,721,334		(737)			6.250	6.223	MN	61.493	481,250	05/14/2008	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORP 4.45% Due 11/21/2044 MN21	1		2	2.A FE		0 120 . 5030		19,000,000	20,137,257		(15,931)			4.450	4.016		93,944	756,500	07/22/2021	11/21/2044
70202#-AE-5	PARSONS CORPORATION SENIOR NOTES	I			2.C		0 107 . 3450	6,440,691	6,000,000	6,000,000					4.980	4.980	JJ	149,400	298,800	04/08/2014	07/15/2024
70202#-AF-2	PARSONS CORPORATION SENIOR NOTE	I			2.C		0111.7930	11, 179, 306	10,000,000	10,000,000					5. 130	5. 130	JJ	256,500	513,000	04/08/2014	07/15/2026
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC	1		2	1.G FE		0109.8090	28,550,254	26,000,000	27,286,286		(157,615)			3.700	2.936		478,328	962,000	01/21/2020	07/02/2029
703420-AG-3	PATTERSON COMPANIES INC SENIOR NOTES				3.B PL		099.3590	11,923,100	12,000,000	12,000,000					3.480	3.480	MS	113,680	417,600	03/05/2015	03/23/2025
70432*-AA-9	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC .	ļ			2.A	6,000,00		6,464,454	6,000,000	6,000,000					4.070	4.070		73,260	244,200	03/27/2019	03/13/2026
70432*-AB-7	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC .	. <b>.</b>			2.A		0111.8790	4,475,179	4,000,000	4,000,000					4.250	4.250		51,000	170,000	03/27/2019	03/13/2029
70509@-AA-5	PEBBLEBROOK HOTEL TRUST SENIOR NOTES				4.A	7, 142, 85	7100.8730	7,205,226	7 , 142 , 857	7 , 142 , 857					4.700	4.700	JD	27,976	409,757	09/09/2015	12/01/2023
	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC	1			1 .							I			1						
708696-A@-8	COMPANY	·}			2.A	20,000,00		20,810,363	20,000,000	20,000,000					3.610	3.610		120,333	722,000	04/29/2020	05/01/2032
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.15% Due 10/1/2038 A01	<b></b>			2.B FE		7 136 . 2150	24,314,307	17,850,000	17,862,452		(457)			6 . 150	6.143		274,444	1,097,775	11/06/2009	10/01/2038
713409-AC-4	PEPSI BOTTLING 7% Due 3/1/2029 MS1	·			1.F FE		0130.0730	22,411,578	17,230,000	17,996,827		(84,322)			7.000	6.213		402,033	1,206,100	08/02/2006	03/01/2029
713448-BS-6	PEPSI CO INC 4 7/8% Due 11/1/2040 MN1	t			1.E FE		0131.3160	22,323,688	17,000,000	17,840,189		(27,938)			4.875	4.484		138, 125	828,750	06/26/2015	11/01/2040
713448-CQ-9 713448-CT-3	PEPSI CO INC 4 1/4% Due 10/22/2044 A022	· <del> </del>		۷	1.E FE 1.E FE		124.5230	26,523,472	21,300,000	20,694,454		15,080			4.250	4.450	AU	173,506	905,250	07/01/2015	10/22/2044
713448-C1-3 713448-DP-0	PEPSI CO INC BASIC	†		2	1.E FE		0104.6180					(10,490)			2.750	1.209 3.644	MU	37,278	1.000.500	11/30/2021	04/30/2025
713448-DP-0 713448-DV-7	PEPSI CO INC 3.45% Due 10/6/2046 A06	·		2	11.E FE		0123.6320		6,000,000	28,083,946		(5,304)			4.000	3.644	MN		1,000,500	08/04/2017	05/02/2046
713448-DY-1	PEPSI CO INC BASIC	†		2	1.E FE		4107.4630	29,659,815	27,600,000			(174,760)			3.000	2.099		174,800		11/10/2021	10/15/2027
713448-EM-6	PEPSI CO INC BASIC	†		2	1.E FE		4112.7880	29,039,813	27,000,000	27,251,123		(174,760)			3.375	2.099				06/17/2020	07/29/2049
713448-EP-9	PEPSI CO INC BASIC	1		2	1.E FE		4104.8380	1,415,319	1,350,000	1,363,291		(222)			2.875	2.823		8, 194	19,406	04/15/2021	10/15/2049
713448-EU-8	PEPSI CO INC BASIC	1		2	1.E FE		0118.5210	3,555,629	3.000.000	3,582,143		(817)			3.625	2.634		30.813	10,400	12/08/2021	03/19/2050
713448-EZ-7	PEPSI CO INC BASIC	Ĭ		2	1.E FE		297.3860	1,752,944	1.800.000	1,839,748		(4,620)			1.625	1.336		4.875	29,250	12/02/2020	05/01/2030
713448-FF-0	PEPSI CO INC BASIC	1		2	1.E FE		0101.0500	20,210,091	20,000,000	20,526,320		(2,680)			2.625	2.453		102,083	20,200	11/10/2021	10/21/2041
713448-FG-8	PEPSI CO INC BASIC	I		2	1.E FE		5 102.9640	72,589,881	70,500,000	71,197,049		(2,646)			2.750	2.701		376,979		10/28/2021	10/21/2051
714046-AG-4	PERKINELMER INC BASIC	1	. ]	2	2.B FE		0 106 . 4470		2,000,000	2,171,628		(6,732)			3.300			19,433	33,000	09/02/2021	09/15/2029

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carrying	n Value			li	nterest		Da	ates
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		0	l ī		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Dond	strative		Fair	Fair	Par			tization)			Rate		When	Due and	Received		
	5		g	Bond						Carrying	Increase/		Impairment	Carrying		Rate					Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
714046-AH-2	PERKINELMER INC BASIC			. 2	2.B FE .	19,443,495			19,500,000	19,447,382		3,887			2.550		MS	146,413	258,294	03/30/2021	03/15/2031
714046-AJ-8	PERKINELMER INC BASIC			. 2	2.B FE .	20,245,600			20,000,000	20,242,047		(3,553)			3.625		MS	213,472	376,597	03/25/2021	03/15/2051
714046-AM-1	PERKINELMER INC BASIC			. 2	2.B FE .	14,042,980			14,000,000	14,041,276		(1,704)			1.900	1.852		82,017		09/13/2021	09/15/2028
714046-AN-9	PERKINELMER INC BASIC			. 2	2.B FE .	10,005,300			10,000,000	10,005,214		(86)			2.250	2.244		69,375		09/23/2021	09/15/2031
71427Q-AA-6	PERNOD RIC INTL FIN LLC BASIC			. 2	2.A FE .	11,812,920			12,000,000	11,840,051		24,301			1.250	1.474		37,500	150,000	11/16/2020	04/01/2028
71677K-AA-6	PETSMART INC/PETSMART FI BASIC			. 2	4.A FE .	1,023,840	102. 8020	1,028,018	1,000,000	1,023,264		(576)			4.750	4.130	FA	17,944		11/17/2021	02/15/2028
1	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND			1	1																1
71682@-AA-2	I, LLC				1.C FE .	1,610,760	100.0000	1,610,760	1,610,760	1,610,760					6.950	6.964	JJ	47,233	54, 196	12/15/2021	03/01/2027
	PETROS CONNECTICUT FUND II PETROS CONNECTICUT FUND																				1
71684@-AA-0	II				1.B Z	7,500,000			7,500,000	7,500,000					6.000	5.999		2,500		11/03/2021	12/15/2030
717081-CY-7	PFIZER, INC. 7.2% Due 3/15/2039 MS15				1.F FE .				7,000,000	8,456,516		(50,676)			7.200	5.337		148,400	504,000	10/02/2009	03/15/2039
717081-DE-0	PFIZER, INC. 4.3% Due 6/15/2043 JD15				1.F FE .				44,600,000	46,063,931		(45, 195)			4.300	4.063		85,236	1,917,800	10/31/2016	06/15/2043
717081-DH-3	PFIZER, INC. 3% Due 6/15/2023 JD15				1.F FE .				11,200,000	11,115,741		55,461			3.000	3.535		14,933	336,000	01/10/2014	06/15/2023
717081-DK-6	PFIZER, INC. 4.4% Due 5/15/2044 MN15				1.F FE .				31,000,000	31,215,165		(5,719)			4 . 400	4.351		174,289	1,364,000	06/03/2015	
717081-DT-7	PFIZER, INC. 5.6% Due 9/15/2040 MS15				1.F FE .	5,806,320			5,000,000	5,683,394		(22,877)			5.600	4.510		82,444	280,000	12/28/2015	
717081-ED-1	PFIZER, INC.				1.F FE .	19,573,402			19,300,000	19,549,573		(5,932)			4. 125	4.041		35,383	796, 125	05/10/2018	12/15/2046
717081-EK-5	PFIZER, INC. BASIC			. 2	1.F FE .	21,218,493			20,900,000	21,203,783		(7,602)			4.200	4. 103		258,463	877,800	07/16/2020	09/15/2048
717081-ER-0	PFIZER, INC. BASIC	ļ			1.F FE .	2,558,575			2,500,000	2,504,711		(24,036)			2.800	1.822		21,389	70,000	09/23/2019	
717081-EV-1	PFIZER, INC. BASIC			. 2	1.F FE .	16,518,080			15,000,000	16, 451, 454		(33,283)			4.000	3.440		176,667	600,000	03/18/2020	03/15/2049
717081-FA-6	PFIZER, INC. BASIC			. 2	1.F FE .	14,384,325			14,000,000	14,373,290		(9,202)			2.700	2.565		34,650	283,500	11/30/2021	05/28/2050
718172-AC-3	PHILIP MORRIS BASIC				1.F FE .	2,242,480			1,600,000	2,223,772		(18,708)			6.375	3.279		12,750	102,000	05/03/2021	05/16/2038
718172-AM-1	PHILIP MORRIS 4 3/8% Due 11/15/2041 MN15	ļ			1.F FE .				41,400,000	43, 454, 912		(9,051)			4.375	3.993		231,438	1,264,375	11/10/2021	11/15/2041
718172-BD-0	PHILIP MORRIS 4 7/8% Due 11/15/2043 MN15				1.F FE .	9,677,700			9,000,000	9,576,940		(15,418)			4.875	4.415		56,063	438,750	06/16/2014	
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10				1.F FE .	64,693,800			60,000,000	64,474,549		(131, 181)			4.250	3.747		361,250	2,550,000	04/29/2020	11/10/2044
718172-BM-0	PHILIP MORRIS BASIC				1.F FE .	8,017,925			7,500,000	7,874,725		(82,887)			3.250	1.458	MN	34,531	162,500	11/10/2021	11/10/2024
718172-CE-7	PHILIP MORRIS BASIC	ļ		. 2	1.F FE .	984,360			1,000,000	988,657		1,631			3. 125	3.330	MS	10,330	31,250	04/17/2019	03/02/2028
718172-CH-0	PHILIP MORRIS BASIC			. 2	1.F FE .	19,592,462			19,700,000	19,647,843		21,277			2.875	2.993	MN	94,396	566,375	04/29/2019	
718172-CJ-6	PHILIP MORRIS BASIC			. 2	1.F FE .	38,522,365			38,500,000	38,584,401		21,401			3.375	3.333	FA	490,875	1, 181, 250	11/10/2021	08/15/2029
718172-CP-2	PHILIP MORRIS BASIC			. 2	1.F FE .	5,384,065			5,500,000	5,389,417		5,352			2.100	2.367	MN	19,250	52,500	12/13/2021	05/01/2030
718172-CR-8	PHILIP MORRIS BASIC	ļ		. 2	1.F FE .	19,774,000			20,000,000	19,802,159		28 , 159			0.875	1.109		29, 167	87,500	05/11/2021	05/01/2026
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1				2.A FE .	21,377,874			15,693,986	21,291,391		(83,577)			5.875	3.423		153,670	481,573	11/16/2021	05/01/2042
718546-AV-6	PHILLIPS 66 BASIC			. 2	2.A FE .	9,087,040			9,000,000	9,058,245		(16,982)			3.850	3.633		78,925	346,500	04/08/2020	04/09/2025
720186-AG-0	PIEDMONT NATURAL GAS CO 4.65% Due 8/1/2043 FA1			. 2	2.A FE .	4,697,744	120.3240	5,655,243	4,700,000	4,698,103		50			4.650	4.653		91,063	218,550	07/29/2013	08/01/2043
720186-AK-1	PIEDMONT NATURAL GAS CO BASIC	ļ		. 2	2.A FE .	3,762,082			4,000,000	3,778,440		5,010			3.640	3.990		24,267	145,600	01/30/2019	11/01/2046
721283-AA-7	PIKE CORP BASIC	ļ		. 2	5.A FE .	5,543,750			5,500,000	5,533,125		(7,955)			5.500	5.317		100,833	320,451	08/20/2020	09/01/2028
722844-AA-5	PINE STREET TRUST I BASIC			. 2	2.B FE .	10,000,000			10,000,000	10,000,000					4.572	4.572		172,720	457,200	04/02/2019	02/15/2029
72650R-AR-3	PLAINS ALL AMER PIPELINE CALL @MAKE WHOLE +30BP	ļ			2.C FE .	2,273,654			1,900,000	2,256,960		(15,747)			6.650	4.873		58,261	126,350	12/03/2020	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.7% Due 6/15/2044 JD15			. 2	2.C FE .				6,500,000	6,967,957		(5, 178)			4.700	4. 195		13,578	152,750	07/27/2021	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE			. 2	2.C FE .				2,000,000	2, 192, 343		(2,097)			4.900	4.235		37,022	49,000	07/27/2021	
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC			. 2	2.C FE .	24,043,930			23,800,000	23,950,338		(28,092)			4.500	4.351		47,600	1,071,000	05/15/2019	
72650R-BM-3	PLAINS ALL AMER PIPELINE BASIC			. 2	2.C FE .	8,742,036			9, 100,000	8,807,792		30,598			3.550	4.026		14,358	323,050	11/06/2019	12/15/2029
73020*-AE-3	PNG COMPANIES LLC SENIOR SECURED NOTES			.	2.A FE .	11,000,000			11,000,000	11,000,000					4.100	4. 100		15,033	451,000	11/07/2013	12/19/2023
73020*-AK-9	PNG COMPANIES LLC PNG COMPANIES LLC	ļ		.	1.F FE .	10,000,000	105. 6560	10,565,639	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/27/2017	12/18/2027
	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL			1	1																l
736508-R#-1	ELECTRIC CO	ļ			1.F	12,000,000	98.2480	11,789,769	12,000,000	12,000,000					1.840	1.840	JD	12,880	220,800	11/18/2020	12/10/2027
	PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL				1																
736508-R@-3	ELECTRIC CO	ļ		.	1.F	11,000,000			11,000,000	11,000,000					3. 150	3. 150		159,775	346,500	04/08/2020	07/15/2030
737446-AM-6	POST HOLDINGS INC			.	4.B FE .	2,092,500	103. 4130	2,068,261	2,000,000	2,077,658		(12,852)			5.750	4.890	MS	38,333	115,000	10/29/2020	03/01/2027
	THE POTOMAC EDISON COMPANY THE POTOMAC EDISON				1												_				
737662-B*-6	COMPANY				2.A	22,000,000			22,000,000	22,000,000					2.670	2.670		26, 107	587,400	05/21/2020	06/15/2032
737679-DB-3	PEPCO HOLDINGS INC 6 1/2% Due 11/15/2037 MN15	ļ		. [	1.F FE .	9,054,064			9,050,000	9,053,210		(114)			6.500	6.496		75, 165	588,250	05/12/2009	11/15/2037
737679-DE-7	PEPCO HOLDINGS INC 4.15% Due 3/15/2043 MS15		·	. 2	1.F FE .	32,037,900			31,000,000	31,918,380		(28,672)			4.150	3.938		378,803	1,286,500	07/20/2018	03/15/2043
737679-DG-2	PEPCO HOLDINGS INC 3.6% Due 3/15/2024 MS15	L		. 12	.l1.F FE .	6.990.690	L. 104. /030	7,329,228	7.000.000	6.997.646	l l	1.008	1		3.600	3.616	MS	74.200	252,000	03/11/2014	03/15/2024

# **SCHEDULE D - PART 1**

						,	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
1	2	Co	odes	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			Interest		Da	ates
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CUSIP	d	9			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When		Received		Maturity
Identification	Description e	n	Cha	r Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
	PRECISION CASTPARTS CORP 4 3/8% Due 6/15/2045 JD15																		
740189-AP-0			2	1.C FE	25,230,105		31,546,312	25,500,000	25, 263, 139		5,636			4.375	4.439 JD	49,583	1, 115, 625	06/17/2015	06/15/2045
74052H-AA-2	PREMIER ENTERTAINMENT SU BASIC		2	4.C FE	1,388,828		1,390,757	1,400,000	1,389,245		417			5.625	5.750 MS	28,656		08/06/2021	09/01/2029
74052H-AB-0	PREMIER ENTERTAINMENT SU BASIC		2	4.C FE	2,773,820	100.4380	2,812,276	2,800,000	2,774,556		736			5.875	6.000 MS	59,860		08/06/2021	09/01/2031
74170*-AC-3	PRIME PROPERTY FUND, LLC 4.61% Due 8/22/2025 FA22			1.F	13,000,000		14, 133, 454	13,000,000	13,000,000		l			4.610	4.610 FA	214,749	599,300	08/01/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND, LLC UNSECURED NOTES			1.F	4,000,000		4,203,594	4,000,000	4,000,000		l			3.880	3.880 JJ	65,098	155,200	07/18/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND, LLC UNSECURED NOTES			1.F	4,000,000	107 . 4320	4,297,286	4,000,000	4,000,000					3.980	3.980 JJ	66,776	159,200	07/18/2014	07/30/2026
74170*-AP-4	PRIME PROPERTY FUND, LLC SENIOR NOTES			1.F	7,000,000		7,322,016	7,000,000	7,000,000					3.250	3.250 JJ	111,222	227,500	10/27/2016	01/05/2029
74170*-AR-0	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC			1.F	3,000,000	105.7360	3, 172, 092	3,000,000	3,000,000					3.480	3.480 AO	23,200	104,400	10/20/2017	10/11/2027
74170*-AU-3	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC			1.F	1,000,000		1, 146, 719	1,000,000	1,000,000					4 . 480	4.480 MN	6,596	44,800	11/14/2018	11/08/2030
74170*-BC-2	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC			1.F	9,000,000		9, 147, 176	9,000,000	9,000,000					2.820	2.820 JJ	117,030	269,310	05/28/2020	10/23/2030
	PRINCIPAL FINANCIAL GROUP INC. 4.35% Due 5/15/2043			1	,				,					1					1
74251V-AJ-1	MN15			1.G FE	625,660	. 120.9820	604,910	500,000	619,882		(4.028)			4.350	2.845 MN	2,779	21,750	07/16/2020	05/15/2043
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC. BASIC	1	2	1.G FE	17,966,520		17,800,880	18,000,000	17,966,788		268			2. 125	2.149 JD	17,000	191,250	12/06/2021	06/15/2030
74264*-AC-0	PRISA LHC, LLC 3 3/4% Due 4/1/2026 A01	1		1.F	4,000,000		4,230,205	4,000,000	4,000,000					3.750	3.750 AO	37,500	150,000	06/06/2016	04/01/2026
74264*-AD-8	PRISA LHC, LLC 3.85% Due 4/1/2028 A01			1.F	4,000,000		4,303,815	4,000,000	4,000,000					3.850	3.850 AO	38,500	154,000	06/06/2016	04/01/2028
74264*-AE-6	PRISA LHC, LLC PRISA LHC, LLC			1.F	5,000,000		5,527,418	5,000,000	5,000,000					4.230	4.230 JJ	97,525	211,500	01/23/2019	01/15/2029
74264*-AH-9	PRISA LHC, LLC PRISA LHC, LLC			1.F	7,000,000		7,076,109	7,000,000	7,000,000					2.820	2.819 JJ	91.023	148,050	07/15/2020	10/15/2032
74264*-AK-2	PRISA LHC, LLC PRISA LHC, LLC			1.F	25,000,000		25,385,434	25,000,000	25.000.000					2.870	2.870 JJ	330.847	362,736	07/15/2020	01/13/2033
742718-DB-2	PROCTOR & GAMBLE CO. CALL @MAKE WHOLE +10BP			1.D FE	15,458,450		20,856,653	15,000,000	15,282,612		(15,337)			5.800	5.588 FA	328,667	870,000	08/04/2006	08/15/2034
743263-AP-0	PROGRESS ENERGY INC - CVO 6% Due 12/1/2039 JD1			2.B FE	7,013,171		9,231,979	6,700,000	6,946,698		(7,887)			6.000	5.669 JD	33,500		01/10/2011	12/01/2039
743315-AQ-6	PROGRESSIVE CORP OH BASIC			1.F FE	5.256.096		5.380.608	4,800,000	5,228,894		(12,488)			3.700	3. 152 JJ	76,467	177,600	10/03/2019	01/26/2045
743315-AS-2	PROGRESSIVE CORP OH			1.F FE				55,700,000	58,562,842		(69,560)			4. 125	3.801 A0	485,054	2,297,625	07/16/2020	04/15/2047
743315-AT-0	PROGRESSIVE CORP OH BASIC			1.F FE	48,908,767			45,650,000			(74,723)			4.123	3.777 MS	564,538	1,917,300	12/06/2019	03/15/2048
743315-AV-5	PROGRESSIVE CORP OH BASIC			1.F FE	15,696,550			15,000,000	15,516,381		(65,018)			4.000	3.437 MS	200.000	600,000	02/22/2019	03/13/2048
74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL		2	1.F FE	12,325,205		14, 125, 769	12,325,205	12,325,205		(00,010)			4.000	4.068 MON	20,000		08/21/2018	11/15/2039
74330"-AA-0	PROLOGIS U.S. LOGISTICS FUND. PROLOGIS U.S.			۱۰۰۰	12,323,203	114.0090	14, 123,709	12,323,203	12,323,203					4.034	4.000 MUN	22,090	497,992	00/21/2010	11/ 13/2039
74340*-AF-1				0.0	10 000 000	107 4700	10 071 005	10 000 000	40,000,000					0.710	3.710 JJ	200 000	400 000	04/00/0040	07/10/0000
/434U^-AF-I	LOGISTICS FUND,			2.B	13,000,000	107.4/60	13,971,935	13,000,000	13,000,000					3.710	3.710 JJ	229,093	482,300	04/23/2019	07/10/2029
74240* 44 6	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S.			100	0 000 000	100 0040	0.000.400	0 000 000	0 000 000					0.040	2 040 11	400.040	070 000	01/12/0000	01/07/0000
74340*-AM-6	LOGISTICS FD LP			1.G PL	9,000,000	102.8940	9,260,430	9,000,000	9,000,000			·	····	3.040	3.040 JJ	132,240	273,600	01/13/2020	01/07/2030
74040* *** 4	PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S.			4	5 000	400 0000	5 404 655	F 000 0	F 000 555					6 44-		75 655	457 000	04 /40 /0000	04/07/0000
74340*-AN-4	LOGISTICS FD LP			1.G PL	5,000,000		5, 194, 995	5,000,000	5,000,000		/44 5001			3.140	3.140 JJ	75,883	157,000	01/13/2020	01/07/2032
74340X-BM-2	PROLOGIS LP BASIC		2	1.G FE	2,214,734		2,110,705	2, 100, 000	2, 198, 289		(11,520)			2.250	1.620 A0	9,975	47,250	07/16/2020	04/15/2030
74340X-BN-0	PROLOGIS LP BASIC		2	1.G FE	7,809,435		7,527,727	7,400,000	7,719,275		(59,979)			2. 125	1.253 A0	33, 197	157,250	07/01/2020	04/15/2027
74340X-BP-5	PROLOGIS LP BASIC		2	1.G FE	31,645,600		31,061,904	30,000,000	31,598,694		(39,258)			3.000	2.722 A0	190,000	900,000	09/29/2020	04/15/2050
74340X-BQ-3	PROLOGIS LP BASIC		2	1.G FE	2,617,110		2,605,372	3,000,000	2,618,355		1,245			2. 125	2.768 A0	13,458	10,625	11/24/2021	10/15/2050
74353#-AA-2	1600 OSGOOD STREET 1600 OSGOOD STREET			1.E	12,058,498		13,061,443	12,058,498	12,058,498					3.366	3.389 MON	18,040	321,329	05/10/2020	10/10/2042
743756-AC-2	PROV ST JOSEPH HLTH OBL 3.744% Due 10/1/2047 A01			1.D FE	20,000,000	114.0710	22,814,237	20,000,000	20,000,000					3.744	3.744 A0	187,200	748,800	09/20/2016	10/01/2047
L	PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC			1															
744320-AY-8			2	1.G FE	28,705,873		34,307,261	29,508,000	28,752,125		16,248			3.905	4.066 JD	76,819	1, 152, 287	02/07/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC. BASIC		2	1.G FE	22,680,999		26,932,284	23,000,000	22,700,661		5, 178			3.935	4.010 JD	60,337	905,050	07/09/2019	12/07/2049
74432Q-AK-1	PRUDENTIAL FINANCIAL INC 5.9% Due 3/17/2036 MS15			1.G FE	8,054,397		10,835,986	8,300,000	8, 121, 050		7,529			5.900	6.127 MS	144, 189	489,700	11/03/2010	03/17/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC 5.7% Due 12/14/2036 JD14			1.G FE	19,445,821		22,863,433	16,950,000	18,949,618		(92,928)			5.700	4.592 JD	45,624	966 , 150	04/26/2017	12/14/2036
74432Q-CA-1	PRUDENTIAL FINANCIAL INC 4.6% Due 5/15/2044 MN15			1.G FE	24,637,795		29,330,536	23,500,000	24,520,817		(26,792)			4.600	4.296 MN	138, 128	1,081,000	05/11/2017	05/15/2044
74432Q-CD-5	PRUDENTIAL FINANCIAL INC BASIC		2	1.G FE	13,506,320		16,182,489	13,000,000	13,479,932		(10,493)			4.418	4.181 MS	149,967	574,340	06/06/2019	03/27/2048
74432Q-CE-3	PRUDENTIAL FINANCIAL INC BASIC		2	1.G FE	23,296,270		28,724,320	23,000,000	23,282,552		(5,972)			4.350	4.271 FA	350 , 175	1,000,500	07/19/2019	02/25/2050
744448-CA-7	PUBLIC SERVICE CO OF COLO BASIC			1.F FE	2,301,510		2,257,164	1,500,000	2,285,553		(15,957)			6.500	2.594 FA	40,625	48,750	07/27/2021	08/01/2038
744448-CN-9	PUBLIC SERVICE CO OF COLO BASIC		2	1.E FE	28,861,690			26,500,000	28,738,689		(59,071)			3.800	3.294 JD	44,756	1,007,000	10/16/2019	06/15/2047
744448-CQ-2	PUBLIC SERVICE CO OF COLO BASIC		2	1.E FE	6,980,890		8,349,448	7,000,000	6,982,081		369			4.100	4.116 JD	12,756	287,000	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE CO OF COLO BASIC		2	1.E FE	32,508,725		38,865,346	32,500,000	32,508,283		(243)			4.050	4.048 MS	387,563	1,316,250	03/20/2019	09/15/2049
744448-CS-8	PUBLIC SERVICE CO OF COLO BASIC		2	1.E FE	19,126,973	104.8740	17,828,580	17,000,000	19,041,574		(51,096)		<b> </b>	3.200	2.584 MS	181,333	544,000	04/23/2020	03/01/2050
744482-BM-1	PUB SVC NEW HAMP BASIC		2	1.E FE	3,309,540		3,395,045	3,000,000	3,294,474		(6,930)			3.600	3.063 JJ	54,000	108,000	10/04/2019	07/01/2049
744516-G@-8	PSNC ENERGY PSNC ENERGY			2.A	12,000,000		13,383,320	12,000,000	12,000,000	L	l	L	L	4.330	4.330 JD	23,093	519,600	06/27/2018	06/15/2028

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			l	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-			NAIC			-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_											9							
			F		nation								Current	Exchange							
			0		Modifier							_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1401141110441011	PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF	Ť		0.10.	- Cy20.	0001	7 4.40	7 41.410	Value	7 4.14 5	(200.000)	7 1001 0 11011	. tooogzou	7 4.45		- U.		, 1001 d 0 d	Daning . ca.	, .oquou	Date
744533-E*-7	OKLAHOMA				2.A FE	9,000,00	0120.0000	10,800,000	9,000,000	9,000,000					4.500	4.500	JD	33,750	405,000	06/03/2019	06/01/2049
	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF	T				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
744542-A#-8	NEW MEX				2.B	23,000,00	106.9930	24,608,288	23,000,000	23,000,000					3.680	3.680	MN	108, 151	846,400	06/01/2018	05/15/2028
	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF																				
744542-A@-0	NEW MEX	<b></b>			2.B	7,000,00	104.2320	7,296,244	7,000,000	7,000,000					3.450	3.450	MN	30,858	241,500	05/21/2018	05/15/2025
L	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF				1																
744542-C#-6	NEW MEXIC	+			2.B	12,500,000		13, 113, 317	12,500,000	12,500,000					3.210	3.210		67,990	401,250	04/23/2020	04/30/2030
744567-BA-5	PUBLIC SERVICE ELECTRIC & GAS 1ST MTG	+			1.E FE	204,74		298,954	200,000	203,772					8.000	7.814		1,333	16,000	11/16/1954	06/01/2037
74456Q-AU-0	PUB SVC ELEC & GAS 5 3/8% Due 11/1/2039 MN1				1.E FE		2132.0550	6,338,621	4,800,000	4,788,002		393			5.375	5.397		43,000	258,000	11/18/2009	11/01/2039
74456Q-AZ-9 74456Q-BM-7	PUB SVC ELEC & GAS BASIC			2	1.E FE		0115.9530 0117.4520	1, 159, 528	1,000,000 25,000,000	1,113,877 25,701,414		(4,071)			3.950	3.172			39,500	10/15/2019	05/01/2042
74456Q-BN-5	PUB SVC ELEC & GAS 4.15% Due 11/1/2045 MN1			2	1.F FE		51177490	15,879,639	13,486,000	14,118,846		(18,014)			4.150	3.833		93,278		02/11/2019	11/01/2045
74456Q-BQ-8	PUB SVC ELEC & GAS 4.13% Due 3/1/2046 MS1	+		2	1.E FE		6115.8510	11, 121, 684	9,600,000	9,562,338		935			3.800	3.825		121,600		02/29/2016	03/01/2046
74456Q-BV-7	PUB SVC ELEC & GAS BASIC	1		2	1.F FE	493 83	0119.7070		500,000	494,200		120			4.050	4.123		3,375	20,250	12/14/2018	05/01/2048
74456Q-BZ-8	PUB SVC ELEC & GAS BASIC			2	1.F FE	26.271.09	41171090	26,583,687	22,700,000	26,094,122		(81,014)			3.850	3.032		145,658		10/08/2019	05/01/2049
74456Q-CG-9	PUB SVC ELEC & GAS BASIC	I		2	1.F FE		0102.9940	3,604,781	3,500,000	3,631,696		(674)			3.000	2.808		35,000		10/04/2021	03/01/2051
745332-CE-4	PUGET SOUND ENERGY BASIC	1		2	1.F FE		0118.6470	4,745,880	4,000,000	3,945,380		1,665			4.434	4.539	MN	22,663	177,360	11/09/2018	11/15/2041
745332-CG-9	PUGET SOUND ENERGY BASIC			2	1.F FE	31,235,10	119.5300	34,065,911	28,500,000	30,960,614		(67, 114)			4.300	3.735	MN	139,571	1,225,500	09/06/2017	05/20/2045
745332-CH-7	PUGET SOUND ENERGY BASIC			2	1.F FE		4119.5780	41,732,684	34,900,000	35,273,384		(7,910)			4.223	4. 155		65,503	1,473,827	09/07/2018	06/15/2048
74739*-AA-1	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC				2.B PL		109.7120	26,770,915	24,400,998	24,400,998					4.440	4.439		364,144	1,083,404	02/28/2019	02/28/2035
747525-AF-0	QUALCOMM INC			2	1.F FE		0106.5150	2,662,863	2,500,000	2,665,138		(5,312)			3.450	1.294		9,823		11/22/2021	05/20/2025
747525-AK-9	QUALCOMM INC 4.8% Due 5/20/2045 MN20			2	1.F FE		0132.7540	3,318,847	2,500,000	3,393,467		(12,033)			4.800	2.697		13,667	60,000	07/22/2021	05/20/2045
747525-AR-4 747525-AT-0	QUALCOMM INC DUALCOMM INC BASIC			2	1.F FE		3 101. 9480	6,830,528	6,700,000			1,912 5,489			2.600	2.630		73,067	174,200	05/19/2017 04/29/2019	01/30/2023
747525-AU-7	QUALCOMM INC BASIC			2	1.F FE	14,971,80			15,000,000 20,050,000	14,986,241		5,489			3.250	2.940 3.312				11/05/2020	05/20/2024
747525-AV-5	QUALCOMM INC			2	1.F FE			50,498,893	40,200,000	44,282,313		(111,704)			4.300	3.646	MN	196,868	1,728,600	11/05/2020	05/20/2047
747525-BK-8	QUALCOMM INC BASIC			2	1.F FE	1,059,33		1,008,393	1.000.000	1,052,442		(6,026)			2.150	1.464	MN	2,449	21,500	11/05/2020	05/20/2030
74834L-AQ-3	QUEST DIAGNOSTICS 5 3/4% Due 1/30/2040 JJ30				2.B FE	4,349,06		5,526,303	4,370,000	4,352,994		523			5.750	5.785		105,396	251,275	09/23/2013	01/30/2040
74949L-AC-6	RELX CAPITAL INC BASIC			2	2.A FE		110.8920	11,089,212	10,000,000	9,911,633		10,316			4.000	4.143		114,444	400,000	03/11/2019	03/18/2029
74979U-AA-3	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC	I			1 . G PL		1107.2600	27,431,643	25,575,001	25,575,001					4.040	4.058		31,571	1,033,230	05/21/2018	06/20/2026
74986@-AP-6	RREEF AMERICA REIT II, INC 2.95% Due 7/1/2022 JJ1.				1.G	10,000,00	100.8370	10,083,715	10,000,000	10,000,000					2.950	2.950	JJ	147,500	295,000	04/01/2015	07/01/2022
74986@-AS-0	RREEF AMERICA REIT II, INC 3.39% Due 1/5/2023 JJ5 .	.			1.G	5,000,00		5,096,263	5,000,000	5,000,000					3.390	3.390		82,867	169,500	01/01/2016	01/05/2023
74986@-BB-6	RREEF AMERICA REIT II, INC RREEF AMERICA				1.G	10,000,00		9,859,813	10,000,000	10,000,000					2.250	2.250		13,750	225,000	09/11/2020	12/09/2027
74986@-BD-2	RREEF AMERICA REIT II, INC RREEF AMERICA	·}			1.G	3,000,00		2,990,020	3,000,000	3,000,000					2.670	2.670		4,895	80, 100	09/11/2020	12/09/2032
74992*-AC-9	RXR REALTY LLC				2.A PL		0 101 . 1840	10,118,399	10,000,000	10,000,000					4.800	4.803		120,000	480,000	04/24/2017	06/05/2022
74992*-AE-5	RXR REALTY LLC RXR REALTY LLC	· <del> </del>			2.A PL	8,000,00	0 105 . 4130	8,433,045	8,000,000	8,000,000					4.220	4.222		84,400		07/08/2019	06/27/2024
74992*-AF-2	RXR REALTY LLC RXR REALTY LLC	+			2.A PL		100.1590	11,015,915	10,000,000	10,000,000					5.250	5.253		131,250	525,000	06/03/2020	07/17/2025
75000@-AC-4 75003*-AA-7	RPT REALTY L.P. RPT REALTY L.P	†			2.C FE 2.B		0102.7390 0101.5690	10,273,936	10,000,000	10,000,000					3.820	3.820		33,956		09/22/2021	11/30/2031
75003*-AB-5	RSM US LLP RSM US LLP	†			2.B		0 101. 5690	3,138,045	3,000,000	3,000,000					3.080	3.080		7,700		03/03/2021	06/01/2028
75003*-AB-3 75003*-AC-3	RSM US LLP RSM US LLP	1			2.B	2,000,00		2, 120, 046	2,000,000	2,000,000					3.180	3.180		5,300	31,800	03/03/2021	06/01/2033
75041V-AA-2	RADIOLOGY PARTNERS INC BASIC	1		2	5.B FE	7,469,55		7,564,390	7,200,000	7,381,127		(49,690)			9.250	8.308		277,500		02/20/2020	02/01/2028
750731-AA-9	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC	.[		Ī	2.A YE	19,739,88		20,524,920	19,739,887	19,739,887					3.744	3.773	MON	43, 112	739,061	02/28/2020	02/10/2049
75144*-AP-4	RPT REALTY RAMCO-GERSHENSON PROPERTIES	1			2.C FE		0107.0740	10,707,410	10,000,000	10,000,000					4.570	4.570	JD	12,694	457,000	01/02/2018	12/21/2027
75144*-AQ-2	RPT REALTY RAMCO-GERSHENSON PROPERTIES	1			2.C FE		108.8930	5,444,659	5,000,000	5,000,000					4.720	4.720		6,556	236,000	01/02/2018	12/21/2029
75281A-BA-6	RANGE RESOURCES CORP. BASIC	ļ		2	4.A FE	1,626,36		1,633,469	1,600,000	1,624,527	ļ	(2, 168)	ļ l		5.000	3.245		23,556	30,000	09/30/2021	03/15/2023
754730-AF-6	RAYMOND JAMES FINANCIAL	4			2.A FE	14,738,06	128.2280	17,951,947	14,000,000	14,679,613		(15,088)			4.950	4.615		319,550	693,000	01/10/2018	07/15/2046
754730-AG-4	RAYMOND JAMES FINANCIAL BASIC	<b>.</b>		2	2.A FE		115.8760	2,317,510	2,000,000	1,994,316		553			4.650	4.692		23,250	93,000	03/26/2020	04/01/2030
75513E-BY-6	RAYTHEON CO 7.2% Due 8/15/2027 FA15	. <b>.</b>			2.A FE		6 127 . 0310	9,527,348	7,500,000	7,946,529		(64,699)			7.200	5.938		204,000	540,000	12/10/2020	08/15/2027
75513E-CA-7	RAYTHEON CO 4 7/8% Due 10/15/2040 A015	· <del> </del>			2.A FE		2126.3070	2,526,131	2,000,000	1,982,031		675			4.875	4.949		20,583	97,500	12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON CO 4.7% Due 12/15/2041 JD15	-}			2.A FE		5 123 . 6190	17,306,709	14,000,000	14,734,884		(22,929)			4.700	4.305		29,244		12/10/2020	12/15/2041
75513E-CC-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15	. 1		12	2.A FE	.L15,439,47	3 113. 3850	15,760,551	13,900,000	15,390,259	L	(46,594)	L I		4.200	3.484	JD	25,947	583,800	12/10/2020	12/15/2044

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	n Value			li	nterest		Da	ates
'		3		5	- "	,	8	Q Q	10	!!	12	13	14	15	16	17	18	19	20	21	22
		3	4	5			0	9			12	13	14	15	10	17	10	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			-										0								
			-		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description		g																	A	
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
75513E-CL-3	RAYTHEON CO BASIC			. 2	2.A FE	4,999,850			5,000,000	4,999,947		9/			2.820		MS	55,225		09/23/2021	09/01/2051
75513E-CN-9	RAYTHEON CO BASIC			. 2	2.A FE	8,998,470			9,000,000	8,998,470					2.375	2.377		26,719		11/01/2021	03/15/2032
75513E-CP-4	RAYTHEON CO BASIC	• • • • • • • • • • • • • • • • • • • •		. 2	2.A FE	5,497,965	100.4/10	5,525,879	5,500,000	5,497,965					3.030	3.032	MS	20,831		11/01/2021	03/15/2052
750100 4+ 5	REALTY INCOME CORPORATION REALTY INCOME	1	1		1.0	00 000 000	100 5700	04 000 504	04 400 000	04 400 000				(017 (00)	0.700	0.700	LAL	00 700	007 700	05/00/0040	05/00/0004
756109-A*-5 756109-AW-4	CORPORATION	†			1.G	29,269,800			31,123,600	31,123,600	·	(10.005)		(317,400)	2.730	2.730 3.046		96,768		05/28/2019	05/20/2034
756109-AW-4 756109-AX-2	REALTY INCOME CORP BASIC	t			1.G FE	7,627,545 2,083,889			7,500,000 1,900,000	7,598,323	·····	(12,005)			3.250	3.046		10,833	243,750 61,750	07/16/2019	06/15/2029
760759-AS-9	REPUBLIC SERVICES BASIC	†		. 2	2.B FE	1,996,640				2,060,233		(16,3/5)			3.250	3.395		28,474	61,750	11/13/2017	01/15/2031
760759-AT-7	REPUBLIC SERVICES BASIC	• • • • • • • • • • • • • • • • • • • •		. 2	2.B FE	16,715,877				1,997,890		(41,426)			3.375	3.395		82,451	645,272	07/16/2020	05/15/2028
760759-AV-0	REPUBLIC SERVICES BASIC				2.B FE	5,400,000			5,000,000	5,390,388		(41,420)			3.950	2.650		50.833	152,500	12/17/2020	03/01/2050
700739-AII-U	RETAIL PROPERTIES OF AMERICA I SENIOR SECURED		-	. 2	Z.D FE		102.4440					(9,309)			3.000	2.000	MO		132,300	12/ 1// 2020	03/01/2030
76131V-A@-2	NOTES				2.C	13,000,000	105 0020	13,650,231	13,000,000	13,000,000					4.580	4.580	In	1,654		04/23/2014	06/30/2024
70101V-Ae-2	RETAIL PROPERTIES OF AMERICA I 4% Due 3/15/2025	• • • • • • • • • • • • • • • • • • • •			2.0	13,000,000	103.0020		13,000,000	13,000,000					4.300	4.300	JD	1,004		04/20/2014	00/ 30/ 2024
76131V-AA-1	MS15			2	2.C FE	12,540,276	104 9110	13,206,128	12,600,000	12,578,225		6,241			4.000	4.058	ме	148,400	504,000	03/05/2015	03/15/2025
70101V-AA-1	RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF			. 2	2.0 1L	12,340,270	104.0110		12,000,000			0,241			4.000	4.030	MO	140,400		03/03/2013	03/ 13/ 2023
76131V-B@-1	AMERICA				2.C	7,000,000	109 2710	7,648,983	7,000,000	7,000,000					4.820	4.820	.ID	2,812	337,400	07/05/2019	06/28/2029
76169#-AJ-2	REYES HOLDINGS LLC REYES HOLDINGS LLC				1.G PL	28,000,000			28,000,000	28,000,000					3.710	3.709		213,531	1,038,800	10/24/2017	10/17/2028
76169#-AL-7	REYES HOLDINGS. LLC REYES HOLDINGS. LLC				1.G PL	9,000,000		9.783.259	9,000,000	9.000.000					4.410	4.410		19.845	396.900	12/28/2018	12/13/2025
761713-AW-6	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1				2.B FE	4,578,200			5,000,000	4,641,359		9.235			4.750	5.324		39.583	237,500	10/18/2013	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15	1			2.B FE				25,000,000	25,646,907		(14,697)			6 . 150	5.935		452,708	1,537,500	10/07/2013	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC	Ī		2	2.B FE	6,812,612			5,900,000	6,630,171		(40,241)			5.700	4.445		127,047	336,300	01/18/2017	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15	I	]	2	2.B FE	42,260,980			37,400,000	41,955,904		(64, 179)			5.850	4.949		826,540	1,719,900	11/10/2021	08/15/2045
	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES																	,			
767110-AD-0	TRUST II				2.B	6,000,000			6,000,000	6,000,000					4.070	4.070		92,253	244,200	07/06/2018	08/15/2025
771196-AU-6	ROCHE CVT GENENTECH CSD 144A 7% Due 3/1/2039 MS1				1.C FE	8,830,570	160 . 5520	11,238,636	7,000,000	8, 379, 153		(48,595)			7.000	5.245	MS	163,333	490,000	10/02/2009	03/01/2039
	ROCHE CVT GENENTECH CSD 144A 4% Due 11/28/2044																				
771196-BH-4	MN28	ļ		. 2	1.C FE	13,447,200		15,631,048	13,000,000	13,395,055		(11,024)			4.000	3.797	MN	47,667	520,000	11/16/2016	11/28/2044
771196-BL-5	ROCHE CVT GENENTECH CSD 144A BASIC			. 2	1.C FE	3,629,228			3,800,000	3,699,297		18 , 145			2.375	2.941		38,356	90,250	12/18/2017	01/28/2027
773903-AB-5	ROCKWELL INTL CORP (NEW) 6.7% Due 1/15/2028 JJ15	<b></b>			1.G FE	2,000,000			2,000,000	2,000,000					6.700	6.700		61,789	134,000	01/21/1998	01/15/2028
773903-AE-9	ROCKWELL INTL CORP (NEW) 6 1/4% Due 12/1/2037 JD1 .	·			1.G FE	10,253,200			10,000,000	10,189,878		(6,937)			6.250	6.062		52,083	625,000	01/28/2009	12/01/2037
773903-AH-2	ROCKWELL INTL CORP (NEW) BASIC			. 2	1.G FE	6,054,100			6,000,000	6,040,469		(5, 104)			3.500	3.390		70,000	210,000	04/09/2019	03/01/2029
773903-AJ-8	ROCKWELL INTL CORP (NEW) BASIC			. 2	1.G FE	36,273,880		45, 156, 919	36,000,000	36,259,722		(5,292)			4.200	4. 155		504,000	1,512,000	03/19/2019	03/01/2049
778296-AC-7 778296-AG-8	ROSS STORES INC BASIC	ł		. 2	2.A FE 2.A FE	17,458,950 4,835,200		16,912,746	15,000,000 5,000,000		·	(354,796)			4.700 1.875	2.036		148,833 19,792	705,000	06/30/2020	04/15/2027
//8290-AG-8	ROSS STORES INC BASIC	ł		- ا	∠.A FE	4,835,200	95.7120	4,785,605	5,000,000	4,836,225	·	1,025			1.8/5	2.208	MU	19,792		12/00/2021	04/15/2031
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES RUMPKE CONSOLIDATED COMPANIES	1	1		2 0	5,000,000	00 6600	4,433,121	E 000 000	5,000,000					2 500	2.590	MS	34,893	129,500	00/03/2020	00/24/2022
/014/#-AU-U	R W J BARNABAS HEALTH. INC R W J BARNABAS HEALTH.				3.B		00.0020	4,433,121	5,000,000	000,000, c					2.590	2.590	mo	34,893	129,000	09/03/2020	09/24/2032
78349A-A*-4	INC	1	1		1.E	8,000,000	112 35/10	8,988,352	8,000,000	8,000,000					4.040	4.040	.11	161,600	323,200	12/26/2018	07/01/2029
70043A-A -4	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH,	+					112.0040								4.040	4.040		101,000		12/20/2010	0170172023
78349A-A@-2	INC				1.E	6,000,000	110 8630	7, 191, 781	6,000,000	6,000,000					4.170	4. 170	11	125, 100	250,200	12/26/2018	07/01/2034
70043A A6 2	R W J BARNABAS HEALTH. INC R W J BARNABAS HEALTH.						113.0000	, 131,701		,0,000,000							00	125, 100	230,200	12/20/2010	0170172004
78349A-B*-3	INC				1.E	5,000,000	120 0000	6,000,000	5,000,000	5,000,000					4.400	4,400	.I.I	110,000	220,000	12/26/2018	07/01/2044
78355H-KR-9	RYDER SYSTEMS INC BASIC	T	1	2	2.B FE	6,995,170			7,000,000	6,996,420		903			3.350	3.365		78,167	234,500	05/05/2020	09/01/2025
	STONEBRIAR FINANCE HOLDINGS STONEBRIAR FINANCE	[	1			2,000,110		, , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					[					201,000		
78396*-AC-2	HOLDINGS	1			2.C PL		106.3200	21,263,903	20,000,000	20,000,000	L				4.440	4.441	AO	185,000	888,000	09/03/2020	09/23/2027
78403D-AT-7	SBA TOWER TRUST BASIC			2,4	1.F FE	12,500,000		12,298,750	12,500,000	12,500,000					1.631	1.631		9,061	119,493	04/29/2021	05/15/2051
78409V-AD-6	S&P GLOBAL INC BASIC	ļ		2	1.G FE	7,949,736			7,200,000	7,697,621	[	(149,523)			4.000	1.773	JD	12,800	288,000	04/16/2020	06/15/2025
78409V-AM-6	S&P GLOBAL INC			. 2	1.G FE	793,557	105.7790	846,232	800,000			644			2.950	3.046		10,423	23,600	05/01/2017	01/22/2027
78409V-AN-4	S&P GLOBAL INC BASIC	ļ		. 2	1.G FE	3,902,925		5,059,012	3,900,000	3,902,925					4.500	4.495		22,425	175,500	01/16/2019	05/15/2048
78409V-AQ-7	S&P GLOBAL INC BASIC	ļ		. 2	1.G FE	21,336,306			19,350,000	21,283,132		(38,300)			3.250	2.730		52,406	519, 188	07/22/2021	12/01/2049
78409V-AR-5	S&P GLOBAL INC BASIC	ļ		. 2	1.G FE				39,300,000	36,809,435	ļ ļ	31,826			2.300	2.557		341,473	858,922	07/21/2021	08/15/2060
784305-A@-3	SJW GROUP SJW GROUP	<b></b>				16,000,000			16,000,000	16,000,000	<b> </b>				3.050		MN	81,333	488,000	10/15/2019	11/01/2029
78486Q-AE-1	SVB Financial Group BASIC	L		. 12	2.B FE		L. 104. 9960	1.994.923	1.900.000		l	(24.868)	L	ı	3. 125	1.595	JD)	4.288	59,375	01/04/2021	06/05/2030

# **SCHEDULE D - PART 1**

						5	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ear							
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OLIOID	1	' ۱				1	<b>-</b> ·	_				Temporary		Б.					
CUSIP						Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification	Description	r	ı Ch	har Symb	ol Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED																		
78488@-AC-9	NOTES			2.A	2,000,000	105.3780 .	2, 107, 560	2,000,000	2,000,000				ļ	3.740	3.740 AO	18,700	74,800	03/10/2016	04/01/2026
1	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED																		
78488@-AD-7	NOTES			2.A	4,000,000	105. 4740	4,218,966	4,000,000	4,000,000					3.740	3.741 AO	37,400	149,600	03/10/2016	06/07/2026
1	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL		1									1	1				1		
78488@-AG-0	ESTATE INVEST			2.A	5,000,000	105.3230	5,266,151	5,000,000	5,000,000					4.110	4.110 FA	77,633	205,500	08/21/2018	08/15/2024
1	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL	1	1	1	,				,			1		1		,	,		1
78488@-AH-8	ESTATE INVEST			2.A	3,000,000	109.0600	3,271,806	3,000,000	3,000,000					4.240	4.240 FA	48,053	127,200	08/21/2018	08/15/2028
78500A-AA-6	SWF ESCROW ISSUER CORP BASIC	]	2	5.B F			4,322,228	4,500,000	4,404,802		2,052			6.500	6.855 AO	73, 125		10/26/2021	10/01/2029
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES			1.D P			14,758,998	13,616,695	13,616,695				L	4. 120	4.157 MON	1,558		12/16/2016	05/31/2029
	THE SABINE MINING COMPANY 6.37% Due 10/31/2024	1												I		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	302,010		
78532*-AC-7	A031			2.B	10,661,040	111.8790		9,000,000	9,605,035	[	(198,728)	L	L	6.370	3.840 A0	97 , 143	573,300	03/01/2016	10/31/2024
78532*-AD-5	THE SABINE MINING COMPANY SENIOR SECURED NOTES			2.B	6,562,500		7,255,630	6,562,500	6,562,500		( .00, . 20)			4.580	4.580 FA	108,536		01/27/2012	02/21/2032
	THE SABINE MINING COMPANY THE SABINE MINING								, ,,										
78532*-AE-3	COMPANY			2.B	13, 176, 466	113 7550	14,988,892	13, 176, 466	13, 176, 466					4.680	4.679 AO	130 , 183	638,302	10/19/2018	10/11/2035
7000E NE 0	SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES								10, 170, 400										
785592-A*-7	OND THE TROO ENGIN TONTION EED GENTON GEOGRED NOTED			2.C F	20,000,000	111.5660	22,313,221	20,000,000	20,000,000					5.000	5.000 MS	294,444	1,041,667	02/15/2017	09/15/2037
785592-AM-8	SABINE PASS LIQUEFACTION BASIC			2.0 F			10,328,872	9,300,000	9,630,539		(104,000)			5.625	4.317 MS	174,375		04/05/2018	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION		2	2.0 F			24 . 197 . 938	21.500.000	22,226,292		(116,790)			5.000	4. 195 MS	316.528		09/21/2021	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION BASIC		2	2.0 F			10,209,492	9,300,000	9,116,492		25,001			4.200	4.568 MS	115,010		02/14/2019	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION BASIC		2	2.0 F		114.7530	573,766	500,000	534, 107		(7,719)			5.875	4.011 JD	82		12/18/2017	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION 6ASTO		2	2.0 F			3,390,145	3.000,000	2.993.558		716			4.500	4.531 MN	17.250		02/25/2021	05/15/2030
79466L-AH-7			2	1.F F				10,000,000						1.500	4.331 MN			09/13/2021	
797440-BV-5	SALESFORCE.COM INC BASIC		2	1.F F			9,885,161		10,065,688		(2,812)			3.750	3.741 JD	70,417	214,688	09/13/2021	07/15/2028
797440-BV-3	SAN DIEGO GAS & ELECTRIC BASIC		2				6,375,760 23,892,086	5,725,000	5,733,558 19,133,189		(205)				4.430 MN			10/24/2018	
	SAN DIEGO GAS & ELECTRIC BASIC		2					20,000,000						4.150		106,056			05/15/2048
806605-AG-6	MERCK & CO INC CALL@MAKEWHOL+35BP; CPNUP25BPIF			1.E F		144.4630	13,435,081	9,300,000	9,467,706		(9,230)			6.500	6.283 JD	50,375		05/12/2009	12/01/2033
806605-AH-4	MERCK & CO INC 6.55% Due 9/15/2037 MS15			1.E F		149 . 1960 .	12,174,354	8, 160, 000	8,260,216		(3,622)			6.550	6.425 MS	157,375		05/18/2009	09/15/2037
80689#-BE-5	SCHNEIDER NATIONAL INC. SENIOR NOTE			2.B	3,000,000		3, 130, 134	3,000,000	3,000,000					3.610	3.610 MN	15,343		10/10/2014	11/10/2024
80689#-BH-8	SCHNEIDER NATIONAL INC. SENIOR NOTES			2.B	20,000,000		20,980,814	20,000,000	20,000,000					3.710	3.710 MS	228,783		10/10/2014	03/10/2025
	SCHWAB, CHARLES CORP BASIC		2	1.F F			536,773	500,000	495,935		899		ļ	3.450	3.665 FA	6,613		12/14/2018	02/13/2026
808513-AY-1	SCHWAB, CHARLES CORP BASIC		2	1.F F			1,365,079	1,300,000	1,299,259		337			3.550	3.579 FA	19,229	46,150	12/14/2018	02/01/2024
808513-AZ-8	SCHWAB, CHARLES CORP BASIC		2	1.F F			5,609,199	5,000,000	5, 149, 100		(18,973)			4.000	3.506 FA	83,333	200,000	02/19/2019	02/01/2029
808513-BA-2	SCHWAB, CHARLES CORP BASIC		2	1.F F			2, 149, 380	2,000,000	2,077,256		(9,697)			3.250	2.653 MN	7,042		09/18/2019	05/22/2029
808513-BF-1	SCHWAB, CHARLES CORP BASIC		2	1.F F			19,544,216	20,000,000	19,980,371		4,530		ļ	0.900	0.924 MS	55,000		12/08/2020	03/11/2026
808513-BR-5	SCHWAB, CHARLES CORP BASIC		2	1.F F			19,447,682	19,700,000	19,661,500		5,418		ļ	1.150	1.196 MN	30,207		05/12/2021	05/13/2026
808513-BU-8	SCHWAB, CHARLES CORP BASIC		2	1.F F			2,321,658	2,200,000	2,200,810		(83)			3.750	3.733 AO	20,625		09/24/2021	04/01/2024
808513-BV-6	SCHWAB, CHARLES CORP BASIC		2	1.F F			639,393	600,000	594, 195		455			3.625	3.945 AO	5,438		09/24/2021	04/01/2025
80874Y-AW-0	SCIENTIFIC GAMES INTERNA BASIC		2	4.A F			2,058,234	2,000,000	2,010,421		(5,436)			5.000	4.693 A0	21,111		11/02/2020	10/15/2025
80874Y-BA-7	SCIENTIFIC GAMES INTERNA BASIC		2	5.A F			10,015,007	9,500,000	9,507,340		(2,932)			8.250	8.211 MS	230,771	783,750	03/07/2019	03/15/2026
81257@-AA-6	SEATTLE ARENA COMPANY SEATTLE ARENA COMPANY			2.C P			29, 132, 255	30,000,000	30,000,000					3.500	3.500 MS	265,417		08/26/2021	03/31/2046
81373P-AA-1	SECURIAN FINANCIAL GROUP BASIC			1.G F			33,779,638	27,200,000	27,475,849		(5,292)			4.800	4.732 A0	275,627		04/03/2018	04/15/2048
81618T-AC-4	OFFICE PPTY INCOME TRST BASIC		2	2.C F			2,215,789	2,100,000	2,253,446		(29, 275)			4.500	1.842 FA	39,375		06/08/2021	02/01/2025
1	SHERMAN FINANCIAL GROUP LLC SHERMAN FINANCIAL								,						[	,			
824150-AB-1	GROUP LLC			2.B P		108.6260	54,313,155	50,000,000	50,000,000	[				4.550	4.573 FMAN	303,333	2,275,000	05/29/2020	06/05/2027
824360-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC			2.B	17,650,682			17,650,682	17,650,682					4.500	4.542 MON	35,301		07/06/2018	06/15/2038
826418-BM-6	SIERRA PACIFIC POWER CO 2.6% Due 5/1/2026 MN1		2	1.F F			1,560,653	1,500,000	1,498,232		380			2.600	2.629 MN	6.500	39,000	04/11/2016	05/01/2026
82873M-AA-1	SIMMONS FOOD INC/SIMMONS BASIC		2	4.C F				1,000,000	1,000,000				L	4.625	4.625 MS	15.417	22,868	02/17/2021	03/01/2029
828807-CT-2	SIMON PROPERTY GROUP BASIC	1	2	1.G F				16,000,000	19, 232, 502		(43,338)			4.250	2.999 AO	170,000	340,000	07/22/2021	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1		2	1.G F			8,000,280	7,500,000	7,699,930		(55, 111)			3.500	2.679 MS	87.500		06/04/2020	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP		2	1.G F			66,412,480	62,000,000	61,846,538		28.261			3.250	3.305 MN	173.514		11/28/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP		2	1.G F			69,989,370	65, 175,000	66,604,277		(90, 106)			3.375	2.910 JD	97,763		11/16/2021	06/15/2027
828807-DD-6	SIMON PROPERTY GROUP BASIC		2	1.G F				8,000,000	7,914,932		57.587			2.750	3.526 JD	18.333		04/20/2018	06/01/2023
828807-DH-7	SIMON PROPERTY GROUP BASIC		2	1.G F			40.571.607	39,470,000	38.652.644		13.448			3.250	3.364 MS	384,833		09/15/2021	09/13/2049

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	_	Char											of					المصينات ما	
	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of	Paid	Accrued	During Year	Acquired	Date
828807-DJ-3	SIMON PROPERTY GROUP BASIC			2	1.G FE	28,764,825			25,425,000	28 , 758 , 158		(6,667)			3.800		JJ	445,503		12/16/2021	07/15/2050
82894*-BA-4	J.R. SIMPLOT J.R. SIMPLOT				2.C	3,000,000		2,951,420	3,000,000	3,000,000					4.730	4.730	MN	23,650	141,900	05/07/2019	05/01/2031
829259-AY-6	SINCLAIR TELEVISION GROU BASIC			2	5.A FE	5,084,500			5,500,000	5, 130, 035		31,644			5.500	6.544		25,208	302,500	02/23/2021	03/01/2030
82967N-BC-1	SIRIUS XM RADIO INC BASIC			2	3.C FE	1,087,500	107.8730	1,078,731	1,000,000	1,061,978		(12,879)			5.500	3.930	JJ	27,500	55,000	12/19/2019	07/01/2029
000000 04 5	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY				0.4.0	45 000 000	104 1000	45 004 004	45 000 000	4F 000 000					0.000	0.070	H IOD	4 505	E40.000	07/40/0047	07/10/0004
83088G-B*-5	LLC	·····			2.A PL	15,000,000	104.4320	15,664,824	15,000,000	15,000,000					3.660	3.676	MA2D	1,525	549,000	07/13/2017	07/10/2024
83088G-B@-3	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY				0 / DI	40 000 000	100 0050	10 000 500	40 000 000	10,000,000					# 040	4.030	M IOD	4 444	404 000	07/13/2017	07/10/2029
83088G-B9-3 832696-AM-0	JM SMUCKER CO/THE-NEWW COM BASIC				2.A PL 2.B FE	10,000,000	117.0690		10,000,000 500,000	597,705		(6, 173)			4.010 4.250	4.030		1,114 6,257		07/13/2017	03/15/2035
833034-AM-3	SNAP-ON INC NOTE TR BASIC				2 . B FE 1 . F FE	14,687,100			15,000,000	14,697,640		6, 173)			3.100	3.209				05/14/2020	05/01/2050
833U34-AM-3	SOUTH CAROLINA ELECTRIC & GAS 4 1/2% Due 6/1/2064			2	I.F FE	14,687,100	105.4800	15,822,029	15,000,000	14, 697, 640					3. 100	3.209	MIN	/7,500	465,000	05/ 14/2020	05/01/2050
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS 4 1/2% DUE 6/1/2004			2	1.F FE	4,990,950	114 0000	5,748,087	5,000,000	4,991,546		66			4.500	4.509	ID	18,750	225,000	06/16/2014	06/01/2064
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1.F FE	10.641.620		14.389.927	10,000,000			(4,440)			5.100	4.755		42.500		01/24/2019	06/01/2065
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1.F FE	6,317,910		6,676,958		6,230,353		(4,440)			4.250	3.571		96,333	255,000	04/09/2019	08/15/2028
838515-J@-4	SOUTH JERSEY GAS SOUTH JERSEY GAS			2	1. G	9,000,000			9,000,000	9,000,000		(31,009)			3.280	3.280		61,500	295,200	04/09/2019	04/16/2030
000010-00-4	SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY						107 . 17 10								3.200	3.200	AU	01,300	253,200	04/01/2020	04/ 10/2000
838518-D#-2	INDUSTRIES, INC.				2.C	5,000,000	106 1160	5,305,814	5,000,000	5,000,000					3.560	3.560	11	81,583	190,500	01/26/2018	01/16/2028
000010 D# 2	SOUTH JERSEY INDUSTRIES INC. South Jersey				2.0		100. 1100			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					0.500	0.500		01,300		01/20/2010	01/10/2020
838518-D*-6	Industries Inc				2.C	4,000,000	105 /010	4,216,033	4,000,000	4,000,000					3.460	3.460	FΔ	51.900	148,400	08/29/2017	08/16/2027
000010 0 0	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY				2.0		100.4010		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,000,000					0.700		I A			00/23/2017	90/ 10/2027
838518-E@-3	INDUSTRIES INC.				2.C	8,000,000	107 6980	8,615,854	8,000,000	8,000,000					3.820	3.820	.ID	10, 187	325,600	06/29/2018	06/19/2028
000010 Le 0	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY				2.0					,0,000,000					0.020	0.020	OD			00/ 20/ 2010	00/ 10/ 2020
838518-F#-0	INDUSTRIES INC.				2.C	6,000,000	110 4100	6,624,602	6,000,000	6,000,000					3.910	3.910	.1.1	98,402	234,600	05/08/2020	07/30/2030
0000101101	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY							, 021, 002											201,000		
838518-F@-2	INDUSTRIES INC.				2.C	7,000,000	106.6850	7,467,935	7,000,000	7,000,000					3.710	3.710	JJ	108.930	259,700	05/08/2020	07/30/2027
842400-ES-8	SOUTHERN CALIFORNIA EDISON MAKE WHOLE +20 BPS				2.A FE				10,730,000	10,755,144		(1,399)			6.000	5.972		296,863	643,800	03/10/2006	01/15/2034
	SOUTHERN CALIFORNIA EDISON 5.55% Due 1/15/2037 JJ15		1			7 .,			, , ,			, , , , , , , , , , , , , , , , , , , ,			[						
842400-FF-5					1.G FE	7,597,420	124.4120	8,708,853	7,000,000	7, 423, 146		(18,554)			5.550	4.974	JJ	179, 142	388,500	10/02/2009	01/15/2037
	SOUTHERN CALIFORNIA EDISON 6.05% Due 3/15/2039 MS15					, ,		, , ,	, ,									,	, ,		
842400-FL-2					2.A FE	17,110,080	131.6220	17,110,823	13,000,000	17,089,743		(20,337)			6.050	3.584	MS	231,581		11/16/2021	03/15/2039
	SOUTHERN CALIFORNIA EDISON 4.65% Due 10/1/2043 A01																				
842400-FZ-1				2	2.A FE	26,281,280			22,300,000	26,257,271		(16,549)			4.650	3.463		259,238	13,950	11/16/2021	10/01/2043
842400-GK-3	SOUTHERN CALIFORNIA EDISON BASIC	ļ		2	2.A FE	3,409,081		3,483,930	3, 100, 000	3,407,739		(1,607)			4. 125	3.532		42,625	4, 125	10/04/2021	03/01/2048
842400-GT-4	SOUTHERN CALIFORNIA EDISON BASIC	ļ		2	1.G FE	7,382,270		7,480,837	7,000,000	7,368,323		(8,015)			3.650	3.356		106,458	255,500	03/04/2020	02/01/2050
842400-GU-1	SOUTHERN CALIFORNIA EDISON BASIC			2	1.G FE	4,995,250		4,951,580	5,000,000	4,996,187		407			2.250	2.260		9,375	112,500	03/04/2020	06/01/2030
842400-HF-3	SOUTHERN CALIFORNIA EDISON BASIC			2	1.G FE	1,418,716		1,410,042	1,300,000	1,418,598		(118)			3.650	3. 166		3,954		12/10/2021	06/01/2051
842434-CS-9	SOUTHERN CALIF GAS CO BASIC			2	1.D FE	37,276,300	123.9250	45,852,094	37,000,000	37,258,522		(5,311)			4.300	4.256	JJ	733,628	1,591,000	09/25/2018	01/15/2049
	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND																				
84334#-AA-5	ELETRIC COOP				2.A	2,804,449			2,804,449	2,804,449					4.000	4.000		23,370	112, 178	04/23/2018	04/16/2048
843830-A*-1	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO				2.C FE	5,000,000		5,236,487	5,000,000	5,000,000					4.060	4.060		94, 169	203,000	05/13/2020	07/14/2025
843830-A@-9	SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO				2.C FE	5,000,000		5,308,409	5,000,000	5,000,000					4.240	4.240		98,344	212,000	05/13/2020	07/14/2027
843830-B#-6	SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP	·			2.C Z	10,000,000		9,729,503	10,000,000	10,000,000					3.050	3.050	FA	123,694		07/22/2021	08/05/2031
843830-B*-0	SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP	·····			2.C FE				8,000,000	8,000,000					3.350	3.350	JJ	124,322	175,689	10/23/2020	11/14/2027
84383Q-A@-2	SOUTHERN STAR CENTRAL SOUTHER STAR OPCO				2.B FE			13,934,876	13,500,000	13,500,000					3.790	3.790		237,349	511,650	05/13/2020	07/14/2030
844030-AC-0	SOUTHERN UNION 8 1/4% Due 11/15/2029 MN15			ļ	2.C FE	2,566,845		3,257,484	2,500,000	2,534,136		(3,014)			8.250	8.013		26,354	206,250	11/10/1999	11/15/2029
844741-BK-3 845011-AB-1	SOUTHWEST AIRLINES BASIC	·		<u>ا</u>	2.A FE 2.A FE	1,997,451		2, 174,708	1,900,000	1,979,287		(13,096)			5. 125 4. 150	4.237 4.139		4,328 86.458	97,375	07/31/2020	06/15/2027
845011-AB-1 845331-C*-6	SOUTHWEST GAS CORP BASIC	ł		<b> </b>		25,046,050			25,000,000			(891)							1,037,500		06/01/2049
845331-C*-6 845331-E@-2	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY	·····			2.A PL 2.A PL	6,000,000 3,000,000		6,615,304	6,000,000 3,000,000						4. 130 3. 170	4. 130 3. 170		30,287	247,800 95,100	05/30/2018 08/27/2020	05/17/2028
845331-E9-2 845437-BL-5	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY				2.A PL	2,815,932		3,041,436	2,800,000	3,000,000		(372)			6.200	3. 170		28,266	95, 100	08/27/2020	09/14/2040
845437-BN-1	SOUTHWESTERN ELEC POWER 6.2% Due 3/15/2040 WS15	·		2	2.A FE	20,990,558		20,412,202		2,812,761		(372)			3.900	3. 145		182,325	319,800	10/15/2021	03/15/2040
845437-BR-2	SOUTHWESTERN ELEC POWER BASIC	·····		2	2.A FE		110. 7320		500,000	498.370		207			4.100	4. 156		6.036	20,500	12/14/2018	09/15/2028
845743-BQ-5	SOUTHWESTERN PUBLIC SERV 3.4% Due 8/15/2046 FA15	·		2	12.A FE	16,560,045			17.100.000			11.900			3.400	3.574		219.640	581.400	07/13/2017	08/15/2046

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Coc	tes	6	7		Fair Value	10	11			usted Carryin	n Value			li	nterest		Da	tes
'	_	3	4	5	<b>⊣</b>	'	8	9	10		12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier	1	_					_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	ti̇̀zation)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
845743-BR-3	SOUTHWESTERN PUBLIC SERV BASIC			2	1.6 FE	22,403,775			22,500,000	22,412,278	(Decrease)	2,017	rtccognizcu	Value	3.700	3.724		314,500	832,500	08/16/2017	08/15/2047
84756N-AF-6	SPECTRA ENERGY PARTNERS LP BASIC	+		2	2.A FE	8,939,904			9,300,000	9, 120, 910		51,236			3.500	4.148		95,842	325,500	04/05/2018	03/15/2025
84765E-AA-6	SPECTRUM HEALTH SYSTEM BASIC	†		2	1.D FE	15, 112, 125			15,000,000			(2,377)			3.487	3.446		241, 184	523,050	10/23/2019	07/15/2049
84857L-A#-8	SPIRE INC. SENIOR UNSECURED NOTES			<u> </u>	2.B	11,000,000			11,000,000	11,000,000		(2,011)			3.930	3.930		127,288	432,300	03/09/2017	03/15/2027
84857L-A@-0	SPIRE INC. SENIOR UNSECURED NOTES	1			2.B	7,000,000			7,000,000	7,000,000					3.130	3.130		73,033	219, 100	06/03/2016	09/01/2026
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC	1	1		2.B YE	7,340,800			7,340,800	7,340,800					2.950	2.950		9,625	216,554	12/27/2019	12/31/2034
0.000 mm +	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED	T	1	1		7,010,000		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,010,000						[			3,020			
84860*-AB-9	NOTES	1			2.C PL	7,489,571	102.6480	7,687,860	7,489,571	7,489,571					3.850	3.869	MJSD	801	288,348	01/15/2015	03/31/2033
848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES	1			2.C PL	15,687,162		17,410,733	15,687,162	15,687,162					5.300	5.336		2,310	831,420	01/24/2014	06/30/2036
84929#-AA-6	SPOWER FINANCE, LLC SPOWER FINANCE, LLC				3.A PL	26,414,179	100.0310	26,422,324	26,414,179	26,414,179					4.550	4.550	JD	3,338	1,201,845	11/30/2017	12/31/2036
84929*-AA-0	SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC	<b></b>			3.C PL	22,847,259	94.6030	21,614,093	22,847,259	22,847,259					4.960	4.959		3, 148	1, 133, 224	08/06/2018	12/31/2041
852061-AS-9	SPRINT CORP	ļ			3.A FE	4, 101, 300		4,082,998	3,925,000	3,956,198		(34, 184)			6.000	5.056		30,092	235,500	05/12/2017	11/15/2022
85234#-AB-1	STADIUM FUNDING TRUST 5% Due 4/1/2039 A01				2.C PL	9,013,152		10,040,968	9,013,152	9,013,152					5.000	5.000		112,664	450,658	06/04/2013	04/01/2039
852380-AA-1	STADCO LA, LLC STADCO LA, LLC	<b></b>			2.C PL	14,000,000	91.7470	12,844,562	14,000,000	14,000,000					3.750	3.767	FMAN	67,083	145,833	07/14/2021	05/15/2056
050501 11 0	STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED				0.0	40,000,000	400 0000	40,000,500	40,000,000	40,000,000					4 000	4 000	40	404 500	400,000	00 (00 (0044	40 (04 (0004
85253#-AA-9	NOTES STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED	+			2.C	10,000,000	100.2300	10,623,583	10,000,000	10,000,000					4.980	4.980	AU	124,500	498,000	03/26/2014	10/01/2024
85253#-AF-8	NOTES				2.C	6,000,000	102 0090	6.120.459	6,000,000	6,000,000					3.980	3.980	11	116.747	238,800	10/06/2015	01/05/2023
854502-AM-3	STANLEY BLACK + DECKER INC BASIC	†		2	2.B FE	1,997,500		2,051,677	2,000,000	1.997.720		25			4.000	4.006		23,556	80,000	06/04/2020	03/15/2060
855244-AM-1	STARBUCKS CORP. BASIC			2	2.B FE	11,219,700		11,000,257	10,000,000	11,184,380		(30,375)			3.750	3.075		31,250	375,000	10/27/2020	12/01/2047
855244-AS-8	STARBUCKS CORP. BASIC	1		2	2.B FE		123.7480		250,000	319, 120		(1,613)			4.500	2.979		1,438	11,250	01/14/2021	11/15/2048
855244-AU-3	STARBUCKS CORP. BASIC	1	1	2	2.B FE	11,795,500			10.000.000	11,767,954		(27,546)			4.450	3.442		168.111	222,500	04/12/2021	08/15/2049
855244-BA-6	STARBUCKS CORP. BASIC	I		2	2.B FE	126,550,888		124,225,072	115,250,000	126,278,820		(243,456)			3.500	2.996		515,424	4,033,750	01/08/2021	11/15/2050
857477-AL-7	STATE STREET CORP 3.1% Due 5/15/2023 MN15				1.G FE	5,745,461			6,200,000	6, 125, 833		51,599			3.100	4.005	MN	24,559	192,200	06/24/2013	05/15/2023
857477-BE-2	STATE STREET CORP BASIC			2	1.E FE	13,266,900		12,878,439	12,500,000	13,060,547		(195,015)			2.354	0.751	MN	49,042	294,250	12/08/2020	11/01/2025
858119-BK-5	STEEL DYNAMICS BASIC			2	2.C FE	24,032,556		23,708,637	22, 190,000	23,833,677		(187,086)			3.450	2.415		161,617	765,555	12/17/2020	04/15/2030
858119-BL-3	STEEL DYNAMICS BASIC				2.C FE		102. 5890	410,355	400,000			292			2.400	2.481		427	9,600	06/03/2020	06/15/2025
858119-BP-4	STEEL DYNAMICS BASIC			. 2	2.C FE	38,060,130	100.9560	39,372,884	39,000,000	38,082,632		18,991			3.250	3.378	A0	267,583	1,288,625	10/27/2020	10/15/2050
050074 44 0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION				0.0.0	40,000,050	400 7040	44 005 475	40,000,050	40 000 050					0 000	0.044	11 100	4 000	404 000	07 (44 (0047	00 (00 (00 47
858271-A*-0	SERVICES HOLDINGS				2.B PL	12,836,950			12,836,950	12,836,950					3.820	3.841		1,362	491,383	07/11/2017	06/30/2047
858586-H#-0 858586-J*-2	STEPAN COMPANY 3.86% Due 6/27/2025 JD27				2.C PL 2.C PL	9,142,857		9,439,096	9,142,857	9, 142,857					3.860	3.860		3,921	352,921	06/27/2013	06/27/2025
860630-AD-4	STEPAN COMPANY SENIOR NOTES	+				12,000,000 16,539,608			12,000,000 16,300,000	12,000,000		(31,045)			4.250	4.033		313,662		05/08/2015 08/08/2016	07/10/2027
86074Q-AQ-5	STILLWATER MINING CO BASIC			2	2.C FE 3.C FE	1,006,635			1,050,000	1,006,839		(31,043)			4.500	5.141		5,906	092,730	12/13/2021	11/16/2029
0001 TQ TAU J	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW	†		<u> </u>	y.0 IL	1,000,000			1,000,000			204			+.Juu	J. 141	mr4	000, رو		12/ 10/ 2021	11/ 10/2023
86157#-AA-4	ORLEANS, LLC				2.C PL	19,740,000	109.8790	21,690,153	19,740,000	19,740,000					5.150	5.149	JJ	463 , 122	1,016,610	07/26/2019	07/17/2029
	STORE CAPITAL CORPORATION 4.73% Due 4/28/2026 MN21																		,,		
862121-A#-7		<b></b>			2.B FE	10,000,000	108.6760	10,867,632	10,000,000	10,000,000					4.730	4.730	MN	52,556	473,000	10/26/2017	04/28/2026
	STORE CAPITAL CORPORATION 4.95% Due 11/21/2022 MN21	1																			
862121-A*-1					2.B FE	9,000,000	102.9750	9,267,734	9,000,000	9,000,000					4.950	4.950	MN	49,500	445,500	10/30/2015	11/21/2022
	STORE CAPITAL CORPORATION 5.24% Due 11/21/2024 MN21	1																			
862121-A@-9					2.B FE	11,284,880		11,919,443	11,000,000	11, 197, 235		(63,897)			5.240	4.562	MN	64,044	576,400	08/03/2020	11/21/2024
863667-AE-1 863667-AG-6	STRYKER CORP. 4.1% Due 4/1/2043 A01	<b>†</b>		2	2.A FE			2,345,119	2,000,000	1,840,577		4,300			4.100	4.697	AU	20,500	82,000 656.250	07/13/2015	04/01/2043
863667-AG-6 863667-AQ-4	STRYKER CORP. 4 3/8% Due 5/15/2044 MN15 STRYKER CORP. BASIC	·		2	2.A FE 2.A FE	14,709,250			15,000,000 14,100,000	14,746,691					4.375	4.495	MC	83,854 162,973		08/07/2015 02/26/2018	05/15/2044
86765B-AP-4	SUNOCO LOGISTICS PARTNER 5.3% Due 4/1/2044 A01	†		2	2.A FE	8,033,950									5.300	5.272	MO			06/27/2016	04/01/2044
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC	†		2	5.B FE	5,668,465			5,500,000	5,026,092		(33, 132)			10.000	9.208		116,111	550.000	05/09/2019	04/01/2044
87054#-AA-6	SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC	I	1	T	2.B PL	44,338,073		53,205,688		44,338,073					5.320	5.321		596,249	2,247,398	08/19/2020	09/30/2040
87165B-AM-5	SYNCHRONY FINANCIAL BASIC	I	]	2	2.C FE	5,029,192		6,021,075	5,600,000	5, 189, 677					3.950	5.414		18,433		01/23/2019	12/01/2027
87165B-AR-4	SYNCHRONY FINANCIAL BASIC			2	2.C FE	3,999,660			4,000,000	3,999,665		5			2.875	2.876		20, 125		10/25/2021	10/28/2031
871829-BD-8	SYSCO CORP 4 1/2% Due 4/1/2046 A01			2	2.B FE	7,836,465	116.8030	7,592,172	6,500,000	7,820,510	ļ [	(15,955)			4.500	3.264		73, 125	146,250	07/20/2021	04/01/2046
87233Q-AB-4	TC PIPELINES LP 4 3/8% Due 3/13/2025 MS13			2	2.B FE	7,211,400	107.2980	7,510,881	7,000,000	7,073,643		(22,967)			4.375	3.995	MS	91,875	306,250	04/14/2015	03/13/2025
872540-AP-4	TJX COMPANIES, INC 2 1/2% Due 5/15/2023 MN15	. L	.1	. 2	1.F FE	5,295,283	101.8630	5,398,733	5,300,000	5, 299, 288		504			2.500	2.510	MN	16.931	132,500	04/29/2013	05/15/2023

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						(	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			- li	nterest		Da	ites
1				5	•	8	9			12	13	14	15	16	17	18	19	20	21	22
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		0   6	е	SV		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i	Adm		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d c	g   B	Bond strat	ve Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	ı e	n C	Char Sym	ool Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
872540-AQ-2	TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15		2	1.F	E	103. 4060	19,647,195	19,000,000	18,619,557		72,994			2.250	2.699	MS	125,875	427,500	11/26/2018	09/15/2026
872540-AU-3	TJX COMPANIES, INC BASIC		2	1.F	E41,637,587	134 . 4060	49,730,169	37,000,000	41,482,342		(95, 157)			4.500	3.778	AO	351,500	1,665,000	06/03/2020	04/15/2050
872540-AV-1	TJX COMPANIES, INC BASIC			1.F			28,911,432	30,000,000	29,990,550		1,386			1 . 150	1.155	MN	44,083	330,625	11/19/2020	05/15/2028
87264A-AR-6	T-MOBILE USA INC			3.B			1,005,947	1,000,000	1,000,000					4.000	4.000	AO	8,444	40,000	03/13/2017	04/15/2022
87264A-AZ-8	T-MOBILE USA INC BASIC		2	2.C		117.1650	62,683,443	53,500,000	63,288,535		(123,796)		<b>_</b>	4.500	3.468	AO	508,250	1,203,750	05/25/2021	04/15/2050
87264A-BD-6	T-MOBILE USA INC BASIC		2	2.C			2,706,963	2,500,000	2,709,925		(23,314)			3.750	2.010	AO	19,792	46,875	05/25/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC BASIC		2	2.C			9,027,692	8,250,000	9,005,190		(36,751)			3.875	2.604	AO	67,490	101,719	11/16/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC BASIC		2	2.C			487,203	500,000	480,975		20			3.000	3.269	FA	5,667		12/20/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC BASIC		2	2.C			19,915,897	20,400,000	20,622,836		(2, 166)			3.300	3.241	FA	254,320	336,600	05/25/2021	02/15/2051
87264A-CB-9	T-MOBILE USA INC BASIC		2	2.C			995,338	1,000,000	1,038,086		(2,317)			2.550	2.078	FA	9,633	12,750	05/25/2021	02/15/2031
87264A-CP-8	T-MOBILE USA INC BASIC		2	2.C			20,140,712	20,000,000	19,938,238		238			2.700	2.734	MS	37,500		12/01/2021	03/15/2032
875127-BC-5	TAMPA ELECTRIC BASIC		2	1.G			26,349,614	22,000,000	24,231,783		(65,573)			4.350	3.671	MN	122,283	957,000	07/23/2019	05/15/2044
875127-BE-1	TAMPA ELECTRIC BASIC		2	1.G			11,428,876	9,300,000	9,253,385		928			4.300	4.332	JD	17,773	399,900	06/04/2018	06/15/2048
875127-BG-6	TAMPA ELECTRIC BASIC		2	1.G			30,471,111	27,000,000	27,262,213		(6,067)			3.625	3.567	JD	43,500	978,750	10/03/2019	06/15/2050
87612E-AR-7	TARGET CORP 6 1/2% Due 10/15/2037 A015			1.F			14,988,720	10,000,000	9,965,054		1,228			6.500	6.536	AO	137,222	650,000	06/15/2009	10/15/2037
87612E-AU-0	TARGET CORP 7% Due 1/15/2038 JJ15			1.F			26,792,160	17,000,000	18,088,452		(40,252)			7.000	6.347	JJ	548,722	1,190,000	10/02/2009	01/15/2038
87612E-BA-3	TARGET CORP 4% Due 7/1/2042 JJ1			1.F			25, 198, 984	20,600,000	19,349,112					4.000	4.454	JJ	412,000	824,000	09/05/2014	07/01/2042
87612E-BD-7	TARGET CORP 3 1/2% Due 7/1/2024 JJ1			1.F		105.9250	6,461,404	6, 100, 000	6,096,653		1,256			3.500	3.523	JJ	106,750	213,500	12/14/2018	07/01/2024
87612E-BE-5	TARGET CORP 2 1/2% Due 4/15/2026 A015			1.F			55,579,073	53,000,000	51, 176, 930		388,441			2.500	3.368	AO	279,722	1,325,000	05/11/2018	04/15/2026
87612E-BF-2	TARGET CORP 3 5/8% Due 4/15/2046 A015			1.F			38,595,690	32,795,000	31,420,141		32,545			3.625	3.890	AO	250,973	1, 188, 819	05/31/2019	04/15/2046
87612E-BG-0	TARGET CORP BASIC		2	1.F			66,793,699	54,000,000	55,583,925		(46,980)			3.900	3.703	MN	269, 100	2, 106,000	10/11/2019	11/15/2047
87612E-BK-1	TARGET CORP BASIC		2	1.F			7, 183, 671	6,840,000	7,407,498		(62,214)			2.650	1.597	MS	53,371	181,260	07/01/2020	09/15/2030
87612E-BL-9	TARGET CORP BASIC		2	1.F			12,382,018	12,000,000	12,304,686		(7,927)			2.250		AU	57,000	45,000	11/30/2021	04/15/2025
877249-AD-4	TAYLOR MORRISON COMM/ MON 5 5/8% Due 3/1/2024 MS1		2	3.C			4,805,160	4,500,000	4,468,665		13, 170			5.625	5.973	MS	84,375	253, 125	12/05/2014	03/01/2024
87901J-AH-8 88033G-DJ-6	TEGNA INC BASIC		2	3.B 5.A			2,050,999	2,000,000 1,200,000	2,031,248 1,209,617		(657) (2,132)			5.000 6.125	4.684	MS	29,444 18,375		11/04/2021	09/15/2029 10/01/2028
880349-AR-6	TENNECO INC BASIC		2	4.C			1,267,935 5,681,252	5.880.000			(2, 132)			5.000	5.837	AU	135.567		10/29/2021	07/15/2026
880349-AR-6 880349-AS-4	TENNECO INC BASIC		2	4.C			5,681,252	5,880,000	1,696,130		(15,555)			7.875	6.532	JJ	58,826		11/17/2020	01/15/2029
880451-AS-8			2				17,630,780	1,620,000	1, 696, 130		(15,555)			7.000	6.793	JJ	292.678	79,734 994,000	05/31/2007	03/15/2029
88047P-AA-2	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 TENN MERGER SUB INC			5.C			1,647,057	14,200,000	1,399,194		(19,805)			6.375	14.565	MO	292,678	994,000	03/03/2021	03/15/2027
88150*-AA-1	TERRENO REALTY LLC SR GUARANTEED NOTES SERIES A			2.B			1,647,057	10,000,000	1, 399, 194					4.230	4.230	NC	46,484		07/21/2015	09/01/2022
88150*-AC-7	TERRENO REALTY LLC SENIOR UNSECURED NOTES			2.B			13,747,942	13,000,000	13.000.000				····	3.990	3.990	m∪	250.705		05/09/2016	07/07/2026
88150*-AG-8	TERRENO REALTY LLC SERVIOR ONSECONED NOTES			2.6	9,000,000			9,000,000	9,000,000					2.840	2.840	.i.i	117,860		04/15/2021	07/15/2031
882130-AA-4	TEXAS ACP II, L.P. GUARANTEED NOTES	a		1./			176,142	166,239			(9.690)			0.001	(5.283)	N/A			02/08/2008	01/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISSION 7% Due 7/15/2032 JJ15	٠		1.G			13,493,660	10,000,000	9,942,388		3,580			7.000	7.078	.I.I	322,778		02/27/2009	07/15/2032
882484-AA-6	TEXAS EASTERN TRANSMISSION 7% Due 1/15/2032 3315			1.C			26,577,257	20,000,000	9,942,366		242			4.330	4.335	MN	110,656		04/30/2015	11/15/2055
882508-AW-4	TEXAS INSTRUMENTS IN BASIC		2	1.E		101.6250	609.751	600,000	591.253		6.313			2.250	3.378	MN	2.250	13.500	12/14/2018	05/01/2023
882508-BC-7	TEXAS INSTRUMENTS IN BASIC		2	1.E		107. 2050	536,027	500,000	480,620		2.929			2.900		MN	2,336	14,500	12/14/2018	11/03/2027
882508-BD-5	TEXAS INSTRUMENTS IN BASIC		2	1.E			68,584,851	54,600,000	54,640,654		(1,129)		[	4. 150		MN	289,532	2,265,900	03/01/2019	05/15/2048
882508-BG-8	TEXAS INSTRUMENTS IN BASIC		2	1.E			1,023,395	1,000,000			289		L	2.250		MS	7,313	22,500	08/26/2019	09/04/2029
882508-BJ-2	TEXAS INSTRUMENTS IN BASIC		2	1.E		98. 1280	2,453,197	2,500,000	2,415,444		6,744			1.750		MN	6,927	43,750	04/05/2021	05/04/2030
882508-BM-5	TEXAS INSTRUMENTS IN BASIC	]	2	1.E		100.7720	5,038,586	5,000,000	5, 114, 229		(371)			2.700			39,750		11/03/2021	09/15/2051
	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO	1	1	[			, - ,							1	1 1					1
882884-B*-9	POWER COMPANY			1.F	5,000,000	109. 2730	5,463,630	5,000,000	5,000,000					3.600	3.600	JJ	90,000	180,000	07/05/2019	07/01/2029
	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO						, ,,													
882884-B@-7	POWER COMPANY			1.F	3,000,000	114.8270	3,444,824	3,000,000	3,000,000					3.790	3.790	MS	29,057	113,700	04/04/2019	03/29/2034
88307*-AA-3	TEXOMA WIND LLC SENIOR SECURED			2.C			11,408,972	10,864,864	10,864,864					4.120		JD	1,243	447,632	01/25/2017	06/30/2034
883203-CB-5	TEXTRON BASIC		2	2.B	E2,090,040	103.6050	2,072,097	2,000,000	2,084,009		(6,031)			3.000	2.430	JD	5,000	60,000	05/03/2021	06/01/2030
88339W-AA-4	WILLIAMS COMPANIES INC BASIC		2	2.B			10,659,100	10,500,000	10,577,331		67			3.500	3.459	AO	84,729		12/16/2021	10/15/2051
	3M CO 3 1/8% Due 9/19/2046 MS19		2	1.E	E	105. 4190	17,394,170	16,500,000	15,823,935		17,302			3. 125	3.371	MS	146,094	515,625	10/17/2016	09/19/2046
	3M CO BASIC		2	1.E			11,428,935	10,000,000	9,870,305		2,965			3.625	3.704	AO	76,528	362,500	09/28/2017	10/15/2047
	3M CO BASIC		2	1.E			18, 109, 873	15,000,000	15,573,700		(12,666)			4.000		MS	178,333	600,000	06/06/2019	09/14/2048
88579Y-BG-5	3M CO BASIC		2	1.E	E	109. 1050	16,365,708	15,000,000	15.007.824	L	(969)	L	L	3.375		MS	168.750	506,250	02/22/2019	03/01/2029

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	na-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les .	6	7		Fair Value	10	11			usted Carrvin	n Value			li	nterest		Da	tes
'	_	3	4	5	- ·	'	8	9	10		12	13	14	15	16	17	18	19	20	21	22
		3	4	3	NIAIO		0	9			12	13	14	15	10	17	10	19	20	21	22
					NAIC																
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		_	Г		and		Rate					Current	Other-	_ in							<b>-</b>
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88732J-AJ-7	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	Ť		0.1.0.1	2.C FE	14,917,148		18,863,366	14,400,000	14,784,214	(200.000)	(14,853)	. tooogzou	7 4.40	6.550	6.275		157,200	943.200	10/02/2009	05/01/2037
88732J-BB-3	TIME WARNER CABLE INC BASIC			2	2.0 FE	9,909,920		9,691,085	8,000,000	9,901,433		(8,487)			5.500	3.750		146,667	0.0,200	11/10/2021	09/01/2041
88732J-BD-9	TIME WARNER CABLE INC 4 1/2% Due 9/15/2042 MS15			2	2.C FE	15,656,340		15,218,426	14.000.000	15,649,507		(6,833)			4.500	3.669		185,500		11/10/2021	09/15/2042
887389-E@-9	THE TIMKEN COMPANY THE TIMKEN COMPANY				2.C	13, 108, 700		13,090,297	12,507,000	12,507,000		(0,000)		(930,600)	2.020	2.020		80,003		09/14/2017	09/07/2027
889175-BD-6	TOLEDO EDISON COMPANY 6.15% Due 5/15/2037 MN15				2.A FE	9, 128, 100		13, 116, 178	9,500,000	9,224,568		10,007			6 . 150	6.448		74,654	584,250	08/30/2007	05/15/2037
	TOLL BROTHERS FINANCE CORP 4 7/8% Due 11/15/2025	1	l									•		[			-		, ,		''''
88947E-AR-1	MN15			2	3.A FE	5, 137, 500	110.3270	5,516,354	5,000,000	5,070,328		(17,562)			4.875		MN	31,146	243,750	12/08/2017	11/15/2025
891027-AQ-7	TORCHMARK CORP 3.8% Due 9/15/2022 MS15	ļ			2.A FE	3,530,765		3,574,387	3,500,000	3,502,558		(3,520)			3.800	3.694	MS	39, 161	133,000	09/19/2012	09/15/2022
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES				1.E FE	3,585,001	102.0000	3,594,113	3,523,640	3,581,401		(3,600)			4.340	3.746	JD	5,947	124,501	10/08/2021	12/17/2024
	TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY																				
89147L-E@-5	INFRASTRUCTURE	L			1.A FE	1,999,510	102.0000	1,974,720	1,936,000	1,993,156		(6,354)			4.390	2.642	MS	16,762		10/08/2021	09/27/2023
	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024																				
89147L-F#-2	JJ22				1.A FE	4,904,806	102.0000	4,936,800	4,840,000	4,899,302		(5,503)			4.160	3.532	JJ	88,927	134,229	10/08/2021	01/22/2024
	TORTOISE ENERGY INFRASTRUCTURE 3.99% Due 1/22/2023																				
89147L-F@-4	JJ22				1.A FE	3,226,667	102.0000	3,291,200	3,226,667	3,226,667					3.990	3.990	JJ	56,862	128,744	10/24/2017	01/22/2023
	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due																				
89147L-K#-6	11/20/2023 MN20				1.A FE	1,966,546	102.0000	1,974,720	1,936,000	1,963,706		(2,840)			4.160	3.363		9, 172	53,692	10/08/2021	11/20/2023
891490-AT-1	TOSCO CORP 8 1/8% Due 2/15/2030 FA15				1.G FE	28,750,665		33,010,900	23,500,000	26,040,604		(233,505)			8 . 125	6.393		721,319	1,909,375	03/12/2003	02/15/2030
89236T-JF-3	TOYOTA MOTOR CREDIT CORP BASIC				1.E FE	10,247,600		10,014,650	10,000,000	10,237,108		(10,492)			1.900	1.502		44,861	93,417	09/13/2021	04/06/2028
893574-AB-9	TRANSCONT GAS PIPE CORP BASIC			2	2.A FE	8,551,270		8,354,549	6,500,000			(32,095)			5.400	3.213		132,600	175,500	07/27/2021	08/15/2041
893574-AP-8	TRANSCONT GAS PIPE CORP BASIC			2	2.B FE	3,707,445		3,690,614	3,500,000	3,692,469		(14,976)			3.250	2.498		14,535	113,750	04/14/2021	05/15/2030
893574-AR-4	TRANSCONT GAS PIPE CORP 3.95% Due 05/15/2050 MN15	<b></b>		2	2.B FE	6,960,176		7,862,737	7,000,000	6,961,146		938			3.950	3.983		35,331	276,500	12/22/2020	05/15/2050
893647-BB-2	TRANSDIGM INC			2	4.C FE	4,098,080		4, 110, 489	4,000,000	4,056,958		(37,655)			6.375	5.322		11,333	255,000	11/24/2020	06/15/2026
893647-BP-1	TRANSDIGM INC BASIC			2	4.C FE	7,491,573	99.6970	7,477,299	7,500,000	7,491,854		281			4.625	4.643	JJ	159,948		10/25/2021	01/15/2029
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SENIOR UNSECURED SERIES 2 NOTE				2.0	20,309,440	101 6640	18,299,519	18,000,000	18,126,927		(311,335)			5.890	4.079	MAI	108,965	1,060,200	10/28/2014	05/24/2022
03407#-ND-0	THE TRAVELERS COMPANIES INC 6 1/4% Due 6/15/2037				2.0	20,303,440	101.0040	10,233,313	10,000,000	10, 120,321		(011,000)			5.030	4.079	MIN		1,000,200	10/20/2014	03/ 24/ 2022
89417E-AD-1	JD15				1.F FE	31,489,308	1/13 //360		31,100,000	31,362,097		(13,234)			6.250	6. 154	In.	86,389	1,943,750	10/06/2009	06/15/2037
89417E-AJ-8	THE TRAVELERS COMPANIES INC BASIC				1.F FE	13,656,248		16,800,590	13,200,000	13,621,716		(11,570)			4.600	4.370		253,000		10/17/2018	08/01/2043
00417E NO 0	THE TRAVELERS COMPANIES INC 4.3% Due 8/25/2045					10,000,240	127 . 27 7 0					(11,0/0)				4.070	***************************************	200,000		10/ 11/2010	00/ 01/ 2040
89417E-AK-5	FA25			2	1.F FE	10,947,700	123 6400	13,600,369	11,000,000	10,953,954		1, 101			4.300	4.328	FA	165,550	473,000	08/19/2015	08/25/2045
	THE TRAVELERS COMPANIES INC 3 3/4% Due 5/15/2046																				
89417E-AL-3	MN15			2	1.F FE	9,965,200	115.3980	11,539,762	10,000,000	9, 969, 153		759			3.750	3.769	MN	47,917	375,000	05/05/2016	05/15/2046
89417E-AM-1	THE TRAVELERS COMPANIES INC	<b></b>	l	2	1.F FE	28,744,650		35,958,571	30,000,000	28,828,869	[	25,215			4.000	4.253	MN	103,333	1,200,000	01/29/2019	05/30/2047
89417E-AN-9	THE TRAVELERS COMPANIES INC BASIC	ļ	l	2	1.F FE	9,624,000		12, 147, 144	10,000,000			7, 172			4.050	4.274		128,250	405,000	05/16/2018	03/07/2048
89566E-AK-4	TRISTATE GEN&TRANS ASSN 4 1/4% Due 6/1/2046 JD1			2	1.G FE	18,403,290		20,497,594	18,000,000	18,359,661		(9, 125)			4.250	4.116		63,750	765,000	09/12/2016	06/01/2046
896517-AA-7	TRINITY HEALTH CORP BASIC				1.D FE	15,026,750	108.6400	16,295,965	15,000,000	15,025,507		(578)			3.434	3.424	JD	42,925	515, 100	12/06/2019	12/01/2048
	TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE	1	1	1	1																
89677Y-A@-9	GROWTH BDC				2.B PL	25,000,000		26,847,056	25,000,000	25,000,000					4.500	4.497		318,750	618,750	02/17/2021	03/01/2026
89788M-AB-8	TRUIST FINANCIAL CORP BASIC			2	1.G FE	29,588,390		28,146,690	28,500,000	29,447,089		(107,969)			1.950	1.516		40 , 138	555,750	10/02/2020	06/05/2030
89837L-AB-1	PRINCETON UNIVERSITY 5.7% Due 3/1/2039 MS1				1.A FE	7,904,620		10,102,230	7,000,000	7,672,004		(24,594)			5.700	4.868		133,000	399,000	10/05/2009	03/01/2039
89838L-AG-9	TRUSTEES OF BOSTON COLL BASIC				1.D FE	20,028,560		21,444,604	20,000,000	20,027,201		(529)			3. 129	3.122		312,900	625,800	10/18/2019	07/01/2052
898813-AP-5	TUCSON ELECTRIC POWER CO BASIC	<del> </del>		2	1.G FE	2,587,734		2,815,574	2,700,000	2,639,295		17,493			3.050	3.802		24,248	82,350	12/07/2018	03/15/2025
898813-AQ-3	TUCSON ELECTRIC POWER CO BASIC	·····		2	1.G FE	1,945,065		1,942,060	1,500,000	1,928,353		(10,140)			4.850	3.234		6,063	72,750	04/28/2020	12/01/2048
898813-AR-1	TUCSON ELECTRIC POWER CO BASIC	·		2	1.G FE	17,925,705		18,047,648	15,500,000			(51,399)			4.000	3.180		27,556	620,000	05/11/2020	06/15/2050
90214G-AA-5	2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES .	ł			2.B PL	13,455,179	116./330	15,706,607	13,455,179	13, 455, 179					6.070	6.116	M72D	2,269	816,338	06/20/2014	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES				1 0 0	11,709,094	107 20F0	12,573,765	11,709,094	11,708,166		48			3.850	3.882	MON	1,252	450,740	12/16/2014	05/31/2029
9U2Z0#-AA-3	2015 ESA PROJECT COMPANY LLC 2015 ESA PROJECT				1.D PL	11,709,094	107 . 3830	12,0/3,/65	11,709,094	11,700,100		48			3.830	3.862	MUN	1,252	430,740	12/ 10/2014	03/31/2029
90229*-AA-4	COMPANY LLC				2.B PL	13,861,003	101 0170	14, 126, 670	13,861,003	13,861,003					3.040	3.052	M ISD	1,170	66,718	10/22/2021	06/30/2031
902494-AX-1	TYSON FOODS 3.95% Due 8/15/2024 FA15	t		2	2.B FL 2.B FE	6,237,606		6,488,336	6, 100, 000	6,140,782		(16, 150)			3.950	3.654		91.026	240,950	05/06/2015	08/15/2024
902494-AZ-6	TYSON FOODS 4 7/8% Due 8/15/2034 FA15		l	2	2.B FE	4, 199, 412		5,110,973	4,200,000	4,199,603		22			4.875	4.876		77,350	204,750	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS	I		2	2.B FE	8,150,426		8,725,139	8,100,000			(5.369)			3.550	3.469		23, 164	287,550	01/08/2018	06/02/2027

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		d	'	Dand		Actual	Fair	Fair	Par						Doto		Mhan	Due and			
	5		g	Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When		Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
902494-BH-5	TYSON FOODS BASIC			2	2.B FE	6,4/2,31	0134.5210	8,743,871	6,500,000	6,473,707		453			5.100	5. 128	MS	85,638	331,500	09/25/2018	09/23/2048
902917-AH-6	USA WASTE SERVICES 7% Due 7/15/2028 JJ15				2.A FE	605,32	0 129 . 4610	647,306	500,000	576,447		(9,931)			7.000	4.293		16,139	35,000	12/14/2018	07/15/2028
90312#-AE-0	UNS ELECTRIC SENIOR NOTES SERIES A				1.G	11,000,00	105.4800	11,602,794	11,000,000	11,000,000					3.220	3.220	FA	144,632	354,200	03/26/2015	08/04/2027
000000 AD 6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039				1 0 55	11 440 00	110 0510	10 075 010	11 416 000	11 416 000					4 000	4 000	11	202 045	470 700	06/11/201/	00/00/2020
90363@-AB-6 904764-AU-1	JJ8	·····			1.G FE		0113.6510 0102.3510	12,975,310	11,416,800	11,416,800		6.808			4.080	4.080		223,845	472,733	06/11/2014	09/08/2039
904764-AU-1 904764-AY-3	UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28 UNILEVER CAPITAL CORP BASIC			2	1.E FE 1.E FE		5 106. 1090	511,755	20,500,000	465,514					2.000	3.651 3.747	MNI	4,250 92,478	10,000	12/14/2018	07/28/2026
904764-BC-0	UNILEVER CAPITAL CORP BASIC			2	1.E FE	19,253,80		21,886,316	20,500,000	19,961,331		4,979			3.500	3.747		92,478		02/22/2019	03/05/2027
906548-CJ-9	UNION ELECTRIC COMPANY 3.9% Due 9/15/2042 MS15		1	2	11.E FE		0109.4320	21,576,608	19,000,000	20,540,937		(18,679)			3.500	3.338			429,000	11/16/2021	03/22/2028
906548-CK-6	UNION ELECTRIC COMPANY BASIC			2	1.F FE		0104.6680	8,373,465	8,000,000	7,997,211		1, 151			3.500	3.516		59,111	280,000	07/23/2018	04/15/2024
906548-CL-4	UNION ELECTRIC COMPANY BASIC			2	1.F FE		0111.5060	12,265,697	11,000,000	10,797,218		5,351			3.650	3.770		84,761	401,500	07/27/2017	04/15/2045
906548-CN-0	UNION ELECTRIC COMPANY BASIC			2	1.F FE		5118.2510	19,866,159	16,800,000	17, 106, 571		1,053			4.000	3.873		168,000	622,000	09/21/2021	04/01/2048
906548-CP-5	UNION ELECTRIC COMPANY BASIC			2	1.F FE		0108.7120	5,435,584	5,000,000	4,996,830		381			3.500	3.510		51.528	175,000	03/04/2019	03/15/2029
906548-CT-7	UNION ELECTRIC COMPANY BASIC			2	1.F FE		098.5900	3,943,595	4,000,000	3,945,916		636			2.150	2.299		45,150		11/16/2021	03/15/2032
907818-CF-3	UNION PACIFIC CORP 6 5/8% Due 2/1/2029 FA1		1		2.A FE		2129.8180	15, 188, 658	11,700,000	12, 188, 931		(54,648)			6.625	5.892		322,969	775, 125	08/28/2006	02/01/2029
907818-CU-0	UNION PACIFIC CORP 6 1/4% Due 5/1/2034 MN1				2.A FE		7133.9240	13, 392, 355	10,000,000	9,350,060		27,257			6.250	6.997		104, 167	625,000	12/21/2009	05/01/2034
907818-DK-1	UNION PACIFIC CORP BASIC			2	2.A FE	714,36		707,288	700,000			(4,446)			4. 163	3.504		13,437	29, 141	12/14/2018	07/15/2022
907818-DN-5	UNION PACIFIC CORP BASIC			2	2.A FE		6 102 . 0620	1,428,865	1,400,000	1,386,414		10, 136			2.750	3.527	A0		38,500	12/14/2018	04/15/2023
907818-DP-0	UNION PACIFIC CORP 4 1/4% Due 4/15/2043 A015			2	2.A FE	11,647,37	5 115. 6230	14,452,908	12,500,000	11,778,660		19,203			4.250	4.679	A0	112, 153	531,250	06/10/2015	04/15/2043
907818-DT-2	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1			2	2.A FE	9,887,08	0 124 . 1570	12,415,693	10,000,000	9,903,738		2,380			4.821	4.893	FA	200,875	482, 100	11/27/2013	02/01/2044
907818-DV-7	UNION PACIFIC CORP BASIC			2	2.A FE	6,059,52	0 105. 1480	6,308,907	6,000,000	6,022,654		(10,882)			3.750	3.550	MS	66,250	225,000	06/08/2018	03/15/2024
907818-DZ-8	UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15			2	2.A FE		0117.6420	14, 117, 080	12,000,000	11,643,143		8,822			4. 150	4.355		229,633	498,000	06/10/2015	01/15/2045
907818-EC-8	UNION PACIFIC CORP 3 7/8% Due 2/1/2055 FA1			2	2.A FE		1116.9480	14,508,628	12,406,000	11,109,785		16,849			3.875	4.484		200,305	480,733	01/05/2016	02/01/2055
907818-ED-6	UNION PACIFIC CORP BASIC			2	2.A FE		1106.1880	1,380,439	1,300,000	1,274,961		6,330			3.250	3.825		15,961	42,250	12/14/2018	08/15/2025
907818-EG-9	UNION PACIFIC CORP 4 3/8% Due 11/15/2065 MN15			2	2.A FE		9 121 . 5200	17,741,979	14,600,000	14,912,896		(1, 154)			4.375	4.256		81,618	605,938	09/15/2021	11/15/2065
907818-EJ-3	UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1			2	2.A FE		118.8300	2,970,741	2,500,000	2,470,736		696			4.050	4.127	MS	33,750	101,250	02/25/2016	03/01/2046
907818-EN-4	UNION PACIFIC CORP BASIC			2	2.A FE		3118.3820	32,620,227	27,555,000	28,003,224		(11,533)			4.000	3.894	AO	232,687	1, 102, 200	05/11/2018	04/15/2047
907818-EP-9	UNION PACIFIC CORP BASIC			2	2.A FE		8106.2500	29,856,332	28,100,000	28,549,957		11,258			3.000	2.641		177,967	558,000	11/10/2021	04/15/2027
907818-FB-9	UNION PACIFIC CORP BASIC			2	1.G FE		0110.7870	26,588,975	24,000,000	26,320,767		(119, 199)			3.700	2. 183		296,000	370,000	11/10/2021	03/01/2029
907818-FC-7	UNION PACIFIC CORP BASIC	ļ		2	1.G FE		0124.8490	12,484,921	10,000,000	11,621,904		(37,055)			4.300	3.373		143,333	430,000	01/09/2020	03/01/2049
907818-FK-9	UNION PACIFIC CORP BASIC		1	۷	2.A FE		0107.3960	16, 109, 441	15,000,000	16,669,298		(40,292)			3.250	2.677		197,708	487,500	11/12/2020	02/05/2050
907818-FL-7 907818-FT-0	UNION PACIFIC CORP BASIC			2	1.G FE		5114.3980	571,989	500,000	594,269		(16.510)			3.750	3.003		7,604	18,750	07/16/2020	02/05/2070
907818-F1-0 907818-FV-5	UNION PACIFIC CORP BASIC			2	1.G FE 1.G FE	4U, 18U, 15	0106.4370 0110.6670	39,381,870 19,920,144		40,163,640 17,909,025		(16,510) 645			3.200	2.623			592,000 319,500	11/10/2021 05/17/2021	05/20/2041
501010-FV-3	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED	·	1		i.u rc	11,300,38		13,320,144	10,000,000	11, 909, 025		040			3.000	4 ان.و	mf¥	12,113		03/11/2021	03/ 20/ 200 1
90964*-AG-0	NOTES				2.A PL	12,000,00	0 107 . 3320	12,879,865	12,000,000	12,000,000					3.990	3.990	.ID	13,300	478,800	12/08/2016	12/21/2026
30304 'AU-U	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED					12,000,00	101 .0020	12,013,003	12,000,000	12,000,000						טפפ.ע	<b>J</b> D			12/ 00/ 20 10	12/ 2 1/ 2020
90964*-AH-8	NOTES				2.A PL	3,000,00	0 112. 1510	3,364,530	3,000,000	3,000,000					4.240	4.240	.ID	3,533	127,200	12/08/2016	12/21/2031
910637-8*-9	UNITED ILLUMINATING COMPAN SENIOR NOTES SERIES B		1		1.G		0100.2110	7,014,750	7,000,000	7,000,000		ļ			3.610	3.610		105,994	252,700	01/20/2012	01/31/2022
910637-S0-7	UNITED ILLUMINATING COMPAN SENIOR NOTE SERIES C		1		1.G		0100.2110		4,000,000	4,000,000					3.610	3.610		60,568	144,400	01/20/2012	01/31/2022
0.000, 00 ,	THE UNITED ILLUMINIATING CO THE UNITED							, 000, 10.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									, 100	, 20, 20 12	
910637-U*-6	ILLUMINIATING CO				1.G	6,000,00	111.2640	6,675,815	6,000,000	6,000,000					4.070	4.070	AO	59,015	244,200	10/11/2018	10/04/2028
	THE UNITED ILLUMINATING COMPAN THE UNITED		1				[														
910637-U@-4	ILLUMINATING COMPAN	L			1.G	2,000.00	120.0000	2,400,000	2,000,000	2,000,000					4.520	4.520	JJ	41,684	90,400	01/22/2019	01/15/2049
	UNITED PARCEL SERVICE CL B 6.2% Due 1/15/2038 JJ15																				
911312-AJ-5		L			1.G FE	23,801,99	5 144. 0980	23,055,730	16,000,000	23,631,965		(170,617)			6.200	2.544	JJ	457,422	31,000	07/20/2021	01/15/2038
	UNITED PARCEL SERVICE CL B 4 7/8% Due 11/15/2040	1	1		1				1			]	[ " ]		1						
911312-AN-6	MN15	ļ		2	1.G FE	4,927,85	130.7370	6,536,860	5,000,000	4,943,484		1,775			4.875	4.968	MN	31,146	243,750	11/08/2010	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE CL B BASIC				1.G FE	24,948,00	114.8090	24, 109, 851	21,000,000	24,885,430		(62,570)			3.625	2.479	AO	190,313	380,625	07/20/2021	10/01/2042
1	UNITED PARCEL SERVICE CL B 3.4% Due 11/15/2046								1												
911312-AZ-9	MN15	ļ		2	1.G FE		112.2360	22,447,204	20,000,000	19,747,945		6,264			3.400	3.476		86,889	680,000	10/28/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE CL B BASIC	ļ		2	1.G FE		118.9610	25,219,670	21,200,000	22,590,329		(21,068)			3.750	3.353		101,583	682,500	07/01/2021	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE CL B BASIC	L	.1	2	1.G FE		7 128 . 1900	59,736,586	46,600,000	50,680,863		(42,593)			4.250	3.711	MS	583, 147	1,534,250	10/20/2021	03/15/2049

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Decei	mber 31 of (	Current Ye	ar								
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			r		and		Rate					Current	Other-	in							
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011010		0	'		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>-</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
911312-BS-4	UNITED PARCEL SERVICE CL B BASIC	1		2	1.G FE	51,579,855	113.3650	52,714,845	46,500,000	51,433,172		(118,243)			3.400	2.831	MS	527,000	1,530,000	10/26/2021	09/01/2049
911312-BU-9	UNITED PARCEL SERVICE CL B BASIC	1		2	1.G FE	10,073,500	103.6170	10,361,705	10,000,000	10,059,610		(7,235)			2.500	2.412	MS	83,333	250,000	01/09/2020	09/01/2029
911312-BW-5	UNITED PARCEL SERVICE CL B BASIC	1		2	1.G FE	19,937,055		19,970,095	13,500,000	19,881,418		(55,637)			5.300	2.830	AO	178,875	265,000	11/23/2021	04/01/2050
911312-BX-3	UNITED PARCEL SERVICE CL B BASIC	ļ		2	1.G FE	4,117,876			3,800,000	4, 108, 129		(9,747)			3.900	1.279	AO	37,050		11/30/2021	04/01/2025
91159H-HM-5	US BANCORP BASIC	<b>1</b>	ļ	2	1.F FE	11,392,716		12,386,354	11,700,000	11,523,409		36,935			3.100	3.477		64,480	362,700	04/02/2018	04/27/2026
91159H-HR-4	US BANCORP	. <b>.</b>		2	1.F FE	30,764,828	107.2500	31,316,949	29,200,000	30,696,147		(50,223)			3. 150	2.100		163,520	384,300	11/10/2021	04/27/2027
91159H-HZ-6	US BANCORP BASIC	1		2	1.E FE	3,109,770			3,000,000	3,076,845		(23,096)			1.450	0.659	MN	5,921	43,500	07/23/2020	05/12/2025
91159H-JA-9	US BANCORP BASIC			2	1.F FE	42,639,625	94.2050	41,921,385	44,500,000	42,673,640		34,015			1.375	1.896	JJ	270,245		11/10/2021	07/22/2030
91159H-JB-7	US BANCORP BASIC	1		2	1.F FE	9,869,300	99.7170	9,971,653	10,000,000	9,870,195		895			2.491	2.597	MN	40,133		11/15/2021	11/03/2036
91159J-AA-4	US BANCORP 2.95% Due 7/15/2022 JJ15			2	1.F FE	12,375,042	101.0670	12,532,287	12,400,000	12,401,410		(10,405)			2.950	2.868	JJ	168,674	365,800	12/05/2019	07/15/2022
913017-BJ-7	UNITED TECH CORP CALL @ MAKE WHOLE +15BP	1			2.A FE	4,048,840		5,201,461	4,000,000	4,033,321		(1,682)			5.400	5.312	MN	36,000	216,000	10/23/2009	05/01/2035
913017-BK-4	UNITED TECH CORP CALL @ MAKE WHOLE +15BP				2.A FE	22,404,200		30,396,992	22,000,000	22,281,921		(13,511)			6.050	5.911	JD	110,917	1,331,000	10/06/2009	06/01/2036
913017-BS-7	UNITED TECH CORP 5.7% Due 4/15/2040 A015				2.A FE	2,993,160		4, 167, 051	3,000,000	2,994,934		154			5.700	5.715	AO	36,100	171,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1	1			2.A FE	15,112,985	123.6110	18,541,606	15,000,000	15,097,442		(2,899)			4.500	4.451	JD	56,250	675,000	12/28/2015	06/01/2042
913017-CA-5	UNITED TECH CORP 4.15% Due 5/15/2045 MN15	1			2.A FE	16,919,848		18,000,251	15,400,000	16,908,478		(22,394)			4.150	3.511	MN	81,663	464,800	06/17/2021	05/15/2045
913017-CX-5	UNITED TECH CORP BASIC	1		2	2.A FE	42,633,740		47,312,009	36,950,000	42,351,865		(127,002)			4.625	3.728	MN	213,617	1,708,938	10/17/2019	11/16/2048
913017-CY-3	UNITED TECH CORP BASIC	1		2	2.A FE	169,061	111.9070	167,860	150,000	164,704		(2,015)			4. 125	2.510	MN	773	6, 188	10/17/2019	11/16/2028
91324P-AR-3	UNITED HEALTHCARE CALL @ MAKE WHOLE +25BP				1.G FE	6,254,105		8,957,029	6,500,000	6, 329, 125		7,407			5.800	6.079		111,006	377,000	04/12/2007	03/15/2036
91324P-AX-0	UNITED HEALTHCARE 6 1/2% Due 6/15/2037 JD15				1.G FE	32,504,412			30,745,000	32,112,611		(63,287)			6.500	6.020	JD	88,819	1,998,425	06/18/2014	06/15/2037
91324P-BK-7	UNITED HEALTHCARE 6 7/8% Due 2/15/2038 FA15	I			1.G FE	11,051,743		16,291,876	10,615,000	10,950,765		(12,025)			6.875	6.549	FA	275,695	729,781	04/21/2010	02/15/2038
91324P-CA-8	UNITED HEALTHCARE 3.95% Due 10/15/2042 A015	1		2	1.G FE	30,880,395			29,500,000	30,962,852		3,041			3.950	3.579	AO	245,997	790,000	11/10/2021	10/15/2042
91324P-CD-2	UNITED HEALTHCARE 4 1/4% Due 3/15/2043 MS15	1		2	.l1.G FE			32,726,549	27,000,000	26,822,955		4,882			4.250	4.297	MS	337.875	1, 147, 500	02/22/2016	03/15/2043
91324P-CP-5	UNITED HEALTHCARE 3 3/4% Due 7/15/2025 JJ15				1.G FE	2,991,870		3,254,548	3,000,000	2,996,755					3.750	3.783		51,875	112,500	07/20/2015	07/15/2025
91324P-CR-1	UNITED HEALTHCARE 4 3/4% Due 7/15/2045 JJ15	1			1.G FE	26,948,890		32,714,571	25,000,000	26,740,301		(43,293)			4.750	4.274		547,569	1, 187,500	06/21/2017	07/15/2045
91324P-CZ-3	UNITED HEALTHCARE BASIC			2	1.G FE		122.4050	27,051,528	22,100,000	23,644,279		(36,929)			4.250	3.812		198,286	939,250	08/09/2017	04/15/2047
91324P-DE-9	UNITED HEALTHCARE BASIC	<u>.</u>			1.F FE	22,586,610	106.9020	22,449,348	21,000,000	22,294,885		(216,257)			2.950	1.801	AO	130,783	619,500	06/30/2020	10/15/2027
91324P-DF-6	UNITED HEALTHCARE BASIC			2	1.G FE	9,872,400	114. 9570	11,495,691	10,000,000	9,882,535		2,637			3.750	3.822	AO	79, 167	375,000	01/30/2018	10/15/2047
91324P-DQ-2	UNITED HEALTHCARE BASIC			2	1.G FE	21, 128, 620	127 . 8390	25,567,847	20,000,000	21,067,766		(22,228)			4.450	4.116	JD	39,556		02/21/2019	12/15/2048
91324P-DU-3	UNITED HEALTHCARE BASIC			2	1.G FE	20,930,900		23,087,556	20,000,000	20,892,358		(20,538)			3.700	3.441	FA	279,556	740,000	01/21/2020	08/15/2049
91324P-DV-1	UNITED HEALTHCARE BASIC			2	1.G FE	12,322,540		14,376,480	12,000,000	12,313,787		(3,926)			3.875	3.743	FA	175,667	465,000	08/14/2019	08/15/2059
91324P-EA-6	UNITED HEALTHCARE BASIC			2	1.F FE	4,867,250	. 103.5500	5, 177, 478	5,000,000	4,869,950		1,689			3. 125	3.244	MN	19,965	156,250	05/13/2020	05/15/2060
91324P-EE-8	UNITED HEALTHCARE BASIC			2	1.F FE	2,067,790	104.4250	2,088,505	2,000,000	2,067,057		(733)			3.050	2.816		7,794	29,822	09/15/2021	05/15/2041
91324P-EF-5	UNITED HEALTHCARE BASIC			2	1.F FE	37,889,360	. 108 . 2960	40,069,466	37,000,000	37,880,980		(8,380)			3.250	3.122		153,653	587,889	09/15/2021	05/15/2051
913259-A#-4	UNITIL CORPORATION UNITIL CORPORATION	ļ			2.B	12,000,000		12,754,354	12,000,000	12,000,000					3.430	3.430	JD	14,863	411,600	12/23/2019	12/18/2029
914906-AS-1	UNIVISION COMMUNICATIONS INC BASIC	ļ		2	4.B FE	892,500	100.9990	1,009,987	1,000,000			20,412			5. 125	7.877	FA	19,361	51,250	05/12/2020	02/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC			2	4.B FE	5,344,000	. 107 . 6520	5,382,599	5,000,000	5, 272, 149		(69,303)			6.625	4.579	JD	27,604	331,250	04/14/2021	06/01/2027
	UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN		1																		
91606*-AA-5	ENERGY RESOURCE	ļ			2.B YE	20,000,000	. 105 . 6580	21,131,538	20,000,000	20,000,000					3.260	3.260		222,767	652,000	09/05/2019	08/28/2029
918204-BA-5	VF CORP BASIC	ļ		2	2.A FE	7,817,880	102.8160	7,711,218	7,500,000	7,716,358		(64,963)			2.400	1.481	AO	34,000	180,000	06/12/2020	04/23/2025
918204-BB-3	VF CORP BASIC			. 2	2.A FE	21,035,000	104. 6390	20,927,854	20,000,000	20,808,383		(147,920)			2.800	1.970	AO	105,778	560,000	06/24/2020	04/23/2027
	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035		1																		
91845#-AA-2	Mo-15	<b></b>			2.A	20,962,007	106.9620	22,026,026	20,592,329	20,951,600		(10,408)			3.810	3.573	MON	34,870	627,839	08/04/2021	05/15/2035
	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15																				
91854*-AA-4		ļ			2.A	22,784,751	105. 9020	24, 129, 432	22,784,751	22,784,751					3.620	3.647	MON	36,658	824,808	06/21/2016	08/15/2036
	PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021		1																		
91862*-AA-4	LEASE FINANCE	<b></b>			1.G Z	8,655,502			8,655,502	8,655,502					2.900	2.917		11, 156	24,404	06/21/2021	02/15/2043
91913Y-AL-4	VALERO ENERGY CORP. 6 5/8% Due 6/15/2037 JD15	<b></b>			2.B FE	14,274,460		19,341,399	14,300,000	14,274,798		435			6.625	6.640		42, 106	947,375	01/05/2011	06/15/2037
91913Y-AU-4	VALERO ENERGY CORP. BASIC	ļ		2	2.B FE	1,894,985			1,750,000	1,860,367		(23,504)			3.400	1.917		17,519	59,500	10/07/2020	09/15/2026
91913Y-AW-0	VALERO ENERGY CORP. BASIC			2	2.B FE	3,011,840		2,944,314	2,700,000	2,973,726		(35,435)			4.000	2.417		27,000	108,000	12/02/2020	04/01/2029
91913Y-AY-6	VALERO ENERGY CORP. BASIC	ļ		2	2.B FE	5,582,450		5,713,853	5,500,000	5,576,485		(6,358)			2.850	2.389		33,092	135,375	09/15/2021	04/15/2025
91913Y-BD-1	VALERO ENERGY CORP. BASIC	ļ		2	2.B FE	12,459,250		12,436,610	12,500,000	12,459,318		68			3.650	3.668		40,556		11/18/2021	12/01/2051
92203#-AW-8	VANGUARD GROUP INC VANGUARD GROUP INC				1.G	7,000,000			7,000,000	7,000,000					2.670	2.670		66,973	188,458	07/30/2020	08/22/2040
92203#-AX-6	VANGUARD GROUP INC VANGUARD GROUP INC	.L	1	. 1	1.G	7,000,000	94.5450	6,618,125	7,000,000	7,000,000					3.050	3.050	FA	76,504	215,279	07/30/2020	08/22/2050

# **SCHEDULE D - PART 1**

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CUSIP	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate W	/hen	Due and	Received		Maturity
Identification	Description e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of P	Paid	Accrued	During Year	Acquired	Date
92343V-BE-3	VERIZON COMMUNICATIONS 4 3/4% Due 11/1/2041 MN1			2.A FE	9,575,145		11,755,751	9,500,000	9,563,303		(1,900)			4.750	4.698 MN		75,208	451,250	06/16/2014	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1		. 2	2.A FE	25,026,640		28,996,487	26,000,000	25,355,328		35,529			3.850	3.970 MN .		166,833		07/27/2021	11/01/2042
92343V-DD-3	VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15		. 2	2.A FE	282,453	104.1680	312,503	300,000	289,997		1,966			2.625	3.411 FA .		2,975	7,875	12/18/2017	08/15/2026
92343V-DV-3	VERIZON COMMUNICATIONS			2.A FE	10,550,885		14,071,853	10,000,000	10,510,390		(9,778)			5.500	5.136 MS .		160,417	550,000	02/09/2018	03/16/2047
92343V-EA-8	VERIZON COMMUNICATIONS BASIC			2.A FE	18,400,035		20,853,577	17,700,000	18,259,510		(36,849)			4.500	4.154 FA .		311,963	796,500	11/28/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS BASIC			2.A FE	29,726,877		31,048,864	27,300,000	29, 186, 556		(226,608)			4.329	3.172 MS .		328,283	1, 116, 882	11/16/2021	09/21/2028
92343V-FE-9	VERIZON COMMUNICATIONS BASIC		. 2	2.A FE	2,990,790	105.7020	3, 171,050	3,000,000	2,992,228		815			3. 150	3.186 MS .		25,988	94,500	03/17/2020	03/22/2030
0004014 5	VERIZON COMMUNICATIONS 2.987% Due 10/30/2056 AO 30	1		1		04													00/45::	40 (05 :
92343V-FW-9			. 2	2.A FE	29,041,328	94.8390	26,782,424	28,240,000	29,032,382		(8,945)			2.987	2.858 AO .		142,931	421,764	09/15/2021	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS BASIC		. 2	2.A FE	22,798,496	107.7580	24,137,688	22,400,000	22,793,819		(4,677)			3.550	3.453 MS .		218,680	397,600	04/29/2021	03/22/2051
92344G-AM-8	VERIZON COMMUNICATIONS CALL @ MAKE WHOLE +35 BP			2.A FE	4,621,340	143.4240	5,736,977	4,000,000	4, 330, 341		(26,614)			7.750	6.514 JD .		25,833	310,000	05/03/2004	12/01/2030
92346L-AE-3	VERITAS US INC/BERMUDA L BASIC		.  2	4.C FE	2,078,000		2,076,121	2,000,000	2,071,999		(6,001)			7.500	5.212 MS .		50,000	050 405	11/04/2021	09/01/2025
925524-AX-8	VIACOM INC 6 7/8% Due 4/30/2036 A031			2.B FE	10,882,980		13,603,229	9,500,000	10,559,473		(49,237)			6.875	5.701 A0 .		110,668	653, 125	08/08/2014	04/30/2036
92553P-AP-7 92553P-BB-7	VIACOM INC 4 3/8% Due 3/15/2043 MS15 VIACOM INC 3.45% Due 10/4/2026 A04		2	2.B FE 2.B FE	6,927,676			7,600,000 3,000,000	6,987,271 2,962,783		15,671			4.375	4.992 MS . 3.737 AO .		97,903	332,500	12/14/2020	03/15/2043
92553P-BB-7 92556H-AC-1	VIACOMING 3.45% Due 10/4/2026 A04VIACOMCBS INC BASIC		. 2	2.B FE	2,945,340	105.5610	3, 166, 815		2,962,783		(359,305)			4.950	3.737 AU .		25,013		10/26/2020	05/19/2026
92556H-AD-9	VIACOMOBS INC BASIC		. 2	2.B FE		127.0180			4, 151, 604		(43,653)			4.950	3.863 MN .			4,880,700	02/04/2020	05/19/2030
927804-FA-7	VIRGINIA ELECTRIC POWER 6% Due 1/15/2036 JJ15		-	2.B FE				7.100.000	4, 151, 604		(43,653)			6.000	2.479 MN .		196.433	426,000	02/04/2021	05/ 19/2032
927804-FB-5	VIRGINIA ELECTRIC POWER 6% Due 5/15/2036 3315	-		2.A FE	7, 140, 172		9,680,608	7,100,000	7, 127, 592		(21, 169)			6.000	5.298 MN		53.667		10/01/2009	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC POWER 6.35% Due 3/13/2037 MN31			2.A FE	7,700,394		10,736,779	7,500,000	7,679,365		(21, 169)			6.350	6.112 MN .		41,010	476,250	04/16/2009	11/30/2037
927804-FQ-2	VIRGINIA ELECTRIC POWER 3.45% Due 2/15/2024 FA15		2	2.A FE	9,381,012		9,797,241	9,400,000	9,395,432		2,040			3.450	3.474 FA .		122,513	324,300	02/04/2014	02/15/2024
927804-FU-3	VIRGINIA ELECTRIC POWER BASIC	1	2	2.A FE	5,481,200		5.283.359	5,000,000	5,420,712		(60,488)			3. 150	0.887 JJ .		72.625	78,750	06/09/2021	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC POWER BASIC		2	2.A FE	1,321,250		1,477,635	1,400,000	1,348,789		9,406			2.950	3.779 MN .		5,277	41,300	12/14/2018	11/15/2026
927804-FW-9	VIRGINIA ELECTRIC POWER 4% Due 11/15/2046 MN15		2	2.A FE	39,980,190		43,633,804	37,500,000	39,819,707		(61,621)			4.000	3.608 MN .		191,667	1,500,000	10/03/2019	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC POWER BASIC		2	2.A FE	15,472,089		17,449,437	15,400,000	15,466,543		(1,616)			3.800	3.773 MS .		172,309	585,200	01/16/2018	09/15/2047
927804-FZ-2	VIRGINIA ELECTRIC POWER BASIC		2	2.A FE	14,937,900	. 109.5740		15,000,000	14,958,453		5,773			3.800	3.850 AO		142,500	570,000	05/10/2018	04/01/2028
927804-GC-2	VIRGINIA ELECTRIC POWER BASIC		. 2	2.A FE	29,943,300	107 . 1530	32,145,809	30,000,000	29,945,598		1, 171			3.300	3.310 JD .		82,500	990,000	11/20/2019	12/01/2049
927804-GF-5	VIRGINIA ELECTRIC POWER BASIC		. 2	1.F FE	2,513,654	101.2590	2,480,839	2,450,000	2,513,599		(55)			2.950	2.819 MN .		7,830		12/20/2021	11/15/2051
	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030	1		1																
92783#-AA-4	MJSD30			1.F PL	7,815,276		8,483,650		7,815,276					3.930	3.949 MJSD	D	853	307,140	07/23/2014	06/30/2030
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14		. 2	1.D FE	8,926,388	106.7320	8,751,985	8,200,000			(71,992)			3. 150	0.948 JD .		12, 198	211,050	11/10/2021	12/14/2025
92826C-AE-2	Visa Lnd Dev(Visa Int) BASIC		. 2	1.D FE	1,329,810		1, 197, 278	1,000,000	1,301,198		(19,850)			4.150	1.645 JD .		1,960	41,500	07/16/2020	12/14/2035
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14		. 2	1.D FE	42,044,904		45,812,345	36,400,000	41,688,080		(146,644)			4.300	3.371 JD .		73,912	1,532,950	09/21/2021	12/14/2045
92826C-AJ-1	Visa Lnd Dev(Visa Int) BASIC		. 2	1.D FE	20 , 554 , 148		21,647,403	18,600,000	20,470,595		(53,029)			3.650	3.053 MS .		199,898	678,900	06/22/2020	09/15/2047
92826C-AL-6	Visa Lnd Dev(Visa Int) BASIC		. 2	1.D FE	15,709,800		15,244,973	15,000,000	15,554,936		(104,565)			1.900	1.154 AO .		60, 167	285,000	07/01/2020	04/15/2027
92826C-AM-4	Visa Lnd Dev(Visa Int) BASIC		. 2	1.D FE	2,501,425		2,527,313	2,500,000	2,501,323		(102)			2.050	2.043 AO .		10,819	51,250	04/05/2021	04/15/2030
92826C-AQ-5	Visa Lnd Dev(Visa Int) BASIC		.  2	1.D FE	21,810,945	8/.9110	21,538,255	24,500,000	21,837,126		26, 181			2.000	2.536 FA .		185, 111	190,000	12/06/2021	08/15/2050
000445 ** 7	VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE	1		0.5.7	40.000.000	00 0450	0 001 :	, a aaa a	40.000.000						0 674 -		47.00		40 (00 (000)	00 (45 (000)
92841E-AA-7	PLC			2.B Z	10,000,000	98.3150	9,831,457	10,000,000	10,000,000		<b>}</b>			3.875	3.871 FA .		47,361		10/29/2021	08/15/2031
92841F-AA-4	VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE	1		3.B Z	0 260 000	102.2610	9.573.647	9.362.000	9.362.000					6.250	6 220 -		71.515		10/29/2021	08/15/2030
92841F-AA-4 928563-AL-9	PLC		2	3.B Z 2.C FE	9,362,000 35,251,390		9,5/3,64/		9,362,000		3,440			6.250	6.238 FA . 2.442 FA .				10/29/2021	08/15/2030
928563-AL-9 929089-AC-4	VOYA FINANCIAL INC BASIC		-	2.0 FE	35,251,390	125.3440	35,384,902		35,254,830		(16,677)			4.800	2.442 FA .		5,760	129,600	12/16/2021	08/15/2031
929089-AC-4 92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS		2	2.B FE		125.3440					(16,677)			4.800	3.367 JD .		1,063,327	2,717,050	09/15/2020	06/ 15/2046
92940P-AD-6 92940P-AG-9	WESTROCK CO 4.9% Due 03/15/2029 WS		2	2.B FE			412.524	400,000			(704,795)			3.000	2.653 JD			2,717,050	06/18/2020	06/15/2033
929566-AL-1	WABASH NATIONAL CORP BASIC		2	4.B FE	5,887,698		6,002,211	5,950,000	5,889,044		1.346			4.500	2.633 3D .		63,219	12,000	10/27/2021	10/15/2028
931142-CB-7	WAL-MART STORES 5 1/4% Due 9/1/2035 MS1	1	-  -		31,865,298		44,507,801	32,700,000	32,109,789		17.803			5.250	5.407 MS .			1,716,750	02/27/2012	09/01/2035
931142-CK-7	WAL-MART STORES 6 1/2% Due 8/15/2037 FA15	1		1.0 FE	12, 166, 615		14,963,468	9,700,000	11,770,797		(64,059)			6.500	4.521 FA .			533,000	09/15/2021	08/15/2037
931142-CM-3	WAL-MART STORES 6.2% Due 4/15/2038 A015	1		1.0 FE	11,465,560		17, 108, 171	11.236.000	11,410,076		(6, 160)			6.200	6.049 AO		147.067	696,632	05/27/2009	04/15/2038
931142-DG-5	WAL-MART STORES 4% Due 4/11/2043 A011		2	1.C FE	15,803,421		17.973.477	14.700.000	15,656,309		(30,677)			4.000	3.554 AO .		130.667	588,000	11/01/2016	04/11/2043
931142-EC-3	WAL-MART STORES BASIC		2	1.0 FE	9,869,900		12,704,155	10,000,000	9,878,250		2,498			4.050	4. 126 JD		3,375	405,000	06/20/2018	06/29/2048
931142-EK-5	WAL-MART STORES BASIC		. 2	1.C FE	2,513,875		2,602,204	2,500,000	2,504,639		(3, 148)			3.400	3.265 JD .		1, 181	85,000	12/14/2018	06/26/2023
931142-EM-1	WAL-MART STORES BASIC		. 2	1.C FE	5,504,600		5,360,563	5,000,000	5,449,406		(55, 194)			3.050	0.938 JJ		73.285		06/10/2021	07/08/2026

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
931142-EV-1	WAL-MART STORES BASIC	е	111	Ollai	1.0 FE	66,971,380			65,700,000	66,963,718	(Decrease)	(7,662)		value	2.650			478.789	During real	09/24/2021	09/22/2051
93884P-DW-7	WASHINGTON GAS LIGHT CO BASIC	·····		2	1.G FE	13,073,230		14,250,682	12,500,000	13,050,780						3.516	MS	139,714	474 500	05/06/2020	09/22/2031
94106L-BK-4	WASTE MANAGEMENT INC BASIC	†	1	2	2.A FE	12,221,550	126 2120		12,500,000	13,050,780		(15,225)			3.796 4.150	3.516		210,497	474,500 456,500	07/08/2020	09/15/2046
94106L-BL-2	WASTE MANAGEMENT INC BASIC	†	1	2	2.A FE	11,281,270			11,500,000	11, 292, 345					0.750	1.229		11.021	43, 125	10/13/2021	11/15/2025
94106L-BM-0	WASTE MANAGEMENT INC BASIC	Ī	]	2	2.A FE	29,483,874		29,508,248	31,000,000	29,505,083		20,883			2.500	2.740		99,028	597,639	06/23/2021	11/15/2050
94106L-BN-8	WASTE MANAGEMENT INC BASIC	I	]	2	2.A FE	14,906,850		14,302,653	15,000,000	14,920,473		12,222			1.150	1.239		50,792	142,792	11/16/2020	03/15/2028
94106L-BP-3	WASTE MANAGEMENT INC BASIC	1		2	2.A FE	12,321,700		12,240,864	13,000,000	12,329,502		7,734			1.500	2.119		57,417	12,417	12/07/2021	03/15/2031
941848-F*-9	WATERS CORPORATION WATERS CORPORATION	ļ			2.B	12,000,000	. 106 . 6680	12,800,155	12,000,000	12,000,000					3.530	3.530	MS	128,257	423,600	09/19/2019	09/12/2029
94403*-BA-3	WAWA, INC 3.64% Due 10/17/2023 A017	ļ	.		2.B PL	9,000,000		9,292,640	9,000,000	9,000,000					3.640	3.640		67,340	327,600	06/17/2013	10/17/2023
948741-AH-6	WEINGARTEN REALTY INVESTORS BASIC	ļ	.	2	2.A FE	1,088,219	101.3370	1, 114, 706	1,100,000	1,097,477		3, 129			3.375	3.676	MS	10,931	37, 125	12/07/2018	10/15/2022
	WEINGARTEN REALTY INVESTORS 3 1/2% Due 4/15/2023																				
948741-AJ-2	A015			2	2.A FE		102.5840	8,822,235	8,600,000	8,569,801		22,467			3.500	3.782		63,544	301,000	06/06/2013	04/15/2023
94973V-AN-7	WELLPOINT INC 6 3/8% Due 6/15/2037 JD15	·			2.B FE	4,899,020		6,946,131	4,900,000	4,899,528		18			6.375	6.376		13,883	312,375	01/10/2008	06/15/2037
94973V-AY-3 94973V-BK-2	WELLPOINT INC 4 5/8% Due 5/15/2042 MN15 WELLPOINT INC 4.65% Due 8/15/2044 FA15	·		2	2.B FE 2.B FE	14,070,903		14,569,681	11,700,000 5,800,000			(45,692)			4.625	3.280		69, 144 101, 887	270,563	06/02/2021	05/15/2042
949746-RF-0	WELLS FARGO & CO 5.606% Due 1/15/2044 JJ15			2	2.B FE	7,000,020 7,000,020						(20,442)			5.606	4.820			134,850 504,540	06/01/2021 06/16/2014	08/ 15/2044
949746-SK-8	WELLS FARGO & CO 3.000% bde 1/13/2044 3313			2	2.B FE	6,807,710		7,008,379	7,000,000	6,953,669		41,948			3.069	3.710		93,690	214,830	06/08/2018	01/13/2044
94974B-FJ-4	WELLS FARGO & COMPANY 3.45% Due 2/13/2023 FA13				2.B FE	9,777,619		10.592.797	10,300,000	10,228,166		61.669			3.450	4.096		136,218	355,350	08/08/2013	02/13/2023
94974B-FP-0	WELLS FARGO & COMPANY 5 3/8% Due 11/2/2043 MN2	1			2.B FE	9,314,585		12,215,167	9,300,000	9,312,609		(300)			5.375	5.364		81.924	499,875	10/21/2013	11/02/2043
94974B-GK-0	WELLS FARGO & COMPANY BASIC				2.A FE			343,699	300,000			(1,372)			3.900	2.970		1,950	11,700	06/08/2020	05/01/2045
94974B-GQ-7	WELLS FARGO & COMPANY 4.9% Due 11/17/2045 MN17				2.B FE	40,501,350			40,000,000	40,456,800		(10,427)			4.900	4.818	MN	239,556	1,960,000	02/15/2017	11/17/2045
94974B-GU-8	WELLS FARGO & COMPANY 4 3/4% Due 12/7/2046 JD7				2.B FE	33,332,803	124.3820	39,802,342	32,000,000	33,231,093		(27,249)			4.750	4.489	JD	101,333	1,520,000	08/09/2018	12/07/2046
95000U-2A-0	WELLS FARGO & COMPANY	ļ		2	2.A FE	17,945,510		19,893,760	18,500,000	18 , 122 , 026		51,044			3.584	3.949		71,829	663,040	08/09/2018	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY BASIC			2	2.A FE	7,471,537			7,050,000	7 , 413 , 130		(35,905)			4 . 150	3.285	JJ	127,595	250,038	05/03/2021	01/24/2029
95000U-2G-7	WELLS FARGO & COMPANY BASIC			2	2.A FE	1,357,613		1,299,583	1,250,000	1,342,033		(10,820)			2.879	1.864	AO	6,098	35,988	07/16/2020	10/30/2030
95000U-2K-8 95000U-2N-2	WELLS FARGO & COMPANY BASIC	·		2	1.E FE 2.A FE	20,601,640		20,330,689	20,000,000	20,407,413		(127,026)			2.164	1.491	FA	168,311	432,800	06/16/2020	02/11/2026
95081Q-AN-4	WESCO DISTRIBUTION INC BASIC			2	2.A FE	10,000,000		10, 188, 921	10,000,000 3,500,000	3,548,127		(17.608)			2.188 7.125	6.509	AU	11.083	218,800 249,375	04/23/2020 06/01/2020	04/30/2026
95081Q-AP-9	WESCO DISTRIBUTION INC BASIC			2	3.0 FE	3,187,440		3,700,630	3,000,000	3, 136, 086		(17,000)			7.123	5.460	JD	9,667	249,575	10/30/2020	06/15/2028
95709T-AM-2	WESTAR ENERGY INC 4 1/4% Due 12/1/2045 JD1			2	1.F FE	15, 154, 577			14,370,000	15,076,179		(18,410)			4.250	3.925	.ID	50,894	610,725	02/11/2019	12/01/2045
95709T-AP-5	WESTAR ENERGY INC BASIC			2	1.F FE	6,734,840		7,067,561	6.700.000	6.719.901		(3,598)			3.100	3.036		51.925	207,700	07/14/2017	04/01/2027
957576-AA-9	WESTERN & SOUTHERN FIN 5 3/4% Due 7/15/2033 JJ15				1.F FE	15,369,895		20,119,411	15,500,000			4,149			5.750	5.805		410,965	891,250	08/28/2013	07/15/2033
960413-AT-9	WESTLAKE CHEMICAL CORP BASIC	ļ		2	2.B FE	1,083,200	. 107 . 3270	1,073,271	1,000,000	1,063,441		(13,719)			3.600	2.075		13,600	36,000	07/16/2020	08/15/2026
960413-AU-6	WESTLAKE CHEMICAL CORP BASIC	ļ	.	2	2.B FE	1,224,576			1,200,000	1,222,657		(522)			4.375	4.250	MN	6,708	52,500	01/09/2018	11/15/2047
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS	<b></b>		2	2.B FE	17,603,745		18 , 727 , 593	17,550,000	17,593,054		(14,939)			3.750		MS	193,781	658 , 125	06/03/2020	03/15/2025
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTES	ł			2.B PL	6,755,416		7, 180, 442	6,755,416	6,755,416					4.310	4.335		809	291, 158	12/04/2014	12/18/2024
96316#-AB-9	AEP WHEELING POWER COMPANY SENIOR NOTES BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES	····			1.G	15,000,000	100.9520	15, 142,733	15,000,000	15,000,000					3.360	3.360	JD	42,000	504,000	05/08/2015	06/01/2022
96928*-FP-7	DEUNNELL INDUSTRIAL UNAMPATON SENTUR SECURED NOTES	1		1	2.C	22,594,079	05 5040	20,937,787	21,916,509	22,381,899		(75,489)			4.470	4 100	MON	43,541	000 040	07/09/2015	01/15/2025
96928*-FP-7 969457-BW-9	WILLIAMS COMPANIES	†	1	2	2.0 2.B FE							(75,489)			4.470	4. 166 3.347		43,541		04/29/2015	01/15/2035
969457-BX-7	WILLIAMS COMPANIES BASIC	†	1	2	2.B FE				16,400,000	17,877,887		(34,464)			4.550	2.338		73.344		03/25/2021	11/15/2030
969457-BY-5	WILLIAMS COMPANIES BASIC	L	1	2	2.B FE		99.7040	5,982,258	6,000,000	6,057,097		(1,283)			2.600	2.481		45,933		10/05/2021	03/15/2031
96949L-AC-9	WILLIAMS PARTNERS LP BASIC	I	]	2	2.B FE		123.4470		10,000,000	11,390,422	[	(26,478)			5.100	4. 160	MS	150 , 167	255,000	03/25/2021	09/15/2045
96949L-AD-7	WILLIAMS PARTNERS LP	ļ			2.B FE	12,721,768		12,749,230	11,800,000	12,670,034		(44,592)			3.750	2.288	JD	19,667	292,500	09/21/2021	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP BASIC	ļ		2	2.B FE	39,348,522		46,016,095	37,800,000	39,331,618		(38,946)			4.850	4.559	MS	611,100	1,833,300	12/22/2020	03/01/2048
96950F-AJ-3	WILLIAMS PARTNERS LP	ļ	.	2	2.B FE	5,039,100		5,047,697	5,000,000	5,003,277		(8, 199)			3.350	3.180		63,278	167,500	05/04/2017	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15	ļ		2	2.B FE	6,627,070		6,852,465	6,500,000	6,534,427		(20,330)			4.500	4. 157		37,375	292,500	01/31/2017	11/15/2023
96950F-AN-4	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4	<u> </u>		2	2.B FE	34,532,413		44,389,821	35,770,000	34,643,054		21,432			5.400	5.641		627,764	1,931,580	09/28/2017	03/04/2044
970648-AJ-0 970648-AK-7	WILLIS NORTH AMERICA INC BASIC	····		2	2.B FE 2.B FE	6,893,682 53,300,782		6,467,089 49.567,748	6,300,000 45,600,000			(64,828)			2.950 3.875	1.761		54,723 520,283	185,850	12/09/2020	09/15/2029
970648-AK-7 97651#-AF-1	WINWHOLESALE INC. SENIOR UNSECURED NOTE	····	1	٠	2.B FE							( 1/0, 108)			3.875	4.020		520,283	1,767,000	05/19/2015	09/15/2049
97651#-AG-9	WINWHOLESALE INC. SENIOR UNSECURED NOTES	ļ	1		2.C	10,000,000		10,629,245	10,000,000	10,000,000					4.020	4.020		146,283	412,000	05/19/2015	08/20/2027
97665#-AA-6	WISCONSIN ENERGY CAP CORP MED TERM NTS	1	1		2.A FE	2,563,350			3,000,000	2,791,021		21.638			6.940	8.283		17,350	208,200	09/20/2000	12/01/2028

# **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
070050 BW 7	WISCONSIN ELECTRIC POWER 5 5/8% Due 5/15/2033 MN15					7 400 750	100 5000	0 005 540	7 000 000	7 004 457		(40.474)				5 407		50.040	200 752	10 (00 (0000	05/45/0000
976656-BW-7	WICCOMPINITIFOTDIC DOWED DAGLO				1.G FE 1.G FE	7,463,750		8,995,542	7,000,000	7,291,457		(18,474)			5.625	5. 137		50,313	393,750	10/02/2009	05/15/2033
976656-CE-6 976656-CJ-5	WISCONSIN ELECTRIC POWER BASIC	+		2	1.G FE	10,859,307	108 . 3350	8,937,608 12,334,798	8,250,000 10,400,000	7,639,477		17,926			3.650	4.184		13,383 19.876	301,125	03/14/2019	12/15/2042
976656-CK-2	WISCONSIN ELECTRIC POWER 4.3% Due 12/13/2045 3D13 .	†		2	11.0 FE	19,876,870		24,496,231	20,000,000	19,884,166					4.300	4.030		181,556	860,000	10/18/2018	10/15/2048
976656-CM-8	WISCONSIN ELECTRIC POWER BASIC	1		2	1.F FE		98.1740	5,890,462	6,000,000	6,077,562		(3,378)			1.700	1.484		4.533	51,000	09/14/2021	06/15/2028
976826-BK-2	WISCONSIN POWER & LIGHT 4.1% Due 10/15/2044 A015			2	1.G FE		115.6020	9,826,176	8,500,000	8,303,201		4,860			4.100	4.258		73,572	348,500	11/06/2018	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT BASIC	ļ		2	1.G FE	6,688,600	105.2170	7,365,208	7,000,000	6,783,191		33,075			3.050	3.648	AO	45,072	213,500	01/16/2019	10/15/2027
976843-BH-4	WISCONSIN PUBLIC SERVICE 3.671% Due 12/1/2042 JD1.				1.F FE	4,717,180		5,359,292	4,800,000	4,727,496		2, 194			3.671	3.775	JD	14,684	176,208	12/14/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1 .			2	1.F FE	12,291,560		14,065,858	11,000,000	12, 145, 364		(31, 121)			4.752	4.040	MN	87,120	522,720	11/21/2016	11/01/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE BASIC			2	1.F FE		107 . 5240	7,634,229	7,100,000	7,541,480		(8,942)			3.300	2.962		78, 100	184,800	10/15/2021	09/01/2049
976843-BN-1	WISCONSIN PUBLIC SERVICE BASIC			2	1.F FE	9,9/3,800	98.8460	9,884,563	10,000,000	9,973,862		62			2.850	2.863	JD	34,042		11/12/2021	12/01/2051
97786#-AK-8	WOLSELEY CAPITAL INC SERIES J GUARANTEED SENTOR				2.A FE	25,000,000	105 2040	26,326,013	25.000.000	25,000,000					3.730	3.730	ис	310,833	932,500	06/04/2015	09/01/2025
97786#-AN-2	WOLSELEY CAPITAL INC WOLSELEY CAPITAL INC	+			2.A FE		103. 3040	6,236,211	6,000,000	6,000,000					3.440	3.730		17,773		12/21/2017	11/30/2024
97789L-AA-4	WOLVERINE ESCROW LLC BASIC			2	6. FE		63.8040	1,403,680	2,200,000	1,403,680	(367.098)	545			13. 125	13.237		36,896	288,750	12/10/2019	11/15/2027
97789L-AB-2	WOLVERINE ESCROW LLC BASIC			2	5.C FE		94.8820	8,671,227	9,139,000	9,068,956		10,962			9.000	9.199		105,099	822,510	11/13/2019	11/15/2026
983024-AG-5	WYETH CALL @ MAKE WHOLE +30BP	. [			1.F FE		142.6880		6,000,000	6,006,958		(370)			6.500	6.486		162,500	390,000	04/07/2009	02/01/2034
983024-AL-4	WYETH 6% Due 2/15/2036 FA15				1.F FE	11, 122, 153	140 . 6210	15,749,505	11,200,000	11, 144, 342		2,417			6.000	6.053	FA	253,867	672,000	04/20/2009	02/15/2036
983130-AV-7	WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1			2	4.B FE		103. 4040	3, 102, 122	3,000,000	2,951,900		18,500			5.500	6.034		55,000	110,000	11/16/2021	03/01/2025
98385X-AM-8	XTO ENERGY INC 6 3/4% Due 8/1/2037 FA1				1.D FE	10,227,510		13,667,468	9,400,000	10,006,051		(22,790)			6.750	6.103		264,375	634,500	01/04/2008	08/01/2037
98385X-AQ-9	XTO ENERGY INC 6 3/8% Due 6/15/2038 JD15	+			1.D FE	17,575,130		23,622,542	17,000,000	17,427,898		(16,170)			6.375	6.122		48, 167	1,083,750	10/02/2009	06/15/2038
98389B-AV-2 98389B-AX-8	XCEL ENERGY INC. BASIC			2	2.A FE 2.A FE		110.3260	3,751,078	3,400,000 5,000,000	3,813,703		(66,807)			4.000	1.800		6,044 14,583	136,000	07/16/2020	06/15/2028
90309D-AA-0	WELLSPAN HEALTH OBLIGATED GR WELLSPAN HEALTH			۷	Z.A FE	4,970,000	107 . 37 30			4,9/9,000		423			3.300	ა.ა2ა	JU	14,303	173,000	11/04/2019	12/01/2049
98665#-AA-4	OBLIGATED GR				1.E	8,500,000	108.7760	9,245,991	8,500,000	8,500,000					3.350	3.349	.ID	23,729	355, 147	06/04/2020	06/01/2050
BQ1012-85-6	WIPRO IT SERVICE BASIC			2	1.G FE		97.9710	901,332	920,000	903,067		142			1.500	1.931		307	6,900	12/14/2021	06/23/2026
	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027							,	,										,,,,,,		
C4111#-AG-6	JD21				2.C PL	6,600,001	106 . 2240	7,010,764	6,600,001	6,600,001					4.700	4.700	JD	8,617	310,200	06/06/2012	06/21/2027
	GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030																				
C4111#-AH-4	MS11				2.C PL	20 , 454 , 545	103. 1370	21,096,172	20,454,545	20,454,545					3.590	3.590	MS	224,375	734,318	02/19/2015	03/11/2030
04444# 4   0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN				0.0.0	7 000 000	101 5700	7 700 001	7 000 000	7 000 000					0.500	0.550	E4	07 700	070 500	00/07/0040	00/04/0004
C4111#-AJ-0	CANADA INC. HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022	+			2.C PL	7,600,000	101. 5790	7,720,001	7,600,000	7,600,000					3.560	3.559	FA	97,702	270,560	08/27/2019	08/21/2034
C4335*-AB-1	JD21	1			2.C	1,625,000	104. 4610	1,697,494	1,625,000	1,625,000					6.500	6.500	.ID	2,934	105,625	12/08/2010	12/21/2022
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH SENIOR NOTES	1			2.B	10,078,200		10,299,484	1, 623, 000	10,233,000				(761,400)	0.980	0.980	AO		103,625	10/05/2016	10/27/2024
	HIGHTOWN HOUSING ASSOC LTD HIGHTOWN HOUSING ASSOC	1						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,520			
G4569#-AB-0	LTD	.			1.G Z	15, 174, 500	100.9710	15,029,770	14,885,200	14,885,200				(289,300)	2.960	2.960	MS	128,509		06/18/2021	09/16/2036
G5222#-AE-0	KELLER GROUP PLC SERIES B SENIOR NOTES				2.C	8,500,000	106.0180	9,011,541	8,500,000	8,500,000					4.170	4. 170	JD	14,769	354,450	09/19/2014	12/16/2024
	APTARGROUP UK HOLDINGS APTARGROUP UK HOLDINGS																				
G6093#-AB-0	LIMITED				2.B	17, 161, 500	100.5610	17, 150, 641	17,055,000	17,055,000				(1,269,000)	1.170	1.170	JJ	89,795	209,573	07/25/2017	07/19/2024
070459 40 0	SAP IRELAND US-FINANCIAL SERVI 3.18% Due	1			4.5	05 000 000	101 7050	OF 400 400	05 000 000	05 000 000					0.400	0.400	LINI	101 500	705 000	11 (00 (0010	11 /15 /0000
G78150-AG-6 G9027*-AA-1	11/15/2022 MN15 TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES .	†			1.F 2.C PL	25,000,000 1,009,166		25,426,166	25,000,000 1,009,166	25,000,000					3.180	3.180 5.557		101,583		11/02/2012	11/15/2022
U3UZI "-AA-1	COSTCO WHOLESALE JAPAN. LTD COSTCO WHOLESALE JPAN.	†			Z.V FL	1,009,100	101.4940	1,024,242	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,009,100					3.320	ນ.ນວ/	muou			04/20/201/	03/ 31/ 2022
J0835#-AM-9	LTD	.1			1.E	25,366,500	95.4740	22,401,163	23,463,000	23,463,000		L		(2,686,500)	0.280	0.280	FA	23.541	70,406	11/01/2019	08/22/2029
K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31	I			2.A FE	5.005.842		5,356,900	5.005.842	5.005.842				(2,000,000)	4.110	4. 130		572		06/27/2013	08/01/2030
LX2000-91-2	HOLLEY INC HOLLEY INC 1L TL +375	.			4.B FE		99.6040	9,604,671	9,642,857	9,589,094		(5,549)			0.000	4.115	N/A	45,804		11/12/2021	11/12/2028
LX2000-92-0	HOLLEY INC HOLLEY INC 1L DD +375				4.B FE		99.6040	1,600,779	1,607,143	1,598,953		(154)			0.000	1.236		1,025		11/12/2021	11/12/2028
	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2024 FA18	1																			
Q0332#-AA-5	MDIOCT MATERIAL DTV LTP				2.B PL	4,003,736	104.1880	4,288,331	4,115,942	4, 115, 942				(244,248)	4.880	4.880	FA	74,206	207,412	02/08/2016	02/18/2024
00000# #P 0	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2025 FA18	1			0.0.0	4 000 700	104 0050	4 000 700	4 445 040	4 445 040				(044 040)	4 000	4 000	E4	74 000	007 440	00/00/0040	00/10/0005
Q0332#-AB-3		4		I	2.B PL	14,003,736	104. 6850	4,308,793	4, 115, 942	4, 115, 942	L	L		(244,248)	4.880	4.880	FA	74,206	207,412	02/08/2016	02/18/2025

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (	Current Ye	ear								
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CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	D : "	-	g																		
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2026 FA18																				
Q0332#-AC-1					2.B PL	4,003,736	104. 8290	4,314,692	4,115,942	4, 115, 942				(244,248)	4.880	4.880	FA	74,206	207,412	02/08/2016	02/18/2026
Q3973*-AA-7	GENUINE PARTS COMPANY GENUINE PARTS COMPANY				2.B	24,370,500		25,856,850	25,420,500	25,420,500				(1,508,500)	3.100	3.100		2, 189	833,588	07/03/2019	06/30/2024
Q9396#-AH-4	VICTORIA POWER NETWORKS SENIOR NOTES				1.G	11,000,000		11,832,097	11,000,000	11,000,000					3.750	3.750		56 , 146	412,500	09/24/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS SENIOR NOTES				1.G	6,000,000		6,310,002	6,000,000	6,000,000					3.650	3.650		29,808	219,000	09/24/2014	11/12/2024
R62360-AA-0	NORSPAN LNG III AS NORSPAN LNG III AS				2.C PL	18,579,099		20, 188, 287	18,579,099	18,579,099					4.870	4.864		304, 114	904,802	09/14/2018	07/27/2029
ZQ6231-49-7	GUSAP III LP BASIC			2	2.C FE	2,620,713		2,605,667	2,455,000	2,619,885		(827)			4.250	3.240		46,372		12/13/2021	01/21/2030
008474-B#-4	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2.B	5,000,000		5,206,712	5,000,000	5,000,000					4.540	4.540		631	227,000	06/14/2016	06/30/2023
008474-C*-7	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2.B	5,000,000		5,525,972	5,000,000	5,000,000					4.840	4.840		672	242,000	06/14/2016	06/30/2026
012873-AK-1	ALBERTA ENERGY CO LTD 7 3/8% Due 11/1/2031 MN1		A		3.A FE	1,566,250	131.65/0	2,304,005	1,750,000	1,608,354		8,873			7.375	8.612	MN	21,510	129,063	04/08/2016	11/01/2031
045044 4 1 4	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL					0.000.000	404 0000	0.000.740	0 000 000	0 000 000					0.070	0.070		0.000	07.405	40 (00 (0000	40 /40 /0007
015644-A#-4	CORPORATION		A		2.B PL	2,000,000	104.3360	2,086,716	2,000,000	2,000,000					3.370	3.370	JD	3,932	67,405	10/30/2020	12/10/2027
045044 D0 5	ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL				0.0.0	0.000.000	400 0000	0.004.474	0 000 000	0 000 000					0.700	0.700	n	40 405	000 000	40 (00 (0000	40 (40 (0000
015644-B@-5	CORPORATION		A		2.B PL	9,000,000		9,624,474	9,000,000	9,000,000		0.074			3.700	3.700		19,425	333,000	10/30/2020	12/10/2030
071734-AH-0	BAUSCH HEALTH COS INC BASIC		A	. 2	4.B FE	1,972,500		1,860,932	2,000,000	1,976,402		3,274			5.000	5.229		41,944	100,000	10/30/2020	01/30/2028
071734-AJ-6			A	. 2	4.B FE	4,785,913		4,641,943	5,250,000	4,795,247		9,334			5.250	6.651		115,609	6,563	10/19/2021	01/30/2030
097751-BT-7	BOMBARDIER INC BASIC		A	. 2	5.A FE	5,398,470		5,703,448	5,500,000	5,421,125		11,501			7.875	8.215		91,438	433, 125	01/16/2020	04/15/2027
124765-F@-2	CAE INC. CAE INC.				2.C PL	9,000,000		9,673,909	9,000,000	9,000,000		(4)			4 . 470	4.469		120,690	402,300	03/19/2019	03/13/2031
134808-AD-6 136375-BL-5	CANACOL ENERGY LTD BASIC		A	. 2	3.C FE 1.F FE	1,006,005		999,339	1,005,000	1,006,001		(4)			5.750	5.726			COF 000	12/13/2021	11/24/2028
136375-BL-5	CANADIAN NATIONAL RAILWAY CALL @MAKE WHOLE +20 BP .		A		1.F FE	9,975,100			10,000,000	9,984,472 8,516,069		792 (676)			6.250	6.180		260,417	625,000	07/06/2004	08/01/2034
1303/3-BN-1	CANADIAN NATIONAL RAILWAY CALL @ MAKE WHOLE +20BP . CANADIAN NATIONAL RAILWAY 3 1/2% Due 11/15/2042		A		I.F FE	8,522,100	140.2840	11,924,168	8,500,000			(0/0)			6.200	0. 180	JD	43,917	527,000	06/02/2009	06/01/2036
136375-BW-1	MN15		Α.	0	1.F FE	2,946,570	100 1500	3, 184, 593	3,000,000	2,953,640		1,468			3.500	3.606	MAI	13.417	405 000	11/01/2016	11/15/2042
136375-BZ-4	CANADIAN NATIONAL RAILWAY BASIC		۸		1.F FE	2,991,030		3,589,114	3,000,000	2,991,730		218			4.500	4.520			105,000	11/16/2018	11/13/2042
136375-CK-6	CANADIAN NATIONAL RAILWAY 3.2% Due 8/2/2046 FA2		۸	2	1.F FE	10,578,160			12,000,000	10,723,560		30,626			3.200	3.875		158,933	384,000	11/18/2016	08/02/2046
136375-CZ-3	CANADIAN NATIONAL RAILWAY BASIC		Δ	2	1.F FE	15,256,178		14,349,146	15,400,000	15,260,441		3,355			2.450	2.495		62,883	377,300	10/05/2020	05/02/2040
1000/3-02-0	CANADIAN NATURAL RESOURCES 6.45% Due 6/30/2033 JD31		^			13,230,170	30. 1700	14,043,140	13,400,000						2.450	2.433	mrv	02,000		10/03/2020	03/01/2030
136385-AE-1	CANADIAN NATURAL RESCONCES 0.45% Due 0/30/2033 3031		٨		2.C FE	6,679,293	120 0540	10,305,000	7,985,000	6,936,957		53, 131			6.450	8.238	In	1,431	515,033	03/07/2016	06/30/2033
100000-AL-1	CANADIAN NATURAL RESOURCES CALL @ MAKE WHOLE		Λ		Z.0 IL		129.0340								0.450	0.230	JD			00/01/2010	007 307 2033
136385-AJ-0	+25BPS		Δ		2.C FE	15,808,893	131 8130	19,376,449	14,700,000	15,572,403		(36,719)	1		6.500	5.891	FΔ	360,967	955,500	07/16/2020	02/15/2037
100000 //0 0	CANADIAN NATURAL RESOURCES 6 1/4% Due 3/15/2038		/				101.0100					(00,710)			0.000		**********			017 107 2020	02/ 10/ 2007
136385-AL-5	MS15		Α		2.C FE	7,514,620	131 6370	9,214,567	7,000,000	7 , 386 , 155		(14.170)	1		6.250	5.723	MS	128,819	437,500	10/05/2009	03/15/2038
136385-AV-3	CANADIAN NATURAL RESOURCES BASIC		Α	2	2.0 FE	1,529,820		1,596,942	1,500,000	1,512,439		(4,079)		•	3.900	3.591		24,375	58,500	06/09/2017	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES		Α	2	2.0 FE	10,667,472		11,504,243	10,700,000	10,680,852		3, 119		***************************************	3.850	3.887		34,329	411,950	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES	[	Α	2	2.0 FE	16,319,831		19,025,336		16,248,166		(19,639)			4.950	4.552		63,319	759,825	02/06/2018	06/01/2047
13645R-AE-4	CANADIAN PACIFIC RR 5 3/4% Due 3/15/2033 MS15		Α		2.B FE	6,241,740		7,741,262	6,000,000	6,142,887		(9,042)			5.750	5.463		101,583	345,000	01/20/2006	03/15/2033
13645R-AU-8	CANADIAN PACIFIC RR 4.8% Due 8/1/2045 FA1		Α	2	2.B FE	2, 183, 860		2,440,815	1,900,000			(6,729)			4.800	3.909	FA	38,000	91,200	07/18/2017	08/01/2045
13645R-AY-0	CANADIAN PACIFIC RR BASIC	ļ	Α	2	2.B FE	19,382,240		21,192,541	19,000,000	19,373,535		(4,345)			4.000	3.628	JD	63,333	640,000	12/13/2021	06/01/2028
13645R-BH-6	CANADIAN PACIFIC RR BASIC	ļ	A	2	2.B FE	30, 168, 904		30,886,869	30,200,000	30,168,950	[ [	46		[	3.100	3.105		75,416		11/17/2021	12/02/2051
13805Q-A*-3	CANPOTEX LIMITED SENIOR NOTES	L	A		1.G	17,000,000	104.8910	17,831,432	17,000,000	17,000,000					3.610	3.610	JJ	294,917	613,700	10/10/2014	01/08/2025
	CAPITAL POWER CORPORATION CAPITAL POWER CORPORATION																				
14042M-B#-8			A		2.C Z	25,000,000		24,533,326	25,000,000	25,000,000					3.240	3.240		141,750		06/24/2021	10/28/2033
15135U-AP-4	CENOVUS ENERGY INC CENOVUS ENERGY INC	ļ	A	2	2.C FE		118.5500	2,768,154	2,335,000	2,300,860		1,385			5.250	5.391	JD	5,448	122,588	12/13/2017	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	. 2	2.C FE	20,434,095		20,536,202	16,500,000	20,391,174		(42,921)			5.400		JD	39,600	634,500	07/27/2021	06/15/2047
15135U-AX-7	CENOVUS ENERGY INC BASIC	ļ	A	. 2	2.C FE	5,377,955		5,541,240	5,500,000	5,378,355		400			3.750	3.875		62,448		10/12/2021	02/15/2052
22576C-D0-7	CRESCENT POINT ENERGY SENIOR GUARANTEED NOTES		A		3.B	15,000,000		15,000,942	15,000,000	15,000,000					4.000	4.000		65,000	600,000	04/24/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY SERES 0 SENIOR GTD NOTES	ļ	A	.	3.B	4,000,000		3,969,536	4,000,000	4,000,000				ļ	3.780	3.780		7,980	151,200	05/23/2013	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY SENIOR GURANTEED NOTES		A		3.B	9,000,000		8,822,331	9,000,000	9,000,000					3.750	3.750		6,563	337,500	06/04/2014	06/24/2024
29250N-BA-2	ENBRIDGE INC BASIC		A	. 2	2.A FE	10,764,000		11,237,455	10,000,000	10,745,354		(15,855)			4.000	3.571		51, 111	400,000	10/20/2020	11/15/2049
29269R-A#-2	ENERFLEX LIMITED ENERFLEX LIMITED		A		3.A	9,000,000		9,066,446	9,000,000	9,000,000					4.670	4.670		18,680	420,260	12/21/2017	12/15/2024
29269R-B@-3	ENERFLEX LIMITED ENERFLEX LIMITED	ļ	A	-	3.A	9,000,000		9,012,481	9,000,000	9,000,000					4.870	4.870		19,480	438,300	12/26/2017	12/15/2027
292766-A#-9	ENERPLUS CORPORATION SENIOR NOTES	·····	A		3.A	6,000,000		6,219,763	6,000,000	6,000,000					4 . 400	4.400		33,733	264,000	03/30/2012	05/15/2024
349553-AM-9	FORTIS INC BASIC	L	A	.14	2.C FE	20,844,680	104.3540	22,227,358	21,300,000	21,031,195	L	50,792	L		3.055	3.342	AU	157,256	650,715	12/07/2018	10/04/2026

# **SCHEDULE D - PART 1**

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP	d	l g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
448055-AD-5	HUSKY ENERGY INC 6.8% Due 9/15/2037 MS15	Α		2.C FE	6,974,079	135.6260	9,086,966	6,700,000	6,905,638		(7,375)			6.800	6.485 M	S	134, 149	462,300	08/06/2009	09/15/2037
448055-AP-8	HUSKY ENERGY INC BASIC	A	2	2.C FE	1,033,770		1, 106, 670	1,000,000	1,028,819		(3,485)			4 . 400	3.928 A	0	9,289	44,000	07/16/2020	04/15/2029
559222-AQ-7	MAGNA INTERNATIONAL INC -CLA BASIC	Α	2	1.G FE	496,665			500,000	498,425		601			3.625	3.761 J	D	806	18,125	12/14/2018	06/15/2024
	MAGNA INTERNATIONAL INC -CLA 4.15% Due 10/1/2025	1													1			,		1
559222-AR-5	A01	Α	22	1.G FE	15,249,000	108.7130	15,219,761	14,000,000	14,537,095		(143,386)			4.150	2.988 A	0	145,250	581,000	09/14/2016	10/01/2025
65334H-AE-2	NEXEN INC CALL @ MAKE WHOLE +20BP.	Α		1.E FE	29,935,796			31,300,000	30,327,093		42.764			5.875	6.212 M	S		1,838,875	07/16/2013	03/10/2035
65334H-AG-7	NEXEN INC 6.4% Due 5/15/2037 MN15	A	···	1.E FE	2,249,520	132. 0110	2,640,220	2,000,000	2,190,820		(7,755)			6.400	5.474 M	N	16,356	128,000	07/19/2012	05/15/2037
67077M-AF-5	NUTRIEN LTD 5 7/8% Due 12/1/2036 JD1	A		2.B FE	4,982,317	134. 6080	6,831,356	5,075,000	4,994,034		3,273			5.875	6.039 J	D	24,846		04/10/2018	12/01/2036
67077M-AG-3	NUTRIEN LTD 5 5/8% Due 12/1/2040 JD1	A		2.B FE	30,301,240	136 . 3860	29,323,006	21,500,000	30,154,040		(147,200)			5.625	2.856 J	D	100,781	604,688	07/22/2021	12/01/2040
67077M-AS-7	NUTRIEN LTD BASIC	Δ	2	2.B FE	30,615,095	134.3460	30,089,455	22,397,000	30,509,199		(105,897)			5.250	3.022 J		542.194		09/21/2021	01/15/2045
67077M-AT-5	NUTRIEN LTD BASIC	Δ	2	2.B FE	20,879,794	112.7590	22,705,091	20,136,000	20,701,064		(69,302)			4.200	3.741 A	0	211,428	845,712	04/30/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD BASIC	Δ	2	2.B FE	2,045,250	134.4850	2,703,031	1,500,000	2,041,671		(3,579)			5.000	3.022 A	0	18,750	37,500	09/21/2021	04/01/2049
67077M-AX-6	NUTRIEN LTD BASIC	Λ		2.B FE	1,784,745		1,755,919	1,500,000	1,783,003		(1,742)			3.950	2.952 M	N	7.900	29,625	09/21/2021	05/13/2050
775109-BB-6	ROGERS COMMUNICATIONS IN BASIC	۸		2.B FE	1,016,985		924,511	750,000	1,763,003		(8,355)			5.000	2.882 M	0	11.042	37,500	07/16/2020	03/15/2044
775109-BB-0 775109-BN-0	ROGERS COMMUNICATIONS IN BASIC	Λ	2	2.A FE	26,227,830		26,732,698	23,000,000	26, 171, 394		(50,619)			4.350	3.545 M	O	166,750		06/10/2021	05/01/2049
775109-BN-0 775109-BP-5	ROGERS COMMUNICATIONS IN BASIC	A		2.A FE		105.2490		73,100,000			(83, 130)			3.700	3.345 M	N		2, 147, 850	12/06/2021	11/15/2049
		A	2													N				
780082-AD-5	ROYAL BANK OF CANADA 4.65% Due 1/27/2026 JJ27	A		1.G FE	23,283,693	111.1510 .	25,509,048	22,950,000	23, 158, 502		(46,296)			4.650	4.402 J	J	456,514	1,067,175	02/12/2019	01/27/2026
867224-AD-9	SUNCOR ENERGY INC BASIC	A	2	2.A FE	7,520,900		7,848,659	7,500,000	7,514,345		(4, 105)			3.100	3.038 M	N	29,708	232,500	05/15/2020	05/15/2025
867229-AC-0	SUNCOR ENERGY 7.15% Due 2/1/2032 FA1	A		2.A FE	5,861,050	136 . 4290 .	6,821,454	5,000,000	5,494,238		(35, 144)			7 . 150	5.839 F	Α	148,958	357,500	09/21/2006	02/01/2032
867229-AE-6	. SUNCOR ENERGY 6 1/2% Due 6/15/2038 JD15	A		2.A FE	37, 100, 420		50,716,193	37,000,000	37,067,599		(8,462)			6.500	6.465 J	D	106,889	2,405,000	09/18/2013	06/15/2038
878742-AW-5	TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15	A	2	2.C FE	6,482,300		6,657,906	5,000,000	6,454,012		(28,288)			6.250	4.045 J	J	144,097	156,250	06/03/2021	07/15/2041
878742-AZ-8	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1	A	2	2.C FE	5,987,900	122.6060	6, 130, 293	5,000,000	5,970,828		(17,072)			5.400	4.006 F	Α	112,500	135,000	06/02/2021	02/01/2043
893526-DM-2	TRANSCAN PIPELINE	A		2.A FE	10,941,380	100.8940	11,098,387	11,000,000	10,993,080		11,632			2.500	2.609 F	Α	114,583	275,000	05/09/2017	08/01/2022
89352H-AB-5	. TRANSCANADA PIPELINES CALL @ MAKE WHOLE +20BP	A		2.A FE	5,250,000	130 . 1500	6,507,515	5,000,000	5, 176, 393		(8,030)			5.850	5.489 M	S	86, 125	292,500	10/01/2009	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES 6.2% Due 10/15/2037 A015	A		2.A FE	13,635,836	136 . 1750	18,478,959	13,570,000	13,633,568		(6,211)			6.200	6.126 A	0	177,616	841,340	09/23/2013	10/15/2037
89352H-AL-3	TRANSCANADA PIPELINES 5% Due 10/16/2043 A016	A	2	2.A FE	50,309,300	124.9720	62,486,062	50,000,000	50,262,551		(7,756)			5.000	4.958 A	0	520,833	2,500,000	12/10/2014	10/16/2043
941053-AH-3	. WASTE CONNECTIONS INC BASIC	A	2	2.A FE	20,759,470	112.4530	22,490,552	20,000,000	20,730,115		(33,548)			4.250	3.600 J	D	70,833	743,750	10/04/2021	12/01/2028
94106B-AB-7	. WASTE CONNECTIONS INC BASIC	A	2	2.A FE	49,409,775	99.4930	48,254,069	48,500,000	49,385,664		(21,641)			3.050	2.952 A	0	369,813	1,403,000	06/02/2021	04/01/2050
C1465*-AL-7	. CGI GROUP INC GUARANTEED SENIOR NOTES			2.A	28,000,000	105.6460	29,580,867	28,000,000	28,000,000					4.060	4.060 M	S	344, 198	1, 136,800	07/31/2014	09/12/2024
C4861*-AE-7	IRVING OIL LIMITED SENIOR NOTES	A		2.C PL	8,000,000	100.2080	8,016,649	8,000,000	8,000,000		l		l	4.960	4.960 J	J	166,436	396,800	11/17/2011	01/31/2022
C4861*-AJ-6	. IRVING OIL LIMITED SENIOR NOTES	A		2.C PL	13,000,000	104 . 3850	13,570,013	13,000,000	13,000,000		l		l	4.910	4.910 F	Α	253,547	638,300	07/26/2013	08/08/2023
C4861*-AL-1	. IRVING OIL LIMITED 5.06% Due 8/8/2025 FA8	A		2.C PL	3,000,000	108 . 1330	3,243,993	3,000,000	3,000,000					5.060	5.060 F	Α	60,298	151,800	07/26/2013	08/08/2025
C4861*-AM-9	. IRVING OIL LIMITED IRVING OIL LIMITED	A		2.C PL	3,000,000	109.2220	3,276,654	3,000,000	3,000,000					4.960	4.960 A	0	25,213	148,800	11/08/2018	10/31/2026
C4861*-AN-7	IRVING OIL LIMITED IRVING OIL LIMITED	A		2.C PL	3,000,000	110.9720	3,329,171	3,000,000	3,000,000					5.060	5.060 A	0	25,722	151,800	11/08/2018	10/31/2028
C4931*-AP-8	KEYERA ENERGY LP SENIOR GUARANTEED NOTES K SERI	A		2.C	11,000,000	104. 3690	11,480,602	11,000,000	11,000,000					4. 190	4.190 J	D l	15,363	460,900	04/25/2012	06/19/2024
C4931*-AU-7	KEYERA ENERGY LP SENIOR GUARANTEED	A		2.C	7,000,000	107 . 3500	7,514,496	7,000,000	7,000,000					4.750	4.750 M	N	37,868	332,500	02/01/2017	11/20/2025
C4931*-BC-6	KEYERA ENERGY LP KEYERA ENERGY LTD PARTNERSHIP			2.C		101.0000	11,988,649	11,869,905	11,869,905				82,080	3.680	3.680 M	S	122,550	436,039	10/04/2017	09/20/2027
C5793#-AK-9	McCAIN FOODS LIMITED McCAIN FOODS LIMITED			1.G FE	19, 105, 850		20,679,857	19,783,175	19,783,175				136,800	3.680	3.680 A	0	137,515	740,696	11/02/2018	10/23/2030
C5864@-AG-4	MULLEN GROUP LTD SENIOR NOTES	Α		3.C	5,000,000		4,885,853	5,000,000	5,000,000				l	3.840	3.840 A	0	36,800	192,000	07/22/2014	10/22/2024
C7051*-AA-8	GCT CANADA LIMITED PARTNERSHIP SWAP			2.C PL	15,031,940		16,351,720		15,826,540				109,440	3.860	3.860 J	D	27, 151	617,573	03/30/2017	12/15/2025
	TRANSURBAN CARDINAL HOLDINGS TRANSURBAN CARDINAL			[											[			,570		T
C9082@-AA-5	HOLDINGS			2.C PL	6,776,091	101.5350	7,231,291	7, 121,943	7, 121, 943				49,248	4.220	4.245 J	A <b>J</b> O	50,926	304,349	12/04/2018	02/10/2023
00185A-AG-9	AON PLC 4.6% Due 6/14/2044 JD14	D	2	2.A FE	9,871,200	123 . 1500	12,314,995	10,000,000	9,889,539		2,736			4.600		D	21,722	460,000	06/16/2014	06/14/2044
55 100/1 /10 U	ABU DHABI NATIONAL ENERGY CO 3 5/8% Due 1/12/2023		··· -						,0,000,000											
00386S-AL-6	JJ12	n		1.D FE	2,058,464	102.7660	2.121.092	2.064.000	2,063,341		615			3.625	3.657 J	J	35.124	74,820	12/06/2012	01/12/2023
003603-AL-6 00772B-AP-6	AERCAP IRELAND CAP/GLOBA 4 5/8% Due 7/1/2022 JJ1	n		2.C FE	4,722,500	102. 7000 .	4,789,514	4,700,000	4,701,849		(3,577)			4.625	4.545 J	J	108.688	217,375	06/23/2015	07/01/2022
00774M-AB-1	AERCAP IRELAND CAP/GLOBA 4 3/6% Bde 7/1/2022 331	D		2.0 FE	50.466.919		51,322,109	48.645.000	50,356,761		(128,076)			3.650	2.900 J	·	789.130		11/10/2021	07/21/2027
00774M-AB-1 00774M-AE-5	AERCAP IRELAND CAP/GLOBA BASIC	D		2.0 FE	3,421,662		31,322,109		3,419,859		(128,076)			3.650	3.721 J	·	57,824	118, 188	01/25/2021	01/23/2028
00774M-AE-5	AERCAP IRELAND CAP/GLOBA BASIC	D		2.0 FE	763,360	106 . 3750 .					(3,830)			4.450	5.259 A	0		35,600	12/14/2018	10/01/2025
00774M-AG-0	AERCAP IRELAND CAP/GLOBA BASIC	υ		2.0 FE	5.514.050	107 . 6850		5,000,000	5,448,119					4.450	2.149 A	0		35,600	05/10/2021	04/03/2026
00774M-AL-9		U		2.0 FE				18,000,000								0		111,250		
	AERCAP IRELAND CAP/GLOBA BASIC	D			18,052,560	100.7510					(406)			2.450	2.385 A	۰	75,950		12/14/2021	10/29/2026
00774M-AW-5	. AERCAP IRELAND CAP/GLOBA BASIC	D	2	2.0 FE	4,053,240		4,059,979	4,000,000	4,052,927		(313)			3.000	2.781 A	V	20,667		12/13/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP/GLOBA BASIC	I D		2.C FE	57,876,675	101.9800	58.638.579	57.500.000	57.872.015	1	(4,660)	1	I	3.300	3.224 J	J	326.792	1	11/10/2021	01/30/2032

# **SCHEDULE D - PART 1**

						;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			ıl	nterest		Da	ites
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CUSIP		d g	g   B	Sond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n C	Char Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
01609W-AS-1	ALIBABA GROUP HOLDING BASIC	D	2	1.E FE	9,661,450	102. 2160	10,221,591	10,000,000	9,899,474		67,369			2.800	3.527	JD	19,444	280,000	04/18/2018	06/06/2023
01609W-AT-9	ALIBABA GROUP HOLDING BASIC	D	2	1.E FE			43,944,824	41,500,000			(145,409)		L	3.400	2.992	JD	97,986	1,411,000	11/20/2020	12/06/2027
01609W-AV-4	ALIBABA GROUP HOLDING BASIC	D.	2	1.E FE	35,204,780		37,567,872	34,000,000	35, 160, 459		(31,297)			4.200	3.970	JD	99, 167	1,428,000	01/21/2020	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING BASIC	D	2	1.E FE	1,837,005		1,708,123	1,500,000	1,835,633		(1,372)			4.400	3.321	JD	4,583	33,000	09/15/2021	12/06/2057
01609W-BA-9	ALIBABA GROUP HOLDING BASIC	D	2	1.E FE	1,999,520		1,854,081	2,000,000	1,999,554		34			3.250	3.251	FA	25,639		09/15/2021	02/09/2061
02154C-AF-0	ALTICE FINANCING SA BASIC	D	2	4.B FE		97.2510		500,000	490,973		1,244			5.000	5.354	JJ	11,528	25,000	10/29/2020	01/15/2028
02364W-AJ-4	AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE +35BP	D		2.A FE	5,285,796		6,081,100	4,400,000	5, 120, 441		(39,372)			6.375	4.683	MS	93,500	280,500	01/10/2018	03/01/2035
	AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15																			
02364W-AP-0		D		2.A FE	3,961,880	135.7260	5,429,045	4,000,000	3,971,975		1,016			6. 125	6.195	MN	31,306	245,000	10/24/2007	11/15/2037
02364W-AW-5	AMERICAN MOVIL SA DE CV 6 1/8% Due 3/30/2040 MS31	D		2.A FE	3,852,890	138 . 3470	4,842,152	3,500,000	3,781,674		(8,879)			6. 125	5.424	MS	54, 189	214,375	11/30/2011	03/30/2040
02364W-BE-4	AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16	D		2.A FE	65,689,032		75,603,960	63,900,000	65,481,095		(51, 123)			4.375	4. 189	JJ	1,281,328	2,795,625	11/13/2017	07/16/2042
02364W-BG-9	AMERICAN MOVIL SA DE CV BASIC	D	2	1.G FE	9,943,700		12,162,770	10,000,000	9,946,299		1,001			4.375	4.409	AO	83,854	437,500	04/15/2019	04/22/2049
03939A-AA-5	ARCH CAPITAL GROUP LTD BASIC	D	2	2.A FE	61,452,412		60,513,257	56,500,000	61,330,721		(108,404)			3.635	3. 168	JD	5,705	2,053,775	12/17/2020	06/30/2050
046353-AD-0	ASTRAZENECA 6.45% Due 9/15/2037 MS15	D		2.A FE	7,368,502		10,468,322		7,301,758		(7,453)			6.450	6. 165	MS	134,841	457,950	05/27/2009	09/15/2037
046353-AG-3	ASTRAZENECA 4% Due 9/18/2042 MS18	D		2.A FE	11,429,500		13,473,297	11,300,000	11,413,403		(3,713)			4.000	3.927	MS	129,322	452,000	10/17/2016	09/18/2042
046353-AL-2	ASTRAZENECA 3 3/8% Due 11/16/2025 MN16	D		2.A FE	3,066,867	107.3000	3,111,711	2,900,000	3,064,840		(9,437)			3.375	1.822	MN	12,234	64, 125	09/15/2021	11/16/2025
046353-AM-0	ASTRAZENECA 4 3/8% Due 11/16/2045 MN16	D		2.A FE	13,473,670		16,616,827	13,000,000	13, 433, 980		(10,519)			4.375	4. 153	MN	71,094	568,750	02/06/2018	11/16/2045
046353-AN-8	ASTRAZENECA BASIC	D	2	1.G FE		107.2280	536, 138	500,000	477,113		3,683			3. 125	4.070	JD	825	15,625	12/14/2018	06/12/2027
046353-AU-2	ASTRAZENECA BASIC	D	2	2.A FE	4,686,300	128.9950	6,449,759	5,000,000	4,701,825		5,471			4.375	4.773	FA	81,424	218,750	01/18/2019	08/17/2048
04686J-AD-3 04965D-A*-7	ATHENE HOLDING LTD BASIC ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION	D	2	2.A FE 2.C			21,905,436 10,358,249	20,000,000 10,000,000	20,208,167		(2, 186)			3.950	3.889 4.480	MIN	79,000 211,556		06/02/2021	05/25/2051 07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION	D		2.0	4,000,000		4.280.163	4.000.000	4.000,000					4.480	4.480	JJ		448,000	05/09/2018	07/11/2023
052528-AH-9	AUST & NZ BK 4 1/2% Due 3/19/2024 MS19	D		2.A FE	4,632,639		4,956,020	4,650,000	4,643,124		2,880			4.730	4.730	NC	59,722	209,250	11/26/2018	03/19/2024
05256L-AB-9	AUSTRALIA PACIFIC LNG AUSTRALIA PACIFIC LNG	D		2.B FE	24,000,000		26,763,487	24,000,000	24,000,000		2,000			4.820	4.820	MC	292,413	1, 156,800	10/10/2018	09/30/2030
03230L AD 3	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC				24,000,000	111.5150	20,700,407	24,000,000	24,000,000						4.020	mo	232, 410	1, 130,000	10/ 10/2010	03/ 00/ 2000
05256L-AC-7	LNG PROC PTY	D		2.B FE	8,000,000	111.7030	8,936,276	8,000,000	8,000,000					4.850	4.848	MS	98,078	388,000	04/09/2019	09/30/2030
055262-A#-6	BASE AG SENIOR NOTES	D		1.G FE	13,000,000	107.1000	13,922,960	13,000,000	13,000,000					3.890	3.890	JD	28.094	505,700	10/08/2013	12/11/2025
05541V-AF-3	BG ENERGY CAPITAL PLC 5 1/8% Due 10/15/2041 A015	D		1.E FE	32,960,357	128 . 1850	40,544,814	31,630,000	32,743,405		(34,374)			5. 125	4.842	AO	342,219	1,621,038	09/08/2014	10/15/2041
055451-AQ-1	BHP BILLITON FIN USA BASIC	D		1.F FE	1,384,124		1,404,895	1,400,000	1,399,235		5, 127			2.875	3.252	FA	14, 199	40,250	12/14/2018	02/24/2022
055451-AR-9	BHP BILLITON FIN USA BASIC	D		1.F FE	15,651,694		18,041,179	15,250,000	15,604,402		(11,352)			4. 125	3.956	FA	221,919	629,063	12/14/2018	02/24/2042
055451-AV-0	BHP BILLITON FIN USA 5% Due 9/30/2043 MS31	D		1.F FE	50,211,880	132.2700	62,828,161	47,500,000	49,916,506		(64,749)		ļ	5.000	4.624	MS	600,347	2,375,000	12/13/2018	09/30/2043
05565Q-CP-1	BP CAPITAL MARKETS PLC BASIC	D		1.G FE	5, 195, 900		5,276,504	5,000,000	5,089,910		(40,769)			3.814	2.928	FA	74,691	190,700	04/29/2019	02/10/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC 3.506% Due 3/17/2025 MS17	D		1.F FE	6,876,940		7,457,941	7,000,000	6,952,551		13,667			3.506	3.732	MS	70,899	245,420	12/15/2015	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC BASIC	D		1.F FE	25,905,482		28,717,018	26,700,000	26, 190, 859		78,685			3.279	3.651	MS	248,056	875,493	03/20/2018	09/19/2027
056752-AU-2	BAIDU INC BASIC	D	2	1.G FE	1,329,215		1,320,621	1,370,000	1,329,375		159			2.375	2.727	FA	11,569		12/14/2021	08/23/2031
05964H-AB-1	BANCO SANTANDER CHILE BASIC	D		1.G FE	7,892,764	109.9320	8,354,846	7,600,000	7,832,782		(41,448)			4.250	3.587	AO	71,778	323,000	07/23/2020	04/11/2027
05964H-AF-2	BANCO SANTANDER CHILE BASIC	D		1.G FE	9,257,127		10,073,892	9,300,000	9,272,266		3,930			3.800	3.855	FA	125,653	353,400	10/17/2017	02/23/2028
05964H-AG-0	BANCO SANTANDER CHILE BASIC	D		1.G FE	34,213,800		35,502,404	34,300,000	34,276,212		17,772			3.848	3.904	AO	289,637	1,319,864	04/25/2018	04/12/2023
05964H-AM-7	BANCO SANTANDER CHILE BASIC	D		1.G FE	7,340,821		7,343,448	7,200,000	7,337,998		(2,823)		ļ	2.958	2.720	MS	56,794	69,513	11/10/2021	03/25/2031
05971K-AC-3	BANCO SANTANDER SA BASIC	D		1.F FE	14,943,040		15, 197, 612	14,300,000	14,824,044		(62, 182)			3.306	2.761	JD	5,253	472,758	01/22/2020	06/27/2029
05971K-AE-9	BANCO SANTANDER SA BASIC	D		1.G FE	10,022,950		10,344,056	10,000,000	10,015,959		(4,424)			2.746	2.697	MIN	25, 172	274,600	05/21/2020	05/28/2025
05971V-2D-6	BANCO DE CREDITO DEL PER BASIC	D	2	2.C FE	1,811,313	99.0680	1,807,997	1,825,000	1,811,370		57		·····	3.250	3.340	INO	14,993	007 000	12/14/2021	09/30/2031
067316-AE-9 067316-AF-6	BACARDI LTD BASIC	D	2	2.0 FE 2.0 FE		108.3260	6,499,537 32,344,543		6,135,201 29,093,984		(39,742)			4.450	3.690	MM	34,117	267,000 1,344,200	08/06/2019	05/15/2025
067316-AF-6	BACARDI LTD BASIC	D	2	2.0 FE 2.0 FE	29,258,052	123.2280	32,344,543		29,093,984		(70,655)			5. 150	4.371	MNI	61.199	1,344,200	04/24/2019	05/15/2028
067316-AH-2	BACARDI LTD BASIC	D	2	2.0 FE 2.0 FE	20,970,060	123.2280	22,881,842	9,300,000	20,869,930		(65,649)			5. 150	4.048	MNI			04/24/2018	05/15/2038
06738E-AE-5	BARCLAYS PLC	D	2	2.6 FE	13,678,000	105.7340	14,802,756	14,000,000	20,869,930		(65,649)			3.650	3.991	MC	149.042	511,000	04/10/2017	03/15/2048
06738E-AJ-4	BARCLAYS PLC BASIC	D		2.B FE	13,678,000		14,802,736	14,000,000	14, 254, 613				·····	5.250	3.991	MO FΔ	205, 188	249,375	09/15/2021	08/17/2045
06738E-AU-9	BARCLAYS PLC BASIC	D	2	2.B FE	14,906,180		16,418,443	15,000,000	14, 938, 105		(43,362)			4.337	4.416	.I.I			04/03/2018	08/17/2043
06738E-AV-7	BARCLAYS PLC BASIC	D	-	2.B FE	1,343,860		1,295,533	1,000,000	1,341,258		(2,602)			4.950	3.001	.i.i	23.513		09/15/2021	01/10/2047
06738E-BS-3	BARCLAYS PLC BASIC	D	2	2.B FE	1,101,690		1,061,875	1,000,000	1,100,585		(1,105)			3.811		MS	11,751		09/15/2021	03/10/2042
30 0	BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES		·····  <del>-</del> ··		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 551, 510	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[			[		[					
08523A-AA-6		D		2.A PL	35,000,000	. 120 . 0000	42.000.000	35,000,000	35,000,000					5.900	5.901	FA		2,065,000	01/19/2017	02/15/2042

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			ı	nterest		Da	tes
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CUSIP		d	'	Dond	strative	Actual	Fair	Fair	Par						Doto		\A/han	Due and	Received		
	5		g	Bond						Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When				Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
099514-A#-8	BORAL LIMITED 4.01% Due 5/5/2025 MN5	+			2.B	17,000,00		18,017,449	17,000,000	17,000,000		(54.547)			4.010	4.010	MN	106,042	681,700	10/15/2014	05/05/2025
111021-AE-1	BRITISH TELECOM PLC 9 3/8% Due 12/15/2030 JD15	+	D		2.B FE		00147.0480	7,352,386	5,000,000	5,698,688		(54,547)			9. 125	6.999	JD	20,278	481,250	12/16/2002	12/15/2030
191241-AF-5 191241-AH-1	COCA-COLA FEMSA SAB CV 5 1/4% Due 11/26/2043 MN26 . COCA-COLA FEMSA SAB CV BASIC		D		1.F FE		96130.7430 00102.0820			8,939,823 2,261,307		(1,029)			5.250	5.215 2.357		45,427	467,250 30,250	12/14/2018	11/26/2043
2027A0-HY-8	COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6		u	۷	1.F FE		74104.8170	2,245,807	12,200,000	11,906,760					2.625	2.357		26,721	30,250	03/03/2021	01/22/2030
2027A0-JN-0	COMMONWEALTH BANK AUST 2 3/8% Due 9/0/2020 MSO				1.D FE		3 120.9260	111,614,255	92,300,000	92,800,157		(17,473)			3.900	3.161		1,689,859	3,599,700	02/04/2020	07/12/2047
2027A0-JN-0 2027A0-KF-5	COMMONWEALTH BANK AUST BASIC	†	n		1.D FE		0097.5870	9,758,719	10,000,000	92,800,157		(17,473)			1.875	1.916				09/23/2021	09/15/2031
21684A-AB-2	COOPERATIEVE RABOBANK UA 5 3/4% Due 12/1/2043 JD1 .	1	D		2.A FE		16139.4380		12,900,000	18,662,525		(81,691)			5.750	2.964		61,813		09/23/2021	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA 5 1/4% Due 8/4/2045 FA4		D		2.A FE		55 133.3700	666,851	500,000	497,991		42			5.250	5.280	FA	10,719	26,250	07/28/2015	08/04/2045
225401-AC-2	CREDIT SUISSE GROUP	†	D	2	2.A FE		55108.7690	99.687.199	91.650.000	96,275,299		(412,394)			4.282	3.140	.11	1,875,016	2,249,121	11/10/2021	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP BASIC	1	D	2	2.A FE		56107.0260	18,991,738	17,745,000	17, 181, 165		61,492			3.869	4.369	.1.1	322,299	686,554	08/03/2020	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP BASIC		D	2	2.A FE		50102.0740	5,103,687	5,000,000	5, 150, 992		(54,572)			2.593	1.446	MS	39,615	129,650	07/23/2020	09/11/2025
225401-AP-3	CREDIT SUISSE GROUP BASIC		D	2	2.A FE		001103310	11,033,052	10,000,000	10,942,534		(63,066)			4. 194	2.901		104.850	209,700	05/12/2021	04/01/2031
225433-AF-8	CRED SUIS GP FUN LTD BASIC	I	D		2.A FE		15 126 . 4780	15, 177, 347	12,000,000	15,470,369		(35,046)			4.875	3. 122		74,750	207, 188	11/10/2021	05/15/2045
225433-AH-4	CRED SUIS GP FUN LTD BASIC		D		2.A FE		55 102. 1840	9,911,838	9,700,000	9,686,640		18,339			3.800	4.000	MS	108,532	368,600	12/14/2018	09/15/2022
225433-AR-2	CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018		D		2.A FE	55,815,80	00 110 . 1250	57,815,425	52,500,000	54,915,420		(260,595)			4.550	3.370	AO	484,385	2,036,125	11/10/2021	04/17/2026
225433-AT-8	CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10		D		2.A FE	2,513,70	00 103 . 6530	2,591,315	2,500,000	2,504,102		(2,726)			3.800	3.682	JD	5,542	95,000	04/04/2018	06/09/2023
22546Q-AP-2	CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9		D		1.F FE		0106.0770	9,546,972	9,000,000	9, 103, 852		3,707			3.625	3.161		101,500	253,750	11/10/2021	09/09/2024
22550L-2C-4	CREDIT SUISSE NEW YORK BASIC		D		1.E FE		5 104.7230	26,442,573	25,250,000	26,264,314		(300, 176)			2.950	1.680		169,666	744,875	06/16/2020	04/09/2025
251526-CK-3	DEUTSCHE BANK NY BASIC		D	2	2.B FE	12,402,72	20100.7140	12,085,637	12,000,000	12,389,576		(13, 144)			3.035	2.643	MN	33,385	182, 100	08/16/2021	05/28/2032
	DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN,CPN DWN																				
25156P-AC-7	IF R		D		2.B FE	43,267,34	19145.3980	49,580,772	34, 100, 000	39,915,340		(405,648)			8.750	6.077	JD	132,611	2,830,625	09/21/2021	06/15/2030
	DEUTSCHE TELEKOM INT FIN +50BP IF > BAA1/BBB+ -																				
25156P-AD-5	50BP <		D		2.B FE	5,946,00		7,646,892	4,800,000	5, 485, 152		(42,773)			9.250	7.272	JD	37,000	444,000	12/13/2002	06/01/2032
25243Y-AH-2	DIAGEO CAPITAL PLC 5 7/8% Due 9/30/2036 MS31		D		1.G FE	4,368,82		6,302,969	4,500,000	4,404,977		3,810			5.875	6.092	MS	66,828	264,375	02/23/2009	09/30/2036
25243Y-AV-1	DIAGEO CAPITAL PLC 3 7/8% Due 4/29/2043 A029		U	2	1.G FE		50 117 . 4290	5,871,445	5,000,000	4,613,127		10,716			3.875	4.440		33,368	193,750	11/09/2015	04/29/2043
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC	+	D	2	1.G FE		102 . 1220	2,808,362	2,750,000	2,904,388		(19,292)			2.375	1.578		12, 155	65,313	07/16/2020	10/24/2029
25243Y-BC-2 25243Y-BD-0	DIAGEO CAPITAL PLC BASIC	-+	D	2	1.G FE 1.G FE	996,32		998, 165	1,000,000	997,424		665			1.375	1.446		3,514	13,750	04/27/2020	09/29/2025
268317-AC-8	DIAGEO CAPITAL PLC BASIC ELECTRICITE DE FRANCE 6.95% Due 1/26/2039 JJ26	+		٠	1.6 FE		1098.7900 50145.6380	5,927,415	6,000,000 15,000,000	6,224,671 15,271,815		(25,939)			2.000 6.950	1.506 6.768		20,667 448,854	120,000 1,042,500	12/02/2020 04/27/2009	04/29/2030
268317-AK-0	ELECTRICITE DE FRANCE 6.95% DUE 1/20/2039 JJ20	+	n		1.G FE		30123.5340	21,845,748	20.000.000	20.988.528		(8,434)			4.875	4.519		448,854		08/03/2015	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE 4 //8% DUE 1/22/2044 JJ22	†	n	2	2.A FE		50125.6640	24,706,863	10,000,000			(25,736)			4.875	4.519				05/03/2015	10/13/2045
279158-AQ-2	ECOPETROL SA BASIC	1	n	2	3.A FE	1,001,70		975,279	1,040,000	1,001,737		30			5.875	6.145		107,230		12/13/2021	11/02/2051
285295-B0-9	ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC	1	D		2.B		00104.4220	11,486,463	11,000,000	11,000,000					3.370	3.370		21,624	370,700	12/13/2019	12/10/2026
28617X-AC-7	ELEKTRA NORESTE S.A. ELEKTRA NORESTE S.A.	1	n		2.B FE		00112.6450	12,390,902	11,000,000	11,000,000					3.870	3.870		212,850		06/18/2021	07/15/2036
29446M-AC-6	EQUINOR ASA BASIC	1	D	2	1.D FE		00106.3030	9,461,011	8,900,000	9,260,146		(8,345)			3.250	3.031		34,549	289,250	01/28/2020	11/18/2049
29446M-AD-4	EQUINOR ASA BASIC	.I	D	2	1.D FE	27,004.68	30 104.5120		25,000,000	26,363,470		(418,742)			2.875	1, 125		169.705	718,750	06/16/2020	04/06/2025
29446M-AF-9	EQUINOR ASA BASIC	I	D	2	1.D FE	7,719.18	30 107. 4350	7,520,474	7,000,000	7,610,258		(69,710)			3. 125	1.945		51,649	218,750	06/03/2020	04/06/2030
29446M-AH-5	EQUINOR ASA BASIC	.[	D	2	1.D FE		30114.7660	26,109,314	22,750,000	25,772,149		(71,090)			3.700	2.984		198,747		08/20/2020	04/06/2050
29446M-AJ-1	EQUINOR ASA BASIC		D	2	1.D FE		00100.8320	10,083,224	10,000,000	9,970,803		6,870			1.750	1.825		77,292	175,000	05/18/2020	01/22/2026
29446M-AK-8	EQUINOR ASA BASIC		D	2	1.D FE		00101.7790	10,177,853	10,000,000	10,323,197		(36,286)			2.375	1.944		25,729	237,500	06/10/2020	05/22/2030
33938X-AB-1	FLEX LTD BASIC	4	D	2	2.C FE		. 114.0150	11,059,428	9,700,000	9,825,268		(13,230)			4.875	4.675	MN	64,364	472,875	08/13/2020	05/12/2030
33938X-AC-9	FLEX LTD BASIC	4	D	2	2.C FE	9,961,70	00106.8870	10,688,676	10,000,000	9,971,507		6,332		L	3.750	3.826	FA	156,250	375,000	05/08/2020	02/01/2026
344419-AA-4	FOMENTO ECONOMICO MEX BASIC	.4	D		1.G FE		102 . 4070	921,660	900,000			10,638			2.875	4.164	MN	3,666	25,875	12/14/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10	4	D		1.G FE		77118.4180	46,240,932	39,049,000	37,351,191		39,961			4.375	4.685	MN	242,022	1,708,394	01/18/2019	05/10/2043
344419-AC-0	FOMENTO ECONOMICO MEX BASIC		D	2	1.G FE		105.0210	36,757,229	35,000,000	36,225,929		(26,985)			3.500	3.305		561,458	1,225,000	06/25/2020	01/16/2050
35177P-AL-1	FRANCE TELECOM 9% Due 3/1/2031 MS1	4	D		2.A FE		7 153 . 1810	29,257,646	19, 100,000	22,728,142		(285,933)			9.000	6.246		573,000	1,719,000	05/25/2005	03/01/2031
36830D-AB-7	GC TREASURY CENTRE CO BASIC		D	2	2.B FE		211011510	1, 153, 125	1, 140, 000	1, 169, 205		(116)			2.980	2.657		9,720		12/14/2021	03/18/2031
377373-AJ-4	GLAXOSMITHKLINE CAPITAL BASIC		D	2	1.F FE		100.7860	4,031	4,000	4,013		(37)			2.875	1.922		10	115	12/05/2019	06/01/2022
40049J-AZ-0	GRUPO TELEVISA SA - SPONS GDR BASIC	+	D		2.A FE		25135.9920	6,119,636	4,500,000	6,457,086		(33,039)			6.625	3.384		137,469		07/27/2021	01/15/2040
40049J-BA-4	GRUPO TELEVISA SA - SPONS GDR BASIC	-‡	D	2	2.A FE		15117.8000	6,479,002	5,500,000	6,756,456		(14,759)			5.000	3.535		36,667	137,500	07/27/2021	05/13/2045
40052V-AB-0	GRUPO BIMBO SAB DE CV	+	υ		2.B FE		66100.2080	2,556,296	2,551,000	2,553,235		(33, 194)			4.500	3. 165		49,745	114,795	05/04/2017	01/25/2022
404280-AQ-2	HSBC HOLDINGS PLC 5 1/4% Due 3/14/2044 MS14		D	I	2.A FE	.120.248.58	30 130 . 2710	24,751,469	19.000.000	20,082,875	L	(26.777)	L	L	5.250	4.829	MS	296.479	997.500	08/04/2015	03/14/2044

# **SCHEDULE D - PART 1**

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		ď	_			Actual	Fair	Fair	Par			tization)			Data		Vhen				
		- ,			rative					Carrying	Increase/		Impairment	Carrying	Rate			Due and	Received		Maturity
Identification		e ı	n		ymbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
404280-BA-6	HSBC HOLDINGS PLC BASIC	D			.G FE	10,026,600	. 103.7270	10,372,738	10,000,000	10,007,855		(5,382)			3.600	3.542 MN		36,000	360,000	04/18/2018	05/25/2023
404280-BK-4	HSBC HOLDINGS PLC BASIC	Ŋ	2		.G FE	38,068,470		41,078,457	38,000,000	38,006,304		(10,818)			4.041	4.012 MS		460,674	1,535,580	04/25/2018	03/13/2028
404280-BM-0 404280-CJ-6	HSBC HOLDINGS PLC BASIC	n.	2		.G FE	16,876,997	99.3050		17,300,000	17,148,028 10,000,000		76,398			3.033	3.517 MN		56,843	524,709 164,500	04/25/2018 08/11/2020	11/22/2023 04/18/2026
423012-AE-3	HEINEKEN NV 4% Due 10/1/2042 A01	ln.	2		.G FE			9,930,539	3,000,000			11,341			4.000	5.121 AO		30,000	164,500	08/11/2020	04/ 18/2026
43474T-AB-9	HOLCIM LTD 6 7/8% Due 9/29/2039 MS29		-		.A FE	2,494,710	144.7230	31,839,096	22,000,000	2,573,299		(19,739)			6.875	6.578 MS		386,528	1,512,500	10/02/2009	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP 6 1/2% Due 9/12/2043 MS12	ln			.B FE	9,789,600	144.7230	14,611,935	10,000,000	9,814,373					6.500	6.663 MS		196,806		09/05/2013	09/29/2039
45326Y-A*-8	INCITEC PIVOT LTD. INCITEC PIVOT LTD.	D			2.B	7,000,000	108 . 1930	7,573,498	7,000,000	7,000,000					4.030	4.030 A0		47,800		11/19/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT LTD. INCITEC PIVOT LTD.	ID			2.B	5,000,000	110. 2240	5,511,222	5,000,000	5,000,000					4.130	4.130 A0		34,990	206,500	11/19/2019	10/30/2030
456837-AG-8	ING GROEP	D			.G FE	15,809,804	100 . 6420	15,700,097	15,600,000	15,610,815		(43,660)			3. 150	2.862 MS		125,580	491,400	12/14/2018	03/29/2022
460599-AD-5	INTERNATIONAL GAME TECH BASIC	D.			.C FE	534,250	112.1030	560,517	500,000	528,658		(4,887)			6.250	4.951 JJ		14,410	31,250	11/03/2020	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECH BASIC	D.	2	23.	.C FE	1,029,010	106.0840	1,060,838	1,000,000	1,022,689		(4,986)			5.250	4.628 JJ		24,208	56,292	09/10/2020	01/15/2029
46132F-AA-8	INVESCO FINANCE PLC BASIC	D			.A FE	1,363,180	102.2400	1,431,361	1,400,000	1,390,993		9,510			3. 125	3.849 MN		3,767	43,750	12/14/2018	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC 5 3/8% Due 11/30/2043 MN31	D	.		.A FE	31,803,251	131.9930	41,841,675	31,700,000	31,789,253		(2,259)			5.375	5.352 MN		146,723	1,703,875	11/26/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC BASIC	D	-		.A FE	964,920		1,081,301	1,000,000	978,701		4,729			3.750	4.331 JJ		17,292	37,500	12/14/2018	01/15/2026
46205Y-AA-9	ION TRADING TECHNOLOGIES BASIC	D	2		.C FE	4,540,100		4,645,965	4,510,000	4,538,070		(2,030)			5.750	5.586 MN		33, 136	135,425	08/16/2021	05/15/2028
462629-A*-7	IPSEN SA IPSEN SA	D	-		3.A	20,000,000	95. 1200	19,024,058	20,000,000	20,000,000					3.630	3.630 JJ		318,633	726,000	07/26/2019	07/23/2026
465077-AL-9	ISRAEL ELECTRIC CORP LTD BASIC	D			.B FE	601,816		598,852	545,000	601,472		(344)	ļ		4.250	2.539 FA		8,815		12/13/2021	08/14/2028
47216Q-AC-7	JDE PEET'S NV BASIC	D	2		.C FE	6,971,370	96.5590	6,759,118	7,000,000	6,972,061		691			2.250	2.296 MS		42,438	400.050	09/21/2021	09/24/2031
478375-AN-8 478375-AR-9	JOHNSON CONTROLS 4.95% Due 7/2/2064 JJ2	D	2		.B FE	8,100,000	129.9640		8, 100,000	8,100,000		(9,457)			4.950	4.950 JJ 3.537 FA		199,361		02/02/2017	07/02/2064
478375-AR-9	JOHNSON CONTROLS 3.9% Due 2/14/2026 FA14	'n	2		.B FE	3, 145, 116 10.548.800		3,313,322	3,061,000	3,101,005 10,496,881		(9,457)			5. 125	4.769 MS		45,430 152.326		12/28/2016	02/14/2026
493859-B*-2	KIER GROUP PLC SENIOR NOTES	D			.B FE	10,548,800	97.9000	12,727,016	13,000,000	10,496,881		(11,526)			5. 125	4.769 MS				12/28/2016	12/20/2022
493859-C*-1	KIER GROUP PLC SENIOR NOTES	ln.			3.C	4,993,690	92.9810	4,643,171	4,993,690	4,993,690					5.360	5.361 MN		30,484		11/105/2012	01/31/2025
50050H-AN-6	KOOKMIN BANK BASIC	D			.A FE	2,023,528	98.1120	2,006,387	2,045,000	2,023,621		93			2.500	2.633 MN		8,095		12/14/2021	11/04/2030
50247V-AB-5	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15	D			.B FE	10,053,339	128.4010	11,838,580	9,220,000	9,963,905		(19,916)			5.250	4.651 JJ		223,201	484,050	01/31/2017	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV 4 7/8% Due 3/15/2044 MS15	D	2		.B FE	9,857,580	124.2350	11,802,331	9.500.000	9,806,060		(8,044)			4.875	4.638 MS		136,365	463, 125	06/16/2014	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC	D.	2		.B FE	1,309,952	107.7380	1,508,333	1,400,000	1,340,945		9,964			3.500	4.422 MS		16, 197	49,000	09/25/2018	03/02/2027
539439-AP-4	LLOYDS TSB GR-AD BASIC	D.	2		.F FE	4,784,400	101.6060	5,080,292	5,000,000	4,921,739		40, 115			2.907	3.792 MN		21,803	145,350	05/24/2018	11/07/2023
539439-AR-0	LLOYDS TSB GR-AD BASIC	D.			.F FE	19,909,200	112.4450	22,488,911	20,000,000	19,938,692		8,362			4.375	4.432 MS		240,625	875,000	05/10/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC	D			.F FE	496,950	108.1110	540,553	500,000			297			3.750	3.824 JJ		8,854	18,750	01/12/2017	01/11/2027
552081-AM-3	LYONDELLBASELL IND NV BASIC	D	2	22.	.B FE	594,970	122.8390	614, 194	500,000	592,886		(1,462)			4.625	3.647 FA		8,030	23, 125	07/16/2020	02/26/2055
	MARVELL TECHNOLOGY INC 4.875% Due 06/22/2028 JD 22			. 1																	
573874-AN-4		D	2		.C FE	2,042,651	114.1430	1,997,501	1,750,000	2,040,826		(1,825)			4.875	2.021 JD		2, 133	42,656	12/16/2021	06/22/2028
58406R-AA-6	MEDCO LAUREL TREE BASIC	D	2		.A FE	1,028,455		1,020,925	1,030,000	1,028,472		17			6.950	6.976 MN		9,744	7,500	12/14/2021	11/12/2028
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS BASIC	Ď	2		.G FE			10,041,433	9,300,000	9,443,000		(26,073)			3.350	3.017 A0		77,888	311,550	01/08/2018	04/01/2027
606822-AN-4	MITSUBISHI UFJ FIN GRP BASIC	Ŋ			.G FE	6,254,042		6, 199, 745	5,700,000	6,159,666		(70,930) 871			3.677 3.455	1.998 FA 3.486 MS		75, 103 34, 262	172,819	09/15/2021	02/22/2027
606822-AT-1	MITSUBISHI UFJ FIN GRP BASIC	'n.	-			2,995,770		3,089,043	3,000,000	2,998,944									103,650	04/04/2018	03/02/2023
606822-AV-6 606822-BB-9	MITSUBISHI UFJ FIN GRP BASIC	n.	-		.G FE	25, 118, 950	110.8700	27,717,521	25,000,000	25,079,678 18,245,109		(11,229)			3.961	3.902 MS		327,333		04/04/2018	03/02/2028
606822-BB-9 606822-BC-7	MITSUBISHI UFJ FIN GRP BASIC	n.			.G FE		120.5440	5,584,501		5,727,198		(29,852)			4.286	4.404 JJ		341,392	792,910	11/26/2018	09/11/2028
606822-BD-5	MITSUBISHI UFJ FIN GRP BASIC	D			.G FE	9, 122, 850	104.7140	9,424,243	9,000,000	9,057,670		(29,852)			3.407	3. 101 MS		97,100		04/29/2019	09/11/2028
606822-BH-6	MITSUBISHI UFJ FIN GRP BASIC	ln.			.G FE	12,555,520	104. 7 140	12,704,165	11,600,000	12,493,408		(44,360)			3.741	2.541 MS		137 , 100	209,496	09/15/2021	03/07/2029
606822-BM-5	MITSUBISHI UFJ FIN GRP BASIC	lp	·····  ·		.G FE	16,149,325	105. 5690	16.363.254	15.500.000	16.029.217		(62,450)			3. 195	2.692 JJ		224,227	495,225	01/21/2020	07/18/2029
606822-BN-3	MITSUBISHI UFJ FIN GRP BASIC	D			.G FE	10, 126, 000	102. 0660		10,000,000	10,083,079		(25,350)			2. 193	1.920 FA			219,300	04/14/2020	02/25/2025
607504-A*-8	MODEC. INC MODEC. INC	D			2.C Z	20,000,000	104. 1920	20,838,339	20,000,000	20,000,000					3.830	3.830 JD		19, 150		10/15/2021	12/22/2026
62947Q-AY-4	NXP BV BASIC	D	2		.B FE	10,250,300	119.7230	11,373,695	9,500,000	10,065,075		(71,212)			5.550	4.507 JD		43,938		05/30/2019	12/01/2028
62947Q-AZ-1	NXP BV BASIC	D.	2		.B FE	10,570,700		10,741,148	10,000,000	10,262,373		(119, 176)			4.875	3.558 MS		162,500	487,500	04/29/2019	03/01/2024
63254A-AP-3	NATIONAL AUSTRALIA BK/NY BASIC	D.			.D FE	771,200		862,220	800,000	782,604		3,901			3.375	3.963 JJ		12,525	27,000	12/14/2018	01/14/2026
654744-AD-3	NISSAN MOTOR CO BASIC	D.	2		.C FE	2,625,423		2,573,833	2,300,000	2,613,554		(11,869)			4.810	2.976 MS		31,960	55,315	08/17/2021	09/17/2030
67778N-AA-6	OIL & GAS HOLDING BASIC	D.		4.	.A FE	1,012,770	108.2480	1,006,707	930,000	1,012,246		(524)			7.500	5.691 A0		12,788		12/13/2021	10/25/2027
	ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY			1						İ					1						
68620Y-A#-9	FINANCE LIMITED	D		L	2.B	8,000,000	116.8230	9,345,809	8,000,000	8,000,000		L			5. 160	5.160 JJ		190.347	412,800	01/18/2019	01/15/2029

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68620Y-A@-1	ORIGIN ENERGY FINANCE LIMITED SENIOR NOTES	<b></b>	D		2.B	20,000,00		21,223,748	20,000,000	20,000,000					5.040	5.040	JD	33,600	1,008,000	12/11/2013	12/19/2023
69033D-AD-9	OVERSEA-CHINESE BANKING BASIC	<b></b>	D	2	2.A FE	1,915,95		1,910,884	1,925,000	1,915,996		43			1.832	1.891	MS	10,874		12/14/2021	09/10/2030
69370R-AD-9	PT PERTAMINA (PERSERO) BASIC		D		2.B FE		106 . 3300	1,206,845	1,135,000	1,212,880		(379)			3.650	2.645		17,377		12/14/2021	07/30/2029
69370R-AJ-6	PT PERTAMINA (PERSERO) BASIC	·}	D	2	2.B FE		101.0010	1,494,813	1,480,000	1,504,050					4 . 150	4.065		21,497		12/21/2021	02/25/2060
69370R-AK-3	PT PERTAMINA (PERSERO) BASIC	+		2	2.B FE		1497.0560	4,013,268	4, 135, 000	4,033,872		959			1.400	2.024		22,834		12/21/2021	02/09/2026
69867D-AC-2	PANTHER BE AGGREGATOR 2 BASIC	ŧ	D	2	5.A FE	1,944,70	106.0160	1,933,733	1,824,000	1,930,478		(14,230)			8.500	3.981		19,811	77,520	10/29/2021	05/15/2027
714264-AK-4	PERNOD-RICAR 5 1/2% Due 1/15/2042 JJ15	†	D		2.A FE		10135.4290	8, 125, 766	6,000,000	6,253,820		(7, 107)			5.500	5. 159		152, 167	330,000	08/01/2013	01/15/2042
71568Q-AJ-6 71568Q-AP-2	PERUSAHAAN LISTRIK NEGAR BASIC	·	η	2	2.B FE 2.B FE	1,774,70	09105.7650 3497.3090	1,766,276 403,833	1,670,000 415,000	1,774,211 407,646		(498)			3.875	2.946 4.106		29,480	8,300	12/14/2021	07/17/2029
71643V-AA-3	PETROLEOS MEXICANOS BASIC			2	2.B FE		7100.7030	1,012,063				12			6.700	6.787	JD			12/14/2021	
71647N-AY-5	PETROBRAS GLOBAL FINANCE BASIC			۷	3.0 FE		72108.7910	1,012,063	920,000	1,003,754		(518)			5.700	4.280	FA	2,806		12/13/2021	02/16/2032
74779P-A*-9	QUBE HOLDINGS LIMITED QUBE HOLDINGS LIMITED				2.0		00104.4250	9,398,223	9,000,000	9,000,000		(310)			3.670	3.670	۸۸	66,978	330,300	10/24/2017	10/18/2024
75625Q-AD-1	RECKITT BENCKISER TSY BASIC		n		1.G FE		50104.4250	3,100,304	3,000,000	2,925,322		28.119			2.750	3.809		1.146	82,500	04/26/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY BASIC		D		1.G FE		74105.9940	14,203,212	13,400,000	13, 150, 609		39,916			3.000	3.370		5,583	402,000	05/10/2018	06/26/2027
767201-AT-3	RIO TINTO FIN USA LTD BASIC		D	2	1.F FE		0099.2630	9,926,299	10,000,000	9,929,350		250			2.750	2.785		45,069	402,000	10/28/2021	11/02/2051
76720A-AD-8	RIO TINTO FIN USA PLC 4 3/4% Due 3/22/2042 MS22		D	2	1.F FE		881281700	8,010,629	6,250,000	5,962,789		7,958			4.750	5.117		81,641	296,875	10/04/2013	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC 4 1/8% Due 8/21/2042 FA21		D	2	1.F FE		30119.8570	50,340,086	42,000,000	41,441,119		15,701			4. 125	4.220		625,625	1,732,500	07/23/2018	08/21/2042
78391Y-A@-7	RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD		D		2.C		00106.8800	8,550,393	8,000,000	8,000,000					4.160	4. 160		124,800	249,580	01/21/2021	02/16/2033
78391Y-B*-8	RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD		В		2.C		3392.6220	21,652,893	23,377,781	23,377,781				(1,593,281)	4.280	4.280		375,213	505,440	01/21/2021	02/16/2031
78413H-AB-5	SES 5.3% Due 4/4/2043 A04	I	D		2.C FE		00113.7830	5,689,127	5,000,000	5,260,263		(6,837)		( 1, 222, 22 1,	5.300	4.903		64,042	265,000	06/13/2014	04/04/2043
78467K-A#-4	SSE PLC SENIOR NOTES		D		2.A		00100.7310	25, 182, 692	25,000,000	25,000,000					3.890	3.890		202,604	972,500	02/14/2012	04/16/2022
786455-B#-1	SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC	<b>.</b>	. B		2.B		0099.5640	20,376,748	20,466,000	20,466,000				(1,522,800)	1.260	1.260	A0	44,411	268,520	11/06/2019	10/29/2026
786584-A@-1	SAFRAN 4.28% Due 2/9/2022 FA9	.l	D		2.A	35,000,00	00 100 . 3210	35, 112, 401	35,000,000	35,000,000					4.280	4.280	FA	590,878	1,498,000	01/20/2012	02/09/2022
801060-AD-6	SANOFI BASIC		D	2	1.E FE	6,059,35	58112.5320	6,864,452	6, 100, 000	6,071,043		3,894			3.625	3.708	JD	7,371	221, 125	12/14/2018	06/19/2028
	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15																				
822582-AD-4			D		1.D FE	44,643,0		52,362,988	35,800,000	43,511,745		(265,462)			6.375	4.481		101,433	2, 170, 688	09/21/2021	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN 5 1/2% Due 3/25/2040 MS25 .		D		1.E FE		31135.7400	6,379,768	4,700,000	4,689,818		318			5.500	5.519		68,933	258,500	03/19/2010	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN BASIC	ļ	D		1.E FE		70110.3490	1,655,228	1,500,000	1,604,693		(3,551)			3.625	3.162		19,635	54,375	12/04/2019	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12	<b></b>	D		1.D FE		125. 0100	19,626,587	15,700,000	16,473,954		(22, 137)			4.550	4. 198		275,818	714,350	02/27/2019	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11 .	· <b>-</b>	D		1.D FE		32 106 . 5490	56,257,924	52,800,000	54, 197, 967		(120,690)			3.250	2.413		238,333	1, 163,500	11/16/2021	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11 .	.	D		1.D FE		20121.8600	82,865,037	68,000,000	69,052,395		(26,965)			4.375	4.268		413, 194	2,975,000	05/31/2019	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046 MN10	<b>†</b>	D		1.D FE		35116.6100	29,735,591	25,500,000	26,486,694		(17,898)			4.000	3.739		144,500	970,000	09/21/2021	05/10/2046
822582-CE-0	SHELL INTERNATIONAL FIN BASIC	<b>†</b>	D	2	1.D FE		20103.1070	43,305,132	42,000,000	43,383,443		(34,274)			3. 125	2.945		196,875	1,312,500	08/03/2020	11/07/2049
822582-CG-5	SHELL INTERNATIONAL FIN BASIC	<b>†</b>	υ		1.D FE		20104.6010	10,460,109	10,000,000	10,817,021		(94,671)		<del> </del>	2.750	1.656		64,931	275,000	07/29/2020	04/06/2030
82460E-AN-0	SHINHAN BANK BASIC	†	υ		2.A FE		110.3250	1,996,891	1,810,000	2,013,269		(1,062)		·····	4.000	2.321		13,676		12/14/2021	04/23/2029
82460Q-2A-0 82481L-AD-1	SHINHAN FINANCIAL GROUP BASIC	†····	υ	2	2.B FE 2.B FE	1,002,14	16102.9870 10106.1050	998,972	970,000 14,000,000	1,001,738		(408)			3.340	2.239		13, 139		12/14/2021 09/19/2016	02/05/2030
82620K-AE-3	SIEMENS FINANCIERINGSMAT BASIC	†	n	٠	2.B FE	27 211 17	70 105. 1050	14,854,747	24,500,000			(600,010)			3.200	0.726		75,201		12/07/2020	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT 4.4% Due 5/27/2045 MN27				1.E FE		20 126 . 4860		60,000,000	60,222,894		(6,548)			4.400	4.373		249,333	2,640,000	06/21/2017	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT 4.4% DUG 5/21/2045 MN2/	†			1.E FE		50123.6350	16,072,521	13.000.000			(6,346)			4.400	4.221		159,250	546,000	03/07/2017	03/21/2043
82620K-AZ-6	SIEMENS FINANCIERINGSMAT BASIC	†	n		1.E FE		3598.6020	29,328,202	29,744,000	29,774,869		(4,416)			1.200	1. 175		109,061	178,464	05/11/2021	03/10/2047
853254-AK-6	STANDARD CHARTERED PLC 5.3% Due 1/9/2043 JJ9	1	D		2.B FE	5,220,5		6, 138, 098	5,000,000	5, 184, 510		(4,866)			5.300	5.014		126,611		01/14/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC 5.7% Due 3/26/2044 MS26	Ť	D		2.B FE		00128.8010	11,592,095	9,000,000	9,376,885		(8,645)			5.700	5.375		135,375	513,000	06/13/2014	03/26/2044
853254-CC-2	STANDARD CHARTERED PLC BASIC	T	D	2	1.G FE		0598.1910	17, 183, 496	17,500,000	17,729,007		(8,698)			2.678	2.522		2.604	234,325	08/03/2021	06/29/2032
	STATOILHYDRO ASA- SPON ADR 4 1/4% Due 11/23/2041	Γ	-	[						17,720,007		(0,000)		T	2.0,0						
85771P-AE-2	MN23	.l	D	l	1.D FE	45,921.26	66 120 . 5360	55, 175, 270	45,775,000	45,907,262		(5,019)		L	4.250	4.227	MN	205,352	1,945,438	10/19/2018	11/23/2041
	STATOILHYDRO ASA- SPON ADR 3.95% Due 5/15/2043 MN15	5	1																	== :=	
85771P-AL-6		ļ	D		1.D FE	13,394,19	0116.6120	15, 159, 551	13,000,000	13,384,573		(13,493)			3.950	3.734	MN	65,614	513,500	12/04/2019	05/15/2043
85771P-AQ-5	STATOILHYDRO ASA- SPON ADR 4.8% Due 11/8/2043 MN8 .	ļ	D		1.D FE		. 129.6180		36,000,000	38, 105, 864		(56,615)			4.800	4.381		254,400	1,728,000	06/23/2015	11/08/2043
85855C-AB-6	STELLANTIS FIN US INC BASIC		. D	2	2.C FE		2098.5020	14,775,332	15,000,000	15,022,119		(601)			2.691	2.673		118,853		09/09/2021	09/15/2031
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC	. <b> </b>	. D		1.G FE		10 103. 7040	518,521	500,000	470,993		5,717			2.632	4.045		6, 105	13, 160	12/14/2018	07/14/2026
86562M-AX-8	SUMITOMO MITSUI FINL GRP BASIC	. <b></b>	D		1.G FE		102 . 3070	26,599,867	26,000,000	25,877,807		112,871			3.102	3.565		367,415	806,520	06/05/2018	01/17/2023
86562M-AY-6	SUMITOMO MITSUI FINL GRP BASIC	.L	. D	l	1.G FE	16,309,86	62 108 . 2630	18,079,882	16,700,000	16,444,668		36,883		L	3.544	3.830	JJ	269,620	591,848	03/12/2018	01/17/2028

### **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	des	6	7	F	air Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			In	terest		Da	ites
		3 4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
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		F		nation								Current	Exchange							
		0		Modifier								Year's	Change							
		r		and		Rate					Current	Other-	in							
		Се		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0 i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	3	Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
86562M-BC-3	SUMITOMO MITSUI FINL GRP BASIC	e 11	Cilai			110.7710	34,892,723	31,500,000	31,337,025	(Decrease)		Recognized	value	3.944	4.035		559,062		11/26/2018	07/19/2028
86562M-BF-6	SUMITOMO MITSUI FINL GRP BASIC	D		1.G FE	31,272,960 504,465		525,334	500,000	501,758		21,306			3.936	3.731		4, 100	1,242,360	12/14/2018	10/16/2023
86562M-BP-4	SUMITOMO MITSUI FINL GRP BASIC	D		1.G FE	4,967,550		5,221,287	5,000,000	4,974,617		2,943			3.040	3.116		69,667	152,000	07/16/2019	07/16/2029
86562M-BV-1	SUMITOMO MITSUI FINL GRP BASIC	n		1.6 FE	14,989,408		15, 159, 949	14,800,000	14,923,501		(38,987)			2.348	2.063		160,238	347,504	04/14/2020	01/15/2025
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC	D	1	2.A FE	9,900,000		9,518,555	9,900,000	9,900,000		(00,007)			2. 142	2.142		57,727	212,058	09/14/2020	09/23/2030
86562M-CE-8	SUMITOMO MITSUI FINL GRP BASIC	D		1.G FE	692,923		659,551	700,000			631			1.710	1.821		5,619	5,985	01/06/2021	01/12/2031
8672EM-AG-9	SUNCORP-METWAY LTD	D		1.E FE			25, 188, 630	25,000,000	24,999,699		868			2.800	2.804		110,833	700,000	04/28/2017	05/04/2022
86964W-AJ-1	SUZANO AUSTRIA GMBH BASIC	D	. 2	2.C FE	4,295,523	101.7220	4,273,354	4,201,000	4, 295, 165		(358)			3.750	3.452	JJ	72,642		12/13/2021	01/15/2031
87124V-AD-1	SYDNEY AIRPORT FINANCE 3.9% Due 3/22/2023 MS22	D	.	2.A FE	7,437,383		7,540,136	7,300,000	7,319,001		(14,911)			3.900	3.681		78,293	284,700	12/05/2012	03/22/2023
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES	D	.	2.C	10,000,000		10,481,682	10,000,000	10,000,000					4.060	4.060		69,922	406,000	07/21/2015	10/29/2025
87656X-A@-0	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES	D		2.C	5,000,000		5,148,541	5,000,000	5,000,000					3.830	3.830		32,981	191,500	07/21/2015	10/29/2023
87656X-B*-1	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES	D		2.C	8,000,000	105.7160	8,457,313	8,000,000	8,000,000					4.160	4.160	AO	57,316	332,800	07/21/2015	10/29/2027
	TATE & LYLE INTERNATIONAL FINA TATE & LYLE																			
87656X-C*-0	INTERNATIONAL FIN	G		2.C	8,000,000	96.7060	7,736,520	8,000,000	8,000,000					2.910	2.910	FA	93,767	232,800	05/06/2020	08/06/2030
87656X-C@-8	TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN			2.C	8,000,000	96.5500	7,724,023	8,000,000	8,000,000					3.010	3.010	F4	96,989	240,800	05/06/2020	08/06/2032
87854X-AE-1	TECHNIPFMC PLC BASIC	n		3.A FE	5,572,588		5,877,021	5.500.000	5.557.764		(14,823)			6.500	6,119		148,958	180,736	02/23/2021	02/01/2026
070J4A-AL-1	TELEFONICA EMISIONES SAU 7.045% Due 6/20/2036 JD20	U	. 2	J. A I L	, 3,372,300	100.0550					(14,023)			0.500	0.113	١٨	140,330	100,730	02/23/2021	02/01/2020
87938W-AC-7	TELLI ONTON EMITOTONICO ONO 7:045% DUE 0/20/2000 0020	D		2.C FE	16,657,275	143. 2170	18,618,251	13,000,000	15,820,054		(131,038)			7.045	4.930	.ID	27,984	915,850	07/25/2014	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU	D		2.0 FE	1,547,230		1,651,600	1,500,000	1,533,068		(5,739)			4. 103			19,318	61,545	06/13/2019	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU	D		2.0 FE	8,874,240		9.307.789	7.500.000	8,831,334		(18, 147)			5.213	4.070		122.723	299,748	07/27/2021	03/08/2047
87938W-AW-3	TELEFONICA EMISIONES SAU BASIC	D		2.0 FE				26,100,000	30,329,341		(94, 162)			4.895	3.892		408, 121	1,277,595	11/05/2020	03/06/2048
88032X-AU-8	TENCENT HOLDINGS LTD BASIC	D	. 2	1.E FE	1,213,715		1,205,007	1,230,000	1,213,788		73			2.390	2.565		2,286		12/14/2021	06/03/2030
88323A-AG-7	THAIOIL TRSRY CENTER BASIC	D		2.C FE	1,003,411		996,848	1,065,000	1,003,676		265			2.500	3.285		961	13,313	12/14/2021	06/18/2030
88827A-AA-1	TITAN ACQ/CO-BORROWER BASIC	D	. 2	5.B FE	11,000,000	101.7610	11, 193, 739	11,000,000	11,000,000					7.750			179,972	852,500	03/16/2018	04/15/2026
89153V-AG-4	TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15	D		1.E FE	4,787,760		5,061,300	4,800,000	4,797,198		1,299			3.700	3.730		81,893	177,600	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA BASIC	D		1.E FE	1,319,526		1,379,988	1,300,000	1,308,816		(3,666)			3.750	3.437		10,969	48,750	12/14/2018	04/10/2024
89153V-AU-3	TOTAL CAPITAL INTL SA BASIC	D	. 2	1.E FE		108 . 2470	541,234	500,000	585,347		(2, 161)			3.461	2.580		8, 124	17,305	07/16/2020	07/12/2049
89153V-AW-9 892331-AC-3	TOTAL CAPITAL INTL SA BASIC	D	. 2	1.E FE	40,311,870		39,434,759	37,000,000	40,254,178		(45,509)			3.386	2.997		6,960	1,252,820	09/17/2020	06/29/2060
892331-AU-3 892331-AM-1	TOYOTA MOTOR CORP BASIC	ηn		1.E FE	1,890,196 10,132,600		1,976,456 9,939,975	1,900,000	1,896,520 10,115,448		2, 143		l	3.419	3.541		29,052	64,961 66,950	12/14/2018	07/20/2023
90352J-AA-1	UBS GROUP FUNDING SWITZE BASIC	n	2	1.E FE	7,856,830				7,957,346		(17, 152)		·	3.491	3.888		29,480	279,280	07/20/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZE	D	2	1.G FE	6,291,850	1101.0300	6,633,685	6,000,000	6, 171, 423		(29, 332)			4. 253	3.647		69,466	279,280	04/04/2018	03/23/2028
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC	D	2	2.0 FE	71,666,494		68,686,610	66,260,000	71,293,460		(365, 146)			3.750	2.717		1, 194,060	751,875	12/13/2021	07/08/2030
91912E-AA-3	VALE SA 5 5/8% Due 9/11/2042 MS11	D		2.0 FE	12,777,500		11,946,216	10,000,000	12,693,248		(78,868)			5.625	3.741		171,875	562,500	02/11/2021	09/11/2042
92676X-AE-7	VIKING CRUISES LTD BASIC	D	2	5.A FE	2,347,775		2,263,272	2,000,000	2,250,313		(97,462)			13.000	4.909	MN	33,222	260,000	04/30/2021	05/15/2025
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC BASIC	D	. 2	4.B FE	498,000			500,000	498,247		173			5.000	5.051		11,528	27,361	10/30/2020	07/15/2030
	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA		1										l							
92841#-AA-4	FINANCE P.L.C.	C	.	1.G PL	17,117,251	101.7990	17,425,268	17,117,251	17,117,251				ļ	4.500	4.492		355 , 183	1,009,918	03/25/2020	01/15/2029
92857W-AQ-3	VODAFONE GRP 6.15% Due 2/27/2037 FA27	D		2.B FE	29,541,920	135. 8760		28,200,000	29, 245, 834		(45,498)			6.150			597,370	1,734,300	04/23/2014	02/27/2037
92857W-BD-1	VODAFONE GRP 4 3/8% Due 2/19/2043 FA19	D		2.B FE	9,493,600		11,644,422	10,000,000	9,570,209		11,692			4.375	4.698		160,417	437,500	06/16/2014	02/19/2043
92857W-BJ-8	VODAFONE GRP BASIC	D		2.B FE	2,970,870		3,246,921	3,000,000	2,984,717		4,074			4. 125	4.287		10,656	123,750	05/23/2018	05/30/2025
92857W-BK-5	VODAFONE GRP BASIC	D	-	2.B FE	28,724,625		30,870,930	27,400,000	28,459,510		(151,325)		<b>}</b>	4.375	3.671		103,226	1, 198, 750	12/02/2020	05/30/2028
92857W-BM-1 92857W-BT-6	VODAFONE GRP BASIC	D	·	2.B FE 2.B FE	40,143,960			35,750,000	40,002,646 1,390,236		(87, 113)			5.250	4.455		161,620	1,876,875	02/17/2021	05/30/2048
92857W-BU-3	VODAFONE GRP BASIC	υ		2.B FE				28,500,000	33,469,367		(5,215)			5. 125	3.302		349,917	51,250 1,211,250	07/16/2020	06/19/2059
97342V-AA-2	WINDAW GMBH SENIOR SECURED NOTES	νn	1	2.6 FE				28,500,000	20,000,000		(102,492)			5.020	5.020		2.789	1,211,250	12/07/2015	06/30/2027
980236-AM-5	WOODSIDE FINANCE LTD 3.65% Due 3/5/2025 MS5	n	2	2.6 FE	9,294,606		9,775,431		9,298,070		563		<u> </u>	3.650	3.657			339,450	02/26/2015	03/05/2025
98313R-AC-0	WYNN MACAU LTD BASIC	D	2	4.B FE				845,000			702			4.875	7.285		10,298	, 1000, 100	12/14/2021	10/01/2024
98420E-AB-1	XLIT LTD 5 1/4% Due 12/15/2043 JD15	D	T	1.F FE	27,896,142		37,566,716	27,300,000	27,842,758		(14,266)			5.250	5.095		63,700	1,433,250	01/10/2018	12/15/2043
98420E-AC-9	XLIT LTD 4.45% Due 3/31/2025 MS31	D		2.A FE		108.5400	976,862	900,000	892,830		1,999			4.450	4.718		10,124	40,050	12/14/2018	03/31/2025
A2002*-AL-7	BOREALIS AG BOREALIS AG	D		2.A Z	9,000,000		9,983,451	9,000,000	9,000,000					3.900	3.900		19,500	351,000	12/20/2019	12/11/2031
A3158#-AC-3	HOFER FINANCIAL SERVICES HOFER FINANCIAL SERVICES .	D		1.G PL	18,000,000		18,709,580	18,000,000	18,000,000					3.410			265,980	613,800	08/04/2017	07/25/2024
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### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			I	Interest		Da	ites
1		3		5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier		<b>.</b> .						Year's	Change							
		_	r		and		Rate			<b>5</b>		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL																				
A3158#-AH-2	SERVICES GmbH		D		1.G PL	12,000,000		12,438,398	12,000,000	12,000,000					3.790	3.790		120,017	454,800	10/03/2018	09/26/2023
AL0289-71-3	TRINIDAD GEN UNLTD BASIC		D		3.A FE		101.5750	1,000,518	985,000	1,009,478		(147)			5.250	4.757		8,188		12/14/2021	11/04/2027
AM1524-14-0 AN2178-67-0	RAIZEN FUELS FINANCE BASIC				2.C FE 3.B FE		108.7840 110.5020	2,605,368 3,342,699	2,395,000 3,025,000	2,620,733 3,343,474		(1,792)			5.300 4.750	3.261		56,768		12/13/2021	01/20/2027 04/19/2027
AN3658-34-0	STATE GRID OVERSEAS INV BASIC	+	n		1.E FE		5107.8740	3,342,699				(2, 176)			3.500	1.858		4,738		12/14/2021	05/04/2027
A06253-79-0	MINEJESA CAPITAL BV BASIC	1	D		2.0 FE	1,618,500		1,600,967	1,560,000	1,618,300		(200)			4.625	4. 105		28,259		12/14/2021	08/10/2030
AP5716-06-7	INTERCORP FIN SER INC BASIC		D	2	2.0 FE	2,822,038		2,809,211	2,815,000	2,822,004		(34)			4. 125	4.075	AO	23,224		12/13/2021	10/19/2027
AP6574-19-2	ABU DHABI CRUDE OIL BASIC		D		1.C FE	1,091,350	118.2450	1,087,850	920,000	1,091,239		(111)			4.600	3.500	JD	118	21, 160	12/13/2021	11/02/2047
AP8052-69-2	HUARONG FINANCE 2017 CO BASIC		D		2.C FE	1,920,713	101.0690	1,910,207	1,890,000	1,920,537		(175)			4.250	3.937	MN	12,049		12/14/2021	11/07/2027
AR6492-42-5	CNAC HK FINBRIDGE CO LTD BASIC		D		1.G FE		108.6410	1,564,436	1,440,000	1,568,396		(1,506)			4.875	1.987	MS	20,865		12/14/2021	03/14/2025
AS3189-43-6	COMETA ENERGIA SA BASIC		D	2	2.C FE		113.5670	2,797,445	2,463,260	2,808,875		(1,705)			6.375	4.229		29,226		12/13/2021	04/24/2035
AT8996-50-2	ESKOM HOLDINGS SOC LTD BASIC				3.0 FE		107.8420	1, 197, 042	1,110,000	1,203,350		(445)			6.350	4.846		27,607		12/13/2021	08/10/2028
AT9463-52-8 AU4586-30-4	SHINHAN FINANCIAL GROUP BASIC		D	2	2.0 FE 2.0 FE		3105.2760 0112.2690					(1,046)			5.875 4.848	2.552		19,255		12/14/2021	08/13/2023
AU4588-16-9	DP WORLD PLC BASIC		 n		2.0 FE		123.1850		743,000			(3, 107)			5.625	4.170		11,145		12/13/2021	09/26/2028
AV0967-02-7	TRANSPRTDRA DE GAS INTL BASIC		D	2	2.0 FE	3 018 741	1110.6730	3,004,760	2,715,000	3,016,940		(1,801)			5.550	3.635		25, 114		12/13/2021	11/01/2028
AW9637-07-4	LLPL CAPITAL PTE LTD BASIC		D		2.0 FE		113.9760	1.599.471	1,403,336	1,606,041		(498)			6.875	4.556		39.396		12/21/2021	02/04/2039
AZ3324-53-2	TRUST FIBRAUNO BASIC		D	2	2.B FE		116.9420	1,040,785	890,000	1,054,110		(95)			6.390	5.132		26,224		12/13/2021	01/15/2050
AZ3324-59-9	TRUST FIBRAUNO BASIC		D	2	2.B FE	3,024,450	106.2600	2,996,536	2,820,000	3,023,505		(945)			4.869	3.795		63,313		12/13/2021	01/15/2030
AZ7913-49-6	INTERCORP PERU LTD BASIC		D	2	2.C FE		97.3290	2,618,148	2,690,000	2,623,113		363			3.875	4.260		39,379		12/13/2021	08/15/2029
B1000#-AA-0	AEDIFICA SA AEDIICA SA		B		2.B		95.8890	22,058,787	23,004,400	23,004,400				(717,400)	2.580	2.580		194,541	304, 191	01/28/2021	03/03/2028
B6398#-AC-5	ALIAXIS FINANCE S.A. 5.09% Due 7/6/2023 JJ6		D		2.C		104. 9820	10,498,226	10,000,000	10,140,058		(87,887)			5.090	4.126		247,431	509,000	05/21/2013	07/06/2023
B6398#-AD-3 B7000*-AA-1	ALIAXIS FINANCE S.A. 4.26% Due 7/23/2025 JJ23 MONTEA NV MONTEA NV		D		2.C 2.C	5,000,000 6,045,500		5,350,779 5,473,394	5,000,000 5,685,000	5,000,000 5,685,000				(360,500)	4.260	4.260	JJ	93,483	213,000 37,130	07/01/2015	07/23/2025
B7000*-AA-1	MONTEA NV MONTEA NV		D		2.0			16,770,567		18, 192, 000				(889,600)	1.280	1.260	ID	5,821	130 , 487	03/17/2021	06/23/2036
B9550@-AA-9	UMICORE S.A. UMICORE S.A.		B		2.B	35,391,000		34,752,032	34,110,000	34,110,000				(2,538,000)	1.840	1.840	.ID	41.842	647,413	12/14/2017	12/07/2027
BG1367-95-5	CITIC BASIC		D		2.A FE	947,057		938 , 135	920,000	946,945		(113)		(2,000,000)	2.850	2.451	FA	9,177		12/14/2021	02/25/2030
BG1632-30-9	HUARONG FINANCE 2019 BASIC		D	2	2.C FE		95.4190	1,946,556	2,040,000	1,963,826		326			3.375	3.914	FA	24,289		12/14/2021	02/24/2030
BG1839-16-9	DBS GROUP HOLDINGS LTD BASIC		D	2	2.A FE		101. 7590	905,652	890,000	909,795		(230)			3.300	2.561		10,116		12/14/2021	02/27/2025
BG2664-37-6	MINMETALS BOUNTEOUS FIN BASIC		D	2	2.A FE		102.7430	1,613,065	1,570,000	1,616,449		(651)			3.375	2.228		17,368		12/14/2021	09/03/2024
BH7872-30-3	PETRONAS CAPITAL LTD BASIC		D	2	1.G FE		1108.2240	5,005,360	4,625,000	5,070,690		(1,963)			3.500	2.189		31,476		12/14/2021	04/21/2030
BH8025-50-5	BANCO SANTANDER MEXICO BASIC		D		2.A FE		109.1900	1,763,415	1,615,000	1,765,904		(1,956)			5.375	2.407		17,844		12/13/2021	04/17/2025
BJ1949-61-6 BJ2629-13-4	CODELCO INC BASIC		u	2	1.G FE		106.4880 3106.1400	6,719,391 2,515,523	6,310,000 2,370,000	6,818,889 2,538,038		(2,221)			3.750	2.713		109,110		12/13/2021	01/15/2031
BJ2629-13-4 BJ4178-87-4	INDONESIA ASAHAN ALUMINI BASIC		n	2	2.B FE		)114.3580	2,515,523		2,538,038		(824)			5.450	3.280		12,976		12/13/2021	05/07/2030
BJ4508-35-1	GRUPO ENERGIA BOGOTA BASIC		D	2	2.B FE		1107.8800	1,801,597	1,670,000	1,808,462		(649)			4.875	3.280		10,403		12/13/2021	05/15/2030
BK0723-76-1	CHINA HUADIAN OVERSEAS BASIC		D	2	1.F FE		1.103.1530	2,001,173	1,940,000	2,007,183		(717)			3.375	2.332		1,455	32,738	12/14/2021	06/23/2025
BK4385-31-0	EMPRESAS PUBLIC MEDELLIN BASIC		D	2	2.C FE		94.0140	991,852	1,055,000	1,005,044		210			4.375	5.028		17,437		12/13/2021	02/15/2031
BK5401-42-1	TENGIZCHEVROIL FIN CO IN BASIC		D	2	2.C FE		99.9460	1, 124, 389	1, 125,000	1, 133, 185		(27)			3.250	3.147	FA	13,813		12/13/2021	08/15/2030
BK7057-62-7	STATE GRID OVERSEAS INV BASIC		D	2	1.E FE		95.2290	2,999,729	3, 150,000	3,029,828		504			1.625	2.113		20,759		12/14/2021	08/05/2030
BK7981-02-4	BANCO NACIONAL DE PANAMA BASIC		D	2	2.B FE	3,556,008		3,545,590	3,785,000	3,557,050		1,043			2.500	3.309		36,799		12/13/2021	08/11/2030
BK8770-86-3	AES PANAMA GENERATION HL BASIC		D	2	2.C FE	1,415,975		1,410,176	1,355,000	1,415,675		(300)			4.375	3.733		5, 105	00.000	12/13/2021	05/31/2030
BM0832-59-2 BN3974-13-4	DELEK OVERRIDING ROYALTY BASIC		 D	2	4.A FE 3.B FE				775,000	801,363 1,002,000		(607)			7.494	5.434		161	29,039	12/13/2021	12/30/2023
BN4783-27-8	CHINA CINDA 2020 I MNGMN BASIC		n	2	1.G FE		399.1410	997,757	1,875,000	1,881,700		(13)			3.8/5	2.954				12/13/2021	01/20/2031
BN6685-76-0	POWER FINANCE CORP LTD BASIC		D		1.0 FE	1,312,067		1,301,530	1,320,000	1,312,097		30			3.350	3.425		5.528		12/14/2021	05/16/2031
BN7410-03-6	ADANI PORTS AND SPECIAL BASIC		D		2.0 FE		95.2270	2,742,530	2,880,000	2,772,413		413			3.100	3.585		36,952		12/14/2021	02/02/2031
BN8775-81-7	COMISION FEDERAL DE ELEC BASIC		D	2	2.B FE	4,851,694	98.0850	4,815,992	4,910,000	4,851,979		285			3.348	3.500		64,841		12/13/2021	02/09/2031
BN8781-64-1	COMISION FEDERAL DE ELEC BASIC		D	2	2.B FE	1,624,013	94.0630	1,603,779	1,705,000	1,624,093		81			4.677	4.987		31,454		12/14/2021	02/09/2051
BN9358-24-1	VOLCAN CIA MINERA SAA-CM BASIC		D	2	4.A FE		96.5630	801,474	830,000	802,065		285			4.375	5.296		14, 122		12/13/2021	02/11/2026
BN9642-49-5	ULTRATECH CEMENT LTD BASIC		D	2	2.C FE		96.6640	1,440,291	1,490,000	1,455,256		137			2.800	3.095		15,645		12/14/2021	02/16/2031
B01690-42-5	ALPEK SA DE CV BASIC		I D	12	2.C FE	L	100 . 4550	1,808,186	1,800,000	1,820,175		(75)			3.250	3. 105	FA	20,475	L	12/13/2021	02/25/2031

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value				Interest		Da	tes
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					and SVO		Rate			D1-/	I I and a lime of	Current	Other-	in Daala				A -I :44I			04-4-4
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OL LOID		0	'	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_ ·	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
B06552-41-4	KRUNG THAI BANK/CAYMAN BASIC	+	D	2	3.C FE	804,00			800,000	803,985		(15)			4.400			9,387		12/21/2021	12/29/2049
B07736-61-0	MGM CHINA HOLDINGS LTD BASIC	+	D	2	4.A FE	810,60			840,000	810,838		238			4.750			30,036		12/14/2021	02/01/2027
B07989-19-3 B09001-55-9	SEPLAT ENERGY PL BASIC		u	2	4.B FE 2.C FE		099.5610 698.3130					25			7.750 3.000	7.776		15,500		12/13/2021	04/01/2026
BP0466-37-8	CK HUTCHISON INTNTL 21 BASIC			2	2.6 FE		8101.0810		1,780,000	1,818,302		(146)			2.500	2.236		9,394		12/13/2021	04/06/2031
BP1992-47-1	MALAYSIA WAKALA SUKUK BASIC		D	-	1. G FE		499.8260		2,200,000	2,226,346		(98)			2.070	1.929		7,970		12/14/2021	04/13/2031
BP2041-64-1	EQUATE PETROCHEMICAL BV BASIC	I	D	2	2.B FE	1,011,08			1,005,000	1,011,046		(34)			2.625	2.518		4,617		12/13/2021	04/28/2028
BP2212-39-0	PETRONAS CAPITAL LTD BASIC		D	2	1.G FE	4,013,39	2100.3170	3,982,592	3,970,000	4,013,315		(77)			2.480	2.355	JJ	41,844		12/21/2021	01/28/2032
BP2725-50-8	NATURA COSMETICOS SA BASIC		D	2	3.B FE	1,011,19	598 . 1520	1,015,870	1,035,000	1,011,344		149			4. 125	4.543		6,878		12/13/2021	05/03/2028
BP3021-48-5	IOCHPE-MAX/MAX WHEELS MX BASIC		D	2	3.C FE	1,010,41			1,035,000	1,010,560		142			5.000	5.444		7,763		12/14/2021	05/07/2028
BP3057-90-1	ABU DHABI PORTS CO PUSC BASIC	+	D	2	1.E FE	3,619,02			3,610,000	3,618,996		(29)			2.500	2.469		13,788		12/13/2021	05/06/2031
BP4094-11-9	CBQ FINANCE LTD BASIC	. +	D		1.G FE	1,597,60			1,600,000	1,597,621		21			2.000	2.036		4,356		12/13/2021	05/12/2026
BP8097-39-9	MDGH GMTN RSC LTD BASIC	+		2	1.C FE		3 100 . 9050		3,985,000	4,034,625		(188)			2.500	2.348		7,749		12/13/2021	06/03/2031
BP9085-44-3 BQ2936-11-1	CSN RESOURCES SA BASIC	- +		2	3.B FE 2.A FE	1,006,95	095.3530 098.4220		1,050,000 1,870,000	1,007,109 1,850,799		159			4.625	5.177		2,833		12/13/2021	06/10/2031
BQ2939-02-4	BANK OF COMMUNICATION HK BASIC	+		2	2.A FE	1,472,50			1,500,000	1,472,528		23			2.373	2.497		16,608		12/23/2021	07/08/2031
BQ3267-14-4	QATAR ENERGY BASIC			2	1.D FE	8,423,20			8,459,000	8,423,375		166			2.250	2.299		89,348		12/14/2021	07/12/2031
BQ3267-24-3	QATAR ENERGY BASIC		D	2	1.D FE		0 103.3140		1.840.000	1,928,262		(58)			3.300	3.050		28.505		12/13/2021	07/12/2051
BQ4045-87-9	XIAOMI BEST TIME INTL BASIC	I	D	2	2.C FE	2,011,76			2,035,000	2,011,856		96			2.875	3.013		27,140		12/14/2021	07/14/2031
BQ5241-92-3	ADANI ELECTRICITY MUMBAI BASIC		D	2	2.C FE	2,585,96	697.3260	2,549,929	2,620,000	2,586,111		145			3.867	4.031	JJ	44,748		12/14/2021	07/22/2031
BQ5700-31-6	CIBANCO SA INS DE BANCA BASIC		D	2	3.A FE		595.6770		1,045,000	1,006,495		160			4.375			20, 192		12/13/2021	07/22/2031
BQ9153-63-7	AEROPUERTO INTL TOCUMEN BASIC		D	2	2.B FE		8104.7730		2,625,000	2,775,925		(12)			5. 125			52,318		12/13/2021	08/11/2061
BR3610-51-5	EMPRESA DE TRANSPORTE ME BASIC		D	2	1.F FE		496.8190		1,515,000	1,501,762		18			3.693	3.735		16,785		12/13/2021	09/13/2061
BR3754-03-2 BR3754-04-0	SANDS CHINA LTD BASIC			2	2.C FE	2,692,91			2,840,000	2,693,622					2.850	3.672		22,034		12/14/2021	03/08/2029
BR3836-13-6	SANDS CHINA LTD BASIC			2	2.C FE 2.C FE	3,239,50 1,814,78			3,410,000 1,825,000	1,814,807					3.250	3.876		30,169		12/14/2021	08/08/2031
BR3846-65-5	ENTEL CHILE SA BASIC		n	2	2.0 FE	810,51			815,000	810,537		20			3.050	3.110		7,388		12/13/2021	09/14/2032
BR4616-95-8	JSW STEEL LTD BASIC	1	D	2	3.B FE	1,011,84			1.020.000	1,011,877		37			5.050	5. 150		14,022		12/14/2021	04/05/2032
BR9645-80-4	BANK HAPOALIM BASIC	. [	D	2	2.B FE	936,05			940,000	936,071		19			3.255	3.304		6,036		12/13/2021	01/21/2032
BR9695-79-1	BRASKEM IDESA SAPI BASIC		D	2	4.A FE		0100.7820		985,000	1,000,694		(66)			6.990	6.733	FA	13,579		12/13/2021	02/20/2032
BS0141-40-5	SAMRUK KAZYNA JSC BASIC		D	2	2.C FE		198.3690		2,110,000	2,088,120		170			2.000	2.228			i	12/13/2021	10/28/2026
BS0508-91-8	INDOFOOD CBP SUKSES MAKM BASIC		D	2	2.C FE		0100.9110		1,600,000	1,615,952		(48)			3.541	3.420		10,072		12/14/2021	04/27/2032
D2736#-AN-9	FRITZ DRAXLMAIER SERIES M SENIOR NOTES		D		2.C PL	8,500,00	0 105. 9090	9,002,272	8,500,000	8,500,000					5.000	5.000	A0	105,069	425,000	02/21/2014	04/02/2024
D0706# AW 0	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER		n	1	0.00	4 000 00	0 100 4500	4 000 070	4 000 000	4 000 000					4 000	4 000	40	00 500	407.000	10/00/0010	10/15/2027
D2736#-AW-9	GMBH & COFRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER	+			2.C PL	4,000,00	0108.4520	4,338,079	4,000,000	4,000,000					4.680	4.680	AU	39,520	187,200	10/22/2019	10/ 15/202/
D2736#-AX-7	GMBH & CO		D		2.C PL	4,000,00	0110.5040	4,420,161	4,000,000	4,000,000					4.870	4.870	40	41, 124	194,800	10/22/2019	10/15/2029
D5472#-AF-7	MOLKERI ALOIS MULLER GMBH & CO SENIOR NOTES		D		2.0 FL		0101.2520		10,000,000	10,000,000					3.720	3.720	JJ	169,467		05/24/2012	07/18/2022
	MOLKERI ALOIS MULLER GMBH & CO MOLEREI ALOIS					,555,00				,555,500					[		/	, 101	3.2,000	[	
D5472#-AJ-9	MULLER GMBH & CO		B		2.B		099.5010		17,055,000	17,055,000				(456,000)	0.800	0.800	JJ	57,987	71,070	10/29/2020	01/28/2026
EJ5384-83-3	GAZPROM (GAZ CAPITAL SA) BASIC		D		2.C FE		0108.3670		1, 105, 000	1,203,396		(634)			4.950			22,031		12/13/2021	02/06/2028
EJ6504-42-1	TRANSPORT DE GAS PERU BASIC		D		2.A FE		5 105. 9710		1,900,000	2,020,364		(761)			4.250			13,683		12/13/2021	04/30/2028
EK1742-65-0	GTL TRADE FINANCE INC BASIC		D	2	2.C FE	807,63			600,000	807,391		(239)			7.250	4.698		9,063		12/13/2021	04/16/2044
EK7413-46-2	CENCOSUD SA BASIC		D	2	2.C FE	948,63		940,488	730,000	948,402		(233)			6.625	4.502		18,673		12/13/2021	02/12/2045
EK9717-50-6	LIMA METRO LINE 2 FIN LT BASICARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES	+			2.B FE	1,602,95	5114.2830	1,598,171	1,398,434	1,601,791		(1,164)			5.875	3.485	JAJU	19,627		12/13/2021	07/05/2034
F0405#-AA-9	DU PROGRES		n	1	2.B	10 000 00	0107.8670	10,786,657	10,000,000	10,000,000					4.220	4.220	l n	12,894	422,000	07/05/2019	06/20/2026
1 040JT-AA-9	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES	-			∡.D		0107.00/0								4.220		JD	12,894	422,000	01700/2018	
F0405#-AB-7	DU PROGRES	.l	. D.	l	2.B YE	10.000 00	0111.1400	11, 114, 017	10,000,000	10,000,000	L	L			4.420	4.420	JD	13,506	442,000	07/05/2019	06/20/2029
	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES					,555,00				,								.5,000		[	
F0405#-AC-5	DU PROGRES	.l	D		2.B YE	6,000,00	0113.9390	6,836,315	6,000,000	6,000,000	ļ	ļ			4.520		JD	8,287	271,200	07/05/2019	06/20/2031
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS		B		2.A PL	30,411,08	1101.6160	31,840,727	31,334,299	31,334,299				(2,331,470)	1.750	1.750	JD	1,523		10/02/2019	09/05/2034
F1000#-AC-2	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS	. 1	B	.]	2.A PL	14,337,60	094.8080	12,935,559	13,644,000	13,644,000	L			(693,600)	1.500	1.500	JD	569	147,578	03/18/2021	04/13/2036

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carrying	y Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desia-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Data					Current		. •							
					and SVO		Rate			D1-/		Current	Other-	in Daala				A -l :44l			04-4-4
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OL LOID		0			Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>-</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
F1068#-AD-9	BONDUELLE S.A. 5.04% Due 8/2/2022 FA2		. D		2.C PL	3,000,000		3,056,833	3,000,000	3,000,000					5.040	5.040	FA	62,580	151,200	07/15/2010	08/03/2022
F1068#-AF-4 F1068#-AH-0	BONDUELLE S.A. BONDUELLE SA		. D		2.C PL 2.C PL		99.4610	20,800,516	20,000,000	20,000,000				(1,269,000)	3.850	3.849	JJ	374,306		07/12/2017 05/14/2019	07/06/2027
F2977#-AA-3	ELIS SA ELIS SA		. b		2.0 PL		99.4610		39,795,000					(1,269,000)	2.700	1.860 2.700		199.970	1,121,715	05/02/2019	04/24/2029
F2977#-AB-1	ELIS SA ELIS SA				2.0 Z		100.3160	8,025,282	8,000,000	8,000,000				(2,901,000)	4.990	4.990		74,296		05/02/2019	04/24/2029
F3152*-AD-6	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2.A PL		105.8910	26,472,843	25,000,000	25,000,000					3.410	3.410		404,938	852,500	12/23/2019	12/11/2029
F3152*-AE-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS	I	. D		2.A PL	10,000,000		10,832,501	10,000,000	10,000,000					3.600	3.600	JD	21,000	360,000	12/23/2019	12/11/2031
F3152*-AF-1	ERMEWA HOLDING SAS ERMEWA HOLDING SAS	1	. D		2.A PL	3,000,000		3,328,932	3,000,000	3,000,000					3.770	3.770		6,598	113,100	12/23/2019	12/11/2034
	ESSILOR INTERNATIONAL COMPAGNI D'OPTIQUE SENIOR																				
F3166#-AF-1	NOTES		. D		1.F		103. 3160	5, 165, 804	5,000,000	5,000,000					3.400	3.400		26,444	170,000	06/19/2013	11/05/2023
F7754#-AA-1	SAFRAN SAFRAN		. D		2.A		103.7700	8,301,605	8,000,000	8,000,000					3.100	3.100		1,378	248,000	06/18/2020	06/29/2030
F7754#-AB-9 F7908@-AA-8	SAFRAN SAFRAN ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26		. D		1.G FE		105.8950		15,500,000 15,000,000	15,500,000 15,000,000					3.300	3.300 4.180		2,842 165,458	511,500 626,983	06/18/2020	06/29/2032
F8568@-AA-7	SONEPAR 4.78% Due 5/15/2024 MN15	+	. D		2.A		103. 2000	15,492,000	15,000,000	15,000,000					4. 180	4. 180		91,617	717,000	03/23/2012	05/15/2024
F8568@-AD-1	SONEPAR 4.76% Due 5/7/2025 MN7		D		2.A		104.3070	31,436,115	30,000,000	30,000,000					3.540	3.540		159,300	1,062,000	04/10/2015	05/07/2025
F9120#-AB-2	TELEPERFORMANCE S.A. SR NOTES	1	D		2.C		105.9710	7,417,963	7,000,000	7,000,000					4.220	4.220		13,949	295,400	11/22/2016	12/14/2026
	ARQIVA PP FINANCING PLC GUARANTEED SECURED					, ,		, ,	, ,	, ,									,		
G0566*-AD-1	FLOATING RA		. B		2.A FE	7,442,108		8,328,345	8,234,391					(83,975)	3.547	0.000		800	188,872	11/01/2016	12/31/2029
G0691*-AC-1	BPHA LIMITED BPHA LIMITED		. B		1.E		100.6470	31,324,902	31,123,600	31,123,600				(317,400)	2.350	2.350		83,299	746,998	02/20/2020	05/20/2032
G0827#-BK-5	BARRATT DEVLOPMENTS PLC BARRATT DEVELOPMENTS PLC		. B		2.B		98.8480	20,064,095	20,298,000	20,298,000				(207,000)	2.770	2.770		201,475	575, 177	08/29/2017	08/23/2027
G1151#-AA-2	BELLWAY HOMES LIMITED BELLWAY HOMES LIMITED		. B		2.C		95.8940	16,869,280	17,591,600	17,591,600				352,300	2.580	2.580		168,938	230,437	11/19/2020	02/17/2028
G1320*-AC-8	BREEDON HOLDINGS LIMITED BREEDON HOLDINGS LIMITED .		. B		2.C Z		97.3930	11,861,299	12,178,800	12,178,800				(169,200)	2.370	2.370		78,574	E0E 000	06/23/2021	09/23/2033
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY, L SENIOR SECURED CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES		. D		2.A	15,000,000	109. 3130	16,396,963	15,000,000	15,000,000					3.900	3.900	MIN	58,500	585,000	02/15/2017	11/25/2031
G1418#-AV-5	COMPANY LT		D		2.A	10 000 000	113.7470	11,374,658	10,000,000	10,000,000					3.830	3.829	FΔ	130,858	383,000	09/09/2019	08/28/2039
G1591#-BG-6	BRITVIC PLC BRITVIC PLC		В		2.C		95.9070	9,084,701	9,472,400	9,472,400				(96,600)	2.090	2.090	MN	25,847	201,243	02/14/2020	05/14/2030
G1696#-BA-3	BUNZL FINANCE, PLC GUARANTEED NOTES	I	. D		2.A		104 . 0250	15,603,694	15,000,000	15,000,000					3.620	3.620	AO	111,617	543,000	10/16/2012	04/17/2024
G1696#-BB-1	BUNZL FINANCE, PLC SENIOR NOTES		. D		2.A	5,000,000	106.4480	5,322,389	5,000,000	5,000,000					4.050	4.050	MN	25,875	202,500	04/02/2014	05/15/2025
G1696#-BC-9	BUNZL FINANCE, PLC SENIOR NOTES		. D		2.A	13,000,000	106.7700	13,880,153	13,000,000	13,000,000					4 . 150	4.150	MN	68,936	539,500	04/02/2014	05/15/2025
	CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON &																				
G1710#-AC-2	WOODS LTD		. C		2.B PL	5,000,000	108 . 2530	5,412,633	5,000,000	5,000,000					4.340	4.340	MN	27,728	235,750	05/29/2019	05/15/2026
C1710# AD 0	CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON &	1	_		2 0 0	E 000 000	111 0/10	E E00 004	E 000 000	E 000 000					4 540	4 540	MAI	20,000	045 750	05/20/2010	05/15/2020
G1710#-AD-0	WOODS LTD				2.B PL	5,000,000	111.8410	5,592,064	5,000,000	5,000,000					4.540	4.540	MIN	29,006	245,750	05/29/2019	05/15/2029
G1710#-AE-8	WOODS LIMITE		D		2.B PL	14 000 000	103.9350	14,550,930	14,000,000	14,000,000					3.310	3.310	MS	117, 137	231,700	10/23/2020	03/31/2031
017 10# AL 0	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED				2 . 0 1 L		100.3000		14,000,000	14,000,000						0.010	mo		201,700	10/20/2020	00/01/2001
G1745*-AA-9	NOTES	1	. D		2.B FE	18,000,000	103.3520	18,603,358	18,000,000	18,000,000					4.290	4.290	AO	158,730	772,200	03/13/2013	04/17/2023
	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED																		·		
G1745*-AR-2	NOTES	ļ	. B		2.B FE		101.4130	12,350,877	12, 178, 800	12, 178, 800				(124,200)	2.620	2.620		45,204	324,496	10/19/2016	11/10/2026
G1746#-AA-4	CADENT FINANCE PLC CADENT FINANCE PLC		. D		1.G FE		113.2790	11,327,945	10,000,000	10,000,000					4.070	4.070		115,317	407,000	03/27/2019	03/19/2031
G1746#-AB-2	CADENT FINANCE PLC CADENT FINANCE PLC		. B		1.G FE		103.7260	25,265,140	24,357,600	24,357,600				(248,400)	2.790	2.790		192,547	693,362	03/28/2019	03/19/2031
G18460-BC-0	CAPITA HOLDINGS LIMITED SENIOR UNSECURED NOTES	<del> </del>	- Lu		3.B		98.5740	7,322,752	7,428,709	7,428,709		····			3.370	3.370		44,506	250,347	10/07/2016	10/27/2023
G1969#-AD-8 G2037*-AL-0	BALFOUR BEATTY PLC SENIOR NOTES	·····	.ln		3.C	21,000,000		21,212,789	21,000,000	21,000,000		····			5.140	5.140 2.700	MO	347,807	1,079,400	01/31/2013	03/05/2023
G2037*-AL-0	CHANEL LIMITED CHANEL LIMITED	†	D				99.9960								3.200	3.200	AO	41,600		10/02/2020	10/13/2035
G20440-BB-0	COMPASS GROUP PLC SENIOR NOTES	t	D		1.G		101.5550		15,000,000	15,000,000					3.200	3.200	AO	132,750	615,375	09/23/2014	12/04/2024
G2044@-BC-8	COMPASS GROUP PLC SENIOR NOTE	I	D		1.G		104.6080	5,330,417	5,000,000	5,000,000					3.640	3.641		45.500	210, 125	09/23/2014	12/04/2026
G2283#-AC-7	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		. D		2.C PL		105.5560	21,111,229	20,000,000	20,000,000					4. 140	4.143		2,300	828,000	11/06/2019	10/16/2026
G2283#-AD-5	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		. D		2.C PL		106.7730	8,541,819	8,000,000	8,000,000					4.320	4.322		960	345,600	11/06/2019	10/16/2029
	DCC TREASURY IRELAND 2013 LIMI GTD SENIOR		L																		
G2615@-AB-0	UNSECURED NOTES		. D		2.B	7,000,000	103.2100	7,224,713	7,000,000	7,000,000		ļ			4.040	4.040	AO	51,847	282,800	02/28/2013	04/25/2023
000401 414 0	DCC TREASURY 2014 LIMITED DCC TREASURY 2014		I.		0.0	40.000.000	400 0500	40 700 011	40,400,000	40, 400, 000				(4 050 000)	4 000	4 000	110	400 000	070 000	00/40/0047	00 (40 (0007
G2616#-AM-3	LIMITED	L	. B		2.B	119,009,600	102. 9500	18,728,611	18,192,000	18,192,000			L	(1,353,600)	1.960	1.960	MO	106,969	372,620	09/19/2017	09/13/2027

# Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear							
1	2		Cod	les	6	7		Fair Value	10	11			justed Carryin	g Value			Interest		Dat	tes
		3	4	5			8	9			12	13	14	15	16	17 18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC									Total						
					Desig-									Foreign						
			F		nation								Current	Exchange						
			0		Modifier								Year's	Change						
			r		and		Rate					Current	Other-	in						
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wher	n Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
	DCC TREASURY 2014 LIMITED DCC TREASURY 2014																			
G2616#-AS-0	LIMITED	·	D		2.B	2,500,000	109. 3770	2,734,419	2,500,000	2,500,000					4.550	4.550 A0	27,490	113,750	04/12/2019	04/04/2026
G2616#-AT-8	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		n		2.B	5,500,000	112 0770	6,268,753	5,500,000	5,500,000					4.670	4.670 AO	62,072	256,850	04/12/2019	04/04/2029
02010#-A1-0	GREAT PORTLAND ESTATES PLC GREAT PORTLAND ESTATES					5,300,000	113.9770	0,200,733							4.070	4.070 NO	02,072	230,030	04/ 12/ 20 19	04/04/2029
G2685@-AL-3	PLC	1	В		2.C	19,722,000	97.5410	19,798,792	20,298,000	20,298,000		L		(207,000)	2.770	2.770 MN		601,686	08/05/2020	11/22/2035
	THE GREAT ROLLING STOCK CO LTD THE GREAT ROLLING																			
G2686@-AC-2	STOCK CO LTD		B		2.B	27,671,700		28,047,560	28,417,200	28,417,200				(289,800)	2.690	2.690 MN	97,676	777, 105	12/18/2017	11/15/2032
G2730#-AF-9	DERWENT LONDON PLC DERWENT LONDON PLC	· <del> </del>	B		1.G	13, 109, 000	103.2030	13,965,497	13,532,000	13,532,000				(138,000)	2.870	2.870 JJ	162,899	396,232	02/07/2019	01/31/2029
G2765*-AC-8	DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED		n		2.A PL	10,000,000	107 . 3370	10,733,675	10,000,000	10,000,000					4.220	4 220 11		422,000	07/28/2017	07/19/2026
G2765*-AK-0	DIONYSUS AVIATION DIONYSUS AVIATION	+	D		2.A PL	10,000,000			10,000,000	10,000,000					4.220	4.220 JJ 4.640 JJ		464,000	01/14/2019	01/08/2024
02700 7III 0	DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION	1					100.0700												01/ 14/2010	01/00/2024
G2765*-AM-6	DESIGNATED	ļ	D		2.A PL	6,000,000	102. 0510	6, 123, 039	6,000,000	6,000,000					3 . 130	3.130 FA	63, 122		08/12/2021	08/31/2028
	DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION																			
G2765*-AN-4	DESIGNATED		D		2.A PL	4,000,000		4,245,729	4,000,000	4,000,000					3.670	3.670 FA			08/12/2021	08/31/2031
G2765@-AB-8	DIONYSUS AVIATION LIMITED GUARANTEED NOTES ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY		D		2.A PL	8,000,000	104.5160	8,361,248	8,000,000	8,000,000					4.710	4.710 FA		376,800	06/29/2016	08/02/2023
G2890*-AN-2	MANAGEMENT P		n		4.B PL	2,232,086	10.0000	2,232,086	22,320,855	2,232,086		1,503,190	15,342,120		6.370	19.049 MS		1,421,838	09/15/2020	09/15/2023
02000 /W 2	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY	1				2,202,000						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10,012, 120							00/ 10/ 2020
G2890*-AP-7	MANAGEMENT P	ļ	D		4.B PL	1,053,512	10.0000	1,053,512	10 , 535 , 123	1,053,512		720,878	7,252,654		5.140	17.538 MS		541,505	09/15/2020	09/15/2023
	ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY																			
G2890*-AQ-5	MANAGEMENT P	+	D		4.B PL		10.0000	576,698	5,766,984	576,698		392,575	3,968,106		5.540	18.029 MS		319,491	09/15/2020	09/15/2023
G294A0-AA-7 G29560-AE-1	DYSON FINANCE LIMITED SENIOR NOTESABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		B		1.G 2.B	22,671,000		20,628,084	20,298,000 13,000,000	20,298,000				(207,000)	2.770	2.770 MN 4.350 FA		571,583	04/24/2015	05/27/2025
G29560-AE-1	ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		D		2.B	15,000,000		15,851,667	15,000,000	15,000,000					4.620	4.620 FA		693,000	11/14/2013	02/19/2024
	ABP FOODS UNLIMITED COMAPNY ABP FOODS UNLIMITED																			
G2962#-AC-5	COMPANY		B		2.B	16,479,600		15, 194, 091	16,238,400	16,238,400				(241,200)	2.100	2.100 JJ	151,558	172,784	12/17/2020	01/21/2033
G31980-AA-5	ESSENTRA PLC ESSENTRA PLC		C		2.C	12,000,000		12,787,846	12,000,000	12,000,000					4 . 400	4.400 MN		528,000	12/13/2017	11/29/2024
G3198@-AB-3	ESSENTRA PLC ESSENTRA PLC	· <del> </del>			2.C	8,000,000		8,873,675	8,000,000	8,000,000					4.580	4.580 MN	32,569	366,400	12/13/2017	11/29/2027
G31980-AC-1 G31980-AD-9	ESSENTRA PLC ESSENTRA PLC  ESSENTRA PLC ESSENTRA PLC	·	n		2.C 2.C	6,000,000		6,802,166	6,000,000 15.000.000	6,000,000 15,000,000					4.680	4.680 MN 3.980 AO		280,800	12/11/2017 11/26/2019	11/29/2029
G31980-AE-7	ESSENTRA PLC ESSENTRA PLC		D		2.0	9,000,000		9,890,698	9,000,000	9,000,000					4 . 140	4.140 A0	65,205	372,600	11/26/2019	04/28/2030
G3198@-AF-4	ESSENTRA PLC ESSENTRA PLC		D		2.C	15,000,000		15,853,890	15,000,000	15,000,000					3.620	3.620 JJ	232,283		07/01/2021	07/27/2028
	EVERSHOLT FUNDIING PLC SENIOR SECURED GUARANTEED															l l				l l
G3225*-AE-6	NOTE		B		2.B	18,301,500	98.2890	19,950,628	20,298,000	20,298,000				(207,000)	2.650	2.650 MN	59,766	548,570	10/21/2016	11/21/2028
G3646#-AA-1	FORTH PORTS FINANCE LIMITED 4.89% Due 12/5/2023	1	n		2.C	13,000,000	105.0600	13,657,768	13,000,000	13,000,000					4.890	4.890 JD	45,912	668,200	11/13/2013	12/05/2023
G3663#-AA-9	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES	†	B		2.0	4,966,000		5,365,360	5.412.800	5,412,800	·			(55,200)	2.620	4.890 JD	6.303	157,371	01/03/2017	12/05/2023
G3663#-AB-7	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES	İ	B		2.C	7,449,000		8,047,301		8,119,200				(82,800)	2.620	2.620 JJ	103,407	236 , 127	10/07/2016	01/06/2027
G4445*-AA-6	HS1 LIMITED 3.79% Due 3/30/2028 MS30		D		1.G PL	49,276,564		52,085,273	49,276,564	49,276,564					3.790	3.790 MS	472,083	1,867,582	09/20/2012	03/30/2028
	INTERMEDIATE CAPITAL GROUP PLC 6 1/4% Due 5/8/2023				1 .											1 [				
G4588#-BB-6	MN8	ļ	υ		2.C	9,000,000	105.2350	9,471,133	9,000,000	9,000,000	·			·····	6.250	6.250 MN	82,813	562,500	04/03/2013	05/08/2023
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC 4.95% Due 5/11/2022 MN11	1	n		2.C Z	5,000,000	101. 0340	5,051,706	5,000,000	5,000,000	1				4.950	4.950 MN	34,375	247,500	03/27/2015	05/11/2022
Q-1000# DD 2	INTERMEDIATE CAPITAL GROUP PLC 5.21% Due 5/11/2025				2.0 2		101.0040												50/21/2010	50/ 11/ 2022
G4588#-BE-0	MN11	<b>.</b>	D		2.C	5,000,000	107.4780	5,373,897	5,000,000	5,000,000		ļ		ļ <b>.</b>	5.210	5.210 MN	36,181	260,500	03/27/2015	05/11/2025
	INTERMEDIATE CAPITAL GROUP PLC 4.96% Due 9/29/2026																			
G4588#-BL-4	MS29		D		2.C	8,000,000	108.1820	8,654,572	8,000,000	8,000,000					4.960	4.960 MS		396,800	08/18/2016	09/29/2026
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC	1	n		2.C	8,000,000	104 0120	8,393,029	8,000,000	8,000,000			1		4.760	4.760 AO		380,800	04/30/2019	04/24/2024
U4000#-DU-0	INTEMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL	·}	υ		4.0		104.9130	0, 393,029			·			·	4.700	4.700 NO			04/30/2019	04/ 24/ 2024
G4588#-BS-9	GROUP PLC	<u></u>	D		2.C	5,000,000	112.4370	5,621,864	5,000,000	5,000,000					5.350	5.350 MS	70,590	267,500	04/02/2019	03/26/2029

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			li li	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				-	NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_										Current								
					nation Modifier								-	Exchange							
			0				<b>.</b>						Year's	Change							
			r		and		Rate			5		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	į į		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G4936@-AB-8	IPUT PROPERTY FUND IPUT PROPERTY FUND		B		1.G PL	13, 107, 600			13,644,000	13,644,000				(1,015,200)	1.250	1.250 N	M	19,898	175,988	02/20/2020	05/19/2032
G4989#-AC-0	JACKSON SQUARE AVIATION JACKSON SQUARE AVIAITION		C		2.A PL	20,000,000	106.1510	21,230,280	20,000,000	20,000,000					3.840	3.841	JD	23,467	768,000	10/06/2017	09/28/2027
05005+ 10 0	KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY					07.707.50	400 5700	00 507 740	20 405 200	00 405 000				(0.445.000)	4 050	4 050		47.007	205 224	11 (00 (00 10	44.440.40004
G5265*-AB-8	GUARANTEED SR	+	В		2.B	27,737,500	100.5730	28,587,749	28,425,000	28,425,000				(2, 115,000)	1.350	1.350 N	IN	47,967	395,904	11/02/2016	11/16/2024
G5560@-AC-6	LONDON LUTON AIRPORT HOLDINGS London Luton Airport Holdings		D		3.A YE	45,038,000	90.1610	42,702,001	47.362.000	47,362,000				(483,000)	3.230	3.230 F		569,423	1,638,463	08/29/2017	08/17/2029
G5600#-AA-0	LONDONMETRIC PROPERTY PLC. STERLING SENIOR NOTES	+	B		2.C		090.1010		23,681,000	23,681,000				(463,000)	2.620				631,148	08/11/2016	09/21/2023
03000# AA 0	LONDONMETRIC PROPERTY PLC. LONDONMETRIC PROPERTY				2.0	22,713,000	100.4170		20,001,000	20,001,000				(241,500)	2.020	2.020	10	172,040		00/ 11/2010	03/ 2 1/ 2020
G5600#-AM-4	PLC		В		2.C	11.844.750	96.1400	11.058.194	11.502.200	11.502.200				(342,550)	2.450	2.450 N	IS	78,279	112,989	03/17/2021	04/28/2036
G5600#-AN-2	LONDONMETRIC PROPERTY PLC. SENIOR UNSECURED NOTES .	I	. B		2.C		96.1120	11,054,979	11,502,200	11,502,200				(387,600)	2.450	2.450 N		152,644	75,063	03/17/2021	06/16/2036
G5791#-AA-9	MU FINANCE PLC 3.79% Due 6/26/2027 FA1		D		1.G PL	15,000,000	107.7440		15,000,000	15,000,000					3.790	3.790 F		236,875	568,500	07/23/2018	06/26/2027
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A				3.A PL		102. 4500	4,283,686	4, 181, 260	4, 181, 260					5.580	5.619 N		648	233,314	09/28/2018	06/30/2031
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B				3.A PL		102.4500		4, 181, 260	4, 181, 260					5.580	5.619 N		648	233,314	09/28/2018	06/30/2031
G5963#-AH-6	MEGGITT PLC SENIOR NOTES	+	D		3.A	15,000,000			15,000,000	15,000,000					3.600	3.600		262,500	540,000	04/06/2016	07/06/2026
G6177#-AD-5	INCHCAPE PLC SENIOR UNSECURED		B		2.C YE		98.9050		16,238,400	16,238,400				(165,600)	3.020	3.020 N		58,576	501,616	02/06/2017	05/18/2027
G6428#-AA-8 G6462*-AC-5	NETWORK HOMES LIMITED NETWORK HOMES LIMITED NEWLON HOUSING TRUST NEWLON HOUSING TRUST		B		1.F FE 1.G		0105.7150 0108.9270	27, 180, 175 22, 110, 033	25,710,800 20,298,000	25,710,800 20,298,000				(262,200)	2.940	2.940 M		83,989		01/17/2019	01/15/2031
G6515#-AB-0	JOHN WOOD GROUP PLC SENIOR NOTES		D		2.C	12,000,000			12,000,000	12,000,000				(207,000)	3.770	3.140 N		58,424	452,400	05/13/2014	11/28/2033
G6515#-AE-4	JOHN WOOD GROUP PLC SENIOR NOTES		n		2.0	11,000,000		11,557,147	12,000,000	11,000,000					3.870	3.770 N		56,760	425,700	05/13/2014	11/13/2024
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC		D		2.0		109.5550		10,000,000	10,000,000					4.610	4.610				07/17/2019	07/02/2026
	NORTH WEST ELECTRICITY NETWORK SENIOR SECURED	T								,,											
G6596#-AA-4	NOTES	1	. B		2.B	19,270,800	113.3990		16,238,400	16,238,400				(165,600)	4.070	4.070	JD	20, 194	659,755	10/08/2014	12/20/2029
G6750*-AC-6	THE 1887 COMPANY LIMITED SENIOR SECURED NOTES		. B		2.C		101.0110		17,591,600	17,591,600				(179,400)	2.840	2.840 A		86,042	509,976	02/26/2015	04/29/2025
G6970*-AB-2	PEEL PORTS LIMITED 5 1/4% Due 12/10/2022 JD10		D		2.B PL		103.4440		23,000,000	23,000,000					5.250	5.250		70,438	1,207,500	11/20/2012	12/10/2022
G6970*-AJ-5	PEEL PORTS LIMITED GUARANTEED SECURED SENIOR NOTE.		B		2.B PL	17,516,400	104.3540	16,945,490	16,238,400	16,238,400				(165,600)	3.450	3.450	IJ	234,983	571,568	05/24/2016	01/31/2027
07470+ 40 0	PORTERBROOK RAIL FINANCE LIMIT SERIES A SECURED				0.0.55	00 077 000	100 5070	04 000 000	20 200 200	00 000 000				(007,000)	0 400	0.400		407.000	200 400	00/44/0040	07 (00 (0000
G7178*-AB-0	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL	+	В		2.B FE	22,077,000	103.5870	21,026,022	20,298,000	20,298,000				(207,000)	3.180	3.180 A	10	127,302		09/14/2018	07/20/2028
G7178*-AF-1	FINANCE LTD		D		2.B FE	6.850.200	100 . 7940	7, 160, 723	7.104.300	7, 104, 300				(72,450)	2.770	2.770 A	.0	40.998	200,563	04/22/2019	04/16/2028
G7332#-AB-9	RRPF ENGINE LEASING LIMITED SERIES B		D		2.0 FE		0 100.7340		9,000,000	9,000,000				(12,450)	3.990	3.991 F		139,650		10/16/2013	10/30/2023
G7332#-AF-0	RRPF ENGINE LEASING LIMITED LEASING (US) LLC	1	D		2.0 FE		100.2380		11,000,000	11,000,000					2.770			118,494	321,200	03/17/2015	04/13/2022
0.002. / 0	RRPF ENGINE LEASING LIMITED RRFP ENGINE LEASING																				17 10/ 2022
G73340-AH-6	LIMITED		D		2.C FE	15,002,258	93.0000	13,950,000	15,000,000	15,001,299		(305)			1.030	3.393 F	Α	60,062	195,720	11/09/2018	06/13/2026
	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING																				
G73340-AL-7	LIMITED		D		2.C FE	4,000,000	105. 3690	4,214,778	4,000,000	4,000,000					4.350	4.347 F	Α	67,667	180,000	02/25/2019	06/13/2026
	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING																				
G73340-AY-9 G7605#-AA-1	LIMITED		 D		2.C FE	14,000,000			14,000,000	14,000,000				(0.115.000)	4.610			250,989		11/25/2019	06/13/2028
G7737#-AC-8	ROADSTER FINANCE DAC ROADSTER FINANCE DAC	+	D		2.0 FE 2.B PL		100.1100 102.6630	28,456,324 18,060,074	28,425,000 17.591.600	28,425,000 17,591,600				(2,115,000) (179,400)	2.290	2.290 A		131,995 151,630	675,350 522,786	10/27/2017	10/18/2032
G7996#-AA-8	SEGRO plc SEGRO plc		B		1.F PL		0 102.0030	21,304,141	20,466,000	20,466,000				(1,522,800)	1.770	1.770 F		134,837	378,306	05/21/2016	08/17/2027
G7996#-AG-5	SEGRO plc SEGRO PLC		B		1.G Z		096.3200		15,918,000	15,918,000				(1,184,400)	1.450	1.450		43,598	240,961	07/17/2020	10/23/2035
u. 0001 110 0	SANCTUARY HOUSING ASSOCIATION SANCTUARY HOUSING													( .,,,, .							
G7997@-AK-7	ASSOCIATION	1	. B		1.F	27,936,000	104.9010	28,390,532	27,064,000	27,064,000				(276,000)	2.780	2.780 F	Α	261,243	768, 197	03/02/2018	02/26/2033
G8038#-AJ-7	SERCO GROUP PLC SENIOR NOTES	. <b>.</b>	. D		2.C PL	3,989,242	2 105. 9730	4,227,523	3,989,242	3,989,242					5.570	5.570 A		43,823	222,201	10/04/2011	10/20/2023
G8038#-AM-0	SERCO GROUP PLC SERIES C SENIOR NOTES		D		2.C PL		. 106 . 3020		3,989,242	3,989,242					5.080	5.080 N		26,458	202,654	03/28/2013	05/14/2024
G8038#-AN-8	SERCO GROUP PLC SERCO GROUP PLC	. <b></b>	D		2.C PL		101.9960		8,000,000	8,000,000					3.270	3.270 A		60,313	261,600	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC SERCO GROUP PLC	· <del> </del>	D		2.C PL		102.5290		9,000,000	9,000,000		ļ			3.550	3.550 A		73,663	319,500	09/16/2020	10/08/2027
G8038#-AR-9	SERCO GROUP PLC SERCO GROUP PLC	+	D		2.C PL	7,000,000			7,000,000	7,000,000					3.970	3.970		64,071	277,900	09/16/2020	10/08/2032
G8056*-AA-7	SEVERN TRENT WATER LIMITED SENIOR NOTES	†	υ		2.A	10,000,000	106.7930	10,679,346	10,000,000	10,000,000					3.690	3.690 N	6ا	120,950	368,960	01/01/2016	03/03/2027
G8056*-AG-4	LIMITED	1	D		2.A Z	10 000 000	110.5880	11,058,776	10,000,000	10,000,000					4.110	4.110 N	(N	61,650	410,960	11/07/2018	11/07/2028
G82790-AA-6	SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED	İ	B		2.B		0 105. 1990		13,532,000	13.532.000		I		(138,000)	2.940			116.037	406.984	09/26/2019	09/16/2031

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Ad	justed Carryin	g Value				Interest		Dat	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
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			l F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-		Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' a	Bond	strative	Actual	Fair	Fair	Par	Carrying		tization)	Temporary Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	e e	g			Cost	Value	Value		Value	Increase/				of					A aguira d	
Identification	Description TRANSMISSION FINANCE DAS SENIOR SECURED EURO NOTES	е	n	Char	Symbol	Cost	value	value	Value	value	(Decrease)	Accretion	Recognized	Value	OI	of	Paid	Accrued	During Year	Acquired	Date
G9006@-AJ-5	THANSMISSION FINANCE DAS SENTOR SECORED EURO NOTES		ь		2.A	16,926,000	103,4640	17,645,773	17,055,000	17,055,000				(1,269,000)	1.690	1.690	MAI	45,636	298,724	02/01/2017	05/04/2026
G9075*-AA-2	TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC	· · · · · ·	B		2.A		100.9400		40,596,000					(414,000)	2.860			396,691	1, 188, 201	03/06/2019	02/28/2028
00070 781 2	VIRIDOR ENERGY GROUP LIMITED VIRIDOR ENERGY GROUP						100.0400							(414,000)		2.000			, 100,201	00/ 00/ 20 10	02/ 20/ 2020
G9369*-AA-7	LIMITED	1	B	.]	2.B Z	26,598,000	97 . 1540	26,293,842	27,064,000	27,064,000		L		466,000	2.900	2.900	MS	67,585		11/16/2021	03/31/2043
G9400#-AA-4	MARI COUVA / MARI KOKAKO MARI COUVA LTD	ļ			3.A PL	11,002,162	101. 1050	11,123,724	11,002,162	11,002,162					5.350	5.387	MJSD	1,635	588,616	03/07/2018	09/30/2033
G9400#-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO				3.A PL		101.1050	11, 123, 727	11,002,165	11,002,165					5.350	5.387		1,635	588,616	03/07/2018	09/30/2033
G9766#-AE-4	WORKSPACE GROUP PLC Workspace Group plc	ļ	B		2.B	19,336,500		20,190,950	20,298,000	20,298,000				(207,000)	3.190	3.190		242,815	663,967	07/13/2017	08/16/2027
K3380#-AB-4	ELFELAGIO SEV SENIOR UNSECURED NOTES		B		1.F YE	24,948,000		26,817,247	25,686,528	25,686,528				(1,891,512)	1.950	1.950		22,262	519,271	01/03/2017	12/15/2026
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SENIOR NOTES		D		2.B		103.6100	10,879,029	10,500,000	10,500,000				(4.000.000)	4.010	4.010		150,876	421,050	06/06/2013	08/22/2023
L0175#-AD-4	ALPHA TRAINS FINANCE S.A. FLOATING RATE NOTES ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE		В		2.B	21, 190,000	98.2500	22,342,050	22,740,000	22,740,000				(1,692,000)	2. 129	0.000	JD	1,345	186,474	03/30/2017	12/31/2028
L0175#-AE-2	IS A		R		2.B FE	10,000,800	96.5760	9.882.661	10.233.000	10,233,000				(761,400)	1.380	1.380	In .	392	144,246	12/04/2019	09/30/2031
L8038*-AA-4	SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15	· · · · · ·			3.C		1.100.6900	9.700.475	9,634,002	9,634,002				(101,400)	5.500	5.538		23.550	529,870	10/10/2012	09/15/2027
L8367#-AE-3	SHURGARD LUXEMBOURG SARL SENIOR GUARANTEED NOTES	Ī	B		2.C		107 . 6490	24,479,444	22,740,000	22,740,000				(1,692,000)	2.770	2.770		10,498	644, 136	06/03/2015	06/25/2027
L8367#-AG-8	SHURGARD LUXEMBOURG SARL SHURGARD LUXEMBOURG SARL .	I	B		2.C		96.2690	16,418,705	17,055,000	17,055,000				(601,500)	1.240	1.240		92,817		02/12/2021	07/23/2031
	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT																				
L9031*-AA-9	LIMITED	ļ	D		2.B PL	4,000,000	108 . 9380	4,357,504	4,000,000	4,000,000					4.970	4.970	AO	39,760	198,800	05/02/2018	04/19/2025
	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT																				
L9031*-AB-7	LIMITED		D		2.B PL	10,000,000	114.2240	11,422,361	10,000,000	10,000,000					5.100	5.100	AO	102,000	510,000	05/02/2018	04/19/2028
1.0004+ 411.4	TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT				0.0.01	0.000.000	111 0400	0 000 400	0.000.000	0,000,000					4 470	4 470	I ANI	40.055	000 000	11/05/0010	05 /00 /0000
L9031*-AH-4 L9082*-AF-6	LTD HLDG	<b>†</b>			2.B PL		111.3420	6,680,496	6,000,000 8,000,000						4 . 470	4.470		43,955 117,973	268,200 442,400	11/25/2019	05/02/2029
L9082*-AM-1	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		n		2.A PL		102.5640	6, 153, 827	6,000,000	6,000,000					5.550	5.550		29,600		06/04/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		D		2.A PL	7,000,000		7,330,080	7,000,000	7,000,000					5.720	5.720		35,591	400,400	06/04/2018	05/29/2025
L9619@-AB-5	VTG AG VTG AG		. B		2.B FE	19,380,900		18,010,086	18,760,500	18,760,500				(1,395,900)	1.700	1.700		54,927		10/01/2020	10/29/2035
LW1229-02-7	ICBCIL FINANCE CO LTD BASIC		D		1.F FE		105.8770	481,741	455,000	482,662		(234)	)		3.625	2.163	MN	1,924		12/14/2021	05/19/2026
LW2238-43-1	THREE GORGES FIN I KY BASIC		D		1.E FE		105. 3140	1,521,792	1,445,000	1,527,618		(700)			3.150	1.798		3,667		12/14/2021	06/02/2026
LW9528-04-0	MINMETALS BOUNTEOUS FIN BASIC		D		2.A FE		108 . 1930	2,374,842	2, 195, 000	2,379,877		(1,479)	)		4.200	2.251		39,437		12/14/2021	07/27/2026
N1492@-AE-6	BOSKALIS FINANCE B.V. SENIOR NOTES	<b></b>	D		2.B		102.9400	11,323,346	11,000,000	11,000,000					3.660	3.660		177,815	402,600	05/08/2013	07/22/2023
N42810-BS-3	KONINKLIJKE VOPAK N.V. 3.74% Due 6/19/2023 JD19	·	D	·	2.B		102.9230	18,526,214	18,000,000	18,000,000		ļ			3.740	3.740		22,440	673,200	09/28/2012	06/19/2023
N42810-CD-5 N42810-CH-6	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V	·	n		2.B 2.C		105.0870	3,152,619	3,000,000	3,000,000					3.400	3.400		3,400		07/01/2020	12/19/2032
N42810-CJ-2	KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V	†			2.C Z		104.3810	7,343,940		7,000,000					4.070	4.070		9,497	346,628	07/01/2020	12/19/2028
11-720 10 00 2	KONINKLIJKE FRIESLANDCAMPINA N SENIOR UNSECURED	†				1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	104.0100			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							·			51/01/2020	12/ 13/2020
N4282*-AF-3	NOTES	1	D	.1	2.B	25,000,000	105.5830	26,395,771	25,000,000	25,000,000		L			4.170	4. 170	FA	350,396	1,042,500	06/29/2012	08/30/2024
	LINEAGE TREASURY EUROPE BY LINEAGE TREASURY EUROPE																				
N5269@-AB-4	BV	<b></b>			2.B PL	35,094,000		32,726,920	34,110,000	34,110,000				(984,000)	1.260	1.260	FA	156,394		08/11/2021	08/20/2031
N6510@-AC-7	NUTRECO N.V. SENIOR NOTES	ļ	D	.	2.C		101.4700	10 , 146 , 980	10,000,000	10,000,000					4.220	4.220		199,278	422,000	05/23/2012	07/11/2022
N7334#-AF-0	WERELDHAVE NV SENIOR NOTES	ļ	D		4.B		91.8870	21,133,936	23,000,000	23,000,000					4.300	4.300		434,061	989,000	07/01/2014	07/23/2024
N7660#-AM-9	SHV NEDERLAND B.V. 4.42% Due 3/28/2022 MS28	+	D		2.A		100.7160	15, 107, 439	15,000,000	15,000,000				(4 000 000)	4.420	4.420		171,275	663,000	02/28/2012	03/28/2022
N8505#-AA-2 N9061@-AA-8	TENNET HOLDING B.V. TENNET HOLDING B.V	†	B		1.G	16,956,000		17,663,936	17,055,000 4,000,000	17,055,000				(1,269,000)	1.610	1.610		119,750	289,100 181,200	01/28/2019	01/24/2029 12/15/2022
N9061@-AA-8 N9061@-AB-6	VTTI B.V. 4.53% Due 12/15/2022 JD15	t	u		3. A		11021880	4,087,525	4,000,000	4,000,000		ļ			4.530	4.530		8,658	181,200	11/07/2018	12/ 15/2022
N9061@-AC-4	VTTI B.V. 4.67% Due 12/15/2025 3D15		D		3.A		1.108.7210		12,000,000	12,000,000					4.870	4.970			596,400	11/07/2018	12/15/2025
N90610-AF-7	VTTI B.V. VTTI B.V.		D		3.C		102.6730	9,240,580	9,000,000	9,000,000					3.800	3.800		15,200	342,000	12/27/2017	12/15/2024
N90610-AG-5	VTTI B.V. VTTI B.V.	I	D		3.A		103.2450	2,064,899	2,000,000	2,000,000		[			4.050	4.050		3,600	81,000	12/21/2017	12/15/2027
P0091#-AA-7	AERIS HOLDING COSTA RICA SA SENIOR SECURED NOTES	1	D		4.C FE		91.3940	13, 185, 769	14,427,378	14,427,378					7.250	7.251		133,654	1,045,985	10/21/2015	11/15/2025
P0703#-AC-3	FIBRA PROLOGIS FIBRA PROLOGIS	ļ	D		2.B FE	9,000,000	105. 3810	9,484,335	9,000,000	9,000,000					3.640	3.640	JJ	163,800		04/29/2021	07/01/2033
P0703#-AD-1	FIBRA PROLOGIS FIBRA PROLOGIS	ļ	D		2.B FE		105.8540	7,409,791	7,000,000	7,000,000					3.790	3.790		132,650		04/29/2021	07/01/2036
P2604*-AA-7	FIBRA MACQUARIE MEXICO SENIOR NOTES	ļ	D	-	2.C	25,000,000	104.9040	26,226,000	25,000,000	25,000,000		ļ			5.550	5.550	JD	15,417	1,387,500	03/21/2018	06/27/2023
D05000 11 0	EVM ENERGIA DEL VALLE DE MEXIC EVM ENERGIA DEL				0.0.0	44 000 000	400 0000	40.000.000	44 000 000	44 000 000		1			0.000	0.000	In.	4 000	000 000	00 (00 (0040	40 (04 (0040
P3596@-AA-3	VALLE DE MEXIC	. L	U		2.B PL	11,000,000	120.0000	13,200,000	11,000,000	11,000,000	L	L			6.020	6.020	JU	1,839	662,200	09/30/2018	12/31/2040

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11			ljusted Carryin	g Value			li	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC		-												-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_										Current								
			F		nation								Current	Exchange							
			0		Modifie	Г	<i>.</i>						Year's	Change							
		l _	r		and		Rate					Current	Other-	_ in							<b>.</b>
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	•	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
P4000*-AB-1	CORPORACION INMOBILIARIA CORPORACION INMOBILIARIA	ļ	D		2.C FE .	20,000,00	0110.7840	22, 156, 863	20,000,000	20,000,000					5.310	5.310	MS	312,700	1,062,000	12/14/2017	09/15/2027
	CORPORACION INMOBILIARIA VESTA CORPORACION		_																		
P4000*-AE-5	INMOBILIARIA VESTA	+	D		2.C FE .	10,000,00	0111.5710	11, 157, 125	10,000,000	10,000,000					5.180	5. 180	JD	24,461	518,000	09/05/2019	06/14/2029
D4000+ AF 0	CORPORACION INMOBILIARIA VESTA CORPORACION	1	_		0.0 55	0.000.00	0 114 0000	0 404 470	0.000.000	0.000.000		]			F 000	F 000	ID.	7 400	450 400	00 (05 (0040	00/14/0001
P4000*-AF-2	INMOBILIARIA VESTA	. <del> </del>	u		2.C FE .	3,000,00	0114.3820	3,431,473	3,000,000	3,000,000		····			5.280	5.280	<b>J</b> D	7,480	158,400	09/05/2019	06/14/2031
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV	Ί	n		2.C PL .	12,354,39	71200000	14,825,276	12,354,397	12,354,397		]			5.980	6.024	u isu	22,574	738,793	05/23/2018	12/20/2044
1 +00 IT-AA-0	ENVASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES	1				12,304,38	120.0000	14,023,270	12,004,081	12,004,09/						0.024	muou	22,374	130,193	03/ 20/ 20 10	12/20/2044
P4001*-AB-0	DE MEXICO	1	D		2.C PL .	12,000,00	099.9920	11,999,091	12,000,000	12,000,000					3.200	3.200	JJ	177,067		01/27/2021	07/15/2028
,	ENVASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES	T							.2,000,000	.2,000,000		[		[				, 551			
P4001*-AE-4	DE MEXICO		D		2.C PL .	7,000,00	0102.7500	7, 192, 532	7,000,000	7,000,000					3.710	3.710	FA	102,437	138,058	01/27/2021	02/09/2033
P4368#-AA-5	FORTIS TCI LIMITED SENIOR NOTES	.l	D		2.C	13,599,99		14,792,142	13,599,994	13,599,994					4.750	4.750		23,328	645,991	12/04/2014	12/18/2029
P4368#-AC-1	FORTIS TCI LIMITED SENIOR NOTES	<b></b>	D		2.C		0111.2540	5,813,019	5,225,000	5,225,000					5.140	5.139		44,015	268,556	02/01/2017	05/02/2031
P4368#-AD-9	FORTIS TCI LIMITED 5.29% Due 9/15/2031 MS15	<b></b>	D		2.C	5,000,00	0112.1180	5,605,885	5,000,000	5,000,000					5.290	5.290	MS	77,881	264,500	03/18/2016	09/15/2031
	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG																				
P4917*-AA-5	TRANSPORT SA		D		2.A PL .	14,849,71	0100.0000	14,849,710	14,849,710	14,849,710					1.799	3.514	MJSD	742	266,515	01/02/2020	09/30/2037
D4047# 4D 0	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA		_		0.4.0	4 750 40	400 0000	4 000 000	4 750 400	4 750 400					0.040	0.050	11 100	158	50.040	04 (00 (0000	09/30/2037
P4917*-AB-3	GREENFIELD SPV I, S.A.P.I. DE GREENFIELD SPV I,	· <del> </del> · · · · ·			2.A PL .		0103.0060	1,809,280	1,756,480	1,756,480					3.240	3.253	MJ6D	136	56,910	01/02/2020	09/30/203/
P4920#-AA-6	S.A.P.I. DE		D		2.C PL .	15 000 00	0114 . 4950	17 , 174 , 184	15,000,000	15,000,000					5.550	5.548	.ID	2,313	832,500	01/02/2018	12/31/2032
1 40201 711 0	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT						0 14.4000		10,000,000								ob			017 027 2010	12/01/2002
P7000*-AA-6	SA	L	D		2.A PL .	13.854.84	1100.0000	13,854,841	13,854,841	13,854,841				L	1.799	3.514	MJSD	692	248,660	01/02/2020	03/31/2037
	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT					, ,			, , ,	, , ,									,		
P7000*-AB-4	SA	ļ	D		2.A PL .	2,191,29	4102.8180	2,253,049	2, 191, 294	2, 191, 294					3.220	3.233	MJSD	196	70,560	01/02/2020	03/31/2037
	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD		_				_										_				
P8711*-AA-4	CONCESIONARIA OPERADO	·	D		3.A FE .	13,216,24	797.1030	12,833,330	13,216,247	13,216,247					4.090	4.089	JD	24,024	597,368	09/16/2019	12/15/2026
00005# 44 5	AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE		_		4.0	00 000 00	404 0400	00 000 000	00 000 000	00 000 000					0.000	0.000	10	400.050	000 000	44 (04 (0040	40 (04 (0000
Q0005*-AA-5 Q0458*-AB-5	COMPANY PTY LTD		D		1.G 1.G FE .		0104.9420 0105.4370	20,988,382 34,794,068	20,000,000	20,000,000					3.330	3.330			666,000	11/01/2019	10/24/2029
Q0458*-AD-1	AQUASURE FINANCE LIMITED 4.46% Due 7/12/2027 JJ12 .	· †	D		1.G FE		0104.4250		10,000,000	10,000,000					3.280	3.280		153,978	328,000	04/15/2015	02/21/2024
Q0697#-AA-4	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	·	n		2.A FE .		0105.6470	24,298,798	23.000.000	23,000,000					3.500	3.500		201,250		09/15/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	I	D.	1	2.A FE .		0 107.3440	11,807,788	11,000,000	11,000,000		I			3.600	3.600		99,000	396,000	09/15/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	Ţ	D		2.A FE .		0111.1010	6,666,065	6,000,000	6,000,000					3.750	3.750		56,250	225,000	09/15/2017	10/01/2032
	AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC	1	1	1								1									
Q0832*-AG-1	AIRPORT PTY	ļ	C	.	2.A	3,000,00	0104.3250	3, 129, 759	3,000,000	3,000,000		ļ			3.140	3.140	JD	7,065	100,200	12/10/2019	12/04/2031
	AUSTALIAN GAS NETWORKS LIMITED SERIES A GUARANTEED	1										]									
Q0845#-AA-5	SENIOR SEC	·····	D		1.G	15,000,00		16,144,400	15,000,000	15,000,000				(4 000 000)	3.620	3.620		167,425	543,000	06/04/2015	09/10/2027
Q1297#-AF-5	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES	<b>†</b>	R	-	1.G		0103.0580	23,435,369	22,740,000	22,740,000		···		(1,692,000)	1.930	1.919		60,121	441,777	09/17/2014	11/12/2024
Q1297#-AJ-7 Q1842#-AH-1	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES ARC INFRASTRUCTURE GUARANTEED SR SECURED NOTES	†			1.G 2.B		0100.7680 0109.2550	22,076,548	21,908,200	21,908,200 18,000,000		····		(685,560)	0.955	0.955 (		48,238	205,930	09/11/2015 04/16/2014	10/08/2025
02107#-AK-2	CONTACT ENERGY LIMITED SENIOR NOTES	†	D		2.B		0109.2550	19,854,607	19,000,000	19,000,000					4.790	4. 190		26,537		06/13/2013	12/19/2023
Q2107#-AL-0	CONTACT ENERGY LIMITED SENIOR NOTES	İ	D		2.B		0107.7980	4,311,905	4,000,000	4,000,000					4. 130	4.130		5,773	173,200	06/13/2013	12/19/2025
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES	I	D		1.E FE .		6106.7810		15,314,576	15,314,576					3.400	3.400		43,391	520,696	08/13/2015	09/01/2032
	CONSOLIDATED PRESS (FINANCE PT GUKARANTEED SERIES																	·	·		
Q2759@-AA-7	P SENIOR NO	<b>↓</b>	D		2.C PL .	12,000,00	0101.1290	12, 135, 473	12,000,000	12,000,000					4.210	4.210	JD	18,243	505,200	05/21/2015	06/18/2022
	CONSOLIDATED PRESS (FINANCE PT GUARANTEED SERIES Q	1							1			]									
Q2759@-AB-5	SENIOR NOT	ļ	D	.	2.C PL .		0 106 . 2450	12,749,404	12,000,000	12,000,000		ļ			4.540	4.540		19,673	544,800	05/21/2015	06/18/2025
Q3079#-AE-8	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED .	<del> </del>	 D	·	2.B FE .		0103.8800	25,970,047	25,000,000	25,000,000		····			3.820	3.820		76,931	955,000	09/23/2020	12/02/2027
Q3079#-AG-3	DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED . DEXUS WHOLESALE PROPERTY FUND DEXUS WHOLESALE	<del> </del>			2.B FE .	18,000,00	0108.5440	19,537,966	18,000,000	18,000,000					4.352	4.352	JD	63, 104	783,360	09/23/2020	12/02/2032
Q3080#-AA-3	PROPERTY FUND		n		1.F	2 500 00	0111.5340	2,788,338	2,500,000	2,500,000					4.140	4.140	MNI	11,213	103,500	05/30/2018	05/22/2030
Q3261#-AP-1	DOWNER GROUP SENIOR NOTES	†			2.B FE .		0108.0080	16,201,175	15,000,000	15,000,000		·			4.140	4.140		329.421		06/10/2015	07/08/2025
Q3300*-AC-7	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES	1	D	1	2.B FE .		01081650		5,500,000	5.500,000					4.370	4.230				06/18/2014	09/18/2026

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Dat	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		_		_	NAIC																
					Desig-																
					, ,																
					nation,									<b>-</b>							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	1		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_	'	Dond		Actual	Fair	Fair	Par						Doto		When	Due and			
	B	d	g	Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate				Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Q3393*-AH-4	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2.B	12,000,000	105.0490	12,605,892	12,000,000	12,000,000					3.710	3.710		56,887	445,200	02/13/2013	05/15/2025
Q3393*-AK-7	ELECTRANET PTY LTD SENIOR SECURED NOTES				2.B	20,000,000	101.0640	20,212,814	20,000,000	20,000,000					3.110	3.110 F		229,794	622,000	05/14/2015	08/18/2022
Q3393*-AL-5 Q3629#-AH-6	ELECTRANET PTY LTD SENIOR SECURED NOTES		 D		2.B		0104.3140		12,000,000	12,000,000					3.440	3.440 F		152,507 149,912	412,800 .486,200	05/14/2015	08/18/2025
U3029#−AП−0	ETSA UTILITIES FINANCE PTY LTD SENTOR NOTES				1.G	13,000,000	107.3270	13,932,404	13,000,000	13,000,000					3.740	3.740 N	o	149,912	480,200	05/08/2014	09/ 10/2026
Q3629#-AJ-2	LIGA OTTETTES I THANGE FIT EID GOARANTEED ON NOTES		l <sub>n</sub>		1.G	10 000 000	104. 7370	18,852,692	18,000,000	18,000,000					3.090	3.090	n	30,900	556,200	03/19/2015	06/11/2027
Q0029#-NU-2	EVOLUTION MINING FINANCE PTY EVOLUTION MINING						104.7370		10,000,000							3.030	U			03/ 13/ 20 13	00/11/2027
Q3647#-AA-9	FINANCE PTY		n		2.C PL	8 000 000	97.4130	7,793,070	8,000,000	8,000,000					2.830	2.830 N	N	33,331		08/12/2021	11/08/2028
4004711 7III O	EVOLUTION MINING FINANCE PTY EVOLUTION MINING							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								2.000				00/ 12/ 2021	11/ 00/ 2020
Q3647#-AB-7	FINANCE PTY		D		2.C Z	12 000 000	98. 1780	11,781,391	12.000.000	12,000,000					3.170	3.170 N	N	56,003		08/12/2021	11/08/2031
Q3915*-AC-4	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2.C		103.5990		9,000,000	9,000,000					3.700	3.700		148,925	335,250	04/28/2016	07/20/2026
Q3915*-AD-2	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2.C		103.4920		18,000,000	18,000,000					3.800	3.800		305,900	688,500	04/28/2016	07/20/2028
	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES																		•		
Q3917#-AA-2			D		2.B PL	4,000,000	105. 6530	4,226,108	4,000,000	4,000,000					4.170	4.170 N	S	47,723	166,800	06/12/2014	09/18/2024
	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES																				
Q3917#-AB-0			D		2.B PL	13,000,000			13,000,000	13,000,000					4.270	4.270 N		158,820	555, 100	06/12/2014	09/18/2026
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LI SENIOR NOTES	<b></b>	D		1.G	11,000,000	107.5330	11,828,635	11,000,000	11,000,000					3.550	3.550 N	S	104, 133	390,500	08/19/2014	09/25/2029
	FONTERRA CO-OPERATIVE GR LTD FONTERRA CO-OPERATIVE																				
Q3920#-AL-3	GR LTD		D		1.G FE	11,000,000			11,000,000	11,000,000					4.090	4.090		16,246	449,900	12/26/2018	12/18/2028
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES		D		2.B FE		1 105 . 1740		10 , 534 , 054	10,534,054					3.780	3.798 N		4,424	398 , 187	03/17/2015	06/27/2027
Q4822#-AA-4	ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD		B		1.F	19,528,600	96.9620	20,422,720	21,062,700	21,062,700				(1,249,900)	3.380	3.380 F	Α	243,239		09/09/2019	08/28/2029
	ICPF FINANCE PTY LTD SERIES A GUARANTEED SENIOR								.=	.=							_				
Q5000*-AA-9	NOT		D		1.G FE	15,000,000	104. 6330	15,694,946	15,000,000	15,000,000					3.310	3.310	D	23,446	496,500	01/02/2017	12/14/2028
050441 40 0	HOTEL PROPERTIES INVESTMENT HOTEL PROPERTIES				0.00	00.005.006	400 4000	00 505 500	04 700 000	04 700 000				(4 000 000)	F 070	F 070 F		400,000	4 450 000	00/00/0047	00 (44 (0007
Q5011#-AB-0	LIMITED		В		2.C PL	23,625,000	103. 4260	22,535,583	21,789,000	21,789,000				(1,293,000)	5.070	5.070 F	Α	429,606	1, 150, 363	06/22/2017	08/11/2027
05044# 45 4	HOTEL PROPERTIES INVESTMENT HOTEL PROPERTY INVESTMENTS		n.		0.00	10 075 000	00 0400	17,543,526	10 157 500	10 157 500				(017 500)	4 700	4 700 5		000 540		00/00/0001	00 /40 /0000
Q5011#-AE-4	LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL		В		2.C PL	18,3/5,000	96.6190	17,543,526	18, 157, 500	18, 157, 500				(217,500)	4.760	4.760 F	Α	338,516		06/03/2021	08/10/2033
Q5601@-AA-0	TOWERS		n		2.A FE	9 000 000	109.8200	8,785,640	8,000,000	8,000,000					4.300	4.300 A	0	78,356	344,000	04/17/2019	04/09/2029
Q5995*-AB-4	MERIDIAN FINCO PTY LTD SENIOR GUARANTEED NOTES		n		2.A FE		0 109. 6200		18,000,000	18,000,000					3.920	3.920 N		203,840		04/17/2019	04/09/2029
40333 -AD-4	MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE						107.4510	13,341,140	10,000,000	10,000,000					5.320		o	203,040		00/03/2014	09/ 1// 2020
Q6235#-AT-9	LIMITED		D		1.G PL	6 000 000	110.9720	6,658,315	6,000,000	6,000,000					4.080	4.080 N	S	70,040	244,800	06/26/2019	09/18/2030
402001 N1 0	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR																·			00/ 20/ 20 10	00/ 10/ 2000
Q6518#-AA-8	SECURED NOTE	L	D		2.B	7,000,000	103.8090	7,266,602	7,000,000	7,000,000		L			3.340	3.340 A	0 0	40,266	233,800	03/19/2015	04/29/2025
	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR		1					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												==	
Q6518#-AB-6	SECURED NOTE		D		2.B FE	4,000,000	104.7800	4, 191, 186	4,000,000	4,000,000					3.440	3.440 A	0	23,698	137,600	03/19/2015	04/29/2027
	NSW ELECTRICITY NETWORKS FINAN GUARANTEED SENIOR	1	1			, ,															
Q6518@-AA-0	SECURED NOT	<b></b>	. D		2.B	10,000,000	103.2760	10,327,571	10,000,000	10,000,000					3.080	3.080	S	89,833	308,000	06/30/2016	09/16/2026
	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY																				
Q6518@-AE-2	NETWORKS		D		2.B FE	24,000,000	105.9320	25,423,741	24,000,000	24,000,000					3.550	3.550 A	0	177,500	852,000	10/24/2017	10/16/2027
	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY	1	1_									I				1	_				
Q65180-AF-9	NETWORKS		D		2.B FE		107.7230		12,000,000	12,000,000					3.650	3.650		91,250	438,000	10/24/2017	10/16/2029
Q65680-AA-9	ENDEAVOUR ENERGY ENDEAVOUR ENERGY	ļ	D		2.A		106.4080		17,000,000	17,000,000		ļ			3.500	3.500 A		145,444	595,000	02/21/2018	02/14/2028
Q6568@-AB-7	ENDEAVOUR ENERGY ENDEAVOUR ENERGY				2.A	8,000,000	108.4060	8,672,487	8,000,000	8,000,000					3.600	3.600 A	U	70,400	288,000	02/21/2018	02/14/2030
06646* 11 7	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT LIMITED) GTD	1	n		2.0	E 000 000	105.3030	5,265,159	5,000,000	5,000,000		I			9 700	2 720 1	e	55,432	186,500	05/05/2015	09/14/2025
Q6646*-AA-7			υ		2.B	5,000,000	105.3030	5,205,159	5,000,000	5,000,000					3.730	3.730 N	ο	55,432		03/03/2015	09/ 14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT) GTD SEN SEC	1	n		2.B	0 000 000	106.8070	9,612,611	9,000,000	9,000,000		I			3.830	3 000 1	e	102,453	344,700	05/05/2015	09/14/2027
Q7160#-AF-6	ORICA LTD GUARANTEED SENIOR NOTES	t	n		2.B FE		0 106.8070			9,000,000		1.169			4.630	3.830 N		102,453		05/05/2015	10/25/2022
Q7160#-AJ-8	ORICA LTD SR NOTES		n		2.B FE		0 102.5300		22,000,000	9,999,006		1, 109			4.590	4.643 F			1,009,800	08/21/2013	09/18/2023
Q7160#-AL-3	ORICA LTD SENIOR NOTES		D		2.B FE		0 104. 0930		6,000,000	6,000,000					4.330	4.330 N		41,857	259,800	08/07/2013	05/03/2027
Q7160#-AP-4	ORICA LTD Q7160#AP4	T	D.		2.B		0 104. 5570		7,000,000	7,000,000					3.400	3.400		41,037	238,000	06/11/2020	10/24/2030
Q7397#-AQ-7	PRATT FINANCE PTY. LTD. SENIOR NOTES		D		2.B PL		0 104. 3370		13,000,000	13.000.000					4.480	4.480 N		92,213	582.400	04/22/2014	05/04/2024

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value				nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l ī		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	9	Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Q7397#-AS-3	PRATT FINANCE PTY. LTD. SENIOR NOTES	Ť	D	Onai	2.B PL	8,000,000	106.5680	8,525,408	8,000,000	8,000,000	(Booroaco)	71001011011	rtocogriizou	Value	3.790	3.790		141,493	303,200	03/11/2015	07/13/2027
Q7397#-AU-8	PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G	I	. D		2.B PL	7,000,000	109.5630		7,000,000	7,000,000					5.420	5.420		177,053		08/26/2021	07/13/2036
Q7794#-AB-9	QPH FINANCE CO. PTY LIMITED GTD SR SECURED NOTES	ļ	. D		2.B FE	23,000,000			23,000,000	23,000,000					3.980	3.980		328,018	915,400	06/28/2012	08/22/2022
Q7795#-AA-0	QIC FINANCE QIC FINANCE SHOPPING CENTER FU		. D		1.G	9,652,700			10,000,000	9,771,012		35,920			3.860	4.330		181,206	386,000	06/28/2018	07/12/2027
Q7795#-AB-8	QIC FINANCE QIC FINANCE (SHOPPING CTR FD)		. D		1.G	27,000,000	109. 1580	29,472,750	27,000,000	27,000,000					3.960	3.960	JJ	504,900	1,069,200	07/28/2017	07/11/2029
07705÷ 44 4	QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY		n		4.5	0 000 000	107 5700	0 000 045	0 000 000	0 000 000					0.670	0.070		117 110	000 000	00/14/0010	00 /07 /0000
Q7795*-AA-4	FUND LTD	+	. D		1.F	8,000,000	107.5790	8,606,345	8,000,000	8,000,000					3.670	3.670	FA	117,440	293,600	08/14/2019	08/07/2029
Q8048#-AA-3	I TD		В		1.G FE	53,486,614	98.0640	55,346,739	56.439.529	56,439,529				(3,349,227)	4.230	4 250	MJSD	6,632	2,431,274	05/31/2019	03/31/2042
Q8501*-AE-9	SCA PROPERTY GROUP SCA PROPERTY GROUP		. D		2.A FE	11,000,000			11,000,000	11,000,000					4.610	4.610		153,539	507, 100	06/12/2018	09/12/2031
	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR																				
Q8773@-AJ-7	NOTES	ļ	. D		1.G FE	17,000,000	103. 1270	17,531,608	17,000,000	17,000,000					3.090	3.090	FA	185,314	525,393	07/12/2016	08/24/2026
	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR																				
Q8773@-AK-4	NOTES	<b>+</b>	. D		1.G FE	5,000,000	103 . 8480	5, 192, 377	5,000,000	5,000,000					3. 190	3. 190	FA	56,268	159,547	07/12/2016	08/24/2028
Q8773@-AT-5	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD		n		1.G	10,000,000	100 0220	10,802,323	10,000,000	10,000,000					3.810	3.810	100	64,558		05/07/2019	04/30/2029
Q8806#-AB-3	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2.C FE	15,000,000			15,000,000	15,000,000					4.720			37,367		06/20/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD	I	D		2.C FE	3,000,000			3,000,000	3,000,000					4.820				144,600	06/20/2018	06/12/2030
	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES					,			,	,									,		
Q9194*-AA-7			. D		2.B FE	12,000,000	106.8570	12,822,887	12,000,000	12,000,000					4.165	4.165	MS	137,445	499,200	07/01/2015	09/22/2025
	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES																				
Q9194*-AB-5	TRANSIDRAM SUFFRIGUEND FLAMAGE OF MOD OF SUFFR	+	. D		2.B FE	12,000,000			12,000,000	12,000,000					4.260			140,580	511,200	07/01/2015	09/22/2027
Q9194*-AE-9 Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED	<b>†</b>	. D		2.B FE 2.B FE	4,000,000 4,000,000			4,000,000 4,000,000	4,000,000 4,000,000					3.450			4,217 4,339	138,000	10/19/2016	12/20/2026
Q9328*-AB-4	UNISON NETWORKS LIMITED 3.98% Due 10/31/2023 A031 .	*	D		2.B TL	3,000,000		3,121,715	3,000,000	3,000,000					3.980	3.980		20,232	119,400	08/30/2011	10/31/2023
Q9328*-AC-2	UNISON NETWORKS LIMITED UNISON NETWORKS LIMITED		D		2.A Z	20,000,000		20,252,576	20,000,000	20,000,000					2.590			93,528		06/24/2021	10/28/2031
Q9389#-AF-7	VECTOR LIMITED VECTOR LIMITED	<b></b>	. D		2.B FE	12,000,000		12,674,541	12,000,000	12,000,000					3.490	3.490		76,780	418,800	11/10/2017	10/25/2027
Q9389#-AG-5	VECTOR LIMITED VECTOR LIMITED		. D		2.B FE	6,000,000			6,000,000	6,000,000					3.590	3.590		39,490	215,400	11/14/2017	10/25/2029
Q9395*-AA-4	VICINITY CENTRES 3.86% Due 12/21/2025 JD21		. D		1.F	20,000,000			20,000,000	20,000,000					3.860	3.860		21,444		09/24/2015	12/21/2025
Q93950-AA-2 Q93950-AC-8	WAYPOINT REIT WAYPOINT REIT	· <del> </del>	. D		2.A FE 2.A FE	25,000,000 22,000,000			25,000,000 22,000,000	25,000,000 22,000,000					2.890	2.890		124,431 126,170	722,500	08/13/2020	10/29/2027
U93939−AU−8	VISY KRAFT HOLDINGS PTY LTD VISY KRAFT HOLDINGS	·	. D		Z.A FE	22,000,000	103.8890	22,800,009	22,000,000	22,000,000					3.330	3.330	AU	120, 1/0		08/ 13/2020	10/29/2032
Q9469*-AB-3	PTY LTD	1	. В		2.C	19,380,000	92.6750	16,827,413	18,157,500	18,157,500				(1,222,500)	4.060	4.060	AO	155,630	376,616	01/28/2021	04/15/2036
	WR CARPENTER NO 1 PTY LTD WR CARPENTER NO 1 PTY													,,,							
Q9496@-AA-0	LTD		. D		2.C PL	60,000,000			60,000,000	60,000,000					5.760		FMAN	432,000		10/28/2021	11/01/2036
Q9749#-AF-2	WESTRAC PTY 5.19% Due 6/7/2023 JD7		. D		2.B PL	5,000,000			5,000,000	5,000,000					5. 190			17,300	259,500	03/28/2011	06/07/2023
Q9749#-AG-0 Q9749#-AL-9	WESTRAC PTY 5.19% Due 7/7/2023 JJ7	+	. D		2.B PL 2.B PL	4,000,000			4,000,000	4,000,000					5. 190	5.190		100,340	207,600	03/28/2011	07/07/2023
Q9749#-AL-9 Q9749#-AM-7	WESTRAC PTY WESTRAC PTY	+	. D		2.B PL	7,000,000 2,000,000			7,000,000 2,000,000	7,000,000 2,000,000					3.310	3.310		111,988 35,380	231,690 73,195	05/22/2020	07/07/2027
Q9883#-AA-9	Z ENERGY LIMITED Z ENERGY LIMITED	+	D		2.6 PL	15,000,000			15,000,000	15,000,000					3.830	3.830		282,463		01/11/2018	01/04/2026
Q9883#-AB-7	Z ENERGY LIMITED Z ENERGY LIMITED	I	D		2.0 PL	8,000,000			8,000,000	8,000,000					4.040	4.040		158,907	323,200	01/11/2018	01/04/2028
R3000#-AE-1	HAFSLUND E-CO AS HAFSLUND E-CO AS		. B		2.A	29,227,520			27,783,245	27,783,245				(774,445)	2.960	2.960		351,798	827,315	02/19/2020	07/27/2027
R62370-AA-9	NORSPAN LNG VI AS NORSPAN LNG VI AS	<b></b>	. D		2.C PL	13,703,400	99 . 1450	13,586,191	13,703,400	13,703,400					2.680	2.681		92,833	346,848	09/17/2020	05/28/2030
F8494#-AC-0	SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA		. B		2.C Z	23,960,000	97 . 6350	22,202,205	22,740,000	22,740,000				(1,220,000)	1.980	1.980	A0	96,304	233,448	03/10/2021	04/14/2031
W10048 AA F	AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL	1	D		20	40,000,000	100 7000	40 750 050	40,000,000	40 000 000					E 440	E 440	J.,	440.045	040 000	01/14/0010	01/00/0000
W1004@-AA-5 W2710@-AB-6	PROPERTY AELLEVIO AB SWEDISH KRONA SECURED NOTES	+	. D		2.B FE 2.B FE	18,000,000			18,000,000 18,665,374	18,000,000 18,665,374				(1,876,069)	5.110 2.780			442,015 174,407	919,800 550,819	01/14/2019	01/08/2026
W7000#-AB-2	NORDION ENERGI AB NORDION ENERGI AB		В		2.B YE	29,394,400			30,924,880	30,924,880				(3, 108, 280)	2.780	2.779		323,028		02/10/2020	01/23/2032
X4771#-AB-5	LANDSNET HF SENIOR UNSECURED NOTES	I	D		2.B	5,000,000			5,000,000	5,000,000				(0, .00,200)	3.960			62,700	198,000	12/07/2016	03/07/2022
X4771#-AE-9	LANDSNET HF SENIOR UNSECURED NOTES		. D		2.B	9,000,000	110.4590	9,941,298	9,000,000	9,000,000					4.610	4.610	JD	3,458	414,900	01/06/2017	12/28/2026
X4771#-AF-6	LANDSNET HF SENIOR UNSECURED NOTES	. <b>.</b>	. D		2.B	8,000,000	110.7460	8,859,719	8,000,000	8,000,000					4.610	4.610	MS	116,787	368,800	12/07/2016	03/07/2027
X4771#-AJ-8	LANDSNET hf LANSNET hf		. D		2.B	7,000,000	108.7260	7,610,846	7,000,000	7,000,000					3.750	3.750	FA	95,521	262,500	02/28/2020	02/20/2030

							5	Showing All Lor	g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		air Value	10	11			iusted Carrvin	g Value			Ir	nterest		Da	ites
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
lucillication	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL	-		Oliai	Syllibol	COSI	value	value	value	value	(Declease)	Accietion	rrecognized	value	UI	UI	Falu	Accided	During real	Acquired	Date
X5151*-AD-2	POWER		n		2.A FE	4,000,000	100 . 4530	4,018,120	4,000,000	4,000,000					4.010	4.010	ме	50.348	160,400	03/14/2018	03/08/2022
AJ 1J 1 - AD-2	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL		D		Z.A IL	4,000,000	100.4550	4,010,120	4,000,000	4,000,000					4.010	4.010	MO			03/ 14/ 2010	00/00/2022
X5151*-AE-0	POWER		D		2.A FE	5,000,000	102.9240	5,146,218	5,000,000	5,000,000					4. 120	4, 120	MS	64.661	206,000	03/14/2018	03/08/2023
	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL							, 170,210													
X5151*-AF-7	POWER	L	D	.	2.A FE .	1,000,000	106.6890	1,066,885	1,000,000	1,000,000		[			4.300	4.300	MS	13,497	43,000	03/14/2018	03/08/2025
	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL									,,											
X5151*-AG-5	POWER	L	D		2.A FE .	2,000,000	111.0140	2,220,280	2,000,000	2,000,000					4.410	4.410		27,685	88,200	03/14/2018	03/08/2028
Y7563*-AA-5	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD	ļ			2.C PL	8,000,000	104 . 2730	8,341,851	8,000,000	8,000,000					3.910	3.910		22,591	105,353	05/12/2021	06/05/2031
Y7563*-AC-1	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD	ļ			2.C PL	8,000,000	106.0220	8,481,792	8,000,000	8,000,000		ļ			4.060	4.060		23,458	175,031	05/12/2021	06/05/2033
Y7563*-AD-9	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD				2.C PL	5,000,000	107.3860	5,369,299	5,000,000	5,000,000					4.260	4.260	MJSD	15,383	114,783	05/12/2021	06/05/2036
V05044 4D 0	TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED		_			4 005 005	404 4700	4 500 407	4 005 005	4 005 005					4 000	4 000		07.707	047.545	11 (00 (0010	10 (04 (0000
Y8564*-AB-0 Z03818-67-1	NOTES		D		2.C FE	4,385,995	104 . 4730	4,582,197	4,385,995	4,385,995					4.960 1.750	4.960	MN	27,797	217,545	11/29/2013	12/31/2023
Z03880-89-5	UNITED OVERSEAS BANK LTD BASIC		D	. 2	2.A FE		98.6190	902,367 1,243,369	915,000 1,240,000	905,969 1,255,452		36			2.625	1.867	MS	4,670 9,403		12/14/2021	03/16/2031
Z04412-57-3	EMBRAER NETHERLANDS FINA BASIC		D	. 2	2.A FE3.B FE	1,005,817	110.2720	1,002,161	905,000	1,005,208		(609)			6.950	4.816	MO			12/14/2021	01/17/2028
Z04418-20-8	INFRAESTRUCTURA ENERGETI BASIC		D	2	2.C FE	929, 108	100 . 3580	923,297	920,000	929, 108					4.750	4.687	.l.l	20,055		12/13/2021	01/17/2020
Z04744-14-0	CNAC HK FINBRIDGE CO LTD BASIC		D		2.B FE	4,020,783	101. 4430	4,001,919	3.945.000	4.020.499		(284)			3.000	2.751	MS	32.546		12/14/2021	09/22/2030
Z05005-29-3	BBVA BANCOMER SA TEXAS BASIC		D		2.A FE .	1,598,259	99.3620	1,594,763	1,605,000	1,598,334		75			1.875	1.991	MS	8,610		12/14/2021	09/18/2025
Z05283-49-4	METINVEST BV BASIC		D		4.A FE .		99.8490			790,000					7.650	7.648	MS	20,145		12/21/2021	10/01/2027
Z05670-51-8	FIRST ABU DHABI BANK PJS BASIC		D	2	2.C FE	1,808,490	104.5080	1,802,756	1,725,000	1,807,792		(698)			4.500	3.283	A0	18,544		12/13/2021	04/05/2026
Z09466-37-6	NATIONAL CENTRAL COOLING BASIC		D		2.C FE	2,588,822	98.5190	2,581,208	2,620,000	2,589,019		197			2.500	2.721	AO	12,736		12/13/2021	10/21/2027
ZP4820-43-4	PROSUS NV BASIC		D	. 2	2.C FE	2,013,650	103. 0580	2,014,792	1,955,000	2,013,412		(238)			3.680	3.244		31,975		12/14/2021	01/21/2030
ZP6639-24-6	ENGIE ENERGIA CHILE SA BASIC		D	. 2	2.B FE .	2,465,375	101.1110	2,446,888	2,420,000	2,465,170		(205)			3.400	3.129		34,969		12/13/2021	01/28/2030
ZQ2590-68-0	MAF SUKUK LTD BASIC		D		2.B FE			1,339,447	1,250,000	1,342,429		(383)			3.933	2.907		16,795		12/13/2021	02/28/2030
ZQ3579-11-2	BRASKEM NETHERLANDS BASIC		D		2.C FE	1,001,280		1,022,422	960,000	1,001,105		(175)			4.500	3.877		18 , 120		12/13/2021	01/31/2030
ZQ3609-37-2	MDGH GMTN RSC LTD BASIC		D	. 2	1.C FE	2,411,030	104.2920	2,403,930	2,305,000	2,410,535		(495)			2.875	2.217		9,940		12/14/2021	11/07/2029
ZQ4376-64-1	KONDOR FINANCE PLC (NAK) BASIC		D		4.B FE	1,007,400	87. 1870	954,696	1,095,000	1,008,053		653			7.625	9.713		12,292		12/13/2021	11/08/2026
ZQ4648-79-1 ZQ5574-84-8	HUARONG FINANCE 2019 BASIC		D	. 2	2.C FE 2.B FE	915,000 1,611,605	99.6350 102.4100	911,659 1,607,832	915,000 1,570,000	915,000 1,611,073		(532)			3.250	3.250		3,965 6,795		12/14/2021	11/13/2024
ZQ7489-19-3	NBK TIER 1 FINANCING 2 BASIC		n		2.0 FE	1,079,610	102.4100	1,007,832	1,570,000	1,011,073		(332)			4.500	3.958		4,505		12/14/2021	08/27/2025
ZQ7660-75-1	TMBTHANACHART BANK PCL BASIC		n	2	3.0 FE	801,956	101.7500					(191)		<b> </b>	4.900	4.580		4,505		12/13/2021	12/02/2024
ZR4743-01-2	CHINALCO CAPITAL HOLDING BASIC		D	2	2.A FE	1,090,688	100. 7400	1,088,221	1,050,000	1,090,133		(555)			4.100	2.620				12/14/2021	09/11/2024
ZR6527-58-7	BANGKOK BANK PCL/HK BASIC		D	2	2.0 FE	3,247,931	102. 0570	3,219,902	3,155,000	3,247,720		(211)			3.733	3.299		31,407		12/22/2021	09/25/2034
ZS3470-12-8	CELULOSA ARAUCO CONSTITU BASIC		D	2	2.C FE	1,085,950	115.9660	1,072,682	925,000	1,085,815		(135)		L	5.500	4.390		8,620		12/13/2021	04/30/2049
ZS3565-73-7	EMPRESA DE TRANSMISION BASIC		D		2.B FE	1,596,096	110.4940	1,591,107	1,440,000	1,596,035		(61)			5. 125	4.437	MN	12,095		12/21/2021	05/02/2049
ZS6390-51-3	RONGSHI INTERNATIONAL FI BASIC		D		1.F FE	401,723	108.6680	396,638	365,000	401,546		(177)			3.750	2.270	MN	1,521		12/14/2021	05/21/2029
3299999. Su	btotal - Bonds - Industrial and Miscellaneo	us (L	Jnaffil	liated) - I	ssuer	1															
Obligations		` -		,		42,092,237,422	XXX	45,468,575,199	40,757,951,503	41,981,311,336	(2, 196, 067)	(46,597,150)	26,562,880	(71,000,831)	XXX	XXX	XXX	367,474,503	1,418,179,154	XXX	XXX
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1	L		4	1.A FM .			155,087	155,087	163,466		304	, , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	5.500	0.468		711	8,509	10/19/2010	10/25/2033
004421-EB-5	ACE 2004-HE4 SERIES 2004HS1 CLASS M2			4	1.A FM	3,329,578	99.9680	3,386,180	3,387,268	3,342,251		3,988			1.901	2.054		1,252	62,945	09/21/2018	02/25/2034
	Aegis Asset Backed Securities SERIES 20053 CLASS			1										1							
00764M-FT-9	M3	ļ		4	1.A FM .	1,687,060	96.7980	1,755,951	1,814,043	1,689,393		2,333			0.836	1.386	MON	294	3,611	09/16/2021	08/25/2035
	American Home Mortgage Investm SERIES 20051 CLASS		1			1						l									I
02660T-DM-2	M1			4	2.B FM .	11,352,138	99.9300	12,569,700	12,578,546	11,565,651		127,499			0.956	2. 187		2,339	118,910	02/28/2020	06/25/2045
040104-FW-6	Argent Securities Inc SERIES 2004W3 CLASS A3			. 4	1.A FM	1, 140, 426	97.8830	1, 134, 364	1, 158, 896	1,140,619		193			0.921	1.060		207	1,846	11/09/2021	02/25/2034
040104-JR-3	Argent Securities Inc SERIES 2004W8 CLASS M4	·		. 4	1.A FM	682,027	105.3950	726,999	689,787	682, 195		169		<b> </b>	2.051	2.161	MON	275	4,842	09/02/2021	05/25/2034
045400 1/0 5	Asset Backed Funding Certifica SERIES 20040PT5		l		1	4 504 000	00 0000	4 500 070	4 500 040	4 504 640		4.0			4 000	4 070	MON	074	4 070	00 (00 (0004	00/05/0004
04542B-KC-5 05948X-YD-7	CLASS M1			4	1.A FM .		99.9390	1,588,672 588,578	1,589,640	1,581,840 563,198		148			1.226	1.272	MUN	271	4,879	09/29/2021	03/25/2034
UD948X-YD-/	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 Banc of America Funding Corpor 5.89140% Due			4	I.A FM		10 1 . 1080	588,5/8	582,130	563, 198		816			2.515	3.639	MUN	1,220	31,482	08/29/2013	11/25/2033
05950D-AD-2	6/20/2036 Mo-1		1	4	1.D FM		100.0000		596 . 188			494			4.255	5.681	MON	2.114	17,366	11/16/2017	06/20/2036
05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1		l	4	1.D FM	1,102,062		1,314,104	1.338.621			4,604		<b> </b>	5.834	11.374		2,114		01/14/2015	10/25/2036
000010 AL 1	D/8 0 2000 012 0.0011/0 Due 10/20/2000 MO-1				. ji.v i III .			,104	1,000,021	, 100,312		,004				11.0/4	mVIT	, July		01/ 17/ 2013	10/20/2000

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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
06051G-DM-8	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1			4	1.A FM	332,978	100.6210		331,218			(26)			2.784	2.616	MON	769	9,703	09/30/2013	05/25/2035
06540D-BQ-7	BANK SERIES 2021BN36 CLASS B	.l		4	1.A	4, 119, 776		4,082,002	4,000,000	4, 119, 457		(319)		ļ [	2.867	2.764	MON	9,557	19, 113	09/24/2021	09/15/2064
1	BAYVIEW FINANCIAL ACQUISITION SERIES 2006D CLASS	1	1																		
07325H-AL-9	. M1	<b>+</b>		4	1.A FM	7,611,810		7,606,156	7,871,000	7,613,131		1,321		ļ ļ	0.641	0.873		421	4,005	11/30/2021	12/28/2036
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1	<b>†</b>		4	1.A FM		99.7390	306,597	307,399	303, 174	ļ	(35)		}	0.956	1.412		49	2,968	03/28/2018	04/25/2034
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1 Bear Stearns Asset Backed Secu SERIES 2004HE6	·}		4	1.A FM	12,123,594	99.9300	12,990,877	13,000,000	12,382,833	·	111,265		} }	0.821	1.805	MUN	2,068	108, 101	12/18/2019	08/25/2035
073879-CV-8	CLASS M2		1	4	1.A FM	624.343	. 103.0730	643.731	624.538	624,393		12			1.976	1.988	MON	240	11.997	10/26/2017	08/25/2034
126673-W6-5	CWHEL 2004-1 A	†		4	1.A FM	1,802,818		1.974.364	1.975.691	1,956,759		16,495			0.812	2.805		311	23,321	03/28/2017	07/25/2035
12668A-VL-6	CWALT 2005-56 FIt % Due 12/25/2035 Mo-25	I		4	1.A FM		95.1430	698,323	733,974	657,983				[	0.622	4.535		89	4,619	02/06/2015	12/25/2035
12668B-RC-9	CWALT 2006-0C2			4	1.A FM	4,069,729		4,884,046	4,888,563	4,200,347		25,972			0.302			287	24,447	03/29/2017	02/25/2036
	Countrywide Asset-Backed Certi SERIES 20073 CLASS																				
12668U-AG-6	2A3			4	4.B FM	5,099,214		5,005,867	5,572,911	5, 131, 056		21,439			0.311	0.872		334	17, 152	06/29/2020	05/25/2047
126697-AB-7	. CWL 2007-12 SERIES 200712 CLASS 1A2			4	1.A FM	3,418,012		3,422,724	3,470,063	3,422,960		2,046			0.941	1.029		634	33,068	07/26/2019	08/25/2047
126697-AF-8	. CWL 2007-12 FIt % Due 8/25/2047 Mo-25			4	1.A FM		99.9270	11,991,249	12,000,000	9,721,217		177,017			1.453	3.628		2,421	176,226	08/08/2016	08/25/2047
12669E-G6-7 12669F-WD-1	.CWHL 2003-50 Adj % Due 1/19/2034 Mo-1			4	1.A FM		100.0000 108.4740		282,745 457,931	279,225 467,391		90			2.228	2.857 4.244		525	6,962 24,041	08/08/2013	01/19/2034 05/25/2034
12669V-AE-8	CWL 2007-7 SERIES 20077 CLASS 2A4			4	1.N FM	9,600,000		9,443,654	10,000,000	9,603,669		3,669			0.391	0.554		543	9,585	09/27/2021	10/25/2047
12003V-AL-0	Carrington Mortgage Loan Trust SERIES 2007RFC1			4			54.4570								0.031		MON			03/21/2021	10/25/204/
144526-AC-4	CLASS A3	1		4	1.A FM	6,544,773	96.0980	7.099.981	7,388,264	6,820,212		54,937			0.241	1.499	MON	297	18, 106	03/19/2018	12/25/2036
144531-BE-9	CARR 2006-NC1	I		4	1.D FM	4,539,778		6,307,258	6,311,822	4,976,904		101,498			1.271	3.669		1,560	81, 193	05/04/2017	02/25/2035
144531-DP-2	. CARR 2006-NC1 SERIES 2005NC5 CLASS M2	.l		4	1.A FM	9,293,750	96.2990	9,629,851	10,000,000	9,409,173		39,722			0.601	1.057	MON	1,002	86, 188	01/16/2019	10/25/2035
144531-DQ-0	. CARR 2006-NC1			4	1.D FM	17,417,233		18,610,330	18,628,057	17,580,327		163,094			0.622	4.250		2,242	83, 180	06/30/2021	10/25/2035
144531-EY-2	. CARR 2006-NC1 FIt % Due 1/25/2036 Mo-25			4	1.A FM	4,569,035		4,748,764	4,800,000	4,657,827		41,354			0.503	1.419		335	25,313	12/01/2021	01/25/2036
144531-FP-0	. CARR 2006-NC1 SERIES 20060PT1 CLASS M2	· · · · · ·		4	1.A FM	5,603,250	96.8470	6,052,907	6,250,000	5,737,395		39,381			0.461	1.182	MON	559	37,883	05/24/2019	02/25/2036
144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1			4	1.A FM	6,732,425	00 000	6,922,365	7,058,899	6,782,953		21,584			0.251	0.719	MON	296	18,015	08/29/2019	04/25/2036
144036-AU-9	Carrington Mortgage Loan Trust SERIES 2006FRE1	+		4	I.A FM		96.0000	0,922,300							0.251	0.719	MUN	290	18,010	08/29/2019	04/25/2036
144538-AD-7	CLASS A4			4	1.A FM	7,875,000	95.3140	9.531.394	10,000,000	8.089.081		142.849			0.351	2.204	MON	677	35.632	06/25/2020	04/25/2036
144539-AD-5	CARR 2006-NC5 SERIES 2006NC5 CLASS A4			4	1.D FM	1,727,250		1,933,305	2,100,000	1,765,259		20,201			0.321	1.521		94	6,839	02/05/2020	01/25/2037
	Carrington Mortgage Loan Trust SERIES 2006NC2	[																	, , , , , , , , , , , , , , , , , , , ,		
14453F-AD-1	CLASS A4	<b>.</b>		4	1.A FM	10,039,375	97.7780	10,755,609	11,000,000	10, 292, 162				ļ	0.341	1.011	MON	626	38,083	06/20/2018	06/25/2036
I	Carrington Mortgage Loan Trust SERIES 2006NC4	1	1	1.								l				1					
14453M-AD-6	CLASS A4	+		4	1.A FM	8,375,000	92.3130	9,231,264	10,000,000	8,592,207		110,448		ļ ļ	0.341	1.679	MON	566	34,622	01/02/2020	10/25/2036
144E4E AD 0	Carrington Mortgage Loan Trust SERIES 2007HE1	1	1		1.A FM	E 470 400	05 4000	5.729.776	0.000.000	E E74 044		24 004			0 004	0.070	MON	326	00.040	00/04/0040	00 (05 (0007
14454E-AD-3	CLASS A4	+		4	I.A FM	5,472,188	95.4960	5,729,776	6,000,000	5,574,014		31,001		·····	0.391	0.970	MUN	326	23,813	08/24/2018	06/25/2037
14454E-AE-1	CLASS M1	1	1	4	1.A FM	6,117,428	91.5270	7,240,671	7,911,000	6,306,165		101.407			0.391	2.099	MON	430	31,385	02/11/2020	06/25/2037
152314-JW-1	CXHE 2003-B SERIES 2004B CLASS M2			4	1.A FM	1,777,312		1,786,815	1,808,350	1,784,068		1,757			0.851	1.049		257	12,872	09/27/2021	03/25/2034
152314-JY-7	CXHE 2003-B SERIES 2004B CLASS M4			4	1.A FM		101.0820	703,045				32			1.489	1.501		201	10,474	09/20/2017	03/25/2034
152314-JZ-4	CXHE 2003-B SERIES 2004B CLASS M5			4	1.A FM		. 104. 1290			546, 188		1,036			1.676	2.016			9,471	01/17/2020	03/25/2034
152314-PS-3	CXHE 2003-B FIt % Due 10/25/2035 Mo-25	. <b> </b>		4	1.A FM	1,155,268	99.6900	1,404,763	1,409,132	1,258,675		23,698		ļ [	0.803	4.293		157	16,419	07/21/2017	10/25/2035
161546-EW-2	. CFAB 2003-4 SERIES 20032 CLASS 2A2	<b></b>		4	1.A FM	1,000,097		1,001,354	1,025,740	1,000,375		278		ļ ļ	0.661	0.893		132	1 , 168	11/10/2021	02/25/2033
161546-FX-9	. CFAB 2003-4 5.159% Due 11/25/2032 Mo-1	· <del> </del>		4	1.A FM		100.0000	532,527	532,527	524,045		2,036		ļ ļ	5. 159	6.058		2,289	41,915	09/28/2015	11/25/2032
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1	· <del> </del> · · · · ·		4	1.A FM		100.3560	142	142	141		/400			2.409	2.620			4	03/20/2014	02/25/2037
161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1	·}		4	1.A FM		100.3510	282,916	281,926	274, 168		(162)		}	2.799	4.267		658	8,304	06/06/2014	02/25/2037
161630-AY-4 16165M-AF-5	. CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1	·}		4	1.A FM		100.3460	640,054				(45) 7.144		}	2.766	3.001 7.049		1,470	17,891	01/17/2014	02/25/2037
16678R-AV-9	CMFC 2004-1A	1		4	1.D FM	1,967,085			2,110,045			4,612		}	4.816	2.700		1,302		10/10/2018	01/25/2035
172973-5E-5	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1	1		4	1.A FM		100.0000	216,883	216,883	190,999		7,012			5.500	8.181		994	11,912	03/24/2008	01/25/2035
	Citigroup Mortgage Loan Trust SERIES 2004HYB4	1						2.3,000										904	,012		20, 200
17307G-MC-9	CLASS AA			4	1.A FM	323.274	96.2590	321.219	333.702	324.463		725			0.431	1.126	MON	24	1.444	10/24/2018	12/25/2034

						,		Showing All Lor													
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adjı	usted Carryin	g Value				nterest		Da	ites
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
17000D AD 0	Citigroup Mortgage Loan Trust SERIES 2006AMC1			,	4 4 54	0 555 500	05 1000	0.705.040	0.000 500	0 001 000		00 550			0.001	1 100	MONI	100	15 105	10/10/0010	00 /05 /0006
17309P-AB-2	CLASS A2B			4	1.A FM	3,555,582	95. 1060	3,705,848	3,896,528	3,621,086		20,559			0.261	1.100	MUN	198	15, 135	10/18/2018	09/25/2036
17310R-AG-4	1M3	L		4	1.A FM	2,469,000	99.8870	2,466,205	2,469,000	2,469,000					1.251	1.254	MON	515	45,620	03/27/2018	11/25/2036
22541S-AX-6	CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1		1	4	1.A FM	3,475,231	94.7380	3,583,521	3,782,564	3,522,350		8,848			5.922	7.480		18,666	200,309	03/02/2016	02/25/2034
22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1	<b></b>		4	1.A FM	474,832	.108.6320	488,496	449,678	467,910		(631)			5.250	4. 162		1,967	23,608	06/01/2011	06/25/2034
22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1			4	1.A FM	391, 140		407,673	377,457	387,360		(350)			5.250	4.525		1,651	19,817	07/08/2011	06/25/2034
225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25			4	1.D FM	2,648,266	/2. 1030	2,504,240	3,473,136	2,779,980		18,779			0.802	8.564	MON	464	27,767	04/16/2015	11/25/2035
23242H-AF-9	Countrywide Asset-Backed Certi SERIES 2006BC3 CLASS M2	1	1	4	1.A FM	1,752,500	95.3450	1,906,898	2,000,000	1,791,246		16,687			0.421	1.397	MON	140	11,778	08/22/2019	02/25/2037
25150U-AA-6	DBALT 2007-0A2 FIt % Due 4/25/2047 Mo-1	İ	1	4	1.A FW	5,076,643	96.7750	5,460,266	5,642,203	5, 147, 844		(4,011)			0.421	3.530		4.006	55,778	06/25/2019	04/25/2047
29256P-AJ-3	ECR 2005-3			4	1.A FM	5,297,276	98.9280	6, 112, 450	6, 178, 707	5,796,195		109,790			1.062	4.992		1,272	66,372	03/22/2017	10/25/2035
	Equifirst Mortgage Loan Trust SERIES 20042 CLASS																				
29445F-BM-9	M5			4	1.A FM	958,903	99.8900	960,249	961,306	959,724		198			1.976	2.008		369	19,215	09/06/2017	10/25/2034
32027E-AH-4	FFML 2006-FF5			4	1.D FM	5,062,388	93.8120	7,449,574		5,633,881		131,883			0.371	2.848		573	40,741	05/10/2017	04/25/2036
32027N-JT-9 32027N-PJ-4	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 FIRST FRANKLIN BANK SERIES 2004FFH4 CLASS M7			4	1.A FM	252, 121	98.4700	252,504 2,000,183		253, 192 2,001,363		274			0.821	1.003		29	2, 131 52, 125	05/29/2018 06/15/2017	08/25/2034
32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5			4	1.A FW	597,080	97.9360	613,916	626,855			2,283			0.461	1.091		40	5,213	09/19/2018	11/25/2035
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1			4	1.A FM	176,289	.100.0000	173,227	173,227	175,536		149			2.615	2.152		377	4,738	12/10/2012	10/25/2033
3622M8-AE-6	GSAMP Trust SERIES 2006HE8 CLASS A2D			4	1.A FM	2,753,469	94.4170	3,021,334	3,200,000	2,839,813		25,305			0.331	1.254		206	10,751	06/24/2019	01/25/2037
362334-ED-2	GSAMP 2006-HE2 SERIES 2006NC1 CLASS M1			4	1.A FM	7,755,000	97.6680	7,813,456	8,000,000	7,831,988		21,304			0.461	0.743		718	51,961	05/16/2018	02/25/2036
362334-LK-8	GSAMP 2006-HE2			4	1.A FM	14,385,058	95.8970	17,431,271	18, 177, 000	15,268,161		230,956			0.432	2.024		1,516	109,792	01/08/2020	03/25/2046
362341-YH-6 36242D-2B-8	GSR 2005-AR6 SERIES 2005FF11 CLASS M3			4	3.B FM	3,703,665	95.2980	3,774,890 6,064,506	3,961,139	3,713,460		9,795			1.031	1.529		681 915	27,522 66,617	05/19/2021	11/25/2035
36242D-5W-9	GSAMP 2005-AHL FIt % Due 4/25/2035 Mo-25			4	1.A FM	4,926,503 213,789			6, 115, 131 214, 325	5,371,951		56,771			5.500	2.933		982	11,788	04/30/2015	04/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1			4	1.A FM		100.0000	24,257	24.257	24,257					5.000	4.448		101	1,213	03/26/2010	05/25/2043
36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1			4	1.A FM	540,776		522,918				(346)			5.000	3.779		2, 179	26,146	05/06/2011	09/25/2034
36242D-FG-3	GSAMP 2005-AHL			4	1.D FM	1,275,703	.100.0000	1,295,978	1,295,978	1,277,521		365			5.897	6.338		6,369	87,435	05/25/2017	09/25/2034
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1			4	3.B FM	101,916		98,355	103,272	102,018		(24)			5.000	5.514		430	8,098	01/05/2012	12/25/2034
36245E-AF-5 40430H-DG-0	GSAMP 2006-HE7 HASC 2006-0PT1			4	1.A FM	9,020,000	93.8660	15,018,590 14.482.499	16,000,000	10,711,050		376,436			0.352	4.050		1,095	57,012 88,040	01/24/2017	10/25/2046
40430H-ED-6	HASC 2006-0PT1			4	1.A FM	12,226,875	96.5500	5,028,493		12,855,535		91,350			0.542	2.748			45,958	10/05/2017	12/25/2035
40430H-EE-4	HASC 2006-0PT1 SERIES 20060PT2 CLASS M5			4	4.B FM	6,391,875		6,480,663		6,408,059		16, 184			0.911	1.578		1,063	26,895	07/23/2021	01/25/2036
	HSI Asset Securitization Corpo SERIES 20060PT4																				
40430K-AH-4	CLASS M1	ļ		4	1.A FM	6,821,250	95.4780	8, 115, 591	8,500,000	7,225,031		118,336			0.411	2.127		583	48,766	03/06/2018	03/25/2036
437084-QZ-2	HEAT 2005-4 SERIES 20059 CLASS M2	· · · · · ·		4	1.A FM	3,503,583	96.6070	3,507,484	3,630,656	3,509,601		6,018			0.761	1.010		536	14,896	03/24/2021	04/25/2036
43739H-AC-4 45254T-QW-7	Homebanc Mortgage Trust SERIES 20062 CLASS M1 IMPAC Secured Assets Corp SERIES 20044 CLASS M5			4	1.A FM	12,335,193	98.3430			12,549,668		101,300			0.431	1.220 2.191		951 713	79,940 12,556	10/10/2019	12/25/2036
45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2			4	1.D FM	431,237	87.6440	455.364	519,563	454.046		7.464			0.301	2. 191			2.026	09/06/2018	11/25/2036
45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1	Ī		4	1.A FM	403,995	.100.0000	734,536				(32, 119)			5.250	21.803		3,214	57,845	03/03/2009	05/25/2034
45660N-VH-5	RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1			4	1.A FM	569, 182	.100.0000	556,658	556,658			(180)			5.750	5.082	MON	2,667	32,008	01/31/2012	11/25/2033
466247-HE-6	JPMMT Adj % Due 12/25/2034 Mo-1		.	4	1.A FM		.100.0100	903,821	903,731			5,234			2.181	7.039		1,643	21, 128	09/29/2016	12/25/2034
466247-HP-1	JPMMT 4 3/4% Due 11/25/2019 Mo-1	ł		4	1.A FM		70.3920	27,473	39,028	39,028					4.750	3.352		154	2,280	05/24/2011	02/25/2022
466247-K7-7 466247-LZ-4	.JPMMT Adj % Due 11/25/2033 Mo-1 .JPMMT Adj % Due 2/25/2035 Mo-1		1	4	1.A FM		99.7710	405,522 174,834		405,686 172,837		8 (191)			2.308	2.333		782	9,917 4,097	06/26/2012 12/01/2021	11/25/2033
466247-LZ-4 466247-QA-4	JPMMT Adj % Due 6/25/2035 Mo-1	†	1	4	1.A FM		.100.000	310,440	307,829			(191)			2.066	2.147		530	6,815	02/21/2013	06/25/2035
466247-QY-2	JPMMT Adj % Due 6/25/2035 Mo-1		]	4	1.A FM		.101.6910	820,539	806,897	801,725		203			2.530	2.677		1,701	21,347	12/01/2020	06/25/2035
	JP Morgan Mortgage Acquisition SERIES 20050PT2																				
46626L-ER-7	CLASS M6	ļ	.	4	1.A FM	6,720,000	99.3200	6,952,384	7,000,000	6,729,539		9,539			1.166	1.473	MON	1,587	48,474	06/10/2021	12/25/2035
400001 17 7	JP Morgan Mortgage Acquisition SERIES 2006NC1		1	l.																10 (00 : :	04/05/
46626L-JS-0	CLASS M2	<del> </del>	-	4	1.D FM	5,069,250	94.0310	5,077,668	5,400,000	5,073,007		3,757			0.611	1.064		640	5,676	10/26/2021	04/25/2036
466275-AC-8	JPALT 2007-S1 SERIES 2007S1 CLASS M1			4	1.A FM	6,048,289	96./060	6,910,626	7, 146, 000	6, 177, 502		57,850			0.481	1.728	MUN	660	67,502	06/30/2021	04/25/2047

# Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carryin	g Value			Ir	nterest		Dat	tes
		3		5	1 1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' a	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	1	Paid	Accrued		Acquired	Date
identification	JP Morgan Mortgage Acquisition SERIES 2006CH2	е	n	Char	Symbol	Cost	value	value	value	value	(Decrease)	Accretion	Recognized	value	OI	OI	Paid	Accrued	During Year	Acquired	Date
46629Q-AX-4	CLASS MV1			4	1.A FM	23, 181, 874	92.4960	26,224,474	28,352,000	23,815,798		294,469			0.311	1.601 M	ON	1,716	89,296	02/26/2020	10/25/2036
100E04 AA T	JP Morgan Mortgage Acquisition SERIES 2007CH3	1		,				20,227,474		20,010,790		207,703		•				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			10/ 20/ 2000
46630X-AH-1	CLASS M2			4	1.A FM		94.5190	21,758,260	23,020,000	20,100,049		219,293			0.421	1.564 M		1,616	98,312	03/15/2019	03/25/2037
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1			4	1.A FM	996,467	101.3970	1,017,571	1,003,556	997,545		202			2.620	2.784 M		2, 191	27,538	08/02/2013	04/21/2034
576436-BY-4	MASD 2006-1 SERIES 20051 CLASS M2			4	1.A FM		99.7950	1,289,630	1,292,275	1,243,288		4,036			1.201	1.786 M		259	20,968	09/15/2021	06/25/2043
576436-CW-7 57643L-EQ-5	MASD 2006-1 FIT % Due 1/25/2036 Mo-25	+		4	1.A FM		99.4330	2,309,689	2,322,851	2,254,990 5,742,739		53,951			0.753	5.671 M	ON	243	25,305	10/04/2016	01/25/2036
57643L-EQ-5 57643L-HS-8	MABS 2006-HE1 SERIES 2004HE1 CLASS M7	+		4	1.A FM		.103.7000	5,889,117	5,679,000 5,679,000	5,742,739		(1,925)			2.876	2.789 M		3, 174 1,834	83,574 94,360	07/13/2021	09/25/2034
57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1	1		4	1.A FM		.100.0000	645,506	645,506	648,289		182			5.500	5. 171 M		2,959	35, 187	06/16/2011	05/25/2035
59020U-X7-5	MLMI 2005-A2 SERIES 2005HE3 CLASS A1B	1		4	1.A FM		96.8140	7,315,458	7,556,188	7,264,797		32,725			0.431	0.895 M		453	57,482	08/29/2018	07/25/2036
61744C-NV-4	MSHEL 2005-2 SERIES 2005WMC2 CLASS M5			4	1.A FM	5,828,545		5,966,047	6,057,598	5,831,330		2,785			1.076	1.387 M		1,266	11,296	10/26/2021	02/25/2035
61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C			4	1.A FM	477,757	98.7360	480,119	486,267	479,795		516			0.411	0.577 M	ON	39	3,552	02/20/2018	12/25/2035
	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS			1.																	
61749B-AD-5	A2B			4	1.D FM	70,887	62.9870	73,290	116,357	71,096		210			0.211	6.165 M	ON	4	20	11/30/2021	10/25/2036
61749B-AD-5	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS			4	2.B FM	483,981	62.9870	472.742	750,540	533.717		13.624			0.211	4.228 M	ON	26	1,602	03/28/2018	10/25/2036
61913P-AA-0	MHL 2004-1 FIt % Due 11/25/2034 Mo-25			4	1.A FM		98.6060	2,580,720	2,617,193	2,537,526		784			0.882	2.339 M		449	23,352	08/12/2014	11/25/2034
61913P-AB-8	MHL 2004-1 11( % Bde 11/25/2554 MC 25	1		4	1.A FM	220,133		231,342	234.339	224,658		759			0.927	3.395 M		42	2, 197	04/19/2017	11/25/2034
63860H-AE-9	NSTR 2007-A			4	1.A FM	9,329,396		10,856,693	11,137,500	10,469,225		252,754			0.372	2.822 M		799	41,934	03/22/2017	03/25/2037
	NEW CENTURY HOME EQ LOAN TRUST FIT % Due 2/25/2035	i																			
64352V-JK-8	Mo-25	- ‡		4	1.A FM	1,634,769	99.0270	1,789,749	1,807,344	1,785,032		28,652			0.898	4.385 M	ON	225	12, 171	11/08/2021	02/25/2035
64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS			l,	1.A FM	000 005	00 5000	040, 400	931.895	901.438		3,695			0.004	4 050 14	011	149	7 744	00 (00 (0040	00 (05 (0005
64352V-KD-2	NEW CENTURY HOME EQ LOAN TRUST			4	1.A FM		98.5600	918,480 5,074,258	5,090,482	4,325,760		65,306			0.821	1.258 M 2.887 M		1, 152	7,744 60,087	03/06/2019	03/25/2035
04002V ND 2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due			7											1. 107	2.007	OIV	, 102	00,007	00/23/2021	00/ 23/ 2003
64352V-LZ-2	8/25/2035 Mo-1			4	1.D FM	6,336,891	.100.0000	6,977,000	6,977,000	6,525,897		42,862			4.688	5.738 M	ON	27,256	331,551	07/24/2018	08/25/2035
64352V-MY-4	NEW CENTURY HOME EQ LOAN TRUST			4	1.A FM	2,660,625	99.9140	4,296,314	4,300,000	3,031,309		85,004			0.782	3.925 M	ON	651	48,800	03/30/2017	09/25/2035
	NEW CENTURY HOME EQ LOAN TRUST FIT % Due			1.																	
64352V-NK-3	10/25/2035 Mo-25	-+		4	1.A FM	992,308	97.5540	1, 166, 307	1, 195, 552	1,148,300		19,844			0.583	4.109 M	ON	97	9,942	12/07/2016	10/25/2035
64352V-PA-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS			4	1.A FM	13,562,467	00 8030	14,309,536	14.324.801	13,579,565		17.098			0.776	1.177 M	ON	1.853	41,273	09/13/2021	12/25/2035
04002V-FA-0	NEW CENTURY HOME EQ LOAN TRUST SERIES 20061 CLASS	†		4	I.A I M	13,302,407	55.0550	14,303,330	14,024,001			17,030			0.770	1. 177 M	UN		41,275	09/ 13/ 2021	12/23/2003
64352V-QS-3	A2C	1		4	1.A FM	7,290,000	95.3140	8,578,269	9,000,000	7,651,320		98,804			0.381	1.729 M	ON	572	34,799	03/21/2018	05/25/2036
	New Century Home Equity Loan T SERIES 20062 CLASS										1	·	]								
64360Y-AC-9	A2C	-‡		4	1.A FM		94.7580	5,439,128	5,740,000	5, 117, 703		45,952			0.351	1.281 M		392	20,453	04/30/2018	08/25/2036
65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25	- +		4	1.A FM	9,729,441		11,826,805	12,035,000	11,388,536		362,678			0.553	3.821 M		924	94,601	12/04/2020	03/25/2036
65536M-AE-7	NHELI 2006-HE2			4	1.A FM	4,965,000 9,495,761		5,816,179 9,706,208	6,000,000 9,843,355	5,710,749 9,502,525		106,666			0.432	3.685 M		501	31,320	03/20/2017	03/25/2036
68383N-CZ-4	OPMAC 2005-5 FIt % Due 12/25/2035 Mo-25			4	1.D FM	2,882,875		3,055,890		9,502,525		15,976			0.611	3.156 M			23,736	04/25/2018	12/25/2035
000001 02 4	Park Place Securities Inc SERIES 2005WHQ2 CLASS M5	5		7						Σ, 357, 717					0.702		UIV	200	20,700	04/ 23/ 2010	12/ 23/ 2003
70069F-HY-6				4	1.A FM	1,611,898	95.4690	1,574,286	1,649,000	1,612,590		692			1.136	1.317 M	ON	363	6,378	09/17/2021	05/25/2035
74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1			4	1.A FM	1,214,856	.100.0000	1, 152, 205	1 , 152 , 205	1,201,141		(2,061)			5.500	4.079 M	ON	5,281	63,215	10/21/2010	01/25/2034
	Residential Asset Mortgage Pro SERIES 2006RZ5			l.																	
749239-AF-6	CLASS M1	- +		4	1.A FM	7,239,141	97 . 1550	7,738,262	7,964,855	7,332,635		35 , 153			0.461	0.978 M	ON	714	49,714	03/14/2019	08/25/2046
74004NL AE 7	Residential Asset Securities C SERIES 2007KS4 CLASS M1S			4	1.A FM	10 010 500	05 0040	10 700 040	11 050 000	10 000 755		76 000			0.464	1 045 11	ON	1 000	E0 000	05/07/2010	05/25/2027
74924N-AE-7	Residential Asset Securities C SERIES 2006EMX7	1		4	I.A FM	10,012,500	90.9040	10,789,249	11,250,000	10,286,755		76,960			0.461	1.245 M	UN	1,009	52,233	05/07/2018	05/25/2037
74924T-AD-6	CLASS A4	.1		4	1.D FM	8,967,395	87.8300	9,376,304	10,675,470	9,386,483	L	120,391			0.341	1.670 M	ON	705	61,984	02/06/2018	08/25/2036
	Residential Asset Securities C SERIES 2007KS3	T						3,0,0,0,00		5,000,100											2000
74924Y-AF-0	CLASS M1S			4	1.A FM	11,828,487	92.6170	15,650,252	16,897,823	12,476,278		246,446			0.481	2.642 M	ON	1,581	80,687	02/07/2019	04/25/2037
	Residential Asset Securities C SERIES 2005KS12			l.																	
753910-AG-3	CLASS M4			4	1.A FM	1,913,438	98.9060	1,928,663	1,950,000	1,914,246		809			0.741	0.880 M	ON	280	7,038	08/26/2021	01/25/2036

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar							
1	2		Coc	les	6	7	- 1	Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17 18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC									Total						
					Desig-									Foreign						
			F		nation								Current	Exchange						
			0		Modifie								Year's	Change						
			°		and		Rate					Current	Other-	in						
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		_	e		_		-									T-66		A 4		
OLIOID		0	'		Admini-		Obtain	<b>-</b> ·	5	Adjusted	Valuation	(Amor-	Temporary	Adjusted	ъ.	Effective	Amount	Amount		Contractual
CUSIP	5	d		Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When		Received	l	Maturity
Identification		е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
754050 N/ 4	Residential Asset Securities C SERIES 2005KS9				4 4 50	4 705 000	404 0440	4 000 005	4 750 000	4 704 440		4 500			4 004	4 004 1101	440	04 700	00 (00 (0040	40 (05 (0005
754058-AK-1	. CLASS M7	+		4	1.A FM .	1,725,938	104.2110	1,823,685	1,750,000	1,731,140		1,509			1.231	1.334 MON	419	31,792	06/20/2018	10/25/2035
75405W-AH-5	MA			4	1.D FM .	6,152,531	97.9490	6,220,737	6,351,000	6, 155, 806		3,275			0.971	1.211 MON	857	15,399	09/28/2021	11/25/2035
75405II AII 5	RESIDENTIAL ASSET SEC CORP SERIES 2006KS7 CLASS M2			7			01.0400			, 100,000					0.011	1.211 more		13,033	03/20/2021	11/23/2003
75406X-AF-6	TOOL OLD ON SETTLE ESSANOT VEHOUS INE	l		4	1.A FM .	1,284,377	94.6530	1,275,070	1,347,101	1,285,150		773	L	[	0.401	0.727 MON		1,499	10/20/2021	09/25/2036
	Residential Asset Securities C SERIES 2006KS9	1		1				,2.0,510	,,	,,250,700								, 100	[	
75406Y-AD-9	CLASS A14			4	1.A FM .	4,562,972	96.2500	5,110,537	5,309,640	4,745,619		56,338			0.351	1.579 MON	363	18,719	05/17/2018	11/25/2036
	Renaissance Home Equity Loan T SERIES 20032 CLASS																			
759950-AY-4	M1	<b></b>		4	1.A FM .	774,232	100.1890		787,521	777, 198		924			1.339	1.549 MON	205	10,671	11/02/2018	08/25/2033
	Residential Asset Securities C SERIES 2003KS7																			
76110W-TB-2	CLASS MI1			4	1.A FM .	722, 163		720,259		720,941		(307)			5.574	5.554 MON		32,922	06/13/2018	09/25/2033
761118-KU-1	RALI 2005-Q03 FIT % Due 10/25/2045 Mo-25	+		4	1.D FM .	2,647,021	91.1020	3,071,969	3,372,001	2,723,661		38 , 108			0.502	4.836 MON	329	30,766	01/09/2015	10/25/2045
76113A-BM-2	RESIDENTIAL ASSET SEC CORP SERIES 2006KS3 CLASS M2			4	1.A FM .	7,517,283	95.6560	7.529.536	7.871.500	7.521.145		3.863			0.441	0.766 MON		8,273	10/28/2021	04/25/2036
805564-DV-0	SAXON ASSET SEC TRUST SERIES 19992 CLASS BF1			4	1.A FM	1,291,262		1,301,020	1,301,020	1,293,891		845			8.410	8.728 MON	9,118	46,459	10/26/2018	05/25/2029
805564-PF-2	SAXON ASSET SEC TRUST SERIES 20033 CLASS M2			4	1.A FM		102.2410	256,352	250,732	244,540		76			2.501	2.756 MON	122	1,093	10/27/2021	12/25/2033
805564-QK-0	SAXON ASSET SEC TRUST	I		4	1.A FM .		98.9670			731,053		4,647			0.972	2.270 MON	146	7,094	12/07/2017	08/25/2035
805564-QL-8	SAXON ASSET SEC TRUST FIT % Due 8/25/2035 Mo-25			4	1.A FM .	225,466		240,088	235,935			720			1.903	2.569 MON	62	4, 154	09/13/2016	08/25/2035
805564-SD-4	SAXON ASSET SEC TRUST FIT % Due 10/25/2035 Mo-25			4	1.A FM .	5,765,949	98.8180	6,561,271	6,639,737	6,150,461		78,464			0.763	3.394 MON	703	51, 184	11/15/2016	10/25/2035
	Saxon Asset Securities Trust SERIES 20063 CLASS A4																			
80556A-AD-9				4	1.A FM .	9,645,729	94.5490	10,314,386	10,909,000	9,798,024		93, 166			0.341	1.332 MON	617	37,769	01/05/2021	10/25/2046
0.4075# 011.0	Securitized Asset Backed Recei SERIES 20050P1				4	4 050 007	100 1000	4 000 070	4 000 070	4 050 474		4 500				4 000 1101	074	40.070	44 (00 (0004	04 (05 (0005
81375W-CU-8	CLASS M3 Securitized Asset Backed Recei SERIES 20060P1	+		4	1.A FM .	1,953,627	100.1820	1,986,979	1,983,378	1,959,474		1,593			1.121	1.290 MON	371	10,072	11/09/2021	01/25/2035
81375W-JM-9	CLASS B1			4	1.D FM .	6,244,174	93.0610	6,483,569	6,967,000	6,259,471		15,297			1.901	2.793 MON	2,208	56,274	08/18/2021	10/25/2035
83611M-JL-3	SVHE 2005-0PT4	† · · · · ·		4	1.D TM .	6.708.431		8.357.393	8,604,000	7,230,721		114.797			0.562	3.906 MON		68.936	03/30/2017	12/25/2035
83612C-AE-9	SVHE 2006-0PT5			4	1.A FM	11,531,468		13,027,644	13,608,000	12.067.424		132.709			0.342	1.491 MON	897	45,872	03/04/2021	07/25/2036
83612H-AD-0	SVHE 2006-3 Flt % Due 11/25/2036 Mo-25			4	1.A FM	4,439,037		5,656,736	5,840,548	5,382,060		136,178			0.353		286	35,575	01/23/2020	11/25/2036
	Soundview Home Equity Loan Tru SERIES 20081 CLASS								, , ,	,		,						, , , , , , , , , , , , , , , , , , , ,		
83613G-AB-5	A2	ļ		4	1.A FM .	1,941,208	98.0520	1,908,163	1,946,073	1,941,264		57			6.000	6.100 MON	9,730	12,670	09/15/2021	02/25/2038
	Specialty Underwriting & Resid Flt % Due			1.								1								
84751P-KW-8	. 12/25/2036 06-AB1			4	1.A FM .	3,694,755		3,727,286	3,800,455	3,716,025		6,022			0.403	0.724 MON	213	27,016	06/05/2018	12/25/2036
863576-DN-1	SASC 2005-6 SERIES 2005WF4 CLASS M8	ł		4	1.A FM .	792,345		868,608	790,000	791,765		(169)			2.726	2.714 MON	419	21,782	06/06/2018	11/25/2035
863579-BC-1	SARM 2004-12	·		4	1.A FM .	5,586,456		6,381,667	6,740,822	5,695,160		19,689			0.652	6.385 MON	854	44,466	01/25/2017	09/25/2034
86358E-MA-1 86359A-3E-1	SAIL 2004-8 FIt % Due 9/25/2034 Mo-25	·····		4	1.A FM .		99.3520		673,442 639,398	646,061 637,097		8,652			1.033	3.777 MON 2.382 MON		7,030 15,095	10/21/2016	09/25/2034
86359A-5A-7	SASC 2003-31A Adj % Due 10/25/2033 Mo-1	1		4	1.A FM .		100.0000	735,924		739,935		497			2.307	2.382 MON	1,742		02/20/2014	11/25/2033
86359A-FD-0	SASC 2003-31A Rdj % Due 11/23/2033 M0-1	1		4	1.A FM	3,100,298		3,556,522	3,498,221	3,498,221		47,750			1.753	6.200 MON		56,909	03/24/2016	12/25/2032
86359A-ZE-6	SASC 2003-31A	I		4	1.A FM .	2,165,894		2,262,482	2,201,846	2,187,185		5,026			2.337	2.730 MON	4,288	18,562	11/03/2021	06/25/2033
86359D-UZ-8	SASC 2005-NC2 SERIES 20055N CLASS 3A3C	1		4	3.B FM .	2,855,276		2,954,879	3,320,089	2,861,500		6,223			0.601	1.710 MON	277	4,945	10/13/2021	11/25/2035
86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2	ļ		4	1.A FM .	7,308,453	98.3450	7,417,159	7,541,990	7,353,690	l	15,008		l	0.561	0.883 MON	823	60,427	09/13/2019	09/25/2035
86359L-DX-4	SAMI 2004-AR5 FIt % Due 10/19/2034 Mo-19	ļ		4	1.A FM .		99.2490	1,008,532	1,016,166	978,912		2,714			0.764	1.593 MON	259	7,757	08/13/2014	10/19/2034
86359L-FN-4	SAMI 2004-AR5 Fit % Due 4/19/2035 Mo-19	·		4	1.A FM .	378,989	99.4170	391,992		382,097		494			0.804	1.555 MON	106	3, 167	05/13/2014	04/19/2035
	Structured Asset Securities Co SERIES 2006GEL4			l.		4 000	00 05:-	4 005	4 000	4 000					0.45:	0.050 1401			00/05/00/6	10.105.10000
86361N-AD-3	CLASS M1	ł		4	1.A FM .	1,286,330	98.2540	1,306,331	1,329,540	1,299,025		3,707			0.481	0.853 MON	124	9,039	03/05/2019	10/25/2036
86363W-AD-1	Structured Asset Securities Co SERIES 2007BC3			4	1 D EV	10 000 105	04 1200	10 007 000	12 000 000	11 105 500		93, 195			0.404	1 200 1101		E0 004	00/26/2010	05/05/00/7
00303W-AU-1	CLASS 1A4	·		4	1.D FM .	10,928,125	94. 1300	12,237,682	13,000,000	11, 135, 568		93, 195			0.401	1.298 MON		52,894	09/26/2019	05/25/2047
86365D-AB-5	CLASS A2			4	1.A FM .	2,330,156	97.0000	2,425,000	2.500.000	2,360,399		8.467	1		0.601	1.126 MON	292	7,643	10/22/2021	11/25/2037
881561-UK-8	TMTS 2005-8HE FIt % Due 7/25/2035 Mo-25	1		4	1.A FM	12,451,492		16,631,705	16,799,253	14,527,121		218,293			0.703		1,640	170,329	02/07/2017	07/25/2035
92925C-BH-4	WAMU 2005-AR19 FIT % Due 12/25/2045 Mo-25	Ţ		4	1.A FM .		99.9490	900,023	900,483			7,638		[	0.602			10,068	10/07/2016	12/25/2045

### **SCHEDULE D - PART 1**

						Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar										
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	α Value			1	nterest		Da	tes
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
		"			NAIC							10		10				10	20		
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					NAIC									Total							
					Desig									Foreign							
			F		natio	1							Current	Exchange							
			О		Modifi	er							Year's	Change							
			l r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admir		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		4	'	Pond			Fair	Foir	Par			tization)			Rate		When	Due and	Received		Maturity
	D	u	g	Bond				Fair		Carrying	Increase/	,	Impairment	Carrying		Rate					,
Identification	Description	е	n	Char	Symb	ol Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3399999. Sul	btotal - Bonds - Industrial and Miscellaneo	us (l	Unaffil	liated) -																	
Residential	Mortgage-Backed Securities					671,111,60	XXX	747,271,080	773,440,168	696,513,766		6,449,304			XXX	XXX	XXX	241,991	6,020,683	XXX	XXX
03027W-AJ-1	AMTT 2007-1A 3.07% Due 3/15/2023 Mo-15			4	1.A FE	4,500,00	100.0800	4,503,600	4,500,000	4,500,000					3.070	3.070	MON	6, 140	138, 150	03/06/2013	03/15/2023
03027W-AK-8	AMTT 2007-1A BASIC	ļ		4	1.A FE			6,813,300	6,500,000	6,500,000					3.652	3.680	MON	10,550	237,380	03/27/2018	03/23/2028
05359A-AG-8	AVENTURA MALL TRUST SERIES 2018AVM CLASS C	ļ		4	1.A	10,001,56		10,508,612	10,000,000	10,000,087		(478)			4.112	4.141		34,269	416,944	06/19/2018	07/05/2040
05491L-AA-6	BBCMS 2016-ETC 2.937% Due 8/14/2036 Mo-5	ļ		4	1.A .	15,369,87	101.1300	15, 169, 496	15,000,000	15, 176, 858		(37,827)			2.937	2.663	MON	31,818	440,550	06/08/2017	08/14/2036
[	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS		1	1.		1										1	l				
05491U-BD-9	A5			4	1.A .	15,449,40	113.5460	17,031,945	15,000,000	15,400,866		(15,388)			4.314	3.959	MON	53,925	647 , 100	12/04/2018	12/15/2051
054047 44 0	BANC OF AMERICA MERRILL LYNCH SERIES 2018PARK		1	1.	1 .	40		44 405 :	40.050 :-:	40.40/		/00			4.00:			40	504	05 (04 (0046	00 /40 /0005
05491Y-AA-8	CLASS A	·····		4	1.A .	13, 183, 23	1111.5830	14, 122, 159	12,656,154	13, 124, 526		(20,907)		}	4.091	3.812	MUN	43, 144	524,922	05/01/2019	08/10/2038
054000 40 4	BANC OF AMERICA MERRILL LYNCH SERIES 2019BPR CLASS				4 / 55	15 440 01	100 0540	45 050 005	4F 000 000	45 000 074		(00.004)			0.007	0.005	MON	44 000	400.050	10 (05 (0010	11/05/0000
05492P-AQ-1 05526Q-AA-4	AMP			4	1.A FE				15,000,000 5,700,000	15,389,871 5,586,555		(29,964)			3.287	3.025		41,088 15,286	493,050	12/05/2019 06/06/2018	11/05/2032
05526Q-AE-6	BAMLL 2015-200P SERIES 2015200P CLASS A			4	1.A .	5, 344, 30		5, 194, 792	5,700,000	5,050,535		(16, 174)			3.218	3.146		14,542	174,500	04/14/2015	04/14/2033
05526Q-AG-1	BAMLL 2015-200P 3.71566% Due 4/14/2033 Mo-1			4	1.A				14.900.000	15,037,518		(44,576)			3.716	3.140		46, 136	543.216	04/22/2015	04/14/2033
05538U-AA-1	BB-UBS TRUST SERIES 2012SHOW CLASS A			4	1.A FM			15,537,460	15,000,000	15,269,451		(24,792)			3.430	2.894		42.878	386,469	04/22/2013	11/05/2036
05605N-AA-5	BX Trust SERIES 2020VIV2 CLASS C			4	1.G FE	1,593,69		1,519,944	1,500,000	1,592,950		(741)			3.660	3.290		4.576	13,432	09/23/2021	03/09/2044
056083-AA-6	BXP TRUST SERIES 2017GM CLASS A			4	1.A		106.5490	10,654,888	10,000,000	10 , 170 , 253		(30, 190)			3.379	3.036		28, 158	337,900	06/21/2017	06/13/2039
056083-AG-3	BXP TRUST SERIES 2017GM CLASS B			4	1.A	5.092.03	3104.9450	5,247,228	5,000,000	5,051,709		(9,491)			3.539	3.330		14,746	173,618	06/21/2017	06/13/2039
060352-AF-8	BANK SERIES 2017BNK6 CLASS A5			4	1.A		108.1870		16,000,000	16,273,708		(48,897)			3.518	3.170		46,907		07/14/2017	07/15/2060
06035R-AU-0	BANK SERIES 2018BN14 CLASS AS			4	1.A	8,754,92		9,560,166	8,500,000	8,678,509		(24,558)			4.481	4. 128		31,740	380,885	09/18/2018	09/15/2060
06539X-AH-7	BANK SERIES 2020BN27 CLASS A5	L		4	1.A	6, 179, 65	299.9460	5,996,768	6,000,000	6, 152, 985		(17,708)			2. 144	1.807	MON	10,720	128,640	06/19/2020	04/15/2063
06539X-AQ-7	BANK SERIES 2020BN27 CLASS AS			4	1.A .		101.2010	5,060,059	5,000,000	5, 127, 699		(14,592)			2.551	2.210	MON	10,629	127,550	06/19/2020	04/15/2063
065402-BF-5	BANK SERIES 2019BN18 CLASS AS			4	1.A .	11,047,58		11,742,757	10,726,000	11,029,624		(7, 113)			3.826	3.571	MON	34, 198	410,377	05/21/2019	05/15/2062
065403-BF-3	BANK SERIES 2019BN17 CLASS AS			. 4	1.A .	8,239,34		8,824,937	8,000,000	8,216,142		(7,860)			3.976	3.642		26,507	318,080	03/21/2019	04/15/2052
065404-BA-2	BANK SERIES 2018BN10 CLASS A4			4	1.A	10, 127, 86		9,720,066	9,050,000	9,963,997		(146,894)			3.428	1.632		25,853	310,234	11/16/2020	02/15/2061
065404-BB-0	BANK SERIES 2018BN10 CLASS A5			4	1.A .	19,506,16		18,552,889	16,961,000	19, 469, 595		(32,897)			3.688	3.060		52, 127	625,522	11/18/2020	02/15/2061
065404-BD-6	BANK SERIES 2018BN10 CLASS B			. 4	1.A .	9,660,08		9,529,789	8,740,000	9,657,353		(2,728)			4.078	3.606		29,701	70, 193	10/07/2021	02/15/2061
065405-AF-9 06540B-BD-0	BANK SERIES 2019BN16 CLASS AS	·		4	1.A . 1.A	5,149,76		5,604,963	5,000,000	5, 143, 319		(2,364)			4.267	4.136		17,779	213,350	02/01/2019	02/15/2052
06540B-BD-0 06540B-BG-3	BANK SERIES 2019BN21 CLASS A5 BANK SERIES 2019BN21 CLASS AS	·		4	1.A .			11,036,133	10,500,000	10,869,508		(7,634)			2.851	2.698		24,946	299,355	03/02/2020	10/15/2052
06540B-BG-3 06540C-BS-5	BANK SERIES 2019BN21 CLASS AS	·····		4	1.A .			5,251,837	5,000,000 6,000,000	5,143,787		(2,826)			2.528	2.969		12,888		09/2//2019	10/15/2052
06540C-CL-9	BANK SERIES 2021BN35 CLASS B			4	1.A	8,239,66			8,000,000			(8,438)			2.528	2.202		12,640		07/28/2021	07/15/2031
06540D-BV-6	BANK SERIES 2021BN36 CLASS AS		1	4	1.A	3,365,26		3,301,884	3,270,000	3,365,051		(218)			3.308	3.204		9,013	17,736	09/24/2021	09/15/2064
06540V-BE-4	BANK SERIES 2019BN24 CLASS AS		1	4	1.A	9,393,64		9,534,842	9,000,000	9,384,744		(4,652)			3.283	3.118		24,623	295,470	02/10/2020	11/15/2062
06540W-BD-4	BANK SERIES 2019BN19 CLASS A3	[	1	4	1.A			18,209,268	17,000,000	17,923,628		(24,459)			3. 183	2.679		45,093	541,110	05/27/2020	08/15/2061
06540Y-AQ-2	BANK SERIES 2020BN28 CLASS AS	L		4	1.A	1,544,93		1,473,589	1,500,000	1,539,416		(4,414)			2.140	1.802		2,675	32,100	09/21/2020	03/15/2063
06540Y-AV-1	BANK SERIES 2020BN28 CLASS B	ļ		4	1.A	3,089,85		2,925,366	3,000,000	3,079,302		(8,451)			2.344	2.015		5,860	70,320	09/21/2020	03/15/2063
06541K-BA-5	BANK SERIES 2018BN12 CLASS A4	ļ		4	1.A	17,756,25	112.8360	16,925,379	15,000,000	17,362,739	ļ	(352,739)		ļ	4.255	1.632	MON	53, 188	638,250	11/17/2020	05/15/2061
06541K-BD-9	BANK SERIES 2018BN12 CLASS AS	ļ		4	1.A .	15,449,97	110.6560	16,598,409	15,000,000	15,390,068		(17,691)			4.492	4.292	MON	56, 155	661,667	05/15/2018	05/15/2061
06541W-AX-0	BANK SERIES 2017BNK5 CLASS A5	ļ		4	1.A .		107 . 5580	14,471,947	13,455,000	13,622,328		(31,011)			3.390	3.133		38,010	456, 124	02/15/2019	06/01/2060
06541X-AF-7	BANK SERIES 2017BNK7 CLASS A5	ļ		4	1.A .		107 . 8420	8,088,135	7,500,000	7,686,002		(9,652)			3.435	3.242		21,469	257,625	09/19/2017	09/15/2060
06541X-AJ-9	BANK SERIES 2017BNK7 CLASS AS	ļ		4	1.A		107.7510		8,000,000	8,016,521		(1,534)			3.748	3.745		24,987	299,840	11/06/2018	09/15/2060
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50	ļ		. 4	1.A .	17,219,68		17,575,674	16,287,000	16,919,139		(121,787)			3.674	2.822		49,865	607,569	06/24/2020	02/15/2050
08161B-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5			. 4	1.A .		111.0740	13,550,982	12,200,000	14,005,352		(282,289)			4.025	1.479		40,921	491,050	11/20/2020	04/10/2051
08162B-BE-1	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS A5			4	1.A .	12,359,99		13, 124, 899	12,000,000	12,327,671		(11,970)			3.542	3.212		35,421	425,052	05/22/2019	05/15/2052
08162C-AF-7	BENCHMARK MORTGAGE TRUST SERIES 2018B6 CLASS AS	ŀ		4	1.A			8,452,729	7,500,000	7,659,046		(21,340)		}	4.441	4.094 3.078		27,756	333,075	09/20/2018	11/10/2051
08162F-AG-8 08162Q-AE-9	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS AS			4	1.A .			10, 156,775	9,500,000	9,759,783		(9,625)			3.419			27,066	324,786	07/19/2019 05/22/2020	08/15/2052
08162Q-AE-9 08162T-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2020IG3 CLASS A4 BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS A2			4	1.A . 1.A				10,000,000 2,500,000	10,246,534		(33,856)			2.437	2.053				11/09/2018	09/15/2048 11/15/2051
08162V-AG-3	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS AZ			,	1.A		2 110. 2560	9,923,028	9,000,000	9,252,974		(5,811)			4.377	3.729		29,843		03/21/2019	03/15/2062
08162W-BC-9	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AM	ļ		,	1.A		)97.5530	3,414,370	3,500,000			(10, 195)			1.850	1.521		5,396	64,750	09/21/2020	09/15/2053
08162W-BE-5	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS	İ	1	4	1.A		9 96 . 6680	5,800,053	6,000,000			(17, 145)			2.148	1.819			128.880	09/21/2020	09/15/2053

### **SCHEDULE D - PART 1**

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	_	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh			Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of Pa	d Accr		During Year	Acquired	Date
08162W-BG-0	BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B	<b></b>		4	1.A		97.8750	3,425,625	3,500,000	3,592,340		(9,942)			2.351	2.019 MON		6,857	82,285	09/21/2020	09/15/2053
08163D-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021B25 CLASS AS			4	1.A		103.8290	12,459,422	12,000,000	12,336,710		(22,258)			2.847	2.511 MON		28,470	227,760	04/16/2021	04/15/2054
08163E-BF-1	BENCHMARK MORTGAGE TRUST SERIES 2021B26 CLASS AM			4	1.A		103.6390	3,627,368	3,500,000	3,599,224		(5,748)			2.825	2.488 MON		8,240	57,677	05/13/2021	06/15/2054
08163G-AX-8	BENCHMARK MORTGAGE TRUST SERIES 2021B28 CLASS B			4	1.A		97.3980	5,843,876	6,000,000	5,999,980		24			2.244	2.255 MON		11,220	44,880	08/03/2021	08/15/2054
08163J-AK-0	Benchmark Mortgage Trust SERIES 2021B29 CLASS B	+		4	1.A		98.7290	1,974,588	2,000,000	1,999,999		8			2.453	2.466 MON		4,089	12,267	09/17/2021	09/15/2054
08163K-BK-6	BENCHMARK MORTGAGE TRUST SERIES 2021B30 CLASS B	+		4	1.A	4,249,593	99.6870	4,236,692	4,250,000	4,249,616		22		·····	2.531	2.545 MON		17,928	8,967	10/29/2021	11/15/2054
405000 411 0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD6 CLASS			l.		40.000.500	400 0700	40 007 000	40 000 000	40 500 550		(00.070)	1		0.700	0.400 11011		00.000	070.000	00 (44 (0000	44 (40 (0050
125039-AH-0	OD COMMEDCIAL MODICAGE TRUCT CERTER OCCORD CLASS	+		4	1.A	10,606,528	106.0780	10,607,839	10,000,000	10,522,553		(36,279)			3.709	3.192 MON		30,908	370,900	02/11/2020	11/13/2050
10E10   AW 4	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS			L .	4.4	1 050 000	110 0000	1 070 000	1 750 000	1 050 044		(4.047)	1		4 070	0.070 1404		0.040	74 000	00/00/0040	00 /45 /0054
12512J-AW-4	A4	+		4	1.A	1,858,828		1,978,060	1,750,000	1,853,914		(1,817)			4.279			6,240	74,883	03/08/2019	08/15/2051
12514M-BE-4 12515D-AT-1	CD 2016-CD1 SERIES 2016CD1 CLASS AM	-+		4	1.A		102.5170		10,526,483	9,866,866 8,134,599		49,215			2.926			25,667	308,005	11/29/2018 04/28/2017	08/10/2049
120 10U-A1-1	.CD 2017-CD4	-+		4	I.A	8,239,937	100.8310		8,000,000	8, 134, 399		(24,202)			3.747	3.402 MON		24,977	299,728	04/28/2017	05/10/2050
12515H-AZ-8	AA			4	.l1.A	7,439,850	107 . 2090	7 , 161 , 538	6,680,000	7 ,282 ,288		(104,344)			3.431	1.707 MON		19.099	229, 191	06/23/2020	08/15/2050
12313N-AZ-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA	+		4	I.A		107 . 2090					(104,344)			3.431	1.707 MON		19,099	229, 191	00/23/2020	06/ 13/2030
125333-AA-2	CLASS A			4	1.A	3,604,861	100.6890	3,524,106	3,500,000	3,509,085		(22,879)			3.656	3.000 MON		10,663	127,960	07/24/2017	07/10/2022
125354-AE-0	CGRBS 2013-VN05			4	1.A		100.0030	4,386,856	4,300,000	4,319,982		(20,350)			3.703	3.225 MON		13,271	156,252	05/05/2017	03/13/2035
12593G-AF-9	COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1			,	1.A	14,574,951		14,910,713	14,000,000	14,228,561		(67,670)			3.902	3.377 MON		45,523	546,280	10/05/2018	07/10/2050
12593J-BF-2	COMM 2015-CR24 3.696% Due 8/10/2048 Mo-1	1		4	1.A			7,436,783	7,000,000	7,631,561		(176,703)			3.696	1.063 MON		21,560	258,720	12/04/2020	08/10/2048
12593Y-BE-2	COMM MORTGAGE TRUST SERIES 2016CR28 CLASS A4	1		4	1.A		. 106.9500	21,389,995	20.000.000	22.075.062		(517,575)			3.762	1.053 MON		62.700	752.400	12/08/2020	02/10/2049
12594M-BC-1	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4			4	1.A		104.9690	12,596,234	12,000,000	11,965,985		1,429			3.091	3.152 MON		30,910	370,920	04/30/2019	10/10/2049
12595E-AD-7	COMM MORTGAGE TRUST SERIES 2017COR2 CLASS A3			4	1.A		106.8300	9,721,570	9,100,000	9,307,218		(15, 117)			3.510			26,618	319,410	02/13/2019	09/10/2050
120002 715 7 111111	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12				1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,								20,010			
12595X-AR-4	CLASS A2	1		4	1.A	2,228,960	103.0820	2,230,737	2, 164, 045	2,221,168		(2,435)			4 . 148	3.955 MON		7 , 480	109, 192	08/08/2018	08/15/2051
	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12	T				,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,			
12595X-AT-0	CLASS A4	.1		4	1.A	13,389,935	111.3660	14,477,620	13,000,000	13,350,083		(12,483)			4.256	4.076 MON		46, 105	549, 172	08/08/2018	08/15/2051
12624N-AC-4	COMM 2012-LTRT 3.3996% Due 10/5/2030 Mo-1			4	1.A FM	10,041,211	99.5530	9,955,305	10,000,000	10,001,064		(6,200)			3.400	3.358 MON		28,330	339,960	08/14/2015	10/05/2030
12625C-AJ-2	COMM 2013-WWP 3.7255% Due 3/10/2031 Mo-1			4	1.A		102.7540	488,082	475,000	476,609		(1,660)			3.726	3.379 MON		1,475	17,696	10/03/2018	03/10/2031
12625E-AG-4	COMM 2013-SFS 3.08636% Due 4/12/2035 Mo-1			4	1.A	5,878,459	99.5190	5,971,164	6,000,000	5,977,275		12,830			3.086	3.336 MON		15,432	181,701	04/04/2013	04/12/2035
12625X-AA-5	COMM 2013-300P 4.353% Due 8/10/2030 Mo-1			4	1.A	13,900,650	103.8690	13,326,338	12,830,000	13,056,050		(143,298)			4.353	3.179 MON		46,541	558,490	11/09/2018	08/10/2030
12625X-AG-2	COMM 2013-300P 4.53995% Due 8/10/2030 Mo-1			4	1.A		102.6000	7,695,006	7,500,000	7,548,850		(33,941)			4.540	4.082 MON		28,375	334,089	05/01/2014	08/10/2030
12626B-AN-4	COMM 2013-CR10 4.517% Due 8/10/2046 Mo-1			4	1.A		104.6120	8,368,925	8,000,000	8,163,804		(103, 159)			4.517	3.158 MON		30,113	361,360	02/19/2015	08/10/2046
12626G-AP-8	COMM 2013-LC13 5.009% Due 8/10/2046 Mo-1			4	1.A	7,885,898		7,260,406	6,941,000	7, 144,585		(120,429)			4.749	2.916 MON		27,471	347,675	04/24/2015	08/10/2046
12630B-BC-1	COMM 2013-CR13 4.449% Due 12/10/2023 Mo-1			4	1.A	11,051,172		10,483,652	10,000,000	10,250,404		(131,723)			4.449	3.050 MON		37,075	444,900	06/01/2015	12/10/2023
12630D-BA-1	COMM 2014-CR14 4.526% Due 2/10/2047 Mo-1			4	1.A		105.3160	5,286,873	5,020,000	5, 159, 243		(69,844)		l	4.526	3.044 MON		18,934	227,205	05/28/2015	02/10/2047
12635W-AA-5	COMM MORTGAGE TRUST SERIES 2016787S CLASS A			4	1.A	13,984,389	105.5390	14, 134, 871	13,393,000	13,707,730		(73,941)			3.545	2.931 MON		39,565	474,782	02/12/2020	02/10/2036
4005011	CREDIT SUISSE MORTGAGE TRUST SERIES 20191CE4 CLASS	1		l.			00						1							05 (00 : :-	05 (45 :
12653V-AA-4	A			4	1.A	10,000,000		9,997,306	10,000,000	10,000,000					1.094	1.095 MON		8,044	109,921	05/28/2019	05/15/2036
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM	+		4	1.A		105.7680	15,336,327	14,500,000	15,005,173		(7,671)			3.263	3.121 MON		39,428	473, 135	01/23/2020	08/15/2057
144526-AD-2	CARR 2007-RFC1 SERIES 2007RFC1 CLASS A4	+		4	1.D FM		93.9690	7,517,551	8,000,000	7,478,053		8,990			0.321	0.783 MON		495	8,485	09/22/2021	10/25/2036
47004D 4D 5	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C5 CLASS			L .	4.4	44 040 004	110 0000	44 470 040	40 505 000	44 404 400		(074 044)	1		4 000	4 774 11011		44 044	F00 004	00 /00 /0000	00/40/0054
17291D-AD-5	000H 0040 0044 0FDIF0 0040044 01400 44	+		4	1.A	14,848,334		14, 173, 240	12,585,000	14, 434, 138	·	(274,344)	·	·	4.228	1.774 MON		44,341	532,094	06/23/2020	06/10/2051
17320D-AG-3	CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4	+		4	1.A		102. 2410	1,022,410	1,000,000	1,028,399	·	(1,617)		·····	3.093	2.865 MON		2,578	30,930	11/19/2019	04/10/2046
17320D-AN-8	CGCMT 2013-GC11 3.422% Due 4/10/2046 Mo-1	+		4	1.A	12,348,942	102.1460	12,257,566	12,000,000	12,045,257		(43,523)			3.422	3.059 MON		34,220	410,640	06/02/2015	04/10/2046
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015GC35			4	1.A	0 050 000	107.1930	8.575.408	8,000,000	8.821.271		(18.870)	1		3.818	3.267 MON		25,453	305.440	06/16/2020	11/10/2048
17324K-AP-3		+		4	1.A		107. 1930					(18,870)			3.818	3.267 MUN		25,453		06/16/2020	11/10/2048
17325G-AF-3 17325G-AG-1	CGCMT 2016-C3 3.366% Due 11/15/2049 Mo-1	†		,				3, 126, 068				(14,519)		·	3.366	3.140 MON		9, 173	110,070	11/03/2016	11/15/2049
17323U-AU-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1 CLASS	†		7	I.M		104.2020					(8,310)			3.009			۱۱۵	110,070	1 1/03/2010	11/13/2048
17326C-AZ-7	A4			4	1.A	8 847 495	107.5810	9,241,233	8,590,000	8,739,857		(26, 100)	1		3.458	3.111 MON		24,754	297,042	08/15/2017	08/15/2027
110200 'AZ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C6 CLASS	†		· · · · · · · · · · · · · · · · · · ·			107 . 30 10					(20, 100)			0.400			47,734		007 107 20 17	00/ 10/2021
17327G-AW-4	A2			4	1.A	2 050 083	104.7710	2.095.427	2,000,000	2.057.006		(1.023)	1		4.242	4.104 MON		7.070	84.840	11/19/2018	11/10/2051
OLI U /III T	7.W											(1,020)						, 010		1/ 10/ 20 10	1/ 10/ 2001

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			- II	nterest		Da	ites
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		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	ı		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CITIGROUP COMMERCIAL MORTGAGE SERIES 2020GC46																				
17328R-BB-4	CLASS AS			4	1.A	5, 149, 756	103.5420	5, 177, 106	5,000,000	5, 123, 896		(14, 166)			2.918	2.581	MON	12, 158	145,900	02/13/2020	01/15/2053
178772-AG-4	CITYLINE COMMERCIAL MTGE SERIES 2016CLNE CLASS C			4	1.A	4,091,563	100 . 9730	4,038,937	4,000,000	4,090,026		(1,536)			2.778	2.533	MON	9,260	18,829	10/20/2021	11/10/2031
20048E-BA-8	COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1			4	1.A		101.8400	10,744,099	10,550,000	10,549,108		(7,696)			3.282	3.227		28,854	346,251	06/06/2013	01/10/2046
23305J-AA-0	DBUBS MORTGAGE TRUST SERIES 2017BRBK CLASS A			4	1.A		103. 8840	18,304,365	17,620,000	17,336,548	ļ ļ	17,778			3.452	3.640		50,687	608,242	12/04/2018	10/10/2034
23307D-BC-6	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS AM			4	1.A	16,479,469		18,246,491	16,000,000	16,457,861	ļ ļ	(7,240)			4.764	4.630		63,520	748,050	10/17/2018	10/15/2051
23312V-AF-3	DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1			4	1.A	10,980,766		10,944,137	10,500,000	10,807,027		(65,760)			2.890	2.202		25,288	303,450	03/11/2020	09/10/2049
23345L-AE-9	DOLP TRUST SERIES 2021NYC CLASS B			4	1.A	1,552,633		1,495,583	1,450,000	1,551,276	·	(1,356)			3.228	2.778		3,901	15,602	08/25/2021	05/10/2041
23345L-AG-4	DOLP TRUST SERIES 2021NYC CLASS C			4	1.A	5, 149, 610		5, 131, 610	5,000,000	5, 144, 337	<b> </b>	(5,273)			3.530	3.303		14,708	117,667	04/13/2021	05/10/2041
23345L-AJ-8	DOLP TRUST SERIES 2021NYC CLASS D			4	1.A	3,943,744		3,975,738	4,000,000	3,945,704		1,960			3.704	3.856		12,346	98,767	04/13/2021	05/10/2041
29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1			4	1.A	10,520,183	104. 1560	10,213,372	9,805,814	10,342,925		(116,101)			2.902	1.623	MUN	23,714	284,565	06/17/2020	07/10/2049
0040011 14 4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT					40.050.004	404 0000	40 505 070	40 000 000	40 454 077		(70 540)			4 440	0.540	MON	44 400	407.000	04 (40 (0040	04 (40 (0004
29429M-AA-1	CLASS A			4	1.A		104.8820	12,585,870	12,000,000	12, 154,877		(72,540)			4. 149	3.513		41,490	497,880	01/10/2019	01/10/2024
30290M-AN-7 30291H-AE-7	FREMF MORTGAGE TRUST SERIES 2012K19 CLASS B			4	1.A FM	1,998,691		1,932,659 3,159,032	1,925,000	1,971,409		(7,085)			4.168	3.722		6,687 9,295	78,399	12/04/2017	05/25/2045
3029 IH-AE-7 36192K-AV-9	FREMF 2013-K28 3.49396% Due 6/25/2046 Mo-1			4	1.A	3, 152, 766			3,090,000	3,096,517		(11,723)				2.521				11/15/2016	06/25/2046
36197X-AP-9	GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1			4	1.A FM	4, 162, 988 10, 426, 146		4,008,559	4,000,000 10,210,000	4,013,197 10,274,224		(61,836)			4.085	2.321		13,617 28,716	163,400	12/04/2019	05/10/2045
36228C-UV-3	GSMS 2005-ROCK CLASS A 5.366% Due 5/3/2032 Mo-1			4	1.A FM	15, 143, 216		16,674,083	15,000,000	15,031,479		(9,634)			5.366	5.346		67,075		01/11/2006	05/03/2032
36248G-AJ-9	GSMS 2013-GC16 SERIES 2013GC16 CLASS B			4	1.A FM	5,500,945		5,290,663	5,000,000	5,454,249		(9,634)			5.366	4.054		21,930	263, 159	03/29/2019	11/10/2046
302400-AJ-9	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS			4	I.A		103.7390					(10,401)			3. 101	4.034	MUN	21,930	203, 139	03/29/2019	11/10/2040
36250S-AE-9	AS			4	1.A	10,299,654	112 31/0	11,231,428	10,000,000	10,283,108		(5, 109)			4, 155	4.019	MON	34,625	415,500	07/18/2018	07/10/2051
36252C-AA-0	GSMS 2017-485L			4	1.A	12,321,957		12,849,602	12,000,000	12, 176,007		(33,022)			3.721	3.412		37,210	446,520	02/14/2019	02/10/2037
002020 AA 0	GS MORTGAGE SECURITIES TRUST SERIES 2017GS7 CLASS			7		12,021,001	107 . 0000		12,000,000	12, 170,007		(00,022)					MON			02/ 14/ 2010	02/ 10/2007
36254C-AV-2	A4			4	1.A	17,448,849	107 1870	16,733,959	15,612,000	17,068,266		(252,003)			3.430	1.653	MON	44,624	535,492	06/23/2020	08/10/2050
002010 111 2 111111	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						(202,000)									
36254J-AA-3	A			4	1.A	7,901,912	106.5310	8,032,408	7,540,000	7,840,482		(19,815)			3.591	2.904	MON	22,564	191, 125	10/14/2021	09/10/2037
	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,															
36254J-AG-0	В			4	1.A	5,001,586	104. 1260	5,206,322	5,000,000	5,000,000					3.599	3.612	MON	14,996	176,569	09/19/2017	09/10/2037
	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS																		·		
36254X-AA-2	A			4	1.A	9,951,591	108.0690	10,407,083	9,630,000	9,866,378		(24,005)			3.541	3.230	MON	28,413	345,695	12/10/2019	01/10/2043
	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS		l																		
36254X-AE-4	В			4	1.A	10,430,586	105. 3270	10,856,103	10,307,000	10,417,762		(9, 141)			3.659	3.527	MON	31,425	355,553	06/03/2021	01/10/2043
	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS		l	1.	1																I I
36255N-AT-2	A4			4	1.A	25,811,696	110.6920	25,954,217	23,447,172	25,541,486	ļ ļ	(153,670)			3.992	3.072	MON	78,001	936,011	06/23/2020	03/10/2051
	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS																				
36257H-BT-2	AS			4	1.A	16,376,326	106.7200	16,728,338	15,675,000	16,339,917		(17,079)			3.412	2.888	MON	44,569	445,053	09/24/2021	07/10/2052
	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS				l																
36257U-AL-1	A4			4	1.A	7,408,971	105. 7410	7,602,752	7, 190, 000	7,391,241		(7,403)			3.001	2.666	MON	17,978	215,471	09/17/2019	09/01/2052
0005711 40 0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS			l.		40 500 000	405 4500	10 515 001	40.000.000	40 554 050		(00.050)			0.040	0.500		00 704	204 472	07/04/0000	00/04/0050
36257U-AQ-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC39 CLASS			4	1.A	10,588,089	105. 4560	10,545,634	10,000,000	10,551,850		(20,858)			3.212	2.538	MUN	26,764	321, 170	07/21/2020	09/01/2052
00000 1 411 0	GS MUNICAGE SECURITIES THUST SERIES 2019GG39 CLASS			4	4.4	7 000 000	100 0710	7 055 055	7 000 000	7 101 000		(0.700)			0.010	0.404	MON	00.070	007 000	05/00/0040	05 /40 /0050
36260J-AH-0 38406J-AA-6	ODGE 2020 ODGE CEDIEC 2020CDCF CLASS A			4	1.A		109. 3710	7,655,955	7,000,000	7, 191,329	·	(6,783)			3.819	3.491		22,278		05/09/2019	05/10/2052
38406J-AE-8	GRCE 2020-GRCE SERIES 2020GRCE CLASS A			4	1.A	2,574,836 8,864,472		2,496,562 8,577,321	2,500,000 8,600,000	2,567,097 8,845,112	·····	(6,929)			2.347	2.021		4,890 18,633	58,675	11/10/2020 08/30/2021	12/10/2040
38406J-AG-3	GRCE 2020-GRCE SERIES 2020GRCE CLASS C			4	1.A	2,623,104			2,600,000			(17,761)			2.600	2.252		5,806	67,835	05/30/2021	12/10/2040
43289V-AA-1	HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1			4	1.A	18,532,659			18,525,000			(2, 155)			2.828	2.367		43.664	523,968	08/06/2019	12/10/2040
43300L-AA-8	HILTON USA TRUST SERIES 2016HHV CLASS A			4	1.A	16,675,827		17,515,586	16,510,000	16,658,798		(6,285)			3.719	3.675		51,167		04/08/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR 3.08656% Due 3/5/2037 Mo-1			4	1.A		102.1160	12,253,897	12,000,000	11,998,467					3.087	3.097		30.866	349.810	08/02/2021	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR 3.18601% Due 3/5/2037 Mo-1			4	1.A		102.7740	6,116,640	6,010,000	6,026,058	[	(5,379)			3.186	3.106		15,957	191,479	11/27/2019	03/05/2037
44421G-AE-3	HUDSON YARDS SERIES 201930HY CLASS B			4	1.A	5,149,981	105. 2880	5,264,384	5,000,000	5,112,687		(14,293)			3.380	2.607		14,083	169,000	06/24/2019	06/10/2037
44421L-AA-0	HY 2016-10HY 2.835% Due 8/10/2038 Mo-1			4	1.A	25,964,807		25,558,577	24,635,000	25,711,496		(230,030)			2.835	1.823		58,200	698,402	12/03/2020	08/10/2038
44421L-AE-2	HY 2016-10HY 3.075% Due 8/10/2038 Mo-1			4	1.A	5,928,438		5,891,061	5,750,000	5,836,295	<u> </u>	(18,235)			3.076	2.727	MON	14,738	173,534	08/08/2016	08/10/2038

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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		Се		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	9	Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbo	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF																		•	
44965L-AA-2	CLASS A		4	1.A	7,724,483	111.9850	8,398,899	7,500,000	7,705,359		(7,067)			4. 145	3.973	MON	25,906	310,875	03/01/2019	02/11/2041
I	JPMBB Commercial Mortgage Secu SERIES 2016JP3 CLASS		1.	1		l l									1					I I
46590R-AE-9	A5		4	1.A	19,859,316		19,268,315	18,500,000	19,820,977		(38,340)			2.870	2.383		44,252	309,764	05/11/2021	08/15/2049
46638U-AK-2	JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1		4	1.A FM .	5,204,102		5,050,382	5,000,000	5,020,130		(38,447)			3.977	3. 198		16,570	198,835	12/01/2016	10/15/2045
46639J-AH-3	JPMCC 2013-C10 3.3715% Due 12/15/2047 Mo-1		4	1.A	14,610,391		14,310,146	14,000,000	14,095,247		(98,449)		<b>}</b>	3.372	2.651		39,334	472,010	10/18/2016	12/15/2047
46639J-AJ-9 46640U-AH-5	JPMCC 2013-C10 SERIES 2013C10 CLASS B		4	1.A 1.A			2,557,620	2,500,000 10,000,000	2,578,681 10,234,700		(518)			3.674	3.515			22,964 445,840	09/16/2021	12/15/2047
	JPMBB Commercial Mortgage Secu SERIES 2014C22 CLASS		7	r.n		100. 1280			10,234,700		(120,011)			4.438	3. 148	MUN		440,040	00/00/2010	01/13/204/
46642N-BD-7	A4		4	1.A	5,213,777	105.3850	5,054,268	4,796,000	5,056,953		(102,701)			3.801	1.562	MON	15, 192	182,306	06/17/2020	09/15/2047
46643P-BJ-8	JPMBB 2014-C25 4.0651% Due 11/15/2047 Mo-1		4	1.A	17,882,174		17,842,550	17,118,000	17,398,225		(103,379)			4.065	3.413		57,989	695,864	03/28/2019	11/15/2047
	JPMBB Commercial Mortgage Secu SERIES 2014C26 CLASS				, , , , , , , , , , , , , , , , , , , ,			,,,	, , , , , , , , , , , , , , , , , ,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
46643T-BJ-0	A4		4	1.A	16,324,020	104 . 9040	15,968,559	15,222,000	15,937,222		(237,899)			3.494	1.837	MON	44,325	531,902	06/16/2020	01/15/2048
46644U-BE-7	JPMBB 2015-C30 4.2263% Due 7/15/2048 Mo-1		4	1.A	9,587,385	106 . 9280	9,463,132	8,850,000	9,553,622		(33,762)			4.226	1.863	MON	31, 169	62,338	10/27/2021	07/15/2048
	JPMCC 2016-JP4 3.8703% Due 12/15/2049 Mo-1		4	1.A	7,209,972		7,454,335	7,000,000	7 , 107 , 510		(21,846)			3.870	3.519		22,577	270,921	12/05/2016	12/15/2049
46645U-AY-3	JPMCC 2016-JP4 4.0526% Due 12/15/2049 Mo-1		4	1.A	7,724,970	103.3610	7,752,058	7,500,000	7,616,011		(23,312)			4.053	3.701	MON	25,329	303,945	12/05/2016	12/15/2049
	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5																			
46647T-AS-7	CLASS A5		4	1.A	10,582,843		10,160,781	9,360,000	10,310,555		(182,288)			3.723	1.602		29,041	348,492	06/30/2020	03/15/2050
46868R-AA-2	Jackson Park Trust SERIES 2019LIC CLASS A		4	1.A	12,432,773		12,825,971	12,500,000	12,440,167		3,266			2.766	2.816		28,813	336,530	08/18/2021	10/14/2039
46868R-AG-9 55282M-AA-2	Jackson Park Trust SERIES 2019LIC CLASS B		4	1.A 1.A	674,627 6,089,976			680,000 6,000,000	675,066 6,031,357					2.914 3.294	2.985 3.055		1,651 16.472	19,815	11/07/2019	10/14/2039
55354J-AA-2	MSDB TRUST SERIES 2017712F CLASS A		4	1.A			15,717,508	15,000,000	15,100,699		(14,093)			3.427	3.297		42,832	504,308	10/17/2017	07/11/2039
	Manhattan West SERIES 20200MW CLASS A		4	1.A			21,455,584	21,500,000	22, 108, 136		(26,710)			2.130	1.957		38, 163	457,950	08/17/2020	09/10/2040
61763K-BC-7	MORGAN STANLEY BAML TRUST SERIES 2014C15 CLASS AS .		4	1.A	8,231,094		8,407,543	8,000,000			(18,275)			4.255	3.964		28,367	340,400	01/16/2019	04/15/2047
	MORGAN STANLEY BAML TRUST SERIES 2015C25 CLASS A5		4	1.A			29,047,692	27,375,000	29,559,913		(596, 328)			3.635	1.339		82,923	995,081	12/03/2020	10/15/2048
61766N-BB-0	MSBAM 2016-C30 SERIES 2016C30 CLASS A5		4	1.A	14,469,455	103.9250	15,386,123	14,805,000	14,613,266		34,682			2.860	3. 156	MON	35,285	423,423	02/12/2019	09/15/2049
61767F-BA-8	MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1		4	1.A		103 . 5400	5,948,398	5,745,000	6,047,261		(63,833)			2.782	1.582	MON	13,319	159,826	06/16/2020	08/15/2049
	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS																			
61768H-AZ-9	AS		4	1.A	7,660,711	111.9790	8,329,023		7,651,357		(3,498)			4.272	4. 141	MON	26,479	317,751	03/01/2019	03/15/2052
C1771N AW O	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS		L		11 070 540	107 0070	44 040 004	11 000 000	44 044 400		(40, 407)			0.004	0.005	MON	00.000	050 740	07/04/0040	07/45/0050
61771M-AW-0 67076X-AE-5	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C		4	1.A 1.A			11,810,324	11,000,000 8,035,000	11,344,439 8,142,383		(13,427)			3.261	2.865		29,893	358,710	07/31/2019	07/15/2052
67076X-AE-5	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C		4	1.A	7,311,894		7,237,890	8,000,000						3.206	4.305		21,464		08/20/2021	04/10/2031
	One Bryant Park Trust SERIES 20190BP CLASS A		4	1.A	10,000,000		10, 118, 107	10,000,000	10,000,000					2.516	2.530		6,990	251,641	08/07/2019	09/13/2049
	QCMT 2013-QCA 3.275% Due 1/11/2037 Mo-1		4	1.A	10,982,578		12,371,895	12,000,000	11,669,554		96,693			3.275	4.249		32,750	393,000	06/19/2014	01/11/2037
	SBALR Commercial Mortgage 2020 SERIES 2020RR1			1	,, =,,,,			, ,			, , ,									
78397E-AE-6	CLASS A3		4	1.A	4,634,906		4,589,438	4,500,000	4,611,860		(12,768)			2.825	2.489		8,828	127 , 125	02/21/2020	02/13/2053
	SBA TOWER TRUST BASIC		4	1.F FE .	6,000,000		6, 124,698	6,000,000	6,000,000					2.328	2.328		6,208	139,680	07/08/2020	01/15/2028
78449R-AG-0	SLG OFFICE TRUST SERIES 20210VA CLASS C		4	1.A	2,794,539		2,677,717	2,675,000	2,792,945		(1,594)			2.851	2.577		6,354	25,418	08/25/2021	07/15/2041
78449R-AJ-4	SLG OFFICE TRUST SERIES 20210VA CLASS D		4	1.A			8,718,403	9,000,000	8,987,540		407			2.851	2.879		21,380	128,277	06/15/2021	07/15/2041
	SHOPS 2016-CSTL 3.1255% Due 7/5/2036 Mo-1		4	1.A 1.A	10,299,960		10,208,425	10,000,000	10,144,393		(30,348)			3.126	2.792		26,046	312,550	06/24/2016	07/05/2036
90117P-AC-9	AOTA 2015-1211 3.9005% Due 8/10/2035 Mo-1		,	1.A				12,010,000	12,210,767 5,011,757		(54,731)			3.901	3.401		39,038	468,450 167,340	06/20/2016	08/10/2035
90270Y-AG-4	UBSBB 2013-C5 3.6487% Due 3/10/2046 Mo-1		4	1.D	6,370,342		6,236,986	6, 190,000	6,212,359		(24,464)			3.649	3.254		18,821	225,855	04/03/2018	03/10/2046
55E101 NO 4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS				5,0,0,042						(27, 107)				5.207		10,021			
90276C-AE-1	A4		4	1.A		107 . 2630	14,364,627	13,392,000	13,635,299		(43,015)			3.487	3. 120	MON	38,915	466,979	10/21/2019	08/15/2050
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS				1	[											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1
90276F-AW-4	A4		4	1.A	2,119,922	112.0600	2,241,205	2,000,000	2, 102, 133		(6,575)			4.313	3.808	MON	7, 189	86,268	03/12/2019	05/15/2051
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS		1	1	1															1
90276G-AS-1	A4		4	1.A	18,244,422	107.1210	19,281,740	18,000,000	18, 133, 477		(25,564)			3.426	3.275	MON	51,390	616,680	02/07/2019	08/15/2050
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS		l.		40.00= :	400 0045	40.000 :	40.000	40.005.55		(44.6==:							070 ***	10 (10 (001	00/45/0050
90276G-AW-2	AS		4	1.A	10,387,100	106.0040	10,600,433	10,000,000	10,265,984		(44,922)			3.739	3.214	MUN	31, 158	373,900	12/18/2019	08/15/2050

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li	nterest		Da	ites
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		_	Г		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS							1			(======		J								
90276R-BE-7	A4			4	1.A	12, 129, 191	107 . 5510	12,723,340	11,830,000	12,062,276		(16,793)			3.563	3.371	MON	35, 125	421,503	02/08/2019	10/15/2050
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS	1		1	T	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,															
90276T-AG-9	A5	L		4	1.A	7,209,446	107 . 5090	7,525,639	7,000,000	7, 163,924	L	(11,610)		L	3.474	3.247	MON	20,265	243, 180	11/01/2017	11/15/2050
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C15 CLASS				1							. , -,			•						
90278L-AY-5	A4	<b></b>		4	1.A	15,449,997	113.1160	16,967,351	15,000,000	15,429,806	<b></b>	(7,062)			4.341	4.210		54,261	651,135	12/18/2018	12/15/2051
90349D-AE-2	UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1			4	1.A FM	10,664,518	101 . 4470	10,550,507	10,400,000	10,415,402		(35,616)			3.814	3.482	MON	33,055	396,656	02/10/2020	08/10/2049
90349G-AN-5	UBSBB 2013-C6 3.8751% Due 4/10/2046 Mo-1	<b></b>		4	3.B	5, 161,033	100.9660	5,048,299	5,000,000	5,019,067		(18,653)			3.875	3.504	MON	16,146	193,693	05/21/2013	04/10/2046
	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS	1	l										1								
90353D-AZ-8	A5			4		2, 113, 281		2,254,429	2,000,000	2,108,208		(1,876)			4.296	4.018		7,160	85,924	03/08/2019	08/15/2051
91830C-AG-3	VND0 2012-6AVE 3.2977% Due 11/15/2030 Mo-1			4	1.A FM	10, 152, 708	101.1670	10,116,744	10,000,000	10,006,714		(17,065)			3.298	3.116	MON	27,481	329,770	12/02/2014	11/15/2030
	VLS Commercial Mortgage Trust SERIES 2020LAB CLASS																				
92858T-AA-4	Α			4	1.A FE	5, 149, 879		4,913,199	5,000,000	5, 133, 680		(14,219)			2.130	1.802		8,875	106,500	10/21/2020	10/10/2042
92890N-AW-9	WFRBS 2012-C10 3.241% Due 12/15/2045 Mo-1			4	1.A FM	10,118,750	100.3710	10,037,142	10,000,000	10,007,331		(20,262)			3.241	3.048	MON	27,008	324, 100	01/28/2016	12/15/2045
	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013C17																				
92938G-AJ-7	CLASS B			. 4	1.A	6,794,922	104.3240	6,781,041	6,500,000	6,722,601		(23,563)			4.788	4.301		25,935	311,220	07/16/2019	12/15/2046
92938V-AS-4	WFRBS 2014-C19 4.271% Due 3/15/2047 Mo-1	ļ		. 4	1.A	1,073,125		1,047,475	1,000,000	1,036,933		(16,819)			4.271	2.484		3,559	42,710	10/23/2019	03/15/2047
94988M-AA-8	WFCM 2013-BTC 3.544% Due 4/16/2035 Mo-1			. 4	1.A	15,752,344		15,308,169	15,000,000	15, 113, 975		(102,058)			3.544	2.844		44,300	531,600	04/07/2015	04/16/2035
94989A-AW-5	WFCM 2014-LC18 3.808% Due 12/15/2047 Mo-1			. 4	1.A	14,205,157	105.5180	14,281,798	13,535,000	13,759,910		(77,854)			3.808	3. 187	MON	42,951	515,413	03/08/2019	12/15/2047
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS A5				1.A	E 411 000	105 2000	5.252.446	4.988.000	E 070 001		(00 510)			0.454	1.539	MON	14 045	170 100	06/17/2020	00/45/0040
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27			4		5,411,220	105.3020		4,988,000	5,273,001		(90,512)			3.451	1.339	MUN	14,345	172, 136	06/1//2020	02/15/2048
94989D-BB-4	CLASS B			4	1.D	4,559,530	102 5070	4,633,456	4,476,470	4,550,670		(3,350)			4. 139	3.902	MON	15,440	185,281	04/25/2019	02/15/2048
34303D-DD-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS			4		4,009,000	103.3070	4,033,430	4,470,470	4,000,070		(3,330)			4. 109	5.902	MUN	13,440	100,201	04/23/2019	02/ 13/2040
94990E-AA-2	CLASS A			4	1.A FE	5,071,065	100 /010	5,474,568	5,000,000	5,060,163		(3,364)			4, 194	4, 104	MON	17,473	205,733	07/20/2018	07/17/2036
34330L AA 2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016NXS5			7			100.4010	,5,474,500				(0,004)					MON		200,700	0172072010	917 1172000
95000C-BB-8	CLASS A6			4	.l1.A	7,081,594	107.1120	6,748,051	6,300,000	7,057,924		(21,931)			3.635	2.947	MON	19.084	229,005	11/30/2020	01/15/2059
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1			4	1.A	17, 158, 624		16,924,840				(223,700)			3.426	1.907		45,420	545,042	11/30/2020	03/15/2059
95000P-AG-9	WFCM 2016-C37 4.0179% Due 12/15/2049 Mo-1			4	1.A	7,056,040		7,359,430	6,800,000	6,948,749		(29,469)			4.018	3.521		22,768	276,541	02/12/2020	12/15/2049
95000X-AF-4	WFCM 2018-C48 A5 SERIES 2017C39 CLASS A5			4	1.A	7,226,498		6,915,452	6,424,000	7,096,022		(117,233)			3.418	1.434		18,298	219,572	11/18/2020	09/15/2050
	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C43																		•		
95001L-AU-6	CLASS A4	ļ		4	1.A	20,355,803	110.9450	21,911,647	19,750,000	20,240,261		(33,620)			4.012	3.769	MON	66,031	792,370	02/20/2019	03/15/2051
	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38	1	l										1								
95001M-AF-7	CLASS A5	ļ		4	1.A	18,739,504	107.7910	18,928,095	17,560,000	18,423,763		(153,935)			3.453	2.457	MON	50,529	606,347	06/24/2020	07/15/2050
	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38	1	l										1								
95001M-AG-5	CLASS AS	ļ		. 4	1.A	6,437,044	106 . 9220	6,682,605	6,250,000	6,356,711		(19,034)			3.665	3.317		19,089	229,062	06/27/2017	07/15/2050
95001R-AX-7	WFCM 2018-C48 A5 SERIES 2018C48 CLASS A5	ļ		. 4	1.A	9,350,277	113.5520	8,896,792		9, 151, 245	·	(178,419)			4.302	1.722	MON	28,088	337,062	11/17/2020	01/15/2052
	WELLS FARGO COMMERCIAL MORTGAG SERIES 2020C55			1.	I								1								
	CLASS AS			4	1.A	8,346,974	103.6560	8,400,243		8,332,364		(8,040)			2.937	2.774	MON	19,835	238,014	02/07/2020	02/15/2053
	ototal - Bonds - Industrial and Miscellaneo	us (L	Jnaffil	liated) -																	
	Mortgage-Backed Securities					1,820,723,098	XXX	1,841,906,079	1,747,108,138	1,800,683,163		(7,945,350)			XXX	XXX	XXX	5,084,349	58,667,589	XXX	XXX
01627A-AA-6	ALIGNED DATA CENTERS LLC SERIES 20211A CLASS A2			4	1.G FE	14,000,000		13,792,942	14,000,000	14,000,000					1.937	1.945		4,520	82,861	08/11/2021	08/15/2046
02587A-AN-4	AMXCA 2017-1 SERIES 20192 CLASS A			4	1.A FE	17,715,970		17,699,042	17,580,000	17,713,364	ļ ļ	(2,607)			2.670	2. 178		20,862		12/16/2021	11/15/2024
02587A-AP-9	AMXCA 2017-1 SERIES 20192 CLASS B			. 4	1.E FE	2,857,370		2,854,409	2,835,000	2,856,941	l	(429)			2.860	2.359		3,604		12/16/2021	11/15/2024
05377R-CQ-5	AESOP 2012-1A			. 4	1.A FE			20,251,696	20,000,000	19,999,653		635			3.070	3.093		18,761	614,000	03/08/2017	09/20/2023
05607B-AA-9	BXGNT 2017-A			. 4	1.F FE	934,261	101.5650	948,906	934,283	934,283	·				2.950	2.972		2,220	27,561	05/24/2017	10/04/2032
12479R-AD-9	CAUTO 2017-1A	<del> </del>		. 4	1.E FE	7,324,993	100.0130	7,327,253	7,326,271	7,326,271	ļ ļ				3.870	3.921		12,601	283,527	09/21/2017	04/15/2047
126650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10	····			2.B FE	10,257,336		11,332,719	10,014,549	10,102,665		(12,314)			6.036	5.840		35,261	604,478	09/10/2010	12/10/2028
14576A-AA-0	CARS MTI SERIES 20201A CLASS A1			4	1.A FE	6,912,288	97.93/0	6,772,463	6,915,150	6,912,687		385			2.010	2.025	MUN	6, 178	138,995	11/18/2020	12/15/2050
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS			I,	1.A FE	3, 158, 028	100 0740	3,248,964	3,158,196	3,158,056		4	1		3.560	3.587	MON	1,874	112,432	07/26/2018	09/25/2045
	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019	<del> </del>		4	1.A FE 2.C FE		102.8740	3,248,964	3, 158, 196	3, 158,056	·····	4			5.983	5.983		1,8/4	800	03/27/2007	09/25/2045
22822R-BD-1	CCI 2005-1A AFX 3.663% Due 5/15/2025 Mo-15			2 /	2.0 FE	7.000.000		7.283.500	7.000.000	7.000.000					3.663	3.663		11.396		03/2//2007	04/ 19/2022
22022N-DD-1	001 2000 IN NIA 0.0000 DUB 0/ 10/2020 MO 10	<b>+</b>		. 14,4			104.0000										mUN	۱۱, نا ۱۱, ناون ا	∠30,410	01 02 /00 /40	02/07/13/2023

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11			justed Carryin	g Value				Interest		Da	tes
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			0		Modifie	Г	_					_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini	_	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Di-ti	e e						Value							of					A!!	
Identification	Description Description	е	n	Char	Symbo		Value		Value	Value	(Decrease)	Accretion	Recognized	Value		of	Paid	Accrued	During Year	Acquired	Date
233046-AQ-4	DNKN 2015-1A SERIES 20211A CLASS A211	ļ		4	2.B FE		099.3270		10,000,000	10,000,000					2.493			52,630	88,428	10/15/2021	11/20/2051
254683-CJ-2	DCENT 2016-A4 SERIES 2018A6 CLASS A6			4	1.A FE .		100.4120		2,000,000	1,998,489		355			0.499			471	10,020	11/12/2019	03/15/2026
25755T-AP-5	DPABS 2012-1A SERIES 20211A CLASS A2II			4	2.A FE .	7,462,50	00102.4670	7,646,579	7,462,500	7,462,500					3. 151	3.156	JAJ0	48,988	123,450	04/08/2021	04/25/2051
	Enterprise Fleet Financing LLC SERIES 20201 CLASS	1	1	I.																	
29373K-AB-9	A2	<b></b>		4	1.A FE	3,405,9	12100.6550	3,428,768	3,406,470	3,406,135		81		ļ	1.780	1.791	MON	2, 190	60,635	02/11/2020	12/22/2025
	UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT	1										Ì		Ì			l				
31953*-AJ-1	NOTES	<b>+</b>			1.D	552,38	100.9500	557,628	552,382	552,382					5.470	5.469	JJ	15,024	30,215	05/01/2007	05/31/2022
1	UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT	1										Ì		Ì	1	1 .					
31953*-AK-8	NOTES	<b></b>			1.D			522,948	514,287	514,287					5.470	5.472		12,034	28, 131	05/01/2007	09/27/2022
31953*-AL-6	BNSF BNSF				1.C		0112.7060		1,341,790	1,341,790					5.960	5.961		10,218	79,971	10/22/2007	10/15/2027
31953*-AM-4	BNSF BNSF				1.C		7112.7060	149,975	133,067	133,067					5.960	5.961		1,013	7,931	10/22/2007	10/15/2027
31953*-AN-2	BNSF BNSF				1.C		0112.7060	944,249	837,800						5.960	5.961		6,380	49,951	10/22/2007	10/15/2027
31953*-AP-7	BNSF BNSF				1.C	341,9	6112.7060		341,916	341,916					5.960	5.961	MN	2,604	20,378	10/22/2007	10/15/2027
31953*-AQ-5	BNSF BNSF				1.C		0112.7060	512,800	454,990	454,990					5.960	5.961	MN	3,465	27,117	10/22/2007	10/15/2027
31953*-AR-3	BNSF BNSF				1.C		6 112.7530	448,311	397,606	397,606					5.960	5.961	MN	3,028	23,697	09/25/2007	12/13/2027
34531F-AA-1	FORD CREDIT AUTO OWNER TR 262%	1		4	1.A FE .	14,996,79		15,038,778	15,000,000	14,999,907		679			2.620	2.639	MON	17,467	393,000	02/22/2017	08/15/2028
361886-BZ-6	GFORT 2019-1 A SERIES 20191 CLASS A			4	1.A FE		4 100 . 6600	1,401,193	1,392,000	1,401,062		(31,278)			2.700	0.445	MON	1,670	37,584	09/16/2020	04/15/2024
44921Q-AG-1	HYUNDAI FLOORPLAN MASTER OWN SERIES 20191 CLASS A .			4	1.A FE	4,484,4	0100.6010	4,481,776	4,455,000	4,484,135		(275)			2.680	2. 120	MON	5,306		12/22/2021	04/15/2024
476681-AB-7	JERSEY MIKES FUNDING LLC SERIES 20211A CLASS A21	1		4	2.B FE		0 101 . 1740	5,058,724	5,000,000	5,000,000		,			2.891	2.901	FMAN	8.834	29,256	12/03/2021	02/15/2052
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SENIOR NOTES	I			1.E FE		2 105. 3770		4,029,492	4,029,492					5.600			47,638	225,652	01/25/2008	02/27/2024
	Public Service New Hampshire F SERIES 20181 CLASS	I						, , ,										, .			
69363P-AA-8	A1			4	l1.A FE	905.98	7102.1760	925,719	906,007	906,007					3.094	3.093	FA	11,680	28,032	05/01/2018	02/01/2026
000001 7111 0 111111	Social Professional Loan Progr SERIES 2017F CLASS	1																			
83401B-AB-2	A2FX			4	1.A FE	372,6	7101.2810	367,233	362,590	370,306		(1,715)			2.840	2.323	MON	172	10,297	08/20/2020	01/25/2041
00401B NB E	Social Professional Loan Progr SERIES 2018A CLASS	1		*			101.2010	,200				(1,710)				2.020	mort			00/20/2020	01/20/2041
83406E-AC-9	A2B			4	1.A FE		0101.3020	728,756	719,390	738,248		(4,024)			2.950	2.334	MON	354	21,222	08/20/2020	02/25/2042
87342R-AG-9	BELL 2016-1A SERIES 20211A CLASS A2I			4	2.B FE		096.7600		10,000,000	10,000,000		(4,024)			1.946	1.951		71,353	51,893	08/11/2021	08/25/2051
07042N-AU-3	Tovota Auto Loan Extended Note SERIES 20201A CLASS	1		4			30.7000		10,000,000						1.340	1.331	I IIIAN	11,000		00/11/2021	00/23/2031
89237J-AA-4	A STATE OF THE STA			4	1.A FE	24,998,55	899.5620	24,890,559	25,000,000	24,998,914		211			1.350	1.355	MON	21,563	337,500	06/01/2020	05/25/2033
92348X-AA-3	Verizon Owner Trust SERIES 2018A CLASS A1A			4	1.A FE	20,58			20,162	20,283		(88)			3.230			20	651	08/22/2019	04/20/2023
32340A-AA-3	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028	†		4		20,30	100. 1220	20, 107	20, 102	20,200		(00)			3.230	2.040	MON	20	031	00/22/2019	04/ 20/ 2023
94978#-BE-6	LEGG MASON MORIGAGE CAPITAL 6 1/4% Due 2/1/2028				2.B	E 400 7	4111.9380	6,095,166	5,445,136	5,452,808		(0.707)			6.250	6.281	MON	28,360	240 201	05/04/0004	02/01/2028
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER											(3,707)			6.230				340,321	05/04/2004	
90928#-AN-0	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR				2.B	4, 129,40	116.8180	4,823,985	4, 129, 488	4, 129, 488					6.130	6.209	MUN	11,251	253, 138	11/03/2005	01/15/2032
0740411 1/1/4	UNION PACIFIC HAILHOAD 1/6/05 BNA COMBINES INT FOR				4.5	4 004 0	445 5700	4 400 000	4 004 040	4 004 040					F 000	5 004		07.404	FF 000	00 (00 (0005	44 (00 (0000
97181#-KV-4	IN	+			1.D		121155700	1, 192, 268	1,031,642	1,031,642					5.360	5.361	JJ	27,494	55,296	03/30/2005	11/30/2028
0740411 1/1/ 0	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR				4.5	050 4/	144 5440	747.050	652.462	050 400					F 000	F 000		17.389	04 070	00 (00 (0005	40 (00 (0000
97181#-KY-8	INV	+			1.D		114.5440	747 , 358		652,462					5.360	5.360	JJ	17,389	34,972	03/30/2005	12/29/2028
074041 1/7 5	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR				4.5	505 44	110 5000	000 400	505 400	505 400					5 000	5 000		44.004	00.000	00/00/0005	07 (00 (0000
97181#-KZ-5	KV	+			1.D		9112.5800	602,423	535, 109	535, 109					5.360	5.360	JJ	14,261	28,682	03/30/2005	07/02/2028
074045 1 4 0	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR				4.5	200 7		077 404	000 770	000 770					5 000	5 004		0.000	40.000	00/00/0005	07 (00 (0000
97181#-LA-9	NV	+		ļ	1.D		6111.3370	377,184	338,776	338,776					5.380	5.381		9,062	18,226	03/30/2005	07/02/2028
00144G-AG-6	AIMCO SERIES 202114A CLASS C	·}	D	. 4	1.F FE .	8,000,00			8,000,000	8,000,000					1.928	1.933		39,464	85,273	03/03/2021	04/20/2034
00900C-AQ-7	AIMCO SERIES 2017AA CLASS CR	·}	D	. 4	1.F FE .	6,200,00			6,200,000	6,200,000		<b></b>	ļ	<b></b>	2.228	2.234		28,014	71,262	03/16/2021	04/20/2034
00900C-AS-3	AIMCO SERIES 2017AA CLASS DR	+	D	4	2.C FE .	2,700,00		2,707,252	2,700,000	2,700,000					3.278	3.291		17,948	45,445	03/16/2021	04/20/2034
03328W-AW-8	ANCHC 2016-9A SERIES 20169A CLASS CR2	ł	D	. 4	1.F FE .	9,850,00		9,820,460	9,850,000	9,850,000					2.374	2.381		44,812	33,377	08/11/2021	07/15/2032
03329F-AQ-7	ANCHC 2020-15A SERIES 202015A CLASS BR	ļ	D	. 4	1.0 FE .	1,500,00			1,500,000	1,500,000					1.878	1.883		5,713		12/16/2021	07/20/2034
036011-AJ-3	ANNSA 2016-2A SERIES 20162A CLASS BR	·}	D	4	1.C FE		00100.0000		15,000,000	15,000,000		ļ		ļ	1.774	1.777		53,948	279,993	06/29/2018	07/20/2031
03665J-AK-4	ANTR 2017-1A SERIES 20171A CLASS BR	.	D	4	1.C FE .		0100.1390	5,006,931	5,000,000	5,000,000					2.128	2.134		22, 172	85,807	03/02/2021	04/20/2033
03766G-AU-6	APIDOS CLO SERIES 201726A CLASS CR	ļ	D	. 4	2.C FE .		099.7300	9,973,039	10,000,000	10,000,000					3.382	3.396		69,509	85,537	07/01/2021	07/18/2029
04017N-AW-2	ARES CLO SERIES 202057A CLASS DR	<b>4</b>	D	. 4	2.C FE .		100.0000		7,500,000	7,500,000					3.335	3.348		8,336		12/07/2021	01/25/2035
06761H-AQ-1	Babson CLO Ltd SERIES 20192A CLASS BR	<b></b>	D	4	1.F FE		00 _ 100 . 1330		9,000,000	9,000,000					2.224	2.230		48,387	105,548	04/23/2021	04/15/2036
07133V-AE-6	BATTALION CLO LTD SERIES 202119A CLASS C	<b></b>	D	. 4	1.F FE .		0098.1880		6,500,000	6,500,000					2. 124	2.129		27,607	68,749	03/11/2021	04/15/2034
07134U-AN-7	BATTALION CLO LTD SERIES 202120A CLASS D	1	D	4	2.C FE		099.9970	2,999,911	3,000,000	3,000,000		L		L	3.232	3.003	JAJ0	55,406		04/28/2021	07/15/2034

### **SCHEDULE D - PART 1**

						5	showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar									
1	2		Cod	des	6	7	Fa	air Value	10	11	Change	e in Book/Adj	usted Carrying	y Value			lı	nterest		Da	ites
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
luentincation	BENEFIT STREET PARTNERS CLO SERIES 202021A CLASS	υ	- 11	Cital	Symbo	I COSI	value	value	value	value	(Decrease)	Accretion	Recognized	value	OI	OI	Falu	Accided	During real	Acquired	Date
004000 411 0	DENEFTI STREET PARTNERS OLD SERTES 20202TA GLASS			l.	4 5 55	45 000 000	00 0000	44 000 005	45 000 000	45 000 000					0.474	0.470	14.10	07.407	00 040	00 /05 /0004	40 /45 /0004
08186R-AU-3	UK		D	- 4	1.F FE	15,000,000	99.9990	14,999,895	15,000,000	15,000,000					2.174	2. 178		97,497	26,919	08/25/2021	10/15/2034
09626Q-BC-0	Bluemountain CLO Ltd SERIES 20142A CLASS BR2		υ	- 4	1.0 FE		99.8450		10,800,000	10,800,000					1.875 1.828	1.879		39,935	212,545	09/06/2018	10/20/2030
09629L-AE-5	Bluemountain CLO Ltd SERIES 201823A CLASS B		υ	· 🔓 · · · · · · · · · ·	1.0 FE	4,995,000		4,985,189	5,000,000			30			1.828	1.852		18,536 52,120	6,916	12/17/2021	10/20/2031
12550Y-AU-8	CIFC Funding Ltd SERIES 20172A CLASS DR		ν	- 4	2.C FE	7,000,000	99.9990	6,999,919	7,000,000	7,000,000		····				3.230	JAJ0		82,964	05/05/2021	04/20/2030
13876V-AN-5 13887P-AM-7	CANYC 2016-2A SERIES 20162A CLASS BR	·····	ν	· 4 ······	1.C FE		.100.0060	10,000,628	10,000,000	10,000,000					1.874	1.878	JAJ0	40,595	197,384	09/21/2018	10/15/2031
	Canyon Capital CLO Ltd SERIES 20161A CLASS BR		υ	- 4	1.0 FE	999,000	.100.0000	999,996	1,000,000	999,008		8					JAJ0	3,968		12/06/2021	07/15/2031
	Carval CLO LTD SERIES 20181A CLASS C		η	- 4	1.F FE		100.0770	15,011,489	15,000,000	15,000,000					2.224	2.230 2.184	JAJ0	75,065	350,244	05/08/2018	07/16/2031
	CROWN CITY CLO SERIES 20211A CLASS B		ν	- 4	1.F FE	15,000,000	99.2420	14,886,327	15,000,000	15,000,000		····			2.178			141,932	000 007	06/18/2021	07/20/2034
26249G-AU-4	DRYDEN Senior Loan Fund SERIES 201433A CLASS BR3		D	. 4	1.0 FE		99.8220	19,964,394	20,000,000	20,000,000					1.524	1.527		60,945	262,867	12/14/2020	04/15/2029
26251L-AC-8 26251L-AE-4	Dryden Senior Loan Fund SERIES 201864A CLASS A		υ	- 4	1.A FE		99.3000	20,000,016 9,433,478	20,000,000						1.102	1.103		56,325	234,815	03/20/2018	04/18/2031
290015-AN-6	Dryden Senior Loan Fund SERIES 201864A CLASS B		D	- 4	1.C FE	9,500,000			9,500,000	9,500,000					2.078			37, 194 48, 464			04/18/2031
	Elmwood CLO I Ltd. SERIES 20191A CLASS BR		D	- 4	1.0 FE	11,500,000	. 100 . 2260	11,526,016								2.082			249,640	10/15/2020	10/20/2033
29002G-AC-5	Elmwood CLO IV Ltd SERIES 20201A CLASS B		D	- 4	1.0 FE		99.9360	7,245,350	7,250,000	7,250,000					1.824	1.827	JAJ0	28,646	139,428	02/26/2020	04/15/2033
29003U-AE-9	Elmwood CLO IX Ltd SERIES 20211A CLASS C		D	- 4	1.F FE	2,000,000	98.8510	1,977,025	2,000,000	2,000,000					2.028	1.907	JAJ0	20,033	404 400	05/24/2021	07/20/2034
33830P-AJ-0 47048X-AQ-5	522 Funding CLO LTD SERIES 20191A CLASS C		D	- 4	1.F FE	6,000,000	.100.0630	6,003,778 10,991,855	6,000,000 11,000,000	6,000,000 11,000,000					3.074 1.878	1.883	JAJO	39,957 41,895	191,430	11/22/2019	01/15/2033
	Jamestown CLO Ltd SERIES 201914A CLASS A2R		υ	- 4		11,000,000														09/24/2021	
47048X-AS-1	Jamestown CLO Ltd SERIES 201914A CLASS BR		D	- 4	1.F FE	4,000,000	99.6160	3,984,648	4,000,000	4,000,000					2.428	2.436	JAJ0	19,696	70.004	09/24/2021	10/20/2034
48250L-AY-5	KKR FINANCIAL CLO SERIES 9 CLASS BR2		D	- 4	1.B FE	8,000,000	99.7910	7,983,279	8,000,000	8,000,000					1.774	1.778		30,743	73,394	03/25/2021	07/15/2030
48661A-AL-0 56844A-AC-3	KAYNE CLO SERIES 20181A CLASS BR		D	- 4	1.B FE	8,400,000	99.2660		8,400,000	8,400,000					1.524	1.527	JAJ0	27,019	139,227	02/25/2021	07/15/2031
	MARINER CLO LLC SERIES 20191A CLASS B		D	- 4	1.0 FE	11,000,000	99.9860	10,998,428	11,000,000	11,000,000					2. 132	2.138		55,282	244,796	03/29/2019	04/30/2032
67112R-AW-4	Oak Hill Credit Partners SERIES 20193A CLASS CR		D	- 4	1.F FE		99.2580	15,633,127	15,750,000	15,750,000					2.078	2.083	JAJ0	167,229	100,974	05/26/2021	07/20/2032
	Oak Hill Credit Partners SERIES 20205A CLASS B		D	- 4	1.0 FE	7,500,000	99.8810	7,491,090	7,500,000	7,500,000					1.730	1.419		26,663	135,831	02/18/2020	04/18/2033
67389X-AP-2	OAKTREE CLO SERIES 20151A CLASS BR		D	- 4	1.C FE	1,500,000	99.8020	1,497,032	1,500,000	1,500,000 1,499,701					1.778	1.782 1.788		5,409		12/16/2021	10/20/2027
67576P-AQ-0 67576P-AS-6	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS BR		υ	- 4	1.0 FE	1,499,700	99.6410 98.4810	1,494,610 14,772,123	1,500,000	1,499,701					1.782 2.124	2.128		5,790 69,018	54,334	12/23/2021	07/15/2034 07/15/2034
67576P-AU-1	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS CR		υ	- 4	2.0 FE		100.2600	14,772,123	15,000,000	10,000,000		(6)			3.274	3.287	JAJ0	70.929			
67577M-AC-7	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS DR		D	- 4	2.0 FE	4,057,088	.100.2600	4,050,457	4,050,000	4,057,052		(36)			1.982	1.969	JAJO JAJO		83,723	12/02/2021	07/15/2034 10/15/2032
67592C-AE-6	OCTAGON INVESTMENT PTNRS SERIES 20191A CLASS B1		D	- 4	1.0 FE	4,497,300	99.7510	4,488,773	4,500,000	4,057,052					1.982	1.969		17,389		12/02/2021	
0/3920-AE-0	Octagon Investment Partners SERIES 20183A CLASS B .		υ	- 4	I.6 FE	4,497,300	99.7510	4,488,773	4,500,000	4,497,320		20			1.//8	1.795	JAJU	10,221		12/10/2021	10/20/2030
67E00E AC 0	Octagon Investment Partners SERIES 20192A CLASS		n	L <sub>4</sub>	1055	45 000 000	100 0000	14 000 050	15 000 000	15,000,000		1			4 000	4 005	14.10	59,527		00/04/0004	10 / 15 / 0000
67592F-AS-8	B1R	·····	υ	- 4	1.C FE	15,000,000	.100.0000	14,999,958	15,000,000	15,000,000					1.832	1.835	JAJU	59,52/		09/24/2021	10/15/2033
67592F-AU-3	octagon investment martners senies zuigza ULASS UR		n	4	1.F FE	7 600 000	99.6120	7 570 500	7,600,000	7,600,000		1			0 000	0 000	14.10	37,570		09/24/2021	10/15/2033
0/082F-AU-3	Octagon Investment Partners SERIES 20204A CLASS DR		υ	· * ······	r FE	7,600,000	33.0120	7,570,532		/,000,000					2.282	2.288	JAJU	31,370		09/24/2021	10/ 13/2033
67592M-AU-8	octagon investment raithers senies 20204A 0LASS DR		n	4	2.C FE	6,500,000	.100.0000	6,500,000	6,500,000	6,500,000		1			3.282	2 205	JAJ0	25,477		11/09/2021	01/15/2035
67707E-BC-7	Oak Hill Credit Partners SERIES 20192A CLASS CR		D	· [	1.F FE		100.0000			12,600,000		·			2.324	3.295	JAJO	58,562	151 , 157	04/14/2021	04/21/2034
67707E-BE-3	Oak Hill Credit Partners SERIES 20192A CLASS DR		D	· [ ] · · · · · · · · · · · · · · · · ·	2.0 FE		. 100.2140	12,626,939	12,600,000	12,600,000					3.424	3.438		68,478	175,883	04/14/2021	04/21/2034
69356T-AE-1	PPM CLO Ltd SERIES 20215A CLASS C		D	·[7 ······	2.6 FE	4,500,000	99.9980	4,499,924	4,500,000	4,500,000					2. 132	2.137		19.450	113,083	04/14/2021	10/18/2034
69915Y-AC-8	Parallel Ltd SERIES 20181A CLASS C		D		1.C FE	12,330,425	99.7610		12.350.000			103			1.525	1.546		37 . 141	129.052	12/09/2021	04/20/2031
69916D-AC-3	Parallel Ltd SERIES 20182A CLASS A2		D		1.0 FE	7,000,000	.100.0000	6,999,966	7,000,000	7,000,000		103			1.975	1.979		27,264	160 . 425	11/02/2018	10/20/2031
	Parallel Ltd SERIES 20191A CLASS CR		D	- L	1.F FE	11,000,000	99.9990	10,999,921	11,000,000	11,000,000					2.428	2.436		65,339	56,529	07/23/2021	07/20/2032
000 IOA AI-I	Park Avenue Institutional Adv SERIES 20192A CLASS		υ	17		11,000,000				11,000,000					2.440	4.400	Jnu0			0172072021	0172072002
70018A-AQ-3	PR		n	4	2.C FE	9,200,000	99.9990	9, 199, 946	9,200,000	9,200,000		1			3.632	3.647	JAJ0	72,390		09/22/2021	10/15/2034
73742D-AC-5	Post CLO LTD SERIES 20181A CLASS B		D		1.C FE	7,200,000	99.5080		7.200.000	7.200.000					1.774	1.777	JAJO	25, 186	135.087	04/17/2018	04/16/2031
73742D-AC-3	Post CLO LTD SERIES 20181A CLASS C		D	· [ ]	1.6 FE	5,592,500	99.7470	5,585,829	5,600,000			1,011			2. 124	2. 162		23, 160	125,049	06/22/2018	04/16/2031
87249A-AE-5	TICP CLO LTD SERIES 20179A CLASS C		D	·   4 · · · · · · · · · · · · · · · · ·	1.F FE	2,000,000	99.7470	1,994,107	2,000,000	2,000,000					2.124	2.102		8, 145	123,049	12/16/2021	01/20/2031
87250A-AQ-4	TICP CLO LTD SERIES 201794 CLASS C		D		2.0 FE	8,750,000	99.7030		8,750,000	8,750,000					3.274	3.287	JAJO	59,676	119,347	04/20/2021	04/15/2034
87271L-AL-6	TEACHERS INS & ANNUITY SERIES 20161A CLASS B1R	·····	D		1.0 FE		99.8690	1,368,199	1,370,000	1,369,729		0			1.878	1.887	JAJO	5,218	118,34/	12/16/2021	07/20/2031
88433B-AS-6	WINDR 2016-2A SERIES 20162A CLASS BR		D	· [ ]	1.0 FE	8,500,000	99.8690		8,500,000	8,500,000					1.941	1.887	FMAN		170 , 186	12/16/2021	11/01/2031
94949L-AQ-3	WELF 2016-2A SERIES 20162A CLASS BR		D	4	1.6 FE	11,000,000	99.9310		11,000,000	11,000,000					2.275	2.281	JAJO	59,085	261,092	10/26/2018	10/20/2028
98625U-AY-8	York CLO Ltd. Adj % Due 10/20/2029 JAJ020		D	4	11.E FE	7,731,250	99.9510		7,731,250	7,731,250					2.582	2.572		40.471	207,020	07/21/2017	10/20/2029
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES	· · · · · · ·	D		3. A		101.5380		8,246,930			6,758			6.090	6.262		251,119	502,238	07/11/2018	01/01/2023
Q7397#-AP-9	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES		D	-	3.A 2.B PL		. 101.5380 .					, 0, / 38			6.250	6.262				11/18/2010	11/04/2026
41991#-WL-A	FRATE ETHANGE FIT. LID. QUARANTEED SENTUK NUTES		υ	-	2.D L		. 111.0020								0.200	p.299	I MAIN	34,977	341 ,222	1 1/ 10/2010	11/04/2020

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value				nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		-	:		Admini-		Obtain					(Amor-				Cffo otive		Amount	Amount		Contractual
CUSIP		0		Dand		Actual	Fair	Fair	Par	Adjusted	Valuation		Temporary	Adjusted	Data	Effective					
	5	d	g	Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	btotal - Bonds - Industrial and Miscellane	ous (L	Jnaffil	iated) - (	Other																
Loan-Backe	ed and Structured Securities					699,902,23	XXX	703, 121, 800	699,440,615	699,719,580		(46, 195)			XXX	XXX	XXX	3,331,496	11,145,447	XXX	XXX
3899999. Tot	tal - Industrial and Miscellaneous (Unaffili	iated)	Bond:	s		45,283,974,36	4 XXX	48,760,874,158	43,977,940,424	45, 178, 227, 845	(2, 196, 067)	(48, 139, 391)	26,562,880	(71,000,831)	XXX	XXX	XXX	376, 132, 339	1,494,012,873	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15			2	2.B FE	108,42	2112.9900	112,990	100,000	105, 179		(1, 126)			6.613	5. 175	JJ	3,049	6,613	12/14/2018	12/15/2055
59156R-AE-8	METLIFE INC. CALL @ > PAR OR MAKE WHOLE +20				1.G FE		139.1110	6,538,206	4,700,000	4,913,589		(13,519)			6.500	5.930	JD	13,578	305,500	03/06/2003	12/15/2032
59156R-BZ-0	METLIFE INC. BASIC			2	1.G FE		118.2870	17,742,983	15,000,000	17,784,498		(20,502)			4.550	2.019		185,792		12/06/2021	03/23/2030
4299999. Su	btotal - Bonds - Hybrid Securities - Issuer	r Oblig	gations	S		22,985,19	2 XXX	24,394,179	19,800,000	22,803,266		(35, 147)			XXX	XXX	XXX	202,419	312, 113	XXX	XXX
4899999. Tot	tal - Hybrid Securities					22,985,19	2 XXX	24,394,179	19,800,000	22,803,266		(35, 147)			XXX	XXX	XXX	202,419	312, 113	XXX	XXX
5599999. Tot	tal - Parent. Subsidiaries and Affiliates Bo	onds					XXX								XXX	XXX	XXX		·	XXX	XXX
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450		l		. [		0.0000								0.000	0.000			32.909		10/20/2022
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525						0.0000								0.000	0.000			14,403		08/25/2023
LX1552-17-8	JO-ANN STORES INC JO-ANN STORES TLB +500						0.0000								0.000	0.000			799		10/16/2023
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500						0.0000								0.000	0.000	N/A		3,311		09/25/2024
	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB																				
LX1563-77-9	+275				4.C FE	24,831,85	95.3250	28,078,450	29,455,495	26,606,180		1,060,584			0.000	8.638	N/A	2,860	986 , 183	12/10/2021	02/06/2024
1 1/4507 04 7	XEROX BUSINESS SERVICES XEROX BUSINESS SERV TLB						0.0000								0.000	0.000			4 040		40 (07 (0000
LX1567-31-7 LX1596-21-7	+250				3.B FE	9,453,35	0.0000	9.541.901		9,521,057		115,425			0.000	0.000		20 , 164	1,016 228,956	02/04/2019	12/07/2023
LX1596-21-7 LX1596-95-1	GRAY TELEVISION GRAY TELEVISION TLB-2 +250 CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250				3.B FE	9,453,35		9,541,901		9,521,057		(37,234)			0.000	2.836		20, 164	490,261	01/31/2019	03/01/2024
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +225				3.C FE		799.2500	9,244,348	9,314,204	8,671,960		166,844			0.000	4.550		611	227,505	03/20/2020	03/06/2025
LX1606-14-9	ARCH COAL ARCH COAL TLB +275				4.B FE		495.8130	7.444.939	7,770,280	7,479,763		109,459			0.000	5.417		809	295,447	03/20/2020	03/07/2024
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225				3.C FE	4,514,21		4,559,867	4,565,574	4,544,454		13,002			0.000	2.630	N/A	2,687	105,561	02/01/2019	09/15/2023
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225				3.A FE	7,052,08	599.6410	7,827,965		7,375,115		177,077			0.000	5.723	N/A	1,964	239,410	03/20/2020	04/06/2024
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325						0.0000								0.000	0.000			17,519		04/03/2024
LX1616-95-7	SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 +225				3.C FE	7,734,29		7,610,987	7,736,709	7 ,733 ,178		674			0.000	2.349		8,621	184,612	08/15/2018	07/15/2025
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275				4.B FE	04.740.40	0.0000	04.070.004	04 004 704	04.040.400		04.000			0.000	0.000			10,140	04/07/0004	04/06/2024
LX1625-21-4 LX1626-55-0	FORTERRA FINANCE FORTERRA FINANCE TLB +300				4.B FE	24,740,43		24,870,634	24,901,761 22,878,252	24,810,428 20,202,284		24,822 918,693			0.000	4. 163		2,767 2,860	967,899 1,043,955	04/27/2021	10/25/2023 04/22/2024
LX1627-17-8	CITYCENTER CITYCENTER HOLDINGS TLB +225				4.D FE	10,091, 13	0.0000	21,009,490	22,010,232	20,202,204		910,093			0.000	0.000		2,000	1,043,933	11/1//2020	04/22/2024
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425				5.A FE	10,481,93		11,004,551	11,229,134	10,839,671		239,601			0.000	6.986		49,666		11/16/2020	05/19/2023
EX1004 10 0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST		1							10,000,011							10/ //				1007 107 2020 1111
LX1651-83-0	LIEN +425				4.C FE	27,886,11	497 . 6530	28,232,742	28,911,290	28, 170, 214		222,459			0.000	6.156	N/A	302,397	1,463,575	11/09/2020	06/21/2024
	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L																				
LX1652-94-5	TL+325						0.0000								0.000	0.000	N/A		22,776		08/31/2024
	PENN INTERNATIONAL & MANUF PENN ENGINERING TLB																				
LX1654-14-9	+250				<u>.4</u> .A FE	5,776,10		5,845,550	5,845,550	5,795,554		23, 109			0.000	3.808		568	213, 162	11/04/2020	06/27/2024
LX1669-37-8 LX1678-66-8	DURAVANT DURAVANT 1ST LIEN TL +300						0.0000								0.000	0.000					07/19/2024
LX1679-89-8	NBTY INC NBTY 1ST LIEN TL +350USI INC USI INC TLB +300				4.B FE	6 112 00	0.0000 599.1610	6,061,806	6,113,095	6,113,095					0.000	0.000		547	13,459	08/13/2018	09/26/2024
LX 1075-05-0	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY				<del></del>	, 110,05	33. 1010								0.000		IV/ A			00/ 10/ 20 10	03/ 10/2024
LX1685-74-7	TLB +225						0.0000								0.000	0.000	N/A		920		01/02/2025
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +250				4.B FE	16,640,64		18,951,212	19,085,766	17,601,426		720,580			0.000	7.939		51,780	609,690	11/18/2020	10/04/2023
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425				4.B FE	4,714,68	499.5180	4,837,451	4,860,881	4,737,185		29,625			0.000	5.907	N/A	22,741	258,974	06/21/2019	03/14/2025
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275	4			4.A FE	12,105,93	599.3750	12,085,233	12,161,240	12, 103, 542		10,050			0.000	2.964		964	275,561	06/29/2021	12/22/2024
LX1692-32-1	CHASSIX INC CHASSIX INC TLB +550				5.A FE	4,704,00		4,224,000	4,800,000	4,748,918		33,473			0.000	6.996		35,614	316,275	11/10/2017	11/15/2023
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350				.	ļ	0.0000			ļ		ļ		l	0.000	0.000		ļ ļ	1,711	ļ	11/02/2024
LX1693-59-2	TECOMET TECOMET 1ST LIEN TL +350						0.0000								0.000	0.000	N/A		25, 147		05/01/2024
1 V1005 10 0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN		1	1	40.55	4 440 50	100 0500	4 000 070	4 000 754	4 105 007		E4 000			0.000	E 000	NI/A	546	100.000	00/00/0000	10/01/0004
LX1695-10-0 LX1700-87-6	+350VICI PROPERTIES VICI 1ST LIEN TL +175				4.C FE	4,110,59	4100.2500 0.0000	4,380,679	4,369,754	4, 185,027		51,232			0.000	5.898		546	199,383	03/20/2020	12/01/2024 12/15/2024
LX1700-87-6 LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +200				3.B FE	3.800.81		3,767,559	3.800.816	3.800.816		·			0.000			222		01/22/2020	01/15/2025
LA 1/02-04-7	CALFINE CONF. CALFINE CONSTRUCTION IL +200				. L D. LE		שט. ובט. וב		018,000, د	ا ا ا ا ا ا ا ا ا ا ا ا ا ا ا ا ا ا ا					0.000		IW/ A		01,034	1/ 22/ 2020	01/ 10/2020

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ites
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			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-				Effective		Amount	Amount		Contractual
CUSIP			1 !	D		A -41		Fair	Par				Temporary	Adjusted	D-4-		\A/I= =				
		d	g	Bond	strative		Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275	+	-		4.A FE	24,079,550		25,245,209	25,352,195	24,341,735		288,861			0.000	4.494		2,010	733,383	11/03/2020	08/14/2024
LX1713-34-1	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350				5.A FE	3,845,188		3,617,075	3,850,000	3,841,561		4,688			0.000	4.507		15,400	175,554	06/14/2018	02/28/2025
LX1715-18-9 LX1716-43-5	XPO LOGISTICS XPO LOGISTICS 1L TL +175				3.A FE 4.A FE	6,982,500		6,964,160		6,983,211		711			0.000	1.913		10,447	97, 131	02/26/2021	02/24/2025
LX1718-75-3	ASURION LLC ASURION TLB-6 +312.5 GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275.	+			4.A FE	12,218,137	0.0000	12,334,196	12,373,916	12,290,983		55,514			0.000	3.584		1,110	401,944 22,695	10/30/2020	11/03/2023
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225		-		4.A FE	16,330,262		16.773.374	17 . 292 . 138	16.554.328		135.845			0.000	3.643		1, 131	212,385	11/10/2021	03/31/2025
LX1720-08-0	AMNEAL HOLDINGS . LLC AMNEAL HOLDINGS TLB +350	+			4.8 FE		98.8750	21, 152,730	21,393,405			157,979			0.000	4.536		2.154		11/10/2021	05/04/2025
LX1723-78-7	CORNERSTONE BUILDING PISCES MIDCO NCI TLB +375					20,400,000	0.0000		21,000,400	20,002,100					0.000	0.000		∠, 104	7,723	11/00/2020	04/12/2025
LX1120 10 1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275	1					0.0000								0.000	0.000	W A		, ,120		04/ 12/2023
LX1726-54-1	THE PERIOD NAME OF THE PERIOD						0.0000								0.000	0.000	N/A		6,701		04/30/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275.	1					0.0000								0.000	0.000			3,200		03/31/2025
	CONSOLIDATED PRECISION CONSOLIDATED PRECISION																		,		
LX1730-00-6	1L+375				5.A FE	11,194,549	95.5830	11, 138, 753	11,653,488	11,269,932		81,581			0.000	5.521	N/A	98,407	560,799	03/20/2020	04/30/2025
	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 2L																				
LX1730-02-2	+775				5.C FE	1,980,000		1,950,000	2,000,000	1,933,615		5,458			0.000	8.509		31,111	176,944	04/25/2018	04/30/2026
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275				4.B FE	15,691,142	98.7730	15,865,568	16,062,657	15,789,381		68,288			0.000	3.330	N/A	85,943	477,933	11/02/2020	04/25/2025
	BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB																				
LX1731-82-2	+250		-		4.A FE	2, 154, 170		2,780,741	2,824,292	2,328,670		106,783			0.000	7.984		204	74,645	03/20/2020	08/24/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 .						0.0000								0.000	0.000	N/A		1,490		10/14/2024
1.74700.04.4	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICES 2L				0 55	0.070.000	FO 0000	4 740 000	0 000 000	4 740 000	450 405	F 00F			0.000	0.700	NI /A	00 507	070 000	05 (40 (0040	05 (40 (0000
LX1732-91-1	. +900				6. FE	2,970,000		1,740,000	3,000,000	1,740,000	159, 195	5,805			0.000	8.730		33,587		05/16/2018	05/18/2026
LX1733-20-8 LX1734-90-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +300 SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425	+					0.0000								0.000	0.000			10,852		05/17/2025
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600				4.C FE		97.5360	10.897.940	11, 173, 248	10.681.955		103.053			0.000	7.468		173,040	593,480	07/21/2021	10/01/2024
LX1735-67-4	LIFESCAN GLOBAL CORP LIFESCAN 131 LIEN TL +950				5.B FE	2, 160, 000	94.0000	2,115,000	2,250,000	2, 144, 148		17.742			0.000	10.054		53,568	222,587	06/19/2018	09/28/2025
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300				3.B FE	9, 135, 359	99.4750	9,370,062	9,419,514	9,204,361		47,144			0.000	3.690		812	239,452	07/09/2021	06/01/2025
LX1736-88-8	MRC GLOBAL US INC MRC GLOBAL TLB +300	1			4.C FE	1,072,311		1,420,244	1,430,977	1,188,403		71, 112			0.000	10 . 125		123	45,350	03/20/2020	09/20/2024
2	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL	1								, 100, 100											
LX1737-21-7	+325				4.A FE	20,828,543	99.8750	21,471,508	21,498,381	20,973,101		116,957			0.000	3.703	N/A	53,732	709,755	10/29/2020	06/30/2025
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300		.	.	4.A FE	22,261,551		22,967,262	23,346,645	22,489,655		159,704			0.000	3.940	N/A	2,013	697,582	06/10/2021	10/01/2025
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +450						0.0000								0.000	0.000	N/A		20,073		07/02/2025
LX1742-70-4	RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425.				4.C FE	20,736,599		21,416,291	21,760,764	20,915,723		146, 108			0.000	5.300		37,683	803,290	08/12/2021	07/09/2025
LX1743-91-8	ASURION LLC ASURION TLB-7 +300				4.A FE		0.0000								0.000	0.000			6,767		11/03/2024
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450	ļ		.			0.0000								0.000	0.000	N/A		2,676		08/27/2025
	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL	1	1	1	1										l						
LX1760-02-9	+250	·			4.A FE	16,704,076		16,868,718	17,019,339	16,755,593		42,754			0.000	3.028		1,288	464,086	11/02/2020	03/01/2026
LX1761-47-2	RESIDEO TECHNOLOGIES RESIDEO TECH TLB +225						0.0000								0.000	0.000			1,206		10/04/2025
LX1761-64-7	GOODRX GOODRX TLB +275				4.A FE	9,423,977		9,626,275	9,674,648	9,485,371		39,208			0.000	3.289		609	222,291	09/07/2021	10/10/2025
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB +275				4.C FE	8,885,953		9,215,688	9,451,988	9,013,444					0.000	4.007		64,894	282,449	01/14/2021	12/31/2025
LX1763-36-1 LX1763-39-5	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500 UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275	+			4.A FE	2.032.135	0.0000	2.431.250	2.449.622	2. 133.214		61.672			0.000	0.000		6.065	19,737	00 (00 (0000	10/24/2025
		+																	72,772	03/20/2020	01/04/2026
LX1763-62-7 LX1764-53-4	WELBILT WELBILT TLB +250	·}		-	4.C FE	9,827,500 8,117,272	99.5420	9,954,200 8,888,674	10,000,000 8,969,942	9,875,554 8,297,116					0.000	2.871 5.481			264,603 335,707	01/31/2019	10/23/2025
LX1764-53-4	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375	†	1		4.∪ Г⊑	0, 117,272	0.0000	0,000,074				120,628			0.000	0.000		21,801	335,707	1 1/02/2020	12/31/2025
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375	1			4.B FE	22,220,314	99.8130	23,053,305	23,096,495	22,369,054		120.818			0.000	4.506		7.414		11/02/2020	12/31/2025
LX1767-86-7	SEDGWICK SEDGWICK TLB +325	1			4.B FE	2,388,258		2,914,292	2,939,394	2,518,080		79.557			0.000	7.203		274	99,941	03/20/2020	12/31/2025
LX1768-23-8	GRAY TELEVISION GRAY TELEVISION TLC +250	T	1		3.B FE	2,653,175		2.630.225	2,653,175	2,653,175					0.000	2.528		5.938	4.384	10/14/2021	01/02/2026
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325	[	]	1	[	2,000,170	0.0000		1,000,170						0.000	0.000			14,285		04/04/2026
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350	1	1				0.0000								0.000	0.000			2,063		04/30/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300						0.0000								0.000	0.000			1,258		04/22/2026
LX1796-93-2	MOMENTIVE PERFORMANCE MOMENTIVE TLB +325			.	4.A FE	1,485,714	99.8330	1,951,623	1,954,887	1,654,425		102,592			0.000	10.608		182	66,585	03/20/2020	05/15/2024
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500	.ļ					0.0000							l	0.000	0.000	N/A		5,643		05/28/2026
LX1803-29-0	ANVIL INTERNATIONAL LLC ANVIL 2L TL +900	.L	.1		5.B FE	2,850,000	95.1590	2,854,770	3,000,000	2,787,112		(2,645)			0.000	9.124		759	277,058	05/24/2019	05/28/2027

### **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value				Interest		Da	tes
		3		5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
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					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When		Received		Maturity
Identification	Description	e e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	Description	е	п	Char					1,431,564		(Decrease)	527	Recognized	value	0.000					Acquired 09/30/2020	
LX1806-87-1	NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +250	<b>†</b>			3.C FE		99.7660			1,403,274						2.929		104	40,445		10/19/2026
LX1807-56-4 LX1810-17-0	US RENAL CARE US RENAL CARE TLB +500 UPLAND SOFTWARE UPLAND SOFTWARE 1L +375	+			4.C FE 4.B FE		097.0380 299.6750	21,436,041	22,090,357	21,504,086		37,439			0.000	5.349		3, 145	1,002,721	06/04/2021	06/26/2026
LX 10 10-17-0	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4						299.0730	2,922,909	2,932,300	2,320,770					0.000	0.933	N/ A	14 د	114,370	03/20/2020	06/00/2020
LX1810-24-6	+250	1			3.B FE	6,867,45	799.7130	6,882,158	6,901,966	6,864,784		7,590		]	0.000	2.622	N/A	15,448	187,361	06/20/2019	09/19/2026
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400	1			4.B FE		898.7500	14,661,231	14.846.816	14,580,939		2,967		····	0.000	4.263		1,693	613.147	01/15/2021	07/18/2026
LX1817-13-4	PLZ AEROSCIENCE PLZ Aeroscience 1L +350	†			4.0 FE		697.5000	1,457,138	1,494,500	1,280,608		36,797		ļ	0.000	6.872		149	54,603	03/20/2020	08/01/2026
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550	Ť			5.B FE			21, 181, 225	21,623,866	20,751,939		212,409			0.000	8.014		4,054	1,441,513	11/03/2020	08/19/2024
LX1825-43-4	VIGOR INDUSTRIAL VIGOR MHI TLB +500	1			4.B FE	29,266,76		29,502,657	29,511,806	29,140,502		(67,485)			0.000	4.979		4, 184	1,526,666	11/13/2020	09/19/2026
LX1826-40-8	NAVICURE INC NAVICURE-WAYSTAR 1L +400	1			4.C FE	7.394.51		7.393.504	7,405,872	7,389,690		(4,825)			0.000	3.935		844	237,639	03/24/2021	10/22/2026
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375	1			4.B FE	4,734,72		5,077,476	5,084,900	4,793,217					0.000	5.850		21,470	163,456	05/05/2021	03/31/2026
LX1830-42-6	CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250	Ι			3.C FE	7,890,00		7,890,000	8,000,000	7,889,653		(347)			0.000	2.761		6.959		12/10/2021	04/15/2027
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900	I					0.0000					,			0.000			, , , , , , , , , , , , , , , , , , , ,	78,635		12/23/2025
	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900																		·		
LX1831-55-6							0.0000								0.000	0.000	N/A		6,492		12/23/2025
LX1832-32-3	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA TLN +250				3.C FE	4,943,75		4,951,050	5,000,000	4,943,750					0.000	2.661	N/A			12/15/2021	01/31/2028
LX1840-74-8	USI INC USI TLB 2026 +325				4.B FE		799.2320	1,458,735	1,470,024	1,323,548		56,398			0.000	5.499	N/A	142	51,993	03/20/2020	12/02/2026
LX1840-78-9	SABERT CORP SABERT CORP TLB +450	<b>1</b>			4.B FE		0.0000								0.000	0.000			63,743		12/10/2026
LX1851-00-0	PRESIDIO HOLDINGS INC PRESIDIO TLB +350				4.B FE	1,953,88		2,498,717	2,504,979	2,050,942		61,027			0.000	7.487		15,374	94,578	03/20/2020	01/22/2027
LX1852-30-5	FRONERI INC US FRONERI US INC 1L +225				4.A FE	2,947,61			2,955,000	2,944,115		(653)			0.000	2.344		193	70,492	01/30/2020	01/30/2027
LX1853-38-6	CENTURYLINK CENTURYLINK LUMEN TLB +225				3.C FE	3,140,59	898.7780	3,872,098	3,920,000	3,289,728		92, 127			0.000	5.707	N/A	256	93,530	03/20/2020	03/15/2027
	REYNOLDS CONSUMER PRODUCT REYNOLDS CONSUMER PROD 1L	-																			
LX1853-82-4	+175				3.A FE		399.3570	1,711,500	1,722,576	1,508,925		34,269			0.000	4.458		89	32,397	03/20/2020	01/30/2027
LX1854-14-5	ACRISURE ACRISURE TLB +350				4.C FE	8,847,00	198.7500	9,235,562	9,352,468	8,915,161					0.000	4.428	N/A	967	221,741	07/28/2021	02/15/2027
1,74054 40 4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB					47.000.04		10 505 010	40.000.000	47.004.070		00 700				0.045		4 000	10.1 105	44.40.40004	04/00/0000
LX1854-19-4	+300	· <b></b>			4.A FE	17,820,24		18,525,612	18,662,220	17,964,672		98,788			0.000	3.845		1,609	404, 195	11/19/2021	04/29/2026
LX1854-55-8 LX1854-56-6	STATION CASINOS LLC STATION CASINOS TLB +225	·			3.C FE		999.0680 498.5450	4,622,891	4,666,381 7,266,849	4,231,380		57,551			0.000	4.201		324 475	118,286	03/20/2020	02/08/2027
LX1854-56-6	TRANSDIGM TRANSDIGM TLE +225 TRANSDIGM TRANSDIGM TLG +225				4.A FE			7, 161, 117	2,910,303	7, 137, 767					0.000	2.843		190	173,351	02/06/2020	05/30/2025
LX1854-59-0	TRANSDIGM TRANSDIGM TLG +225				4.A FE		498.7920 698.5380	2,875,147 4,779,713	4,850,630	2,865,337 4,761,986		17,813			0.000	2.930			69,425	02/06/2020	08/22/2024
LX1855-37-3	UPC BROADBAND UPC BROADBAND TLB +225	+			4.A FE		098.6670		2,500,000	2, 121, 395		43,486			0.000	4.885		2,786	59,663	03/20/2020	05/01/2028
LA 1000-01-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US	·				2,000,000	U30.00/U					43,480		·	0.000	4.080	N/ A	2,780			
LX1856-14-0	BOR +350	I			5.A FE	13 870 71	097 . 1440	14,239,730	14,658,373	14,000,857		101,424			0.000	4.646	N/A	1,516	547,462	11/02/2020	04/08/2026
LX 1000 17 0	BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB	†			y.n ı L										0.000	7.040	1V /	,1,310	,402	11/02/2020	547 007 2020
LX1856-44-7	+225	I			3.A FE	2,888,55	099.5000	2,932,763	2,947,500	2,896,532		6.026			0.000	2.735	N/A	203	72,734	03/20/2020	02/25/2027
2.(1000 11 /	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD	1	1															200		30, 20, 2020	
LX1857-30-4	BOR +350	1			5.A FE	7,462,21	097.1440	7,655,769	7,880,846	7,527,343	L	54.529			0.000	4.646	N/A	815	294,335	11/02/2020	04/08/2026
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475	I			. [		0.0000			, ==, , 010					0.000	0.000			32,897	[	04/27/2023
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375	I					0.0000								0.000	0.000			10,756		03/13/2026
LX1888-01-0	PG&E PG&E CORP TLB +300	I			4.A FE	14,756,50		14,622,090	14,799,687	14,852,790		110,554			0.000	3.294		1,439	553,009	11/02/2020	06/18/2025
	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL	1				, , ,			1	, , ,	1	,			1	1		,			
LX1888-23-4	+350	ļ			4.A FE	9,719,31	499.9750	9,872,531	9,875,000	9,740,353		24,776			0.000	3.868	N/A	989	433, 185	11/17/2020	07/20/2025
LX1888-77-0	PQ CORP PQ CORP TLB 2027 +300	<b></b>					0.0000		ļ	ļ				ļ	0.000	0.000			14,671	ļ	02/07/2027
LX1888-84-6	MEREDITH CORP MEREDITH TLB +425	.ļ					0.0000								0.000	0.000			13,930		01/31/2025
LX1889-05-9	UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525	. <b>.</b>			2.C FE	33,370,00	0 105. 3130	34,753,290	33,000,000	33,050,336		(241,204)			0.000	5.548	N/A	68,750	2,085,417	11/02/2020	06/21/2027
	IHEARTCOMMUNICATIONS INC IHEART INCREMENTAL 1L	1							İ					]		1				I	
LX1890-57-8	+325	. <b>.</b>			4.A FE	6,692,51		6,739,375	6,745,716	6,692,188		(323)		ļ	0.000	3.756		703	212,473	06/25/2021	05/01/2026
LX1891-08-9	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB +300	<b></b>			4.A FE		699.8500	10,846,206	10,862,500	10,775,428		(19,571)			0.000	3.629		1, 132	419,819	10/30/2020	09/01/2027
LX1898-47-2	NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400	ļ					0.0000								0.000	0.000			2,303		10/22/2026
LX1898-62-1	MICHAELS STORES INC. MICHAELS STORES TLB +350	<b></b>					0.0000								0.000	0.000	N/A		25,702		10/01/2027
	REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325	5							ĺ					]		1					
LX1898-91-0		<del> </del>			4.A FE	1,481,28		1,475,258	1,485,000	1,479,091		(1,369)		ļ	0.000			138	50,491	09/17/2020	02/05/2026
LX1899-07-4	GCI HOLDINGS GCI HOLDINGS TLB +275	1		. 1			0.0000	L						L	0.000	0.000	N/A	L	1,697	L	10/15/2025

### **SCHEDULE D - PART 1**

				,	Showing All Lor	g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1 2		odes 6	7	F	Fair Value	10	11	Change	in Book/Adj	usted Carrying	g Value			lı	nterest		Da	ates
	3 4	-		8	9			12	13	14	15	16	17	18	19	20	21	22
		NAIC																
		Desig-																
		nation,																
		NAIC									Total							
		Desig-									Foreign							
	F	nation								Current	Exchange							
	0	Modifier	-							Year's	Change							
	r	and		Rate					Current	Other-	in							
	C e	SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	o i	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d g	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification Description	e n	Char Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
DELTA AIRLINES SKYMILES DELTA AIR SKYMILES TLB																		1
LX1899-34-8 +375			15,068,750	105. 6250	15,843,750	15,000,000	14,979,917		(72,611)			0.000	4.325		144,479	686,771	11/03/2020	10/20/2027
LX1899-51-2 AIR MEDICAL AIR MEDICAL TLB +425		4.B FE	26,044,146	99.4750	26,663,534	26,804,256	26,120,639		73,769			0.000	5.673	N/A	360,522	1,326,631	12/11/2020	10/02/2025
UNIVERSAL HOSPITAL SERVICES AGILITI INCREMENTAL LX1899-66-0		4 4 55	761 000	00 5000	705 004	768,929	761 100		177			0.000	3.607	NI/A	0.017	26 067	00/22/2020	01/04/2026
LX1899-66-0 1LTL +275		4.A FE	761,239	99.5000	765,084	/08,929	761,128		1//			0.000	3.007	N/ A	2,317	26,967	09/23/2020	01/04/2026
LX1899-73-6+475			1	0.0000								0.000	0.000	N/A		1,673		10/02/2027
PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +37	5															,070		
LX1899-79-3		4.C FE	13,841,455	99.9170	13,903,748	13,915,297	13,790,020		(46,082)			0.000	4.278	N/A	1,739	655,578	11/17/2020	11/30/2027
LX1900-32-8 ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350		4.B FE	31,889,188	99.9530	31,938,042	31,953,060	31,761,872		(105,469)			0.000	3.996	N/A	305,551	1,259,397	11/16/2020	10/08/2027
REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L																		
LX1900-50-0 +425 +425 -429 FOARMER BUNGER HAD WILLIEF OUR TIP 400			25,819,592	100.0000	26,797,838	26,797,838	25,817,140		22,091			0.000	4.951		3,536	1,559,453	02/09/2021	10/15/2027
LX1901-12-8 APPLECARAMEL BUYER LLC WHITE CAP TLB +400 LX1903-74-4 WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325		4.B FE4.A FE			18,812,069 17,518,908	18,810,000 17,504,380	18,554,431		(53,821)			0.000	4.344		2,351 2,974	954,416 673,339	10/30/2020	10/19/2027
LX1905-24-4 WEGEN-STEPHEN PRODUCTS LLC WEBEN-STEPHEN TLB +325		4.A FE	17,477,420	0.0000		17,304,380	17,444,321		(32,904)			0.000	0.000		2,974			11/06/2027
LX1911-92-9 CALPINE CORP CALPINE CORP TLB5 +250			8,112,860	99.2600	8,141,401	8,202,097			9,237			0.000	2.661			216,878	12/16/2020	12/16/2027
LX1912-33-1 US LBM US LBM TLB +375		4.C FE	31,301,461	99.0160	31,036,504	31,344,939	31,215,321		(86, 140)			0.000	4. 163		201,013	714,228	11/30/2021	12/17/2027
LX1912-34-9 US LBM US LBM DELAY DRAW +375				0.0000								0.000	0.000			130		12/08/2027
MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +80	0																	
LX1912-66-1		5.A FE	1,254,172	84. 1880	1,251,218	1,486,218	1,277,237		22,992			0.000	12.102		22,293	123,856	05/04/2021	12/01/2025
LX1914-05-5 EW SCRIPPS EW SCRIPPS TLB3 +300			2,494,997	99.8610	2,497,773	2,501,250	2,488,541		(6,456)			0.000	3.551		261	86,400	12/15/2020	01/07/2028
LX1919-27-8 UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +300 LX1920-14-4 TRUCK HERO INC TRUCK HERO INC TLB +325		4.B FE4.C FE	9,875,260 2,979,981	99.7500	9,875,260 2,968,104	9,900,010 2,987,462			(17,994)			0.000	2.982		854 332		01/13/2021	01/20/2028
LX1920-34-2 LIFE TIME INC LIFE TIME FITNESS 1L TLB +475		4.B FE	2,261,052		2,988,104	2,967,462	2,977,048		(2,833)			0.000	5.583		13,017	15,653	09/14/2021	12/31/2024
LX1922-22-3 CP ATLAS BUYER INC AMERICAN BATH TLB1+375		4.0 FE	23,579,848		23,513,850	23,643,892	23,533,299		(46,549)			0.000	3.995		2,791	575,348	11/04/2021	11/23/2027
ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB-2 +																		
LX1923-21-3 312.5				0.0000								0.000	0.000			81,241		12/23/2027
LX1923-26-2 JANUS INTERNATIONAL JANUS TLB-1 +325		4.B FE	20,411,196	99.7500	20,375,000	20,426,065	20,382,470		(28,726)			0.000	4.170		77 , 165	456 , 168	08/13/2021	02/15/2025
LX1923-29-6 ALDEVRON LLC ALDEVRON 1L TL +325				0.0000			F 500 /					0.000	0.000			12,394	00 (00 (0001	10/11/2026
LX1923-43-7 BUCKEYE PARTNERS LP BUCKEYE PARTNERS TL1L +225 LX1923-77-5 MULTI-COLOR CORP MULTI-COLOR LABL TLB +400		3.A FE	5,559,205	99.5570	5,813,575	5,839,443	5,593,126		33,921	·		0.000	3. 183		382	126,553	02/02/2021	11/01/2026
LX1923-77-5 MULTI-COLOR CORP MULTI-COLOR LABL TLB +400 LX1923-86-6 ATHENAHEALTH INC ATHENAHEALTH TLB +425			1,997,469		1,992,980	1,994,975	1,997,469					0.000	0.000			3,747	12/15/2021	07/01/2026 02/11/2026
LX1923-60-6 ATHENANEALTH TIVE ATHENANEALTH TLB +425			2,007,935		2,446,344	2,452,475	2,047,434		39,499			0.000	5.624		8,566	51,937	02/12/2021	02/11/2028
LX1924-68-2 PERATON CORP PERATON CORP 1L +375			17,857,556		17,858,569	17,865,000	17,797,505		(60,051)			0.000	4.147	N/A	2,233	557,337	02/24/2021	02/01/2028
LX1926-58-8 AMWINS AMWINS GROUP INC TLB +225		4.A FE	4,931,359	99.1670	4,933,448	4,974,889	4,928,665		(2,694)			0.000	2.970	N/A	1,989	57,717	07/22/2021	02/19/2028
LX1927-45-3 PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325		4.B FE	39,874,176		39,827,853	39,915,267	39,811,673		(62,504)			0.000	3.732		4,435	805,427	11/30/2021	03/03/2028
LX1927-51-1 GATES GLOBAL GATES GLOBAL TL 1L +250		4.B FE	14,522,189		14,628,737	14,669,371	14,524,271		2,082			0.000	3.274		1,324	427,630	02/24/2021	03/31/2027
LX1927-59-4 Verscend Holding Corp VERSCEND HOLDING TLB-1 +400			8,255,364	99.8750	8,749,531	8,760,481	8,308,231		52,868			0.000	5.353	N/A	999	273,083	04/01/2021	08/27/2025
LX1928-45-1 GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 LX1928-62-6 NOVOLEX NOVOLEX 1L TL +350		4.B FE		99.6350	19,375,292				(41,953)			0.000	3.585		2,026	624,039	02/26/2021	08/04/2027
LX1929-02-0 NOVOLEX NOVOLEX IL 1L +330 LX1929-23-6 POWER SOLUTIONS POWER SOL CLARIOS TLB +325					24,430,378	24,596,404	23,888,926					0.000	3.874		2,292	689,378	03/02/2021	04/30/2026
LX1930-47-3 BASS PRO GROUP BASS PRO TLB +425			25,5.0,004	0.0000	2.,.00,070							0.000	0.000			13,300		03/06/2028
LX1930-83-8 LESLIES POOLMRT LESLIES POOLMART TLB REFI +250		3.C FE	29,407,509		29,536,215	29,668,537	29,377,025		(30,484)			0.000	2.974		158,625	619,376	03/09/2021	03/09/2028
CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB	1																	
LX1932-28-9 +350 +500 +750 +750 +750 +750 +750 +750 +7		4.B FE	17,706,364	99.7660	17,808,348	17,850,117	17,672,318		(34,047)			0.000	4.085		2, 107	568,973	04/05/2021	10/02/2027
LX1933-28-7 ENDO INTERNATIONAL ENDO INTL TLB-1 +500		4.0 FE	21, 139, 683	97.0500	20,906,128	21,541,605	21,059,301		(80,382)			0.000	5.473	N/A	3,441	850,382	11/08/2021	03/24/2028
AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL LX1933-80-8+475				103. 4460	27,014,923	26,115,000	27,033,172		(76,509)			0.000	4.286	N/A	219,595	155,910	11/17/2021	04/20/2028
TRINSEO MATERIALS OPERATING TRINSEO MATERIALS TLE	2	J		103.4400	21 ,014,923	20, 110,000	21,000,112		(10,309)			0.000	4.280	N/ A		910	11/11/2021	04/20/2028
LX1934-40-0 +250 +250		3.C FE		99.2320	6,911,509	6,965,000	6,924,260		(5,915)			0.000	2.555	N/A	504	117,846	03/18/2021	05/03/2028
LX1934-56-6 TRICO GROUP LLC TRICO -FIRST BRANDS 1L TL +500			15,237,369		15,432,402	15,386,244	15, 174, 648		(62,721)			0.000	5.641		158,800	511, 175	12/15/2021	03/30/2027
LX1934-59-0 THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300	<u></u> ]	3.B FE	18,650,495		18,811,317	18,806,616	18,647,843		(2,651)			0.000	3.223		4,898	455,473	03/25/2021	02/01/2026
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### **SCHEDULE D - PART 1**

						5	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
1	2	Co	des	6	7	Fa	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			nterest		Da	ates
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		è		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		, l	Pone		Actual	Fair	Fair	Par			tization)			Rate					
		. 9	Bono						Carrying	Increase/		Impairment	Carrying			Due and	Received		Maturity
Identification		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB-3 +300			4 4 55	4 404 504		4 044 540	4 404 000	4 440 704		(7. 707)				0.005 11/4	050	07.005	0.4.10.4.100.0.4	04/04/0000
LX1935-65-4	CODMEDITATE DITH DAMA CODMEDITATIONE DITH DAMA TO COME			4.A FE	4, 124, 591	98.0000	4,041,540	4, 124, 020	4, 116, 794		(7,797)		····	0.000	2.935 N/A	356	97,365	04/01/2021	04/01/2028
LX1936-95-9	CORNERSTONE BUILDING CORNERSTONE BUILDING TLB +325	1		4.A FE	11,492,318	00 6050	11,506,756	11,550,068	11,467,868		(24,450)			0.000	3.561 N/A	20.453	278,014	03/26/2021	04/12/2028
rv 1930–93–9 ·····	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425			4.A FE	11,492,318	39.0230			11,40/,868		(24,450)			0.000	A /WI I DC. 6	20,453	218,014		04/ 12/2028
LX1937-90-8	MITGINELO STONES TING. MITGINELO COMPANTES IL IL +425	1		4.B FE	30,707,012	00 0100	30.561.856	30.864.950	30 . 625 . 409		(81,604)			0.000	4.626 N/A	4,287		11/12/2021	04/14/2028
LX1937-90-8 LX1938-25-2	ORGANON & CO ORGANON & CO TLB +300			4.B FE	30,707,012		30,361,836	30,864,950	30,625,409		(81,604)		·	0.000	3.343 N/A	9.843		04/08/2021	04/14/2028
LX1938-91-4	INGRAM MICRO INC INGRAM MICRO TLB +350			4.A FE	8,865,450		8,950,523		8,852,443		(13,007)			0.000	3.846 N/A	9,643		04/06/2021	06/02/2028
LX1942-89-0	UNITED AIRLINES UNITED AIRLINES TLB +375			3.C FE	7,298,499	100.1360	7,289,938	7,280,037	7,281,148		(17,351)			0.000	4.070 N/A	35,490		11/12/2021	04/21/2028
	BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225				, ,200,400		, ,200,000	, ,200,007			(17,001)							1/ 12/2021	
LX1945-22-4	DELIGITATION THE OFFICE THE DELIGITATION THE TED TEED	1		3.C FE	1,889,781	99.3500	2,058,335	2,071,802	1,900,364		10,584			0.000	3.566 N/A	135	30,630	05/19/2021	05/19/2028
	ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			2,0,002	,555,004		, 304						,000		
LX1947-06-3	+425			4.C FE	17,765,725	98.5000	17,641,350	17,910,000	17,722,147		(43,578)		L	0.000	4.506 N/A	4,726	501,508	06/02/2021	05/17/2028
LX1947-11-3	SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 .	]		4.C FE	21,084,424		22, 150, 507	22, 178, 230	21, 131, 214					0.000	5.224 N/A	72,254		05/03/2021	08/31/2026
LX1947-77-4	CLUB CAR CLUB CAR - MAJORDRIVE 1L +400			4.B FE	3,712,594	99.8750	3,726,586	3,731,250	3,703,142		(9,451)			0.000	4.190 N/A	14,494	82,588	05/12/2021	06/01/2028
LX1948-27-7	UNIVISION COMM UNIVISION COMM TLB 2028 +325			4.A FE	4,455,000		4,488,750	4,500,000	4,455,000					0.000	3.806 N/A			05/07/2021	05/08/2028
LX1950-86-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375			4.C FE	10,900,181	99.6810	10,937,498	10,972,500	10,876,391		(23,791)			0.000	3.994 N/A	82,903	178,407	06/08/2021	06/02/2028
	STANDARD INDUSTRIES INC STANDARD INDUSTRIES TLB	1		1															
LX1953-66-5	. +250			2.C FE	3, 169, 238	100 . 0420	3,202,595	3,201,250	3, 168, 133		(1, 105)			0.000	2.962 N/A	2,668	18,941	08/06/2021	09/22/2028
LX1954-92-9	. MADISON IAQ MADISON IAQ LLC 1L TL +325			4.B FE	4,463,197	99.8470	4,470,649	4,477,500	4,459,057		(4, 140)			0.000	3.520 N/A	5,130		07/21/2021	06/21/2028
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325			3.C FE	20,609,034		20,637,395	20,637,395	20,600,501		(8,533)			0.000	3.476 N/A	2, 150		09/07/2021	06/30/2028
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325			3.C FE	3,903,528		3,908,900	3,908,900	3,901,912		(1,616)		ļ	0.000	3.476 N/A	407	45, 111	09/07/2021	06/30/2028
LX1955-40-5	ACCENTCARE ACCENTCARE - PLUTO TLB +400					0.0000								0.000	0.000 N/A		19,459	40 (40 (	06/20/2026
LX1958-32-6	AT HOME AT HOME-AMBIENCE TLB+425			4.C FE	9,068,630	99.9500	9,083,258	9,087,802	9,061,146		(7,484)			0.000	4.318 N/A	31,234		10/18/2021	07/24/2028
LX1959-34-0	UNIVISION COMM UNIVISION COMM TLB +325			4.B FE	17,309,484	100.0940		18, 173, 224	17,350,397		40,913			0.000	4.843 N/A	2,019		07/07/2021	03/24/2026
LX1959-36-5	JO-ANN STORES INC JO-ANN STORES TLB +475			4.B FE	4,476,281	98.8130	4,435,469	4,488,750	4,467,865		(8,416)		····	0.000	4.923 N/A	45,953		07/22/2021	06/30/2028
LX1960-40-5 LX1960-41-3	US LBM US LBM TLB-2 +375US LBM US LBM INCREM TLB2 DD +375													0.000	0.000 N/A 0.000 N/A	10,640		06/24/2021	12/18/2027
LX1962-73-2	ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250			4.A FE	14,962,500	99.4690	14,920,350	15,000,000	14,951,527		(10,973)			0.000	2.846 N/A	1,250		05/24/2021	09/01/2028
LA 1902-10-2	MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB				14,902,000	33.4030	14,920,330		14, 501, 521		(10,9/3)			0.000	2.040 N/A	1,200	140,700		09/01/2028
LX1964-70-4	+475	1		4.C FE	17.034.806	99.4380	17 . 110 . 172	17.206.875	17.004.280		(30.526)			0.000	4.819 N/A	2.509	251,479	10/20/2021	07/28/2028
LX1966-04-8	ACRISURE ACRISURE TLB-ADD ON +375			4.B FE	493,763		497,294	498,750			(413)			0.000	4.190 N/A			07/27/2021	02/15/2027
LX1966-45-1	ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350			4.B FE	8,319,154		8,340,057	8,360,959	8,307,258		(11,897)			0.000	3.736 N/A	929		07/30/2021	08/17/2028
LX1966-82-4	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400			4.C FE	4,792,716		4,796,464	4,804,728	4,786,768		(5,948)			0.000	4.119 N/A	601		07/29/2021	09/17/2028
LX1967-34-3	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300			4.C FE	23,752,188		23,890,125	23,950,000	23,732,507		(19,681)			0.000	3.861 N/A	40,128		11/19/2021	08/05/2027
LX1967-63-2	BALLY'S CORP BALLY'S CORP TLB +325			3.C FE	22,770,000		22,990,340	23,000,000	22,757,110		(12,890)			0.000	3.614 N/A	146, 146		08/06/2021	10/02/2028
LX1967-93-9	FLEXSYS INC EASTMAN TIRE -FLEXSYS 1L +525			4.B FE	7, 105, 000		7,268,125		7,097,096		(7,904)			0.000	5.536 N/A	65,250		08/12/2021	08/11/2028
	PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +350																		
LX1968-14-3				4.B FE	15,522,000	99.9550	15,592,980	15,600,000	15,517,174		(4,826)			0.000	3.709 N/A	1,733	36,400	08/11/2021	08/10/2028
	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD																		
LX1968-54-9	+400			4.C FE	680,835		681,368	682,542	680,504		(331)			0.000	4.106 N/A	34		07/29/2021	09/15/2028
LX1982-15-1	SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400			4.C FE	35,640,000	99.0000	35,640,000	36,000,000	35,598,131		(41,869)			0.000	4.392 N/A	80,750		09/17/2021	10/06/2028
	REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L	1		1											[				
LX1982-97-9	+350			4.A FE	3,473,794	99.7660	3,483,080	3,491,250	3,470,151		(3,643)			0.000	3.724 N/A	388	35,688	09/17/2021	09/20/2028
	MEDLINE INDUSTRIES INC MEDLINE INDUSTRIES TLB +325	1		1															
LX1983-98-5				4.A FE	5,970,000	99.9560	5,997,360	6,000,000	5,965,833		(4, 167)			0.000	3.511 N/A	625	39,375	09/30/2021	10/15/2028
LX1990-08-9	. RH RESTORATION HW - RH TLB +250			3.B FE	4,975,031	99.7000	4,972,538	4,987,500	4,975,031				ļ	0.000	2.841 N/A			12/17/2021	10/14/2028
LX1990-47-7	GULF FINANCE LLC GULF FINANCE TLB +675					0.0000		,						0.000	0.000 N/A	9, 198		11/18/2021	08/25/2026
LX1993-56-2	. CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB +350			4.B FE	11,271,750	99.8750	11,285,875	11,300,000	11, 265, 999		(5,751)			0.000	3.671 N/A	1,256		10/22/2021	10/22/2028
LX1996-81-3	WIRECO WORLDGROUP INC WIRECO 1L TL +425			4.B FE	4,950,000	99.8130	4,990,650	5,000,000	4,947,015		(2,985)			0.000	4.433 N/A	28,368		10/29/2021	10/28/2028
LX2002-58-7	TRANS UNION LLC TRANSUNION TLB-6 +225			3.B FE	14,962,500		14,951,250	15,000,000	14,959,843		(2,657)	ļ	<b>}</b>	0.000	2.614 N/A	1,146		11/18/2021	11/17/2028
LX2003-44-5	. CHG PPC PARENT LLC CHG PPC PARENT 1L TL +300			4.B FE	2,985,000		2,985,000	3,000,000	2,984,407		(593)		····	0.000	3.282 N/A 4.557 N/A	4,375		11/17/2021	11/16/2028
LX2003-55-1	ACRISURE ACRISURE TLB ADD-ON +425			4.B FE	2,977,500	99.8330	2.994.990	3.000.000	2,976,561	1	(939)	1	1	. 0.000	4.33/ IN/A	1 396	9.500	11/09/2021	1 027 15/2027

### **SCHEDULE D - PART 1**

1	2		Code	es	6	7		Fair Value	10	11			usted Carrvin	g Value			I	nterest		Da	tes
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					nation.																
					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	LUCID ENERGY GROUP II LUCID ENERGY 1L TL +425			01101	4.B FE		98.7000		5,046,650	4,993,886	(200.000)	(2,298)			0.000	4.599		5,620	11,215	11/22/2021	11/19/2028
LX2006-47-1	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375				4.A FE	28,769,680	100.0210	28,964,130	28,958,048	28,755,765		(13,915)			0.000	4.216	N/A	3,620	133,931	11/24/2021	03/05/2028
	KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB																				
LX2011-26-5	+525				4.B FE		93.5000		22,000,000	20,460,000		137.767			0.000	6.038				12/17/2021	12/15/2028
LX1721-92-2 LX1740-18-7	TITAN ACQUISITION LTD HUSKY TITAN TLB +300		Α		4.C FE 3.A FE		98.2220		18,708,385 5,428,740	18 , 150 , 186 5 , 287 , 591		21.309			0.000	4.264 2.967		1,737	583,234 84,805	05/21/2021	03/28/2025
LX1817-51-4	WESTJET AIRLINES WESTJET AIRLINES 1L TL +300		Δ		4.C FE		96.8070		3,920,000	3,267,391		51,912			0.000	5.876		19.600	159,413	03/11/2020	12/11/2026
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275		Α		4.A FE		88.2500		8.949.942			35.627			0.000	3.427		23.071	237.676	03/20/2020	12/07/2026
LX1966-03-0	AIR CANADA AIR CANADA TLB +350		Α		3.C FE		99.5890		2,500,000	2,529,574		(1,676)			0.000	3.663		10,625		11/03/2021	08/11/2028
	INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3																				
LX1694-75-6	+375		D		6. FE		99.7080		21,000,001	20,860,738	(2,920)				0.000	7.986		9,205	1,679,975	02/08/2019	11/27/2023
LX1711-61-8 LX1832-31-5	FORMULA ONE FORMULA ONE TLB +250		D		4.B FE	9,9/1,250	99.8330		10,000,000	9,971,450		200			0.000	3.605		875	157,694 2,954	11/19/2021	02/01/2024
LX1852-19-8	ZIGGO ZIGGO TLI +250		D		4.A FE	1 501 260	98.8330		2.000.000	1.652.017		38.046			0.000	5.549		2.465		03/20/2020	08/24/2024
	BANIJAY GROUP US HOLDING BANIJAY GROUP US HLDG TLB		U				30.0000	,370,000	2,000,000	,052,017					0.000		IV A	2,400	52,000	03/20/2020	04/ 30/ 2020
LX1854-37-6	+375		D				0.0000								0.000	0.000			1,290		03/01/2025
LX1925-38-2	SPRINGER NATURE SPRINGER NATURE TL-B18 +300		D		4.A FE	2,283,546	100.0000	2,703,960	2,703,960	2,329,900		46,353			0.000	6.861	N/A	563	90,223	02/18/2021	08/14/2026
	ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB +225		_																		
LX1956-16-3	ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP +225		D		3.A FE	3,611,670	99.9580	3,628,295	3,629,819	3,609,066		(2,604)			0.000	2.685	N/A	832	50,913	06/16/2021	07/03/2028
LX1958-15-1	TOUN LUXEMBOURG SARL TOUN US MERGER TLB STRIP +225		n		3.A FE	899 850	99.9580	903.992	904.372	899.201		(649)			0.000	2.685	N/A	207	12.685	06/16/2021	07/03/2028
	ototal - Bonds - Unaffiliated Bank Loans - A	Δοσιιί	rod		y.n 1 L	1.850.392.680		1.886.422.579	1.903.240.053	1.858.503.670	156.275	6,466,755			XXX	XXX	XXX	3.984.757	56.448.777	XXX	XXX
	ototal - Unaffiliated Bank Loans	Acqui	icu			1,850,392,680		1,886,422,579	1,903,240,053	1,858,503,670	156,275	6.466.755			XXX	XXX	XXX	3,984,757	56,448,777	XXX	XXX
	al - Issuer Obligations					45. 108. 519. 129		48.884.826.675	44.044.266.503	44.997.490.983		(42.341.393)	26.562.880	(71,000,831)	XXX	XXX	XXX	389.802.413	1.495.932.870	XXX	XXX
						704.630.990		, , , .	, , , ,	,,	(2, 190,007)	, , , , , , , , , ,	20,302,880	(71,000,831)	XXX	XXX	XXX	,	,,,	XXX	XXX
	al - Residential Mortgage-Backed Securitie					, , , , , , , , , , , , , , , , , , , ,		782,483,370	806, 187, 121	729,863,578		6,425,570						351,732	7,338,796		
	al - Commercial Mortgage-Backed Securit					1,846,495,381		1,868,854,662	1,772,610,360	1,826,377,214		(7,979,409)			XXX	XXX	XXX	5, 145, 984	59,423,786	XXX	XXX
	al - Other Loan-Backed and Structured Se	ecuriti	es			699,902,236		703, 121, 800	699,440,615	699,719,580		(46, 195)			XXX	XXX	XXX	3,331,496	11, 145, 447	XXX	XXX
	al - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
	al - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
	al - Unaffiliated Bank Loans					1,850,392,680		1,886,422,579	1,903,240,053	1,858,503,670	156,275	6,466,755			XXX	XXX	XXX	3,984,757	56,448,777	XXX	XXX
8399999 - To	tal Bonds					50,209,940,416	XXX	54, 125, 709, 086	49,225,744,652	50,111,955,025	(2,039,792)	(37,474,672)	26,562,880	(71,000,831)	XXX	XXX	XXX	402,616,382	1,630,289,676	XXX	XXX

- 1.								
	Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
	Number							
	1A	1A\$4,326,714,779	1B\$592,873,351	1C\$1,004,584,626	1D\$2,534,387,190	1E\$3,349,170,435	1F\$7,748,235,032	1G\$6,960,145,231
	1B	2A\$6,744,190,301	2B\$7,945,922,249	2C\$5,815,709,879				
	1C	3A\$625,390,198	3B\$225,331,567	3C\$268,920,032				
	1D	4A\$452,213,084	4B\$745,903,246	4C\$539,780,480				
	1E	5A\$99, 172,876	5B\$77,262,385	5C\$30, 198, 193				
	1F	6 \$ 25.849.891						

### **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Onowing An		KKED STOCK	5 OWING DCCC	TIDE OF OF	uncil i cai								
1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	d Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	1
																		Desig-	i
																		nation,	i
																		NAIC	1
																	Total	Desig-	1
							Rate										Foreign	nation	i
															Current		Fuchanga	Modifier	i
							Per							0	Current	T-4-1 Ob	Exchange	woullei	i
				_		<b>5</b>	Share							Current		Total Change		and	1
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	i
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted		(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	1 _
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
										• • • • • • • • • • • • • • • • • • • •									
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8999999 - T	otal Preferred Stocks						XXX											XXX	XXX

Line Number	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
	3A\$						
1D	4A\$	4B\$	4C\$				
	5A\$						
4-	6 \$						

### **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

				i i				OCKS Owned D	ecellinei 31 ol								
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Ch	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		svo
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted			Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But		Impairment	Carrying Value			strative
	D winting			٠.			<b>-</b> · · · ·	A -41 O4				Increase/					
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)			Symbol
001914-20-9	MEN'S WEARHOUSE LLC COMMON STOCK			27,565.000	33,299	1.208	33,299	103,369		202		(70,070		(70,070)	12	/01/2020	
	ubtotal - Common Stock - Industrial and I	Miscellar	neous	(Unaffiliated)													ı İ
Publicly Tr					33,299		33,299	103,369		202		(70,070		(70,070)		XXX	XXX
	NEW YORK BUS DEV CORP CAP STK COMMON STOCK			4,750.000	321,860	67.760	321,860	23,750								/16/1956	
	Federal Home Loan Bank Membership Stock	. RF		90,634.000	9,063,400	100.000	9,063,400	9,063,400		1,592,554						/05/2019	
	Federal Home Loan Bank Activity Based Stock	. RF		255, 150.000	25,515,000	100.000	25,515,000	25,515,000								/22/2021	
	ubtotal - Common Stock - Industrial and I	Miscellar	neous	(Unaffiliated) Other	34,900,260		34,900,260	34,602,150		1,592,554						XXX	XXX
	FIRST COMMONWEALTH			1,000.000	373,248,168		373,248,168	401,283,118	37,460,000	89,210,080		2, 156, 621		2, 156, 621		/30/1999	
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)			100.000	2,290,161	22,901.610	2,290,161	1,085,935		2,000,000		(70,031		(70,031)		/09/2000	
401352-39-8	MANAGED DENTAL GUARD INC (NJ)			100.000	973,036	9,730.357	973,036	200,000				35,664		35,664		/04/2002	
	GUARDIAN INS & ANNUITY CO			20,000.000	548,871,387	27,443.569	548,871,387	804,000,000				1,915,291		1,915,291		/31/2021	
457670-10-6	INNOVATIVE UNDERWRITERS INC			100.000	6,602,424		6,602,424	6,000,000		500,000		(127,624		(127,624)		/21/1999	
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA			23, 120.000	3,726,705	161.190	3,726,705	3,300,000		2,658,800		970,205		970,205		/25/1996	
	PARK AVENUE LIFE INSURANCE COMPANY BERKSHIRE LIFE INSURANCE CO. OF AMERICA			100,000.000	46,656,134	466.561	46,656,134 220,882,643	122,283,195 199,459,688				8,717,840 (7,105,604				/23/1996 /31/2021	
														, , ,			
9399999. Si	ubtotal - Common Stock - Parent, Subsid	liaries an	ia Attii	lates Other	1,203,250,658	XXX	1,203,250,658	1,537,611,936	37,460,000	94,368,880		6,492,362		6,492,362		XXX	XXX
000471/ 00 5	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME			047.050.000	0.574.045	40.440	0 574 045	0.407.044		116.975		(118,585		(440 505)		(04/0044	
92647K-32-5	FUND			247,052.000	2,571,815	10.410	2,571,815	2,487,911		116,9/5		(118,585		(118,585)	רע	/31/2014	
92647K-33-3	FUND			239.939.000	2,524,153	10.520	2,524,153	2,415,279		97.933		(117,570		(117.570)	0.4	/31/2014	i
32047N-33-3	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME			239,909.000	2,324, 133	10.320	2,324,130	2,413,273						(117,370)		/31/2014	
92647K-34-1	FUND			237.372.000	2,497,153	10.520	2,497,153	2,388,258				(116,312		(116,312)	01	/31/2014	i
320471 04 1	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME			207,072.000		10.320								(110,012)		/ 0 1 / 20 14	
92647K-35-8	FUND			2,777,961.000	29,085,252	10.470	29,085,252	28, 102, 461		1,251,287		(1,333,421		(1,333,421)	01	/31/2014	i
	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND R			2,511,178.000	17, 101, 120	6.810	17, 101, 120	17,765,123		873,445		(100,447		(100,447)		/31/2014	
	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND			, ,	, ,		, ,	, ,				,		, ,			1
92647K-47-3	CLASS			2,081,029.000	14, 171, 805	6.810	14, 171, 805	14,710,866				(62,431		(62, 431)	11	/30/2011	
	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND			, ,	, 1,		, ,	, .,		,		, ,		, , ,			1
92647K-48-1	CLASS			1,235,921.000	8,391,906	6.790	8,391,905	9,005,413		455,005		(49,437		(49, 437)	04	/30/2014	
9499999. St	ubtotal - Mutual Funds				76,343,204	XXX	76,343,203	76,875,311		3,545,060		(1,898,203		(1,898,203)		XXX	XXX
	otal Common Stocks				1,314,527,421	XXX	1,314,527,420	1,649,192,766	37,460,000	99,506,696		4,524,089		4,524,089		XXX	XXX
	otal Preferred and Common Stocks				1,314,527,421	XXX	1,314,527,420	1,649,192,766	37,460,000	99,506,696		4,524,089		4,524,089		XXX	XXX
2022222 - I	otal Freieneu and Common Stocks				1,314,527,421	^^^	1,314,321,420	1,049,192,766	31,400,000	99,000,696		4,024,089	ı	4,524,089		^^^	

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number	, , ,	, c	· .				
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\$						

CUSIP   Identification	Number of Shares of Stock  f Vendor  General Stock  F Vendor  F Ve	7  Actual Cost  31,918,250  12,004,541  49,562,969  2,949,844  10,635,609  9,998,828  50,005,859  4,501,582  50,017,578  11,003,867  14,007,109  50,025,391  17,695,852  4,997,070  20,000,781  49,927,734  49,927,734  396,594  49,555	8  Par Value	9 Paid for Accrued Interest and Dividends  268,227 100,921 258,628 4,006 26,339 4,636 23,352 2,596 28,846 6,384 5,068 18,101 1,563 849 10,598 3,736 919
Identification		31,918,250 12,004,541 49,562,969 2,949,844 10,635,609 9,998,828 50,005,859 4,501,582 50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 3,96,594		Interest and Dividends 268, 227 100, 921 258, 628 4, 006 26, 339 4, 636 22, 3, 352 2, 596 28, 846 5, 5, 688 18, 101 1, 563 849 110, 598 3, 3, 736
Identification		31,918,250 12,004,541 49,562,969 2,949,844 10,635,609 9,998,828 50,005,859 4,501,582 50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 3,96,594		Dividends  268, 227  100, 921  258, 628  4, 006  26, 939  4, 636  23, 352  2, 596  28, 846  6, 384  5, 068  18, 101  1, 563  849  110, 598  3, 736
912810-SX-7 US TREASURY N/B BONDS 2 .275% (05/15/51)		12,004,541 49,562,969 2,949,844 10,635,609 9,998,828 50,005,859 4,501,582 50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 3,96,594	11, 250, 000 47,000,000 2, 900,000 10, 600,000 50,000,000 4,500,000 51,000,000 11,000,000 11,000,000 11,000,000	
912810-SY-5 US TREASURY N/B BONDS 2.250% 05/15/41 0.8/12/2021 CITICORP SECURITIES 912810-TC-2 US TREASURY N/B BONDS 2.000% 11/15/41 1.2/09/2021 J.P. MORGAN 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.4/14/2021 J.P. MORGAN 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.4/15/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 11/30/22 0.9/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 11/30/22 0.9/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 0.9/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEGAS SECURITIES N/C 0.9/14/2021 STRATEG			47,000,000 2,900,000 10,600,000 10,000,000 50,000,000 50,000,000 11,000,000 11,000,000 11,000,000	258,628 4,006 26,939 4,636 23,352 2,596 28,846 6,384 5,008 18,101 1,563 849 10,598 3,736
912810-TC-2 US TREASURY N/B BONDS 2.000% 11/15/41 12/09/2021 J.P. MORGAN 912810-TC-2 US TREASURY N/B BONDS 2.000% 11/15/41 12/20/2021 GGLDMAN SACHS 91282C-AX-9 US TREASURY N/B BONDS 2.000% 11/15/41 12/20/2021 J.P. MORGAN 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 04/15/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/18/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/18/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/14/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 05/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 11/30/22 05/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 11/30/22 05/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 05/14/2021 STRATEGAS SECURITIES INC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 06/30/23 05/14/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR SECURITIES INTERNATIONA 06/30/2021 NOMMAR NOMES 0.125% 06/30/23 06/14/2021 RECURTINES 06/30/2021 NOMMAR NOMES 0.125% 06/30/23 06/14/2021 RECURTINES 06/30/22 06/14/2021 RECURTINES 06/30/22 06/14/2021 RECURTINES 06/30/22 06/14/2021 RECURTINES 06/30/22 06/14/2021 RECURTINES 06/30/22 06/14/2021 RECURTINES		2, 949, 844 10, 635, 609 9, 998, 828 50, 005, 859 4, 501, 582 50, 017, 578 11, 003, 867 14, 007, 109 50, 025, 391 17, 695, 852 4, 997, 070 20, 000, 781 49, 927, 734 8, 189, 750 49, 927, 734 396, 594	2,900,000 10,600,000 10,000,000 50,000,000 4,500,000 50,000,000 11,000,000 14,000,000 55,000,000 17,700,000 17,700,000 20,000,000 55,000,000 20,000,000 55,000,000 8,20,000,000	4,006 26,309 4,636 23,352 2,596 28,846 6,384 5,068 18,101 1,563 849 10,598 3,736
912810-TC-2   US TREASLRY N/B BONDS   2.000% 11/15/41   12/20/2021   GOLDMAN SACHS   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   94/14/2021   J.P. MORGAN   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   94/15/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/17/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/17/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/17/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   STRATEGAS SECURITIES LLC   91282C-AX-9   US TREASLRY N/B NOTES   0.125% 11/30/22   95/18/2021   NDMLRA SECURITIES LLC   91282C-BN-0   US TREASLRY N/B NOTES   0.125% 02/28/23   95/18/2021   NDMLRA SECURITIES LLC   91282C-BN-0   US TREASLRY N/B NOTES   0.125% 02/28/23   95/18/2021   DEUTSOLE BANK   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-5   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-9   US TREASLRY N/B NOTES   0.125% 06/30/23   91282C-CN-9   US TREASLRY N/B		10, 635, 609 9, 998, 828 50, 005, 859 4, 501, 582 50, 017, 578 11, 003, 867 14, 007, 109 50, 025, 391 17, 695, 852 4, 997, 070 20, 000, 781 49, 927, 734 8, 189, 750 49, 927, 734 9, 189, 750 49, 927, 734 9, 189, 750 49, 927, 734 9, 189, 750 9, 189, 750 9, 189, 750 9, 189, 750 9, 189, 750 9, 189, 189, 750		
91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.4/15/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/17/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/18/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/18/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.5/18/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.90/14/2021 STRATEGAS SECURITIES LLC 91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22 0.90/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 11/30/22 0.90/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 0.3/25/2021 NOMURA SECURITIES INTERNATIONA 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 0.4/19/2021 DEUTSCHE BANK 0.91/28/2C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 0.90/33/2021 NATIFEST MARKETS 0.125% 02/28/23 0.90/33/2021 NATIFEST MARKETS 0.125% 02/28/23 0.90/33/2021 NATIFEST MARKETS 0.125% 02/28/23 0.90/33/2021 NATIFEST MARKETS 0.125% 02/28/23 0.90/33/2021 NATIFEST MARKETS 0.125% 02/30/23 0.90/31/2021 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.91/28/2C-CK-5 US TREASURY N/B NOTES 0.375% 07/15/24 0.90/31/2201 DEUTSCHE BANK 0.90/31/2201 DEUTSCHE BANK 0.90/31/2201 DEUTSCHE BANK 0.9		50,005,859 4,501,882 50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 396,594	.50,000,000 .4,500,000 .50,000,000 .11,000,000 .14,000,000 .50,000,000 .17,700,000 .5,000,000 .20,000,000 .50,000,000 .8,20,000,000 .8,20,000	
91282C-AX-9   US TREASURY N/B NOTES   0.125% 11/30/22		4,501,582 50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 9,927,734 9,927,734 9,927,734 9,927,734 9,927,734 9,927,734 9,927,734		2, 596 28, 846 6, 384 5, 088 11, 101 1, 563 849 10, 598 3, 736
91282C-AX-9 US TREASURY N/B NOTES 0.125% 11/30/22		50,017,578 11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 396,594	.50,000,000 11,000,000 14,000,000 50,000,000 17,700,000 5,000,000 20,000,000 50,000,000 8,200,000	
91282C-AX-9		11,003,867 14,007,109 50,025,391 17,695,852 4,997,070 20,000,781 49,927,734 8,189,750 49,927,734 396,594		
91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 09/14/2021 STRATEGAS SECURITIES LLC 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 04/19/2021 DEUTSCHE BANK 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 04/19/2021 DEUTSCHE BANK 91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23 08/03/2021 NATIREST MARKETS 91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 07/21/2021 RBC CAPITAL MARKETS 91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 07/21/2021 RBC CAPITAL MARKETS 91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 07/28/2021 J.P. MORGAN 91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23 06/11/2021 HBC SECURITIES INC 91282C-CL-3 US TREASURY N/B NOTES 0.375% 07/15/24 10/21/2021 GOLDMAN SACHS 91282C-CL-3 US TREASURY N/B NOTES 0.375% 07/15/24 10/27/2021 MORGAN STANLEY 91282C-CL-3 US TREASURY N/B NOTES 0.375% 07/15/24 08/17/2021 MORGAN STANLEY 91282C-CN-9 US TREASURY N/B NOTES 0.125% 07/31/23 08/17/2021 GOLDMAN SACHS		50,025,391 17,695,852 .4,997,070 20,000,781 .49,927,734 .8,189,750 .49,927,734 .396,594		
91282C-BN-0 US TREASURY N/B NOTES 0.125% 02/28/23				1,563 849 10,598 3,736
91282C-BN-0				
91282C-CK-5		49,927,734 8,189,750 49,927,734 396,594	50,000,000 8,200,000	3,736
91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23			8,200,000	
91282C-CK-5 US TREASURY N/B NOTES 0.125% 06/30/23				919
91282C-CL-3 US TREASURY N/B NOTES 0.375% 07/15/24 10/21/2021 GOLDMAN SACHS 91282C-CL-3 US TREASURY N/B NOTES 0.375% 07/15/24 10/27/2021 MORGAN STANLEY 91282C-CN-9 US TREASURY N/B NOTES 0.125% 07/31/23 08/17/2021 GOLDMAN SACHS 91282C-CN-9 US TREASURY N/B NOTES 0.125% 07/31/23 08/17/2021 GOLDMAN SACHS 91282C-CN-9 US TREASURY N/B NOTES 0.125% 07/31/23 08/17/2021 GOLDMAN SACHS		396,594		7,303
91282C-ON-9 US TREASURY N/B NOTES 0.125% 07/31/23		49,555	400,000	404
91282C-CN-9 US TREASURY N/B NOTES 0.125% 07/31/23			50,000	54
	r u	10,981,953	11,000,000	
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31 0.8/12/2021 CITICORP SECURITIES		49,474,609	50,000,000	1,698
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31		49,476,563	50,000,000	1,698
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31		49,460,938	50,000,000	1,698
91282C-CS-8 US TREASURY IV/B NOTES 1.250% 08/15/31			1,000,000 50,000,000	1,596 79,823
91282C-US-8 US TREASURY IND NOTES 1.250% 09/15/31 9/39/20/2021 NATIEST MARKETS 1.200 09/15/31 9/39/20/2021 NATIEST MARKETS 1.200 09/15/31 9/39/20/2021 NATIEST MARKETS 1.200 09/15/31 1.200 09/15/31 9/39/20/2021 NATIEST MARKETS 1.200 09/15/31 1.200		975,859	1,000,000	1,596
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31		48,792,969	50,000,000	
91282C-CS-8		2,927,109	3,000,000	4,789
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31			50,000,000	
91282C-US-6 US TREASURY IND ROTES 1.250% 09/15/31 99/30/2021 J.F. INDRGAN 1.50% 09/15/31 1.50% 09/30/2021 J.F. INDRGAN 1.50% 0		48,773,438	50,000,000	
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31		975,859	1,000,000	1,596
91282C-CS-8 US TREASURY N/B NOTES 1.250% 08/15/31		48,792,969	50,000,000	79,823
91282C-DJ-7 US TREASURY N/B NOTES 1.375% 11/15/31 12/09/2021 GOLDMAN SACHS 91282C-DJ-7 US TREASURY N/B NOTES 1.375% 11/15/31 12/16/2021 GOLDMAN SACHS		1,882,113	1,900,000 4,000,000	1,804 4,862
71282C_D_7 US TREASURY WB NOTES 1.375% 11/15/31 12/30/2021 BANK OF AMERICA		3.944.219	4,000,000	6,989
91282C-DK-4 US TREASURY N/B NOTES 1.250% 11/30/26 12/07/2021 MORGAN STANLEY 12/07/2021 MORGAN STANLEY		50,068	50,000	14
91282C-DK-4 US TREASURY N/B NOTES 1.250% 11/30/26		110,150	110,000	30
91282C-DN-0 US TREASURY N/B NOTES 0.500% 11/30/23 12/09/2021 BANK OF AMERICA		8,870,102	8,900,000	1,223
0599999. Subtotal - Bonds - U.S. Governments  168863-D0-8 REPUBLIC OF CHILE GOVT NATIONAL 3.100% 01/22/61 D		889,068,321 975,925	891,760,000 1.030.000	1,204,859
100003-04-P		1,579,185	1,710,000	22,235
168863-DT-2 REPUBLIC OF CHILE GOVT NATIONAL 2.550% 07/27/33 D		1, 122, 100	1,145,000	11, 192
30216K-AF-9 EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31 D 12/14/2021 ALLI ANCE BERNSTEIN		5,972,727	6,315,000	60,387
455780-CV-6 REPUBLIC OF INDONESIA 144A GOVT NATIONAL 1.850% 03/12/31 D. 12/14/2021 ALLIANCE BERNSTEIN D. 12/21/2021 ALLIANCE BERNSTEIN		4,540,074 2,022,150	4,620,000 2,040,000	
455780-DG-8 REPUBLIC OF INDONESIA 144A GOVT NATIONAL 3.200% 09/23/61 D. 12/14/2021 ALLIANCE BERNSTEIN		953,030	980,000	
698299-BF-0   REPUBLIC OF PANAMA GOVT NATIONAL   3.875% 03/17/28   D.		3,626,703	3,330,000	31,543
998299-BH-6 REPUBLIC OF PANAMA GOVT NATIONAL 4.500% 04/16/50 D		1,786,365	1,590,000	11,726
698299-BN-3   REPUBLIC OF PANAMA GOVT NATIONAL   2.252% 09/29/32   D.   12/13/2021   ALLIANCE BERNSTEIN   715638-DP-4   REPUBLIC OF PERU GOVT NATIONAL   1.862% 12/01/32   D.   12/13/2021   ALLIANCE BERNSTEIN		2,619,036 4.626.338	2,735,000 5,015,000	13,003
15000-07-1		1,987,444	2,260,000	3,839
715638-DU-3 REPUBLIC OF PERU GOVT NATIONAL 3.000% 01/15/34 D		1,816,281	1,805,000	6,468
718286-BZ-9 REPUBLIC OF PHILIPPINS GOVT NATIONAL 3,9505 01/20/40 D 12/14/2021 ALLIANCE BERNSTEIN		1,640,912	1,456,000	23,324
718286-CG-0   REPUBLIC OF PHILIPPINES GOVT NATIONAL   3.750% 01/14/29   D.   12/21/2021   ALLIANCE BERNSTEIN   718286-CH-8   REPUBLIC OF PHILIPPINES GOVT NATIONAL   2.950% 05/05/45   D.   12/22/2021   ALLIANCE BERNSTEIN   718286-CH-8   REPUBLIC OF PHILIPPINES GOVT NATIONAL   2.950% 05/05/45   D.   12/22/2021   ALLIANCE BERNSTEIN   718286-CH-8   718		811,340 2,957,970	718,000 3,000,000	
16200-01-5 REPUBLIC OF PHILIPPINES GOYT NATIONAL 2-3500 -07/06/32 D. 12/14/2021 ALLIANCE BERNSTEIN		7,543,413	7,610,000	65,953
731011-AT-9		2,005,575	1,950,000	14,300
910878-AK-6 UNITED MEXICAN STATES GOVT NATIONAL 4,750% 04/27/32 D 12/13/2021 ALLI ANCE BERNSTEIN		8,690,198		48,672
91087B-AN-0 UNITED MEXICAN STATES GOVT NATIONAL 3.771% 05/24/61 D. 12/13/2021 ALLIANCE BERNSTEIN 91087B-AQ-3 UNITED MEXICAN STATES GOVT NATIONAL 4.280% 08/14/41 D. 12/13/2021 ALLIANCE BERNSTEIN		808,291 2,016,850		
91007-M-5 UNITED HARVAN STATES OUT NATIONAL 4,200 00/14/41 U. 1/2/03/2021 ALLIANCE BERNSTEIN U. 1/2/13/2021		6,027,970	5,210,000	
AMB496-42-5 KUNAIT INTL BOND GOVT NATIONAL 3.500% 03/20/27 D. 12/13/2021 ALLIANCE BERNSTEIN		3,213,420	2,940,000	

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
AN9202-80-4	IVORY COAST GOVT NATIONAL 6.125% 06/15/33	D	12/13/2021	ALLIANCE BERNSTEIN		1,204,540	1,145,000	390
X5424X-BQ-0	RUSSIAN FEDERATION GOVT NATIONAL 5.250% 06/23/47	D	12/13/2021	ALLIANCE BERNSTEIN		2,812,700	2,200,000	55,825
AP2859-34-0	SAUDI INTERNATIONAL BOND GOVT NATIONAL 4.625% 10/04/47	)	12/13/2021	ALLIANCE BERNSTEIN ALLIANCE BERNSTEIN	ļ	3,859,986	3,198,000	29,992
AR3678-79-4 AR4939-43-5	REPUBLIC OF NIGERIA GOVT NATIONAL 7.143% 02/23/30	J	12/13/2021	ALLIANCE BERNSTEIN		1,001,298 1,190,700	1,015,000 1,215,000	
AX5422-85-9	STATE OF QATAR GOVT NATIONAL 3.375% 03/14/24	) N	12/13/2021	ALLIANCE BERNSTEIN		1,802,646	1,720,000	
BH6207-38-6	STATE OF QATAR GOVT NATIONAL 3.400% 04/16/25	D	12/13/2021	ALLIANCE BERNSTEIN		4.208.417	3,959,000	
BH6210-38-0	STATE OF QATAR GOVT NATIONAL 4.400% 04/16/50	0	12/13/2021	ALLIANCE BERNSTEIN		3,747,410	2,980,000	22,218
BH6210-38-0	STATE OF QATAR GOVT NATIONAL 4.400% 04/16/50	D	12/21/2021	ALLIANCE BERNSTEIN		990,858	790,000	6,469
BH8296-04-9	SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/22/30	D	12/14/2021	ALLIANCE BERNSTEIN		9,302,061	8,623,000	42,816
BK4157-16-4	ROMANIA GOVT NATIONAL 3.000% 02/14/31	D	12/13/2021	ALLIANCE BERNSTEIN		910,114	890,000	9, 123
BM8508-61-6 BN7442-95-5	AIRPORT AUTHORITY HK AGENCY DEBENTURES 2.100% 03/08/26	J	12/14/2021	ALLIANCE BERNSTEIN ALLIANCE BERNSTEIN	ļ	906,588	910,000 1.500.000	478 12,563
BQ2336-94-0	PANAMA BONOS DEL GOVT NATIONAL 3.362% 06/30/31	J	12/14/2021	ALLIANCE BERNSTEIN		1,829,819	1,500,000	27,814
BR4255-69-0	HUNGARY GOVT NATIONAL 2,125% 09/22/31	)	12/13/2021	ALLIANCE BERNSTEIN		6.049.600	6,080,000	30,864
EG7239-26-2	GAZ CAPITAL SA BASIC 7.288% 08/16/37	)	12/13/2021	ALLIANCE BERNSTEIN		834,217	615,000	15,065
EK6906-32-6	REPUBLIC OF INDONESIA GOVT NATIONAL 4.125% 01/15/25	)	12/14/2021	ALLIANCE BERNSTEIN		4,021,488	3,715,000	
JK9193-48-9	ABU DHABI GOVT INT'L GOVT NATIONAL 3.125% 05/03/26	0	12/13/2021	ALLIANCE BERNSTEIN	ļ ļ	1,204,750	1,130,000	4,316
LW1929-95-6	RUSSIAN FEDERATION GOVT NATIONAL 4.750% 05/27/26	D	12/13/2021	ALLIANCE BERNSTEIN	ļ	5,060,000	4,600,000	11,532
LW3897-95-3	OMAN GOV INTERNIL BOND GOVT NATIONAL 4.750% 06/15/26	)	12/14/2021	ALLIANCE BERNSTEIN	ļ	1,213,044	1, 176,000	310
QJ1143-41-2 QZ7711-02-6	UKRAINE GOVERNMENT GOVT NATIONAL 7.750% 09/01/23	J	12/13/2021	ALLIANCE BERNSTEIN	f	1,202,880 1,408,313	1,200,000 1,295,000	
QZ9368-19-7	SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/26/26	) N	12/13/2021	ALLIANCE BERNSTEIN		3,739,750	3,500,000	16,307
QZ9368-19-7	SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/26/26	)	12/13/2021	ALLIANCE BERNSTEIN		1,281,900	1,200,000	5,525
000000-00-0	ABU DHABI GOVT INT'L GOVT NATIONAL 1.700% 03/02/31	D	12/13/2021	ALLIANCE BERNSTEIN				
1099999. Sub	otal - Bonds - All Other Governments			<u> </u>		135.832.126	129.770.000	1,052,714
914440-TB-8	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		01/15/2021	Tax Free Exchange		2,296,187	2,210,000	
914440-TH-5	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		04/28/2021	Tax Free Exchange		1,963,780	1,895,000	46,585
914440-TJ-1	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 5.000% 11/01/39		04/28/2021	Tax Free Exchange		4,238,448	4,090,000	100,546
	total - Bonds - U.S. Special Revenues					8,498,415	8,195,000	169,845
00164V-AF-0	AMC NETWORKS INC BASIC 4.250% 02/15/29		01/25/2021	J.P. MORGAN		200,000	200,000	
00164V-AF-0	AMC NETWORKS INC BASIC 4.250% 02/15/29		01/25/2021	J.P. MORGAN		1,800,000	1,800,000	
00164V-AF-0 00164V-AF-0	AMC NETWORKS INC BASIC		02/23/2021	MARKET AXESS MARKET AXESS			300,000	602
00164V-AF-U 00206R-BK-7	AND NETWORKS INC BASIC 4.250% 02/15/29		02/23/2021	GOLDMAN SACHS		2,174,986	2,200,000 5,000,000	
00206R-KJ-0	AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53		09/09/2021	Tax Free Exchange		18,262,761	18,425,000	311,690
00206R-LJ-9	AT&T INC 3.55% Due 9/15/2055 MS15 3.550% 09/15/55		09/09/2021	Tax Free Exchange		827.683	837.000	14,362
00206R-MN-9	AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57		09/09/2021	Tax Free Exchange		10,966,186	10,470,000	108,306
00215J-AA-7	ASP AMC MERGER SUB 8.000% 05/15/25		03/24/2021	JEFFERIES & COMPANY INC.		487,500	500,000	14,556
00215J-AA-7	ASP AMC MERGER SUB 8.000% 05/15/25		03/24/2021	JEFFERIES & COMPANY INC.		487,500	500,000	14,556
00215J-AA-7	ASP AND MERGER SUB 8.000% 05/15/25		04/15/2021	WELLS FARGO SECURITIES LLC	ļ		500,000	17, 111
00215J-AA-7 00215J-AA-7	ASP AMC MERGER SUB 8.000% 05/15/25 8.000% 05/15/25 8.000% 05/15/25		04/15/2021 06/09/2021	WELLS FARGO SECURITIES LLC  JEFFERIES & COMPANY INC.	f		500,000 2,500,000	17, 111 14.444
002133-AA-7 00230@-AA-8	AT&T PORTFOLIO 00230@AA8		05/13/2021	MESIROW	ļ	21,100,063	2,300,000	14,444
002474-B*-4	AZZ INC AZZ INC 2.770% 01/19/28		01/19/2021	US BANCORP INC		6,000,000	6,000,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN BASIC 5.500% 04/20/26		03/10/2021	GOLDMAN SACHS		125,000	125,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN BASIC 5.500% 04/20/26		03/10/2021	GOLDMAN SACHS	ļ	1,000,000	1,000,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN BASIC 5.500% 04/20/26		03/10/2021	GOLDMAN SACHS		225,000	225,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN BASIC 5.500% 04/20/26		03/10/2021	GOLDMAN SACHS J.P. MORGAN	ļ ļ	225,000	225,000	
002824-AV-2 002824-AY-6	ABBOTT LABORATORIES 6% Due 4/1/2039 A01 6.000% 04/01/39		09/15/2021 07/22/2021	. J.P. MOHGAN	f	2,995,940 40,604,520	2,000,000 28,500,000	
002824-AY-6	ABBOTT LABORATORIES 5.3% Due 5/27/2040 MN27 5.300% 05/27/40 5.300% 05/27/40		08/03/2021	BARCLAYS				247, 334
002824-AY-6	ABBOTT LABORATORIES 5.3% Due 5/27/2040 MN27 5.300% 05/27/40		09/15/2021	J.P. MORGAN		2.833.260	2,000,000	32,389
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30 3.750% 11/30/26		09/15/2021	J.P. MORGAN		1, 131, 160	1,000,000	11, 146
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30 3.750% 11/30/26		11/10/2021	J.P. MORGAN		7, 183,020	6,500,000	111,719
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		07/12/2021	CITICORP SECURITIES	ļ ļ	20,749,200	15,000,000	89,833
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		07/22/2021	BARCLAYS	ļ	10,516,050	7,500,000	57, 167
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		09/15/2021	J.P. MORGAN	f	11,946,410	8,500,000	123,793
002824-BH-2 002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30		11/03/2021	J.P. MORGAN	f		10,000,000 9,000,000	210,972 202,125
00287Y-CB-3	ABBVIE INC 4.25% Due 11/21/2049 MN21		01/07/2021	HSBC SECURITIES INC.	ļ	975,464		4,722
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS		07/22/2021	BARCLAYS		19.171.600	17,500,000	
00287Y-CX-5	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25		11/10/2021	J.P. MORGAN		9,146,935	8,500,000	53,833
00401Y-AA-8	ACADEMY LTD BASIC 6.000% 11/15/27		11/17/2021	MARKET AXESS		1,068,500	1,000,000	
			,, =-= 1					

March   Marc			Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Cup	1	2	3	4	5	6	7	8	•
March   Marc									
March   Marc			Foreign			of Stock			
Mark Park   West Care State   Mark Park   Mark Park Park   Mark Park Park   Mark Park Park   Mark Park Park Park   Mark Park Park Park Park Park Park Park P						-			
Martin of the fire fire fire fire fire fire fire fir	00440E-AW-7								
Section   Sect									730
	00817Y-AQ-1	AETNA INC-NEW BASIC 3.500% 11/15/24			J.P. MORGAN				
March   Marc									
100   100									
2007-09-10									
Selection   Sele									
1000-1001   1000	00914A-AG-7	AIR LEASE CORP BASIC 3.000% 02/01/30		06/02/2021	WELLS FARGO SECURITIES LLC		12,001,560	12,000,000	123,000
SIGNATE   A   STATE BUT STATE   130 SUNTY   130 SUNT									15,625
Minimal   Mini									
STATE   14   14   14   14   14   15   15   15									1 032
STATE   14   15   15   15   15   15   15   15	01741R-AM-4								
Second   Marie   Mar	01741R-AM-4	ALLEGHENY TECHNOLOGIES INC BASIC 5.125% 10/01/31		10/12/2021	MARKET AXESS		744,255	745,000	3, 182
	01741R-AM-4								3,203
MONES-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1									
SCHISTON   A.   No.   No.   No.   SCHISTON   A.   SCHISTON   SCHISTON   SCHISTON   A.   SCHISTON   SCHISTON   A.   SCHISTON   SCHISTON   A.									10 075
100   100									
Mark Sept 10 2 500 by 1 4 10 10 50 cm   1,0 cm   1,0 cm   1									
20059-1-4    AFRI 1997   Pt 7/75 for 9-70/2014 (10) to 500   27.00 (10) to 500   27.	02209S-AU-7	ALTRIA GROUP INC 2 5/8% Due 9/16/2026 MS16 2.625% 09/16/26		06/25/2021			1,050,240	1,000,000	
2005   1									
2005-5-1-4   ATTILA FORD IN EASIG   2-500 GOV/GE   3.200-50   3.000									
2015-19-7   My201-CH   10-15-10   1-15-10									
March Cold Mr. Self   1,000 for 1/26   5,001 for 1/26   5,001 for 1/26   5,000 for 1/26									
	023135-BX-3								
2024-4-4-6   MACE PETRIES NETH W BSIC   2,600 007/2071   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-1.   2025-1-1.   A 150 007 007-1-1.   2025-1-	023135-CC-8								
MERINA PERSI COPP 7.5   Car   PLANCES   Car									
MAPPEN (ORP BASIC   3,500 for 1/5/31   9 pt/4/2021   5 (CLIAM) SADRS   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   35,389   4,000,000   3,589   4,						-			
MURPH CORP BISTO   3,500 (1715-17)   1,500 (17									
MARPEN (DEP BISIG   3.500 01/15/31   1.000.000   5.8, 68   1.000									
	023608-AJ-1	AMEREN CORP BASIC 3.500% 01/15/31					46,170,410	41,500,000	56,486
1.16   1.207   1.208   1.16   1.207   1.208									
12850-147   AMEPRI ILLINOIS DO BASIG   4.5000 03/15/49   10/15/2021   54-5900 69/15/49   10/15/2022   54-5900 69/15/49   10/									
10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/021   10/25/0221   10/25									
1.025/021-1-7   AMERIN ILLINOIS © IBSIG   4.500. 90/15/49   1.00/25/021   5.00/18/15   1.250.000   1.580.000   1.00/25/021   5.00/18/15   5.00/18/15									
MIRPHI ILLINIS 00 BISIC   2,90% 60/15/51	02361D-AT-7								
1.004   1.005   1.00	02361D-AU-4								
10.28910.43-8   AMERIN ILL INDIS CO BASIC   2.900 667.15/51   1.1500.000   1.15.000 00   5.5.583									
1.11/15/2021   MIRGAN STANLEY									
2023771-SS-8   ALERICAN AIR. ILE BASIC   11.750% 07/15/25   .00,000   .00,									
023771-SS-8   ARERICAN AIR, INE BASIC   11,750% 07/15/25   5.0   1.000,000   3.28   0.25810-BF-5   ARERICAN AIR, INE BASIC   11,750% 07/15/25   5.0   1.100,000   0.									
CESB16-BF-5   AMERICAN EXPRESS 4.05% Due 12/3/2042 L03 4.050% 12/03/42	023771-S5-8	AMERICAN AIRLINE BASIC 11.750% 07/15/25		07/14/2021			1,248,750	1,000,000	326
C25816-BF-5   AMERICAN EXPRESS A 0.5% Due 12/3/2042 J.D. 3 4.0500, 12/03/42 J.P. MORGAN   S.5,000,000   S.5,000,									
AMXCA 2017-1 SERIES 20192 CLASS A   2.670% 11/15/24   12/16/2021   J.P. MORGAN   12/16/2021   MELLS FARGO SECURITIES LIC   2.857,370   2.855,000   1.75,800,000   2.857,407-2   4.06 (1.1% Due 5/1/2036 Min   6.250% 05/01/36   2.80% 11/15/24   1.260,000   1.2									
ABMCA 2017-1 SERIES 20192 CLASS B   2.860% 11/15/24   1.12/16/2021   WELLS FARGO SECURITIES LLC   2.857,370   2.835,000   1.126									
C86874-AZ-0									
AIG 4 3/8% Due 1/15/2055 JJ15   4.375% 01/15/55	026874-AZ-0								
03027X-BD-1   AIRERICAN TOWER CORP - CL A BASIC   3,100% 06/15/50   .04/12/2021   EFFERIES & COMPANY INC.   .4,670,900   .5,000,000   .5,1236   .03027X-BD-1   AIRERICAN TOWER CORP - CL A BASIC   3,100% 06/15/50   .04/12/2021   GRUMAN SACHS   .4,670,900   .5,000,000   .5,1236   .03027X-BS-8   .4,670,900   .5,000,00	026874-DA-2								
30277X-BD-1   AMERICAN TOWER CORP - CL A BASIC   3,100% 06/15/50   .0.4/12/2021   GOLDMAN SACHS   .4,670,900   .5,000,000   .51,236   .0.5027X-BK-5   .4,855,000   .5,000,00									
03027X-BK-5   AMERICAN TOWER CORP - CL A BASIC   2.95% 01/15/51   .0.2/10/2021   GOLDMAN SACHS   .4,855,000   .5,000,000   .33,597									
03027X-BS-8     AMERICAN TOWER CORP - CL A BASIC 2.300% 09/15/31     0.9/23/2021     BARCLAYS       031162-BZ-2     AMGEN INC 4.4% Due 5/1/2045 INI1 4.400% 05/01/45     0.7/22/2021     BARCLAYS       031162-BY-2     AMGEN INC 2.77% Due 09/01/2053 2.77% 09/01/53     2.77% 09/01/53     10,000,000     103,889       031162-CY-4     AMGEN INC 2.77% Due 09/01/2053 2.77% 09/01/53     2.77% 09/01/53     347,000     2.403									
031162-BZ-2 AMGEN INC 4.4% Due 5/1/2045 MN1 4.400% 05/01/45 0.7/22/2021 BARCLAYS 10,000,000 103,889 031162-CY-4 AMGEN INC 2.77% Due 09/01/2053 2.770% 09/01/53 0.05/17/2021 Tax Free Exchange 2.403									
031162-CY-4 AMGEN INC 2.77% Due 09/01/2053 2.770% 09/01/53 2.770% 09/01/53 2.770% 09/01/53 2.770% 09/01/53 2.70	031162-BZ-2								
031921-AB-5   AMIN'INS GROUP INC BASIC 4.875% 06/30/29	031162-CY-4	AMGEN INC 2.77% Due 09/01/2053 2.770% 09/01/53		05/17/2021					
	031921-AB-5	AMWINS GROUP INC BASIC 4.875% 06/30/29		07/14/2021	GOLDMAN SACHS		750,000	750,000	

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year									
1	2	3	4	5	6	7	8	9		
								Paid for Accrued		
CUSIP			Date		Number of Shares			Interest and		
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends		
031921-AB-5	AMWINS GROUP INC BASIC 4.875% 06/30/29		07/14/2021	GOLDMAN SACHS GOLDMAN SACHS		300,000	300,000			
031921-AB-5 032654-AU-9	AMMINS GROUP INC BASIC		07/14/202109/28/2021	CITICORP SECURITIES		300,000 596,430	300,000 600,000			
032654-AU-9	ANALOG DEVICES INC BASIC 1.700% 10/01/28		09/28/2021	CITICORP SECURITIES		5.367.870	5.400.000			
032654-AU-9	ANALOG DEVICES INC BASIC 1.700% 10/01/28		09/30/2021	BARCLAYS		13,015,990	13,000,000			
032654-AV-7	ANALOG DEVICES INC BASIC 2.100% 10/01/31		09/28/2021	MORGAN STANLEY		2,982,840	3,000,000			
032654-AV-7	ANALOG DEVICES INC BASIC 2.100% 10/01/31		12/13/2021	JEFFERIES & COMPANY INC.		4,015,520	4,000,000	16,333		
032654-AX-3	ANALOG DEVICES INC BASIC 2.950% 10/01/51		12/14/2021	MORGAN STANLEY CITICORP SECURITIES		991,730 5,719,010	1,000,000 5,500,000			
03522A-AG-5	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1 3.650% 02/01/26		11/10/2021	J.P. MORGAN		2,712,275	2,500,000			
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR 3 3/4% Due 7/15/2042 JJ15 3.750% 07/15/42		07/20/2021	GOLDMAN SACHS		5,012,235	4,500,000	3,281		
035240-AG-5	ANHEUSER-BUSCH INBEV WOR 4.95% Due 1/15/2042 JJ15 4.950% 01/15/42		07/20/2021	GOLDMAN SACHS		1,933,320	1,500,000	1,444		
035240-AL-4	ANHEUSER-BUSCH INBEV WOR BASIC 4.000% 04/13/28		07/20/2021	GOLDMAN SACHS		8,054,970	7,000,000			
035240-AL-4 035240-AT-7	ANHEUSER-BUSCH INBEV WOR BASIC		11/10/202110/18/2021	J.P. MORGAN RBC CAPITAL MARKETS		30,421,170	27,000,000 1,000,000			
035240-AV-2	ANHEUSER-BUSCH INBEV WOR BASIC 4.300% 06/01/30		10/18/2021	BARCLAYS		1.093.620	1,000,000	13,514		
035242-AB-2	ANHEUSER-BUSCH INBEV FIN 4% Due 1/17/2043 JJ17 4.000% 01/17/43		07/20/2021	GOLDMAN SACHS		3,449,880	3,000,000	1,667		
03690A-AH-9	ANTERO MIDSTREAM PART/FI BASIC 5.375% 06/15/29		11/01/2021	MARKET AXESS		716,168	685,000	14,830		
037833-AT-7	APPLE COMPUTER INC 4.45% Due 5/6/2044 MN6 4.450% 05/06/44		09/21/2021	GOLDMAN SACHS		1,968,000	1,500,000	25,402		
037833-BW-9	APPLE COMPUTER INC 4 1/2% Due 2/23/2036 FA23 4.500% 02/23/36		12/01/2021	SUSQUEHANNA		2,075,931	1,650,000	20,625		
037833-DW-7 037833-DW-7	APPLE COMPUTER INC BASIC 2.650% 05/11/50		07/01/2021	CREDIT SUISSE FIRST BOSTON			9,000,000 4,000,000	36,438		
037833-ED-8	APPLE COMPUTER INC BASIC 2.000% 00/11/50  APPLE COMPUTER INC BASIC 1.650% 02/08/31		12/13/2021	US BANCORP INC		3,893,640	4,000,000			
037833-EH-9	APPLE COMPUTER INC BASIC 1.400% 08/05/28		09/13/2021	GOLDMAN SACHS		9,972,500	10,000,000	15,944		
037833-EH-9	APPLE COMPUTER INC BASIC 1.400% 08/05/28		09/14/2021	GOLDMAN SACHS		9,994,100	10,000,000	15,944		
038222-AL-9	APPLIED MATERIALS INC 3.300% 04/01/27		11/10/2021	J.P. MORGAN		2,720,675	2,500,000	10,083		
038222-AN-5	APPLIED MATERIALS INC BASIC 1.750% 06/01/30		12/13/2021	MORGAN STANLEY		5,910,060	6,000,000	4,083		
038222-AP-0 038222-AP-0	APPLIED MATERIALS INC BASIC 2.750% 06/01/50  APPLIED MATERIALS INC BASIC 2.750% 06/01/50		11/23/2021	RBC CAPITAL MARKETS CITICORP SECURITIES		4,992,150 6,652,360	5,000,000 6,500,000	66,840 7,448		
038522-AP-0	ARAMARK BASIC 5.000% 02/01/28		11/15/2021	J.P. MORGAN		1.033.750	1,000,000			
039482-AC-8	ARCHER-DANIELS-MIDLAND C BASIC 2.700% 09/15/51		10/26/2021	RBC CAPITAL MARKETS		.10,943,812	11,000,000			
040104-FW-6	Argent Securities Inc SERIES 2004W3 CLASS A3 0.921% 02/25/34		11/09/2021	BTIG LLC		1,140,426	1, 158, 896	527		
040104-JR-3	Argent Securities Inc SERIES 2004W8 CLASS M4 2.051% 05/25/34		09/02/2021	SOCIETE GENERALE		682,027	689,787	507		
04542B-KC-5	Asset Backed Funding Certifica SERIES 20040PT5 CLASS M1 1.226% 03/25/34		09/29/2021	BANK OF AMERICA		1,581,692	1,589,640	214		
04650Y-AA-8 04685A-3C-3	HOME GROUP INC. BASIC 4.875% 07/15/28 ATHENE GLOBAL FUNDING BASIC 1.985% 08/19/28		11/16/202109/16/2021	BANK OF AMERICA			1,000,000	17,063 19,409		
049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52		09/24/2021	BARCLAYS		4,916,050	5,000,000	13,403		
049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52		09/24/2021	MORGAN STANLEY		984,790	1,000,000			
049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52		11/03/2021	MORGAN STANLEY		9,885,800	10,000,000	26,917		
049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52		11/12/2021	MORGAN STANLEY		4,976,850	5,000,000	17,813		
049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52 ATMOS ENERGY CORP BASIC 2.850% 02/15/52		11/15/2021	GOLDMAN SACHS		4,891,550	5,000,000	18,208		
049560-AW-5 049560-AW-5	ATMOS ENERGY CORP BASIC 2.850% 02/15/52		11/17/2021	RBC CAPITAL MARKETS		2,719,080 1.934,480	2,800,000 2,000,000	10,640 9,183		
053807-AS-2	AVNET INC BASIC 4.625% 04/15/26		02/26/2021	JANE STREET		1,955,083	1,750,000			
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		11/10/2021	J.P. MORGAN		6,308,160	6,000,000			
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		12/20/2021	MARKET AXESS		519,500	500,000	5,097		
05526D-BJ-3	BAT CAPITAL CORP BASIC 3.215% 09/06/26		11/10/2021	J.P. MORGAN		3,882,040	3,700,000			
05538U-AA-1 05605N-AA-5	BB-UBS TRUST SERIES 2012SHOW CLASS A 3.430% 11/05/36		07/14/2021 09/23/2021	MORGAN STANLEY CITICORP SECURITIES		6,785,000 1,593,691	6,400,000 1,500,000	9, 147 3, 838		
	BAKER HUGHES LLC/CO-OBL BASIC 4.080% 12/15/47		09/23/2021	GOLDMAN SACHS		1,746,945	1,500,000			
	BAFC 2004-2 BASIC 4.443% 01/20/48		11/10/2021	J.P. MORGAN		16,612,570	13,000,000	184,508		
06051G-JT-7	BAFC 2004-2 BASIC 2.687% 04/22/32		04/16/2021	BANK OF AMERICA		3,250,000	3,250,000	- 1,000		
	BAFC 2004-2 BASIC 3.311% 04/22/42		04/16/2021	BANK OF AMERICA		2,000,000	2,000,000			
	BAFC 2004-2 BASIC 3.311% 04/22/42		07/20/2021	GOLDMAN SACHS		14,447,295	13,500,000	111,746		
	BAFC 2004-2 BASIC 3.311% 04/22/42		11/10/202109/15/2021	J.P. MORGAN		25,742,400 3.589.635	24,000,000 3.500,000			
	BANK OF NY MELLON CORP BASIC		09/15/2021	J.P. MORGAN		1,496,055	1,500,000			
	BANK SERIES 2018BN10 CLASS B 4.078% 02/15/61		09/08/2021	WELLS FARGO SECURITIES LLC		1,311,777	1,175,000	1,198		
065404-BD-6	BANK SERIES 2018BN10 CLASS B 4.078% 02/15/61		09/08/2021	BANK OF AMERICA		2,232,891	2,000,000	2,039		
065404-BD-6	BANK SERIES 2018BN10 CLASS B 4.078% 02/15/61		10/07/2021	BANK OF AMERICA		6, 115, 413	5,565,000	6,934		
06540C-BS-5	BANK SERIES 2021BN35 CLASS B 2.528% 07/15/31		07/28/2021	MORGAN STANLEY		6, 179, 832	6,000,000	4,213		
06540C-CL-9	BANK SERIES 2021BN35 CLASS AS 2.457% 07/15/31		07/28/2021	MORGAN STANLEY		8,239,665	8,000,000	5,460		
06540D-BQ-7 06540D-BQ-7	BANK SERIES 2021BN36 CLASS B 2.867% 09/15/64		09/24/2021	BANK OF AMERICA BANK OF AMERICA		1,029,944 3,089,832	1,000,000	478 1,434		
	BANK SERIES 2021BN36 CLASS C 3.308% 09/15/64		09/24/2021	BANK OF AMERICA		1,029,134				
200 100 01 0	5.00 SENIES 20210100 VENOU V 0.000 VV 10/ VT					1,020,104	1,000,000			

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year									
1	2 3	4	5	6	7	8	9 Paid for Accrued		
CUSIP		Date		Number of Shares			Interest and		
Identification	n Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends		
06540D-BV-6	BANK SERIES 2021BN36 CLASS C 3.308% 09/15/64	09/24/2021	BANK OF AMERICA		2,336,134	2,270,000			
06759L-B#-9	BARINGS BDC, INC BAINGS BDC, INC 4.060% 02/26/28	02/10/2021	DIRECT - 1		20,000,000	20,000,000			
06759L-B@-1	BARINGS BDC, INC BAINGS BDC, INC 3.410% 02/26/26	02/10/2021	DIRECT - 1		15,000,000	15,000,000			
06763A-A*-2	BARINGS PRIVATE CREDIT CORP 3.500% 07/29/26	07/21/2021	DIRECT - 1		12,000,000	12,000,000			
06763A-A@-0 06887#-AG-6	BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP 3.500% 07/29/26	07/21/2021	DIRECT - 1 BANK OF AMERICA		10,000,000	10,000,000			
06887#-AG-6	BARRY WEHMILLER COMPANIES INC BARRY WEHMILLER COMPANIES INC 3.050% 01/20/33	01/20/2021 01/20/2021	BANK OF AMERICA			3,000,000 10,000,000			
07325H-AL-9	BAYVIEW FINANCIAL ACQUISITION SERIES 2006D CLASS M1 0.641% 12/28/36	11/30/2021	MORGAN STANLEY		1,450,605	1,500,000			
07325H-AL-9	BAYVIEW FINANCIAL ACQUISITION SERIES 2006D CLASS M1 0.641% 12/28/36	11/30/2021	MORGAN STANLEY		6,161,205	6,371,000			
075887-BW-8	BECTON DICKINSON & CO BASIC 3.700% 06/06/27	01/14/2021	DEUTSCHE BANK		2,001,283	1,750,000			
08163D-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021B25 CLASS AS 2.847% 04/15/54	04/16/2021	GOLDMAN SACHS		1,029,914	1,000,000	2,214		
08163D-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021B25 CLASS AS 2.847% 04/15/54	04/16/2021	GOLDMAN SACHS	ļ	11,329,054	11,000,000	24,358		
08163E-BF-1	BENCHMARK MORTGAGE TRUST SERIES 2021B26 CLASS AM 2.825% 06/15/54		DEUTSCHE BANK		3,604,972	3,500,000	7, 141		
08163G-AX-8	BENCHMARK MORTGAGE TRUST SERIES 2021B28 CLASS B 2.244% 08/15/54	08/03/2021	J.P. MORGAN		5,999,956	6,000,000	6,732		
08163J-AK-0 08163K-BK-6	Benchmark Mortgage Trust SERIES 2021B29 CLASS B 2.453% 09/15/54	09/17/2021 10/29/2021	Goldman Sachs Deutsche Bank		1,999,991 4,249,593	2,000,000	3,953 4,482		
084423-AT-9	BENCHMARK MORTGAGE TRUST SERIES 2021B30 CLASS B 2.531% 11/15/54 WR Berkley Corp BASIC 4.750% 08/01/44	09/15/2021	J.P. MORGAN		4,249,593	4,250,000 3.000.000	4,482		
084423-AU-6	WR Berkley Corp BASIC 4.750% 06/01/44	08/12/2021	SEAPORT GROUP		6,973,387	6,020,000			
084423-AU-6	WR Berkley Corp BASIC 4.000% 05/12/50	12/06/2021	J.P. MORGAN		3,597,090	3,000,000	7,667		
084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52	03/09/2021	CREDIT SUISSE FIRST BOSTON		14,938,200	15,000,000			
084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52	03/09/2021	CANTOR FITZGERALD & CO INC	ļ	1,520,490	1,500,000			
084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52	03/09/2021	CANTOR FITZGERALD & CO INC		8,098,640	8,000,000			
084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52	03/09/2021	PIERPONT SECURITIES		3,547,810	3,500,000			
084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52	03/10/2021	J.P. MORGAN		5,085,300	5,000,000			
084423-AV-4 084423-AV-4	WR Berkley Corp BASIC 3.550% 03/30/52 WR Berkley Corp BASIC 3.550% 03/30/52	03/10/2021	J.P. MORGAN		1,017,440	1,000,000			
09031W-AA-1	BIMBO BAKERIES USA INC BASIC 4.000% 05/17/51	05/10/2021	J.P. MORGAN		2,949,510	6,000,000 3,000,000			
09031W-AA-1	BIMBO BAKERIES USA INC BASIC 4.000% 03/17/31	05/12/2021	J.P. MORGAN		2,986,500	3,000,000			
09031W-AA-1	BIMBO BAKERIES USA INC BASIC	05/14/2021	STIFEL NICOLAUS		4,033,960	4,000,000	444		
096630-AF-5	BOARDWALK PIPELINES LP BASIC 4.450% 07/15/27	07/27/2021	MORGAN STANLEY				60.569		
096630-AG-3	BOARDWALK PIPELINES LP BASIC 4.800% 05/03/29	07/27/2021	MORGAN STANLEY		21,626,315	18,500,000	212, 133		
097023-AX-3	BOEING CORP. BASIC 6.875% 03/15/39	11/16/2021	GOLDMAN SACHS		15,217,290	11,000,000	132,344		
097023-BS-3	BOEING CORP. 3 3/8% Due 6/15/2046 JD15 3.375% 06/15/46	07/22/2021	BARCLAYS		10,291,470	10,500,000			
097023-CV-5	BOEING CORP. BASIC 5.705% 05/01/40	11/16/2021	GOLDMAN SACHS		10,219,760	8,000,000	21,552		
097023-CW-3 097023-CX-1	BOEING CORP. BASIC 5.805% 05/01/50	08/16/2021 09/21/2021	CITICORP_SECURITIES 			5,000,000 1,000,000			
097023-CX-1	BOEING CORP. BASIC 5.150% 05/01/00	09/21/202102/11/2021	GOLDMAN SACHS		4,187,820	3,500,000	23,391 52,573		
097023-CY-9	BOEING CORP. BASIC 5.150% 05/01/30	02/11/2021	GOLDMAN SACHS		4,984,014	4,200,000			
097023-DG-7	BOEING CORP. BASIC 2.196% 02/04/26	05/10/2021	CITICORP SECURITIES		5,015,650	5,000,000			
10373Q-AC-4	BP CAP MARKETS AMERICA BASIC 3.937% 09/21/28	11/16/2021	GOLDMAN SACHS		2,229,620	2,000,000	12,467		
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28	09/13/2021	NATWEST MARKETS		4,060,455	3,500,000	53,513		
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28		GOLDMAN SACHS	ļ	6,725,448	5,800,000	93,454		
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		GOLDMAN SACHS		7,023,660	7,000,000	16,917		
10373Q-BM-1	BP CAP MARKETS AMERICA BASIC 1.749% 08/10/30	07/28/2021	BARCLAYS		7,416,300	7,500,000	61,944		
10373Q-BN-9 10373Q-BQ-2	BP CAP MARKETS AMERICA BASIC 2.772% 11/10/50	02/11/202106/14/2021	GOLDMAN SACHS  BANK OF AMERICA	ļ	8,342,460 11,823,960	9,000,000 12,000,000			
10373Q-BQ-2	BP CAP MARKETS AMERICA BASIC 3.379% 02/08/61	11/16/2021	GOLDMAN SACHS		2,041,400	2,000,000	145,297		
110122-DK-1	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15	09/15/2021	J.P. MORGAN		2,597,540	2,000,000			
11135F-AS-0	BROADCOM INC BASIC 4.300% 11/15/32	05/19/2021	J.P. MORGAN		546,625	500,000	358		
11135F-BH-3	BROADCOM INC BASIC 2.450% 02/15/31	12/06/2021	BARCLAYS		14,638,950	15,000,000			
11135F-BH-3	BROADCOM INC BASIC 2.450% 02/15/31	12/09/2021	HSBC SECURITIES INC.		21,955,725	22,500,000			
11135F-BH-3	BROADCOM INC BASIC 2.450% 02/15/31	12/13/2021	WELLS FARGO SECURITIES LLC		2,744,264	2,807,000	22,924		
11135F-BH-3	BROADCOM INC BASIC 2.450% 02/15/31	12/13/2021	SMBC NIKKO SECURITIES		2, 142, 232	2, 193, 000	17,910		
11135F-BJ-9	BROADCOM INC BASIC 3.500% 02/15/41	12/14/2021	CITICORP SECURITIES	ļ	6,651,580	6,500,000			
11135F-BK-6 11523*-AB-1	BROADCOM INC BASIC 3.419% 04/15/33	10/29/2021 08/19/2021	DEUTSCHE BANK US BANCORP INC	ļ	2,067,300	2,000,000			
120568-BC-3	BHOWN ADVISORY MANAGEMENT BROWN ADVISORY MANAGEMENT 3.090% 11/15/33  BUNGE LTD BASIC 2.750% 05/14/31	10/01/2021	GOLDMAN SACHS		27,000,000		80.781		
120568-BC-3	BUNGE LTD BASIC 2.750% 03/14/31	10/05/2021	RBC CAPITAL MARKETS		13,223,860	13,000,000	142,007		
120568-BC-3	BUNGE LTD BASIC 2.750% 05/14/31	10/05/2021	RBC CAPITAL MARKETS						
12543D-BL-3	COMMUNITY HEALTH SYSTEMS BASIC 6.125% 04/01/30	05/12/2021	CREDIT SUISSE FIRST BOSTON		748, 125	750,000			
12543D-BL-3	COMMUNITY HEALTH SYSTEMS BASIC 6.125% 04/01/30	05/12/2021	CREDIT SUISSE FIRST BOSTON			750,000			
125523-CF-5	CIGNA CORP 4.8% Due 7/15/2046 JJ15 4.800% 07/15/46	11/10/2021	J.P. MORGAN	ļ	3,839,550	3,000,000	.48,000		
12572Q-AG-0	CHICAGO MERCANTILE EXCHANGE BASIC 3.000% 03/15/25	11/10/2021	J.P. MORGAN	ļ	4,225,680	4,000,000			
125896-BN-9	CMS ENERGY CORP BASIC 4.875% 03/01/44	07/27/2021	MORGAN STANLEY		8,518,900	6,500,000			
126117-AV-2	CNA FINANCIAL BASIC 3.900% 05/01/29	11/15/2021	CREDIT SUISSE FIRST BOSTON		6,644,700	6,000,000	10,400		

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year									
1	2	3	4	5	6	7	8	9	
								Paid for Accrued	
CUSIP			Date		Number of Shares			Interest and	
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends	
	CNA FINANCIAL BASIC 2.050% 08/15/30		01/07/2021 .	MORGAN STANLEY J.P. MORGAN		1,023,670 1,316,601	1,000,000 1,350,000	8,371 8,841	
	CNA FINANCIAL BASIC 2.050% 08/15/30		06/08/2021 .	JANE STREET		984.410	1,000,000	8,029	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		09/24/2021	CREDIT SUISSE FIRST BOSTON		1.032.500	1,000,000	11,660	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		09/24/2021 .	CREDIT SUISSE FIRST BOSTON		1,032,500	1,000,000	11,660	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		09/29/2021 .	MARKET AXESS		204,760	200,000	2,428	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		09/29/2021 .	MARKET AXESS		512,000	500,000	6,069	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		09/29/2021 .	MARKET AXESS		946,738 1,409,238	925,000 1,375,000	11,228	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		10/07/2021 .	MARKET AXESS		455,585	450,000	6,253	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		10/07/2021 .	MARKET AXESS			450,000	6,253	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		10/13/2021 .	MARKET AXESS		1,736,000	1,750,000	25, 156	
	CSC HOLDINGS LLC BASIC 5.750% 01/15/30		10/26/2021 .	MARKET AXESS		246,420	250,000	4, 113	
	CSX CORP BASIC		09/14/2021 .	SEAPORT GROUP PARIBAS SECURITIES			15,000,000 10,000,000		
	CSX CORP BASIC 4.250% 03/15/29		04/08/2021 .	WELLS FARGO SECURITIES LLC		1.005.410	1,000,000	2,699	
	CSX CORP BASIC 3.250% 09/15/49		04/12/2021 .	CITICORP SECURITIES		9,076,590	9,000,000	24,288	
12663Q-AC-9	CVR PARTNERS/CVR NITROGE BASIC 6.125% 06/15/28		11/15/2021 .	MARKET AXESS		313,050	300,000	7,350	
	CWL 2007-7 SERIES 20077 CLASS 2A4 0.391% 10/25/47		09/27/2021 .	MORGAN STANLEY		1,440,000	1,500,000	31	
	CWL 2007-7 SERIES 20077 CLASS 2A4 0.391% 10/25/47		09/27/2021 .	MORGAN STANLEY		8,160,000	8,500,000	178	
	COTERRA ENERGY INC (BCLASS) BASIC		10/07/2021 .	Tax Free Exchange		2,038,934	1,900,000 18,000,000	29,094	
	CSEV CORE II CSEV CORE II 2.770% 04/01/31		03/04/2021 .	US BANCORP INC		2,000,000	2,000,000		
	CSFV CORE II CSFV CORE II 2.920% 04/01/33		03/04/2021	US BANCORP INC		7.000.000	7.000.000		
12739@-AA-9	CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA FIN HLDG 3.770% 12/31/46		03/16/2021 .	MIZUHO		2,003,878	2,003,878		
127390-AA-9	CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA FIN HLDG 3.770% 12/31/46		03/16/2021 .	МІΖИНО		3, 184,750	3, 184, 750		
	CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA FIN HLDG 3.770% 12/31/46		03/16/2021 .	MIZUHO		6,758,417	6,758,417		
	CAMPBELL SOUP CO BASIC		05/19/2021 . 05/12/2021 .	US BANCORP INC  RBC CAPITAL MARKETS		1, 129, 190 9, 379, 900	1,000,000	7,608 17,361	
	CAMPBELL SOUP OF BASIC 3.125% 04/24/50		12/08/2021 .	CREDIT SUISSE FIRST BOSTON		9,379,900	3,500,000	13,976	
	CAMPBELL SOUP CO BASIC 3.125% 04/24/50		12/16/2021	IRBC CAPITAL MARKETS		3.069.961	3,100,000	15,069	
14149Y-AW-8	CARDINAL HEALTH INC BASIC 4.600% 03/15/43		07/22/2021 .	BARCLAYS		5,438,520	4,500,000	75,325	
	CARGILL INC BASIC 3.875% 05/23/49		11/09/2021 .	CITICORP SECURITIES		1,747,508	1,400,000	25,467	
	CARGILL INC BASIC 1.700% 02/02/31		02/17/2021 .	BARCLAYS		9,842,600	10,000,000	8,028	
	CARGILL INC BASIC 3.125% 05/25/51		05/21/2021 .	BANK OF AMERICA PIERPONT SECURITIES		17,795,700 5,386,450	18,000,000 5,000,000	21,701	
	CARGILL INC BASIC 3.125% 05/25/51		07/13/2021 .	J.P. MORGAN		8,701,120	8,000,000	40,278	
141781-BR-4	CARGILL INC BASIC 3.125% 05/25/51		09/16/2021 .	J.P. MORGAN					
	CARGILL INC BASIC 3.125% 05/25/51		09/21/2021 .	J.P. MORGAN		5,604,400	5,000,000	51,215	
	CARGILL INC BASIC 3.125% 05/25/51		09/21/2021 .	J.P. MORGAN		5,612,150	5,000,000	51,215	
	CARRIER GLOBAL CORP BASIC 3.37% 04/05/40		07/22/2021 . 11/16/2021 .	BARCLAYS		36,548,980 16,566,560	34,000,000		
	CARRIER GLOBAL CORP BASIC 3.577% 04/05/50		09/15/2021 .	J.P. MORGAN		2.771.225	2.500,000		
	CARR 2007-RFC1 SERIES 2007RFC1 CLASS A4		09/13/2021 .	MORGAN STANLEY		1,867,266	2,000,000		
144526-AD-2	CARR 2007-RFC1 SERIES 2007RFC1 CLASS A4 0.321% 10/25/36		09/22/2021	MORGAN STANLEY		5,601,797	6,000,000	1,522	
	CARR 2006-NC1		06/23/2021 .	SOCIETE GENERALE	-	9,020,238	9,647,314		
	CARR 2006-NC1		06/30/2021 .	SOCIETE GENERALE SOCIETE GENERALE		8,396,995		1,522	
	CARR 2006-NC1 FIt % Due 1/25/2036 Mo-25		12/01/2021 . 11/16/2021 .	GOLDMAN SACHS			300,000 6,500,000		
	CATERPILLAR INC. 4 3/4% Due 5/15/2064 IN15 4.750% 05/15/64		09/15/2021 .	J.P. MORGAN		2,219,145	1,500,000	24, 146	
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		06/02/2021 .	JEFFERIES & COMPANY INC.		10,689,100	10,000,000		
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50		08/24/2021 .	MORGAN STANLEY		3,444,308	3,075,000	38,032	
	CATERPILLAR INC. BASIC 3.250% 04/09/50		11/16/2021 .	GOLDMAN SACHS		3,849,335	3,500,000	12,323	
	CATERPILLAR INC. BASIC 3.250% 04/09/50		12/06/2021 .	CITICORP SECURITIES		8,260,177	7,330,000	39,042	
	CATERPILLAR INC. BASIC 1.900% 03/12/31		10/04/2021 . 12/06/2021 .	BARCLAYS		3,999,280	4,000,000	5,067 45,389	
	CATERPILLAR FINL SERVICE BASIC 1.900% 09/12/31		12/06/2021 .	BARCLAYS		4.861.450	5,000,000		
	CATERPILLAR FINL SERVICE BASIC 0.800% 11/13/25		10/27/2021	MITSUBISHI SECURITIES		9,858,300	10,000,000		
14913R-2Q-9	CATERPILLAR FINL SERVICE BASIC 1.150% 09/14/26		10/07/2021 .	US BANCORP INC		4,480,920	4,500,000	4,025	
	CATERPILLAR FINL SERVICE BASIC 1.150% 09/14/26		10/07/2021 .	BMO CAPITAL MARKETS		6,973,330	7,000,000	6,261	
	CENTERPOINT ENERGY INC BASIC 3.700% 09/01/49		07/27/2021 .	Morgan Stanley Deutsche Bank		8,884,000	8,000,000	121,689	
	CENTERPOINT ENERGY INC BASIC 3.700% 09/01/49 CENTERPOINT ENERGY INC BASIC 3.700% 09/01/49		10/25/2021 .	CITICORP SECURITIES		4,011,090 1,454,634	3,670,000	21,123 7,655	
	CENTERPOINT ENERGY INC BASIC 3.700% 09/01/49		10/25/2021 .	WELLS FARGO SECURITIES LLC		3,287,490	3,000,000		
	CENTERPOINT ENERGY INC BASIC 2.650% 06/01/31		10/18/2021 .	MORGAN STANLEY			15,650,000		
					p				

		Shov	ving All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	CENTERPOINT ENERGY INC BASIC 2.650% 06/01/31		11/16/2021	GOLDMAN SACHS		16,115,840	16,000,000	217,889
	CENTERPOINT ENERGY RESOU BASIC 5.850% 01/15/41		07/27/2021	Morgan Stanley		8,458,980 3,688,500	6,000,000 3,000,000	
	CENTERPOINT ENER HOUSTON BASIC 2.900% 07/01/50		09/21/2021	GOLDMAN SACHS		3,686,130	3,500,000	
15189X-AU-2	CENTERPOINT ENER HOUSTON BASIC 2.900% 07/01/50		10/04/2021	JANE STREET		1,518,525	1,500,000	11,479
	CENTERPOINT ENER HOUSTON BASIC 2.900% 07/01/50		10/20/2021 .	SMBC NIKKO SECURITIES		1,505,445	1,500,000	13,413
	CENTERPOINT ENER HOUSTON BASIC 2.900% 07/01/50		11/15/2021	GOLDMAN SACHS		4,588,875	4,500,000	49,300
	CXHE 2003-B SERIES 2004B CLASS M2 0.851% 03/25/34 CHARTER COMM OPT LLC/CAP 6.484% Due 10/23/2045 A023 6.484% 10/23/45		11/10/2021	BANK OF AMERICA  J.P. MORGAN		411,052 23,747,130	417,311 17,000,000	
	CFAB 2003–4 SERIES 20032 CLASS 2A2		11/10/2021 .	SOCIETE GENERALE		1,000,097	1,025,740	
	CHEVRON USA INC 8% Due 4/1/2027 MN15 8.000% 04/01/27		01/06/2021	Tax Free Exchange		8,473,786	8,000,000	
	CHEVRON USA INC 3.85% Due 1/15/2028 3.850% 01/15/28		01/06/2021	Tax Free Exchange		1,832,463	1,750,000	32,003
	CHEVRON USA INC 3.85% Due 1/15/2028 3.850% 01/15/28		01/06/2021	Tax Free Exchange		14,276,108	13,800,000	252,368
	CHEVRON USA INC 6% Due 3/1/2041 MS1 6.000% 03/01/41		01/06/2021	Tax Free Exchange		3,977,825	4,000,000 12,500,000	
	CHEVRON GON TING 4.95% DUE 907 13/2047 PA 13 4.950% 907 13/47  CHUBB INA HOLDINGS INC BASIC 2.850% 12/15/51		11/15/2021	WELLS FARGO SECURITIES LLC			9,000,000	
	CHUBB INA HOLDINGS INC BASIC 2.850% 12/15/51		11/15/2021	KEY BANK		4,011,080	4,000,000	
	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD 2.680% 07/30/26		06/30/2021 .	GOLDMAN SACHS		12,000,000	12,000,000	
	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD 2.680% 09/30/26		06/30/2021	GOLDMAN SACHS		13,000,000	13,000,000	
	ARES DYNAMIC CREDIT ALLOCATION ARES DYNAMIC CREDIT ALLOCATION 3.030% 09/15/28		06/16/2021	WELLS FARGO SECURITIES LLC		7,000,000 1,976,738	7,000,000	00.000
1/2967-EW-/ 172967-LJ-8	CITIGROUP INC BASIC		05/2//202106/10/2021	CITICORP SECURITIES		1,9/6,/38	1,175,000	
	CITIGROUP INC BASIC 4.281% 04/24/48		06/25/2021	CITICORP SECURITIES		6,224,650	5,000,000	
	CITIGROUP INC BASIC 4.281% 04/24/48		06/28/2021	CITICORP SECURITIES		4,973,000	4,000,000	31,394
	CITIGROUP INC BASIC 3.352% 04/24/25		10/27/2021 .	CITICORP SECURITIES		5,269,600	5,000,000	2,328
	CITIGROUP INC BASIC 2.561% 05/01/32		04/27/2021	CITICORP SECURITIES		100,000	100,000	
	CITYLINE COMMERCIAL NTGE SERIES 2016CLNE CLASS C 2.778% 11/10/31		10/20/2021	BANK OF AMERICA BANK OF AMERICA		4,091,563	4,000,000	6,698
	CLOROX COMPANY BASIC 1.800% 05/15/30		10/04/2021	GOLDMAN SACHS		3,927,000	4,000,000 13,000,000	
	COCA-COLA CO BASIC 2.600% 06/01/40		10/27/2021	GOLDMAN SACHS		10.818.390	11,000,000	117,578
	COCA-COLA CO BASIC 2.500% 03/15/51		10/19/2021	J.P. MORGAN		1,988,889	2,100,000	5,250
	COCA-COLA CO BASIC 2.500% 03/15/51		10/26/2021 .	GOLDMAN SACHS		10,473,760	11,000,000	32,847
	COCA-COLA CO BASIC 3.000% 03/05/51		07/06/2021	WELLS FARGO SECURITIES LLC		10,565,100	10,000,000	102,500
	COCA-COLA CO BASIC 3.000% 03/05/51		07/12/2021 .	WELLS FARGO SECURITIES LLC		26,412,250 10,558,600	25,000,000	
191216-DL-1 191216-DL-1	COCA-COLA CO BASIC 3.000% 03/05/51		07/12/202110/28/2021	MITSUBISHI SECURITIES		10,657,700	10,000,000 10,000,000	
	COCA-COLA CO BASIC 2.875% 05/05/41		07/20/2021	GOLDMAN SACHS		16,467,510	15,500,000	95,314
20030N-DN-8	COMCAST CORP. BASIC 1.500% 02/15/31		10/18/2021	J.P. MORGAN		3,747,400	4,000,000	10,833
	COMCAST CORP. BASIC 2.887% 11/01/51		10/18/2021	MORGAN STANLEY		2,910,600	3,000,000	14,676
	COMMONWEALTH EDISON CO 3.7% Due 3/1/2045 MS1		11/16/2021	GOLDMAN SACHS		3,460,710	3,000,000	23,742
	COMPASS DIVERSIFIED HOLD BASIC 5.250% 04/15/29		03/03/2021	BANK OF AMERICA BANK OF AMERICA		200,000	200,000	
	COMPASS DIVERSIFIED HOLD BASIC 5.250% 04/15/29		03/03/2021	BANK OF AMERICA		2,000,000	2,000,000	
20451R-AB-8	COMPASS DIVERSIFIED HOLD BASIC 5.250% 04/15/29		03/03/2021	BANK OF AMERICA		400,000	400,000	
205768-AS-3	COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29		10/25/2021	MARKET AXESS		642,900	600,000	6,300
	COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29		10/29/2021	MARKET AXESS		430,400	400,000	4,575
	CONAGRA FOODS INC BASIC		11/10/2021	. J.P. MORGAN PARIBAS SECURITIES		4,682,840 12,775,000	4,000,000 10,000,000	
	CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015 6.950% 04/15/29		03/29/2021 07/27/2021	MORGAN STANLEY			18,500,000	
	CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015 6.950% 04/15/29		11/16/2021 .	GOLDMAN SACHS		7,907,520	6,000,000	
	PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1 6.500% 02/01/39		09/21/2021	GOLDMAN SACHS		8,966,940	6,000,000	
20825C-AX-2	PHILLIPS PETROLEUM BASIC 4.300% 08/15/28		09/13/2021	SUSQUEHANNA		3,482,520	3,000,000	11,108
	CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15		05/10/2021	J.P. MORGAN		11,710,900	10,000,000	79,750
	CONSTELLATION BRANDS INC 3.500% 05/09/27		03/09/2021	PARIBAS SECURITIES		4,270,500 5,145,350	3,900,000	46,258 7,986
	CONSTELLATION BRANDS INC BASIC 2.875% 05/01/30		05/19/2021	J.P. MORGAN		5, 145,350	5,000,000 3,500,000	
	CONSTELLATION BRANDS INC BASIC 2.573% 05/01/50		03/13/2021	CREDIT SUISSE FIRST BOSTON		5,698,500	5,000,000	
210518-DF-0	CONSUMER ENERGY BASIC 3.100% 08/15/50		10/15/2021	BANK OF AMERICA		3,672,690	3,500,000	19,289
210518-DF-0	CONSUMER ENERGY BASIC 3.100% 08/15/50		10/20/2021 .	JANE STREET		1,554,975	1,500,000	8,654
21867*-AC-2	CORE LABORATORIES (US) INTERES CORE LABORATORIES (US) INTERES 4.090% 01/12/26		01/12/2021	BANK OF AMERICA		11,000,000	11,000,000	
	CORE LABORATORIES (US) INTERES CORE LABORATORIES (US) INTERES 4.380% 01/12/28		01/12/2021	BANK OF AMERICA MARKET AXESS		5,000,000 529,250	5,000,000 500,000	10,293
	CORNERSTONE BUILDING BASIC 6.125% 01/15/29		11/15/202111/17/2021	MARKET AXESS			500,000	10,293
	COSTCO WHOLESALE CORP BASIC 1.750% 04/20/32		12/01/2021	SUSQUEHANNA		2,051,952	2,100,000	4,390
	COX COMMUNICATIONS BASIC 3.500% 08/15/27		09/20/2021	SUSQUEHANNA		4,310,592	3,900,000	14,029

### **SCHEDULE D - PART 3**

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP	<b>D</b>		Date	N. A.	Number of Shares		5	Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
224044-CM-7 224044-CN-5	COX COMMUNICATIONS BASIC 2.950% 10/01/50		07/27/2021	MORGAN STANLEY GOLDMAN SACHS		2,872,140 15,919,716	3,000,000 15,900,000	
224044-CN-5	COX COMMUNICATIONS BASIC 2.600% 06/15/31		10/21/2021	GOLDMAN SACHS		4.505.580	4.500.000	46.475
225655-A@-8	CRESCENT CAPITAL BDC INC CRESCENT CAPITAL BDC INC 4.000% 02/17/26		02/05/2021	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	
225655-A@-8	CRESCENT CAPITAL BDC INC CRESCENT CAPITAL BDC INC 4.000% 02/17/26		02/05/2021	WELLS FARGO SECURITIES LLC		6,000,000	6,000,000	
22822V-AR-2	CROWN CASTLE INTL CORP. BASIC 3.300% 07/01/30		09/15/2021	J.P. MORGAN		2,709,975	2,500,000	17,417
22822V-AX-9	CROWN CASTLE INTL CORP. BASIC 2.900% 04/01/41		07/27/2021 06/28/2021	MORGAN STANLEY  RBC CAPITAL MARKETS	·	11,424,330 1,047.500	11,500,000	
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		11/10/2021	RBC CAPITAL MARKETS		1,050,000	1,000,000	
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		11/10/2021	RBC CAPITAL MARKETS		262,500	250,000	6,281
23110A-AA-4	CUMULUS MEDIA NEW HLDGS BASIC 6.750% 07/01/26		11/10/2021	RBC CAPITAL MARKETS		787,500	750,000	18,844
233046-AQ-4	DNKN 2015-1A SERIES 20211A CLASS A211 2.493% 11/20/51		10/15/2021	BARCLAYS		1,000,000	1,000,000	
233046-AQ-4 23338V-AP-1	DNKN 2015-1A SERIES 20211A CLASS A2II 2.493% 11/20/51		10/15/2021	BARCLAYS	····	9,000,000 159,088	9,000,000 160,000	
23338V-AP-1	DTE ELECTRIC CO BASIC 3.250% 04/01/51		03/22/2021	PARIBAS SECURITIES		1.829.512	1.840.000	
23338V-AP-1	DTE ELECTRIC CO BASIC 3.250% 04/01/51		03/22/2021	BANK OF AMERICA		1,527,141	1,540,000	
23338V-AP-1	DTE ELECTRIC CO BASIC 3.250% 04/01/51		03/22/2021	BANK OF AMERICA		13,347,609	13,460,000	
23338V-AP-1	DTE ELECTRIC CO BASIC 3.250% 04/01/51		10/19/2021	BANK OF AMERICA		1,714,720	1,600,000	2,889
23338V-AP-1	DTE ELECTRIC CO BASIC 3.250% 04/01/51		10/20/202108/25/2021	GOLDMAN SACHS CITICORP SECURITIES		534,010 1,552,633	500,000 1,450,000	948 3,380
23345L-AG-4	DOLP TRUST SERIES 2021NYC CLASS C 3.530% 05/10/41		04/13/2021	BANK OF AMERICA		514.961		
23345L-AG-4	DOLP TRUST SERIES 2021NYC CLASS C 3.530% 05/10/41		04/13/2021	BANK OF AMERICA		4,634,649	4,500,000	8,384
23345L-AJ-8	DOLP TRUST SERIES 2021NYC CLASS D 3.704% 05/10/41		04/13/2021	BANK OF AMERICA		492,968	500,000	977
23345L-AJ-8	DOLP TRUST SERIES 2021NYC CLASS D 3.704% 05/10/41		04/13/2021	BANK OF AMERICA		3,450,776	3,500,000	6,842
23355L-AM-8 233851-CU-6	DXC TECHNOLOGY COMPANY BASIC 2.375% 09/15/28		10/29/2021	J.P. MORGAN GOLDMAN SACHS		2,046,072	2,100,000	
233851-DD-3	DAIMLER FINANCE NA LLC BASIC 3.450% 01/06/27		09/21/2021	GOLDMAN SACHS		4,401,760 2.584.075	4,000,000 2,500,000	
244199-BH-7	DEERE & CO. BASIC 2.750% 04/15/25		11/17/2021	BANK OF AMERICA		2,621,825	2,500,000	6,493
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		02/18/2021	JEFFERIES & COMPANY INC.		1,795,650	1,500,000	19,844
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		06/10/2021	MORGAN STANLEY		8,300,740	7,000,000	43,021
244199-BK-0 244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50  DEERE & CO. BASIC 3.750% 04/15/50		08/11/2021	CITICORP SECURITIES  J.P. MORGAN		2,036,226	1,700,000	20,896
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		08/19/2021	GOLDMAN SACHS		6,136,800 6,128,900	5,000,000 5,000,000	
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		09/09/2021	MORGAN STANLEY		3,680,520	3,000,000	
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		10/28/2021	BARCLAYS		9,088,310	7,400,000	12,333
24422E-VK-2	JOHN DEERE CAPITAL CORP BASIC 0.700% 01/15/26		10/04/2021	SUSQUEHANNA		3,944,760	4,000,000	6,300
24422E-VK-2	JOHN DEERE CAPITAL CORP BASIC 0.700% 01/15/26		10/06/2021	SUSQUEHANNA GOLDMAN SACHS		3,939,040	4,000,000	6,456
24422E-VK-2 24422E-VK-2	JOHN DEERE CAPITAL CORP BASIC 0.700% 01/15/26		10/07/2021	GULUMAN SACHS  BMO CAPITAL MARKETS		3,544,236 4,923,600	3,600,000 5,000,000	6,090 8,458
24422E-VK-2	JOHN DEERE CAPITAL CORP BASIC 0.700% 01/15/26		11/04/2021	PARIBAS SECURITIES			5,100,000	11,206
24422E-VL-0	JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31		06/10/2021	CREDIT SUISSE FIRST BOSTON		6,728,680	7,000,000	44,265
24422E-VL-0	JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31		11/16/2021	GOLDMAN SACHS	ļ	4,740,150	5,000,000	24,771
24422E-VS-5	JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31		06/14/2021	BARCLAYS		24,964,000	25,000,000	
24422E-VS-5	JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31 JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31		06/15/2021 06/23/2021	BARCLAYS		9,023,580 6.038.460	9,000,000 6,000,000	2,667
24422E-VS-5	JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31		10/04/2021	HSBC SECURITIES INC.		3,008,130	3,000,000	
24422E-VS-5	JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31		11/16/2021	GOLDMAN SACHS		6,940,080	7,000,000	
24617#-AC-5	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, IN 3.490% 11/14/34		04/05/2021	BANK OF AMERICA		4,200,000	4,200,000	
24617#-AD-3	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, IN 3.490% 11/14/34		04/05/2021	BANK OF AMERICA		2,800,000	2,800,000	
24703D-BE-0 24703D-BE-0	DELL INT LLC / EMC CORP BASIC 3.375% 12/15/41		12/06/2021	BARCLAYS		9,966,800 1,996,520	10,000,000	
24703T-AA-4	DELL INT LLC / ENG CONF BASIC 5.3/3% 12/13/41		06/22/2021	Tax Free Exchange		133,930		140
24703T-AD-8	DELL INT LLC 6.02% Due 6/15/2026 JD15 6.020% 06/15/26		06/22/2021	Tax Free Exchange		6,531,202	6, 150,000	7, 199
24703T-AH-9	DELL INT LLC 6.2% Due 7/15/2030 JJ15 6.200% 07/15/30		06/22/2021	Tax Free Exchange		11,254,001	8,900,000	240,646
24703T-AH-9	DELL INT LLC 6.2% Due 7/15/2030 JJ15 6.200% 07/15/30		11/10/2021	J.P. MORGAN		6,397,650	5,000,000	
24703T-AJ-5	DELL INT LLC 8.1% Due 7/15/2036 JJ15 8.100% 07/15/36		06/22/2021 03/10/2021	Tax Free Exchange			540,000 540,000 12,000,000	19,076
25162V-AA-0	DEUTSCHE POST AG DEUTSCHE POST AG 3.010% 05/05/35		03/10/2021	BURNHAM STERLING		1,500,000	1,500,000	
25179M-AN-3	DEVON ENERGY CORP. 4 3/4% Due 5/15/2042 INN15 4.750% 05/15/42		07/27/2021	MORGAN STANLEY		1,144,390	1,000,000	9,764
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		03/03/2021	INTL FCSTONE INC		1,722,390	1,500,000	16,667
25179M-AU-7	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 5.000% 06/15/45		03/03/2021	INTL FCSTONE INC		3,442,290	3,000,000	33,333
25466A-AP-6	DISCOVER BANK BASIC		01/04/2021	JANE STREET		2,097,830	1,750,000	25,543
25466A-AP-6	DISCOVER BANK BASIC		07/29/2021	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON			10,000,000	179,542 73,367
25466A-AP-6	DISCOVER BANK BASIC 4.650% 09/13/28		08/03/2021	GOLDMAN SACHS	····	4,757,160	9,000,000	
-0700A AI -0	D10007E1 D788 D7010 T.000/0 00/ 10/ 20		007 407 404 1	OCCURRATION OF THE PROPERTY OF	h	10,500,700	, 000,000, ق	

	Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP	Faraian	Date	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
Identification	Foreign	Acquired06/03/2021	Name of Vendor GOLDMAN SACHS	Of Stock	Actual Cost 10.309,800	10,000,000 .	Dividends
25466A-AR-2 DISCOVER BANK BASIC 2.700% 02/06/30		06/08/2021	GOLDMAN SACHS		3,109,860	3,000,000	
25466A-AR-2 DISCOVER BANK BASIC 2.700% 02/06/30		06/10/2021	UBS WARBURG CONVERTIBLES		8,301,920	8,000,000	
254687-DZ-6 DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15 6.200% 12/15/34		11/16/2021	GOLDMAN SACHS		39,729,285	28,500,000	750,975
254687-FV-3 DISNEY WALT PRODUCTIONS BASIC 1.750% 01/13/26		05/19/2021	. MORGAN STANLEY			100,000	622 62.400
254687-GA-8 DISNEY WALT PRODUCTIONS BASIC 3.800% 05/13/50		09/21/2021	GOLDMAN SACHS		4,245,045	3,500,000	
25470D-BH-1 DISCOVERY COMMUNICATIONS BASIC 4.650% 05/15/50		08/16/2021	GOLDMAN SACHS	-	5,952,550	5,000,000	.60,063
25470D-BJ-7 DISCOVERY COMMUNICATIONS BASIC 3.625% 05/15/30		02/17/2021	SEAPORT GROUP		223,492	200,000	1,893
25470D-BL-2 DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 4.000% 09/15/55		06/15/2021	Tax Free Exchange		202,944	200,000	2,000
25470D-BL-2 DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 4.000% 09/15/55 4.000% 09/15/55 4.000% 09/15/55		06/15/2021 12/20/2021	Tax Free Exchange JANE STREET		9,990,626 632,340	10,000,000	
25746U-DL-0 DOMINION RESOURCES INC BASIC 2.250% 08/15/31		12/20/2021	JEFFERIES & COMPANY INC.	-	7,663,578	7,800,000	
25746U-DL-0 D0MINION RESOURCES INC BASIC 2.250% 06/15/31		12/16/2021	STIFEL NICOLAUS		3,936,960	4,000,000	
25755T-AP-5 DPABS 2012-1A SERIES 20211A CLASS A2II 3.151% 04/25/51		04/08/2021	. GUGGENHEIM CAPITAL		497,500	497,500	
25755T-AP-5 DPABS 2012-1A SERIES 20211A CLASS A211 3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL	-	6,965,000	6,965,000	
26078J-AD-2 DowDuPont Inc BASIC 4.725% 11/15/28 DowDuPont Inc BASIC 4.725% 11/15/28		09/21/2021	GOLDMAN SACHS GOLDMAN SACHS	-	4,161,500 2,911,450	3,500,000 2,500,000	58 , 800 984
26113*-AA-7 DYAL CAPITAL PARTNERS IV DYAL CAPITAL PARTNERS IV ISS B 3.650% 02/22/41		02/05/2021	WELLS FARGO SECURITIES LLC				984
261130-AA-5		02/05/2021	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000	
263901-AF-7 DUKE ENERGY INDIANA INC BASIC 4.900% 07/15/43		11/16/2021	GOLDMAN SACHS			6,500,000	
264414-AX-1 Duke Realty Corp BASIC 2.250% 01/15/32		12/06/2021	GOLDMAN SACHS		14,845,950	15,000,000	26,250
264414-AX-1 Duke Realty Corp BASIC 2.250% 01/15/32 264414-AX-1 Duke Realty Corp BASIC 2.250% 01/15/32		12/16/2021	MILLENIUM ADVISORS		2,965,800	3,000,000	7,500
264414-AX-1 Duke Realty Corp BASIC 2.250% 01/15/32 26441C-AT-2 DUKE POWER 3 3/4% Due 9/1/2046 MS1 3.750% 09/01/46		12/16/202111/16/2021	US BANCORP INC GOLDMAN SACHS			1,000,000	2,500 
26441C-BM-6 DUKE POWER BASIC 3.300% 06/15/41		11/16/2021	GOLDMAN SACHS		10,089,000	10,000,000	144,833
26441C-BN-4 DUKE POWER BASIC 3.500% 06/15/51		12/09/2021	J.P. MORGAN		5,736,885	5,500,000	
26442C-AP-9 DUKE ENERGY CAROLINAS BASIC 3.750% 06/01/45		11/16/2021	GOLDMAN SACHS		7,852,390	7,000,000	121,771
26442R-AD-3 DUKE ENERGY PROGRESS LLC 4.15% Due 12/1/2044 JD1 4.150% 12/01/44		11/16/2021	GOLDMAN SACHS		8,191,820	7,000,000	134,760
26442U-AB-0		11/16/2021	GOLDMAN SACHS GOLDMAN SACHS	-	7,751,055 8.014.500	6,500,000 7,500,000	70,525
26875P-AT-8 EOG RESOURCES INC BASIC 4.950% 04/15/50		09/21/2021	GOLDMAN SACHS		2.041.020	1.500,000	
26884A-BB-8		07/22/2021	BARCLAYS		19,535,100	15,000,000	
26884A-BB-8 ERP OPERATING LP BASIC 4.500% 07/01/44		11/16/2021	GOLDMAN SACHS		9,300,675	7,500,000	128,438
26884A-BK-8 ERP OPERATING LP BASIC 4.150% 12/01/28		09/14/2021	CITICORP SECURITIES		8,123,920	7,000,000	
26884A-BN-2 ERP OPERATING LP BASIC 1.850% 08/01/31 26969P-AB-4 EAGLE MATERIALS INC BASIC 2.500% 07/01/31		10/04/2021 07/29/2021	US BANCORP INC  JANE STREET	-	2,920,680 2,170,855	3,000,000 2,150,000	8,788 4,628
27616#-AH-8 EASTERLY GOVERNMENT PROP EASTERLY GOVERNMENT PROP 2.890% 10/14/30		04/15/2021	WELLS FARGO SECURITIES LLC	-			4,020
276480-AE-0 EASTERN ENERGY GAS HOLDINGS 4.8% Due 11/1/2043 MN1 4.800% 11/01/43		06/30/2021	Tax Free Exchange		8,555,637		.64,900
276480-AE-0 EASTERN ENERGY GAS HOLDINGS 4.8% Due 11/1/2043 MN1 4.800% 11/01/43		06/30/2021	Tax Free Exchange		5,352,329	4,900,000	
281020-AN-7 EDISON INTERNATIONAL, INC. BASIC 5.750% 06/15/27		10/04/2021	GOLDMAN SACHS		1,730,430	1,500,000	26,594
28258#-AC-0		12/17/202112/17/2021	Tax Free Exchange		1,950,722 365,160	1,950,722 365,160	
282587=AC-U		02/09/2021	J.P. MORGAN	-			
286857-E#-0 ELIZABETHTOWN GAS ELIZABETHTOWN GAS 3.360% 06/15/51		06/15/2021	J.P. MORGAN		5,000,000	5,000,000	
291011-BR-4 EMERSON ELECTRIC CO BASIC 2.200% 12/21/31		12/07/2021	GOLDMAN SACHS		7,975,040	8,000,000	
291011-BR-4 EMERSON ELECTRIC CO BASIC 2.200% 12/21/31		12/07/2021	. Goldman Sachs Goldman Sachs		31,900,160	32,000,000	004.004
29273R-BJ-7 ENERGY TRANSFER PARTNERS LP BASIC 6.125% 12/15/45		11/16/2021 07/27/2021	GOLDMAN SACHS MORGAN STANLEY			9,000,000 16,500,000	
293050-AA-7		11/16/2021	MARKET AXESS	-	120.960	120.000	
29365D-AA-7 ENTERCOM MEDIA CORP BASIC 6.500% 05/01/27		11/17/2021	MARKET AXESS		382, 136	380,000	
29365T-AG-9 ENTERGY TEXAS INC BASIC 4.000% 03/30/29		11/16/2021	GOLDMAN SACHS		1,664,970	1,500,000	8,000
29365T-AJ-3 ENTERGY TEXAS INC BASIC 3.550% 09/30/49		10/04/2021	GOLDMAN SACHS		3,965,142	3,700,000	2, 189
29379V-CA-9 ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52 29379V-CA-9 ENTERPRISE PRODUCTS OPER BASIC 3.200% 02/15/52		02/10/202102/10/2021	SCOTIA CAPITAL MITSUBISHI SECURITIES		4,842,850 2,423,300	5,000,000	82,222 41,111
29449W-AA-5 EQUITABLE FINANCIAL LIFE BASIC 1.400% 07/07/25		10/27/2021	DEUTSCHE BANK		4,986,900	5,000,000	21,778
29587#-BF-2 ERNST & YOUNG US LLP ERNST & YOUNG US LLP 2.640% 04/08/35		01/29/2021	ERNST & YOUNG		13,500,000	13,500,000	
29717P-AV-9 ESSEX PORTFOLIO LP BASIC 2.650% 03/15/32		12/07/2021	WELLS FARGO SECURITIES LLC	.	9, 110, 160	9,000,000	55,650
29736R-AM-2 ESTEE LAUDER CO INC BASIC 3.125% 12/01/49		09/17/2021	HSBC SECURITIES INC.		5,598,200	5,000,000	47,743
29736R-AM-2 ESTEE LAUDER CO INC BASIC 3.125% 12/01/49		09/21/202111/15/2021	_ JEFFERIES & COMPANY INC. HSBC SECURITIES INC.		2,811,875 5,406,900	2,500,000 5,000,000	24,306 72.049
29736R-AR-1 ESTEE LAUDER CO INC BASIC 3.125% 12/01/49 29736R-AR-1 ESTEE LAUDER CO INC BASIC 1.950% 03/15/31		10/04/2021	BANK OF AMERICA		4,006,040	4,000,000	4.550
30037#-AB-6 EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC 3.010% 04/20/33		04/06/2021	BARCLAYS		9,000,000	9,000,000	
30037#-AC-4 EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC 3.210% 04/20/36		04/06/2021	BARCLAYS		10,000,000	10,000,000	
30161M-AJ-2 EXELON GENERATION CO BASIC 5.750% 10/01/41		07/27/2021	MORGAN STANLEY		6,621,725	5,500,000	

### **SCHEDULE D - PART 3**

SPECIAL FOR CLASSICS   SPECIAL FOR CLASSICS	000
	Interest and   Dividends
	Dividends   30,0
SERIE PROPERTIES OF SHAFT   SERIE RECEIVED   SERIE RECE	0000
SEPTION   P.C.   A SEPTION   P	000
\$2027-8-0   \$2000 MED (2 A \$500) \$2.00 (2.00	000
SPECIAL NO. C. A. PERCIAL SOCIAL PORT (SQL-SS)   2.00 K 0075/51   0.071/522   1x Five Enthrops   1.0 K 0.0 K 100	0000 86,0000 1445,0000 1445,0000 1445,0000 1445,0000 1445,0000 145,0000 154,0000 154,0000 154,0000 154,0000 154,0000 154,0000 154,0000 154,0000 154,0000 154,0000 155
Description   Composition	000 2.
SECTION   Col.   Percent   Col.   Perc	0000 23, 0000 54,4 0000 136,6 0000 77, 0000 24,4 0000 32,6 0000 32,6 0000 52,0 0000 52,0 0000 52,0 0000 52,0 0000 52,0 0000 77,7 0000 77,7,0 0000 77,7,0 0000 71,1,0
SECTION   SECTION   COLUMN C	000 54. 000 13,100 17,500 18,000 30,000 32,4,000 32,7,000 32,7,000 32,00
2007-98-7   CEPTON IN C. A. EXPENDA GRUP IN (CRUSS) 2 5.900 (09/15/31   12/05/02/21	000
2017-98-97   CEPTON IN D. O. A. PEPTON (ROLD, P. IX. (BLASS)   2,500 (1071/6)   1,000 (10	0000 7, 0000 24, 0000 3, 0000 27, 0000 32, 0000 52, 0000
SEXEM_RISE COPE   1146 Day 31/206 Bits   1.1146 0001/45	0000 3,3,0000 27,0000 32,2,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 37,7,0000 31,1,0000 31,1,0000 31,1,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 31,0000 31,0000 31,0000 31,0000 32,00000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,0000 32,00
SECTION   SECT	0000 27,0000 32,5 0000 52,00000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,00000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,0000 52,00
192316-8-6-8   EXXIV MISIL CORP BASIG   4.27% 03/19/0	000
S00219-B0-6   EXDOM MEBIL LOPP BASIC 3 4.277 09/19/50   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .09/21/2021   .05/20/301   .05/20/301   .09/21/2021   .05/20/301	000
S0055-6-22   FS INSESTIBLET CORP BASIC 3 a.000, 01/15/26	000
1916/09/14-19   FIFEHTY NOT IONAL TITLE BASIC   3.000 09/17/51   0.96/22/2021   FIFEHTY NOT ONLY 1/12 BASIC   3.000 09/17/52   0.96/17/2021   3.97 INDRAM   1.98 86/06   1.9 83773-89-1   FIFEHTY HIDD BASI   3.85 to 3.77/2028   1.95 86/07/2021	000
S3788-B-1	000
10,499.475   FLEX Intermediate FLEX Intermediate Interm	000
24/10/2-4A-7   F. CRIDA PIPEL IN- HADDINS. LLC   2.90% 69/15/28   .06/27/2021   .016 WIRED MARKETS   .26,000,000	000
341091-FU-6   FLURIDA POIRER & LIGHT BASIC 3, 990% GO/01/49   10/19/2021   MARE STREET	000
34524-A-A-O   CORKTOIN MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY HB LLC AROUND MOBILITY AROUND MOBILITY HB LLC AROUND MOBILITY MOBILITY AROUND MOBILITY AROUND MOBILITY AROUND MOBILITY AROUND MOBILITY AROUND MOBI	
SSOBRE-AIH-4   FUR CORNERS OFFRATING PARTINER FOUR CORNERS OFFRATING PARTINER 2, 990% 04/27/31   0.1728/2021   BANK OF AIRERICA   2.44 no. 2.25	.100
S3137H-B	
\$82341-YH-6   \$87 2005-AR SERIES 2005FT11 CLASS US   1.031\$, 11/25/55.   0.5/19/2021   BANK OF AIRERICA   3.70 8,665   3.9 8 06254/-AA-3   GS MORTGAGE SECURITIES TRUST SERIES 201773PM CLASS B 3.659% 01/10/43   0.66/03/2021   BANK OF AIRERICA   3.70 8,665   3.9 8 06254/-AB-3   GS MORTGAGE SECURITIES TRUST SERIES 201773PM CLASS B 3.659% 01/10/43   0.66/03/2021   BANK OF AIRERICA   3.70 8,665   3.9 8 06254/-AB-3   0.5 MORTGAGE SECURITIES TRUST SERIES 201773PM CLASS B 3.659% 01/10/43   0.66/03/2021   BANK OF AIRERICA   3.70 8,665   3.9 8 06254/-BT-2   GS MORTGAGE SECURITIES TRUST SERIES 20196040 CLASS AS 3.412% 07/10/52   0.5 1/4/2021   CTITIODP SECURITIES   3.00 8,000 8,	
Schalaria   Scha	
36257H-BT-2   GS MORTGAGE SECURITIES TRUIS TERIES 2019GC40 CLASS AS   3.412% 07/10/52   .0.5/14/2021   CITICORP SECURITIES   .1.50   36257H-BT-2   GS MORTGAGE SECURITIES TRUIS TERIES 2019GC40 CLASS AS   3.412% 07/10/52   .0.9742/2021   BARCLAYS   .2.60   .0.9742/2021   .2.6   .0.9742/2021	
36257H-BT-2   GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS AS 3.41% 07/10/52   .0.9/24/2021   BARCLAYS   .2.6   .0.9/24/2021   BARCLAYS   .2.6   .0.9/24/2021   BARCLAYS   .2.6   .0.9/24/2021	0004
\$69550-BN-7   GENERAL DYNAMICS CORP BASIC   1.150% 06/01/26   0.05/10/2021   GOLDMAN SACHS   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   MITSUBISH SECURITIES   9.90   0.05/10/2021   0.005/10/2021   MITSUBISH SECURITIES   9.90   0.005/10/2021   0.005/10/2021   MITSUBISH SECURITIES   9.90   0.005/10/2021   MITSUBISH SECURITIES   9.90   0.005/10/2021   MITSUBISH SECURITIES   0.005/10/2021   MITSUBISH SECU	
369550-BN-7   GENERAL DYNAMICS CORP BASIC   1.150% 06/01/26   0.5/11/2021   MITSUBISHI SECURITIES   9.003,850   9.00	
370334-CP-7   GENERAL MILLS INC GIS 3 02/01/51 CORP 3 .00% 02/01/51 CORP 3 .00% 02/01/51   12/21/2021 Tax Free Exchange   32,691,089   34,0   37045/-AU-4   GENERAL MIDTORS CORP BASIC 3 .600% 60/21/30   09/21/2021 GOLDMIN SACHS   2.0   09/21/2021 GOLDMIN SACHS	
37045X-CY-0   GENERAL MOTORS FINL C0 BASIC   3.60% 06/21/30   0.7/22/2021   BARCLAYS   3.00	
37055AA-0   GENTING NY LLC/GENNY CAP BASIC   3.00% 06/21/5/26   111/16/2021   GLDMAN SACHS   26,542,000   25,0	
37255_PAA-0   GENTING NY LLC/GENNY CAP BASIC   3.300% 02/15/26   .0.1/27/2021   WELLS FARGO SECURITIES LLC   1.995.960   2.0	
37255_PAA-0   GENTING NY LLC/GENNY CAP BASIC   3.30% 02/15/26   .01/27/2021   WELLS FARGO SECURITIES LLC   .399, 192   .44   .37255_PAA-0   GENTING NY LLC/GENNY CAP BASIC   3.300% 02/15/26   .01/27/2021   WELLS FARGO SECURITIES LLC   .399, 192   .44   .37255_PAA-0   GENTING NY LLC/GENNY CAP BASIC   3.300% 02/15/26   .01/27/2021   WELLS FARGO SECURITIES LLC   .399, 192   .44   .37255_PAA-0   .37255_PAA-0   GENTING NY LLC/GENNY CAP BASIC   3.300% 02/15/26   .01/27/2021   WELLS FARGO SECURITIES LLC   .399, 192   .44   .37255_PAA-0   .399, 192   .44   .399, 192   .499, 192   .399, 192   .399, 192   .399, 192   .399, 192   .399, 192   .399, 192   .399, 19	
37255_FAR-0 GENTING NY LLC/GENNY CAP BASIC 3.300% 02/15/26	000
37255J-AA-0 GENTING NY LLC/GEINNY CAP BASIC 3.300% 02/15/26	000
	000
	000
	000
375558-BM-4 GILEAD SCIENCES INC 2.950% 03/01/27	0001,9
377372-AN-7 GLAXOSMITHKLINE PLC BASIC 3.875% 05/15/28	
	000
38406J-AE-8 GRCE 2020-GRCE SERIES 2020GRCE CLASS B 2.600% 12/10/40	
	000
389284-AA-8 GRAY ESCROW INC BASIC 7.000% 05/15/27	0004,8
389286-AA-3 GRAY ESCROW II INC BASIC 5.375% 11/15/31 10/26/2021 WELLS FARGO SECURITIES LLC 2,675,000 2.6	
389286-AA-3 GRAY ESCROW II INC BASIC 5.375% 11/15/31 10/26/2021 WELLS FARGO SECURITIES LLC 2,300,000 2,3 389286-AA-3 GRAY ESCROW II INC BASIC 5.375% 11/15/31 10/26/2021 WELLS FARGO SECURITIES LLC 475,000 4	
303000-PA-3	000
40414L-AE-9 NCP BASIC 6.750% 02/01/41 07/27/2021 MORGAN STANLEY 10,749,410 7,0	000
40414L-AE-9 NCP BASIC 6.750% 02/01/41	000
40439H-EE-4 HASC 2006-PT1 SERIES 20060PT2 CLASS M5 0.911% 01/25/36	000
404658-AJ-1 HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC 2.600% 06/16/26	000
	000
1406216-BK-6	000
406216-BK-6 HALLI BURTON CO 5% Due 11/15/2045 INN15 5.000% 11/15/45	000

		Show	ing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
OLIOID			Б.		N 1 (0)			Paid for Accrued
CUSIP	Description	F	Date	Name of Vandan	Number of Shares	A -41 O4	D\/-l	Interest and
Identification 406216-BL-4	Description  HALLIBURTON CO BASIC 2.920% 03/01/30	Foreign	Acquired01/21/2021	Name of Vendor	of Stock	Actual Cost1,570,530	Par Value1,500,000	
	HALLIBURTON CO BASIC 2.920% 03/01/30		01/21/2021	GOLDMAN SACHS		6,282,120	6,000,000	
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30		.02/17/2021	JEFFERIES & COMPANY INC.		3,110,850	3,000,000	
	HALLIBURTON CO BASIC 2.920% 03/01/30		.02/17/2021	GOLDMAN SACHS		2,076,480	2,000,000	27,253
	HALLIBURTON CO BASIC 2.920% 03/01/30		11/16/2021	GOLDMAN SACHS  J.P. MORGAN		12,362,160	12,000,000	74,947
	HARDINOU FONDING, LLC HARDINOU FONDING LLC 2.3/0% 06/07/28		.02/18/2021	I RAYMOND JAMES			5,000,000 18,666,667	
	HARTFORD FINANCIAL SERVICES GR BASIC 2.800% 08/19/29		11/15/2021	JEFFERIES & COMPANY INC.		5,206,850		34,222
	HARTFORD FINANCIAL SERVICES GR BASIC 2.800% 08/19/29		.12/06/2021	BARCLAYS		5,223,250	5,000,000	42,389
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		09/16/2021	GOLDMAN SACHS		4,956,400	5,000,000	
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		09/16/2021	STIFEL NICOLAUS		2,514,850 1.937.540	2,500,000	0. 570
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		10/05/2021 10/05/2021	. WELLS FARGO SECURITIES LLC		1,937,540	2,000,000 12,000,000	2,578 15,467
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		10/03/2021	GOLDMAN SACHS		1,056,902	1,100,000	3,013
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		.10/21/2021	GOLDMAN SACHS		1,441,230	1,500,000	4,108
	HARTFORD FINL SVCS GRP BASIC 2.900% 09/15/51		.12/06/2021	BANK OF AMERICA	.	3,066,870	3,000,000	18,608
	HASBRO INC BASIC 3.900% 11/19/29		.02/18/2021	JANE STREET		556,370	500,000	5,038
	HASBRO INC BASIC 3.900% 11/19/29		10/04/2021 11/16/2021	GOLDMAN SACHS GOLDMAN SACHS		2,213,980 9,322,885	2,000,000 8,500,000	
	HELMERICH AND PAYNE BASIC 2.900% 09/29/31		11/16/2021	SUSQUEHANNA		9,322,885	2,000,000	5,317
	HERCULES CAPITAL HERCULES CAPITAL 4.550% 03/04/26		.05/01/2021	GOLDMAN SACHS		3,000,000	3,000,000	
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15 5.600% 02/15/41		02/17/2021	BANK OF AMERICA		1,822,995	1,500,000	933
	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		01/21/2021	BANK OF AMERICA		3,359,280	3,000,000	40,850
	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		01/25/2021	MAPKET AXESS	-	1,678,860	1,500,000	20,783
	HESS CORP 4.3% Due 4/1/2027 A01		09/23/2021	GOLDMAN SACHS Fifth Third Securities		1,388,323 4,185,271	1,247,000 3,753,000	
	HESS CORP 5.8% Due 4/1/2027 A01 4.500% 04/01/27		09/23/2021	MORGAN STANLEY		3,920,670	3,000,000	
	HEWLETT PACKARD ENTERPRISE 6.35% Due 10/15/2045 A015 6.350% 10/15/45		.05/27/2021	MILLENIUM ADVISORS		1,987,185	1,500,000	12,171
43324@-AB-3	HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL ESTATE HLDGS 2.880% 07/14/33		.06/23/2021	GOLDMAN SACHS		8,000,000	8,000,000	
	HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL ESTATE HLDGS 2.880% 07/14/33		06/23/2021	GOLDMAN SACHS		1,000,000	1,000,000	
	HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL ESTATE HLDGS 3.030% 07/14/36			GOLDMAN SACHS			7,000,000	
	HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16 5.875% 12/16/36		11/17/2021 .06/10/2021	US BANCORP INC		2,021,837 7,391,440	1,450,000 7,000,000	
	HOME DEPOT THE BASIC 2.123% 09/10/20		.07/01/2021	CITICORP SECURITIES		6,104,010	5,500,000	41,456
	HOME DEPOT INC BASIC 3.350% 04/15/50		12/16/2021	JANE STREET		3,011,718	2,750,000	16,634
437076-CJ-9	HOME DEPOT INC BASIC 1.875% 09/15/31		09/07/2021	BANK OF AMERICA		3,775,984	3,800,000	
	HOME DEPOT INC BASIC 2.750% 09/15/51		.09/09/2021	CITICORP SECURITIES		5,045,550	5,000,000	
	HEAT 2005-4 SERIES 20059 CLASS N2 0.761% 04/25/36		.03/24/2021	BANK OF AMERICA		3,503,583	3,630,656	56
	HONEYWELL INC BASIC 2.500% 11/01/26		11/16/2021	GOLDMAN SACHS		9,432,360 2,475,900	9,000,000 2,500,000	
	HONEYWELL INC BASIC 1.950% 06/01/30		04/08/2021	CITICORP SECURITIES		9,989,900	10,000,000	
	HONEYWELL INC BASIC 1.950% 06/01/30		.10/04/2021	RBC CAPITAL MARKETS		1,006,660	1,000,000	6,771
	HONEYWELL INC BASIC 1.950% 06/01/30		11/16/2021	GOLDMAN SACHS		26,827,200	27,000,000	244,238
	HONEYWELL INC BASIC 2.800% 06/01/50		05/19/2021	JANE STREET		951,700	1,000,000	13,222
	HONEYWELL INC BASIC 2.800% 06/01/50		.07/07/2021 .07/13/2021	CITICORP SECURITIES		10,565,20017,843,880	10,000,000 17,000,000	29,556 58,178
	HONEYWELL INC BASIC 2.800% 06/01/50		07/13/2021	JEFFERIES & COMPANY INC.			8,000,000	
438516-CA-2	HONEYWELL INC BASIC 2.800% 06/01/50		.07/29/2021	DEUTSCHE BANK		1,997,519	1,880,000	8,920
438516-CA-2	HONEYWELL INC BASIC 2.800% 06/01/50		08/19/2021	SUSQUEHANNA		10,499,200	10,000,000	63,778
	HONEYWELL INC BASIC 2.800% 06/01/50		09/15/2021	J.P. MORGAN		2,654,225	2,500,000	20,611
	HONEYWELL INC BASIC 2.800% 06/01/50		10/04/2021	GOLDMAN SACHS GOLDMAN SACHS		1,021,400	1,000,000	9,722
	HONEYWELL INC BASIC 1.350% 06/01/25		11/17/2021 11/30/2021	GOLDMAN SACHS		5,022,900 6,028,020	5,000,000 6,000,000	31,500
	HONEYWELL INC BASIC 1.100% 03/01/27		10/12/2021	CANTOR FITZGERALD & CO INC		1,680,450	1,700,000	3,013
438516-CE-4	HONEYWELL INC BASIC 1.100% 03/01/27		10/13/2021	. WELLS FARGO SECURITIES LLC		987,890	1,000,000	
440452-AH-3	HORMEL FOODS CORP BASIC		09/13/2021	CITICORP SECURITIES		10,173,300	10,000,000	48,639
440452-AH-3	HORMEL FOODS CORP BASIC 1.700% 06/03/28		09/14/2021	J.P. MORGAN		7, 130, 480	7,000,000	34,047
	HORMEL FOODS CORP BASIC         3.050% 06/03/51           HORMEL FOODS CORP BASIC         3.050% 06/03/51		.05/26/2021	WELLS FARGO SECURITIES LLC STIFEL NICOLAUS		7,008,120	7,000,000	40.405
	HORMEL FOODS CORP BASIC 3.050% 06/03/51		07/12/2021 07/12/2021	GOLDMAN SACHS	-	5,778,575 6,831,890	5,500,000 6,500,000	
440452-AJ-9	HORMEL FOODS CORP BASIC 3.050% 06/03/51		07/12/2021	CREDIT SUISSE FIRST BOSTON		5,780,830	5,500,000	19, 105
440452-AJ-9	HORMEL FOODS CORP BASIC		07/12/2021	GOLDMAN SACHS		1,576,590	1,500,000	5,210
	HORMEL FOODS CORP BASIC 3.050% 06/03/51			CITICORP SECURITIES		10,616,100	10,000,000	42,361
	HORMEL FOODS CORP BASIC 3.050% 06/03/51		09/17/2021	Fifth Third Securities		4,300,840	4,000,000	
440452-AJ-9	HORMEL FOODS CORP BASIC 3.050% 06/03/51		09/21/2021	. WELLS FARGO SECURITIES LLC		10,841,300	10,000,000	93, 194

### **SCHEDULE D - PART 3**

Part			Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
District   District	1	2	3	4	5	6	7	8	9
									Paid for Accrued
The color									Interest and
Margin   M			Foreign			of Stock			Dividends
March   Color   Colo									257
PROSECUTION   CONTRACT   CONTRA									36,833
Second   S									124,667
March 1971   March 1971   March 1972   1975   197									19,827
## 1995 1-50 - March Homes and service out miles and service of a service out miles and									32,315
GEOPTION   100									
Color   -0.5									
COUNTY-  C	45005*-AB-6	IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC 4.020% 03/03/28		02/18/2021	GOLDMAN SACHS		10,000,000	10,000,000	
Septiment   Sept									
ESPONDED   100						ļ			
CORREST-1-10    CORREST-1-10									2,728
Company									
## STATE OF THE PARTY OF THE PA		INTERCONTINENTALEXCHANGE INC. BASIC 2.650% 09/15/40		11/10/2021			2,915,940	3,000,000	13,250
Mill   Mill									22,217
PRIST Communication for larger flows (1981) 2 (2014) 2									
									17,701
Sept. 1-7   Program fortings Annual title SHEED 2000FEZ LASS 8   1,950 125-055   1,950 125-0	466247-LZ-4	JPMMT Adj % Due 2/25/2035 Mo-1 2.283% 02/25/35		12/01/2021	Interest Capitalization		13,904	13,904	
Month   Description   Provident   Provid									6, 197
Sept. 1-0   Program beright Personal Loss 10   0.9116 (0.9256)   0.9116 (0.9256)   0.9276 (0.9256)									4,498
MICHIGAN   PART   SHEET SOUTH LIANS BY   CARRY OXFORD   CARRY OX									
SeeSub-1-1-2   APAC 2015-01 SPIES 2015-01 CASS   3.576 12/15/64   3.200 000		JPALT 2007-S1 SERIES 2007S1 CLASS M1 0.481% 04/25/47							
PARTERN NOW SEE A.O. SENIO S. 1970 PARTERN NOW SE		JPMCC 2013-C10 SERIES 2013C10 CLASS B 3.674% 12/15/47		09/16/2021			2,579,199	2,500,000	4,848
SMSTP-NIS									29,091
SARPER-96-4   PAYSON (WES 10 BASIC 2; 920 0607/28   0.000,000   1.000,000						ļ			
66716-4-7   50 FLIDINGS SCREED TREAT TO PLICINES SCREED TREAT TREAT TO PLICINES SCREED TREAT TREAT TO PLICINES SCREED TREAT TREAT TO PLICINES SCREED TREAT TREAT TREAT TO PLICINES SCREED TREAT TREA									
66772-AA-7   AL SCRIPTICS ORDIT LESSE 21, SCRIPTICS ORDIT LESSE 2, STAR COPYSITY   1,170,000   15,000,000   1,50		JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST 3.620% 01/15/41							
56898-A-2   Junison Park Treat Selles 2078.0 (2.05 A 2.708 10714/39   .09118/2021   .EUTSDE BMK		JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT LEASE 3.974% 02/15/37			JONES LANG LASALLE SECURITIES	ļ			
1/2319-40-6   EFFEILS GRUP IN: BASIG 6 2500 01/15/36   0.0000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.0000000   0.0000000   0.0000000   0.0000000   0.0000000   0.0000000   0.0000000   0.00000000									700
47233-47-0-6   SFFFRIIS GRUP IN BISIS C 6.250 O175/36   5.00.000									
AFFERINS OFF LLC / CP BASIC   4.150 01/23/03									6,076
AFREEN   HIGE FILDING ILL SERIES 2021 HA CLASS A21   2.881 00.715/52   1.200.000   1.000		JEFFERIES GRP LLC / CAP BASIC 4.150% 01/23/30							187,211
## 4788-4-F-1 ## 5PEPF MIKES FADINA LLC SERIES 20211 A CLASS A22   2.8915 02/15/52   9JG0PHETM CAPTTAL   9JG0PACH MESS 60.5 46 Up 47/20024 LB 5.00 00 00 00 00 00 00 00 00 00 00 00 00									21,771
## 25/86-A-1						·			
482890-A-5						<u> </u>			4,320
### ARRIVAN   MARCH									38,722
482490-AJ-9									41,000
482490-AL-9									22,660
482588-A-3   KOP FRISOT X CTL K0P FRISOT X CTL X0 FRISOT X CTL X0 FRISOT X CTL X0 FRISOT X CTL X0 June 5/15/2043 MN15 4 300% 05/15/43   0.07/22/2021   BARCLAYS   0.07/22/2021   BARCLAYS   0.07/22/2021   BARCLAYS   0.07/22/2021   Tax Free Exchange   0.07/06/20	482480-AJ-9								47,208 24,548
48517-Ap-7	48259@-AA-3							30,000,000	
48606-28-4   KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEBIABLE PREFEREM 3 .860% 10/29/22   .01/06/2021   Tax Free Exchange   .5,000,000   .5,000,000   .5,000,000   .5,000,000   .5,000,000   .0486606-8-2   KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP		KANSAS CITY SOUTHERN INDS 4.3% Due 5/15/2043 MN15 4.300% 05/15/43		07/22/2021	BARCLAYS			12,500,000	106,007
AB6606-6*-2   KAYNE ANDERSON INLP INVESTMENT KANDATORY REDEEMBLE PREFERRED 3.860% 10/29/22   D1/06/2021 Tax Free Exchange   D1/000/000   D1/000/000   D1/06/2031 Tax Free Exchange   D1/06/2023 Tax Free Exchange   D1/06/2023 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/06/2021 Tax Free Exchange   D1/									3,600
AB6606-8*-0   KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP/MIDSTREAM 3.380% 02/11/27   0.1/06/2021   Tax Free Exchange   5,000,000,000   5,000,000   5,000,000   5,000,000   5,000,000   5,000,0									3,600
\$494550-AC-9   KINDER MORGAN ENERGY PART LP BASIC   7.30% 08/15/33   .05/19/2021   JANE STREET   .05/19/2021   .05/10/2021   .05/19/2021   .05/10/2021   .05/19/2021   .05/10/2021   .05/19/2021   .05/10/2021   .05/19/2021   .05/10/2021   .									16,900
494550-BH-8   KINDER MORGAN ENERGY PART LP BASIC 6.375% 03/01/41   07/27/2021   MORGAN STANLEY   9,140,105   6,500,000     494560-BP-0   KINDER MORGAN ENERGY PART LP 5% Due 9/1/2043 MS1 5.00% 03/01/43   07/27/2021   MORGAN STANLEY   07/2021   07/2021	494550-AQ-9	KINDER MORGAN ENERGY PART LP BASIC 7.300% 08/15/33		05/19/2021	JANE STREET		2,480,598	1,800,000	35,040
494550-BP-0   KINDER MORGAN INC SLOSS Due 10/15/2045 MD1 5.000% 03/01/43   07/27/2021   MCRGAN STANLEY   MCRGAN STANLEY   11,94,500   10,000,000     49456B-AH-4   KINDER MORGAN INC BASIC 2.000% 02/15/31   0.000,000   19,778,000   10,000,000     49456B-AR-2   KINDER MORGAN INC BASIC 2.000% 02/15/31   0.000,000   19,778,000   10,000,000     49456B-AR-2   KINDER MORGAN INC BASIC 2.000% 02/15/31   0.000,000   10,000,000     49456B-AR-2   KINDER MORGAN INC BASIC 2.000% 02/15/31   0.000,000   10,000,000     49456B-AR-2   KINDER MORGAN INC BASIC 2.000% 02/15/31   0.000,000   10,000,000     501044-DE-8   KROGER CO. 2.65% Due 10/15/2026 A015 2.650% 10/15/26   11,000,000     501044-DE-5   KROGER CO. 2.65% Due 10/15/206 A015 2.650% 10/15/26   0.000,000     501044-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501044-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501044-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501044-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BASIC 3.875% 10/15/46   0.000,000     501045-DE-5   KROGER CO. BAS									1,031
494568-AH-4       KINDER MORGAN INC 5.55% Due 6/1/2045 JD1 5.55% 06/01/45       11,914,500       10,000,000         494568-AR-2       KINDER MORGAN INC BASIC 2.000% 02/15/31       03/25/2021 BARCLAYS       2,797,800       3,000,000         494568-AR-2       KINDER MORGAN INC BASIC 2.000% 02/15/31       0.9/23/2021 MARKET AXESS       2,144,934       2,200,000         501044-DE-8       KROGER CO. 2.65% Due 10/15/2026 A015 2.650% 10/15/26       1.10/07/2021 SEAPORT GROUP       11,000,000         501044-DE-8       KROGER CO. 2.65% Due 10/15/2026 A015 2.650% 10/15/26       1,702,703       4,500,000         501044-DE-5       KROGER CO. BASIC 3.875% 10/15/46       03/19/2021 BARCLAYS       5,213,850       5,000,000									
49456B-AR-2       KINDER MORGAN INC BASIC       2.000% 02/15/31       3.000,000         49456B-AR-2       KINDER MORGAN INC BASIC       2.000% 02/15/31       0.9/23/2021       MARKET AKES       2.144,934       2.200,000         501044-DE-8       KROGER CO. 2.65% Due 10/15/2026 A015       2.650% 10/15/206       1.10/10/2021       SEAPORT GROUP       1,627,330       11,000,000         501044-DE-5       KROGER CO. 2.65% Due 10/15/2026 A015       2.650% 10/15/266       11/10/2021       J.P. MORGAN       4,500,000         501044-DE-5       KROGER CO. BASIC       3.875% 10/15/46       3.919/2021       BARCLAYS       5,218,350       5,000,000									
494568-AR-2     KINDER MORGAN INC BASIC     2.000% 02/15/31     2,200,000       501044-DE-8     KROGER CO. 2.65% Due 10/15/2026 A015     2.65% 10/15/26     11,007,000       501044-DE-5     KROGER CO. 2.65% Due 10/15/2026 A015     2.65% 10/15/26     11,007,000       501044-DE-5     KROGER CO. BASIC     3.875% 10/15/46     4,500,000       50104-DE-5     KROGER CO. BASIC     3.875% 10/15/46     5,218,650     5,000,000		KINDER MORGAN INC BASIC 2.000% 02/15/31			BARCLAYS				
501044-DE-8 KROGER CD. 2.65% Due 10/15/2026 A015 2.650% 10/15/26 11/10/2021 J.P. MORGAN 4,500,000 501044-DF-5 KROGER CD. BASIC 3.875% 10/15/46 5,213,850 5,213,850 5,000,000	49456B-AR-2	KINDER MORGAN INC BASIC 2.000% 02/15/31		09/23/2021	MARKET AXESS		2, 144, 934	2,200,000	
501044-DF-5 KROGER CO. BASIC 3.875% 10/15/46 5,213,850 5,200,000 5,213,850 5,213,850 5,213,850									143,321
									9,938 85,035
1501044-DL-7   KR0GER CO. BASIC 3.700% 08/01/27   1 673 295   1 500 000	501044-DJ-7	KROGER CO. BASIC 3.70% 08/01/27		10/04/2021	JANE STREET		1.673.235		
501044-DN-B KROGER CO BASIC 3.9505 01/15/50 10/04/2021 MORGAN STANLEY									13,331

### **SCHEDULE D - PART 3**

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year		-		
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	KROGER CO. BASIC 1.700% 01/15/31	i oroigii	09/23/2021	HSBC SECURITIES INC.	S. Stook	4,830,150	5,000,000	17,000
502431-AM-1	L3 HARRIS TECHNOLOGIES INC 4.4% Due 06/15/2028 4.400% 06/15/28		09/21/2021	GOLDMAN SACHS		1,733,685	1,500,000	17,967
	L3 HARRIS TECHNOLOGIES INC BASIC 1.800% 01/15/31		12/07/2021	J.P. MORGAN		12,511,590	13,000,000	93,600
	LYB INT FINANCE III BASIC 3.625% 04/01/51		02/10/202106/09/2021	CITICORP SECURITIES		5,252,150 5,631,050	5,000,000 5,000,000	62,431
512807-AS-7	LAM RESEARCH CORP. BASIC 3.750% 03/15/26		11/04/2021	GOLDMAN SACHS		4,986,216	4,530,000	
	LAM RESEARCH CORP. BASIC 2.875% 06/15/50		10/28/2021	BARCLAYS		7,134,540	7,000,000	
	LAM RESEARCH CORP. BASIC 2.875% 06/15/50		11/23/2021	BARCLAYS US BANCORP INC		5,002,850 3,000,000	5,000,000	64,288
	LAXFUEL CORPORATION 3.100% 12/28/51		12/09/2021	US BANCORP INC		2.000,000	3,000,000 2,000,000	
521865-AZ-8	LEAR CORP BASIC 5.250% 05/15/49		11/17/2021	BANK OF AMERICA		2,059,728	1,650,000	963
	LIBERTY MUTUAL BASIC 4.569% 02/01/29		06/25/2021	J.P. MORGAN		2,336,000	2,000,000	37,567
	LIBERTY MUTUAL BASIC 4.569% 02/01/29		09/23/2021	GOLDMAN SACHS PARIBAS SECURITIES		5,876,550	5,000,000 6,800,000	35,537
	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015 3.951% 10/15/50		03/29/2021	WELLS FARGO SECURITIES LLC				273,278
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015 3.951% 10/15/50		06/16/2021	WELLS FARGO SECURITIES LLC		16,247,100	15,000,000	103,714
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015 3.951% 10/15/50		06/22/2021	PARIBAS SECURITIES		8,860,160	8,000,000	60,582
	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015 3.951% 10/15/50		08/16/2021	. WELLS FARGO SECURITIES LLC		11,416,000 756.568	10,000,000	134,993
	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015 3.951% 10/15/50		11/09/202105/25/2021	GOLDMAN SACHS			1,264,000	1,926 25,236
53190F-AA-3	LIFE TIME INC BASIC 5.750% 01/15/26		10/25/2021	STIFEL NICOLAUS		1,035,000	1,000,000	16,292
53190F-AA-3	LIFE TIME INC BASIC 5.750% 01/15/26		10/25/2021	STIFEL NICOLAUS		1,035,000	1,000,000	16,292
	LIFE TIME INC BASIC 5.750% 01/15/26		10/25/2021	STIFEL NICOLAUS		1,035,000	1,000,000	
	LIFESTORAGE LP BASIC 3.875% 12/15/27		11/16/2021	GOLDMAN SACHS		2,762,050 6,970,250	2,500,000 7.000.000	41, 172
	LIFE STORAGE LP BASIC 2.400% 10/15/31		12/07/2021	PIERPONT SECURITIES		7.494.588		31,413
53227J-AD-6	LIFE STORAGE LP BASIC 2.400% 10/15/31		12/07/2021	US BANCORP INC		1,577,808	1,600,000	6,613
	LILLY (ELI) & CO BASIC 2.250% 05/15/50		07/01/2021	WELLS FARGO SECURITIES LLC		4,548,100	5,000,000	15,938
532457-BY-3532457-BY-3	LILLY (ELI) & CO BASIC 2.250% 05/15/50		11/23/2021	WELLS FARGO SECURITIES LLC		4,510,450	5,000,000	3,438
	LILLY (ELI) & CU BASIC 2.250% 05/15/50		11/24/202111/30/2021	GOLDMAN SACHS		4,685,200	2,000,000 5,000,000	1,750 5,313
	LILLY (EL1) & CO BASIC 2.500% 09/15/60		09/16/2021	SUSQUEHANNA		4,811,300	5,000,000	1,736
	LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/20/2021	SUSQUEHANNA		4,830,200	5,000,000	2,431
	LINCOLN NATIONAL CORP 7% Due 6/15/2040 JD15 7.000% 06/15/40		03/31/2021	GOLDMAN SACHS		1,958,486	1,350,000	28,875
	LOCKHEED MARTIN CORP BASIC 2.800% 06/15/50		04/08/202103/29/2021	MITSUBISHI SECURITIES CITICORP SECURITIES		9,665,800 13.498.785	10,000,000	91,000
	LONE'S COMPANIES BASIC 3.500% 04/01/51		03/29/2021	CITICORP SECURITIES		19,955,600	20,000,000	
55336V-AM-2	MPLX LP BASIC 4.500% 04/15/38		04/15/2021	J.P. MORGAN		11,216,700	10,000,000	5,000
	MPLX LP BASIC 4.500% 04/15/38		04/15/2021	. RBC CAPITAL MARKETS		843,660	750,000	375
	MPLX LP BASIC 2.650% 08/15/30		02/04/2021	BARCLAYS MARKET AXESS		2,547,300	2,500,000 1,000,000	31,285 4,343
	MPLX LP BASIC 2.650% 08/15/30		04/12/202111/15/2021	MARKET AXESS			300,000	
	MAGIC MERGERCO INC BASIC 5.250% 05/01/28		11/15/2021	MARKET AXESS		706,300	700,000	
	MAGIC MERGERCO INC BASIC 5.250% 05/01/28		11/17/2021	MARKET AXESS		201,920	200,000	525
	MAGIC MERGERCO INC BASIC 5.250% 05/01/28		11/17/2021	MARKET AXESS		302,880	300,000	788
	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		04/09/2021	BARCLAYS BARCLAYS			750,000	
55916A-AB-0	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		04/09/2021	BARCLAYS		300,000	300,000	
55916A-AB-0	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		05/27/2021	JEFFERIES & COMPANY INC.		2,748,900	2,695,000	
	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		05/27/2021	J.P. MORGAN	-	510,000	500,000	5,031
	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		06/17/202106/17/2021	MARKET AXESS MARKET AXESS		511,250 512,250	500,000 100,000	7,219 1,444
	MAGIC MERGERCO INC BASIC 7.875% 05/01/29 MAGIC MERGERCO INC BASIC 7.875% 05/01/29		06/17/2021	MARKET AXESS		204,500	200,000	
55916A-AB-0	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		09/01/2021	CITICORP SECURITIES			500,000	15,094
	MAGIC MERGERCO INC BASIC 7.875% 05/01/29		09/14/2021	J.P. MORGAN		1,038,750	1,000,000	33,031
	MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021 3.230% 12/10/41		05/04/2021	BANK OF AMERICA		15,000,000	15,000,000	
56081*-AJ-3 56540#-AA-3	MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021 3.390% 12/10/46		05/04/2021 03/11/2021	BEAPORT GROUP		2,000,000 15,500,414	2,000,000 15,327,520	231,037
	MARATHON OIL BASIC 6.800% 03/15/32		02/25/2021	STIFEL NICOLAUS		2,042,880	1,600,000	
565849-AM-8	MARATHON OIL BASIC 5.200% 06/01/45		01/20/2021	R.W. PRESSPRICH		2,955,775	2,500,000	18,417
	MARATHON OIL BASIC 5.200% 06/01/45		02/18/2021	BARCLAYS		8,293,740	7,000,000	81,900
	MARATHON OIL BASIC 4.400% 07/15/27		07/22/2021	BARCLAYS		13,650,960	12,000,000	16,133
	MARATHON OIL BASIC		07/27/202109/23/2021	MORGAN STANLEY  GOLDMAN SACHS			12,000,000	
	MARCUM LLP MARCUM LLP 3.400% 08/09/31		07/26/2021	TD SECURITIES			25,000,000	44,000
	VI 1000 VO VO VI				···· þ······ þ·			

CUSIP   Identification	
Identification	Interest and Dividends  40,833
Identification   Description   Foreign   Acquired   Name of Vendor   Of Stock   Actual Cost   Par Value	Dividends  40, 833 9, 844 22, 167 2, 188 26, 250 42, 778 3, 819
571748-BC-4   MARSH & MCLENNAN COS BASIC   2,900%   12/15/51   1.2/01/2021   BANK OF AMERICA   4,289,723   4,300.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC   3,500%   10/15/32   0,06/33/2021   MORGAN STANLEY   6,373,440   6,000.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC   3,500%   10/15/32   0,07/1/2021   0,06/33/2021	
571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   06/23/2021   MORGAN STANLEY   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   07/10/12021   GULDMAN SACHS   1,231,638   1,250,00   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   0.95/15/2021   1,291,0069AN   1,631,658   1,250,00   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.10/18/2021   DEUTSCHE BANK   4,752,765   4,500,00   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-5   MARRIOT INTERNATIONAL BASIC 2.750% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-5   MARRIOT INTERNATIONAL BASIC 2.750% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-5   MARRIOT INTERNATIONAL BASIC 2.750% 10/15/33   0.99/23/2021   GULDMAN SACHS   9,970,300   10,000,00   571903-BF-6   MASCO BASIC 2.00% 02/15/51   0.2/18/2021   DEUTSCHE BANK   9,997,000   0.000,00	
571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   0.7/01/2021   GOLDMAN SACHS   1,331,638   1,250.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   0.9/15/2021   J.P. MORGAN   1,616,550   1,500.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   1.0/18/2021   DEUTSCHE BANK   5,275,350   5,000.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   1.2/07/2021   DEUTSCHE BANK   5,275,350   5,000.00     571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   1.2/08/2021   DEUTSCHE BANK   8,395,680   8,000.00     571903-BF-5   MARRIOT INTERNATIONAL BASIC 2.750% 10/15/33   0.9/23/2021   GULDMAN SACHS   9,970,300   10,000.00     574599-B0-8   MASCO BASIC 2.000% 02/15/51   0.02/18/2021   DEUTSCHE BANK   9,987,000   10,000.00     574599-B0-6   MASCO BASIC 3.125% 02/15/51   0.02/18/2021   RBC CAPITAL MARKETS   4,499,100   5,000.00     574599-B0-6   MASCO BASIC 3.125% 02/15/51   0.02/18/2021   RBC CAPITAL MARKETS   5,000.00     574599-B0-8   MASCO BASIC 3.125% 02/15/51   0.02/18/2021   DEUTSCHE BANK   0.00/18/2021   DEU	9,844 22,167 2,188 26,250 42,778 3,819  182 9,044 61,333
571903-BF-9   MARRIOT INTERNATIONAL BASIC 3.500% 10/15/32   0.9/15/2021 J.P. MORGAN   1,616,550   1,500.00	
571903-BF-9   MARIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.0/18/2021 DEUTSCHE BANK   4,750,765   4,500,00   571903-BF-9   MARIOT INTERNATIONAL BASIC 3.50% 10/15/32   12/07/2021 DEUTSCHE BANK   5,275,850   5,000,00   571903-BF-9   MARIOT INTERNATIONAL BASIC 3.50% 10/15/32   1.2/07/2021 DEUTSCHE BANK   5,800,800   8,800,800   8,800,800   8,900,800   8,900,800   8,900,800   8,900,800   8,900,800   8,900,800   8,900,800   8,900,800   8,900,800,800   8,900,800   8,900,800   8,900,800   8,900	2 188 26 250 42 778 3,819 
571903-BF-9     MARRI OT INTERNATIONAL BASIC 3.500% 10/15/32     12/07/2021     DEUTSCHE BANK     5,275,350     5,000.00       571903-BF-9     MARRI OT INTERNATIONAL BASIC 3.500% 10/15/32     12/08/2021     DEUTSCHE BANK     8,305,680     8,000.00       571903-BH-5     MARRI OT INTERNATIONAL BASIC 2.000% 02/15/31     0.9/23/2021     GLIMAN SACHS     9,970,300     10,000.00       574599-B0-8     MASCO BASIC 2.000% 02/15/31     0.02/18/2021     DEUTSCHE BANK     9,970,300     10,000.00       574599-BR-6     MASCO BASIC 3.12% 02/15/51     0.02/18/2021     RBC CAPITAL MARKETS     4,999,100     5,000.00	26, 250 42, 778 3, 819 182 9,044 61, 333
571903-BF-9 MARRIOT INTERNATIONAL BASIC 3.50% 10/15/32 12/08/2021 DEUTSCHE BANK 8,995,680 8,000.00 571903-BH-5 MARRIOT INTERNATIONAL BASIC 2.750% 10/15/33 0,9/23/2021 GOLDMAN SACHS 9,970,300 10,000.00 574599-BQ-8 MASCO BASIC 2.000% 02/15/31 0,000.00 574599-BQ-8 MASCO BASIC 3.12% 02/15/51 0,002/18/2021 DEUTSCHE BANK 9,997,000 10,000.00 574599-BR-6 MASCO BASIC 3.12% 02/15/51 0,002/18/2021 RBC CAPITAL MARKETS 9,997,000 4,999,100 5,000.00 10,000.	
571903-BH-5	
574599-BR-6 MASCO BASIC 3.12% 02/15/51	
	182 9,044 1
1576/00 DV / 1 1/1/00 0006 1 05D150 00061 01/00 1/0 1 001/0 06/05//0 0	9,044 61,333
	61,333
57643_E0_5 MABS 2006_HE1 SERILES 2004\E1_CLASS M7 2_8765_09/25/34	
58013M-EV-2 MCDONALD'S CORP 4.6% Due 5/26/2045 MN26 4.600% 05/26/45	
39010HFTAY   MCDONNELD S CORT 4 7/08 DDE 12/37/2019-039 4.5/75/12/2019-13/2019	
59843*-4F-6 MERCHANTS AUTOMOTIVE GROUP MERCHANTS	
59843*-AG-4 MERCHANTS AUTOMOTIVE GROUP MERCHANTS AUTOMOTIVE GROUP 3.490% 04/22/26	
589331-AS-6   MERCK & COMPANY INC 3.6% Due 9/15/2042 INS15 3.600% 09/15/42   07/22/2021 BARCLAYS   3,500,00	
58933Y-AJ-4 MERCK & COMPANY, INC. 4.15% Due 5/18/2043 MN18 4.150% 05/18/43	13,718
58933Y-AT-2 MERCK & COMPANY, INC. 3.7% Due 2/10/2045 FA10 3.700% 02/10/45	
58933Y-AZ-8 MERCK & COMPANY, INC. BASIC 1.450% 06/24/30	
58933Y-BA-2 MERCK & COMPANY, INC. BASIC 2.350% 06/24/40	
50022C-AJ-2 BANK OF AMERICA CORP BASIC 6.110% 01/29/37	
59156R-AY-4 METLIFE INC. 5 7/8% Due 2/6/2041 FA6 5.875% 02/06/41	
39162">AF-5	
354918-C-0-6 MICROSOFT CORP 2. 52% Due 06/01/50 JDI 2. 5.25% 06/01/50 D 97/01/2021 BARCLAYS	
594918-CC-6 WIGROSOFT CORP 2, 525% Due 06/01/50 JD1 2, 525% 06/01/50 JD 2, 525% 06/01/50 D1 2, 525% 06/01/	
594918-CC-6 MICROSOFT CORP 2. 525% Due 06/01/50 JD1 2. 525% 06/01/50 D1 2. 525% 06/01/50 D1 2. 525% 06/01/50 D1 2. 525% 06/01/50 D1 2. 525% D1	
594918-CD-4 MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60	
594918-CD-4 MICROSOFT CORP 2.675% Due 06/01/2060 JD1 2.675% 06/01/60	
594918-CF-9 MICROSOFT CORP BASIC 3.041% 03/17/62	
59523U-AS-6 MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31	
59523U-AS-6 MID-AMERICA APARTMENTS BASIC 1.700% 02/15/31 12/07/2021 WELLS FARGO SECURITIES LLC 8,630,460 9,000,00 9,000	
59565J-AA-9 MIDAS OPCO HOLDINGS LLC BASIC 5.625% 08/15/29	
950057-A-9 MILLI KEN AND COMPANY MILLI KEN AND COMPANY 2.860% 10/15/33 10/06/2021 J.P. MORGAN SOLVENS 1.5000.000 5.000.000 5.000.000 5.000.000 5.000.000	
60081H-B8-6 WILLIKEN AND COMPANY MILLIKEN AND COMPANY 3.010% 10/15/36 10/06/2021 J.P. MORGAN 1.000.00	
609207-AT-2 MONDELEZ INTERNATIONAL INC BASIC 2.750% 04/13/30	
609207-AW-5 MONDELEZ INTERNATIONAL INC BASIC 2.625% 09/04/50	
609207-AW-5 MONDELEZ INTERNATIONAL INC BASIC 2.625% 09/04/50	
609207-AW-5 MONDELEZ INTERNATIONAL INC BASIC 2.625% 09/04/50	
609207-AW-5 WONDELEZ INTERNATIONAL INC BASIC 2 .625% 09/04/50	
609207-AN-5   MONDELEZ INTERNATIONAL INC BASIC   2.625% 09/04/50   06/23/2021   MORGAN STANLEY   5,553,240   6,000,00   609207-AN-5   MONDELEZ INTERNATIONAL INC BASIC   2.625% 09/04/50   07/01/2021   WELLS FARGO SECURITIES LLC   2,334,325   2,500,00	
00/52/1-AII-3   MUDELEZ INTERNATIONAL INC BASIC 2.0239 (90/90/3)   UNION   U	
01399=NETS   DUN AND BRADSTREET COPP BASIC   2,000% 08/19/31   12/13/2021   BANC OF AUERICA   BANC OF AUERICA   2,935,320   3,000.00   3,000.	
617446-8N-2 MORGAN STANLEY BASIC 5.597% 03/24/51 06/02/2021 J.P. MORGAN STANLEY BASIC 5.597% 03/24/51 0,000.00	
617446-8N-2 MORGAN STANLEY BASIC 5.597% 03/24/51	80,690
617446-8N-2 MORGAN STANLEY BASIC 5.597% 03/24/51	
617446-8P-7 MORGAN STANLEY BASIC 3.62% 04/01/31	
617446-HD-4 MORGAN STANLEY BASIC 7.250% 04/01/32	
6174C-NV-4 MSHL 2005-2 SERIES 2005MIC2 CLASS M5 1.0768 02/25/35	
61744C-NV-4 MISHEL 2005-2 SERIES 2005IMIC2 CLASS M5 1.076% 02/25/35	
61744Y-AK-4 MORGAN STANLEY BASIC 3.591% 07/22/28	
01/471-EF-8	
617498-AD-5 Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A28 0.211% 10/25/36 11/30/2021 BTIG LLC	
624828-AA-O MOZART DEST MERGER SUB BASIC 3.875% 04/01/29 09/30/2021 J.P. MORGAN 400.00 400.00	
62482B-AA-O MOZART DEBT MERGER SUB BASIC 3.87% 04/01/29	
62482B-AA-O MOZART DEBT MERGER SUB BASIC 3.875% 04/01/29	
624828-AA-0 MOZART DEBT MERGER SUB BASIC 3.875% 04/01/29	
624828-AB-8 MOZART DEBT MERGER SUB BASIC 5.250% 10/01/29	
E24828-AB-8 M0ZART DEET MERGER SUB BASIC 5 250% 10/01/29	
624828-AB-8 MOZART DEBT MERGER SUB BASIC 5.250% 10/01/29	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
			_					Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
62482B-AB-8	MOZART DEBT MERGER SUB BASIC 5.250% 10/01/29		09/30/2021	GOLDMAN SACHS GOLDMAN SACHS		200,000	200,000	
	NHL US FUNDING LP NHL US FUNDING 2.940% 10/19/33		09/29/2021	BANK OF AMERICA		2,642,857	2,642,857	
	NHL CAN FUNDING LP 2.940% 10/19/33		09/29/2021	BANK OF AMERICA		357 , 143	357,143	
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		01/05/2021	SUSQUEHANNA		1,185,980	1,000,000	2,269
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC		01/14/2021	GOLDMAN SACHS		2,354,460	2,000,000	7,406
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC		01/14/2021	GOLDMAN SACHS JANE STREET		9,417,840 4,708,600	8,000,000 4,000,000	
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC		01/20/2021	CREDIT SUISSE FIRST BOSTON		11,779,700	10,000,000	40,611
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		01/28/2021	JEFFERIES & COMPANY INC.		2,938,725	2,500,000	
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		02/17/2021	JANE STREET		5,861,450	5,000,000	36,431
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		04/12/2021	MORGAN STANLEY		5,221,584	4,645,000	64,359
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC		04/13/2021	CITICORP SECURITIES		6,033,425 2,327,820	5,355,000	74,836 9,078
	NXP BV/NXP FDG/NXP USA BASIC 4.300% 00/10/25		05/04/2021	BARCLAYS		2,729,595	2.750.000	
62954H-AF-5	NXP BV/NXP FDG/NXP USA BASIC 3.250% 05/11/41		05/04/2021	BARCLAYS		1,240,725	1,250,000	
62954H-AH-1	NXP BV/NXP FDG/NXP USA BASIC 2.650% 02/15/32		11/15/2021	DEUTSCHE BANK		14,962,950	15,000,000	
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE 3.150% 01/06/28		01/06/2021	BANK OF AMERICA		11,000,000	11,000,000	
637071-AK-7 64083Y-AA-9	NATIONAL-OILWELL VARCO INC 3.95% Due 12/1/2042 JD1 3.950% 12/01/42		07/22/2021	BARCLAYS BANK OF AMERICA		4,506,795 150,000	4,500,000 150,000	27, 156
	NESCO HOLDINGS IT INC BASIC 5.500% 04/15/29		03/17/2021	BANK OF AMERICA		1,700,000	1,700,000	
	NESCO HOLDINGS 11 INC BASIC 5.500% 04/15/29		06/18/2021	BANK OF AMERICA		1,040,000	1,000,000	12,375
64083Y-AA-9	NESCO HOLDINGS II INC BASIC 5.500% 04/15/29		11/22/2021	J.P. MORGAN		1,028,750	1,000,000	5,958
	NESCO HOLDINGS II INC BASIC 5.500% 04/15/29		11/22/2021	J.P. MORGAN		1,028,750	1,000,000	5,958
641062-AW-4	NESTLE HOLDINGS INC BASIC 1.500% 09/14/28		09/13/2021	BARCLAYS		10,024,700	10,000,000	833
64110D-AK-0 64352V-JK-8	NETAPP INC BASIC 2.700% 06/22/30		09/02/2021	RBC CAPITAL MARKETS		2,079,060 559,691	2,000,000 561,974	11,250
64352V-KD-2	NEW CENTURY HOME EQ LOAN TRUST 1.167% 03/25/35		06/25/2021	Interest Capitalization				221
64352V-PA-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 0.776% 12/25/35		07/28/2021	MORGAN STANLEY		5,366,137		483
64352V-PA-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 0.776% 12/25/35		09/13/2021	MORGAN STANLEY		1,709,819	1,801,587	798
64352V-PA-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 0.776% 12/25/35		09/13/2021	MORGAN STANLEY		6,486,512	6,834,652	3,028
65343H-AA-9	NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 NEXSTAR ESCROW INC BASIC 5.625% 07/15/27		12/15/202112/15/2021	MARKET AXESS MARKET AXESS			220,000 220,000	5,225 5,225
65343H-AA-9	NEXSTAR ESCROW INC BASIC 5.625% 07/15/27		12/15/2021	MARKET AXESS		292,956	280,000	6,650
65343H-AA-9	NEXSTAR ESCROW INC BASIC 5.625% 07/15/27		12/15/2021	MARKET AXESS		292.956	280,000	6,650
654106-AD-5	NIKE, INC. CL B BASIC 3.625% 05/01/43		07/20/2021	GOLDMAN SACHS		17,994,150	15,000,000	
654106-AE-3	NIKE, INC. CL B 3.875% 11/01/45		08/19/2021	CITICORP SECURITIES		8,631,490	7,000,000	84,389
654106-AE-3	NIKE, INC. CL B 3.875% 11/01/45		12/06/2021	CREDIT SUISSE FIRST BOSTON		6, 141, 900 4, 935, 120	5,000,000 4,000,000	61,892 15,931
	NIKE, INC. CL B 3.875% 11/01/45		12/06/2021	JEFFERIES & COMPANY INC.		6, 168, 900	5,000,000	19,913
	NIKE, INC. CL B BASIC 3.250% 03/27/40		07/20/2021	GOLDMAN SACHS		4,502,240	4,000,000	41,528
654106-AL-7	NIKE, INC. CL B BASIC 3.250% 03/27/40		09/15/2021	J.P. MORGAN		1,127,240	1,000,000	15,347
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50		07/21/2021	RBC CAPITAL MARKETS		28,749,250	25,000,000	271,875
65473P-AJ-4	NISOURCE INC BASIC 3.600% 05/01/30 NISOURCE INC BASIC 1.700% 02/15/31		09/21/2021	GOLDMAN SACHS GOLDMAN SACHS		4,458,280 5,282,255	4,000,000 5,500,000	56,800 9,869
65473P-AL-9	NISOURCE FINANCE CORP 5.95% Due 6/15/2041 JD15 5.950% 06/15/41		11/16/2021	GOLDMAN SACHS		5,282,255	5,500,000	9,869
	NHELI 2006-HE2 SERIES 2006HE2 CLASS N2		09/09/2021	MORGAN STANLEY		1,381,202	1,431,761	449
65536M-AF-4	NHELI 2006-HE2 SERIES 2006HE2 CLASS M2		09/09/2021	MORGAN STANLEY		8,114,560	8,411,594	2,639
655664-AT-7	NORDSTROM INC BASIC 4.375% 04/01/30		05/27/2021	JANE STREET		2,033,559	1,975,000	14,401
655844-CD-8	NORFOLK SOUTHERN CORP BASIC 3.400% 11/01/49		02/17/2021	US BANCORP INC		3,211,140	3,000,000	30,600
655844-CH-9	NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55 NORFOLK SOUTHERN CORP BASIC 2.900% 08/25/51		11/10/2021	. J.P. MUHGAN			5,000,000 6,000,000	
666807-BN-1	NORTHROP GRUMMAN CORP BASIC 3.250% 01/15/28		11/16/2021	GOLDMAN SACHS		2,140,400	2,000,000	.22,208
666807-BP-6	NORTHROP GRUMMAN CORP BASIC 4.030% 10/15/47		05/12/2021	MITSUBISHI SECURITIES		5,634,300	5,000,000	16,232
666807-BP-6	NORTHROP GRUMMAN CORP BASIC 4.030% 10/15/47		09/22/2021	GOLDMAN SACHS		10,056,070	8,200,000	145,953
666807-BS-0	NORTHROP GRUMMAN CORP BASIC 4.400% 05/01/30		05/12/2021	MITSUBISHI SECURITIES GOLDMAN SACHS		582,405	500,000	794
666807-BS-0 666807-BU-5	NORTHROP GRUMMAN CORP BASIC 4.400% 05/01/30		11/16/2021 03/03/2021	GOLDMAN SACHS PARIBAS SECURITIES		2,315,940 6,710,700	2,000,000 5,000,000	4,156 90,417
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		04/08/2021	CITICORP SECURITIES		13,380,900	10,000,000	234,792
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		05/26/2021	PARIBAS SECURITIES		10,944,640	8,000,000	31,500
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		06/02/2021	DEUTSCHE BANK		13,565,600	10,000,000	48, 125
666807-BU-5	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		06/08/2021	DEUTSCHE BANK		2,747,100	2,000,000	11,375
666807-BU-5 666807-CB-6	NORTHROP GRUMMAN CORP BASIC 5.250% 05/01/50		11/16/2021	GOLDMAN SACHS Tax Free Exchange		4, 195, 140 12, 242, 641	3,000,000 11,050,000	7,438 7,438 216,473
	NOVARTIS CAPITAL CORP BASIC 2.750% 08/14/50		09/02/2021	WELLS FARGO SECURITIES LLC		5,206,650	5,000,000	4.583
0000011 NO-1	NOTABLI OF THE VOIS DAOLO 2.100% VO/ 17/ JO			RELEG TYRING GEOGREPHED EEG			,000,000	#, J03

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
66989H-AS-7 670346-AQ-8	NOVARTIS CAPITAL CORP BASIC 2.750% 08/14/50		09/15/202111/16/2021	. J.P. MORGAN GOLDMAN SACHS		1,051,870	1,000,000 2,500,000	2,521 5,194
670346-AU-9	NUCOR CORP. 2.979 due 12/15/2055 2.979% 12/15/55		11/16/2021	Tax Free Exchange		8.021.244		
67066G-AE-4	NVDIA CORP 3.2% Due 9/16/2026 MS16 3.200% 09/16/26		11/10/2021	J.P. MORGAN		2.169.480	2,000,000	10 . 489
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		02/09/2021	J.P. MORGAN		572, 150	500,000	6,319
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		11/23/2021	WELLS FARGO SECURITIES LLC		5,641,350	5,000,000	26,736
67066G-AH-7 67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50 NVDIA CORP BASIC 3.500% 04/01/50		12/14/202112/16/2021	CITICORP_SECURITIES		6,932,640 3,098,898	6,000,000 2,700,000	
67066G-AM-6	NVDIA CORP BASIC		09/13/2021	J.P. MORGAN			15,000,000	
67066G-AN-4	NVDIA CORP BASIC 2.000% 06/15/31		09/01/2021	WELLS FARGO SECURITIES LLC		2,020,860	2,000,000	8,556
67076X-AE-5	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C 3.206% 04/10/31		03/30/2021	CITICORP SECURITIES		4,003,005	4,000,000	4,986
67076X-AE-5	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C 3.206% 04/10/31		11/08/2021	GOLDMAN SACHS		1,539,375	1,500,000	1,202
67076X-AE-5 67076X-AG-0	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C 3.206% 04/10/31		11/08/2021	GOLDMAN SACHS CITICORP SECURITIES		2,601,544 5.410.175	2,535,000	2,031
67076X-AG-0	NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS D 3.206% 04/10/31		03/30/202108/20/2021	CITICORP SECURITIES		1,901,719	6,000,000 2,000,000	7,480 4,232
67181@-AB-4	OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL 2.990% 09/08/33		07/23/2021	KEY BANK		25.000.000	25,000,000	
677415-CQ-2	OHIO POWER COR BASIC 4.150% 04/01/48		10/20/2021	GOLDMAN SACHS		1, 179, 280	1,000,000	2,421
680223-AL-8	OLD REPUBLIC INTL CORP BASIC 3.850% 06/11/51		06/09/2021	J.P. MORGAN		1,331,525	1,300,000	
680223-AL-8	OLD REPUBLIC INTL CORP BASIC 3.850% 06/11/51		06/09/2021	. J.P. MORGAN MORGAN STANLEY		1,792,438	1,750,000	
680223-AL-8	OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   3.850% 06/11/51   OLD REPUBLIC INTL CORP BASIC   OLD REPUBLIC INTL CO		06/09/202106/09/2021	Morgan Stanley Stifel Nicolaus		14,359,800 2,047,780	14,000,000	
680223-AL-8	OLD REPUBLIC INTL CORP BASIC 3.850% 06/11/51		07/29/2021	CITICORP SECURITIES		2,064,635	1,900,000	
681919-BB-1	OMNICOM GROUP BASIC 2.450% 04/30/30		12/06/2021	HSBC SECURITIES INC.		15,017,700	15,000,000	38,792
68233J-CB-8	ONCOR ELECTRIC DELIVERY BASIC 2.700% 11/15/51		11/16/2021	GOLDMAN SACHS		24,296,500	25,000,000	3,750
68233J-CB-8 682680-AY-9	ONCOR ELECTRIC DELIVERY BASIC 2.700% 11/15/51		12/13/2021	JANE STREET		2,274,309	2,300,000	5,003 7,367
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		01/07/202101/28/2021	HSBC SECURITIES INC				
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		02/18/2021	BARCLAYS		10,614,600	10,000,000	
682680-AZ-6	ONEOK INC BASIC 4.450% 09/01/49		11/18/2021	JANE STREET		2,453,418	2,200,000	22,028
682680-BD-4	ONEOK INC BASIC 5.850% 01/15/26		09/28/2021	SUSQUEHANNA		939,400	800,000	9,750
682680-BF-9 68389X-AU-9	ONEOK INC BASIC 7.150% 01/15/51		09/28/2021 11/10/2021	CITICORP SECURITIES			500,000	7,448
68389X-AW-5	ORACLE SYSTEMS CORP 3.4% Due 7/8/2024 JJ8 3.400% 07/08/24 ORACLE SYSTEMS CORP 4 1/2% Due 7/8/2044 JJ8 4.500% 07/08/44		07/22/2021	_ J.P. MORGAN BARCLAYS		20,919,850	2,000,000 2,000,000	
68389X-BF-1	ORACLE SYSTEMS CORP 4 1/8% Due 5/15/2045 MN15 4.125% 05/15/45		07/22/2021	BARCLAYS			14,500,000	117,964
68389X-CA-1	ORACLE SYSTEMS CORP BASIC 3.950% 03/25/51		03/22/2021	WELLS FARGO SECURITIES LLC		14,973,750	15,000,000	
68389X-CA-1	ORACLE SYSTEMS CORP BASIC 3.950% 03/25/51		03/23/2021	. CITICORP SECURITIES		15,345,900	15,000,000	1,646
68389X-CA-1	ORACLE SYSTEMS CORP BASIC 3.950% 03/25/51		03/25/2021	. WELLS FARGO SECURITIES LLC		10,329,500 1,247,550	10,000,000	5,486
68389X-CB-9	ORACLE SYSTEMS CORP BASIC		03/22/202109/21/2021	GOLDMAN SACHS		1,247,550	1,250,000 1,500,000	.30,579
689648-D@-9	OTTER TAIL CORP GUARANTEED SENIOR NOTES 3.550% 12/15/26		03/30/2021	STONECASTLE SECURITIES LLC		5,759,320	5,600,000	65,714
690742-AG-6	OWENS CORNING BASIC 4.300% 07/15/47		04/12/2021	PIERPONT SECURITIES		11,322,102	10,200,000	
690742-AK-7	OWENS CORNING BASIC 3.875% 06/01/30		04/13/2021	JEFFERIES & COMPANY INC.		8,316,525	7,500,000	108, 177
690742-AK-7	OWENS CORNING BASIC 3.875% 06/01/30		04/13/2021	JEFFERIES & COMPANY INC.		8,316,525		108, 177
693475-AW-5 69353R-FG-8	PNC BANK CORP BASIC 3.450% 04/23/29		09/15/2021 11/10/2021	J.P. MORGAN J.P. MORGAN		7,277,140	6,500,000 3,000,000	
694308-JJ-7	PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50		10/19/2021	CITICORP SECURITIES		1,378,680	1,500,000	11,667
694308-JJ-7	PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50		10/19/2021	CITICORP SECURITIES		16,544,160	18,000,000	140,000
694308-JJ-7	PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50		11/16/2021	GOLDMAN SACHS		6, 154, 265	6,500,000	67,618
694308-JJ-770069F-HY-6	PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50		12/10/2021	BARCLAYS		1,085,853	1,150,000	14,870
70109F-HY-6 701094-AL-8	Park Place Securities Inc SERIES 2005NH02 CLASS M5 1.136% 05/25/35		09/17/202111/16/2021	BTIG LLC		1,611,898	1,649,000 6,000,000	1,384 52.617
701094-AL-6	PARKER HANNIFIN CORP BASIC 3.250% 06/14/29		04/12/2021	Fifth Third Securities		2,158,760	2,000,000	
701094-AP-9	PARKER HANNIFIN CORP BASIC 4.000% 06/14/49		04/12/2021	JEFFERIES & COMPANY INC.		5,716,500	5,000,000	
70109H-AN-5	PARKER-HANNIFIN CORP 4.45% Due 11/21/2044 MN21 4.450% 11/21/44		07/22/2021	BARCLAYS		5, 124, 560	4,000,000	32, 139
713448-CT-3	PEPSI CO INC BASIC 2.750% 04/30/25		11/22/2021	BANK OF AMERICA		3,138,000	3,000,000	5,500
713448-CT-3 713448-DY-1	PEPSI CO INC BASIC 2.750% 04/30/25		11/30/2021 11/10/2021	SUSQUEHANNA J.P. MORGAN		5,244,150	5,000,000 4,000,000	
713448-EP-9	PEPSI CO INC BASIC		04/15/2021	J.P. MORGAN		1,363,514	1,350,000	431
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		12/08/2021	MORGAN STANLEY		3,582,960	3,000,000	24,469
713448-FF-0	PEPSI CO INC BASIC 2.625% 10/21/41		11/10/2021	J.P. MORGAN		20,529,000	20,000,000	35,000
713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		10/26/2021	CREDIT SUISSE FIRST BOSTON		26,078,022	25,869,000	13,833
713448-FG-8 713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		10/26/202110/26/2021	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON	ļ		13,781,000	7,369
713448-FG-8 713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		10/26/2021	CITICORP SECURITIES		352,828	350,000	6,916
713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		10/26/2021	CITICORP SECURITIES		6,970,522	6,891,000	3,685
	1.2.0. 00 100 0.0.0 E.700% 107E1701			0.1.100.0	ļ			

			ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Date Foreign Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51	10/26/2021	CITICORP SECURITIES		177,020	175,000	94
713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		HSBC SECURITIES INC.		5,550,376	5,497,000	2,939
713448-FG-8 713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		HSBC SECURITIES INC.		2,956,431	2,928,000	1,566
713448-FG-8	PEPSI CO INC BASIC 2.750% 10/21/51		PARIBAS SECURITIES		75,728	75,000	
714046-AG-4	PERKINELINER INC BASIC 3,300% 09/15/29	09/02/2021	GOLDMAN SACHS		2,178,360	2,000,000	31,533
714046-AH-2	PERKINELMER INC BASIC 2.550% 03/15/31	03/04/2021	J.P. MORGAN			15,000,000	
714046-AH-2	PERKINELMER INC BASIC 2.550% 03/15/31	03/30/2021	J.P. MORGAN		4,448,745	4,500,000	7,331
714046-AJ-8	PERKINELMER INC BASIC 3.625% 03/15/51	03/04/2021 .	J.P. MORGAN		9,999,900	10,000,000	
714046-AJ-8	PERKINELMER INC BASIC 3.625% 03/15/51	03/09/2021	PARIBAS SECURITIES		5,092,150	5,000,000	1,510
714046-AJ-8 714046-AM-1	PERKINELMER INC BASIC 3.625% 03/15/51		BANK OF AMERICA CITICORP SECURITIES		5, 153,550 14,042,980	5,000,000 14,000,000	10,573
714046-AN-9	PERKINELMER INC BASIC		GOLDMAN SACHS		14,042,980	14,000,000	
71677K-AA-6	PETSMART INC/PETSMART FI BASIC 4.750% 02/15/28		MARKET AXESS		1,023,840	1,000,000	12,403
71682@-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27	12/15/2021	PETROS PARTNERS		63,872	63,872	
71684@-AA-0	PETROS CONNECTICUT FUND II PETROS CONNECTICUT FUND II 6.000% 12/15/30	11/03/2021	PETROS PARTNERS		7,500,000	7,500,000	
717081-FA-6	PFIZER, INC. BASIC 2.700% 05/28/50	11/24/2021 .	BANK OF AMERICA		1,970,600	2,000,000	150
717081-FA-6	PFIZER, INC. BASIC 2.700% 05/28/50	11/30/2021	GOLDMAN SACHS		1,526,085	1,500,000	450
718172-AC-3	PHILIP MORRIS BASIC 6.375% 05/16/38	05/03/2021	J.P. MORGAN		2,242,480	1,600,000	47,883
718172-AM-1 718172-BM-0	PHILIP MORRIS 4 3/8% Due 11/15/2041 MN15 4.375% 11/15/41		J.P. MORGAN J.P. MORGAN		14,631,000	12,500,000	4 400
718172-BM-0 718172-CJ-6	PHILIP MORRIS BASIC 3.250% 11/10/24		J.P. MORGAN		2,656,325 3,824,415	2,500,000 3,500,000	
718172-CP-2	PHILIP MORRIS BASIC 2.100% 05/01/30		SUSQUEHANNA		2,430,025	2,500,000	
718172-CP-2	PHILIP MORRIS BASIC 2.100% 05/01/30	12/13/2021	BANK OF AMERICA		2,954,040	3,000,000	7,700
718172-CR-8	PHILIP MORRIS BASIC		GOLDMAN SACHS		9,890,600	10,000,000	2,917
718172-CR-8	PHILIP MORRIS BASIC 0.875% 05/01/26		GOLDMAN SACHS		9,883,400	10,000,000	2,917
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.875% 05/01/42	03/29/2021 .	J.P. MORGAN		4,792,684	3,700,000	90,573
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.875% 05/01/42	07/22/2021	BARCLAYS		11,172,715	7,993,986	110,889
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.875% 05/01/42		GOLDMAN SACHS		4,707,500 6,973,135	3,500,000 6,500,000	9,710 37,339
72650R-BH-4	PLAINS ALL AMER PIPELINE 4.7% DUG 67 137 2044 3013 4.700% 06/13/44	07/27/2021	MORGAN STANLEY		2, 194, 440	2,000,000	37,339
74052H-AA-2	PREMIER ENTERTAINMENT SU BASIC 5.625% 09/01/29	08/06/2021	DEUTSCHE BANK		396.808	400,000	
74052H-AA-2	PREMIER ENTERTAINMENT SU BASIC 5.625% 09/01/29	08/06/2021	DEUTSCHE BANK		992,020	1,000,000	
74052H-AB-0	PREMIER ENTERTAINMENT SU BASIC 5.875% 09/01/31		DEUTSCHE BANK		792,520	800,000	
74052H-AB-0	PREMIER ENTERTAINMENT SU BASIC 5.875% 09/01/31		DEUTSCHE BANK		1,981,300	2,000,000	
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC. BASIC 2.125% 06/15/30	12/06/2021	WELLS FARGO SECURITIES LLC		17,966,520	18,000,000	183,813
74264*-AK-2	PRISA LHC, LLC PRISA LHC, LLC 2.870% 01/13/33	01/13/2021	J.P. MORGAN		22,000,000	22,000,000	
74264*-AK-2 74340X-BQ-3	PRISA LHC, LLC PRISA LHC, LLC 2.870% 01/13/33		J.P. MORGAN  J.P. MORGAN		3,000,000	3,000,000	8,972
74340X-BQ-3	PROLOGIS LP BASIC 2.125% 10/15/50	11/24/2021	Fifth Third Securities		1.715.900	2,000,000	
74353#-AA-2	1600 OSGOOD STREET 1600 OSGOOD STREET 3.366% 10/10/42	05/01/2021	MESIROW		6,029,249	6,029,249	, ion
744448-CA-7	PUBLIC SERVICE CO OF COLO BASIC 6.500% 08/01/38		MORGAN STANLEY		2,301,510	1,500,000	
74456Q-CG-9	PUB SVC ELEC & GAS BASIC 3.000% 03/01/51	10/04/2021	GOLDMAN SACHS		3,632,370	3,500,000	10,208
747525-AF-0	QUALCOMM INC 3.450% 05/20/25	11/22/2021	CITICORP SECURITIES		2,670,450	2,500,000	958
	QUALCOMM INC 4.8% Due 5/20/2045 MN20	07/22/2021	BARCLAYS		3,405,500	2,500,000	22,000
75000@-AC-4 75003*-AA-7	RPT REALTY L.P. RPT REALTY L.P. 3.820% 11/30/31		J.P. MORGAN US BANCORP INC		10,000,000	10,000,000	
	RSM US LLP RSM US LLP 3.080% 06/01/31		US BANCORP INC		2,000,000	4,000,000 2,000,000	
75003*-AB-5	RSM US LLP RSM US LLP 3.080% 06/01/31	03/03/2021	US BANCORP INC		1,000,000	1,000,000	
	RSM US LLP RSM US LLP 3.180% 06/01/33		US BANCORP INC		2,000,000	2,000,000	
75281A-BA-6	RANGE RESOURCES CORP. BASIC 5.000% 03/15/23		MORGAN STANLEY		1,040,000	1,000,000	2,639
753910-AG-3	Residential Asset Securities C SERIES 2005KS12 CLASS M4 0.741% 01/25/36	08/26/2021 .	MORGAN STANLEY		1,913,438	1,950,000	283
75405W-AH-5	Residential Asset Securities SERIES 2005KS10 CLASS M4 0.971% 11/25/35	09/28/2021	BANK OF AMERICA		1,453,125	1,500,000	120
75405W-AH-5	Residential Asset Securities SERIES 2005KS10 CLASS M4 0.971% 11/25/35		BANK OF AMERICA		4,699,406	4,851,000	386
75406X-AF-6 75513E-CL-3	RESIDENTIAL ASSET SEC CORP SERIES 2006KS7 CLASS M2 0.401% 09/25/36		BTIG LLC GOLDMAN SACHS		1,284,377 4,999,850	1,347,101 5,000,000	361
75513E-CN-9	RAYTHEON CO BASIC		BANK OF AMERICA		4,999,850	9,000,000	18,408
75513E-CP-4	RAYTHEON CO BASIC	11/01/2021	MORGAN STANLEY		5,497,965	5,500,000	
76113A-BM-2	RESIDENTIAL ASSET SEC CORP SERIES 2006KS3 CLASS M2 0.441% 04/25/36		CREDIT SUISSE FIRST BOSTON		1,910,000	2,000,000	233
76113A-BM-2	RESIDENTIAL ASSET SEC CORP SERIES 2006KS3 CLASS M2 0.441% 04/25/36		CREDIT SUISSE FIRST BOSTON		5,607,283	5,871,500	684
761713-BB-1	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.850% 08/15/45	11/10/2021	J.P. MORGAN		9,976,800	8,000,000	117,000
778296-AG-8	ROSS STORES INC BASIC 1.875% 04/15/31		WELLS FARGO SECURITIES LLC		4,835,200	5,000,000	13,802
78403D-AT-778409V-AQ-7	SBA TOWER TRUST BASIC	04/29/2021	BARCLAYS		12,500,000	12,500,000	17.469
	156F GLUBAL INC BASIC - 3 250% 12701749		LUBEULL SUISSE ETBST BUSTON		4 9 14 8 10 1	4 500 000	1/469

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
78409V-AR-5 78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		02/09/2021	CREDIT SUISSE FIRST BOSTON UBS WARBURG CONVERTIBLES		2,306,745 439,275	2,625,000 500,000	
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		02/09/2021	UBS WARBURG CONVERTIBLES		329,456	375.000	4,265
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		02/09/2021	UBS WARBURG CONVERTIBLES		436.995	500.000	
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		07/21/2021	SUSQUEHANNA		1,763,380	2,000,000	
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		07/21/2021	BANK OF AMERICA		2,025,380	2,300,000	23,217
78449R-AG-0	SLG OFFICE TRUST SERIES 20210VA CLASS C 2.851% 07/15/41		08/25/2021	. WELLS FARGO SECURITIES LLC	·	2,794,539 8,987,133	2,675,000 9,000,000	5,507 16,391
78486Q-AE-1	SVB Financial Group BASIC 3.125% 06/05/30		01/04/2021	CITICORP SECURITIES	····	2,146,943	1.900.000	5,113
78500A-AA-6	SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29		09/17/2021	J.P. MORGAN		300,000	300,000	, 110
78500A-AA-6	SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29		09/17/2021	J.P. MORGAN		600,000	600,000	
78500A-AA-6	SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29		09/21/2021	J.P. MORGAN		492,500	500,000	
78500A-AA-678500A-AA-6	SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29  SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29		09/29/2021	J.P. MORGAN  JEFFERIES & COMPANY INC.	ļ ļ	2,052,750 957.500	2,100,000 1,000,000	4,875
785592-AS-5	SABINE PASS LIQUEFACTION 5.000% 03/15/27		10/26/2021	GOLDMAN SACHS		1,156,810	1,000,000	4,8/5
785592-AX-4	SABINE PASS LIQUEFACTION 4.5% Due 5/15/2030 MN 15 4.500% 05/15/30		02/25/2021	Tax Free Exchange		2.992.842	3,000,000	37,500
79466L-AH-7	SALESFORCE.COM INC BASIC 1.500% 07/15/28		09/13/2021	GOLDMAN SACHS		10,068,500	10,000,000	
805564-PF-2	SAXON ASSET SEC TRUST SERIES 20033 CLASS M2 2.501% 12/25/33		10/27/2021	MIZUHO SECURITIES		244,464	250,732	69
80556A-AD-9 808513-BR-5	Saxon Asset Securities Trust SERIES 20063 CLASS A4 0.341% 10/25/46		01/05/2021	BANK OF AMERICA CREDIT SUISSE FIRST BOSTON		3,010,573	3,409,000	367
808513-BR-5	SCHWAB, CHARLES CORP BASIC 1.150% 05/13/26		05/11/2021	CREDIT SUISSE FIRST BOSTON		14,965,200 4,690,882	15,000,000 4,700,000	150
808513-BU-8	SCHWAB, CHARLES CORP BASIC 3.750% 04/01/24		09/24/2021	Tax Free Exchange		2.200.893	2,200,000	
808513-BV-6	SCHWAB, CHARLES CORP BASIC 3.625% 04/01/25		09/24/2021	Tax Free Exchange		593,740	600,000	10,452
81257@-AA-6	SEATTLE ARENA COMPANY SEATTLE ARENA COMPANY 3.500% 03/31/46		08/26/2021	MUFG SECURITIES AMERICAS INC		30,000,000	30,000,000	
81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 1.121% 01/25/35		11/09/2021	BANK OF AMERICA		1,317,293	1,322,252	733
81375W-JM-9 81375W-JM-9	Securitized Asset Backed Recei SERIES 20060P1 CLASS B1 1.901% 10/25/35		08/18/2021	SOCIETE GENERALE SOCIETE GENERALE		1,344,375 4,899,799	1,500,000 5,467,000	1,968 7,173
81618T-AC-4	OFFICE PPTY INCOME TRST BASIC 4.500% 02/01/25		06/08/2021	JANE STREET		2,282,721	2,100,000	
82873M-AA-1	SIMMONS FOOD INC/SIMMONS BASIC 4.625% 03/01/29		02/17/2021	J.P. MORGAN				
82873M-AA-1	SIMMONS FOOD INC/SIMMONS BASIC 4.625% 03/01/29		02/17/2021	J.P. MORGAN		500,000	500,000	
828807-CT-2	SIMON PROPERTY GROUP BASIC 4.250% 10/01/44		07/22/2021	BARCLAYS		19,275,840	16,000,000	217,222
828807-DC-8	SIMON PROPERTY GROUP 3.375% 06/15/27		01/14/2021	BANK OF AMERICA		1,672,920	1,500,000	4,781
828807-DC-8 828807-DH-7	SIMON PROPERTY GROUP 3.375% 06/15/27		04/08/2021	GOLDMAN SACHS  J.P. MORGAN	ļ ļ	14,564,475	13,500,000	193,641 26,181
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		04/08/2021	J.P. MORGAN		4.811.800	5,000,000	13,090
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		04/12/2021	J.P. MORGAN		9,618,400	10,000,000	27,986
828807-DH-7	SIMON PROPERTY GROUP BASIC 3.250% 09/13/49		09/15/2021	J.P. MORGAN	ļ	1,575,630	1,500,000	542
828807-DJ-3	SIMON PROPERTY GROUP BASIC 3.800% 07/15/50		10/28/2021	GOLDMAN SACHS		7,915,180	7,000,000	
828807-DJ-3 828807-DJ-3	SIMON PROPERTY GROUP BASIC 3.800% 07/15/50		11/24/2021	BARCLAYS WELLS FARGO SECURITIES LLC		2,219,820	2,000,000	
828807-DJ-3	SIMON PROPERTY GROUP BASIC 3.800% 07/15/50		12/08/2021	BARCLAYS		3,382,230	3,000,000	45,917
828807-DJ-3	SIMON PROPERTY GROUP BASIC 3.800% 07/15/50		12/16/2021	MILLENIUM ADVISORS		3,863,195		
829259-AY-6	SINCLAIR TELEVISION GROU BASIC 5.500% 03/01/30		02/23/2021	MARKET AXESS		509,500	500,000	6,417
83612C-AE-9	SVHE 2006-0PT5		03/04/2021	MORGAN STANLEY		1,875,000	2,000,000	219
83613G-AB-5 842400-FL-2	Soundview Home Equity Loan Tru SERIES 20081 CLASS A2 6.000% 02/25/38		09/15/2021	SOCIETE GENERALE  GOLDMAN SACHS		1,941,208 17,110,080	1,946,073	5, 190 137, 638
842400-FL-2 842400-FZ-1	SOUTHERN CALIFORNIA EDISON 4.65% Due 3/15/2039 MS15 6.050% 03/15/39		11/16/2021	GOLDMAN SACHS		25,912,040	22,000,000	137,638
842400-GK-3	SOUTHERN CALIFORNIA EDISON 94.03% bde 10/1/2043 A01 4.030% 10/01/43		10/04/2021	J.P. MORGAN		3,316,470	3,000,000	12,031
842400-HF-3	SOUTHERN CALIFORNIA EDISON BASIC 3.650% 06/01/51		12/10/2021	RBC CAPITAL MARKETS		1,418,716	1,300,000	1,713
843830-B#-6	SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP 3.050% 08/05/31		07/22/2021	J.P. MORGAN		10,000,000	10,000,000	
845437-BN-1	SOUTHWESTERN ELEC POWER BASIC 3.900% 04/01/45		07/27/2021	MORGAN STANLEY		15,911,140	14,000,000	178,967
845437-BN-1 845437-BN-1	SOUTHWESTERN ELEC POWER BASIC 3.900% 04/01/45		09/21/2021	GOLDMAN SACHS  JANE STREET		1,137,710 3,316,230	1,000,000 3,000,000	
85238@-AA-1	STADCO LA, LLC STADCO LA, LLC 3.750% 05/15/56		07/14/2021	J.P. MORGAN		14.000.000	14,000,000	
855244-AS-8	STARBUCKS CORP. BASIC 4.500% 11/15/48		01/14/2021	MILLENIUM ADVISORS		320,733	250,000	2,000
855244-AU-3	STARBUCKS CORP. BASIC 4.450% 08/15/49		04/12/2021	JEFFERIES & COMPANY INC.		11,795,500	10,000,000	72,931
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		01/08/2021	MITSUBISHI SECURITIES		11,026,700	10,000,000	55,417
86074Q-AQ-5	STILLWATER MINING CO BASIC 4.500% 11/16/29		12/13/2021	ALLIANCE BERNSTEIN BTIG LLC		1,006,635	1,050,000	3,806
86359A-ZE-6 86359D-UZ-8	SASC 2003-31A 2.337% 06/25/33		11/03/2021	BITG LLC		1,545,387 1,302,184	1,541,292 1,514,167	400 444
86359D-UZ-8	SASC 2005-NC2 SERIES 20055N CLASS 3A3C		10/13/2021	MORGAN STANLEY		1,553,092	1,805,921	529
86365D-AB-5	Structured Asset Securities Co SERIES 2007BC4 CLASS A2 0.601% 11/25/37		10/22/2021	BANK OF AMERICA		1,453,594	1,500,000	24
87165B-AR-4	SYNCHRONY FINANCIAL BASIC 2.875% 10/28/31		10/25/2021	J.P. MORGAN		1,997,760	2,000,000	
87165B-AR-4	SYNCHRONY FINANCIAL BASIC 2.875% 10/28/31		10/25/2021	STIFEL NICOLAUS		2,001,900	2,000,000	
871829-BD-8	SYSCO CORP 4 1/2% Due 4/1/2046 A01 4.500% 04/01/46		07/20/2021	GOLDMAN SACHS	ļ	7,836,465	6,500,000	90, 188

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP	<b>D</b> 1.00		Date		Number of Shares		5 1/1	Interest and
Identification	Description Table 1992 14 500 14 500 14 500 15 15 15 15 15 15 15 15 15 15 15 15 15	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
87264A-AZ-8 87264A-AZ-8	T-MOBILE USA INC BASIC 4.500% 04/15/50		05/25/2021 .	Tax Free Exchange		10,881,698 52,530,633	9,500,000 44,000,000	47,500 220,000
87264A-BD-6	T-MOBILE USA INC BASIC 4.300% 04/15/30		05/25/2021 .	Tax Free Exchange		1.053.717	1,000,000	4,167
87264A-BD-6	T-MOBILE USA INC BASIC 3.750% 04/15/27		05/25/2021	Tax Free Exchange		1,679,522	1,500,000	6,250
87264A-BF-1	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/25/2021 .	Tax Free Exchange		5,216,206	4,750,000	20,451
87264A-BF-1	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/25/2021 .	Tax Free Exchange		566,415	500,000	
87264A-BF-1 87264A-BL-8	T-MOBILE USA INC BASIC 3.875% 04/15/30		11/16/2021 .	GOLDMAN SACHS SUSQUEHANNA		3,259,320 480,955	3,000,000 500,000	
87264A-BN-4	T-MOBILE USA INC BASIC 3.300% 02/15/51		05/25/2021 .	Tax Free Exchange		388,031	400,000	3,667
87264A-BN-4	T-MOBILE USA INC BASIC 3.300% 02/15/51		05/25/2021 .	Tax Free Exchange		20,236,972	20,000,000	
87264A-CB-9	T-MOBILE USA INC BASIC 2.550% 02/15/31		05/25/2021 .	Tax Free Exchange		1,040,403	1,000,000	7,083
87264A-CP-8	T-MOBILE USA INC BASIC 2.700% 03/15/32		12/01/2021 .	BARCLAYS		19,938,000	20,000,000	
	BELL 2016-1A SERIES 20211A CLASS A2I 1.946% 08/25/51		08/11/2021 .	BARCLAYS BARCLAYS		1,200,000 8,800,000	1,200,000	
	TARGET CORP BASIC 2.250% 04/15/25		11/22/2021 .	MORGAN STANLEY			5,000,000	.12, 188
87612E-BL-9	TARGET CORP BASIC 2.250% 04/15/25		11/30/2021 .	GOLDMAN SACHS		5,161,800	5,000,000	14,688
	TEGNA INC BASIC 5.000% 09/15/29		11/04/2021 .	MARKET AXESS		355,390	350,000	2,576
	TEGNA INC BASIC 5.000% 09/15/29		11/04/2021 .	MARKET AXESS		355,390	350,000	2,576
	TEGNA INC BASIC 5.000% 09/15/29		11/04/2021 .	GOLDMAN SACHS GOLDMAN SACHS		660,563 660,563	650,000 650,000	4,785 4,785
	TENNECO INC BASIC 5.000% 09/13/29		03/03/2021 .	BARCLAYS		960,000	1,000,000	6,944
880349-AR-6	TENNECO INC BASIC 5.000% 07/15/26		03/03/2021 .	BARCLAYS		960,000	1,000,000	6,944
880349-AR-6	TENNECO INC BASIC 5.000% 07/15/26		03/04/2021 .	BANK OF AMERICA		1,036,800	1,080,000	7,950
	TENNECO INC BASIC 5.000% 07/15/26		03/04/2021 .	BARCLAYS		1,723,500	1,800,000	13,250
	TENNECO INC BASIC 5.000% 07/15/26		10/26/2021 .	MARKET AXESS				1,431
	TENNECO INC BASIC 5.000% 07/15/26		10/26/2021 .	MARKET AXESS		390.848		
	TENNECO INC BASIC 5.000% 07/15/26		10/29/2021	MARKET AXESS		390,848	400,000	5,944
88047P-AA-2	TENN MERGER SUB INC 6.375% 02/01/25		03/03/2021	JEFFERIES & COMPANY INC.		452,500	500,000	3,010
	TERRENO REALTY LLC TERRENO REALTY LLC 2.840% 07/15/31		04/15/2021 .	MUFG SECURITIES AMERICAS INC		9,000,000	9,000,000	
	TEXAS INSTRUMENTS IN BASIC 1.750% 05/04/30		04/05/2021 .	CITICORP_SECURITIES		2,408,700 5.114.600	2,500,000	18,594
	TEXAS INSTRUMENTS IN BASIC 2.700% 09/15/51		11/03/2021 .	BANK OF AMERICA		2,090,040	5,000,000 2,000,000	
	WILLIAMS COMPANIES INC BASIC 3.500% 10/15/51		10/12/2021 .	CITICORP SECURITIES		5,479,650	5,500,000	3,208
88339W-AA-4	WILLIAMS COMPANIES INC BASIC 3.500% 10/15/51		12/16/2021 .	MORGAN STANLEY		3,671,028	3,600,000	25,200
	WILLIAMS COMPANIES INC BASIC 3.500% 10/15/51		12/16/2021 .	TRUIST		1,426,586	1,400,000	9,800
	TIME WARNER CABLE INC BASIC 5.500% 09/01/41		11/10/2021 .	J.P. MORGAN J.P. MORGAN		9,909,920	8,000,000	90,444
88732J-BD-9 89147L-3#-5	TIME WARNER CABLE INC 4 1/2% Due 9/15/2042 MS15 4.500% 09/15/42		11/10/2021 .	SEAPORT GROUP		15,656,340 1,823,181	14,000,000	105,000
89147L-E0-5	TORTO ISE ENERGY INFRASTRUCTURE TORTO ISE ENERGY INFRASTRUCTURE 4.390% 09/27/23		10/08/2021	SEAPORT GROUP		1.999.510	1,936,000	
	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024 JJ22 4.160% 01/22/24		10/08/2021	SEAPORT GROUP		1,678,139	1,613,333	
	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 11/20/2023 MN20 4.160% 11/20/23		10/08/2021 .	SEAPORT GROUP		675,879	645,333	
	TOYOTA MOTOR CREDIT CORP BASIC 1.900% 04/06/28		09/13/2021 .	BANK OF AMERICA		10,247,600	10,000,000	82,861
	TRANSCONT GAS PIPE CORP BASIC 5.400% 08/15/41 TRANSCONT GAS PIPE CORP BASIC 3.250% 05/15/30		07/27/2021 .	MORGAN STANLEY		8,551,270 3,707,445	6,500,000 3,500,000	
	TRANSDIGM INC BASIC 4.625% 01/15/29		04/14/2021 .	Tax Free Exchange		5,000,000	5,000,000	44,323
893647-BP-1	TRANSDIGM INC BASIC 4.625% 01/15/29		09/24/2021 .	Tax Free Exchange		500,000	500,000	4,432
	TRANSDIGN INC BASIC 4.625% 01/15/29		10/25/2021 .	MARKET AXESS		209,265	210,000	2,752
893647-BP-1	TRANSDIGN INC BASIC 4.625% 01/15/29		10/25/2021 .	MARKET AXESS		194,318	195,000	2,555
893647-BP-1 893647-BP-1	TRANSDIGN INC BASIC		10/25/2021 .	MARKET AXESS			405,000 465,000	5,307 6,093
893647-BP-1	TRANSDIGN INC BASIC 4.625% 01/15/29		10/25/2021 .	MARKET AXESS		457,746		6,028
893647-BP-1	TRANSDIGM INC BASIC 4.625% 01/15/29		10/25/2021	MARKET AXESS			130,000	1,704
	TRANSDIGN INC BASIC 4.625% 01/15/29		10/25/2021 .	MARKET AXESS		134,460	135,000	1,769
	TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE GROWTH BDC 4.500% 03/01/26		02/17/2021 .	GOLDMAN SACHS		25,000,000	25,000,000	
	2015 ESA PROJECT COMPANY LLC 2015 ESA PROJECT COMPANY LLC 3.040% 06/30/31		10/22/2021 .	BANK OF AMERICA GOLDMAN SACHS			13,861,003 8,000,000	
	UNION ELECTRIC COMPANY BASIC 4.000% 04/01/48	[	09/21/2021 .	GOLDMAN SACHS		3,050,700	2,500,000	
906548-CT-7	UNION ELECTRIC COMPANY BASIC 2.150% 03/15/32		11/16/2021 .	GOLDMAN SACHS		3,945,280	4,000,000	34,878
907818-EG-9	UNION PACIFIC CORP 4 3/8% Due 11/15/2065 MN15 4.375% 11/15/65		09/15/2021 .	J.P. MORGAN		1,871,130	1,500,000	22,240
907818-EP-9	UNION PACIFIC CORP BASIC 3.000% 04/15/27		11/10/2021 .	J.P. MORGAN		10,120,540	9,500,000	23,750
	UNION PACIFIC CORP BASIC 3.700% 03/01/29	[	11/10/2021 .	. J.P. MORGAN . J.P. MORGAN			14,000,000	
	UNION PACIFIC CORP BASIC 3.200% 05/20/41		11/10/2021 .	J.P. MORGAN		40,180,150 17.908.380	37,000,000 18,000,000	575,556
	UNITED PARCEL SERVICE CL B 6.2% Due 1/15/2038 JJ15 6.200% 01/15/38		05/17/2021 .	GOLDMAN SACHS		23,304,560	15,500,000	.18,686
01101E 110 0	9.200 017 107 00 017 107 00 0 0 0 0 0 0 0 0			September 4 (1914)		£0,004,000		

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
911312-AR-7	UNITED PARCEL SERVICE CL B BASIC 3.625% 10/01/42		07/20/2021	GOLDMAN SACHS		24,948,000	21,000,000	234,719
911312-BN-5	UNITED PARCEL SERVICE CL B BASIC 3.750% 11/15/47		07/01/2021	CITICORP SECURITIES		7, 137, 120	6,000,000	31,875
911312-BQ-8	UNITED PARCEL SERVICE CL B BASIC 4.250% 03/15/49		09/15/2021	J.P. MORGAN		3,278,125	2,500,000	590
911312-BQ-8 911312-BS-4	UNITED PARCEL SERVICE CL B BASIC 4.250% 03/15/49		10/20/2021	CITICORP SECURITIES	····	10,062,560	8,000,000 1,500,000	34,944
911312-BS-4 911312-BW-5	UNITED PARCEL SERVICE CL B BASIC 5.300% 04/01/50		07/12/2021	BANK OF AMERICA		14.810.500	1,500,000	8,075
911312-BW-5	UNITED PARCEL SERVICE CL B BASIC 5.300% 04/01/50		11/23/2021	US BANCORP INC		5, 126, 555	3,500,000	28,340
911312-BX-3	UNITED PARCEL SERVICE CL B BASIC 3.900% 04/01/25		11/17/2021	CITICORP SECURITIES		2,491,981	2,300,000	11,960
911312-BX-3	UNITED PARCEL SERVICE CL B BASIC 3.900% 04/01/25		11/30/2021	MORGAN STANLEY		1,625,895	1,500,000	9,913
91159H-HR-4	US BANCORP 3.150% 04/27/27		09/15/2021	J.P. MORGAN	ļ	4,415,720	4,000,000	49,000
91159H-HR-4	US BANCORP 3.150% 04/27/27		11/10/2021	J.P. MORGAN		16, 104, 750	15,000,000	23,625
91159H-JA-9	US BANCORP BASIC		07/29/2021	CITICORP SECURITIES CITICORP SECURITIES	····	9,769,100	10,000,000	3,819
91159H-JA-9 91159H-JA-9	US BANCORP BASIC 1.375% 07/22/30		08/03/2021	J.P. MORGAN		3,933,040 28,937,485	4,000,000	1,986 131,637
91159H-JB-7	US BANCORP BASIC 2.491% 11/03/36		11/10/2021	UBS WARBURG CONVERTIBLES		9,869,300	10,000,000	9,687
913017-CA-5	UNITED TECH CORP 4.15% Due 5/15/2045 MN15 4.150% 05/15/45		06/17/2021	JEFFERIES & COMPANY INC.		10,026,828	8,400,000	34,860
91324P-CA-8	UNITED HEALTHCARE 3.95% Due 10/15/2042 A015 3.950% 10/15/42		11/10/2021	J.P. MORGAN		11,365,895	9,500,000	31,271
91324P-EE-8	UNITED HEALTHCARE BASIC 3.050% 05/15/41		05/17/2021	CITICORP SECURITIES		995,700	1,000,000	
91324P-EE-8	UNITED HEALTHCARE BASIC 3.050% 05/15/41		09/15/2021	J.P. MORGAN	·	1,072,090	1,000,000	9,997
91324P-EF-5 91324P-EF-5	UNITED HEALTHCARE BASIC 3.250% 05/15/51 UNITED HEALTHCARE BASIC 3.250% 05/15/51		05/17/2021	CITICORP SECURITIES CITICORP SECURITIES	ļ ļ	1,987,100	2,000,000	
91324P-EF-5 91324P-EF-5	UNITED HEALTHCARE BASIC 3.250% 05/15/51		05/17/2021	MITSUBISHI SECURITIES		19,871,000		28.889
91324P-EF-5	UNITED HEALTHCARE BASIC 3.250% 05/15/51		06/25/2021	CITICORP SECURITIES	<del> </del>	5,318,700	5,000,000	28,889
91324P-EF-5	UNITED HEALTHCARE BASIC 3.250% 05/15/51		09/15/2021	J.P. MORGAN		2.220.560	2.000.000	21.306
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		04/14/2021	CITICORP SECURITIES		434,500	400,000	9,938
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		04/14/2021	CITICORP SECURITIES		217,250	200,000	4,969
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		04/14/2021	CITICORP SECURITIES		434,500	400,000	9,938
914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		04/14/2021	CITICORP SECURITIES		652,500	600,000	14,906
914906-AU-6 914906-AU-6	UNIVISION COMMUNICATIONS INC BASIC 6.625% 06/01/27		04/14/2021	CITICORP SECURITIES CITICORP SECURITIES	····	326,250	300,000	7,453
91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 3.810% 05/15/35		08/04/2021	SEAPORT GROUP		4,488,653	4.118.975	14,906
91862*-AA-4	PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43		06/04/2021	COASTAL SECURITIES, INC.		4,808,612	4,808,612	400
91862*-AA-4	PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43		06/21/2021	COASTAL SECURITIES, INC.		3,846,890	3,846,890	
91913Y-AY-6	VALERO ENERGY CORP. BASIC 2.850% 04/15/25		09/15/2021	J.P. MORGAN		1,585,410	1,500,000	18,050
91913Y-BD-1	VALERO ENERGY CORP. BASIC 3.650% 12/01/51		11/18/2021	J.P. MORGAN	ļ	12,459,250	12,500,000	
92343V-BG-8	VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1 3.850% 11/01/42		07/27/2021	MORGAN STANLEY		11,006,320	9,500,000	89,406
92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28		11/16/2021	GOLDMAN SACHS	ļ	1,702,695	1,500,000	10,281
92343V-FW-9 92343V-FW-9	VERIZON COMMUNICATIONS 2.987% Due 10/30/2056 AO 30		05/05/2021	Tax Free Exchange	·	27,566,738		11,093
92343V-GB-4	VERIZON COMMUNICATIONS BASIC 3.550% 03/22/51		04/29/2021	CREDIT SUISSE FIRST BOSTON				
92346L-AE-3	VERITAS US INC/BERMUDA L BASIC 7.500% 09/01/25		11/04/2021	MARKET AXESS		1,039,000	1,000,000	13,958
92346L-AE-3	VERITAS US INC/BERMUDA L BASIC 7.500% 09/01/25		11/04/2021	MARKET AXESS		1,039,000	1,000,000	13,958
92556H-AD-9	VIACONCBS INC BASIC 4.200% 05/19/32		02/04/2021	RBC CAPITAL MARKETS		2,953,750	2,500,000	23,042
927804-FU-3	VIRGINIA ELECTRIC POWER BASIC 3.150% 01/15/26		06/09/2021	CITICORP SECURITIES		5,481,200	5,000,000	63,875
927804-GF-5	VIRGINIA ELECTRIC POWER BASIC 2.950% 11/15/51		12/13/2021	MAPKET AXESS		1,751,204	1,700,000	3,204
927804-GF-5 92826C-AD-4	VIRGINIA ELECTRIC POWER BASIC   2.950% 11/15/51		12/20/2021	. SUSQUEHANNA WELLS FARGO SECURITIES LLC	<del>       </del>			1,844
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14 3.150% 12/14/25		11/10/2021	J.P. MORGAN	····	3,223,770	3,000,000	
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 4.300% 12/14/45		09/21/2021	GOLDMAN SACHS		1,951,845	1,500,000	
92826C-AM-4	Visa Lnd Dev(Visa Int) BASIC 2.050% 04/15/30		04/05/2021	J.P. MORGAN		2,501,425	2,500,000	24,486
92826C-AQ-5	Visa Lnd Dev(Visa Int) BASIC 2.000% 08/15/50		06/25/2021	RBC CAPITAL MARKETS		7,072,000	8,000,000	59,556
92826C-AQ-5	Visa Lnd Dev(Visa Int) BASIC 2.000% 08/15/50		06/28/2021	RBC CAPITAL MARKETS		4,407,700	5,000,000	37,500
92826C-AQ-5	Visa Lnd Dev(Visa Int) BASIC 2.000% 08/15/50		07/12/2021	CITICORP SECURITIES		5,327,400	6,000,000	49,667
92826C-AQ-5	Visa Lnd Dev(Visa Int) BASIC 2.000% 08/15/50		12/06/2021	MORGAN STANLEY CITICORP SECURITIES	ļ ļ	5,003,845	5,500,000	34,528
92841E-AA-7 92841F-AA-4	VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC 3.8/5% 08/15/31		10/29/2021	CITICORP SECURITIES	<del>       </del>	10,000,000	10,000,000 9.362.000	
928563-AL-9	VINIARE INC BASIC   2,200% 08/15/31		10/29/2021	CREDIT SUISSE FIRST BOSTON		12.651.990	13.000.000	101.689
928563-AL-9	VMMARE INC BASIC 2.200% 00/15/31		12/14/2021	CITICORP SECURITIES		14,725,800	15,000,000	122,833
928563-AL-9	VMWARE INC BASIC 2.200% 08/15/31		12/16/2021	CITICORP SECURITIES			8,000,000	67,467
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		07/20/2021	GOLDMAN SACHS		40,675,365	33,500,000	579,085
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS		09/15/2021	J.P. MORGAN	ļ	1,798,755	1,500,000	408
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		09/22/2021	MORGAN STANLEY	ļ ļ	400,000	400,000	
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		09/22/2021	MORGAN STANLEY	ļ ļ	400,000	400,000	
929566-AL-1	WABASH NATIONAL CORP BASIC   4.500% 10/15/28      WABASH NATIONAL CORP BASIC   4.500% 10/15/28		09/22/2021	MORGAN STANLEY MORGAN STANLEY	<del>       </del>	400,000 1.253.125		
929566-AL-1			09/27/2021	MINDONN STANLET	ļ	1,253,125	1,250,000	<u>,</u>

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP	<b>D</b> 1.00		Date		Number of Shares		5 1/1	Interest and
Identification	Description VIII 1971 1971 1971 1971 1971 1971 1971 1	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
929566-AL-1 929566-AL-1	WABASH NATIONAL CORP BASIC		09/27/202110/19/2021	MORGAN STANLEY MARKET AXESS				1,228
929566-AL-1	WABASH NATIONAL CORP BASIC		10/13/2021	MARKET AXESS		980.100	1,000,000	2,000
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		10/25/2021	MARKET AXESS		97,510	100,000	263
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		10/25/2021	MARKET AXESS		97,510	100,000	263
929566-AL-1 929566-AL-1	WABASH NATIONAL CORP BASIC		10/26/202110/26/2021	MARKET AXESS MARKET AXESS			345,000 210,000	
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		10/26/2021	MARKET AXESS		204,540	210,000	
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		10/27/2021 .	MAPKET AXESS				546
929566-AL-1	WABASH NATIONAL CORP BASIC 4.500% 10/15/28		10/27/2021 .	MARKET AXESS		185,269	190,000	546
931142-CK-7 931142-EM-1	WAL-MART STORES 6 1/2% Due 8/15/2037 FA15 6.500% 08/15/37		09/15/2021	J.P. MORGAN US BANCORP INC		2,353,665	1,500,000	8,667
931142-EV-1	WAL-MART STORES BASIC		06/10/202109/08/2021	WELLS FARGO SECURITIES LLC		5,504,600 8,667,810	5,000,000 8,700,000	66,083
931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51		09/08/2021	JEFFERIES & COMPANY INC.			10,000,000	
931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51		09/08/2021 .	MITSUBISHI SECURITIES		5,025,550	5,000,000	
931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51		09/16/2021 .	J.P. MORGAN		10,271,500	10,000,000	
931142-EV-1 931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51		09/24/202109/24/2021	CREDIT SUISSE FIRST BOSTON		8,369,563 5,794,313		3,589 2,484
931142-EV-1	WAL-MART STORES BASIC		09/24/2021	CREDIT SUISSE FIRST BOSTON		6,438,125		2,484
931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51		09/24/2021	WELLS FARGO SECURITIES LLC		5,026,905	4,875,000	2, 153
931142-EV-1	WAL-MART STORES BASIC 2.650% 09/22/51	[	09/24/2021	WELLS FARGO SECURITIES LLC		3,480,165	3,375,000	1,491
931142-EV-1 94106L-BL-2	WAL-MART STORES BASIC 2.650% 09/22/51 WASTE MANAGEMENT INC BASIC 0.750% 11/15/25		09/24/202110/13/2021	. WELLS FARGO SECURITIES LLC		3,866,850	3,750,000	
	WASTE MANAGEMENT INC BASIC 0.750% 11/15/25		10/ 13/2021	BARCLAYS		4,442,200	5.000,000	7,986
94106L-BM-0	WASTE MANAGEMENT INC BASIC 2.500% 11/15/50		06/23/2021	CITICORP SECURITIES		8,318,070	9,000,000	25,000
94106L-BP-3	WASTE MANAGEMENT INC BASIC 1.500% 03/15/31		10/04/2021	MITSUBISHI SECURITIES		2,832,930	3,000,000	
94106L-BP-3	WASTE MANAGEMENT INC BASIC 1.50% 03/15/31		12/07/2021	JEFFERIES & COMPANY INC.		8,499,060	9,000,000	31,500
94973V-AY-3 94973V-AY-3	WELLPOINT INC 4 5/8% Due 5/15/2042 MN15		06/02/202106/02/2021	MORGAN STANLEY PARIBAS SECURITIES		8,713,993 5,356,910	7,250,000 4,450,000	17,697 10,862
94973V-BK-2	WELLPOINT INC 4.65% Due 8/15/2044 FA15		06/02/2021 .	PARIBAS SECURITIES			4,450,000	
95000U-2D-4	WELLS FARGO & COMPANY BASIC 4.150% 01/24/29		05/03/2021	BARCLAYS		2,337,287	2,050,000	
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		01/20/2021 .	TRUIST		1,676,265	1,500,000	9,771
969457-BX-7	WILLIAMS COMPANIES BASIC 3.500% 11/15/30		01/28/2021	GOLDMAN SACHS  J.P. MORGAN	-	2,768,725	2,500,000	18,472
969457-BX-7 969457-BY-5	WILLIAMS COMPANIES BASIC		03/25/202110/05/2021	J.P. MUHGAN		5,335,850	5,000,000 6,000,000	65,139 9,967
96949L-AC-9	WILLIAMS PARTNERS LP BASIC 5.100% 09/15/45		03/25/2021	GOLDMAN SACHS		11,416,900	10,000,000	19,833
96949L-AD-7	WILLIAMS PARTNERS LP 3.750% 06/15/27		09/21/2021	GOLDMAN SACHS		8,880,400	8,000,000	81,667
976656-CM-8	WISCONSIN ELECTRIC POWER BASIC 1.700% 06/15/28		09/14/2021	CANTOR FITZGERALD & CO INC		6,080,940	6,000,000	25,783
976843-BM-3 976843-BN-1	WISCONSIN PUBLIC SERVICE BASIC 3.300% 09/01/49		10/15/202111/12/2021	. WELLS FARGO SECURITIES LLC MORGAN STANLEY		1,592,535 9.973.800	1,500,000	6,600
983130-AV-7	WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1 5.500% 03/01/25		11/16/2021	BARCLAYS		1,022,500	1,000,000	11,764
BQ1012-85-6	WIPRO IT SERVICE BASIC 1.500% 06/23/26		12/14/2021	ALLIANCE BERNSTEIN			920,000	6,670
G4569#-AB-0	HIGHTOWN HOUSING ASSOC LTD HIGHTOWN HOUSING ASSOC LTD 2.960% 09/16/36		06/18/2021 .	NATWEST MARKETS		15, 174, 500	15, 174,500	
LX2000-91-2 LX2000-91-2	HOLLEY INC HOLLEY INC 1L TL +375		11/12/2021	WELLS FARGO SECURITIES LLC		4,477,500 4,264,286	4,500,000	
LX2000-91-2	HOLLEY INC HOLLEY INC IL IL +3/5 11/12/28		11/12/202111/12/2021	WELLS FARGO SECURITIES LLC		4,264,286	4,285,714 857,143	
LX2000-92-0	HOLLEY INC HOLLEY INC 1L DD +375 11/12/28		11/12/2021 .	WELLS FARGO SECURITIES LLC		223,875		
LX2000-92-0	HOLLEY INC HOLLEY INC 1L DD +375 11/12/28		11/12/2021	WELLS FARGO SECURITIES LLC		213,214	214,286	
LX2000-92-0	HOLLEY INC HOLLEY INC 1L DD +375 11/12/28 11/12/28		11/12/2021 .	WELLS FARGO SECURITIES LLC		42,643	42,857	
LX2000-92-0 LX2000-92-0	HOLLEY INC HOLLEY INC 1L DD +375 11/12/28		11/12/202111/12/2021	. WELLS FARGO SECURITIES LLC				
LX2000-92-0LX2000-92-0	HOLLEY INC HOLLEY INC IL DU +375 11/12/28		11/12/2021 .	WELLS FARGO SECURITIES LLC				
ZQ6231-49-7	GUSAP III LP BASIC 4.250% 01/21/30		12/13/2021	ALLIANCE BERNSTEIN		2,620,713	2,455,000	41,735
	BAUSCH HEALTH COS INC BASIC 5.250% 01/30/30	A	05/10/2021	CREDIT SUISSE FIRST BOSTON		240,313	250,000	3,719
	BAUSCH HEALTH COS INC BASIC 5.250% 01/30/30	A	10/12/2021	MARKET AXESS MARKET AXESS		325,675	350,000	3,777
071734-AJ-6 071734-AJ-6	BAUSCH HEALTH COS INC BASIC 5.250% 01/30/30	Α	10/12/202110/12/2021	GOLDMAN SACHS			350,000 650,000	3,777 7,015
071734-AJ-6	BAUSCH HEALTH COS INC BASIC 5.250% 01/30/30	A	10/12/2021	GOLDMAN SACHS			650,000	7,015
071734-AJ-6	BAUSCH HEALTH COS INC BASIC 5.250% 01/30/30	A	10/19/2021 .	CITICORP SECURITIES		2,711,250	3,000,000	35,438
134808-AD-6	CANACOL ENERGY LTD BASIC 5.750% 11/24/28	A	12/13/2021	ALLIANCE BERNSTEIN		1,006,005	1,005,000	3,371
13645R-AY-0 13645R-BH-6	CANADIAN PACIFIC RR BASIC	A	12/13/202111/17/2021	MARKET AXESS BMO CAPITAL MARKETS		3,362,250	3,000,000 15,000,000	4,667
13645R-BH-6	CANADIAN PACIFIC RR BASIC 3.100% 12/02/51	Α	11/17/2021 .	CITICORP SECURITIES		14,892,600	15,000,000	
13645R-BH-6	CANADIAN PACIFIC RR BASIC 3.100% 12/02/51	A	11/17/2021 .	CITICORP SECURITIES		1,206,024	1,200,000	
14042M-B#-8	CAPITAL POWER CORPORATION CAPITAL POWER CORPORATION 3.240% 10/28/33	A	06/24/2021	NATL BANK OF CANADA		25,000,000	25,000,000	

Column			Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Color	1	2	3	4	5	6	7	8	•
Second   S									
Second   Second Color for the Color for th				Date					
1985-06   Control of Service			Foreign			of Stock			
1965-1969   1966   1967   1966   19			A						
Stocked   Marie Part   Marie			A						
			A						
March   Marc			Δ						
Company   Comp			Α						
1979    16   1879    1879	67077M-AS-7		A	09/21/2021			1,296,725	954,000	9,461
Translate   Property			A						
Tright			A						
1979-1979   1985   19		HOUSERS COMMUNICATIONS IN BASIC 4.390% 05/01/49	A						
Applied   Sept   Content   Sept   S			A						
Trible-			A						
Transport   Septem Constitution in Nation   Septem Constitution			A	11/01/2021				1,500,000	25,900
1874-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1			A						
1875-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1			A						
1985-8-4   AST   CONCESTION (IN POSIT)   A 200 10/10   A 100 100			Α						
\$1000-1000-1000-1000-1000-1000-1000-100			A						
Section   Sect	941053-AH-3	WASTE CONNECTIONS INC BASIC 4.250% 12/01/28	Ā		MORGAN STANLEY				
00040-6-6   AMD SERIES SEVEN BLAZE   1.289 (0.00004   1.000.000		WASTE CONNECTIONS INC BASIC 4.250% 12/01/28	A	10/04/2021			3,463,950	3,000,000	44,271
GOTTMA-1-1   ADDP   PELLAD OPPLIADE AND   C. 1.000			A						
COTTAL-1-  INCIDENT   MINOR PRIZAME DIFFE ALSO DEFECTACE   2.50 to 777477   2.			D						450
OFFINE   SET OFFINE DEPARTMENT   SET OFFINE   SET OFFIN			D						
SOFT-MA-I   SEPA   PERRO (OPPLIAS BS)   S. S. S. OFT-VEZ   C. D. B. S. S. S. S. S. S. S. S. S. S. S. S. S.			D						
0.7744-6-1   SEPLIFERIO (0.7762-0.08)   S. 0.505 (0.771/72   1. 0.071/742   1. 11/10/2021		AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D						
OTTHING   SECON   PERCON CAPACIDE (SECON   S	00774M-AB-1	AERCAP IRELAND CAP/GLOBA BASIC 3.650% 07/21/27	D		GOLDMAN SACHS				
0.07741-L-5   SEPAP   PELAD C (PACAD- SIST)   3,75% 01729   2			D						
67776   -4			D						
OTTHE			D						
19774-H-15   JEPUP   PELAD O L/PUZED BSIG 1 3,000 10/20/29   D. 10/11/20/21   J. 19784			D						57 575
MOTHAN   A   SECURITIES   3,000 01/30/32   0   .907/1/2021   .711/09F SCINTIES   3,868,40   35,000,000   .7007/41/1-4   .700			D						
00000CA-7   MIDS SERIES 2017AL QLSS 07   2.280 (00/20/34   D. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	00774M-AX-3	AERCAP IRELAND CAP/GLOBA BASIC 3.300% 01/30/32	D		CITICORP SECURITIES				
000000-43-0   A   INDO SERIES 20171A CLASS IR 3.785 04720/34   D. 1837-057201   J. P. MESAM   1.857.005   1.500.000   1.5.517   0100004-10-3   A   ILBBAR GOUP LICIDID BISIG 1 4.007 107507   D. 1857-057201   J. P. MESAM   1.857.005   2.000.000   6.861   03.0267-4-07   AND 2017-04 SERIES 20100 A LUSS IR 1.875.005   0.000.000   0.000.000   0.000.000   0.000.00		AERCAP IRELAND CAP/GLOBA BASIC 3.300% 01/30/32	D						33,000
1,577   1,500   1,577   1,500   1,577   1,500   1,577   1,577   1,570   1,570   1,577   1,570   1,577   1,570   1,577   1,575   1,570   1,577   1,575   1,570   1,577   1,575   1,570   1,577   1,575   1,570   1,577   1,575   1,570   1,577   1,570   1,570   1,577   1,570   1,57			D						
016981-4-9   ALIBBA (POLP PLLDING BASIC 3.25% 02/09/61   D. 59/15/2021   J.P. MPGRM   9.850,000   9.850,000   0.003281-4-0   AMCK 2019-48.8ERIS 201964 (ALSS ER) 1.878 07/20/34   D. 1276/2021   SAN OF AMERICA   D. 50,000   1.500,000   4.782   0.003281-4-0   AMCK 2019-48.8ERIS 201964 (ALSS ER) 1.878 07/20/34   D. 1276/2021   SAN OF AMERICA   D. 50,000   0.000   5.000,000   0.000564-4-4   AMCR 2017-18.8ERIS 201964 (ALSS ER) 1.878 07/20/34   D. 500,000   5.000,000   0.000564-4-4   AMCR 2017-18.8ERIS 201964 (ALSS ER) 1.828 07/18/29   D. 500,000   0.00000   0.00000   0.0000   0.00000		ATIMOU SERIES 2017AA CLASS DR 3.278% 04/20/34	D						10 517
MOX201-4-1-6   MOX2 - 201-6-34 SERIES 201694 QUSS 072   2,744 D/T 15/72   0.0851-4-1-7   MOX2 - 2020-1-5 SERIES 201694 QUSS 072   2,744 D/T 15/72   0.0851-4-1-7   MOX2 - 2020-1-5 SERIES 201714 QUSS 58 1 2,285 072/20/3   0.1 12/16/20/21   SMK 0F AREICA		ALIBABA GROUP HOLDING BASIC 4.400% 12/00/37	D						
0.5287=A-7   MDC, 2020-15A SENIES 202015A CLASS BR   1.6785 07/20/34   0.   1.5705,000   1.500,000   1.500,000   5.006563-IM-4   MIR 2017-1- SERIES 2017A CLASS BR   2.1285 (AV20/33   0.   0.   0.07/01/2021   J.P. IMGRAM   1.000,000   1.000,000   0.   0.07/01/2021   J.P. IMGRAM   1.000,000   0.   0.000   0.000   0.   0.000			D						
0.7766-8-14-6   APIDS QU SERIES 201728A QLSS QR 3.382+ 07/18/29   D.   0.   0.   0.   0.   0.   0.   0.	03329F-AQ-7	ANCHC 2020-15A SERIES 202015A CLASS BR 1.878% 07/20/34	D	12/16/2021	BANK OF AMERICA		1,500,000	1,500,000	4,782
0.7966_AU-6   APIDS CLO SERIES 200778A CLASS OR 3 3826 V7 18729   D. 0.7707/2021   J.P. MCRAM   9.000.000   9.0000.000   9.0000.000   9.0000.000   9.0000.000			D						
D40177-M1-PL			D						
DADTYN-HI-2  ARES QL OSERIES 2020574 QLASS DR 3 335% 01/25/25   D. 12/07/2021 J. P. M/GRAM   5.500.0000   5.500.0000   5.500.0000   5.500.0000   5.500.0000   5.500.0000   5.500.0000   5.500.00000			υ						
046353-4  2			D						
0.4886_A-D-3   ATFENE HALDINS LTD BASIC   3.95% 05/25/51   D.   0.5/20/2021   BANK OF AIRERICA   S. 63.00   S. 2000   O.	046353-AL-2		D						
0.6864_AD-3		ATHENE HOLDING LTD BASIC 3.950% 05/25/51	D	05/20/2021			6,656,852	6,700,000	
Design   D			D						
Design			D						
Description   Description			υ						10,213
05964H-AIR-7   BANCO SANTANDER CHILE BASIC   2.958% 03/25/31   D. 03/23/2021   CITICORP SECIRITIES   200,000   20,000   21,199			D						
Description   Description			D						
05971V-20-6   BANCO DE CREDITO DEL PER BASIC 3.250% 09/30/31   D. 12/14/2021   ALLIANCE BERNSTEIN   D. 0.03/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   BARCLAYS   D. 0.05/26/2021   D. 0.05/26/26/2021   D. 0.05/26/2021   D. 0.05/26/	05964H-AM-7	BANCO SANTANDER CHILE BASIC 2.958% 03/25/31	D	09/15/2021	J.P. MORGAN		1,565,010	1,500,000	
06736E-AJ-2     BACARDI LTD BASIC     5.300% 05/15/48     D.     0.3/26/2021     BARCLAYS       06738E-AJ-4     BARCLAYS PLC BASIC     5.250% 08/17/45     D.     0.7/20/2021     GUDIMA SACHS       06738E-AJ-7     BARCLAYS PLC BASIC     5.250% 08/17/45     1.900,000     4.375       06738E-AJ-7     BARCLAYS PLC BASIC     4.950% 01/10/47     D.     0.90/15/2021     J.P. MORGAN       06738E-BS-3     BARCLAYS PLC BASIC     3.811% 03/10/42     D.     0.90/15/2021     J.P. MORGAN       06761H-A0-1     BABSON CLO LIG SERIES 201924 CLASS BR 0.224% 04/15/36     D.     0.94/23/2021     BAN OF AMERICA			D						
06738E-AJ-4     BARCLAYS PLC BASIC     5.250% 08/17/45     D.     .07/20/2021     GOLDMAN SACHS     .214,740       06738E-AJ-4     BARCLAYS PLC BASIC     5.250% 08/17/45     D.     .09/15/2021     J.P. MORGAN     .1,381,410     .1,000,000     .4,375       06738E-AV-7     BARCLAYS PLC BASIC     4.950% 01/10/47     D.     .09/15/2021     J.P. MORGAN     .1,31,4160     .1,000,000     .9,213       06738E-BS-3     BARCLAYS PLC BASIC     3.811% 03/10/42     D.     .09/15/2021     J.P. MORGAN     .1,000,000     .741       06761H-0-1     Balson CLO Ltd SERIES 20192A CLASS BR     2.224% 04/15/36     D.     .04/23/2021     BAN OF AMERICA     .9,000,000     .9,000,000			D						
06738E-AJ-4     BARCLAYS PLC BASIC     5.250% 08/17/45     D.     0.9/15/2021     J.P. MORGAN     1,381,410     1,000,000     4,375       06738E-BS-3     BARCLAYS PLC BASIC     4,950% 01/10/47     D.     0.9/15/2021     J.P. MORGAN     1,1343,860     1,000,000     9,213       06738E-BS-3     BARCLAYS PLC BASIC     3,811% 03/10/42     D.     0.9/15/2021     J.P. MORGAN     1,000,000     9,213       06738E-BS-3     0.0000     0.0000     0.0000     0.0000     0.0000     0.0000     0.0000       06738E-BS-3     0.0000     0.0000     0.0000     0.0000     0.0000     0.0000     0.0000			υ						
166738E-BS-3     BARCLAYS PLC BASIC     4.950% 01/10/47     D.     .09/15/2021     J.P. MORGAN     9.213       06738E-BS-3     BARCLAYS PLC BASIC     3.811% 03/10/42     D.     .09/15/2021     J.P. MORGAN     .1,103,000     .741       06761H-A0-1     Babson C.O. Ltd SERIES 201924 CLASS BR 2.224% 04/15/36     D.     .04/23/2021     BANK OF AMERICA     .9,000,000     .9,000,000			D						
06738E-BS-3 BARCLAYS PLC BASIC 3.811% 03/10/42 D			D						
06761H-AQ-1 Babson CLO Ltd SERIES 20192A CLASS BR 2.224% 04/15/36 D		BARCLAYS PLC BASIC 3.811% 03/10/42	D	09/15/2021	J.P. MORGAN			1,000,000	
07133V-AE-6   BATTALION CLO LTD SERIES 202119A CLASS C 2.124% 04/15/34   D.   03/11/2021   BARCLAYS     6,500,000   6,500,000		Babson CLO Ltd SERIES 20192A CLASS BR 2.224% 04/15/36	D	04/23/2021				9,000,000	
	07133V-AE-6	BATTALION CLO LTD SERIES 202119A CLASS C 2.124% 04/15/34	D	03/11/2021	BARCLAYS		6,500,000	6,500,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	BATTALION CLO LTD SERIES 202120A CLASS D 3.232% 07/15/34	D	04/28/2021	MORGAN STANLEY  J.P. MORGAN		3,000,000	3,000,000	······
	BENEFIT STREET PARTNERS CLO SERIES 202021A CLASS CR 2.174% 10/15/34	D	08/25/202108/25/2021	J.P. MORGAN		1,750,000 13,250,000	1,750,000 13,250,000	I
	Bluemountain CLO Ltd SERIES 201823A CLASS B 1.828% 10/20/31	D	12/17/2021	RBC CAPITAL MARKETS		2,497,500	2.500.000	
	Bluemountain CLO Ltd SERIES 201823A CLASS B 1.828% 10/20/31	D	12/17/2021 .	RBC CAPITAL MARKETS		2,497,500	2,500,000	
12550Y-AU-8	CIFC Funding Ltd SERIES 20172A CLASS DR 3.228% 04/20/30	D	05/05/2021	MORGAN STANLEY		7,000,000	7,000,000	
	Canyon Capital CLO Ltd SERIES 20161A CLASS BR 1.832% 07/15/31	D	12/06/2021 .	WELLS FARGO SECURITIES LLC		999,000	1,000,000	2,736
	COCA-COLA FEMSA SAB CV BASIC 2.750% 01/22/30	D	03/03/2021	HSBC SECURITIES INC.		2,267,100	2,200,000	7,226
	COMMONNIEALTH BANK AUST BASIC 1.875% 09/15/31	υ	09/23/202107/20/2021	GOLDMAN SACHS		9,962,900 	10,000,000	6,250 
	CREDIT SUISSE GROUP 4.282% 01/09/28	D	06/25/2021	DEUTSCHE BANK		2.224.520	2.000.000	40.441
	CREDIT SUISSE GROUP 4.282% 01/09/28	D	07/01/2021	J.P. MORGAN		1,391,800	1,250,000	
	CREDIT SUISSE GROUP 4.282% 01/09/28	D	07/20/2021 .	GOLDMAN SACHS		40,372,560	36,000,000	55,666
	CREDIT SUISSE GROUP 4.282% 01/09/28	D	11/10/2021 .	J.P. MORGAN		1,645,185	1,500,000	22,481
	CREDIT SUISSE GROUP BASIC 4. 194% 04/01/31	υ	05/12/2021	CREDIT SUISSE FIRST BOSTON GOLDMAN SACHS		11,005,600 11.003.505	10,000,000 8,500,000	50,095
	CRED SUIS GP FUN LTD BASIC	υ	07/20/202111/10/2021	J.P. MORGAN		4.501.910		
	CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018 4.550% 04/17/26	D	09/15/2021	J.P. MORGAN			11,500,000	216,567
	CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018 4.550% 04/17/26	D	11/10/2021	J.P. MORGAN		2,221,520	2,000,000	6,825
22546Q-AP-2	CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9 3.625% 09/09/24	D	11/10/2021	J.P. MORGAN		2,138,560	2,000,000	13,292
	CROWN CITY CLO SERIES 20211A CLASS B 2.178% 07/20/34	D	06/18/2021	J.P. MORGAN		15,000,000	15,000,000	f
	DEUTSCHE BANK NY BASIC 3.035% 05/28/32	υ	08/16/2021	MORGAN STANLEY GOLDMAN SACHS		12,402,720	12,000,000	80,933
	DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN, CPN DWN IF R 8.750% 06/15/30	υ	09/21/202112/13/2021	ALLIANCE BERNSTEIN		5,269,355 1,001,707	3,500,000 1.040.000	83,368 7.298
	ELEKTRA NORESTE S.A. ELEKTRA NORESTE S.A. 3.870% 07/15/36	D	06/18/2021	SCOTIA CAPITAL		11.000.000	11,000,000	l
	Elmwood CLO IX Ltd SERIES 20211A CLASS C 2.028% 07/20/34	D	05/24/2021	BANK OF AMERICA		2,000,000	2,000,000	L
36830D-AB-7	GC TREASURY CENTRE CO BASIC 2.980% 03/18/31	D	12/14/2021	ALLIANCE BERNSTEIN		1,169,321	1,140,000	8,304
	GRUPO TELEVISA SA - SPONS GDR BASIC 6.625% 01/15/40	D	07/27/2021 .	MORGAN STANLEY		6,490,125	4,500,000	11,594
	GRUPO TELEVISA SA - SPONS GDR BASIC 5.000% 05/13/45	D	07/27/2021 .	MORGAN STANLEY		6,771,215	5,500,000	58,056
	ION TRADING TECHNOLOGIES BASIC 5.750% 05/15/28	υ	05/03/202105/03/2021	. CREDIT SUISSE FIRST BOSTON		1,500,000 1,500,000	1,500,000 1,500,000	 [
	ION TRADING TECHNOLOGIES BASIC 5.750% 05/15/28	D	05/03/2021	CREDIT SUISSE FIRST BOSTON		650,000	650.000	
	ION TRADING TECHNOLOGIES BASIC 5.750% 05/15/28	D	08/16/2021	CREDIT SUISSE FIRST BOSTON		445,050	430,000	6,937
	ION TRADING TECHNOLOGIES BASIC 5.750% 05/15/28	D	08/16/2021 .	CREDIT SUISSE FIRST BOSTON		445,050	430,000	6,937
465077-AL-9	ISRAEL ELECTRIC CORP LTD BASIC 4.250% 08/14/28	D	12/13/2021	ALLIANCE BERNSTEIN		601,816	545,000	7,785
	Jamestown CLO Ltd SERIES 201914A CLASS A2R         1.878% 10/20/34           Jamestown CLO Ltd SERIES 201914A CLASS A2R         1.878% 10/20/34	D	09/24/202109/24/2021	J.P. MORGAN J.P. MORGAN		1,000,000 10,000,000	1,000,000 10,000,000	 I
	Jamestown CLO Ltd SERIES 201914A CLASS AZR 1.878% 10/20/34	D	09/24/2021	J.P. MORGAN		1,000,000	1,000,000	 I
	Jamestown CLO Ltd SERIES 201914A CLASS BR 2.428% 10/20/34	D	09/24/2021	J.P. MORGAN		3,000,000	3,000,000	I
	JDE PEET'S NV BASIC 2.250% 09/24/31	D	09/21/2021	DEUTSCHE BANK		6,971,370	7,000,000	
	KKR FINANCIAL CLO SERIES 9 CLASS BR2 1.774% 07/15/30	D	03/25/2021	J.P. MORGAN		1,000,000	1,000,000	<b> </b>
	KKR FINANCIAL CLO SERIES 9 CLASS BR2 1.774% 07/15/30	D	03/25/2021	J.P. MORGAN		7,000,000	7,000,000	
	KAYNE CLO SERIES 20181A CLASS BR 1.524% 07/15/31	υ	02/25/202102/25/2021	J.P. MORGAN		700,000 500.000	700,000 500,000	I
	KAYNE CLO SERIES 20181A CLASS BR 1.524% 07/15/31 KAYNE CLO SERIES 20181A CLASS BR 1.524% 07/15/31	D	02/25/2021	J.P. MORGAN		1.000.000	1,000,000	 I
	KAYNE CLO SERIES 20181A CLASS BR 1.524% 07/15/31	D	02/25/2021	J.P. MORGAN		6,200,000	6,200,000	L
50050H-AN-6	KOOKMIN BANK BASIC 2.500% 11/04/30	D	12/14/2021	ALLIANCE BERNSTEIN		2,023,528	2,045,000	5,965
	MARVELL TECHNOLOGY INC 4.875% Due 06/22/2028 JD 22 4.875% 06/22/28	D	12/16/2021 .	Tax Free Exchange		2,042,651	1,750,000	41,234
	MEDCO LAUREL TREE BASIC 6.950% 11/12/28	υ	12/14/2021	ALLIANCE BERNSTEIN		1,028,455	1,030,000	6,761
	MITSUBISHI UFJ FIN GRP BASIC 3.677% 02/22/27	υ	09/15/202109/14/2021	J.P. MORGAN		1, 117, 330 5, 757, 050	1,000,000 5,000,000	2,553 2,813
	MITSUBISHI UFJ FIN GRP BASIC 4.030% 09/11/28 MITSUBISHI UFJ FIN GRP BASIC 3.741% 03/07/29	D	09/14/2021	J.P. MORGAN		6,797,820		
607504-A*-8	MODEC, INC MODEC, INC 3.830% 12/22/26	D	10/15/2021	SMBC NIKKO SECURITIES		20,000,000	20,000,000	l
654744-AD-3	NISSAN MOTOR CO BASIC 4.810% 09/17/30	D	08/17/2021 .	RBC CAPITAL MARKETS		1,141,720	1,000,000	20,309
	NISSAN MOTOR CO BASIC 4.810% 09/17/30	D	08/17/2021	RBC CAPITAL MARKETS		1,483,703	1,300,000	26,402
	Oak Hill Credit Partners SERIES 20193A CLASS CR 2.078% 07/20/32	D	05/26/2021	CITICORP SECURITIES		15,750,000		4 500
	OAKTREE CLO SERIES 20151A CLASS BR 1.778% 10/20/27	υ	12/16/202112/23/2021	MITSUBISHI SECURITIES		1,500,000 1,499,700	1,500,000 1,500,000	4,528 5,469
	OCTAGON INVESTMENT PTNRS SERIES 201936 CLASS CR 2.124% 07/15/34	D	06/17/2021	CITICORP SECURITIES		10,000,000	10,000,000	,409 و 409 و 409 ا
	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS CR 2.124% 07/15/34	D	11/29/2021	BANK OF AMERICA		2,001,000	2,000,000	
67576P-AS-6	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS CR 2.124% 07/15/34	D	11/29/2021	BANK OF AMERICA		3,001,500	3,000,000	
	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS DR 3.274% 07/15/34	D	06/17/2021	CITICORP SECURITIES		10,000,000	10,000,000	r
	OCTAGON INVESTMENT PTNRS SERIES 20191A CLASS B1 1.982% 10/15/32	D	12/02/2021	CITICORP SECURITIES		2,003,500	2,000,000	5,702
	OCTAGON INVESTMENT PTNRS SERIES 20191A CLASS B1 1.982% 10/15/32	υ	12/02/202112/16/2021	CITICORP SECURITIES MITSUBISHI SECURITIES		2,053,588 2,498,500	2,050,000 2,500,000	5,844 7,547
U1382U-ME-0	OCTAYOR THE STREET FAITHERS SENTED 20100H ULMOD D 1.7/8% 10/20/30	υ	12/ 10/2021	III TOUDIGHT GLOOTITIES		∠,498,300	∠,500,000	

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	Octagon Investment Partners SERIES 20183A CLASS B 1.778% 10/20/30	D	12/16/2021 .	MITSUBISHI SECURITIES		1,998,800	2,000,000	6,037
	Octagon Investment Partners SERIES 20192A CLASS B1R 1.832% 10/15/33	D	09/24/2021 .	J.P. MORGAN		1,000,000	1,000,000	
	Octagon Investment Partners SERIES 20192A CLASS B1R	D	09/24/2021 .	J.P. MORGAN J.P. MORGAN		14,000,000	14,000,000	
	Octagon Investment Partners SERIES 20192A CLASS CR 2.282% 10/15/33	D	09/24/2021	J.P. MORGAN		6,500,000	6,500,000	
	Octagon Investment Partners SERIES 20204A CLASS DR 3.282% 01/15/35	D	11/09/2021	BARCLAYS		4.600.000	4,600,000	
	Octagon Investment Partners SERIES 20204A CLASS DR 3.282% 01/15/35	D	11/09/2021	BARCLAYS		1,900,000	1,900,000	
67707E-BC-7	Oak Hill Credit Partners SERIES 20192A CLASS CR 2.324% 04/21/34	D	04/14/2021	J.P. MORGAN		12,600,000	12,600,000	
	Oak Hill Credit Partners SERIES 20192A CLASS DR 3.424% 04/21/34	D	04/14/2021 .	J.P. MORGAN		10,000,000	10,000,000	
	OIL & GAS HOLDING BASIC 7.500% 10/25/27	D	12/13/2021 .	ALLIANCE BERNSTEIN		1,012,770	930,000	9,688
	OVERSEA-CHINESE BANKING BASIC 1.832% 09/10/30	D	12/14/2021 .	ALLIANCE BERNSTEIN		1,915,953	1,925,000	9,404
	PPM CLO Ltd SERIES 20215A CLASS C 2.132% 10/18/34	D	09/17/2021 .	J.P. MORGAN J.P. MORGAN		1,500,000 3,000,000	1,500,000 3,000,000	
	PTM GLO LIG SERIES 20213A GLASS G 2. 132% 107 18734	D	12/14/2021	ALLIANCE BERNSTEIN			1,135,000	
	PT PERTAMINA (PERSERO) BASIC 4.150% 02/25/60	D	12/21/2021	ALLIANCE BERNSTEIN		1,504,050	1,480,000	.20, 132
	PT PERTAMINA (PERSERO) BASIC 1.400% 02/09/26	D	12/14/2021	ALLIANCE BERNSTEIN		3,685,500	3,780,000	18,669
69370R-AK-3	PT PERTAMINA (PERSERO) BASIC 1.400% 02/09/26	D	12/21/2021	ALLIANCE BERNSTEIN			355,000	1,850
	PANTHER BF AGGREGATOR 2 BASIC 8.500% 05/15/27	D	10/20/2021	MARKET AXESS		1,412,708	1,324,000	49,080
	PANTHER BF AGGREGATOR 2 BASIC 8.500% 05/15/27	D	10/29/2021 .	MARKET AXESS		532,000	500,000	19,715
	Parallel Ltd SERIES 20181A CLASS A2 1.525% 04/20/31	D	12/09/2021 .	WELLS FARGO SECURITIES LLC		1,991,000	2,000,000	4,595
	Parallel Ltd SERIES 20181A CLASS A2 1.525% 04/20/31	D	12/09/2021 .	WELLS FARGO SECURITIES LLC		2,339,425		5,399
	Parallel Ltd Sekles 20191a CLASS CR 2.428% 07/20/32  Park Avenue Institutional Adv SERIES 20192A CLASS CR 3.632% 10/15/34	υ	07/23/2021 .	J.P. MORGAN		11,000,000	11,000,000	
	PERUSAHAAN LISTRIK NEGAR BASIC 3.875% 07/17/29	D	12/14/2021	ALLIANCE BERNSTEIN		1,774,709	1.670.000	26.784
	PERUSAHAAN LISTRIK NEGAR BASIC 4.000% 06/30/50	D	12/14/2021	ALLIANCE BERNSTEIN		407.634	415.000	7,654
	PETROLEOS MEXICANOS BASIC 6.700% 02/16/32	D	12/13/2021	ALLIANCE BERNSTEIN		998,407	1,005,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
71647N-AY-5	PETROBRAS GLOBAL FINANCE BASIC 5.999% 01/27/28	D	12/13/2021	ALLIANCE BERNSTEIN		1,004,272	920,000	21, 156
	RIO TINTO FIN USA LTD BASIC 2.750% 11/02/51	D	10/28/2021	BARCLAYS		9,929,100	10,000,000	
	RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD 4.160% 02/16/33	D	01/21/2021	NATIONAL AUSTRALIA BANK		8,000,000	8,000,000	
	RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD 4.280% 02/16/31	B	01/21/2021 .	NATIONAL AUSTRALIA BANK		24,971,063	24,971,063	
	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.375% 12/15/38	D	09/21/2021 .	GOLDMAN SACHS		5,259,975 18,151,410	3,500,000	60,740 10,743
	SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MNTT 3.250% 05/11/25	D	11/16/202109/21/2021	GOLDMAN SACHS		3,040,225	17,000,000 2,500,000	10,743
	SHINHAN BANK BASIC 4.000% 04/23/29	D	12/14/2021	ALLIANCE BERNSTEIN		2,014,331	1,810,000	
	SHINHAN FINANCIAL GROUP BASIC 3.340% 02/05/30	D	12/14/2021	ALLIANCE BERNSTEIN		1.002.146	970,000	11,789
82620K-AZ-6	SIEMENS FINANCIERINGSMAT BASIC 1.200% 03/11/26	D	05/10/2021	BARCLAYS		19,760,585		
82620K-AZ-6	SIEMENS FINANCIERINGSMAT BASIC 1.200% 03/11/26	D	05/11/2021	BARCLAYS		10,018,700	10,000,000	20,667
	STANDARD CHARTERED PLC BASIC 2.678% 06/29/32	D	06/22/2021 .	CANTOR FITZGERALD & CO INC		3,006,810	3,000,000	
	STANDARD CHARTERED PLC BASIC 2.678% 06/29/32	D	06/22/2021 .	STIFEL NICOLAUS		3,007,350	3,000,000	
	STANDARD CHARTERED PLC BASIC 2.678% 06/29/32	D	06/22/2021 .	STIFEL NICOLAUS		2,004,000	2,000,000	05.444
	STANDARD CHARTERED PLC BASIC 2.678% 06/29/32 STELLANTIS FIN US INC BASIC 2.691% 09/15/31	υ	08/03/202109/08/2021 .	MORGAN STANLEY CITICORP SECURITIES		9,719,545 7,000,000	9,500,000 7,000,000	25,441
	STELLANT IS FIN US INC BASIC 2.691% 09/15/31	D	09/08/2021	MORGAN STANLEY		8,022,720	8,000,000	
	SUMITOMO MITSUI FINL GRP BASIC 1.710% 01/12/31	D	01/06/2021	SMBC NIKKO SECURITIES		692,923	700,000	
	SUZANO AUSTRIA GMBH BASIC 3.750% 01/15/31	D	12/13/2021	ALLIANCE BERNSTEIN		4,295,523	4,201,000	65,641
	TICP CLO LTD SERIES 20179A CLASS C 2.008% 01/20/31	D	12/16/2021	GOLDMAN SACHS		2,000,000	2,000,000	6,817
	TICP CLO LTD SERIES 201913A CLASS DR 3.274% 04/15/34	D	04/20/2021 .	GOLDMAN SACHS		8,750,000	8,750,000	
	TEACHERS INS & ANNUITY SERIES 20161A CLASS B1R 1.878% 07/20/31	D	12/16/2021	WELLS FARGO SECURITIES LLC		1,369,726	1,370,000	4,368
	TECHNIPFINC PLC BASIC 6.500% 02/01/26	υ	01/22/2021 .	J.P. MORGAN		100,000	100,000	
	TECHNIPFMC PLC BASIC 6.500% 02/01/26	ν	01/22/2021 .	J.P. MORGAN		925,000 925,000	925,000 925,000	
	TECHNIPFIIC PLC BASIC 6.500% 02/01/26	D	01/22/2021 .	J.P. MORGAN		200,000	200,000	
	TECHNIPFINC PLC BASIC 6.500% 02/01/26	D	01/22/2021	J.P. MORGAN		200,000	200,000	
87854X-AE-1	TECHNIPFMC PLC BASIC 6.500% 02/01/26	D	01/22/2021	J.P. MORGAN			100,000	
87854X-AE-1	TECHNIPFINC PLC BASIC 6.500% 02/01/26	D	01/22/2021 .	J.P. MORGAN		940,031	925,000	
	TECHNIPFINC PLC BASIC 6.500% 02/01/26	D	01/22/2021 .	J.P. MORGAN		940,031	925,000	
	TECHNIPFIIC PLC BASIC 6.500% 02/01/26	D	01/22/2021 .	J.P. MORGAN		203,250	200,000	
	TECHNIPFIIC PLC BASIC 6.500% 02/01/26	D	01/22/2021 .	J.P. MORGAN		203,250	200,000	
	TECHNIPFINC PLC BASIC 6.500% 02/01/26	D	02/23/2021 .	MARKET AXESS		417,200	400,000	1,878
	TELEFONICA EMISIONES SAU 5.213% 03/08/47	υ	02/23/2021 .	MARKET AXESS		417,200 4,410,490		1,878 71,462
	TENCENT HOLDINGS LTD BASIC 2.390% 06/03/30	D	12/14/2021	ALLIANCE BERNSTEIN		1,213,715	1,230,000	1,062
	THATOIL TRSRY CENTER BASIC 2.500% 06/18/30	D	12/14/2021 .	ALLIANCE BERNSTEIN		1.003.411	1,250,000	13, 165
892331-AM-1	TOYOTA MOTOR CORP BASIC 1.339% 03/25/26	D	05/10/2021	J.P. MORGAN		10,132,600	10,000,000	17,853
	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	D	01/21/2021	BANK OF AMERICA		1,103,500	1,000,000	1,771
					p			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

### **SCHEDULE D - PART 3**

1 2 3 4 5 6 Number of S	7	8	9
			1
			Paid for Accrued
	hares		Interest and
Identification   Description   Foreign   Acquired   Name of Vendor   of Stoc	Actual Cost	Par Value	Dividends
91911T-AQ-6 VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 D. 01/21/2021 BANK OF AMERICA	6,621,00	0	10,62
91911T-AQ-6 VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 D. 01/28/2021 SANTANDER	2,738,75	02,500,000	
91911T-AQ-6 VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 D. 02/17/2021 PARIBAS SECURITIES	5,456,25	05,000,000	21,35
91911T-AQ-6 VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 D	40,159,50		
91911T-AQ-6 VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 D. 12/13/2021 ALLIANCE BERNSTEIN	1,520,00		
91912E-AA-3 VALE SA 5 5/8% Due 9/11/2042 MS11 5.625% 09/11/42 D	6,597,50		
92676X-AE-7 VIKING CRUISES LTD BASIC 13.000% 05/15/25 D			
92676X-AE-7 VIKING CRUISES LTD BASIC 13.000% 05/15/25 D			
92676X-AE-7 VIKING CRUISES LTD BASIC 13.000% 05/15/25 D	146,32		
92676X-AE-7 VIKING CRUISES LTD BASIC 13.000% 05/15/25 D	146,32		
92676X-AE-7 VIKING CRUISES LTD BASIC 13.000% 05/15/25 D	146,31		
92857W-BM-1 VOOAFONE GRP BASIC 5,250% 05/30/48 D			
99530F-AC-U   WTWW IMCAU LID BASIC 4.675 IU/U/24   U   L/2/14/2021   ALL IANCE BERNSTEIN   ALL IANCE BERNSTEIN   L.   ALL IAN	1,009.62		
ALL/209-7 1-3   INTIVIDUO DEN VIEL DENSIT   5,2001 11/04/27   U	2.622.52		
ANI 1224-19-0   ALIZAN FUELS FINANCE BORSO   0.   12/14/2021   ALIANCE BERNSTEIN   ALIANCE BERNSTEIN   ANI 178-67-0   KAZIMAN YOSA NATIONAL O BASIC   4.750/6 04/19/27   D.   12/14/2021   ALIANCE BERNSTEIN			
NA2559-34-0 STATE GRID OVERSEAS INV BASIC 3.500% 05/04/27 D	926,54		
N57445-A-1 MINEJESA CAPITAL BV BASIC 4,625% 09/10/30 D. 12/14/2021 ALLIANCE BERNSTEIN	1,618.50		
AP5716-06-7 INTERCORP FIN SER INC BASIC 4.125% 10/19/27 D. 12/19/2021 ALLIANCE BERNSTEIN	2,822,03		
AP6574-19-2 ABU DHABI CRUDE OIL BASIC 4.600% 11/02/47 D. 12/13/2021 ALLIANCE BERNSTEIN	1,091,35		
AP8052-69-2 HUARONG FINANCE 2017 CO BASIC 4.250% 11/07/27 D	1,920,71	3	8,92
AR6492-42-5 CNAC HK FINBRIDGE CO LTD BASIC 4.875% 03/14/25 D	1,569,90		18, 13
AS3189-43-6 COMETA ENERGIA SA BASIC 6.375% 04/24/35 D	2,810,58	02,463,260	22,24
AT8996-50-2 ESKOM HOLDINGS SOC LTD BASIC 6.350% 08/10/28 D 12/13/2021 ALLIANCE BERNSTEIN	1,203,79		
AT9463-52-8 SHINHAN FINANCIAL GROUP BASIC 5.875% 08/13/23 D	900,74		
AU4586-30-4 DP WORLD CRESCENT LTD BASIC 4.848% 09/26/28 D	5,388,75		
AU4588-16-9 DP WORLD PLC BASIC 5.625% 09/25/48 D. 12/21/2021 ALLIANCE BERNSTEIN	916,23		
AV0967-02-7 TRANSPRTDRA DE GAS INTL BASIC 5.550% 11/01/28 D. 12/13/2021 ALLIANCE BERNSTEIN	3,018,74		
A19637-07-4 LLPL CAPITAL PTE LTD BASIC 6,875% 02/04/39 D	1,606,53		
A23324-53-2 TRUST FIBRAUND BASIC 6 380% 01/15/50 D	1,054,20		
AZ3324-59-9 TRUST F1BRAUNO BASIC 4.869% 01/15/30 D. 12/13/2021 ALLIANCE BERNSTEIN D. 12/13/2021 ALLIANCE BERNSTEIN			
INTERCUPY PERIOLID ASSIL 3.6/35 VOV 19/29 U			
BT000F-A4-1   MONTEA NV   1.2801 04/27/31   B.   03/17/2021   ING BARING SECURITIES	6,045,50		
B7007-AD-5   MONTEA NV MONTEA NV 1.440% 06/23/36   B   03/17/2021   ING BARING SECURITIES	19.081.60		
BG1367-95-5 CITIC BASIC 2. 950% 02/25/30 D. 12/14/2021 ALLIANCE BERNSTEIN	947,05		
BG1632-30-9 HUARONG FINANCE 2019 BASIC 3, 375% 02/24/30 D. 12/14/2021 ALLIANCE BERNSTEIN	1.963.50		
BG1839-16-9 DBS GROUP HOLDINGS LTD BASIC 3,300% 02/27/25 D. 12/14/2021 ALLIANCE BERNSTEIN	910.02		
B62664-37-6 MINNETALS BOUNTEOUS FIN BASIC 3.375% 09/03/24 D. 12/14/2021 ALLIANCE BERNSTEIN	1,617,10	01,570,000	
BH7872-30-3 PETRONAS CAPITAL LTD BASIC 3.500% 04/21/30 D. 12/14/2021 ALLIANCE BERNSTEIN	5,072,65	4,625,000	25, 18
BH8025-50-5 BANCO SANTANDER MEXICO BASIC 5.375% 04/17/25 D 12/13/2021 ALLIANCE BERNSTEIN	1,767,86		
BJ1949-61-6	6,821,11		
BJ2629-13-4 EMPRESA DE TRANSPORTE ME BASIC 3.650% 05/07/30	2,538,86		
BJ4178-87-4 INDONESIA ASAHAN ALMINI BASIC 5.450% 05/15/30 D. 12/14/2021 ALLIANCE BERNSTEIN	2,031,48		
BJ4508-35-1 GRUPO ENERGIA BOGOTA BASIC 4.875% 05/15/30 D	1,809,11		
BK0723-76-1 CHINA HUADIAN OVERSEAS BASIC 3.375% 06/23/25 D	2,007,90		
BK498-31-0 EMPRESAS PUBLIC MEDELLIN BASIC 4,375% 02/15/31 D	1,004,83		
BK501-42-1 TENGIZOHEVROIL FIN CO IN BASIC 3, 250% 09/15/30 D12/13/2021 ALL IANCE BERNSTEIN D	1, 133, 21		
BK7057-62-7			
BK7981-02-4 BANCO NACIONAL DE PANAMA BASIC 2.500% 08/11/30 D. 12/13/2021 ALLIANCE BERNSTEIN  BK8770-86-3 AES PANAMA GENERATION HL BASIC 4.375% 05/31/30 D. 12/13/2021 ALLIANCE BERNSTEIN	3,556,00 1,415,97		
BR69/U-80-3   AES PANAMA GENERATION III. BR31C 4 .4.75% U5/31/30   U   L2/13/2021   ALL LANCE BERNSTEIN			
DNINGSZ-39-2   LELEN VIEWHIDING NUTLI BASIC   7-89-% 12/30/23   U   12/13/2021   ALLIANCE BERNSTEIN   D	1.002.00		
DNX93 - 2" - B			
DIN695-72-7-0   POIRER FINANCE CORP LTD BASIC 3.350% 05/16/31   D. 12/14/2021   ALLIANCE BERNSTEIN	1.312.06		
BN7410-03-6 ADANI PORTIS AND SPECIAL BASIC 3, 1005 02/02/31 D 12/14/2021 ALLIANCE BERNSTEIN	2,772,00		
BN9775-81-7 COMISION FEDERAL DE ELEC BASIC 3.348% 02/09/31 D 12/19/2021 ALLIANCE BERNSTEIN	4,851,69		
BN8781-64-1 COMISION FEDERAL DE ELEC BASIC 4.677% 02/09/51 D. 12/14/2021 ALLIANCE BERNSTEIN	1,624,01		
BN9358-24-1 VOLCAN CIA MINERA SAA-OM BASIC 4.375% 02/11/26 D. 12/13/2021 ALLIANCE BERNSTEIN	801,78		
BN9642-49-5 ULTRATECH CEMENT LTD BASIC 2.800% 02/16/31 D 12/14/2021 ALLIANCE BERNSTEIN	1,455,11		
P01703-AD-2 ALPEK SA DE CV BASIC 3.250% 02/25/31 D. 12/13/2021 ALLIANCE BERNSTEIN	1,820,25		
Y49876-AF-5 KRUNG THAI BANK/CAYNAN BASIC 4,400% 12/29/49 D. 12/21/2021 ALLIANCE BERNSTEIN	804,00		
G60744-AG-7 MIGN CHINA HOLDINGS LTD BASIC 4.750% 02/01/27 D. 12/14/2021 ALLIANCE BERNSTEIN	810,60		
V7879A-AB-2 SEPLAT ENERGY PL BASIC 7.750% 04/01/26 D 12/13/2021 ALLIANCE BERNSTEIN	799.12		

Column   C			Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Column   C	1	2	3	4	5	6	7	8	9
									Paid for Accrued
Description   Company of the Company of the Company   Company									
Section   1985			Foreign			of Stock			
PRODUCT   MACH ARCH ARCH ARCH ARCH ARCH ARCH ARCH A			D						19,349
Procedure   Proc			υ n						
Percent of   Percent Office   Percent			D						3.591
MAX-6-6-6-		PETRONAS CAPITAL LTD BASIC 2.480% 01/28/32	D		ALLIANCE BERNSTEIN				39,656
March   Marc			D						4,981
March   Marc			D						5,606
PRINCE   100   1			D			·····			
PROSECUTE   A PRINCE   CARP CONTROL   CARP CONTRO			D						3,874
Decide   1985   2000 (1985   200 (1995			D						674
DESCRIPTION   1.000   2.000 (7.000)   1.000			D			ļ			19,739
BOOKS-1-1-0    COLD   ESTED   COLD			D			····			16,320
Description   1.00			D						
Deck of   2008   Brit fell   Sell   280 (1/40)   1   1   1   1   1   1   1   1   1			D						26,143
10000-03   1000 State   1000			D						24,865
Part   Part			D						40,808
1899-1-5    Septical Filt State State   1 00 1 7 4   1 5 5 0 00   1   1 00 1 7 4   1 5 5 0 00   1   1 00 1 7 4   1 5 5 0 00   1   1 00 1 7 4   1 5 5 0 00   1   1 00 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1   1 0 1 1 7 4   1 5 5 0 00   1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			D						
## 1000-0-12 SWS ONE IN BRIDE 2 #85 000029  1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			υ n						
\$20,000   Color   Co			D						14,290
\$2880-1-1-1   \$47   \$59800   \$4,00   \$000/26   \$500   \$1,00	BR3754-04-0		D						
Septiment   Sept	BR3836-13-6	ALFA DESARROLLO SPA BASIC 4.550% 09/27/51	D	12/14/2021			1,814,780		19,837
\$996.6-4   SW. MPURIN BSET 2.55 1071/12   D. 1.757/027   ALLINE BENETIT   \$96.00   1.900.00   1.9			D						6,283
\$89567-1-			D						12,019
BOSTN-19-5   SUREN KOYN, SC BIAST   2,000 TO/SE/SE   1,100 TO			υ n						4,778 10,519
			D						5,744
EASSH-6-3   CAPPAN (1962 CPFILE Sc) BSIG   4.900 COM/NS   D. 17/19/2001   A. LIAVE SERVICE M   D. 17/19/2001   A. LIAVE			D						7,869
EAST-4-1   TRANSPET EGG FRU ISSIG   2,000 (M/SO/26   0   12/13/2021   ALL MAKE ERRIFTEN			В						
SCH   Company			D						19,600
EPYT49-42   CENTERS DA BASIC   6-025 (07/245   0   12/17/021   ALL JAMEE BERSETIN   1.00,055   1.39,434   1.			D			<del>       </del>			10,094 7,129
ESPTIT-90-66   LIUM KIPD LINE Z FIN LT BASIC 5.87% 07/02/4   D. 12/13/2021   ALLIANZ BERNETIN   1,437 000   1,43			D						
FIRST-04-02   AKTESH MICHINES SUS ATTIENT MICHINES SUS 1.500 (0473-08   B. 05/18/2021   MG SARINE SECRITIES   MG 1.729, 300   17.337,000   17.337,			D						15,975
SISSEP-14-0-6   SHEEDIN HILDINGS LIMITED   2-370; 09/27/35   B. 06/27/2021	F1000#-AC-2	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.500% 04/13/36	В					14,337,600	
CRITICAL-R-B   CHRISTIE MASSIN & NOOSE LIMIT CHRISTIE MASSIN & NOOSE LIMIT CHRISTIE MASSIN & NOOSE LIMIT CHRISTIE MASSIN & NOOSE (1975)			В			ļ			
2007-5-M-6   DIOWSS AVAITON RESIGNATE DIOWSS AVAITON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATE DIOWS SAVATON RESIGNATION RESISTANT RESIDNATION RESISTANT RESIDNATION RESISTANT RESIDNATION RESID			B						
22755-AH-4   OLIVINUS AVIATION ESIGNATED DIONYSIS AVIATION ESIGNATED DIONYSIS AVIATION ESIGNATED DIAMY 2 0.00 0.00   4,000.000   6,000 0.00			D						
APP FOOD NUM INITED COMPAN NEP FOODS NUM INITED COMPAN 2 100% 01/21/33   B			D						
DESCRIPTION   LIQUID/NUMERIC PROPERTY P.C.   LONDOWERFIC PROPERTY P.C.   CUNDOWERFIC P.C.   CUNDOWERFIC P.C.   CUNDOWERFIC P.C.   CUNDOWERFI			B						
SERGING-HAVE   LINCOMMETRIC PROPERTY PLC. SENIOR INSECURED DITES   2.45% 66/16/38   B			D						
SASSP - A-A   VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRIDOR DERROY GROUP LINITED VIRITED			В						
B.   0.02/12/2021   PARIBAS ECURITIES   17,656,500   17			B			<b></b>			
LIPSCAP			D R						
LIVES2B4-3-1   THREE GORGES FIN I KY BASIC 3.150: 06/02/28   D.   .12/14/2021   ALLIANCE BERNSTEIN   1.260: 00/00.07/27/26   D.   .12/14/2021   ALLIANCE BERNSTEIN   2.881.356   2.285.000   3.805.000.07/17/26   D.   .12/14/2021   ALLIANCE BERNSTEIN   2.881.356   2.285.000   3.805.000.07/17/26   D.   .12/14/2021   ALLIANCE BERNSTEIN   2.885.000   3.805.000.000   3.99.000   0.907/17/26   D.   .04/29/2021   ALLIANCE BERNSTEIN   2.885.000   3.905.000.000   3.99.000   0.909			D						1,283
N52698-AB-4 LINEAGE TREASURY EUROPE BV LINEAGE TREASURY EUROPE BV 1.00% 08/20/31	LW2238-43-1	THREE GORGES FIN I KY BASIC 3.150% 06/02/26	D	12/14/2021	ALLIANCE BERNSTEIN			1,445,000	1,897
PO703#-AC-3	LW9528-04-0	MINNETALS BOUNTEOUS FIN BASIC 4.200% 07/27/26	D				2,381,356		35,852
PO703#-AD-1			n						
P4001*-AB-0   ENVASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES DE MEXICO 3.20% 07/15/28   D. 0.1/27/2021 CITICORP SECURITIES   12,000,000   12,00			D			·····			
PADDIT-AE-4   ENNASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES DE MEXICO 3.710% 02/09/33   D. 01/27/2021 CITICOP SECURITIES   T.000,000			D			····			
Continue   Continue			D						
CSO11#-AE-4   HOTEL PROPERTIES INVESTMENT HOTEL PROPERTY INVESTMENTS 4,760% 08/10/33   B. 0.6/03/2021   NAT IONAL AUSTRALIA BANK   18,375,000   18,375,000   0.7937#-AU-8   PRATT FINANCE PTY. LTD. SENIOR NO SENERS G. 5,420% 07/13/36   D. 0.86/26/2021   Tax Free Exchange   7,000,000   7,000,00	Q3647#-AA-9	EVOLUTION MINING FINANCE PTY EVOLUTION MINING FINANCE PTY 2.830% 11/08/28	D	08/12/2021	J.P. MORGAN		8,000,000	8,000,000	
Q7397#-AU-8   PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G 5.42% 07/13/36   D			D						
09328*-AC-2     UNISON NETWORKS LIMITED UNISON NETWORKS LIMITED 2.590% 10/28/31     D			B						
Q94968-AB-3   VISY KRAFT HOLDINGS PTY LTD VISY KRAFT HOLDINSS PTY LTD 4.060% Q4/15/36   B			υ						45,317
Q94968-AA-O         WR CARPENTER NO 1 PTY LTD WR CARPENTER NO 1 PTY LTD         5.760% 11/01/36         D.         10/28/2021         BANK OF AMERICA         60,000,000         60,000,000         60,000,000         60,000,000         23,960,000	09469*-AR-3		υ Β						
TN0414-21-8 SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA 50DIAAL INTERNATIONAL SA 1.980% 04/14/31 B			D						
V75004 N. F.   OFIGNALIN DOLLIN TO GEODALIN TO GEODALIN DOLLIN TO GEODALIN DOLLIN TO GEODALIN DOLLIN TO GEODALIN DOLLIN TO GEODALIN TO		SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA 1.980% 04/14/31	В	03/10/2021	CANEYAN FINANCE		23,960,000	23,960,000	
17/36/3*-AA-5	Y7563*-AA-5	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 3.910% 06/05/31		05/12/2021	CITICORP SECURITIES		5,000,000	5,000,000	

1			wing / til Eoi	g-Term Bonds and Stocks ACQUIRED During Current Year				
	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
Y7563*-AA-5	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 3.910% 06/05/31		05/12/2021	CITICORP SECURITIES		3,000,000	3,000,000	
Y7563*-AC-1	SEASPAN HOLDOO III LTD SEASPAN HOLDOO III LTD 4.060% 06/05/33		05/12/2021	CITICORP SECURITIES		8,000,000	8,000,000	
Y7563*-AD-9 Y9T10P-5L-5	SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 4.260% 06/05/36			CITICORP SECURITIES		5,000,000 	5,000,000 915,000	4.040
G2379J-AB-6	CONTEMPRY RUIDING DEVELOP BASIC 2,625% 09/17/30	D		ALLIANCE BERNSTEIN		1,255,512	1,240,000	4,048 8.138
N29505-AA-7	EMBRAER NETHERLANDS FINA BASIC 6.950% 01/17/28	D		ALLIANCE BERNSTEIN		1,005,817		
P56145-AC-2	INFRAESTRUCTURA ENERGETI BASIC 4.750% 01/15/51	n		ALLIANCE BERNSTEIN		929, 108	920.000	
Y1670Y-AW-5	CNAC HK FINBRIDGE CO LTD BASIC 3.000% 09/22/30	n		ALLIANCE BERNSTEIN		4,020,783	3,945,000	27,944
P16259-AJ-5	BBVA BANCOMER SA TEXAS BASIC 1.875% 09/18/25	n		ALLIANCE BERNSTEIN		1.598.259	1,605,000	
N5657T-AP-1	METINVEST BV BASIC 7.650% 10/01/27	D		ALLIANCE BERNSTEIN		790,000	790,000	18,802
M4289D-3G-4	FIRST ABU DHABI BANK PJS BASIC 4.500% 04/05/26	D	12/13/2021	ALLIANCE BERNSTEIN		1.808.490	1.725.000	
M72005-AA-5	NATIONAL CENTRAL COOLING BASIC 2.500% 10/21/27	D	12/13/2021	ALLIANCE BERNSTEIN		2,094,772	2,120,000	8,244
M72005-AA-5	NATIONAL CENTRAL COOLING BASIC 2.500% 10/21/27	D	12/13/2021	ALLIANCE BERNSTEIN		494,050	500,000	1,944
ZP4820-43-4	PROSUS NV BASIC 3.680% 01/21/30	D	12/14/2021	ALLIANCE BERNSTEIN		2,013,650	1,955,000	29, 177
ZP6639-24-6	ENGIE ENERGIA CHILE SA BASIC 3.400% 01/28/30	D	12/13/2021	ALLIANCE BERNSTEIN		2,465,375	2,420,000	31,312
ZQ2590-68-0	MAF SUKUK LTD BASIC 3.933% 02/28/30	D	12/13/2021	ALLIANCE BERNSTEIN		1,074,250	1,000,000	11,907
ZQ2590-68-0	MAF SUKUK LTD BASIC 3.933% 02/28/30	D	12/13/2021	ALLIANCE BERNSTEIN		268,563	250,000	2,977
ZQ3579-11-2	BRASKEM NETHERLANDS BASIC 4.500% 01/31/30	D	12/13/2021	ALLIANCE BERNSTEIN		1,001,280	960,000	16,200
ZQ3609-37-2	MDGH GNTN RSC LTD BASIC 2.875% 11/07/29	D	12/14/2021	ALLIANCE BERNSTEIN		2,411,030	2,305,000	7,363
ZQ4376-64-1	KONDOR FINANCE PLC (NAK) BASIC 7.625% 11/08/26	<u>D</u>	12/13/2021	ALLIANCE BERNSTEIN		1,007,400	1,095,000	8,581
ZQ4648-79-1	HUARONG FINANCE 2019 BASIC 3.250% 11/13/24	D	12/14/2021	ALLIANCE BERNSTEIN		915,000	915,000	2,809
ZQ5574-84-8	NANYANG COMMERCIAL BANK BASIC 3.800% 11/20/29	D	12/14/2021	ALLIANCE BERNSTEIN		1,611,605	1,570,000	4,475
ZQ7489-19-3	NBK TIER 1 FINANCING 2 BASIC 4.500% 08/27/25	D	12/13/2021	ALLIANCE BERNSTEIN		1,079,610	1,060,000	2,650
ZQ7660-75-1	TMBTHANACHART BANK PCL BASIC 4.900% 12/02/24	D	12/14/2021	ALLIANCE BERNSTEIN		801,956		1,623
ZR4743-01-2 ZR6527-58-7	CHINALCO CAPITAL HOLDING BASIC 4.100% 09/11/24	D	12/14/2021	ALLIANCE BERNSTEIN		1,090,688	1,050,000	11,480
ZR6527-58-7	BANGKOK BANK PCL/HK BASIC 3.733% 09/25/34	D	12/14/2021	ALLIANCE BERNSTEIN ALLIANCE BERNSTEIN		1,012,379 2,235,552	2,175,000	
ZS3470-12-8	CELULOSA ARAUCO CONSTITU BASIC 5.733% 09/23/34	D		ALLIANCE BERNSTEIN		1,085,950	925.000	
ZS3565-73-7	EMPRESA DE TRANSMISION BASIC 5.125% 05/02/49	D		ALLIANCE BERNSTEIN		1,596,096	1,440,000	10,455
ZS6390-51-3	RONGSHI INTERNATIONAL FI BASIC 3.750% 05/21/29	n	12/14/2021	ALLIANCE BERNSTEIN			365,000	989
	total - Bonds - Industrial and Miscellaneous (Unaffiliated)			Titals I Tit Vie Statist VI to 111		9,340,722,496	8,787,928,393	46,696,173
	METLIFE INC. BASIC 4.550% 03/23/30		12/06/2021	WELLS FARGO SECURITIES LLC		17,805,000	15,000,000	142, 188
	total - Bonds - Hybrid Securities			TELEO 11100 (1204111120 1220 1		17,805,000	15,000,000	142,188
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		03/03/2021	J.P. MORGAN		3,730,831	.3,958,442	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		09/15/2021	J.P. MORGAN		974,830	994,778	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		12/10/2021	J.P. MORGAN		1,924,948	1,994,764	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23			CREDIT SUISSE FIRST BOSTON		975,907	969,846	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23			CREDIT SUISSE FIRST BOSTON		3,903,629	3,879,383	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23			CREDIT SUISSE FIRST BOSTON		4,842,854		
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23			CREDIT SUISSE FIRST BOSTON			4,812,774	
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 12/22/24	1				1, 105, 159	1, 103,779	
				CREDIT SUISSE FIRST BOSTON		4,923,935	1,103,779 4,961,240	
LX1715-18-9	XPO LOGISTICS XPO LOGISTICS 1L TL +175 02/24/25		02/26/2021	MORGAN STANLEY		4,923,935 3,491,250		
LX1715-18-9	XPO LOGISTICS XPO LOGISTICS 1L TL +175 02/24/25		02/26/2021 02/26/2021	MORGAN STANLEY MORGAN STANLEY			1,103,779 4,961,240 3,500,000 3,500,000	
LX1715-18-9 LX1719-37-1	XPO LOGISTICS XPO LOGISTICS 1L TL +175 02/24/25		02/26/2021 02/26/2021 11/05/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC				
LX1715-18-9 LX1719-37-1 LX1719-37-1	XPO LOGISTICS XPO LOGISTICS 1L TL +175     02/24/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25		02/26/2021 02/26/2021 11/05/2021 11/08/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC		4,923,935 3,491,250 3,491,250 2,921,196 486,866	1,103,779 4,961,240 3,500,000 3,500,000 2,992,263 498,710	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1	XPO LOGISTICS XPO LOGISTICS 1L TL +175     02/24/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25		02/26/2021 02/26/2021 11/05/2021 11/08/2021 11/08/2021	NORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC		4,923,935 3,491,250 3,491,250 2,921,196 486,866 2,434,330	1,103,779 4,961,240 3,500,000 3,500,000 2,992,263 498,710 2,493,552	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1	XPO LOGISTICS XPO LOGISTICS 1L TL +175     02/24/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25       DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225     03/31/25			MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC			1, 103, 779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 488, 710 2, 2493, 552 498, 710	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1	RPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/08/2021 11/08/2021 11/10/2021 11/10/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC			1, 103, 779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/08/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC		4, 923, 935 3, 491, 250 3, 491, 250 2, 921, 196 486, 866 2, 2434, 330 486, 243 972, 485 1, 1458, 728	1, 103,779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 4,98, 710 2, 493, 552 498, 710 997, 421 1, 496, 131	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/08/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC BANK OF AMERICA			1, 103,779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 496, 131 937, 685	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8 LX1735-65-8	XPO LOGISTICS XPO LOGISTICS 1L TL +175   02/24/25   03/31/25   DELEK US HOLDINGS IIC DELEK US HOLDINGS TLB +225   03/31/25   DELEK US HOLDINGS TLB +225   03/31/25   DELEK US HOLDINGS IIC DELEK US HOLDINGS TLB +225   03/31/25   DELEK US HOLDINGS IIC DELEK US HOLDINGS TLB +225   03/31/25   DELEK US HOLDINGS IIC DELEK US HOLDINGS TLB +225   03/31/25   DELEK US HOLDINGS IIC		02/26/2021 02/26/2021 .11/05/2021 .11/08/2021 .11/08/2021 .11/10/2021 .11/10/2021 .11/10/2021 .05/25/2021 .07/21/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC BARC OF AMERICA BARCLAYS BARCLAYS			1, 103, 779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 496, 131 937, 685 1, 436, 364	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/08/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC BANK OF AMERICA			1, 103,779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 496, 131 937, 685	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-66-8 LX1736-65-8 LX1736-65-8 LX1736-66-0	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 .11/05/2021 .11/05/2021 .11/08/2021 .11/10/2021 .11/10/2021 .11/10/2021 .11/10/2021 .05/25/2021 .07/09/2021 .07/09/2021	MORGAN STANLEY MORGAN STANLEY MELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC BANK OF AMERICA BARCLAYS BARCLAYS		4, 923, 935 3, 491, 250 3, 491, 250 2, 921, 196 486, 866 2, 2434, 330 486, 243 972, 485 1, 458, 728 929, 481 1, 430, 977 2, 2, 555, 630	1, 103,779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 1, 496, 131 937, 685 1, 436, 364 2, 566, 864 1, 986, 685	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8 LX1736-65-8 LX1736-66-0	XPO LOGISTICS XPO LOGISTICS 1L TL +175			MORGAN STANLEY  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  BANK OF AMERICA  BARCLAYS  BARCLAYS  CITICORP SECURITIES			1, 103,779 4, 961,240 3,500,000 3,500,000 2,992,263 498,710 2,493,552 498,710 997,421 1,496,131 937,685 1,436,364 2,566,880	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8 LX1736-06-0 LX1740-66-6 LX1742-70-4	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/05/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021 07/21/2021 06/10/2021 08/12/2021	MORGAN STANLEY MORGAN STANLEY WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC WELLS FARGO SECURITIES LLC UTILITIES BARCLAYS CITICORP SECURITIES BARCLAYS CITICORP SECURITIES			1, 103,779 4, 961,240 3,500,000 3,500,000 2,992,263 498,710 2,493,552 498,710 997,421 1,496,131 997,625 1,436,364 2,566,880 1,1984,655 3,500,000	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1736-65-8 LX1736-06-0 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 11/05/2021 11/05/2021 11/08/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021 07/21/2021 06/10/2021 08/12/2021	MORGAN STANLEY MORGAN STANLEY MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES LLC MELLS FARGO SECURITIES MARCLAYS MARCLAYS MARCLAYS MARCLAYS MARCLAYS		4, 923, 935 3, 491, 250 3, 491, 250 2, 921, 196 486, 866 24, 2434, 330 486, 243 972, 485 1, 458, 728 929, 481 1, 430, 977 2, 2555, 630 1, 972, 219 3, 474, 450 3, 474, 450	1, 103,779 4, 961,240 3,500,000 3,500,000 2,992,263 498,710 2,493,552 498,710 997,421 1,496,131 937,685 1,436,365 2,566,880 1,984,655 3,500,000 3,500,000	
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LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8 LX1736-66-6 LX1736-06-0 LX1742-70-4 LX1742-70-4 LX1761-64-7 LX1761-67-0	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 02/26/2021 11/05/2021 11/05/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021 07/21/2021 07/99/2021 08/12/2021 08/12/2021 09/17/2021 09/17/2021	MORGAN STANLEY  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  BARCLAYS			1, 103,779 4, 961,240 3,500,000 3,500,000 2,992,263 4,98,710 2,493,552 4,98,710 997,421 1,496,131 937,685 1,496,396 1,984,655 3,500,000 1,984,655 3,500,000 1,989,626 1,595,918 25,090 653,175	
LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-66-6 LX1740-67-0 LX1761-64-7 LX1761-67-0 LX1761-67-0	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 02/26/2021 11/05/2021 11/05/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021 07/92/2021 06/10/2021 08/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021	MORGAN STANLEY MORGAN STANLEY MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES LLC MUELLS FARGO SECURITIES MARCLAYS M		4, 923, 935 3, 491, 250 3, 491, 250 2, 921, 196 486, 866 483, 3972, 485 972, 485 972, 485 929, 481 1, 430, 977 2, 555, 630 1, 1972, 219 3, 474, 450 1, 989, 626 1, 1567, 990 24, 651	1, 103, 779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 496, 131 937, 685 1, 436, 364 2, 566, 880 1, 984, 655 3, 500, 000 3, 500, 000 1, 989, 626 1, 595, 918 25, 090 653, 175 2, 000, 000	
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LX1715-18-9 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1719-37-1 LX1735-65-8 LX1735-65-8 LX1736-66-0 LX1740-66-6 LX1742-70-4 LX1761-67-0 LX1761-67-0 LX1768-23-8 LX1768-23-8 LX1768-23-8 LX1807-56-4 LX1807-56-4	XPO LOGISTICS XPO LOGISTICS 1L TL +175		02/26/2021 02/26/2021 02/26/2021 11/05/2021 11/05/2021 11/08/2021 11/10/2021 11/10/2021 11/10/2021 11/10/2021 05/25/2021 07/92/2021 06/10/2021 08/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021 09/12/2021	MORGAN STANLEY  MURLIS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  WELLS FARGO SECURITIES LLC  BARCLAYS			1, 103, 779 4, 961, 240 3, 500, 000 3, 500, 000 2, 992, 263 498, 710 2, 493, 552 498, 710 997, 421 1, 496, 131 937, 685 1, 436, 364 2, 566, 880 1, 984, 655 3, 500, 000 3, 500, 000 1, 989, 626 1, 595, 918 25, 090 653, 175 2, 000, 000	
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		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
LX1826-40-8	NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26		03/24/2021	. Tax Free Exchange		4,937,248	4,937,248	
LX1826-40-8 LX1827-86-9	NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26		03/24/202105/05/2021	. Tax Free Exchange CITICORP SECURITIES		2,457,266 1.510.655	2,468,624 1,522,071	
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375 03/31/26		05/05/2021	CITICORP SECURITIES		1,510,655	1,522,071	
LX1830-42-6	CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27		12/10/2021 .	CITICORP SECURITIES		246,563	250,000	
LX1830-42-6	CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27		12/10/2021 .	CITICORP SECURITIES		1,479,375	1,500,000	
LX1830-42-6	CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27		12/10/2021 .	CITICORP SECURITIES		6, 164, 063	6,250,000	
LX1832-32-3 LX1854-14-5	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA TLN +250 01/31/28		12/15/202101/29/2021	CITICORP SECURITIES  J.P. MORGAN		4,943,750 2,450,063	5,000,000 2,474,811	
LX1854-14-5	ACRISURE ACRISURE TLB +350 02/15/27		07/29/2021	J.P. MORGAN		4,906,282	4,974,684	
LX1854-19-4	THEARTCOMMUNICATIONS INC THEARTCOMMUNICATIONS TLB +300 04/29/26		06/24/2021	BANK OF AMERICA		1,338,115	1,347,490	
LX1854-19-4	THEARTCOMMUNICATIONS INC THEARTCOMMUNICATIONS TLB +300 04/29/26		07/12/2021 .	BANK OF AMERICA		1,783,713	1,801,213	
LX1854-19-4	THEARTCOMMUNICATIONS INC THEARTCOMMUNICATIONS TLB +300 04/29/26		07/14/2021	BANK OF AMERICA		2,679,319	2,701,819	
LX1854-19-4 LX1854-19-4	IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26     IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 04/29/26		08/31/202101/02/2021	BANK OF AMERICA BANK OF AMERICA		1,985,000 95,000	2,000,000 .1,000,000	
LX1890-57-8	THEART COMMUNICATIONS INC THEART COMMUNICATIONS TEB +300 04/29/20  THEART COMMUNICATIONS INC THEART INCREMENTAL 1L +325 05/01/26		01/02/2021	BANK OF AMERICA		4.192.511	4,245,716	
LX1890-57-8	THEARTCOMMUNICATIONS INC THEART INCREMENTAL 1L +325 05/01/26		06/25/2021	BANK OF AMERICA		2,500,000	2,500,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +425 10/02/25		01/02/2021 .	KKR Capital Markets		4,925,250	4,950,000	
LX1899-51-2	AIR MEDICAL AIR MEDICAL TLB +425 10/02/25		01/02/2021 .	KKR Capital Markets		4,925,250	4,950,000	
LX1900-50-0 LX1903-74-4	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +425 10/15/27		02/09/202101/02/2021	GOLDMAN SACHS BANK OF AMERICA		1,503,656 2,034,800	1,488,769 2,034,800	
LX1903-74-4LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		01/02/2021 .	BANK OF AMERICA		1,625,805	1,627,840	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		01/02/2021	BANK OF AMERICA		1,625,805	1,627,840	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		01/02/2021	BANK OF AMERICA		2,034,800	2,034,800	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		01/02/2021 .	BANK OF AMERICA		4,039,078	4,069,600	
LX1903-74-4 LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		01/02/2021 .	BANK OF AMERICA		4,074,687	4,069,600	
LX1903-74-4 LX1912-33-1	WEBER-STEPHEN PRODUCTS LLC   WEBER-STEPHEN TLB +325   10/30/27   US LBM US LBM TLB +375   12/17/27		04/30/202101/02/2021	BARCLAYS		2,042,450 982,585	2,039,900 992,510	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021 .	BARCLAYS		1,965,171	1,985,021	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021	BARCLAYS		4,896,685	.4,872,324	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021 .	BARCLAYS		4,080,571	4,060,270	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021 .	BARCLAYS		1,965,171	1,985,021	
LX1912-33-1 LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021	BARCLAYS BARCLAYS		4,896,685 1,965,171	4,872,324 1,985,021	
	US LBM US LBM TLB +375 12/17/27		01/02/2021 .	BARCLAYS		909.066		
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021	BARCLAYS		1,090,880	1,085,452	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		01/02/2021	BARCLAYS		1,090,880	1,085,452	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		06/09/2021 .	BARCLAYS		1,628,189	1,624,108	
LX1912-33-1 LX1912-33-1	US LBM US LBM TLB +375 12/17/27		06/09/202107/01/2021	BARCLAYS		362,722 437.653	361,817 442,221	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		07/01/2021	Tax Free Exchange		875,306	884,443	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		07/01/2021	Tax Free Exchange		218,827	221,111	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		11/30/2021 .	Tax Free Exchange		1,310,542	1,329,989	
LX1912-33-1	US LBM US LBM TLB +375 12/17/27		11/30/2021	Tax Free Exchange		2,625,358	2,653,311	
LX1912-66-1 LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25		01/04/202101/04/2021	DIRECT - 1 DIRECT - 1		5,626 2,249	5,626 2,249	
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE I-BACK IL +800 12/01/25		01/04/2021 .	DIRECT - 1				
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25		02/04/2021	DIRECT - 1		2,062	2,062	
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25		05/04/2021	DIRECT - 1		14,881	14,881	
LX1912-66-1	MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25	[	05/04/2021	DIRECT - 1		5,950	5,950	
LX1914-05-5	EW SCRIPPS EW SCRIPPS TLB3 +300 01/07/28		01/02/2021	MORGAN STANLEY BANK OF AMERICA		2,494,997	2,501,250	
LX1919-27-8 LX1919-27-8	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +300 01/20/28		01/13/202101/13/2021	BANK OF AMERICA		3,950,104 5,925,156	3,960,004 5,940,006	
LX1920-14-4	TRUCK HERO INC TRUCK HERO INC TLB +325 02/24/28		09/07/2021 .	JEFFERIES & COMPANY INC.		1,984,988	1,989,975	
LX1920-14-4	TRUCK HERO INC TRUCK HERO INC TLB +325 02/24/28		11/03/2021 .	JEFFERIES & COMPANY INC.		994,994	997,487	
LX1920-34-2	LIFE TIME INC LIFE TIME FITNESS 1L TLB +475 12/31/24		04/27/2021 .	DEUTSCHE BANK		162, 166	161,359	
LX1920-34-2	LIFE TIME INC LIFE TIME FITNESS 1L TLB +475 12/31/24		04/27/2021	DEUTSCHE BANK		162, 166	161,359	
LX1920-34-2 LX1920-34-2	LIFE TIME INC LIFE TIME FITNESS 1L TLB +475		07/26/2021	DEUTSCHE BANK DEUTSCHE BANK			323,529 647,059	
LX1920-34-2LX1920-34-2	LIFE TIME INC LIFE TIME FITNESS IL ILB +4/5 12/31/24	[	08/16/2021 .	DEUTSCHE BANK		644,626		
LX1920-34-2	LIFE TIME INC LIFE TIME FITNESS 1L TLB +475 12/31/24		09/14/2021	DEUTSCHE BANK		322,719		
LX1922-22-3	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27		02/04/2021	Tax Free Exchange		7,410,525	7,444,241	
LX1922-22-3	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27		02/04/2021 .	. Tax Free Exchange		2,470,174	2,481,414	
LX1922-22-3	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27		06/15/2021 .	CREDIT SUISSE FIRST BOSTON		3,614,809	3,605,795	
LX1922-22-3	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27		08/17/2021 .	CREDIT SUISSE FIRST BOSTON		4,321,226	4,326,634	

		Show	ing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27 11/23/27		09/22/2021	CREDIT SUISSE FIRST BOSTON		2,779,183	2,793,149	
	CP ATLAS BUYER INC AMERICAN BATH TLB1+375         11/23/27           CP ATLAS BUYER INC AMERICAN BATH TLB1+375         11/23/27		10/21/2021	CREDIT SUISSE FIRST BOSTON		1,990,119  993.812	1,995,106 997,553	
	JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25		02/05/2021	Tax Free Exchange		1.746.543	1.768.141	
	JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25		02/05/2021	Tax Free Exchange			7,470,395	
	JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25		08/13/2021	UBS WARBURG CONVERTIBLES		7,421,061	7,458,353	
	JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25		08/13/2021	UBS WARBURG CONVERTIBLES		3,710,531	3,729,176	
	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TL1L +225 11/01/26		.02/02/2021	Tax Free Exchange		5,559,205	5,839,443	
	ATHENAHEALTH INC ATHENAHEALTH TLB +425 02/11/26		12/15/2021	. J.P. MORGAN Tax Free Exchange		1,997,469 2,007,935	1,994,975 2,452,475	
	PERATON CORP PERATON CORP 1L +375 02/01/28		.02/23/2021	J.P. MORGAN		1.073.447	1,078,841	
	PERATON CORP PERATON CORP 1L +375 02/01/28		.02/23/2021	J.P. MORGAN		1,073,447	1,078,841	
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/23/2021	J.P. MORGAN		1,073,447	1,078,841	
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/23/2021	J.P. MORGAN		1,889,166	1,898,659	
	PERATON CORP PERATON CORP 1L +375         02/01/28           PERATON CORP PERATON CORP 1L +375         02/01/28		02/23/2021	J.P. MORGAN		1,889,166 1,889,166	1,898,659 1.898.659	
	PERATON CORP PERATON CORP 1L +375         02/01/28           PERATON CORP PERATON CORP 1L +375         02/01/28		02/23/2021	J.P. MORGAN				
	PERATON CORP PERATON CORP 1L +375 02/01/26 02/01/28		02/24/2021	J.P. MORGAN		721,924		
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		361,412		
LX1924-68-2	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		721,924		
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	. J.P. MORGAN		361,412	359,614	
	PERATON CORP PERATON CORP 1L +375 02/01/28 02/01/29		02/24/2021	. J.P. MORGAN				
	PERATON CORP PERATON CORP 1L +375         02/01/28           PERATON CORP PERATON CORP 1L +375         02/01/28		02/24/2021	J.P. MORGAN		1,270,519 1,270,519	1,265,773 1,265,773	
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		1,270,519	1,265,773	
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		636,051		
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		636,051	632,886	
	PERATON CORP PERATON CORP 1L +375 02/01/28		02/24/2021	J.P. MORGAN		636,051	632,886	
	AMVINS AMVINS GROUP INC TLB +225 02/19/28		07/22/2021	GOLDMAN SACHS	-	4,931,359	4,974,889	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		02/25/2021	CITICORP SECURITIES  CITICORP SECURITIES		243,773 248,435	244,384 248.125	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		03/31/2021	CITICORP SECURITIES		2.475.047	2,481,250	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		.03/31/2021	CITICORP SECURITIES		2,475,047	2,481,250	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/12/2021	CITICORP SECURITIES		1,980,038	1,985,000	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/12/2021	CITICORP SECURITIES		990,019	992,500	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/12/2021 04/27/2021	. CITICORP SECURITIES		1,980,038 741,584	1,985,000 744,375	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28 03/03/28		04/27/2021	CITICORP SECURITIES		741,584		
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/30/2021	CITICORP SECURITIES		740.653		
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		.04/30/2021	CITICORP SECURITIES			496,250	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/30/2021	CITICORP SECURITIES		740,653	744,375	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		04/30/2021	CITICORP SECURITIES		493,769	496,250	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		05/20/2021 05/21/2021	CITICORP SECURITIES  CITICORP SECURITIES				
	PETCO ANTINAL SUPPLIES PETCO TLB 2028 +325 03/03/28		05/21/2021	CITICORP SECURITIES  CITICORP SECURITIES		2,209,271		
LX1927-45-3	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		06/23/2021	CITICORP SECURITIES		2,605,327	2,608,596	
LX1927-45-3	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		06/23/2021	CITICORP SECURITIES		2,350,955	2,353,904	
LX1927-45-3	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		06/25/2021	CITICORP SECURITIES		3,965,025	3,970,000	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		07/15/2021	CITICORP SECURITIES  CITICORP SECURITIES		2,984,962	2,984,962	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		08/16/2021 08/17/2021	CITICORP SECURITIES		1,989,975 2,449,121	1,989,975 2,449,121	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		09/07/2021	UBS WARBURG CONVERTIBLES		1,992,462	1,989,975	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		10/18/2021	CITICORP SECURITIES		1,997,469	1,994,975	
LX1927-45-3	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		11/19/2021	CITICORP SECURITIES		499,991	498,744	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		11/30/2021	CITICORP SECURITIES		190,799	191,518	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028 +325 03/03/28		11/30/2021	CITICORP SECURITIES		305,690	307,226	
	GATES GLOBAL GATES GLOBAL TL 1L +250 03/31/27 03/31/27 03/31/27		02/24/2021	Tax Free Exchange Tax Free Exchange		5,854,940 8,667,248	5,854,940 8,814,430	
	Verscend Holding Corp VERSCEND HOLDING TLB-1 +400 08/27/25		04/01/2021	Tax Free Exchange		3,416,538	3,909,879	
	Verscend Holding Corp VERSCEND HOLDING TLB-1 +400 08/27/25		04/01/2021	Tax Free Exchange		4,838,825	4,850,602	
LX1928-45-1	GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 08/04/27		02/26/2021	Tax Free Exchange		14,517,857	14,584,703	
	GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 08/04/27		02/26/2021	Tax Free Exchange		4,866,015	4,861,568	
	NOVOLEX NOVOLEX 1L TL +350 03/02/28		03/02/2021	Tax Free Exchange		7,302,026	7,397,150	
	POWER SOLUTIONS POWER SOL CLARIOS TLB +325         04/30/26           POWER SOLUTIONS POWER SOL CLARIOS TLB +325         04/30/26		03/05/2021 03/05/2021	Tax Free Exchange		8,324,040 8,729,661	8,537,454 9,297,287	
LV 1952-57-0	FUILD SULUTIONS FUIED SUL GLANTUS ILD +323 U4/30/20		1 202 /00 /00	lax i i ee Exchaige			9,281,281	

		Showir	ng All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign A	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
LX1929-23-6	POWER SOLUTIONS POWER SOL CLARIOS TLB +325 04/30/26		3/05/2021	Tax Free Exchange		6,761,663	6,761,663	
LX1930-83-8	LESLIES POOLMRT LESLIES POOLMART TLB REF1 +250 03/09/28		3/04/2021	NOMURA SECURITIES INTERNATIONA		7,382,320	7,400,822	
LX1930-83-8 LX1930-83-8	LESLIES POOLMRT LESLIES POOLMART TLB REF1 +250 03/09/28		3/09/2021 3/09/2021	Tax Free Exchange		943,942 9.791,749		
LX1930-83-8	LESLIES POOLMRT LESLIES POOLMART TLB REF1 +250 03/09/28		13/09/2021 13/09/2021	Tax Free Exchange				
LX1930-83-8	LESLIES POOLMRT LESLIES POOLMRT TLB REF1 +250 03/09/28		3/09/2021	Tax Free Exchange		8.009.454	8,129,014	
LX1932-28-9	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB1 +350 10/02/27		14/05/2021	Tax Free Exchange		9,948,032	9,996,066	
LX1932-28-9	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB1 +350 10/02/27		14/05/2021	Tax Free Exchange		4,226,596	4,284,028	
LX1932-28-9	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB1 +350 10/02/27		14/05/2021	Tax Free Exchange		3,531,736	3,570,023	
LX1933-28-7 LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		03/11/2021 03/11/2021	J.P. MORGAN		294,773 2.947,725		
LX1933-28-7LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28 03/24/28		13/11/2021 13/11/2021	J.P. MORGAN		2,456,438	2,481,250	
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		3/25/2021	Tax Free Exchange		585, 189		
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		3/25/2021	Tax Free Exchange		5,866,073	6,007,846	
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		3/25/2021	Tax Free Exchange		4,638,949	4,713,417	
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		5/11/2021	GOLDMAN SACHS		2,400,407	2,481,250	
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		05/11/2021	GOLDMAN SACHS  J.P. MORGAN		480,081 1,470,047		
LX1933-28-7 LX1933-80-8	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28		1/08/2021 04/27/2021	BARCLAYS		1,470,047	1,496,231 1,125,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		14/27/2021	BARCLAYS		1,160,156	1,125,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		14/28/2021	BARCLAYS		1,933,594	1,875,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		14/28/2021	BARCLAYS		1,933,594	1,875,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		7/22/2021	BARCLAYS		5,225,000	5,000,000	
LX1933-80-8 LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		18/05/2021 18/16/2021	BARCLAYS		3,587,500	3,500,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		18/16/2021 10/25/2021	BARCLAYS		2,050,000	2,000,000 1,125,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		1/04/2021	BARCLAYS		2,090,000	2,000,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		1/17/2021	BARCLAYS		1,047,500	1,000,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		1/17/2021	BARCLAYS		5,227,025	4,990,000	
LX1933-80-8	AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28		1/17/2021	BARCLAYS		523,750	500,000	
LX1934-40-0 LX1934-40-0	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS TLB2 +250 05/03/28		03/18/2021 03/18/2021	DEUTSCHE BANK		1,980,050 2.970.075	1,990,000 2,985,000	
LX1934-40-0	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS TLB2 +250 U5/03/28 U5/03/28		13/18/2021 13/18/2021	DEUTSCHE BANK		1,980,050	2,985,000	
LX1934-56-6	TRICO GROUP LLC TRICO -FIRST BRANDS 1L TL +500 03/30/27		3/24/2021	JEFFERIES & COMPANY INC.		4,912,875	4,962,500	
LX1934-56-6	TRICO GROUP LLC TRICO -FIRST BRANDS 1L TL +500 03/30/27		3/24/2021	JEFFERIES & COMPANY INC.		4,912,875	4,962,500	
LX1934-56-6	TRICO GROUP LLC TRICO -FIRST BRANDS 1L TL +500 03/30/27		3/24/2021	JEFFERIES & COMPANY INC.		4,912,875	4,962,500	
LX1934-56-6	TRICO GROUP LLC TRICO -FIRST BRANDS 1L TL +500 03/30/27		2/15/2021	JEFFERIES & COMPANY INC.		498,744	498,744	
LX1934-59-0	THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 02/01/26		3/25/2021	Tax Free Exchange		9,950,915 4,349,790	10,000,000	
LX1934-59-0 LX1934-59-0	THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 02/01/26		)3/25/2021 )3/25/2021	Tax Free Exchange		4,349,790	4,403,308	
LX1935-65-4	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB-3 +300 04/01/28		04/01/2021	Tax Free Exchange		4,124,591	4, 124, 020	
LX1936-95-9	CORNERSTONE BUILDING CORNERSTONE BUILDING TLB +325 04/12/28		3/26/2021	J.P. MORGAN		5,552,168	5,580,068	
LX1936-95-9	CORNERSTONE BUILDING CORNERSTONE BUILDING TLB +325 04/12/28		3/26/2021	J.P. MORGAN		5,940,150	5,970,000	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		14/08/2021	CREDIT SUISSE FIRST BOSTON		4,925,250	4,975,000	
LX1937-90-8 LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		)4/08/2021 )4/08/2021	CREDIT SUISSE FIRST BOSTON		4,925,250 4,925,250	4,975,000 4,975,000	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES IL IL +425 04/14/28		14/08/2021 14/09/2021	CREDIT SUISSE FIRST BOSTON		4,925,250		
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		14/09/2021	CREDIT SUISSE FIRST BOSTON		987,538		
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28	0	4/09/2021	CREDIT SUISSE FIRST BOSTON		987,538	995,000	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		14/27/2021	CREDIT SUISSE FIRST BOSTON		992,513	995,000	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		14/28/2021	CREDIT SUISSE FIRST BOSTON		992,513	995,000	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		05/21/2021	CREDIT SUISSE FIRST BOSTON		2,996,194	2,985,000	
LX1937-90-8 LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		0/18/2021	CREDIT SUISSE FIRST BOSTON		2,996,222 998.741	2,992,481 997,494	
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES IL IL +425 04/14/28		1/04/2021	CREDIT SUISSE FIRST BOSTON		998.741		
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		1/04/2021	CREDIT SUISSE FIRST BOSTON		998,741		
LX1937-90-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28		1/12/2021	CREDIT SUISSE FIRST BOSTON		1,994,987	1,994,987	
LX1938-25-2	ORGANON & CO ORGANON & CO TLB +300 06/02/28		14/08/2021	J.P. MORGAN		1,439,019	1,446,250	
LX1938-25-2	ORGANON & CO ORGANON & CO TLB +300		14/08/2021	J.P. MORGAN		1,918,692	1,928,333	
LX1938-91-4 LX1938-91-4	INGRAM MICRO INC INGRAM MICRO TLB +350 07/02/28 INGRAM MICRO INC INGRAM MICRO TLB +350 07/02/28		)4/01/2021 )4/01/2021	J.P. MORGAN		2,955,150 2,955,150	2,985,000 2,985,000	
LX1938-91-4	INGRAM MICRO INC INGRAM MICRO TLB +350 07/02/28		14/01/2021 14/01/2021	J.P. MORGAN		2,955,150	2,985,000	
LX1942-89-0	UNITED AIRLINES UNITED AIRLINES TLB +375 04/21/28		)4/14/2021	J.P. MORGAN		1.481.306	1,488,750	
LX1942-89-0	UNITED AIRLINES UNITED AIRLINES TLB +375 04/21/28	0	14/14/2021	J.P. MORGAN		3,160,120		
LX1942-89-0	UNITED AIRLINES UNITED AIRLINES TLB +375 04/21/28		14/14/2021	J.P. MORGAN		617,211	620,313	
				<del></del>				

		Showing A	All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	4	5	6	7	8	9
								Paid for Accrued
CUSIP		Da	ate		Number of Shares			Interest and
Identification	Description	Foreign Acqu	uired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
LX1942-89-0	UNITED AIRLINES UNITED AIRLINES TLB +375 04/21/28	11/12	/2021	J.P. MORGAN		2,039,862	1,994,975	
LX1945-22-4	BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225 05/19/28	04/23		CITICORP SECURITIES		495,013	497,500	
LX1945-22-4	BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225 05/19/28	04/23		CITICORP SECURITIES		495,013	497,500	
LX1945-22-4 LX1947-06-3	BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225 05/19/28			Tax Free Exchange			1,076,802 1,492,500	
LX1947-06-3	ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB +425 05/17/28 05/17/28			BANK OF AMERICA				
LX1947-06-3	ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB +425 05/17/28			BANK OF AMERICA		6,895,350	6,965,000	
LX1947-06-3	ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB +425 05/17/28			BANK OF AMERICA		1,987,513	1,990,000	
LX1947-06-3	ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB +425 05/17/28	06/02		BANK OF AMERICA		1,987,513	1,990,000	
LX1947-11-3	SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26	04/30/		JEFFERIES & COMPANY INC.		246,884	248, 125	
LX1947-11-3	SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26	04/30/		JEFFERIES & COMPANY INC.		246,884	248,125	
LX1947-11-3 LX1947-11-3	SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26	05/03/		Tax Free Exchange		6,255,940 14,334,716	6,871,220 14,810,760	
LX1947-77-4	CLUB CAR CLUB CAR - MAJORDRIVE 1L +400 06/01/28	05/03/		GOLDMAN SACHS		14,334,716	14,810,760	
LX1947-77-4	CLUB CAR CLUB CAR - MAJORDRIVE 1L +400 06/01/28			GOLDMAN SACHS		1,732,544	1,741,250	
LX1947-77-4	CLUB CAR CLUB CAR - MAJORDRIVE 1L +400 06/01/28			GOLDMAN SACHS		1,732,544	1,741,250	
LX1948-27-7	UNIVISION COMM UNIVISION COMM TLB 2028 +325 05/08/28	05/07/	/2021	J.P. MORGAN		990,000	1,000,000	
LX1948-27-7	UNIVISION COMM UNIVISION COMM TLB 2028 +325 05/08/28	05/07/		J.P. MORGAN		1,485,000	1,500,000	
LX1948-27-7	UNIVISION COMM UNIVISION COMM TLB 2028 +325	05/07/		J.P. MORGAN		1,980,000	2,000,000	
LX1950-86-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375 06/02/28	05/20/		BANK OF AMERICA		495,009		
LX1950-86-9 LX1950-86-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375         06/02/28           SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375         06/02/28	05/20		BANK OF AMERICA		2,475,047 6,435,122	2,493,750 6,483,750	
LX1950-86-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375 06/02/28			BANK OF AMERICA				
LX1950-86-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +375 06/02/28	06/08		BANK OF AMERICA		999.994	997.500	
LX1953-66-5	STANDARD INDUSTRIES INC STANDARD INDUSTRIES TLB +250 09/22/28	08/06/		DEUTSCHE BANK		3,169,238	3,201,250	
LX1954-92-9	MADISON IAQ MADISON IAQ LLC 1L TL +325 06/21/28	07/20		GOLDMAN SACHS		2,478,172	2,487,500	
LX1954-92-9	MADISON IAQ MADISON IAQ LLC 1L TL +325 06/21/28	07/21/		GOLDMAN SACHS		1,985,025	1,990,000	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	06/14		BARCLAYS		416,515	418,608	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	06/14/		BARCLAYS		419,655	418,608	
LX1955-25-6 LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS			627,913 627,913	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS		124.955	125.583	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS		4,186,084	4, 186, 084	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	07/01/		BARCLAYS		2,511,650	2,511,650	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	07/21		BARCLAYS		1,674,434	1,674,434	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	07/21		BARCLAYS		1,674,434	1,674,434	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	07/21,		BARCLAYS		837,217	837,217	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS		1,249,546	1,255,825	
LX1955-25-6 LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS		1,249,546	1,255,825 837,217	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	08/11/		BARCLAYS		833,031	837,217	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28			BARCLAYS		1,670,248	1,674,434	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	09/07/		CITICORP SECURITIES			837,217	
LX1955-25-6	HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28	09/07		CITICORP SECURITIES		837,217	837,217	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	06/14		BARCLAYS		78,892	79,288	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	06/14/		BARCLAYS		79,486	79,288	
LX1955-26-4 LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS BARCLAYS		119,229		
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325         06/30/28           HERTZ CORPORATION HERTZ CORP TERM C EXIT +325         06/30/28			BARCLAYS		23,667	23,786	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS		792.880		
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	07/01/		BARCLAYS		475,728	475,728	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	07/21	/2021	BARCLAYS		317, 152	317,152	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	07/21	/2021	BARCLAYS		317, 152	317, 152	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	07/21/		BARCLAYS		158,576	158,576	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS		236,675	237,864	
LX1955-26-4 LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS BARCLAYS			237,864 158.576	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS		157,783	158,576	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			BARCLAYS			317,152	
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28			CITICORP SECURITIES				
LX1955-26-4	HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 06/30/28	09/07/	/2021	CITICORP SECURITIES		158,576	158,576	
LX1958-32-6	AT HOME AT HOME-AMBIENCE TLB+425 07/24/28	06/24/		BANK OF AMERICA		1,240,625	1,250,000	
LX1958-32-6	AT HOME AT HOME-AMBIENCE TLB+425 07/24/28	10/05		BANK OF AMERICA		4,831,755	4,837,802	
LX1958-32-6	AT HOME AT HOME-AMBIENCE TLB+425 07/24/28	10/18,		BANK OF AMERICA		2,996,250	3,000,000	
LX1959-34-0	UNIVISION COMM UNIVISION COMM TLB +325 03/24/26	07/07	/2021	Tax Free Exchange		8,299,389	9,027,767	

		Shov	ving All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	UNIVISION COMM UNIVISION COMM TLB +325 03/24/26		07/07/2021 .	Tax Free Exchange		9,010,095	9, 145, 457	
	JO-ANN STORES INC JO-ANN STORES TLB +475 06/30/28		06/30/2021 .	BANK OF AMERICA		1,736,897	1,745,625	
	JO-ANN STORES INC JO-ANN STORES TLB +475 06/30/28		06/30/2021 .	BANK OF AMERICA		744,384	748,125	
	JO-ANN STORES INC JO-ANN STORES TLB +475 06/30/28		07/22/2021 .	BANK OF AMERICA  BANK OF AMERICA	-	1,496,250	1,496,250 498.750	
	ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250 09/01/28		07/22/2021 . 07/28/2021 .	CREDIT SUISSE FIRST BOSTON		1.870.313	1,875,000	
	ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250 09/01/28		07/28/2021 .	CREDIT SUISSE FIRST BOSTON		3,740,625	3,750,000	
	ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250 09/01/28		07/28/2021	CREDIT SUISSE FIRST BOSTON		9,351,563	9,375,000	
	MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 07/28/28		07/21/2021 .	BANK OF AMERICA		10,862,775	10,972,500	
	MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 07/28/28		10/20/2021 .	BANK OF AMERICA		4,690,744	4,738,125	
	MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 07/28/28		10/20/2021 .	BANK OF AMERICA		1,481,288	1,496,250	
	ACRISURE ACRISURE TLB-ADD ON +375 02/15/27		07/27/2021 .	J.P. MORGAN J.P. MORGAN	-		498,750	
LX1966-45-1 LX1966-82-4	ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28		07/30/2021 .	CREDIT SUISSE FIRST BOSTON		8,319,154 871,403	8,360,959 873,587	
	TRIDENT TPI HOLDING INC TEXNI-PLEX TPI 1L TL +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON		3,921,313	3,931,141	
	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27		08/05/2021	BARCLAYS		3,950,100	3,990,000	
LX1967-34-3	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27		08/05/2021 .	BARCLAYS		15,800,400	15,960,000	
	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27		11/01/2021 .	BARCLAYS		2,000,000	2,000,000	
	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27		11/03/2021 .	CITICORP SECURITIES		650,000	650,000	
	EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27		11/19/2021 .	BARCLAYS	-	1,351,688	1,350,000	
	BALLY'S CORP BALLY'S CORP TLB +325 10/02/28 10/0		08/06/2021 .	GOLDMAN SACHS			6,500,000 16,500,000	
	FLEXSYS INC EASTMAN TIRE -FLEXSYS 1L +525 08/11/28		08/06/2021 .	RBC CAPITAL MARKETS				
	PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +350 08/10/28		08/11/2021	GOLDMAN SACHS		995.000	1,000,000	
	PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +350 08/10/28		08/11/2021	GOLDMAN SACHS		3,980,000	4,000,000	
	PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +350 08/10/28		08/11/2021 .	GOLDMAN SACHS		9,950,000	10,000,000	
	PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +350 08/10/28		08/11/2021 .	GOLDMAN SACHS		597,000	600,000	
	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON		73,976	74, 161	
	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON  CREDIT SUISSE FIRST BOSTON		332,892	333,727	
	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON		224, 155 49.812	224,716 49.937	
	SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400 10/06/28		07/23/2021	J.P. MORGAN		1.485.000	1.500.000	
	SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400 10/06/28		09/17/2021	J.P. MORGAN		8,167,500	8,250,000	
LX1982-15-1	SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400 10/06/28		09/17/2021 .	J.P. MORGAN		25,987,500	26,250,000	
LX1982-97-9	REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +350 09/20/28		09/17/2021 .	CREDIT SUISSE FIRST BOSTON		3,473,794	3,491,250	
	MEDLINE INDUSTRIES INC MEDLINE INDUSTRIES TLB +325 10/15/28		09/30/2021 .	BANK OF AMERICA		5,970,000	6,000,000	
	RH RESTORATION HW - RH TLB +250 10/14/28		12/17/2021 .	CITICORP SECURITIES CITICORP SECURITIES	-	1,990,013	1,995,000	
	RH RESTORATION HW - RH TLB +250 10/14/28		12/17/2021 .	WELLS FARGO SECURITIES LLC	-	2,985,019 6,483,750	2,992,500 6,500,000	
	CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB +350 10/22/28		10/22/2021 .	WELLS FARGO SECURITIES LLC		3,491,250	3,500,000	
	CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB +350 10/22/28		10/22/2021	WELLS FARGO SECURITIES LLC		1,296,750	1,300,000	
	WIRECO WORLDGROUP INC WIRECO 1L TL +425 10/28/28		10/29/2021 .	J.P. MORGAN		4,950,000	5,000,000	
	TRANS UNION LLC TRANSUNION TLB-6 +225 11/17/28		11/18/2021 .	DEUTSCHE BANK		1,246,875	1,250,000	
	TRANS UNION LLC TRANSUNION TLB-6 +225 11/17/28		11/18/2021 .	DEUTSCHE BANK		13,715,625	13,750,000	
	CHG PPC PARENT LLC CHG PPC PARENT 1L TL +300 11/16/28 11/16/28		11/17/2021 .	J.P. MORGAN		2,985,000	3,000,000	
	ACRISURE ACRISURE TLB ADD-ON +425 02/15/27		11/09/2021 .	J.P. MORGAN	-		500,000 2,500,000	
	LUCID ENERGY GROUP II LUCID ENERGY 1L TL +425 11/19/28		11/09/2021 .	JEFFERIES & COMPANY INC.		2,481,250	2,500,000	
	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 03/05/28		11/22/2021 .	Tax Free Exchange		985,308	990,019	
	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 03/05/28		11/24/2021	Tax Free Exchange			8,910,169	
LX2006-47-1	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 03/05/28		11/24/2021 .	Tax Free Exchange		17,715,400	17,820,338	
	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 03/05/28		11/24/2021 .	Tax Free Exchange		1,228,587	1,237,523	
	KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/15/28		12/17/2021 .	BARCLAYS		9,300,000	10,000,000	
	KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/15/28 12/15/28 12/15/28		12/17/2021 .	BARCLAYS BARCLAYS	-	9,300,000	10,000,000	
	KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/15/28	Α	12/17/2021 . 05/21/2021 .	DEUTSCHE BANK			2,000,000 1.984.536	
	STARS GROUP HOLDINGS BY STARS GROUP TLB +225 07/21/26	۸	05/21/2021 .	DEUTSCHE BANK		4.051.504	4,061,659	
	AIR CANADA AIR CANADA TLB +350 08/11/28	A	11/03/2021	J.P. MORGAN		2,531,250	2,500,000	
	FORMULA ONE FORMULA ONE TLB +250 02/01/24	D	06/02/2021	J.P. MORGAN		4,981,250	5,000,000	
LX1711-61-8	FORMULA ONE FORMULA ONE TLB +250 02/01/24	D	06/25/2021 .	J.P. MORGAN		2,992,500	3,000,000	
LX1711-61-8	FORMULA ONE FORMULA ONE TLB +250 02/01/24	D	06/25/2021 .	J.P. MORGAN		997,500	1,000,000	
	FORMULA ONE FORMULA ONE TLB +250 02/01/24	D	11/19/2021 .	J.P. MORGAN	-	1,000,000	1,000,000	
	SPRINGER NATURE SPRINGER NATURE TL-B18 +300 08/14/26	D	02/18/2021 .	Tax Free Exchange		2,283,546	2,703,960	
LX1956-16-3 LX1958-15-1	ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB +225 07/03/28	D	06/16/2021 .	CITICORP SECURITIES CITICORP SECURITIES		3,611,670 899,850	3,629,819 904,372	
ΓV 1900− 10−1	TOUR LOALINDOURG SANE TOUR OS MENGEN ILD STRIF +223 UT/U3/28	υ		OTTOONE SECONTITIES		טכס, פצס	904,372	

### **SCHEDULE D - PART 3**

		Onc	wing All Long-Term bonds and	I Stocks ACQUIRED During Current re				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
8299999, Subtotal - Bonds - Una	affiliated Bank Loans	J	•			984,550,406	994.983.766	
8399997. Total - Bonds - Part 3						11.376.476.764	10,827,637,159	49.265.779
8399998. Total - Bonds - Part 5						1.892.771.867	1,755,368,639	10.806.443
8399999. Total - Bonds						13,269,248,631	12,583,005,798	60.072.222
8999997. Total - Preferred Stock	ks - Part 3					,===,===	XXX	,,
899998. Total - Preferred Stock	ks - Part 5						XXX	
899999. Total - Preferred Stock							XXX	
	nk Activity Based Stock		01/06/2021 DIRECT - 1		4.950.000	495.000		
	nk Activity Based Stock		02/17/2021 DIRECT - 1		1.800.000	180,000		
	nk Activity Based Stock		02/26/2021 DIRECT - 1		9,000,000	900.000		
	nk Activity Based Stock				6.750.000	675,000		
	nk Activity Based Stock				14.996.000	1,499,600		
	nk Activity Based Stock				21,600,000	2,160,000		
	nk Activity Based Stock		04/14/2021 DIRECT - 1		2,622,000	262,200		
	nk Activity Based Stock		04/22/2021 DIRECT - 1		3,150,000	315,000		
	nk Activity Based Stock				2,700,000	270,000		
	nk Activity Based Stock				1.800.000	180,000		
	nk Activity Based Stock				2,250,000	225,000		
	nk Activity Based Stock				5,400,000	540.000		
	nk Activity Based Stock				6.750.000	675,000		
	nk Activity Based Stock				10.800.000	1.080.000		
	nk Activity Based Stock		08/31/2021 DIRECT - 1		2.700.000	270.000		
	nk Activity Based Stock				3,150,000	315,000		
	nk Activity Based Stock				4,500,000	450,000		
	nk Activity Based Stock				5.850.000	585,000		
	nk Activity Based Stock		12/22/2021 DIRECT - 1		9,000.000	900,000		
9199999. Subtotal - Common St	tocks - Industrial and Miscellaneous (Unaffiliated) Othe	r	·			11,976,800	XXX	
40137*-10-2 GUARDIAN SUBS-GIAC CO	OMMON STOCK		12/31/2021 Capital Contribution		0.000	20,000,000		
70016#-20-0 GUARDIAN SUBSIDIARIES	S FORMERLY HEALTHSOURCE		12/31/2021 Capital Contribution		0.000	15,000,000		
9399999. Subtotal - Common St	tocks - Parent, Subsidiaries and Affiliates Other					35,000,000	XXX	
9799997. Total - Common Stock	ks - Part 3					46,976,800	XXX	
9799998. Total - Common Stock	ks - Part 5					72,004,267	XXX	
9799999. Total - Common Stock	(S					118,981,067	XXX	
9899999. Total - Preferred and 0	Common Stocks					118,981,067	XXX	
9999999 - Totals						13,388,229,698	XXX	60.072.222

### **SCHEDULE D - PART 4**

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

					Showing All Long		onds and Sto		KEDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock si	ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	GOVERNMENT NATIONAL MORTGAGE A 6% Due																			
36207E-NA-8	. 12/15/2033 Mo-1 6.000% 12/15/33		12/01/2021 .	Paydown		231,931	231,931	243,347	241,080		(9, 148	)	(9, 148)		231,931				8,490	12/15/2033
61772*-AC-2	FLAT RSTWKLY, CALLAB 3.410% 11/01/21		11/01/2021	100.0000		750.000	750.000	733.660	749.195		806		806		750,000				1 349	11/01/2021
01172 110 2	US TREASURY N/B 2 1/2% Due 5/15/2046 MN15	1	1																,040	
912810-RS-9	2.500% 05/15/46		04/14/2021 .	BARCLAYS		778,916	750,000	653,027			659		659		662,321		116,595	116,595		05/15/2046
912810-RY-6	US TREASURY N/B BONDS 2.750% 08/15/47		04/15/2021 .	Various		4,766,511	4,380,000	4, 180, 920	4, 193,771		1,334		1,334		4, 195, 105		571,406	571,406	79,859	
912810-SA-7 912810-SC-3	US TREASURY N/B BONDS 3.000% 02/15/48		04/14/2021 .	BANK OF AMERICA	·· <del>·</del> ·····	8,582,356	7,524,000 350,000	7,486,837 333,156	7,489,171		239		239		7,489,410		1,092,946 74,455	1,092,946	149,649	
912810-SE-9	US TREASURY N/B BONDS 3.125% 05/15/48 US TREASURY N/B BONDS 3.375% 11/15/48		04/14/2021 .	NATWEST MARKETS		2,945,472	2,410,000	2,529,061	333,930		(759		(759)		2,523,460		422,012	74,455 . 422,012 .	4,562	
912810-SH-2	US TREASURY N/B BONDS 2.875% 05/15/49	1	04/14/2021 .	NATWEST MARKETS	<u> </u>	2,343,472	265,000	312,700	311, 112		(347		(347)		310,765		(14,503)	(14,503)		05/15/2049
912810-SJ-8	US TREASURY N/B BONDS 2.250% 08/15/49		04/07/2021	GOLDMAN SACHS		342,604	350,000	351,463	351,420		(10	)	(10)		351,410		(8,807)	(8,807)	5,090	08/15/2049
912810-SK-5	. US TREASURY N/B BONDS 2.375% 11/15/49		04/14/2021 .	NATWEST MARKETS		465,894	460,000	559,572	557 , 640		(788		(788)		556,852		(90,958)	(90,958)	4,557	
912810-SL-3 912810-SN-9	US TREASURY N/B BONDS 2.000% 02/15/50 US TREASURY N/B BONDS 1.250% 05/15/50		08/17/2021 .	Various		13,707,137	13,600,000	15,890,582	15,859,623		(38,419	)	(38,419)		15,821,204		(2,114,067)	(2,114,067).		02/15/2050
912810-5N-9	US TREASURY N/B BONDS 1.250% 05/15/50 US GOVERNMENT TREAS BILL NOTES		08/17/2021 .	GULDMAN SACHS		10,932,750	12,900,000	12,102,516	12, 107, 208		13,558		13,558		12, 120, 767		(1,188,017)	(1,188,017)	122,252	05/15/2050
912828-30-1	2.000% 01/15/21		.01/15/2021			4.850.000	4,850,000	4,826,524	4,849,686		314		314		4,850,000				48.500	01/15/2021
	US GOVERNMENT TREAS BILL NOTES	1		STRATEGAS SECURITIES		, ,														
912828-3V-0	2.500% 01/31/25		04/13/2021 .	LLC		3,219,141	3,000,000	2,966,953	2,979,944		1,338		1,338		2,981,282		237,858	237,858	52,624	01/31/2025
040000 45 4	US GOVERNMENT TREAS BILL NOTES		04/44/0004	LIODO OFOLIDITATO ANO		4 070 000	4 000 000	000 050	000 405		648		040		000 750		00 500	00 500	44.004	00 /04 /0005
912828-4F-4	2.625% 03/31/25US GOVERNMENT TREAS BILL NOTES		04/14/2021 .	HSBC SECURITIES INC		1,079,336	1,000,000	982,852	989 , 105		b48		648		989,753		89,583	89,583	14,201	03/31/2025
912828-5R-7	2.625% 12/15/21		12/15/2021 .	Maturity		160,000	160,000	160,431	160 , 146		(146	)	(146)		160,000				4,200	12/15/2021
	US GOVERNMENT TREAS BILL NOTES			,			•	,	·											
912828-5U-0	2.625% 12/31/23	.	11/02/2021	GOLDMAN SACHS		2,090,234	2,000,000	2,009,609	2,006,050		(1,669)	)	(1,669)		2,004,381		85,854	85,854	44,226	12/31/2023
912828-5X-4	US GOVERNMENT TREAS BILL NOTES 2.500% 01/31/21		04 /04 /0004	W-4		10,750,000	10 750 000	10 750 040	10 750 400		(402)	,	(402)		10,750,000				104 075	04 /04 /0004
912828-31-4	US GOVERNMENT TREAS BILL NOTES		01/31/2021 .	Maturity		10,750,000	10,750,000	10,758,340	10,750,402		(402	,	(402)		10,750,000				134,3/3	01/31/2021
912828-5Z-9	2.500% 01/31/24		09/30/2021 .	J.P. MORGAN		51,444,258	49,000,000	49,060,352	49,038,605		(9, 136	)	(9, 136)		49,029,469		2,414,789	2,414,789	1,431,386	01/31/2024
	US GOVERNMENT TREAS BILL NOTES																			
912828-6R-6	2.250% 04/30/24		04/13/2021 .	Various		21,819,629	20,650,000	20,812,838	20,780,892		(11,007	)	(11,007)		20,769,885		1,049,744	1,049,744	211,777	04/30/2024
912828-6V-7	US GOVERNMENT TREAS BILL NOTES  2.125% 05/31/21	1	.04/13/2021	STRATEGAS SECURITIES		10,877,549	10,850,000	10,934,395	10,876,817		(18.416	,	(18,416)		10,858,401		19, 148	19,148	85,511	05/31/2021
312020-01-7	US GOVERNMENT TREAS BILL NOTES	1			-	10,011,048					(10,410	′	(10,410)		10,000,401		13, 140	13, 140		00/01/2021
912828-6Z-8	1.750% 06/30/24		04/14/2021 .	GOLDMAN SACHS		2,450,426	2,350,000	2,344,768	2,346,253		301		301		2,346,554		103,871	103,871	11,929	06/30/2024
1	US GOVERNMENT TREAS BILL NOTES	1					,													
912828-7A-2	1.625% 06/30/21 TDEAC BULL NOTES	-	06/30/2021 .	Maturity		1,600,000	1,600,000	1,593,563	1,598,352		1,648		1,648		1,600,000				13,000	06/30/2021
912828-7F-1	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/21	1	07/31/2021 .	Maturity		15,500,000	15,500,000	15,550,928	15,518,980		(18,980	,	(18,980)		15,500,000				271 250	07/31/2021
312020-17-1	US GOVERNMENT TREAS BILL NOTES	1		maturity		13,300,000					(10,980)	/	(10,980)		13,300,000				21 1,230	01/01/2021
912828-C5-7	2.250% 03/31/21		03/31/2021 .	Maturity	.	24,800,000	24,800,000	24,786,438	24,799,620		380		380		24,800,000				279,000	03/31/2021
1	US GOVERNMENT TREAS BILL 1 1/8% Due																			
912828-T3-4	9/30/2021 MS31		09/30/2021 .	Maturity		5,000,000	5,000,000	5,051,367	5,037,072		(37,072	)	(37,072)		5,000,000				56,250	09/30/2021
912828-T6-7	US GOVERNMENT TREAS BILL 1 1/4% Due 10/31/2021 A031 1.250% 10/31/21		10/31/2021	Maturity		400,000	400,000	399,766	399,960		40		40		400,000				5,000	10/31/2021
012020 10 7	US GOVERNMENT TREAS BILL NOTES	1		mutulity			,000,000				40		40						5,000	10/01/2021
912828-WG-1	2.250% 04/30/21	.	04/30/2021 .	Maturity	.	1,500,000	1,500,000	1,526,602	1,507,646		(7,646	)	(7,646)		1,500,000				16,875	04/30/2021
	US GOVERNMENT TREAS BILL NOTES			STRATEGAS SECURITIES																
912828-Y8-7	1.750% 07/31/24		04/13/2021 .	LLC		2,972,572	2,850,000	2,835,082	2,839,179		839		839		2,840,018		132,554	132,554	34,995	07/31/2024
912828-Y9-5	1.875% 07/31/26	1	09/30/2021	GOLDMAN SACHS		12,029,219	11,525,000	11,792,257	11,751,418		(29.347	)	(29,347)		11,722,071		307 . 147	307 . 147	252 501	07/31/2026
012020 10 0	US GOVERNMENT TREAS BILL NOTES	1		GOLDWINIY UNUIU	···	12,020,210	11,020,000				(20,047	,	(20,047)		11,122,071					5//01/2020
912828-YB-0	1.625% 08/15/29		04/14/2021 .	Various		6,068,391	6,000,000	5,962,641	5,966,865		1,030		1,030		5,967,895		100,496	100,496	64,641	08/15/2029
	US GOVERNMENT TREAS BILL NOTES																			
912828-YP-9	1.500% 10/31/21	-	10/31/2021 .	Maturity		2,300,000	2,300,000	2,294,969	2,297,836		2, 164	<b></b>	2, 164		2,300,000			·····	34,595	10/31/2021
912828-YZ-7	US GOVERNMENT TREAS BILL NOTES 1.625% 12/31/21		12/31/2021 .	Maturity		3,500,000	3,500,000	3,502,324	3,501,247		(1,247	)	(1,247)		3,500,000				57 021	12/31/2021
012020 12 /	1.050% 15/01/61		+4/01/2021.	mutulity	.	,000,000						/								12/01/2021

					Showing All Lo	ng-Term E	Bonds and Sto	ocks SOLD, l	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
011010									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		F	D:I	Mana	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	Dor Value	A atual Coat	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	` '	Gain (Loss)	(Loss) on	During	Maturity
fication	US GOVERNMENT TREAS BILL NOTES	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
912828-Z6-0	1.375% 01/31/22		10/01/2021 .	INTERNATIONA		4,318,645	4,300,000	4,309,574	4,305,390		(3,777)		(3,777)		4,301,614		17,031	17,031	69,568	01/31/2022
012020 20 0	US GOVERNMENT TREAS BILL NOTES					,010,010														
912828-ZA-1	1.125% 02/28/22		12/30/2021 .	Various		2,808,625	2,800,000	2,839,375	2,823,788		(17,849)		(17,849)		2,805,939		2,686	2,686	38, 178	02/28/2022
912828-ZC-7	US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/25		04/14/2021 .	BARCLAYS		648,022	635,000	658,862			(1,390)		(1,390)		653,783		(5,760)	(5,760)	4 405	02/28/2025
912828-20-7	US GOVERNMENT TREAS BILL NOTES			BAHULATS			535,000				(1,390)		(1,390)				(5,760)	(5,760).	4,400	02/28/2025
912828-ZD-5	0.500% 03/15/23		04/14/2021 .	J.P. MORGAN		593,826	590,000	592,904	592, 169		(283)		(283)		591,886		1,940	1,940	1,724	03/15/2023
	US GOVERNMENT TREAS BILL NOTES										,		,							
912828-ZF-0	US GOVERNMENT TREAS BILL NOTES		04/14/2021 .	RBC CAPITAL MARKETS NOMURA SECURITIES		2,518,832	2,530,000	2,542,012	2,540,377		(717)		(717)		2,539,660		(20,828)	(20,828)	6,843	03/31/2025
912828-ZG-8	0.375% 03/31/22		04/14/2021 .	INTERNATIONA		2,156,299	2,150,000	2, 155, 207	2, 153, 268		(761)		(761)		2,152,507		3,792	3,792	4.362	03/31/2022
	US GOVERNMENT TREAS BILL NOTES									[										
912828-ZW-3	0.250% 06/30/25		04/14/2021 .	GOLDMAN SACHS		11,734,807	11,950,000	11,940,527	11,941,341		548		548		11,941,889		(207,082)	(207,082)		06/30/2025
91282C-AB-7 91282C-AE-1	US TREASURY N/B NOTES 0.250% 07/31/25 US TREASURY N/B NOTES 0.625% 08/15/30		10/04/2021 .	Various BANK OF AMERICA		64,226,059	65,300,000	65,352,766 12,394,959	65,348,373		(6,709) 4,874		(6,709) 4,874		65,341,663		(1,115,605)	(1,115,605).		07/31/2025
91282C-AM-3	US TREASURY N/B NOTES 0.250% 09/30/25		08/12/2021 .	Various		14,647,827	14,920,000	14,851,672	14,854,039				8,529		14,862,567		(214,741)	(214,741)		09/30/2025
91282C-AN-1	US TREASURY N/B NOTES 0.125% 09/30/22		12/30/2021 .	MORGAN STANLEY		5, 194, 109	5,200,000	5, 197, 766	5, 197, 968		1, 160		1, 160		5, 199, 128		(5,019)	(5,019)	8, 143	09/30/2022
91282C-AX-9	US TREASURY N/B NOTES 0.125% 11/30/22		09/30/2021 .	Various		827,878,115	828,000,000	828,054,922	828,054,252		(6,801)		(6,801)		828,047,451		(169,335)	(169,335)	423,529	
91282C-BA-8	US TREASURY N/B NOTES 0.125% 12/15/23		12/13/2021 .	GOLDMAN SACHS		15,028,406	15,200,000	15, 171,094	15, 171,516		9, 191		9, 191		15, 180, 707		(152,301)	(152,301)	19,000	12/15/2023
0599999.	Subtotal - Bonds - U.S. Governments STATE OF ISRAEL 2.4% Due 11/1/2021 MN1	1	1			1,192,010,093	1,189,590,931	1,191,591,480	1,191,410,306		(173, 122)		(173, 122)		1, 191, 237, 181		772,911	772,911	4,682,886	XXX
46513C-F6-8	2.400% 11/01/21	D	11/01/2021 .			10.000.000	10.000.000	10.000.000	10.000.000						10.000.000				240.000	11/01/2021
1099999.	Subtotal - Bonds - All Other Governm	ents		.,		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				240,000	XXX
13063C-C4-0	CALIFORNIA ST 5.000% 09/01/34		07/07/2021 .	MORGAN STANLEY		13,386,427	10,975,000	12,522,365	11,955,647		(83,048)		(83,048)		11,872,598		1,513,829	1,513,829	469,486	09/01/2034
100000 11/ 4	CALIFORNIA ST GENERAL OBLIGATION 5.000%		40 /44 /0004	D.111.057 A AA 1110		00 000 100	05 000 000	20 202 572	00 044 745		(000,000)		(000,000)		00 000 100		0.070.004	0.070.004	4 007 000	44 (04 (0047
13063D-AY-4	11/01/47			RAMIREZ & CO INC		30,909,420		29,660,570	28,344,745		(308,609)		(308,609)		28,036,136		2,873,284	2,873,284	1,067,090	
1799999.	Subtotal - Bonds - U.S. States, Territo AMARILLO TX INDEP SCH DIST 5% Due 2/1/2043	ories a	and Posses:	SIONS		44,295,847	35,975,000	42, 182, 935	40,300,392		(391,657)		(391,657)		39,908,734		4,387,113	4,387,113	1,536,576	XXX
023051-UH-6	FA1 5.000% 02/01/43	l	07/06/2021 .	RAMIREZ & CO INC		6,910,478	6,020,000	6,960,685	6,450,539	L	(51,792)		(51,792)		6,398,747		511,731	511,731	281.769	02/01/2043
	BOYERTOWN PA AREA SCH DIST 5% Due 10/1/2043																			
103405-PH-3	A01 5.000% 10/01/43		07/07/2021 .	MORGAN STANLEY		5,627,064	5,225,000	5,853,881	5,415,940		(43,092)		(43,092)		5,372,849		254,215	254,215	201,743	10/01/2043
156753-NX-9	CERES CA UNIF SCH DIST SCHOOL DISTRICT 5.000% 08/01/51		08/02/2021 .	RAYMOND JAMES		3,075,250	2,500,000	2,907,200	2,791,934		(23,921)		(23,921)		2,768,013		307,237	307,237	106 040	08/01/2051
130730=NA=8	EL PASO TX 5% Due 8/15/2042 FA15 5.000%				†	ນ,ປາວ,200	2,500,000	2,501,200			(20,821)		(20,821)		2,700,013				120,042	
283734-F7-1	08/15/42		07/08/2021	CITICORP SECURITIES	ļ	4,829,840	4,000,000	4,747,760	4,441,658		(38,727)		(38,727)		4,402,931		426,909	426,909	181,667	08/15/2042
045400 55 0	FERNDALE MI PUBLIC SCHS SCHOOL DISTRICT		00 (40 (0004	INTL FOOTONE INO		0 004 050	0.445.000	0 405 440	0.400.015		(0.005)		(0.005)		0.404.000		400.000	400.000	70.070	05 (04 (0050
315162-FE-2	.3.000% 05/01/50		08/12/2021 .	INTL FCSTONE INC		3,361,256	3, 145,000	3, 185, 413	3, 183,315		(2,095)		(2,095)		3, 181,220		180,036	180,036	/0,370	05/01/2050
346425-DG-3	5.000% 08/15/48		.07/06/2021	RAMIREZ & CO INC		3,552,529	2,900,000	3,316,469	3,214,604		(22,378)		(22,378)		3,192,227		360,302	360,302	130,097	08/15/2048
	FOWLER CA UNIF SCH DIST SCHOOL DISTRICT										, ,						, ,	, ,		
351136-GN-0	5.000% 08/01/50		07/01/2021 .	INTL FCSTONE INC		3,673,942	2,900,000	3,369,017	3,343,109		(20,321)		(20,321)		3,322,788		351, 154	351, 154	134,097	08/01/2050
359497-KV-5	FRUITVALE CA SCH DIST SCHOOL DISTRICT 3.000% 08/01/47		07/08/2021	INTL FOSTONE INC		3.351.385	3,130,000	3.184.994	3, 182, 135		(2.537)		(2,537)		3, 179, 598		171.787	171.787	88 044	08/01/2047
300707-1(1-0	GOLDEN VLY CA UNIF SCH DIST SCHOOL DISTRICT					0,001,000							(2,557)		, ۱/ ق ا ا , ر	•	171,707			
381303-ND-4	3.000% 08/01/47		07/08/2021 .	INTL FCSTONE INC		1,272,160	1,200,000	1, 171,512	1, 171,915		357		357		1, 172, 272		99,888	99,888	33,767	08/01/2047
44050D VE 0	HOWARD CNTY MD GENERAL OBLIGATION 3.000%		07/00/0004	ALTIOOPP OF OUR LIFE		0.000.070	0.000.000	0.070.000	0.074.010		207		207		0.074.040		040 404	040 404	04 750	00 (45 (00 (0
44256P-XE-8	. 08/15/49		07/08/2021 .	CITICORP SECURITIES		3,290,070	3,000,000	2,970,990	2,971,312		337		337		2,971,649		318,421	318,421	81,/50	08/15/2049
542433-XB-8	3.000% 08/01/50		06/28/2021 .	INTL FCSTONE INC		3, 170, 130	3,000,000	3,000,000	3,000,000						3,000,000		170, 130	170,130	82,250	08/01/2050
	LUBBOCK COOPER TX INDEP SCH DI 5% Due																			
549108-NG-9	2/15/2045 FA15		07/22/2021 .	RAMIREZ & CO INC		13,346,017	11,435,000	13, 133, 784	12,205,532		(101,443)		(101,443)		12,104,089		1,241,929	1,241,929	541,574	02/15/2045
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1 4.810% 06/01/27		06/01/2021 .	Redemption 100.0000		830,000	830,000	830,000	830,000						830,000				10 062	06/01/2027
700000-1 N-7	PROSPER TX INDEP SCH DIST SCHOOL DISTRICT																		15,302	
743600-C6-3	5.000% 02/15/44		07/15/2021 .	RAMIREZ & CO INC	L	12,502,775	10,000,000	11,486,400	11, 124, 263	L	(77,676)		(77,676)		11,046,587		1,456,188	1,456,188	462,847	02/15/2044

					Showing All Lo	ng-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	<b>5</b>				Bond	
									D=i \/			Year's	Change in	Exchange	Book/	F:			Interest/	04-4-4
									Prior Year Book/	Lingadizad	Current	Other-	Book/	Change in	Adjusted	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Carrying Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser		sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	TWIN RIVERS CA UNIF SCH DIST SCHOOL DISTRICT											g	( := :=/			'		'		
90171T-EM-8	3.000% 08/01/45		06/22/2021 .	RAYMOND JAMES		5,315,500	5,000,000	4,891,350	4,893,022		1,405		1,405		4,894,427		421,073	421,073	134,583	08/01/2045
982685-HX-0	WYANDOTTE CNTY KS SCH DIST #20 SCHOOL DISTRICT 5.000% 09/01/42		.07/08/2021	MORGAN STANLEY		1,247,500	1,000,000	1,143,320	1,111,542		(6,840)		(6,840)		1, 104, 701		142,799	142,799	43 194	09/01/2042
	Subtotal - Bonds - U.S. Political Subd	livisio			ssessions	75,355,896	65,285,000	72,152,775	69.330.820		(388.723		(388,723)		68.942.098		6.413.799	6,413,799	2.614.656	XXX
	ARLINGTON TX HGR EDU FIN CORPE EDUCATION	1110.0.		, romano ana ros			50,250,550	72,102,110	.,,				, , , , ,		, , ,		, , , , ,	, , , , ,	, , ,	
041806-XB-1	3.000% 08/15/49		07/07/2021 .	RAYMOND JAMES		7,814,326	7,400,000	7,256,884	7,260,549		1,599		1,599		7,262,148		552, 178	552, 178	199,800	08/15/2049
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL 3.000% 06/01/44		06/21/2021 .	INTL FCSTONE INC		1,496,244	1,405,000	1,356,935	1,358,902		636		636		1,359,538		136,706	136,706	23 576	06/01/2044
04014E BK 0	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-		1.,00/21/2021 .			, 1, 100, 211	1,400,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		100,700		20,070	
072024-NT-5	SER S1 6.793% 04/01/30		04/01/2021 .	Call 100.0000		760,000	760,000	763, 108			48		48		761,269	ļ ļ.	(1,269)	(1,269)	25,813	04/01/2030
114894-XT-0	BROWARD CNTY FLA ARPT AIRPORT 5.000%		06/28/2021	JEFFERIES & COMPANY INC.		1,799,775	1,500,000	1,754,385	1,681,976		(12, 194		(12, 194)		1,669,782		129,993	129,993	56 042	10/01/2042
	BROWARD CNTY FLA ARPT AIRPORT 4.000%			JEFFERIES & COMPANY		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,						120,000		
114894-YR-3	10/01/44		06/30/2021 .	INC.		2,291,400	2,000,000	2,183,860	2, 165, 606		(8,328)	)	(8,328)		2, 157, 278		134 , 122	134, 122	59,778	10/01/2044
114894-YT-9	BROWARD CNTY FLA ARPT AIRPORT 4.000%		06/30/2021 .	JEFFERIES & COMPANY INC.		3,420,000	3,000,000	3,262,380	3,236,383		(11,862		(11,862)		3,224,521		195.479	195,479		10/01/2049
	CALIFORNIA ST EDUCTNL FACS AUT HIGHER																			
130179-SD-7	EDUCATION 5.000% 05/01/49		08/31/2021 .	RAMIREZ & CO INC		17,143,890	11,000,000	16,851,775	16,778,423		(97,011	)	(97,011)		16,681,412		462,478	462,478	458,889	05/01/2049
13077C-4C-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2045 MN1 5.000% 11/01/45		07/08/2021 .	BARCLAYS		2,396,020	2,000,000	2,372,820	2,211,329		(19,629		(19,629)		2, 191, 701		204,319	204,319	69 722	11/01/2045
	DELAWARE RIVER PORT AUTH PA NJ			JEFFERIES & COMPANY													•			
246352-HC-5	TRANSPORTATION 5.000% 01/01/39		06/29/2021 .	INC		4,380,250	3,500,000	3,998,330	3,910,137		(22,465	)	(22,465)		3,887,671		492,579	492,579	174,514	01/01/2039
246430-AD-4	DELAWARE ST TRANSPRTN AUTH US 5% Due 6/1/2055 JD1 5.000% 06/01/55		07/08/2021 .	BANK OF AMERICA		14,229,450	12,360,000	13,962,721	13, 185, 329		(92,885		(92,885)		13,092,444		1, 137, 006	1,137,006	379 383	06/01/2055
	ESCAMBIA CNTY FL HLTH FACS AUT MEDICAL											,								
296110-GE-3	3.000% 08/15/50		12/20/2021 .	INTL FCSTONE INC		2,602,742	2,485,000	2,485,000	2,485,000						2,485,000		117,742	117,742	82,322	08/15/2050
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 7.500% 02/01/32		12/01/2021 .	Paydown		2,841	2,841	2,974	2.934		(93		(93)		2,841				92	02/01/2032
	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1			,																
31287Q-7G-0	6.500% 04/01/32		12/01/2021 .	Paydown		2,642	2,642	2,749	2,737		(95	)	(95)		2,642	······			94	04/01/2032
31287U-AX-0	7.500% 06/01/32		12/01/2021 .	Paydown		10 , 188	10 , 188	10,672	10,423		(234	)	(234)		10 , 188				423	06/01/2032
	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1																			
31287U-JM-5	7.500% 06/01/32		12/01/2021 .	Paydown	-} <b>}</b>	2,551	2,551	2,672	2,659	}	(108)	)	(108)		2,551	<del>   </del>			105	06/01/2032
31287U-JN-3	7.500% 06/01/32		12/01/2021 .	Paydown		4,938	4,938	5, 172	5,048		(110		(110)		4,938				203	06/01/2032
	FREDDIE MAC 7 1/2% Due 12/1/2032 Mo-1									1						[				
31288D-CE-7	7.500% 12/01/32		03/01/2021 .	Paydown		4,925	4,925	5, 156	5,036	<u> </u>	(111)	)	(111)		4,925	<u> </u>			92	12/01/2032
31288J-ZU-3	6.500% 04/01/33		12/01/2021 .	Paydown		6,375	6,375	6,661	6,547		(172)		(172)		6,375				204	04/01/2033
0.40040 PD :	FREDDIE MAC 7% Due 9/1/2038 Mo-1 7.000%		10 (01 (007 )							1		.]								00 (04 (005
3128M6-RR-1	09/01/38 FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1		12/01/2021 .	Paydown		22,353	22,353	23,286	23,212		(859)	)	(859)		22,353				845	09/01/2038
31292G-GS-9	7.500% 02/01/23		12/01/2021 .	Paydown		39	39	41	39						39				1	02/01/2023
0.400011 D.1.7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1		10 (01 (0001			4 000	4 000	4 077	4 050				(00)		4 000				40	04 (04 (0000
31292H-PJ-7	7.500% 01/01/32		12/01/2021 .	Paydown	·	1,028	1,028	1,077	1,050	<u> </u>	(22	/	(22)		1,028	<b>}</b>		·	48	01/01/2032
31292K-6A-0	12/01/40		12/01/2021 .	Paydown		488,914	488,914	490,098	489,968		(1,055	)	(1,055)		488,914				8,911	12/01/2040
212042 110 4	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40		10 /01 /0001	Bourdown		101,619	101 010	101,865	404 040		(222	J	(222)		101,619				4 000	11/01/0040
312943-WG-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1		12/01/2021 .	Paydown	· ····	101,619	101,619		101,842	<u> </u>	(222	<u> </u>	(222)			<b> </b>		<del> </del>	1,890	11/01/2040
31296R-H8-4	6.500% 12/01/33		12/01/2021 .	Paydown		7,668	7,668	7,918	7,792	ļ	( 124	)	(124)		7,668				273	12/01/2033
212060 VE 7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1		10/01/0001	Paydawn		1 000	1 000	0.004	9 000	1	(00		(22)		1 000				70	01/01/2024
31296S-YF-7	6.500% 01/01/34		12/01/2021 .	Paydown		1,999	1,999	2,064	2,032	·	(33	'	(33)		1,999	<u> </u>		<u> </u>	/0	01/01/2034
31298M-7F-8	7.500% 05/01/31	l	12/01/2021 .	Paydown		1,041	1,041	1,090	1,063	L	(21		(21)		1,041				42	05/01/2031

### **SCHEDULE D - PART 4**

					Showing All Lo	ng-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	FANNIE MAE 6.64% Due 3/1/2028 Mo-1 6.6409	6																		
313637-FB-1	03/01/28		12/01/2021	Paydown		1,255	1,255	1,255	1,255						1,255				46	03/01/2028
3136A0-SE-8	. 08/25/26		12/01/2021	Paydown		673,355	673,355	685,980	678,357		(5,002)	)	(5,002)		673,355				11.729	08/25/2026
	FANNIEMAE-ACES SERIES 2018M1 CLASS A2	]	T	,					, , ,											
3136AY-7L-1	. 3.086% 12/25/27		06/24/2021	GOLDMAN SACHS		257,857	235,000	224,599	226,697		483		483		227 , 180		30,677	30,677	4,090	12/25/2027
3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2 3.086% 12/25/27		12/01/2021	Paydown		179,778	179,778	171,821	173,426		6,352		6,352		179,778				5,681	12/25/2027
3130A1-7L-1	FANNIE MAE 7% Due 8/1/2028 Mo-1 7.000%		12/01/2021	rayuuwii		119,110	179,770	1/1,021	173,420				0,332		179,770					12/23/2021
31371G-2Y-5	08/01/28	J	12/01/2021	Paydown		20,813	20,813	21,987	21,475		(661)		(661)		20,813				769	08/01/2028
	FANNIE MAE 7% Due 9/1/2028 Mo-1 7.000%																			
31371G-4T-4	. 09/01/28		12/01/2021	Paydown		1,699	1,699	1,795	1,741		(42)		(42)		1,699				60	09/01/2028
31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1 7.000%		12/01/2021	Paydown		17,908	17.908	18.918	18,628		(720)		(720)		17,908				695	10/01/2028
313/111-01-3	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000%		12/01/2021	rayuowii			17,500		10,020		(120)	'	(120)						093	10/01/2020
31371H-D9-6	12/01/28		12/01/2021	Paydown		3,305	3,305	3,491	3,412		(107)		(107)		3,305				128	12/01/2028
	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000%																			
31371H-F2-9	12/01/28		12/01/2021	Paydown		1, 172	1, 172	1,238	1, 196		(24)	)	(24)		1, 172				45	12/01/2028
31371H-HL-5	02/01/29		12/01/2021	Paydown		930	930	982	952		(22)		(22)		930				38	02/01/2029
0107111112 0	FANNIE MAE 7% Due 3/1/2029 Mo-1 7.000%		1	aydomi								·	(22)							027 0 17 2020
31371H-KX-5	. 03/01/29		12/01/2021	Paydown		5,412	5,412	5,718	5,529		(117)		(117)		5,412				207	03/01/2029
0407411 DD 0	FANNIE MAE 7% Due 5/1/2029 Mo-1 7.000%		40 (04 (0004	D 4		1.607	4 007	4 007	4 050		(40)		(40)		4 007				00	05 (04 (0000
31371H-PB-8	05/01/29   FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1		12/01/2021	Paydown		1,60/	1,607	1,697	1,656		(49)	'	(49)		1,607				60	05/01/2029
31371H-YB-8			12/01/2021	Paydown		1,681	1,681	1,772	1,727		(46)	,	(46)		1,681				58	10/01/2029
	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1	1									,		,							
31371K-BU-4	7.500% 09/01/31		12/01/2021	Paydown		1,276	1,276	1,346	1,324		(48)		(48)		1,276				76	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 7.500% 04/01/32		10 /01 /0001	Davidama		4,203	4,203	4,500	4,393		(190)		(190)		4,203				045	04/01/2032
313/ IN-NO-0	FANNIE MAE 7% Due 6/1/2032 Mo-1 7.000%		12/01/2021	Paydown		4,203	4,203	4,500	4,090		(190)	'	(190)		4,203				240	04/01/2032
31371K-P8-8	06/01/32		12/01/2021	Paydown		29,843	29,843	31,093	30,537		(695)		(695)		29,843				1,065	06/01/2032
	FANNIE MAE 7% Due 8/1/2032 Mo-1 7.000%																			
31371K-R4-5			12/01/2021	Paydown		6,116	6,116	6,383	6,307		(191)		(191)		6, 116		011 000	011 000	183	
3137BV-Z8-2	FHMS K063 3.430% 01/25/27FHLMC MULTIFAMILY STRUCTURED P SERIES K070		10/20/2021	GOLDMAN SACHS		3,635,248	3,305,710	3,336,185	3,327,641		(3,779)	'	(3,779)		3,323,862		311,386	311,386	102,047	01/25/2027
3137FC-JL-9	CLASS AM 3.364% 12/25/27		10/28/2021	GOLDMAN SACHS		2,211,328	2,000,000	2,059,946	2,042,355		(5,096)		(5,096)		2,037,258		174,070	174,070	61,860	12/25/2027
	FANNIE MAE 8% Due 5/1/2031 Mo-1 8.000%	1					_				1									
31384W-K5-8	. 05/01/31		12/01/2021	Paydown		5,068	5,068	5,070	5,068						5,068				177	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 7.500% 11/01/31	1	12/01/2021	Paydown		184	184	194	190		(7)		(7)		184				7	11/01/2031
0100011 /11 4	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000%	1	0 1/ 2021			104	104	134	190		(//		(//		104					11/01/2001
31387X-2G-9	. 09/01/31		12/01/2021	Paydown		3,296	3,296	3,298	3,296						3,296				145	09/01/2031
040077 07 -	FANNIE MAE 8% Due 8/1/2031 Mo-1 8.000%		40 /04 /005 :	D 4		A	24 /	24 4:-	04 45:						04 45:					00 (04 (0004
31387X-GX-7	. 08/01/31		12/01/2021	Paydown		21,434	21,434	21,445	21,434						21,434				1,666	08/01/2031
31388J-W9-2			12/01/2021	Paydown		3, 129	3, 129	3, 130	3, 129						3, 129				137	09/01/2031
	FANNIE MAE 7% Due 7/1/2029 Mo-1 7.000%	1		,																
31388Q-VX-4	. 07/01/29		09/01/2021	Paydown		2,013	2,013	2, 126	2,053		(40)		(40)		2,013				64	07/01/2029
212011 12 0	FANNIE MAE 4% Due 12/1/2040 Mo-1 4.000%		10/01/0001	Doudown		421,323	401 000	440 000	447,585		(06.000)		(00.000)		421,323				10 111	10/01/2040
3138A1-J3-6	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1	1	12/01/2021	Paydown			421,323	449,202	447 , 585		(26,262)	'	(26,262)		421,323					12/01/2040
3138E6-VW-3	3.500% 02/01/42	.	12/01/2021	Paydown		219,668	219,668	223,066	222,862		(3, 194)		(3, 194)		219,668				3,521	02/01/2042
	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1	1		,	[															
3138E9-D9-8	3.500% 07/01/42		12/01/2021	Paydown		759,206	759,206	770,950	768,050		(8,844)		(8,844)		759, 206				15,367	07/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 3,500% 08/01/42	1	12/01/2021	Pavdown		129.418	129.418	131.420	131.307		(1.888)	J	(1.888)		129.418				0 107	08/01/2042
0100LJ-1N-4		. 1	14/ U 1/ 4U4 1	dyuuwii		149.418	149.418	L42U			L			L	129,418	L	L			00/01/2042

		T 0	1 4		Showing All L										40	1 47	40	1 40		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year Book/	11 Unrealized	12 Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying Value	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized		Carrying Value	Disposal		on Disposal		Year	Date
	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1												ĺ ,			'				
3138LU-VL-6	. 3.500% 07/01/42		12/01/2021 .	Paydown		216,022	216,022	219,364	219,090		(3,068)	)	(3,068)		216,022				1,947	07/01/2042
3138LW-DV-0	3.500% 07/01/42		12/01/2021 .	Paydown		39,644	39,644	40,257	40, 185		(541	)	(541)		39,644				597	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1 4.000% 08/01/42		12/01/2021 .	Paydown		175,896	175,896	187,535	186,848		(10,953	)	(10,953)		175,896				5,777	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		12/01/2021 .	Paudawa		130,937	130,937	132,962	132,751		(1,814		(1,814)		130,937				2 500	11/01/2042
3130113-11-0	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1		12/01/2021 .	Paydown			130,937	102,902	102,731		(1,014	/	(1,014)						2,390	11/01/2042
3138ML-B4-5	3.500% 12/01/42		12/01/2021 .	Paydown		122,356	122,356	124,249	124,094		(1,739)	)	(1,739)		122,356				1,998	12/01/2042
3138\\7-5\\-9	04/01/43		12/01/2021 .	Paydown		190,650	190,650	185,708	185,925		4,725		4,725		190,650				2,701	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43		12/01/2021 .	Paydown			98,741	100,269	100, 186		(1,444	)	(1,444)		98,741				1.155	06/01/2043
	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1	1																		
3138WA-RV-1	3.500% 12/01/43		12/01/2021 .	Paydown		56,432	56,432	57,305	57,236		(805	)	(805)		56,432				725	12/01/2043
3138WB-3A-1	. 3.500% 06/01/44		12/01/2021 .	Paydown		167,679	167,679	170,535	170,372		(2,693)	)	(2,693)		167,679				3,076	06/01/2044
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1 4.000% 10/01/44		12/01/2021 .	Paydown		240,950	240,950	256,395	255,690		(14,740)	)	(14,740)		240,950				5,038	10/01/2044
3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2021 .	Paydown		134,961	134,961	131,775	131,905		3,056		3,056		134,961				1 550	01/01/2045
	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000%			rayuuwii																
3138WD-Y9-6	01/01/45		12/01/2021 .	Paydown		224,242	224,242	218,949	219, 141		5, 102		5, 102		224,242				2,663	01/01/2045
3138WE-Q3-6	05/01/45		12/01/2021 .	Paydown		74,897	74,897	72,956	73,028		1,869		1,869		74,897				1, 168	05/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		12/01/2021 .	Paydown		306,086	306,086	318,717	318, 179		(12,092	)	(12,092)		306,086				4,635	09/01/2045
040000 74 0	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1					04.000	04.000		05.054		/4 000				04.000					
3138X0-ZA-9	3.500% 07/01/43		12/01/2021 .	Paydown		94,283	94,283	95,741	95,651		(1,368)	)	(1,368)		94,283					207/01/2043
3138X2-T9-5	3.500% 08/01/43 FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000%		12/01/2021 .	Paydown		84,484	84,484	85,923	85,770		(1,285	)	(1,285)		84,484				1,356	08/01/2043
3138X3-GV-8	08/01/43		12/01/2021 .	Paydown		41,017	41,017	39,953	39,999		1,018		1,018		41,017				595	08/01/2043
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43		12/01/2021 .	Paydown		246.905	246.905	250.724	249,829		(2,924	)	(2,924)		246,905				7 783	12/01/2043
	FANNIE MAE 3% Due 11/1/2044 Mo-1 3.000%				<u> </u>	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , ,	,												
3138Y2-3J-0	- 11/01/44		12/01/2021 .	Paydown		7,595	7,595	7,416	7,422		173		173		7,595				132	11/01/2044
3138Y5-YH-3	02/01/45		12/01/2021 .	Paydown	<b> </b> -	141,971	141,971	138,620	138,737		3,234		3,234		141,971				1,902	02/01/2045
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1 3.000% . 09/01/44		12/01/2021 .	Paydown		306,662	306,662	299,423	299,679		6,983		6,983		306,662				4,582	09/01/2044
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2021	Paydown		4,818	4,818	4,705			108		108		4,818					
	FANNIE MAE 3% Due 12/1/2044 Mo-1 3.000%	1		rayuowii					4,711										85	
3138YD-F4-6	12/01/44		12/01/2021 .	Paydown		471,797	471,797	460,660	462, 199		9,598		9,598		471,797	ļ			8,770	12/01/2044
3138YF-AZ-7	. 01/01/45		12/01/2021 .	Paydown		175,512	175,512	171,369	171,525		3,987		3,987		175,512				2,415	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1 4.000% 02/01/45		12/01/2021	Paydown		222,919	222,919	237,209	236,594		(13,675	)	(13,675)		222,919				6.669	02/01/2045
	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000%																			
3138YN-PE-1	07/01/45 FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000%		12/01/2021 .	Paydown		178,488	178,488	174,275	174,434		4,054		4,054		178,488				2,388	07/01/2045
3138YP-AY-8	05/01/45		12/01/2021 .	Paydown		141,795	141,795	138 , 126	138,254		3,541		3,541		141,795	ļ		ļ	1,935	05/01/2045
3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		12/01/2021 .	Paydown		280,825	280,825	273,559	273,800				7,026		280,825				3, 162	08/01/2045
3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2021	Paydown		152.863	152.863	148.908	149.039		3.824		3,824		152.863				2 060	09/01/2045

					Showing All Lo															
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year Book/	11 Unrealized	12 Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
040000 70 0	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000%		40 (04 (0004	0 1		400 755	400 755	405.040	405.000		4 770		4 770		400 755				0.007	07/04/0045
3138YV-ZN-2	07/01/45		12/01/2021	Paydown		190 , 755	190,755	185,819	185,982		4,773		4,773		190,755				2,897	07/01/2045 .
3138YX-4Z-5	09/01/45		12/01/2021	Paydown		90,067	90,067		87,820		2,247		2,247		90,067				537	09/01/2045 .
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2021	Paydown		323,726	323,726	315,350	315,627		8,099		8,099		323,726				4,466	09/01/2045 .
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2021	Paydown		107,994	107,994	105,200	105,294		2,701		2,701		107,994				1.305	09/01/2045 .
	FANNIE MAE 7% Due 2/1/2032 Mo-1 7.000%	1																		
31390A-G4-6	02/01/32		12/01/2021	Paydown	·	2,412	2,412	2,548	2,471		(60)		(60)		2,412				93	
31392F-4F-1	5.500% 12/25/32 FANNIE MAE SERIES 201146 CLASS B 3.000%		12/01/2021	Paydown	·	235,602	235,602	265,304	252, 186		(16,584	)	(16,584)		235,602				6,747	12/25/2032 .
31397S-G2-4	05/25/26		12/01/2021	Paydown		343,540	343,540	343,486	343,486		54		54		343,540				5,015	05/25/2026 .
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 6.500% 09/01/36		12/01/2021	Paydown		61,302	61,302	68,343	66,988		(5,686	)	(5,686)		61,302				1,825	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 5.500% 11/01/35		12/01/2021	Paydown		10,089	10,089	9,880	9,922		167		167		10,089				204	11/01/2035 .
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1 6.000%					4,230	4,230	4,276	4,251		(20	\	(20)		4,230					01/01/2036
31408H-PN-9	01/01/36 FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000%		12/01/2021	Paydown			4,230				(20	)	(20)							
3140E1-BU-6 3140GY-GZ-6	09/01/45		12/01/2021	Paydown		275,346	275,346	268,221	268,460				6,885 17		275,346				2,877	
3140GY-GZ-6 3140H7-Z9-1	FANNIE MAE POOL BH9215 3.500% 01/01/48 FANNIE MAE POOL BJ6167 3.500% 02/01/48		12/01/2021	Paydown		753	753	736	1,332,126				(9,815)		753					01/01/2048 .
3140HB-GA-0	. FANNIE MAE POOL BJ9192 3.500% 05/01/33		12/01/2021	Paydown		167,691	167,691	169,001	168,917		(1,226)	)	(1,226)		167,691				2,766	05/01/2033
3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48 FANNIE MAE 6% Due 8/1/2021 Mo-1 6.000%		12/01/2021	Paydown		1, 106,687	1, 106, 687	1, 151, 992	1, 150, 543		(43,855	)	(43,855)		1, 106, 687				23, 265	05/01/2048 .
31410X-VS-2	08/01/21		08/01/2021	Paydown		11, 198	11,198	11,295	11, 198						11, 198				225	08/01/2021
31411G-JU-7	FANNIE MAE FIT % Due 12/1/2036 Mo-1 2.080% 12/01/36		12/01/2021	Paydown		10,581	10,581	10,646	10,637		(56	)	(56)		10,581				124	12/01/2036 .
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1 6.500% 03/01/38		12/01/2021	Paydown		9.740	9.740	10.859	10.522		(782	)	(782)		9.740				346	03/01/2038
	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1					,	,	,	, ,				,		,					
31412X-4V-3	5.500% 07/01/22		12/01/2021	Paydown		8,837		9,031	8,927		(89)		(89)		8,837				251	
31413D-S5-7	6.500% 08/01/37		12/01/2021	Paydown		13, 148	13, 148	14,658	14,504		(1,356)	)	(1,356)		13, 148				471	08/01/2037
31413L-LL-1	08/01/37		12/01/2021	Paydown		9,419	9,419	10,392	10,196		(778	)	(778)		9,419				321	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 6.500% 11/01/37		12/01/2021	Paydown		138,475	138,475	154,378	152,958		(14,484)	)	(14,484)		138,475				4,884	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 6.500% 02/01/38		12/01/2021	Paydown		11,840	11.840	13.200	12,789		(949)	)	(949)		11,840				423	02/01/2038
	FANNIE MAE 5% Due 3/1/2038 Mo-1 5.000%						,	,			,									
31414R-CN-3	03/01/38		12/01/2021	Paydown	·	102,821	102,821	112, 195	111,003		(8,183)		(8, 183)		102,821				2, 159	03/01/2038
31414R-PN-9	04/01/38		12/01/2021	Paydown		258,084	258,084	281,614	278,077		(19,993	)	(19,993)		258,084	ļ			6,682	04/01/2038
31416V-R9-7	6.500% 11/01/38		12/01/2021	Paydown		16,251	16,251	18,117	17,576		(1,325	)	(1,325)		16,251				580	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 3.500% 04/01/42		12/01/2021	Paydown		95, 162	95, 162	96,634	96,548		(1,386)	)	(1,386)		95, 162				1,446	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		12/01/2021	Paydown		125,586	125,586	122,331	122,546		3,040		3,040		125,586				2 044	01/01/2043
	FANNIE MAE 3% Due 2/1/2043 Mo-1 3.000%			,																
31417F-NR-5	02/01/43		12/01/2021	Paydown	·	21,857	21,857	21,290	21,318		538		538		21,857	<u> </u>			336	
31417G-T5-5	3.500% 06/01/43		12/01/2021	Paydown		147,586	147,586	149,868	149,649		(2,064	)	(2,064)		147,586				2,279	06/01/2043 .
31418A-XY-9	4.500% 09/01/43		12/01/2021	Paydown		631.966	631,966	681.465	679.005		(47.039	)	(47,039)		631.966	1			14.074	09/01/2043

### **SCHEDULE D - PART 4**

					Showing All Lo	ong-Term B	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign	Dools!				Bond	
									Prior Year		Current	Year's Other-	Change in	Exchange	Book/ Adjusted	Foreign			Interest/ Stock	Stated
									Book/	Unrealized	Current Year's	Than-	Book/ Adjusted	Change in Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
044400 1/5 0	FANNIE MAE 3% Due 10/1/2045 Mo-1 3.000%		10 (04 (0004			400.004	400.004	475 504	475 740				4.544		100 001					10 (04 (00 15
31418B-V5-2 31418C-HT-4	10/01/45		12/01/2021	Paydown Paydown				175,561 385,101	175,713		4,511		4,511						2,632 6,421	10/01/2045
31418C-RC-0	FANNIE MAE POOL MA3182 3.500% 11/01/47		12/01/2021	Paydown		1,735,770	1,735,770	1,749,263	1,748,792		(13,022	)	(13,022)		1,735,770				27,297	11/01/2047
31418C-U7-7	FANNIE MAE POOL MA3305 3.500% 03/01/48 FANNIE MAE POOL MA3306 4.000% 03/01/48		12/01/2021	Paydown		2,245,253	2,245,253	2,242,710	2,242,793		2,460		2,460		2,245,253					03/01/2048
31418C-U8-5 31418C-W2-6	FANNIE MAE POOL MA3306 4.000% 03/01/48 FANNIE MAE POOL MA3364 3.500% 05/01/33		12/01/2021	Paydown Paydown		4,055,191 384,363	4,055,191	4,128,691	4, 125,978 387, 173		(70,787		(70,787)		4,055,191 384,363					03/01/2048
	FRANKLIN CNTY OHIO HOSP LTH CORP-SER A																			
353186-7Z-6	5.000% 11/15/36	·	11/15/2021	Call 100.0000 JEFFERIES & COMPANY		5,000,000	5,000,000	4,962,760	4,972,179		1,469		1,469		4,973,648		26,352	26,352	250,000	11/15/2036
40934T-AT-0	TRANSPORTATION 5.500% 07/01/57		06/29/2021	INC.		6,227,700	5,000,000	5,916,200	5,678,896		(43,247	)	(43,247)		5,635,649		592,051	592,051	274,236	07/01/2057
	HARRIS CNTY TX TOLL ROAD REVEN		1																	
41423P-CC-9	TRANSPORTATION 3.000% 08/15/50 IDAHO ST HLTH FACS AUTH HOSP R MEDICAL	·····	04/22/2021	GOLDMAN SACHS	<del>-</del>	16,050,750	15,000,000	16,222,800	16,222,800		(35,064)	)	(35,064)		16, 187, 736		(136,986)	(136,986)	136,250	08/15/2050
45129U-CF-9	5.000% 12/01/47		09/14/2021	INTL FCSTONE INC		1,841,515	1,500,000	1,752,045	1,683,087		(16,722	)	(16,722)		1,666,366		175, 149	175, 149	58,333	12/01/2047
	IDAHO ST BLDG AUTH BLDG REVENU GENERAL																			
451443-ZA-6	4.000% 09/01/48		12/07/2021	INTL FCSTONE INC		5,737,663	5,000,000	5,283,900	5,204,563		(19,586)	)	(19,586)		5, 184,977		552,686	552,686	207,772	09/01/2048
45201L-VF-9	JJ1 4.440% 07/01/33		09/14/2021	Call 100.0000		265,000	265,000	258,521	260,242		258		258		260,500		4,500	4,500	14, 119	07/01/2033
4550011 71/ 0	INDIANAPOLIS IN LOCAL PUBLIC I BOND BANK		00 (04 (0004	JEFFERIES & COMPANY		40.040.000	40,000,000	44 500 700	44 070 040		(00, 400		400,400		44 000 000		4 444 070	4 444 070	454 407	00/04/0054
45528U-ZK-0			06/24/2021	INC		12,348,800	10,000,000	11,506,700	11,272,249		(68,420	)	(68,420)		11,203,828		1, 144, 972	1,144,972	454, 167	02/01/2054
485428-ZX-7	5/1/2026 MN1 5.371% 05/01/26		05/03/2021	Call 100.0000		685,000	685,000	704, 112	689,359		241		241		689,600		(4,600)	(4,600)	18,396	05/01/2026
494759-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG 3.000% 11/01/39		06/23/2021	KEY BANK		3,205,740	3,000,000	2,933,610	2,936,410		1,208		1,208		2,937,618		_268, 122	268, 122	59 500	11/01/2039
494739-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG		00/23/2021				3,000,000	2,900,010	2,930,410		1,200		1,200		2,907,010		200, 122	200, 122		11/01/2009
494759-RG-0	3.000% 06/01/40		06/23/2021	KEY BANK		2,661,375	2,500,000	2,481,375	2,481,719		337		337		2,482,056		179,319	179,319	42,500	06/01/2040
544445-AW-9	LOS ANGELES CA DEPT OF ARPTS A 5% Due 5/15/2042 MN15 5.000% 05/15/42		07/13/2021	INTL FCSTONE INC		4,408,135	3,695,000	4,241,114	4,031,256		(31, 312	)	(31,312)		3,999,944		408.191	408, 191	123 167	05/15/2042
311113 All 3	LOS ANGELES CA DEPT WTR & PWRR POWER										(01,012	/	(01,012)						120, 107	03/ 13/ 2042
544495-6D-1	5.000% 07/01/48		10/28/2021	MORGAN STANLEY		12,212,300	10,000,000	11,424,300	11, 156,510		(115,256	)	(115,256)		11,041,253		1, 171,047	1,171,047	666,667	07/01/2048
556589-JF-7	MADISON AL WTR & WSTWTR BRD WT WATER 3.000% 12/01/50		.06/22/2021	LOOP CAPTIAL		4,261,000	4,000,000	3,960,320	3,960,791		390		390		3,961,181		299.819	299,819	67 667	12/01/2050
	MASSACHUSETTS ST HSG FIN AGY H MULTIFAMILY			====																
57587A-4U-9	HSG 3.000% 12/01/55		10/27/2021	RAMIREZ & CO INC		7,620,000	7,620,000	7,620,000	7,620,000						7,620,000				208,280	12/01/2055
57587A-4V-7	HSG 3.100% 06/01/60		10/29/2021	RAMIREZ & CO INC	L	5,020,000	5,000,000	5,000,000	5,000,000						5,000,000		20,000	20,000	142,514	06/01/2060
	MASSACHUSETTS ST HSG FIN AGY H SINGLE FAMILY	'	1																	
57587A-8D-3	HSG 2.400% 06/01/44		05/05/2021	INTL FCSTONE INC		2,000,570	2,000,000	2,000,000	2,000,000						2,000,000		570	570	20,580	06/01/2044
586200-SW-8	5.000% 10/01/45		06/02/2021	INTL FCSTONE INC		4,528,755	3,500,000	4,535,615	4,515,424		(40,779	)	(40,779)		4,474,645		54,110	54,110	111,319	10/01/2045
E04040 ED 0	METRO WSTWTR RECLAMATION DISTC WATER		04/07/0004	INTL FOOTONE INC		E 400 000	F 000 000	4 000 000	4 000 070		61		61		4 000 040		445.050	445.050	00 701	04/04/0045
59164G-FP-2	2.500% 04/01/45		04/27/2021	INTL FCSTONE INC JEFFERIES & COMPANY		5, 136, 290	5,000,000	4,990,850	4,990,879						4,990,940		145,350	145,350		04/01/2045
592190-PJ-5	5.000% 07/01/54		06/24/2021	INC.		7,725,529	6,260,000	7,242,220	7, 177, 969		(41,035	)	(41,035)		7, 136, 934		588,594	588,594	310,392	07/01/2054
60416S-6R-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.700% 07/01/44		10/01/2021	Call 100.0000		460,000	460,000	460,000	460,000						460,000				10 600	07/01/2044
004100-0n-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG		12/01/2021	Call 100.0000	-	400,000	460,000	460,000	460,000						400,000				12,039	
60416T-BH-0	2.550% 01/01/51		04/26/2021	RBC CAPITAL MARKETS		4,847,501	4,815,000	4,815,000	4,815,000						4,815,000		32,501	32,501	71,282	01/01/2051
60416T-BH-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.550% 01/01/51		05/03/2021	Call 100.0000		185,000	185,000	185,000	185,000						185,000				2 300	01/01/2051
	MONTANA ST BRD OF RGTS HGR EDU HOUSING	1								***************************************	•							,		
61212L-QX-0	5.000% 11/15/45 MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY		07/21/2021	INTL FCSTONE INC		3,088,525	2,500,000	2,909,050	2,799,978		(22,230)	)	(22,230)		2,777,748		310,777	310,777		11/15/2045
61212W-KL-8	MONIANA SI BHD OF HSG SF MIGE SINGLE FAMILY  HSG 3.000% 12/01/45	l	11/30/2021	INTL FCSTONE INC		834,381	810,000	810,000			L		L		810,000		24,381	24,381	24.368	12/01/2045
	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY				[												2.,001	2.,301		
61212W-KL-8	HSG 3.000% 12/01/45		12/01/2021	Call 100.0000		190,000	190,000	190,000	190,000						190,000				4,500	12/01/2045

### **SCHEDULE D - PART 4**

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

					Showing All Lor	ng-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total					Б	
												Current	Total	Foreign	Book/				Bond Interest/	
									Prior Year		Current	Year's Other-	Change in Book/	Exchange Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
61212W-KM-6	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY HSG 3.050% 06/01/50		11/30/2021 .	INTL FCSTONE INC		339,913	330,000	330,000	330,000						330,000		9,913	9,913	10,093	06/01/2050
01212W-NW-0	MONTANA ST BRD OF HSG SF MTGE SINGLE FAMILY		11/30/2021 .	INIL FUSIONE INC													9,913	9,910	10,093	06/01/2030
61212W-KM-6	. HSG 3.050% 06/01/50		12/01/2021	Call 100.0000		80,000	80,000	80,000	80,000						80,000				1,906	06/01/2050
64971G-KK-0	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2036 JD15 5.000% 06/15/36		06/30/2021 .	INTL FCSTONE INC		1, 130, 660	1,000,000	1, 136,740	1,054,418		(7,455)	,	(7,455)		1,046,963		83,697	83.697	27 002	06/15/2036
0437101010 0	NEW YORK CITY NY TRANSITIONALF 5% Due		00/00/2021 .	INTE FOOTONE THO		1, 100,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					/	(1,400)						27,000	007 137 2000
64971W-S6-8	8/1/2040 FA1 5.000% 08/01/40		07/21/2021 .	MORGAN STANLEY		6,053,650	5,000,000	6,071,400	5,639,052		(60,216)	)	(60,216)		5,578,836		474,814	474,814	244,444	08/01/2040
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF GENERAL 3,000% 05/01/46		06/22/2021 .	JEFFERIES & COMPANY INC.		7,501,550	7,000,000		6,931,028		876		876		6,931,903		569.647	569,647	135,917	05/01/2046
	NEW YORK CITY NY MUNI WTR FINA 5% Due																,	·		
64972G-FU-3	6/15/2039 JD15 5.000% 06/15/39		07/08/2021 .	INTL FCSTONE INC		11,691,700	10,000,000	11,589,600	10,758,788		(84,929)	)	(84,929)		10,673,859		1,017,841	1,017,841	287,500	06/15/2039
64972G-HK-3	6/15/2037 JD15 5.000% 06/15/37		06/23/2021 .	INTL FCSTONE INC		4,077,570	3,500,000	4,008,445	3,753,648		(25,788)	)	(25,788)		3,727,860		349,710	349,710	92,361	06/15/2037
	NEW YORK CITY NY MUNI WTR FINA WATER																			
64972G-MU-5			06/22/2021 .	LOOP CAPTIAL	······	1,046,310	1,000,000	1,001,250	1,001,151		(86)	)	(86)		1,001,065		45,245	45,245	15, /50	06/15/2046
64972G-WG-5	3.000% 06/15/50		07/07/2021 .	RAYMOND JAMES		3,231,540	3,000,000	3,000,000	3,000,000						3,000,000		231,540	231,540	51,000	06/15/2050
040700 VD 0	NEW YORK CITY NY MUNI WTR FINA WATER		00 (00 (0004	JEFFERIES & COMPANY		F 000 000	F 000 000	5 074 050	F 000 704		(40.474)		(40.474)		E 050 500		40.040	40.040	70.407	00 /45 /0050
64972G-YD-0	3.000% 06/15/50		06/23/2021 .	INC		5,393,600	5,000,000	5,371,250	5,369,764		(16,174)	)	(16, 174)		5,353,590		40,010	40,010	/9, 16/	06/15/2050
64972H-ZA-3	7/15/2043 JJ15 5.000% 07/15/43		07/21/2021 .	MORGAN STANLEY		5,936,400	5,000,000	5,809,764	5,445,982		(46,337)	)	(46,337)		5,399,644		536,756	536,756	255,556	07/15/2043
64986D-FT-7	NEW YORK ST ENVRNMNTL FACS COR WATER 5,000% 06/15/47		. 07/13/2021	RAMIREZ & CO INC		4.966.280	4,000,000	4.660.800	4,468,815		(35,807)		(35,807)		4,433,007		533.273	533.273	116 667	06/15/2047
043000-1 1-7	NORTH TEXAS TOLLWAY AUTHORITY TRANSPORTATION		01/13/2021 .	JEFFERIES & COMPANY		4,300,200	4,000,000	4,000,000	4,400,013		(33,607)	/	(35,607)						110,007	00/ 13/204/
66285W-XM-3	5.000% 01/01/43		09/07/2021 .	INC		6,288,398	5,250,000	5,968,568	5,743,857		(52,027)		(52,027)		5,691,830		596,568	596,568		01/01/2043
68607V-X6-7	OREGON ST DEPT OF ADMIN 5.250% 04/01/30 OREGON ST HLTH & SCIENCE UNIVR 5% Due		04/27/2021 .	Call 100.0000		280,000	280,000	288, 158	280,555		(555)	)	(555)		280,000				8,412	04/01/2030
68608W-AA-0	4/1/2045 A01 5.000% 04/01/45		07/08/2021	MORGAN STANLEY		11,563,900	10,000,000	11,480,100	10,693,112		(81,460)	)	(81,460)		10,611,651		952,249	952,249	390,278	04/01/2045
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1 5.000% 12/01/46		07/08/2021 .	MORGAN STANLEY		8,267,511	6.900.000	8.052.772	7,575,147		(61,416)		(61,416)		7,513,731		753.780	753.780	211 702	12/01/2046
709224-QU-7	PHOENIX AZ CIVIC IMPT CORP ARP GENERAL		01/00/2021 .	JEFFERIES & COMPANY		9,201,311					(01,410)	/	(01,410)						211,792	12/01/2040
71883M-QB-3	3.250% 07/01/49		06/23/2021 .	INC.		4, 195,880	4,000,000	3,940,040	3,941,390		603		603		3,941,993		253,887	253,887	127,833	07/01/2049
73358W-H3-1	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION 5,250% 10/15/57		07/14/2021 .	CITICORP SECURITIES		6, 136, 800	5,000,000	5,932,900	5,640,285		(50,562)		(50,562)		5,589,723		547.077	547,077	197,604	10/15/2057
	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION																,			
73358W-P4-0	5.000% 05/15/57		10/29/2021 .	RAMIREZ & CO INC	-	2,994,975	2,500,000	2,864,400	2,757,922		(27,722)	)	(27,722)		2,730,201		264,774	264,774	118, 194	05/15/2057
73358W-QZ-0			07/02/2021 .	INTL FCSTONE INC		4,416,904	4,000,000	4,586,136	4,209,696		(35,720)	)	(35,720)		4, 173, 976		242,928	242,928	119,778	12/01/2043
700407 05 0	RHODE ISLAND ST HLTH & EDUCTNL 0.610%																			
762197-CE-9	06/01/35		04/15/2021 .	KEY BANK		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				497	06/01/2035
76913C-AR-0	4.910% 02/15/25		02/16/2021 .	Call 100.0000		910,000	910,000	910,000	910,000						910,000				22,341	02/15/2025
79766D-GG-8	SAN FRANCISCO CALIF CITY &CNTY AIRPORT 5,000% 05/01/46		. 09/07/2021	MORGAN STANLEY		11.810.700	10,000,000	11,531,200	11,004,636		(121, 121)		(121, 121)		10,883,515		927 . 185	927 . 185	407 770	05/01/2046
/9/00D-00-0	SANTA CLARA CA WTR DIS UTL SYS 5.312% Due		09/0//2021 .	Redemption		11,010,700	10,000,000	11,331,200	11,004,636		(121,121)	/	(121, 121)		10,000,010		921 , 100	921 , 100	421,110	03/01/2040
80168Q-DH-2	. 6/1/2035 JD1 5.312% 06/01/35		06/01/2021 .	100.0000	.	460,000	460,000	454,489	457,318		2,682		2,682		460,000				12,218	06/01/2035
83712D-K6-2	SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG 3.050% 07/01/45		07/01/2021 .	Call 100.0000		50,000	50.000	50.000	50,000						50,000				1 487	07/01/2045
	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY	1			· · · · · · · · · · · · · · · · · · ·		,	,												
88275F-SE-0	HSG 3.000% 09/01/45TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY	,	07/19/2021 .	INTL FCSTONE INC	·	3, 184,080	3,000,000	3,064,260	3,061,004		(3,717)	)	(3,717)		3,057,287		126,793	126,793	79,750	09/01/2045
88275F-SF-7	HSG 3.000% 03/01/50		07/23/2021 .	INTL FCSTONE INC		3,434,828	3,250,000	3,304,535	3,301,763		(3,258)	)	(3,258)		3,298,505		136,322	136,322		03/01/2050
	TRIBOROUGH BRIDGE & TUNNEL AUT																			
89602R-EV-3	TRANSPORTATION 5.000% 11/15/37		07/08/2021 .	INTL FCSTONE INC	-	1,990,400	1,555,000	1,813,254	1,761,004		(12,379)	)	(12,379)		1,748,625		241,775	241,775	51 , 185	11/15/2037
91412G-2N-4	EDUCATION 5.000% 05/15/52	l	08/16/2021 .	BARCLAYS		15,438,997	12,660,000	14,626,225	14,025,848		(123,525)	l	(123,525)		13,902,322		1,536,674	1,536,674	480,025	05/15/2052

				;	Showing All Lo	ng-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	5				Bond	
									D: V			Year's	Change in	Exchange	Book/				Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CUSIP					Number of				Book/ Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Carrying Value at	Exchange Gain	Realized	Total Gain	Dividends Received	Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser		sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Carrying Value	Disposal		on Disposal	Disposal	Year	Date
lication	UNIV OF CALIFORNIA CA REVENUES 5% Due	cigii	Date	Of Fulcilasei	Otock	Sideration	i ai vaiue	Actual Cost	value	Decrease	Accietion	Recognized	(11+12-13)	value	Date	Disposai	оп Бізрозаі	Disposai	i cai	Date
91412G-SS-5	5/15/2038 MN15 5.000% 05/15/38		07/08/2021 .	BARCLAYS		13,016,400	12,000,000	13,594,920	12,489,501		(106,357	)	(106,357)		12,383,144		633,256	633,256	395,000	05/15/2038
011110 07 1	UNIV OF MASSACHUSETTS MA BLDGA 5% Due		04 (45 (0004			0 544 500	0 405 000	0 505 404	0 547 054		(0.050		(0.050)		0 544 500				04.000	44 (04 (0000
914440-SX-1			01/15/2021 .	Tax Free Exchange		8,514,592	8, 195,000	8,585,191	8,517,651		(3,059)	)	(3,059)		8,514,592				84,226	11/01/2039
92778L-DC-1	5.000% 07/01/46		09/21/2021 .	RAMIREZ & CO INC		6,488,232	5,355,000	6,225,616	5,976,502		(61,986	)	(61,986)		5,914,517		573,715	573,715		07/01/2046
	WISCONSIN ST HLTH & EDUCTNL FA MEDICAL																			
97712D-7D-2	3.000% 08/15/52		10/26/2021	RAMIREZ & CO INC		7,113,750	7,000,000	6,957,090	6,957,119		601		601		6,957,720		156,030	156,030	209,417	08/15/2052
3199999.	Subtotal - Bonds - U.S. Special Rever AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1	nues	1			373,429,193	328,654,324	363,267,631	353,661,913		(2,002,547	)	(2,002,547)		351,659,360		21,769,830	21,769,830	10,605,654	XXX
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 MO-1 5.500% 10/25/33	l	12/01/2021 .	Paydown	<u> </u>	135,834	135,834	143,772	142,906		(7,072	)	(7,072)		135,834				4,892	10/25/2033
	AIG GLOBAL FUNDING 1.9% Due 10/6/2021 A06			,																
00138C-AB-4	1.900% 10/06/21		10/06/2021 .	Maturity	.	15,000,000	15,000,000	14,950,100	14,992,008		7,992		7,992		15,000,000				285,000	10/06/2021
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES 4.460% 12/31/31		11/10/2021 .	Redemption 100.0000		1, 141, 956	1,141,956	1, 141,956	1, 141, 956						1, 141, 956				2/ 21/	12/31/2031
00130 AA 0	AMC NETWORKS INC 5% Due 4/1/2024 A01		1					, 141,300												12/01/2001
00164V-AD-5	5.000% 04/01/24		02/26/2021 .	Various		3,396,850	3,314,000	3,359,568	3,328,232		(1,692	)	(1,692)		3,326,540		(12,540)	(12,540)	149,590	04/01/2024
001047/ 4E 0	AND METHODICO IND DADLO 4 7500 00 /01 /05		07/29/2021 .	WELLS FARGO SECURITIES		1,332,500	4 200 000	1 010 005	1 000 075		(7.876	,	(7,876)		1,295,799		36.701	36,701	04 000	00 /04 /0005
00164V-AE-3	. AMC NETWORKS INC BASIC 4.750% 08/01/25 AMF FLORENCE LLC AMF FLORENCE LLC 3.210%		.1.0//29/2021.	Redemption		1,332,500	1,300,000	1,319,625	1,303,675		(7,870	,	(7,870)				30,701	30,701		08/01/2025
00176@-AA-4	12/31/35		12/31/2021 .	100.0000		1,797,173	1,797,173	1,797,173	1,797,173						1,797,173				36,708	12/31/2035
	AMAZON EUCLID CTL AMAZON EUCLID CTL			Redemption																
001840-AA-4	. 4.095% 06/30/39		12/31/2021 .	100.0000		65,904	65,904	65,904	65,904						65,904				1,484	06/30/2039
00191#-AA-3	4.095% 08/31/39		12/31/2021 .	100.0000		124,213	124,213	124,213	124,213						124,213				2,794	08/31/2039
	AMAZON OKC CTL AMAZON OKC CTL 4.233%			Redemption																
00191@-AA-5	. 09/30/39		12/31/2021 .	100.0000		186,058	186,058	186,058	186,058						186,058				4,980	09/30/2039
00193*-AA-5	09/30/39 4.233%		12/31/2021 .	Redemption 100.0000		125,059	125,059	125,059	125,059						125,059				3,336	09/30/2039
00100 781 0	AT&T INC 4.3% Due 12/15/2042 JD15 4.300%						120,000												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
00206R-BH-4	. 12/15/42		09/21/2021 .	GOLDMAN SACHS		2,086,020	1,800,000	1,691,730	1,702,525		1,894		1,894		1,704,419		381,601	381,601	59,770	12/15/2042
00206R-DF-6	AT&T INC 6% Due 8/15/2040 FA15 6.000% 08/15/40		11/16/2021 .	GOLDMAN SACHS		8,030,340	6,000,000	6,011,210	6,009,660		(247	,	(247)		6,009,413		2,020,927	2,020,927	453 000	08/15/2040
0020011 DI 0	AT&T INC 6 3/8% Due 6/1/2028 JD1 6.375%		111/10/2021 .	GOLDMAN GAGIO		9,000,040					(247	/	(247)		9,000,410		2,020,321	2,020,321		00/ 13/2040
00206R-GM-8	06/01/28		11/16/2021 .	GOLDMAN SACHS		7,345,260	6,000,000	7,028,930	6,835,480		(86,310		(86,310)		6,749,170		596,090	596,090		06/01/2028
00206R-GQ-9	AT&T INC BASIC 4.300% 02/15/30		05/17/2021 .	MARKET AXESS	·	4,286,134	3,800,000	4,491,763	4, 467, 589		(26, 343)	)	(26,343)		4,441,247		(155, 113)	(155, 113)	124,366	02/15/2030
00206R-GV-8	03/01/31		11/16/2021	GOLDMAN SACHS	<u> </u>	4, 183, 373	2,850,000	4,021,831	3,863,067		(71,204	)	(71,204)		3,791,863		391,509	391,509	302.714	03/01/2031
	AT&T INC 6 1/2% Due 11/15/2036 MN15																			
00206R-JC-7	6.500% 11/15/36		11/16/2021 .	GOLDMAN SACHS	·	37,336,320	28,000,000	26,594,979	26,655,697		36,670		36,670		26,692,367		10,643,953	10,643,953	1,835,167	11/15/2036
00206R-JE-3	07/15/40	1	11/16/2021	GOLDMAN SACHS		7,314,230	5,500,000	5.856.423	5,842,120		(8.814	)	(8,814)		5,833,306		1,480,924	1,480,924	450 . 129	07/15/2040
00206R-JX-1	AT&T INC BASIC 2.300% 06/01/27		.03/08/2021	Various		12,251,730	12,000,000	12,352,240	12,328,282		(9,561	)	(9,561)		12,318,721		(66,991)	(66,991)	75,900	06/01/2027
00206R-JY-9	AT&T INC BASIC 2.750% 06/01/31		03/09/2021 .	Various		29,890,500	30,000,000	31,921,200	31,872,691		(32,310		(32,310)		31,840,381		(1,949,881)	(1,949,881).		06/01/2031
00206R-KA-9	AT&T INC BASIC 3.650% 06/01/51		05/17/2021 .	J.P. MORGAN		19,560,000	20,000,000	21,742,400	21,726,996		(13,336)	)	(13,336)		21,713,660		(2, 153, 660)	(2, 153, 660)	340,667	06/01/2051
00206R-MC-3			09/09/2021	Tax Free Exchange		18,262,761	18,425,000	18,260,215	18,260,914		1,847		1,847		18,262,761				628,753	09/15/2053
	AT&T INC 3.55% Due 9/15/2055 MS15 3.550%																			
00206R-MD-1	09/15/55		09/09/2021 .	Tax Free Exchange	·	827,683	837,000		827,588		94		94		827,683				28,971	09/15/2055
00206R-ME-9	09/15/59		.09/09/2021	Tax Free Exchange		3,485,911	3,510,000	3,485,641	3,485,717		195		195		3,485,911				124.912	09/15/2059
	AT&T INC 2.55% Due 12/01/2033 JD1 2.550%																			
00206R-MF-6	. 12/01/33		05/17/2021 .	J.P. MORGAN		8,311,994	8,654,000		8,872,986		(5,741)	)	(5,741)		8,867,245		(555,251)	(555,251)	99,305	12/01/2033
00206R-MG-4	AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57		09/09/2021	Tax Free Exchange		10,966,186	10,470,000	10,971,408	10,970,948		(4,762	)	(4,762)		10,966,186				300,605	12/01/2057
5020017IIIU-4	ATC HOLDING LLC ATC HOLDING LLC 4.180%	1		ALLISON-WILLIAMS	-	10,300,100		10,3/1,400			(4,702	/	(4,702)		10,300,100	·····			,000,000	12/01/2001
00226@-AA-4	12/20/25		11/16/2021 .	COMPANY		26,922,500	25,000,000	25.000.000	25.000.000	L	L		L		25.000.000	L	1.922.500	1.922.500	946.306	12/20/2025

# **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	AZZ INC SENIOR NOTES SERIES 2011A 5.420%											J	, , ,							
002474-A#-1	01/20/21		01/20/2021	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				243,900	01/20/2021
	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.400%																.=	.=		
00287Y-AM-1	11/06/42		11/10/2021	J.P. MORGAN	· ·	3,023,125	2,500,000	2,556,642	2,548,318		(1,196)		(1, 196)		2,547,123		476,002	476,002	112,750	
00287Y-BE-8	ABBVIE INC BASIC 3.375% 11/14/21		11/14/2021 .	Maturity		6,000,000	6,000,000	6, 152,880	6,069,575		(69,575)		(69,575)		6,000,000				202,500	11/14/2021
00287Y-BX-6	3.200% 11/21/29		07/22/2021	Various		22,346,322	20,200,000	21,754,558	21,735,581		(15,268)		(15,268)		21,720,314		626,008	626,008	234 276	11/21/2029
002011 2/10 2	ABBVIE INC 3.8% Due 03/15/2025 MS 3.800%					, 010,022					(10,200)		(10,200)							
00287Y-CX-5	03/15/25		11/15/2021	Various	ļ	13,668,275	12,500,000	12,606,580	12,603,899		(14,813)		(14,813)		12,589,086	ļ	1,079,189	1,079,189		03/15/2025
	ABBVIE INC 4.75% Due 03/15/2045 MS 4.750%																			
00287Y-DB-2	03/15/45		11/10/2021	J.P. MORGAN		6, 137, 907	4,848,000	4,719,413	4,719,852		2,671		2,671		4,722,524		1,415,384	1,415,384	268,660	03/15/2045
004405 40 0	ACE INA HOLDINGS 4.15% Due 3/13/2043 MS13		11/10/0004	I D MODOAN		0 450 500	0.000.000	1 004 540	1 005 007		140		110		1 005 500		4EE 000	4EE 000	07 004	02/12/0040
00440E-AQ-0	4.150% 03/13/43		11/10/2021 .	J.P. MORGAN		2,450,560	2,000,000	1,994,540	1,995,387		113	·	113	·	1,995,500	·	455,060	455,060	97 ,294	03/13/2043
00440E-AR-8	3.350% 05/15/24		11/15/2021	Various		10,403,947	9,800,000	9,785,300	9,794,439		1,314		1,314		9,795,753		608, 194	608, 194	315 049	05/15/2024
-51.02 / 0	ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15										,014		,014							
00440E-AS-6	3.150% 03/15/25		11/15/2021	Various		10,291,894	9,700,000	9,584,786	9,643,360		11, 189		11, 189		9,654,549		637,345	637,345	358, 173	03/15/2025
	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3																			
00440E-AW-7	4.350% 11/03/45		11/18/2021	BANK OF AMERICA		1,260,570	1,000,000	989,240	990,252		197		197		990,450		270 , 120	270 , 120	45,796	
00489L-AC-7	ACRISURE LLC BASIC 8.125% 02/15/24		02/17/2021	Call 104.0630		2,809,701	2,700,000	2,901,750	2,818,813		(9,404)		(9,404)		2,809,410		(109,410)	(109,410)	220,607	02/15/2024
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES 0.001% 05/15/23		05/15/2021 .	Redemption 100.0000		57.752	57,752	109.645	67,254		(9,501)		(9,501)		57,752					05/15/2023
00750"-AA-0	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE			Redemption				109,045	01,234		(9,501)		(9,501)							03/ 13/2023
00796#-AA-2	CAPITAL COMMUNITY 0.001% 03/01/25		12/01/2021	100.0000		4, 172, 690	4, 172, 690	3, 110, 915	3,556,435		616,255		616,255		4, 172, 690					03/01/2025
	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III			Redemption			, ,	, , ,	, , , ,		,		,							
00800*-AA-0	LLC SENIOR NOTES 0.001% 03/01/28		12/01/2021 .	100.0000		10,226,320	10,226,320	7,434,327	8,507,304		1,719,017		1,719,017		10,226,320					03/01/2028
	ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE			Redemption																
00804*-AC-2	CAPITAL 2019 ST TAX 0.001% 01/15/29		12/31/2021 .	100.0000		1,039,328	1,039,328	1,039,328	1,039,328						1,039,328				(2)	01/15/2029
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT P SERIES C 0.001% 09/01/25		09/01/2021	Redemption 100.0000		158.449	158.449	372,874	234, 198		(75,749)		(75,749)		158,449					09/01/2025
00000#=AU=1	ADVANTAGE CAPITAL CONNETICUT P SERIES D			Redemption			130,443		204, 130		(13,143)		(13,143)		130,443					09/01/2023
00835#-AD-9	0.001% 09/01/25		.09/01/2021	100.0000		158.449	158,449	312.453	219.074		(60,625)		(60,625)		158,449				259.483	09/01/2025
	ADVANTAGE CAPITAL 2014 TAX CRE SERIES D						, ,	,			, ,		, ,							
00839#-AD-5	NOTES 0.001% 05/15/21		05/12/2021 .	ADVANTAGE CAPITAL		69,761	69,761	697,607	79,853		(9,866)		(9,866)		69,987		(226)	(226)		05/15/2021
000000 ** 5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL		40 /40 /000 :	Redemption		400 FC-	100 5	100 5	100 5		1				100 500				0.555	44 (40 (0000
009098-A*-5	4.494% 11/10/39		12/10/2021	100.0000		122,538	122,538	122,538	122,538						122,538	····			2,563	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL 4.494% 03/10/41	1	12/10/2021	Redemption 100.0000		658,998	658.998		658,998		1	1			658,998	1			9,958	03/10/2041
505100-A -4	ALASKA VENTURES LLC ALASKA VENTURES		12/ 10/ 2021 .	Redemption		00 ق , نادلا										ļ			, 300	00/ 10/ 2041
01185*-AA-3	4.670% 06/30/33		12/31/2021 .	100.0000		1,684,114	1,684,114	1,684,114	1,684,114						1,684,114				49,695	06/30/2033
	ALASKA VENTURES LLC ALASKA VENTURES LLC			Redemption								1				1				
01185*-AB-1	4.670% 06/30/33		12/31/2021 .	100.0000	.	204,915	204,915	204,915	204,915		ļ				204,915	ļ			5,985	06/30/2033
000041/ 40 7	Ally Auto Receivables Trust SERIES 20182		00 (40 (0004	0.11 400.0000		00.010	00.010	400 077	400.055		(100)		(100)		400 040		(070)	(070)		44 (45 (0000
02004V-AC-7	CLASS A3 2.920% 11/15/22		08/16/2021	Call 100.0000		99,846	99,846	100,677	100,355		(136)		(136)		100,219		(373)	(373)	1,944	11/15/2022
02004V-AC-7	CLASS A3 2.920% 11/15/22		07/15/2021	Paydown		906.532	906.532	914,075	911, 153		(4,621)		(4,621)		906,532				8 441	11/15/2022
020047 A0 7	ALLY FINANCIAL INC 4 1/4% Due 4/15/2021 A015		1.07/10/2021	ayuumi							(4,021)		(4,021)						,171	11/ 10/2022
02005N-BG-4	4.250% 04/15/21		04/15/2021 .	Maturity		2,000,000	2,000,000	2,015,670	2,000,994		(994)		(994)		2,000,000				42,500	04/15/2021
	ALPHABET INC-CL-C 1.1% Due 8/15/2030 FA 15			,																
02079K-AD-9	1.100% 08/15/30	.	03/02/2021	J.P. MORGAN	.	3,769,800	4,000,000	4,010,000	4,009,614		(169)	ļ	(169)		4,009,445	ļ	(239,645)	(239,645)	25,544	08/15/2030
004045 ** 4	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31	1	40 /00 /000 :	Redemption		0 500 000	0.500.555	0 744 0	0.704.0		(004 7	1	/004 757		0.500.000	1			20.5:-	00 (00 (000
021345-AA-1	7.000% 06/30/35		12/30/2021 .	100.0000		2,569,309	2,569,309	2,741,829	2,794,066		(224,757)		(224,757)		2,569,309				93,917	06/30/2035
02209S-AE-3	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10 9.950% 11/10/38		11/10/2021	J.P. MORGAN		6.462.400	4,000,000	5.740.560	5,423,629		(38.061)		(38,061)		5,385,568		1.076.832	1.076.832	403.528	11/10/2038
022000-AL-0	ALTRIA GROUP INC 4 3/4% Due 5/5/2021 MN5	1	1/ 10/ 2021	IIIVIIUNII	·	, , , , , , , , , , , , , , , , ,					(30,001)	ļ	(30,001)		,000,000 و	<u> </u>	1,070,002	1,070,002		11/10/2000
02209S-AL-7	4.750% 05/05/21		05/05/2021	Maturity		300,000	300,000	308,898	301,331		(1,331)		(1,331)		300,000				7. 125	05/05/2021
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		11/01/2021	GOLDMAN SACHS		3,052,680	3,000,000	3,048,750	3,026,473		(13,719)		(13,719)		3,012,754		39,926	39,926		08/09/2022
02209S-AS-2	ALTRIA GROUP INC BASIC 4.000% 01/31/24	<u> </u>	11/01/2021	JANE STREET		266,238	250,000	251,705	251,071	<u></u>	(280)		(280)	<u></u>	250,792	<u></u>	15,446	15,446		01/31/2024

# **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16											J	- /			· ·		·		
02209S-AV-5	3.875% 09/16/46		11/10/2021 .	. J.P. MORGAN		5,579,392	5,600,000	5,673,808	5,667,711		(1,428		(1,428)		5,666,283		(86,891)	(86,891).	252,564	
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		11/01/2021 .	. Various		27,482,214	23,700,000	26,569,423	26,390,644		(219, 179		(219, 179)		26, 171, 465		1,310,749	1,310,749		02/14/2029
023135-AP-1	AMAZON.COM INC. BASIC 4.800% 12/05/34 AMAZON.COM INC. AMAZON.COM INC 3.150%		02/25/2021 .	. JANE STREET		1,891,618	1,480,000	1,998,370	1,979,286		(5, 449	)	(5,449)		1,973,837		(82,219)	(82,219)	16,9/1	12/05/2034
023135-BC-9	08/22/27		05/21/2021 .	. Various		6,373,330	5,800,000	5,835,787	5,826,686		(1,513		(1,513)		5,825,173		548 , 157	548 , 157	138 5/8	08/22/2027
020100 00 0	AMAZON.COM INC. AMAZON.COM INC 3.875%		1.30/21/2021	. 1411040							(1,010	,								
023135-BF-2	08/22/37		.07/20/2021	. GOLDMAN SACHS	ļ <b>.</b>	10,170,972	8,400,000	8,859,327	8,812,738	ļ	(10,772	)	(10,772)		8,801,966	<b> </b>	1,369,006	1,369,006	298,375	08/22/2037
1	AMAZON.COM INC. AMAZON.COM INC 4.050%												1							1
023135-BJ-4	08/22/47		11/16/2021 .	. GOLDMAN SACHS	·	4, 196,080	3,500,000	3,482,181	3,483,209		315		315		3,483,523		712,557	712,557	175,613	08/22/2047
023135-BU-9	AMAZON.COM INC. BASIC 2.700% 06/03/60		05/11/2021 .	WELLS FARGO SECURITIES		13,029,150	15,000,000	15,602,200	15,599,853		(3.347		(3,347)		15,596,506		(2,567,356)	(2,567,356)	180,000	06/03/2060
02010J-DU-8	AMCOR FINANCE (USA) GTD. SENIOR NOTES			. LLV	} <b>}</b>	15,029, 150			13,388,633	····		<u> </u>	(0,047)		13,380,300	····	(2,001,000)	(2,307,300).	100,000	00/03/2000
02343*-AC-6	5.950% 12/15/21	l	12/15/2021 .	. Maturity	[ <b>l</b>	10,000,000	10,000,000	10,000,000	10,000,000				L		10,000,000	L		<u> </u>	595.000	12/15/2021
	AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE																			
023551-AM-6	+30 7.125% 03/15/33		09/21/2021 .	GOLDMAN SACHS		1,357,820	1,000,000	1, 166, 700	1, 162,576		(7,049	)	(7,049)		1, 155, 528		202,292	202,292	72,833	03/15/2033
	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC			Redemption																
02376*-AA-0	4.140% 06/15/27AMERICAN AIRLINES INC. AMERICAN AIRLINES INC.		12/15/2021 .	. 100.0000		946,070	946,070	946,070	946,070						946,070				29,3/5	06/15/2027
02377#-AA-5	4.700% 12/15/24		12/15/2021 .	Redemption 100.0000		1.254.107	1,254,107	1, 254, 107	1,254,107						1,254,107				44,207	12/15/2024
02011# AA 3	AMERICAN AIRLINES INC AMERICAN AIRLINES		112/ 13/2021 .	Redemption		1,254,107	1,254,107													12/ 13/2024
02378*-AA-8	5.180% 10/15/23		10/15/2021 .	. 100.0000		809,091	809,091	809,091							809,091				31,433	10/15/2023
	AMERICAN AIRLINES INC AMERICAN AIRLINES			Redemption			·													
02378L-AA-1	5.180% 08/15/23		08/15/2021 .	. 100.0000		731,852	731,852	731,852	731,852						731,852				28,432	08/15/2023
00070# 11 0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC		10/15/0001	Redemption					200 000						202 202				0.040	40 /45 /0005
02379#-AA-3	3.930% 12/15/25AMERICAN AIRLINES INC		12/15/2021 .	. 100.0000		300,000	300,000	300,000	300,000						300,000				8,843	12/15/2025
02379*-AA-7	3.530% 12/15/27		12/15/2021	100.0000		900.000	900.000	900.000	900.000						900.000				23 828	12/15/2027
02010 1111 1 111	AMERICAN ASSETS TRUST, LP 4.04% Due		1	Redemption																
02401@-AA-7	10/31/2021 JAJ031 4.040% 10/31/21		01/29/2021 .	. 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				573,306	10/31/2021
	AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3																			
025816-BF-5	4.050% 12/03/42		11/10/2021 .	. Various		10,298,005	8,500,000	7,597,712	7,720,921		17,880		17,880		7,738,801		2,559,204	2,559,204	327,038	12/03/2042
0258M0-EB-1	AMERICAN EXPRESS CREDIT 2 1/4% Due 5/5/2021 MN5 2.250% 05/05/21		04/05/2021 .	. Call 100.0000		3.500.000	3.500.000	3.413.830	3,488,926		8.395		8,395		3,497,321		2.679	2.679	22 E04	05/05/2021
U230MU-ED-1	American Home Mortgage Investm SERIES 20051					, 300,000									491, م		2,079	2,079		03/03/2021
02660T-DM-2	CLASS M1 0.956% 06/25/45		12/25/2021 .	Paydown			(244,726)	(220,866)	(222,539)		(1,549		(1,549)		(224,087)		224,087	224,087	1,322	06/25/2045
	AMERICAN TOWER CORP - CL A BASIC 3.800%			,			, ,	, ,			, , , , ,						,	, ,		
03027X-AW-0	08/15/29		07/27/2021 .	. Various		33,217,590	29,500,000	32,081,021	31,949,726		(153,798	)	(153,798)		31,795,928		1,421,662	1,421,662	1,071,178	08/15/2029
000071/ D4 7	AMERICAN TOWER CORP - CL A BASIC 2.900%		00 (00 (000)			17 105 505	40 500 000	40, 404, 075	10 100 510		4 000		4 000		10 100 771		750 044	750 044	505 400	04 /45 /0000
03027X-BA-7	01/15/30		09/23/2021 .	. Various	·	17, 185, 585	16,500,000	16,421,875	16,428,548		4, 223		4,223		16,432,771		752,814	752,814	505,406	01/15/2030
030288-AA-2	1/15/2022 JJ15 5.250% 01/15/22		12/29/2021	. Call 100.2190		5. 111. 169	5, 100, 000	5.095.614	5,099,543		437		437		5.099.980		20	20	400 80v	01/15/2022
000200 AA 2	AMERICAN WATER CAP CORP BASIC 3.750%			100.2100	ļ					l										
03040W-AR-6	09/01/47		09/15/2021 .	. J.P. MORGAN		1,742,880	1,500,000	1,495,395	1,495,727		67		67		1,495,794		247,086	247,086	58,750	09/01/2047
	AmeriCredit Automobile Receiva SERIES 20171																			
03065F-AF-9	CLASS C 2.710% 08/18/22		07/19/2021 .	. Call 100.0000		39,548	39,548	39,341	39,448		33		33		39,481		67	67	625	08/18/2022
03065F-AF-9	AmeriCredit Automobile Receiva SERIES 20171 CLASS C 2.710% 08/18/22		.06/18/2021	Pavdown		588.385	588.385	585.305			1,496		1,496		588.385				4 005	08/18/2022
03000F-AF-9	AMERISOURCEBERGEN CORP BASIC 2.800%			CREDIT SUISSE FIRST	·						1,490		1,490						4,080	00/ 10/2022
03073E-AR-6	05/15/30	J	.01/04/2021	BOSTON		2,061,633	1,900,000	2,012,575	2,007,315		(149	)	(149)		2,007,167	L	54,466	54,466	7.537	05/15/2030
031162-CD-0	AMGEN INC 4.563% 06/15/48		09/15/2021 .	J.P. MORGAN		1,279,930	1,000,000	986,480			166		166		987,513		292,417	292,417	34,476	06/15/2048
031162-CQ-1	AMGEN INC BASIC 3.200% 11/02/27		07/22/2021 .	. BARCLAYS		6,604,680	6,000,000	5,992,320	5,994,527		412		412		5,994,939		609,741	609,741	140,800	11/02/2027
001100 07 0	AMGEN INC 2.77% Due 9/1/2053 FA 17 2.770%	·	0E /47 /0004	Tou Fore Full		040 405	047.000	040.004	040 400						040 405		1		7 500	00/04/0050
031162-CX-6	09/01/53		05/17/2021 .	. Tax Free Exchange	}	343,435	347,000	343,384	343,409	<u> </u>	26		26		343,435	····	·	<b>}</b>	/,583	09/01/2053
032654-AJ-4	ANALOG DEVICES INC 3.9% Due 12/15/2025 JD15 3.900% 12/15/25		09/30/2021 .	. Various		24.391.740	22,000,000	22 , 180 , 625	22,095,872		(14, 107		(14, 107)		22,081,765		2.309.975	2.309.975	680,550	12/15/2025
552054 AU 4	ANALOG DEVICES INC 3 1/8% Due 12/5/2023 JD5				····	24,001,740						,	( 17, 107)		22,001,700		2,000,913	2,000,373	, 500, 550	2/ 10/ 2020
032654-AM-7	3.125% 12/05/23	l	10/05/2021 .	. Call 105.3780		1,053,780	1,000,000	996,390	998,393		404		404		998,797		1,203	1,203	79,822	12/05/2023

# **SCHEDULE D - PART 4**

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	ANALOG DEVICES INC 4 1/2% Due 12/5/2036 JD5																			
032654-AP-0	. 4.500% 12/05/36		10/05/2021 .	Call 123.9960		3,099,900	2,500,000	2,483,700	2,485,947		468		468		2,486,414		13,586	13,586	693,650	12/05/2036
03522A-AG-5	FA1 3.650% 02/01/26		09/15/2021	J.P. MORGAN		2,208,740	2,000,000	2,122,776	2,093,806		(13,071)	)	(13,071)		2,080,735		128,005	128,005	82,328	02/01/2026
OUCLET NO U	ANHEUSER-BUSCH INBEV WOR BASIC 4.000%		1.00/10/2021				2,000,000	2, 122,770	2,000,000		(10,071	/	(10,071)				120,000	120,000		02/01/2020
035240-AL-4	04/13/28		07/26/2021 .	GOLDMAN SACHS		4,583,360	4,000,000	3,968,640	3,976,028		1,646		1,646		3,977,674		605,686	605,686	126,667	04/13/2028
	ANHEUSER-BUSCH INBEV WOR BASIC 4.750%																			
035240-AQ-3	.01/23/29 ANHEUSER-BUSCH INBEV WOR BASIC 3.500%		10/05/2021 .	RBC CAPITAL MARKETS		26,910,925	22,809,000	26, 137, 974	25,910,766	·	(275, 492)	) 	(275,492)		25,635,274		1,275,652	1,275,652	1,305,802	01/23/2029
035240-AV-2	06/01/30	1	10/01/2021 .	GOLDMAN SACHS		7,689,780	7,000,000	7,951,790	7,909,302	L	(69,515	)	(69,515)		7,839,786	L	(150,006)	(150,006)	206,889	06/01/2030
302.0 2	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044	1	T																	
03524B-AF-3	FA1 4.625% 02/01/44		11/10/2021 .	J.P. MORGAN		2,441,520	2,000,000	2,003,808	2,003,430		(75	)	(75)		2,003,355		438, 165	438 , 165	119,222	02/01/2044
000747 441 0	ANTERO RESOURCES CORP. BASIC 8.375%		07/04/0004	400 0750		700 700	700.000	700 000	700 000						700 000				07.000	07 (45 (0000
03674X-AN-6 036752-AB-9	07/15/26 ANTHEM INC BASIC 3.650% 12/01/27		07/01/2021 . 07/22/2021 .	Call 108.3750 BARCLAYS		760,793	702,000	702,000	702,000		(815		(815)		702,000		164.456	164.456		
036752-AB-5	ANTHEM INC BASIC 3.030% 12/01/27		10/28/2021	PARIBAS SECURITIES		8, 191, 680	8,000,000	8,653,680	8,653,395		(12,470		(12,470)		8,640,924		(449,244)	(449,244)		05/15/2050
	APOLLO MANAGEMENT HOLDIN BASIC 4.872%	1										,								
03765H-AD-3	02/15/29		09/15/2021 .	J.P. MORGAN		1,753,185	1,500,000	1,499,985	1,500,004						1,500,004		253, 181	253, 181		02/15/2029
037833-BS-8	APPLE COMPUTER INC BASIC 2.250% 02/23/21 .		01/28/2021 .	Call 100.0000		5,000,000	5,000,000	4,902,550	4,993,445		3,404		3,404		4,996,848		3, 152	3, 152		02/23/2021
037833-DP-2 038222-AL-9	APPLE COMPUTER INC BASIC 2.200% 09/11/29		03/31/2021 .	MARKET AXESS Various		1,898,513	1,875,000	2,006,306	1,998,244 7,543,981		(3,598)		(3,598)		1,994,646 7,538,298		(96, 133)	(96, 133) 793, 562		09/11/2029
000222-AL-9	ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043			vai ious			, , 300 , 000				(3,004	,	(3,004)					193,302	200,773	04/01/2021
03938J-AA-7	MN1 5.144% 11/01/43		11/10/2021 .	J.P. MORGAN		9,242,800	7,000,000	7,065,450	7,057,120		(1,190	)	(1, 190)		7,055,930		2, 186, 870	2, 186, 870	374,083	11/01/2043
	ARCH CAPITAL FINANCE LLC BASIC 4.011%																			
03939C-AA-1	12/15/26		10/18/2021 .	J.P. MORGAN	-	2,229,320	2,000,000	2, 121, 160	2,097,352		(12,703		(12,703)		2,084,649		144,671	144,671	67,964	
039483-BH-4	ARCHER DANIELS BASIC 4.016% 04/16/43 ARIZONA PUBLIC SERVICE CO 4.700% 01/15/44		07/20/2021 .	GOLDMAN SACHS		39, 189, 890	31,000,000	35,912,926	35,735,461		(83,627	)	(83,627)		35,651,834		3,538,056	3,538,056	954,469	04/16/2043
040555-CP-7	ATT20WA TODETO GETWIGE 60 4.700% 01710744	1	09/21/2021 .	GOLDMAN SACHS		6,330,950	5,000,000	5,381,150	5, 349, 104		(6,903	)	(6,903)		5,342,201		988,749	988,749	279,389	01/15/2044
	ATLANTA FALCONS STADIUM COMPAN SENIOR			Redemption									, , ,				,	,		
04774#-AA-0	SECURED NOTES 3.590% 09/01/42		09/01/2021 .	100.0000		168,629	168,629	168,629	168,629						168,629				4,554	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42		.09/01/2021	Redemption 100.0000		112.419	112.419	112.419	112.419						112.419				3,036	.09/01/2042
U4//4#-AD-0	ATLAS PIPELINE LP / FIN CO 5 7/8% Due		09/01/2021 .			112,419	112,419	112,419	112,419						112,419					09/01/2042
04939M-AJ-8	8/1/2023 FA1 5.875% 08/01/23	.	02/22/2021 .	Call 100.0000	.[ <b>l</b>	4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				157,450	08/01/2023
049560-AM-7	ATMOS ENERGY CORP BASIC 4.125% 10/15/44		11/16/2021 .	Various		4,597,520	4,000,000	4, 250, 994	4, 231, 163		(5,592	)	(5,592)		4,225,571		371,949	371,949		10/15/2044
050074 44 0	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER		04 (45 (0003			0.000.000	0.000.000	0.000.070	0.000.000		171				0.000.000				70.000	04 (45 (0004
05237*-AA-2	HOLDINGS COMPANY 4.090% 01/15/21 AMERCEN PROPERTIES LLC AMERCEN PROPERTIES		01/15/2021 .	Maturity		3,000,000	3,000,000	2,993,670	2,999,829		1/1		171		3,000,000				/2,600	01/15/2021
05279@-AA-9	LLC - AUTOL	l	12/15/2021 .	100.0000		455,690	455,690		455,690	L	L	L	L		455,690	L	L	L	10.242	08/15/2034
	AVALONBAY COMMUNITIES 2.95% Due 9/15/2022	1																		
05348E-AQ-2	MS15 2.950% 09/15/22		09/13/2021 .	Call 102.6994		2,567,485	2,500,000	2,498,875	2,499,794		83		83		2,499,877		123	123	140,415	09/15/2022
0E077D 0D 4	AESOP 2012-1A 2.99% Due 6/20/2022 Mo-20		00 (01 (0001	0-11 400 0000		1 000 007	1 000 007	1 000 507	1 000 000		_		_		1 000 007				04.047	00 (00 (0000
05377R-CD-4	. 2.990% 06/20/22 AESOP 2012-1A 2.99% Due 6/20/2022 Mo-20		06/21/2021 .	Call 100.0000		1,666,667	1,666,667	1,666,567	1,666,660		······/		l		1,666,667				24,91/	06/20/2022
05377R-CD-4	2.990% 06/20/22		05/20/2021 .	Paydown		8,333,333	8,333,333	8,332,837	8,333,299		34		34		8,333,333				62.292	06/20/2022
05377R-CQ-5	AESOP 2012-1A 3.070% 09/20/23		.08/18/2021	INTL FCSTONE INC	.	3,072,188	3,000,000	2,999,521	2,999,853		62		62		2,999,915		72,272	72,272	61,400	
054504 111 -	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO		44 (40 (005)	I D. HODOW		10.010.:	0 400	0.075	0.077.5:-						0 077		0 474	0 474		04 (00 (00 (
054561-AM-7	5.000% 04/20/48		11/10/2021 .	J.P. MORGAN		10,849,188	8,400,000	8,375,664	8,377,047		353		353		8,377,400		2,471,788	2,471,788	449, 167	04/20/2048
05522R-DA-3	3.100% 12/15/23		04/21/2021	BANK OF AMERICA		10,067,578	10,000,000	10,173,047	10.156.882		(90,552	)	(90,552)		10,066,330		1,248	1,248	110,222	12/15/2023
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		09/15/2021 .	J.P. MORGAN		3,740,940	3,500,000	3,461,185	3,465,030		2,473		2,473		3,467,503		273,437	273,437		09/06/2029
05526D-BJ-3	BAT CAPITAL CORP BASIC 3.215% 09/06/26		11/15/2021 .	Various		3,416,920	3,200,000	3,495,667	3,478,812		(28,215		(28,215)		3,450,596		(33,676)	(33,676)		09/06/2026
055770 40 5	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due		00 (00 (000			4 570 400	4 570 400	4 570 400	4 570 400						4 570 400				F4 707	00 (00 (000 4
05577@-AG-5	2/26/2021 FA26		02/26/2021 .	Maturity	-	1,579,436	1,579,436	1,579,436	1,579,436			·			1,579,436		·	·····	51, /2/	02/26/2021
05577@-AH-3	2/26/2021 FA26 6.550% 02/26/21		02/26/2021 .	Maturity		1,520,116	1,520,116	1,520,116	1,520,116						1,520,116				49.784	02/26/2021
	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 020, 110	, 020, 110						,020,110					
05577@-AJ-9	2/26/2021 FA26 6.550% 02/26/21		02/26/2021			461,340	461,340	461,340	461,340				<b>_</b>		461,340			L	15, 109	02/26/2021

# **SCHEDULE D - PART 4**

					Showing All Long	g-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock si	ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due												,							
05577@-AK-6	. 2/26/2021 FA26 6.550% 02/26/21		02/26/2021 .	. Maturity		474,769	474,769	474,769	474,769						474,769				15,549	02/26/2021
055778 444 0	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due		00/00/0001	Madain State		188,225	100 005	100 005	100 005						100 005				0 151	00 /00 /0001
05577@-AM-2	2/26/2021 FA26 6.550% 02/26/21		02/26/2021 .	. Maturity		188,223	188,225	188,225	188,225						188,225					02/26/2021
05586V-AD-4	. A4 2.920% 08/22/22		06/21/2021 .	. Call 100.0000		816,397	816,397				(1,818)		(1,818)		820.991		(4.595)	(4.595)	11.919	08/22/2022
	BMW Vehicle Lease Trust SERIES 20191 CLASS																			
05586V-AD-4	A4 2.920% 08/22/22		05/20/2021 .	Paydown	<b></b>	783,604	783,604	793,858	789,759		(6, 155)	)	(6, 155)		783,604				9,038	08/22/2022
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32		12/15/2021 .	Redemption 100.0000		1,317,074	1,317,074	1,309,651	1,310,419		6.655		6,655		1,317,074				25,300	11/15/2032
05607B-AA-9	BXGNT 2017-A 2.950% 10/04/32		12/02/2021	Paydown		350,465		350.457	350,465						350,465				5,401	10/04/2032
000015 7111 0 111	BAKER HUGHES 5 1/8% Due 9/15/2040 MS15																			
057224-AZ-0	5.125% 09/15/40		10/13/2021 .	. Various		23, 171,627	18,300,000	19,769,405	19,621,335		(34,485)		(34,485)		19,586,850		3,584,777	3,584,777	1,011,903	09/15/2040
05040V VD 7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1		40 (04 (0004	D 4		407.004	407.004	400 500	404 550		0.075		0.075		407.004				0.040	44 (05 (0000
05948X-YD-7	2.515% 11/25/33		12/01/2021 .	. Paydown		187,931	187,931	180,593	181,556		6,375		6,375		187,931				2,640	11/25/2033
05950D-AD-2	. 6/20/2036 Mo-1 4.255% 06/20/36		12/01/2021	Paydown		226,883	250,816	238,276	239,368		10,372		10,372		249,740		(22,857)	(22,857)	3,987	06/20/2036
	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1					-	•													
05951U-AE-1	5.834% 10/25/36		12/01/2021 .	. Paydown		298,973	299,286	246,397	251,728		47,514		47,514		299,242		(269)	(269)	6,773	10/25/2036
000540 844 0	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1		10 (01 (0001			444 700	444 700	440.050	440.000		(470)		(470)		444 700					25 (25 (2225
06051G-DM-8	2.784% 05/25/35		12/01/2021 .	. Paydown		111,760	111,760	112,353	112,230		(470)	1	(470)		111,760				1,8/4	05/25/2035
06051G-FU-8	03/03/26		.09/16/2021	Various		10,515,923	9,300,000	9,913,428	9,700,769		(43,343)	)	(43,343)		9.657.425		858.498	.858,498		03/03/2026
06051G-GF-0	BAFC 2004-2 3.824% 01/20/28		11/10/2021	. Various		22,916,405	20,750,000	21,335,133	21,202,827		(37, 124)		(37, 124)		21, 165, 702		1,750,703	1,750,703		01/20/2028
	BAFC 2004-2 BANK OF AMERICA CORP 3.419%																			
06051G-HD-4 06051G-HG-7	12/20/28		11/10/2021 .	J.P. MORGAN		12,726,812	11,900,000	11,517,377	11,598,097		28,782		28,782		11,626,879		1,099,933	1,099,933 . .732,232		12/20/2028
06051G-HM-4	BAFC 2004-2 BASIC		11/10/2021 .	J.P. MORGAN		4,602,200	4.000.000	4.060.520	4.050.054		(4.087)		(4.087)		4.045.967		556.233	556.233		03/03/2029
06051G-JL-4	BAFC 2004-2 BASIC 1.922% 10/24/31		.04/16/2021	US BANCORP INC		473,505	500,000	500,000	500,000						500,000		(26,495)	(26,495)		10/24/2031
06051G-JM-2	BAFC 2004-2 BASIC 2.831% 10/24/51		07/15/2021 .	. Various		8,285,555	9, 100,000	9,217,312	9,216,998		(774)		(774)		9,216,225		(930,670)	(930,670)	132,294	10/24/2051
004000 444 7	BANK OF NY MELLON CORP BASIC 1.600%		04/40/0004	01710000 0501017150		4 540 440	4 500 000	4 400 400	4 400 500		34		34		4 400 500		40 574	40 574	44.000	04/04/0005
06406R-AN-7	04/24/25 BANK SERIES 2017BNK5 CLASS A5 3.390%		04/19/2021 .	. CITICORP SECURITIES		1,540,110	1,500,000	1,499,430	1,499,506		34		34		1,499,539		40,571	40,571	11,800	04/24/2025
06541W-AX-0	. 06/01/60	]	12/03/2021 .	. MORGAN STANLEY	<u> </u>	6,480,938	6,000,000	6,110,080	6,071,504		(10,619)		(10,619)		6,060,886		420,052	420,052	206.790	06/01/2060
	BATON ROUGE HOSPITAL ENERGY BATON ROUGE			Redemption													,			
07123#-AA-1	. HOSPITAL ENERGY 4.320% 12/15/37		12/15/2021 .	. 100.0000			88,695	88,695	88,695										2,090	12/15/2037
07124# 44 0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE		10/15/0001	Redemption 100.0000		226,733	006 700	200 700	200 700						200 700				E 4F4	10 /15 /2020
07124#-AA-0	ENERGY PARTNERS, 3.520% 10/15/39	1	12/15/2021 .	. 100.0000		220,733	226,733	226,733	226,733					h	226,733	····			ວ, 154	10/15/2039
07274N-AA-1	. 06/25/21		05/26/2021 .	. Call 100.0000		8,400,000	8,400,000	8,395,044	8,399,166		695		695		8,399,861		139	139	123,317	06/25/2021
	BAYER US FINANCE II LLC 2 3/4% Due 7/15/2021																	1		
07274N-AU-7	JJ15 2.750% 07/15/21		04/21/2021 .	. J.P. MORGAN		16,624,785	16,535,000	16,742,308	16,531,416		2,067		2,067		16,533,484	<b></b>	91,301	91,301	351, 139	
07330N-AJ-4	BRANCH BANKING & TRUST 2.850% 04/01/21 BBCMS 2017-C1 A4 367% 02/15/50 3.674%		03/01/2021 .	. Call 100.0000		14,306,000	14,306,000	14,537,042	14,316,325		(10,325)	·	(10,325)		14,306,000				169,884	04/01/2021
07332V-BD-6	02/15/50		08/30/2021 .	BARCLAYS		3,343,945	3,000,000	3,131,719	3,090,397		(9,605)	L	(9,605)		3,080,793		263, 153	263, 153	73.480	02/15/2050
	BEACON ROOFING SUPPLY INC BASIC 4.875%		1																	
073685-AD-1	11/01/25		05/19/2021 .	. Various		5,634,090	5,500,000	5,512,813	5,505,058		(1,020)		(1,020)		5,504,038		(4,038)	(4,038)	281,559	11/01/2025
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1 0.956% 04/25/34	1	10/06/0001	Paudawa		135, 151	135, 151	133, 103	133,309		1.843		1,843		135, 151				566	04/25/2034
U/ 3000-UN-8	BALTA 2003-3 FIT % Due 7/25/2034 Mo-25		12/26/2021 .	Paydown		133, 131	135, 151	133, 103	133,309		1,643		1,843		135, 151					04/20/2034
07386H-JU-6	. 0.742% 07/25/34	<u> </u>	02/25/2021 .	. Call 100.0000		18,828	18,828	17,915	18,579		31		31		18,610		218	218	24	07/25/2034
	BALTA 2003-3 FIt % Due 7/25/2034 Mo-25							·												
07386H-JU-6	0.742% 07/25/34		01/25/2021 .	Paydown		72,422	72,422	68,910	71,466		956		956						44	07/25/2034
07207# 44 2	BEAR SWAMP FINANCE SENIOR SECURED NOTES 4.890% 09/30/25		10/01/0001	Redemption 100.0000		374,000	374,000	374,000	374,000						374,000				11 500	09/30/2025
07387#-AA-2	Bear Stearns Asset Backed Secu SERIES		12/31/2021 .	. 100.0000		3/4,000	3/4,000	4,000 د	3/4,000						3/4,000				11,500	09/30/2023
073879-CV-8	2004HE6 CLASS M2 1.976% 08/25/34	]	12/25/2021	Pavdown		416 . 168	416, 168	416.038	416.063		105		105		416 . 168	[			3.825	08/25/2034

# **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	<b>5</b>	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	` '	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
075887-BG-3	BECTON DICKINSON & CO 4.685% Due 12/15/2044 JD15 4.685% 12/15/44		09/15/2021 .	J.P. MORGAN		1,284,400	1,000,000	1,011,190	1,010,394		(179)		(179)		1,010,214		274, 186	274, 186	35,398	12/15/2044
073007-00-3	BECTON DICKINSON & CO BASIC 3.700%		.1.09/15/2021	J.F. MONGAN			1,000,000		1,010,054		(179)	,	(179)		1,010,214		2/4, 100	274, 100		12/ 13/ 2044
075887-BW-8	06/06/27		09/15/2021	Various		17,326,605	15,500,000	15,756,010	15,711,469		(18,111)	)	(18,111)		15,693,358		1,633,247	1,633,247	371,644	06/06/2027
	BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040			WELLS FARGO SECURITIES																
084664-BL-4 08652B-AB-5	JJ15 5.750% 01/15/40		09/16/2021 .	LLC		7,333,600	5,000,000	4,940,100	4,951,524		1,031		1,031		4,952,555		2,381,045	2,381,045 .		01/15/2040
09247X-AQ-4	BLACKROCK INC BASIC 1.930% 10/01/30		02/25/2021	SUSQUEHANNA		1,931,093	1,870,000	2,009,614	2,001,706		(2,253)		(2,253)		1,999,454		(68,361)	(68,361)		04/30/2030
097023-CN-3	BOEING CORP. BASIC 2.950% 02/01/30		10/29/2021	CITICORP SECURITIES	[	2,230,115	2,205,000	2,177,019	2, 178, 310		2, 158		2, 158		2, 180, 468		49,647	49,647		02/01/2030
097023-CU-7	BOEING CORP. BASIC 5.040% 05/01/27		11/16/2021 .	GOLDMAN SACHS		16,957,650	15,000,000	16,346,100	16,243,996		(161,447)		(161,447)		16,082,549		875, 101	875, 101		05/01/2027
097023-CY-9	BOEING CORP. BASIC 5.150% 05/01/30		07/22/2021 .	Various		19,001,280	16,000,000	17,756,860	17,678,501		(89,493)	)	(89,493)		17,589,009		1,412,271	1,412,271	606,556	05/01/2030
09951*-AK-6	BORAL INDUSTRIES BORAL INDUSTRIES 1.422% 04/16/26		05/07/2021	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				ĺ		10,000,000				82 017	04/16/2026
00001 AK 0	BOSTON PROPERTIES LP BASIC 4.125%	1				10,000,000		10,000,000			ļ		İ		10,000,000			ļ		54/ 10/2020
10112R-AS-3	05/15/21		02/16/2021 .	Call 100.0000		2,000,000	2,000,000	2,052,820	2,005,084		(5,084)	)	(5,084)		2,000,000				20,396	05/15/2021
101105 1	BOSTON PROPERTIES LP BASIC 3.400%		07 (07 :	Modern of the Til													c ·			00 (04 :
10112R-BB-9	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS		07/27/2021 .	MORGAN STANLEY		5,511,500	5,000,000	5,218,100	5, 196, 718		(12,373)	)	(12,373)		5, 184, 345		327 , 155	327 , 155	102,944	06/21/2029
10240*-AA-7	LLC 3.920% 09/30/38		12/31/2021	100.0000		1.072.481	1,072,481	1.072.481	1.072.481						1.072.481				31.317	09/30/2038
103304-BM-2	BOYD GAMING CORP 6.375% 04/01/26		.06/09/2021	Call 103.1880		5, 159, 400	5,000,000	5,406,250	5, 179,912		(30,423)		(30,423)		5,149,488		(149,488)	(149,488)		04/01/2026
	BP CAP MARKETS AMERICA BASIC 4.234%																			
10373Q-AE-0	. 11/06/28		09/28/2021 .	Various		13,572,332	11,800,000	12,448,125	12,338,129		(32,276)	)	(32,276)		12,305,853		1,266,479	1,266,479		11/06/2028
10373Q-AG-5	BP CAP MARKETS AMERICA 4.742% Due 3/11/2021 MS11 4.742% 03/11/21		03/11/2021	Maturity		3,000,000	3,000,000	3,090,000	3,008,142		(8, 142)		(8, 142)		3,000,000				71 130	03/11/2021
100/04 Au 3	BP CAP MARKETS AMERICA 3.245% Due 5/6/2022		.1.,00/11/2021 .	maturity		,,000,000					(0, 142)	,	(0, 142)							00/11/2021
10373Q-AJ-9	MN6 3.245% 05/06/22		07/13/2021 .	Various		6,092,728	5,949,000	5,981,984	5,962,363		(5,256)	)	(5,256)		5,957,107		(8, 107)	(8, 107)	276, 178	05/06/2022
100700 111 4	BP CAP MARKETS AMERICA 2.112% Due 9/16/2021		00 (40 (0004			45 000 000	45 000 000	45 000 050	45 000 045		(0.45)		(0.45)		45 000 000				242 222	00 (40 (0004
10373Q-AU-4	MS16 2.112% 09/16/21		09/16/2021 .	Maturity		15,000,000	15,000,000	15,003,353	15,000,845		(845)	/	(845)		15,000,000			······	316,800	09/16/2021
10373Q-BG-4	02/24/50	1	10/20/2021	MORGAN STANLEY		1,443,795	1,500,000	1,584,345	1,583,508		(1,579)		(1,579)		1,581,930		(138, 135)	(138, 135)	52.250	02/24/2050
	BP CAP MARKETS AMERICA BASIC 2.939%	1			[												,,	, , , , ,		
10373Q-BP-4	. 06/04/51		06/14/2021 .	CITICORP SECURITIES		11,334,840	12,000,000	12,175,830	12, 175,743		(1,613)		(1,613)		12, 174, 130		(839,290)	(839,290)	188,096	06/04/2051
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED		00/20/2004	Redemption 100.0000		440 407	440 407	440 407	440 407				1		440 407				10 404	00/20/2044
1030/W-AA-U	NOTES 3.770% 09/30/41 BRAZOS SANDY CREEK ELECTRIC CO SER.2009A		09/30/2021 .		·	440 , 137	440 , 137	440 , 137	440 , 137		····		·		440 , 137			<u> </u>	12,484	09/30/2041
10623*-AA-4	SENIOR SECURED NOTE 6.540% 06/30/24		08/10/2021 .	THE SEAPORT GROUP		11, 154, 125	12,325,000	12,325,000	12,325,000						12,325,000		(1, 170, 875)	(1,170,875).	492,589	06/30/2024
1	BRAZOS SANDY CREEK ELECTRIC CO SER. 2009A	1		Redemption							1		1							
10623*-AA-4	SENIOR SECURED NOTE 6.540% 06/30/24		06/30/2021 .	100.0000		259,722	259,722	259,722	259,722				ļ		259,722			<u> </u>	8,493	06/30/2024
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23		03/09/2021 .	Call 105.4870		234, 181	222,000	226,424	225,635		(330)		(330)		225,305		(3,305)	(3,305)	16 160	02/20/2023
110122-02-9	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028			0011 100.4070		204, 181	222,000	220,424	220,035		(330)	,	(330)		220,000		(0,000)	(3,303).	10, 109	02/20/2020
110122-DE-5	3.900% 02/20/28		07/22/2021 .	BARCLAYS	ļ ļ	1, 151, 550	1,000,000	1,020,373	1,019,282		(1,418)	)	(1,418)		1,017,864	ļ ļ	133,686	133,686		02/20/2028
I	BROADRIGE FINANCIAL SOLUTION BASIC 2.900%																			
11133T-AD-5	12/01/29		07/22/2021 .	BARCLAYS		28,891,890	27,000,000	27,092,340	27,084,543		(4,966)	)	(4,966)		27,079,577		1,812,313	1,812,313	511, 125	12/01/2029
11134L-AM-1	01/15/23		01/20/2021	Call 104.5000		2.090.000	2.000.000	1.999.808	1,999,988				ĺ		1,999,988		19	12	117 226	01/15/2023
THOSE AM I	BROADCOM INC 4.11% Due 09/15/2028 MS 15	1		WELLS FARGO SECURITIES			2,000,000	, 333,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Ī		[	[	, , 000 , 000					
11135F-AL-5	4.110% 09/15/28		01/05/2021 .	LLC		954,434	841,000	870,017			(54)		(54)		868,708		85,726	85,726		09/15/2028
11135F-AQ-4	BROADCOM INC BASIC 4.150% 11/15/30		07/22/2021 .	BARCLAYS		11,326,700	10,000,000	11,423,600	11,406,303		(74,215)		(74,215)		11,332,088		(5,388)	(5,388)		11/15/2030
11135F-AS-0	BROADCOM INC BASIC 4.300% 11/15/32 BROADCOM INC 2.25% Due 11/15/2023 MN 15		07/22/2021 .	BARCLAYS	·	14,984,190	13,000,000	15,564,770	15,552,018		(109,423)	/	(109,423)		15,442,594		(458,404)	(458,404)	389,747	11/15/2032
11135F-AV-3	2.250% 11/15/23		01/20/2021	Call 105.0200	L		500,000	500,439	500,396		(7)	)	(7)		500,389		(389)	(389)	27 . 131	11/15/2023
	BROADCOM INC 4.75% Due 4/15/2029 AO 15																			
11135F-BA-8	4.750% 04/15/29		09/21/2021	GOLDMAN SACHS	ļ ļ	5,864,860	5,000,000	5,244,011	5,237,268		(2, 159)	)	(2, 159)		5,235,109		629,751	629,751	155,431	04/15/2029
1110EE DD 0	BROADCOM INC 5% Due 4/15/2030 AO 15		07/00/0004	DADOLAVO		4E 000 000	20, 000, 000	40,070,000	44 004 747		(010, 755)	J	(010.755)		44 740 000		0 547 740	0 547 740	1 400 050	04/45/0000
11135F-BD-2	.5.000% 04/15/30	1	07/22/2021 .	BARCLAYS		45,290,680	38,000,000	42,072,229	41,961,717		(218,755)	/	(218,755)		41,742,962		3,547,718	3,547,718	1,483,056	04/15/2030
12189L-AF-8	09/15/21		06/15/2021	Call 100.0000		500,000	500,000	503,490	500,674		(674)	)	(674)		500,000				12,938	09/15/2021
						. , ,									. ,				,	

# **SCHEDULE D - PART 4**

					Showing All Lo	ng-⊺erm B	sonas ana Sto	ocks SOLD, I	KEDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/		_	-								
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D !! !	T	Dividends	Con-
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
12479R-AD-9	CAUTO 2017-1A 3.870% 04/15/47		12/15/2021 .	Paydown		120,935	120,935	120,914	120,935						120,935				2,889	04/15/2047
	CCO HLDGS LLC/ CAP CORP BASIC 5.000%																			
1248EP-BX-0	02/01/28		09/23/2021 .	J.P. MORGAN		1,046,250	1,000,000	1,053,750	1,042,817		(8, 192)		(8, 192)		1,034,625		11,625	11,625	5/,//8	02/01/2028
12523@-AA-9	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC 6.400% 09/30/30		12/31/2021 .	Redemption 100.0000		639,425	639,425	639,425	639,425						639,425				05 700	09/30/2030
120230-AA-9	CF INDUSTRIES INC 3.4% Due 12/1/2021 JD1		12/31/2021 .				039,420								039,420				20,780	09/30/2030
12527G-AG-8	3.400% 12/01/21		03/22/2021 .	Call 102.1104		1,564,331	1,532,000	1,529,748	1,531,563		106		106		1,531,669		331	331	48 102	12/01/2021
	CIGNA CORP CI 3.875 10/15/2047 A015	1		/VE. 1107		, , , , , , , , , , , , , , , , ,	1,002,000	, 020, 740							,001,000					
125523-BK-5	3.875% 10/15/47	.	09/15/2021	J.P. MORGAN		1, 149, 440	1,000,000	941,055	941,646		850		850		942,496		206,944	206,944	35,736	10/15/2047
	COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1																			
12593G-AF-9	3.902% 07/10/50	.	09/21/2021 .	Various		3,013,672	2,750,000	2,817,383	2,784,966		(2,466)		(2,466)		2,782,499		231, 173	231,173	72,566	07/10/2050
	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4	1									1									
12594M-BC-1	3.091% 10/10/49	-	09/21/2021 .	MORGAN STANLEY	ļ <b>ļ</b>	1,080,820	1,000,000	996,836	997,046		82		82		997, 128	····	83,692	83,692	25,071	10/10/2049
12595X-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2 4.148% 08/15/51	1	12/01/2021	Bourdown		335.955	335.955	346.033	345.201		(9.246)		(9,246)		335.955				10 705	08/15/2051
12595X-AH-4	. 2018CX12 CLASS A2 4.148% 08/15/51		12/01/2021	Paydown			335,955		345,201		(9,246)		(9,246)		335,955				12,795	08/15/2051
12610@-AA-3	HOLDINGS 4 LLC GED CALIFORNIA HOLDINGS 4 LLC GED CALIFORNIA	1	12/31/2021	100.0000		431,507	431,507	431,507	431,507		1				431,507				12 020	12/31/2038
	CNA FINANCIAL BASIC 3.900% 05/01/29		11/10/2021	J.P. MORGAN		3,334,380	3,000,000	2,997,060	2,997,459		229		229		2,997,688		336.692	336,692		05/01/2029
120111 111 2	CRH AMERICA INC 5 3/4% Due 1/15/2021 JJ15		1																	
12626P-AL-7	5.750% 01/15/21		01/15/2021	Various	L	7,000,000	7,000,000	6,996,080	6,999,984		16		16		7,000,000				201,250	01/15/2021
	CREDIT SUISSE MORTGAGE TRUST SERIES 20191CE4																			
12653V-AA-4	CLASS A 1.094% 05/15/36		08/18/2021	Various		5,006,250	5,000,000	5,000,000	5,000,000						5,000,000		6,250	6,250	37,572	05/15/2036
	CVS CAREMARK CORP CVS HEALTH CORPORATION			Redemption																
126650-AY-6	5.361% 10/10/27		12/10/2021	100.0000		804,628	804,628	864,476	852,018		(47,390)		(47,390)		804,628				24,643	10/10/2027
400050 00 4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-		10 (10 (0001			4 440 000	4 440 000	4 400 004	4 450 405		/44 440		(44, 440)		4 440 000				07.040	40 /40 /0000
126650-BP-4	. 10		12/10/2021	Various	·····	1 , 140 , 963	1,140,963	1, 168,624	1, 152, 405		(11,442)		(11,442)		1 , 140 , 963				37,648	12/10/2028
126650-CD-0	5.300% 12/05/43		11/10/2021	J.P. MORGAN		11, 158, 308	8,400,000	8,383,704	8,385,619		289		289		8,385,908		2,772,400	2,772,400	420,467	12/05/2043
126650-CL-2	CVS CAREMARK CORP 3.875% 07/20/25		09/15/2021	J.P. MORGAN		2.749.050	2,500,000	2.637.525	2,579,396		(12.407)		(12,407)		2,566,989		182.061	182.061		07/20/2025
126650-CU-2	CVS CAREMARK CORP BASIC 2.875% 06/01/26			J.P. MORGAN		3,110,772	2,900,000	2,780,520	2,819,515		9.745		9.745		2.829.260		281,512	281,512		06/01/2026
126650-CV-0	CVS CAREMARK CORP BASIC 3.700% 03/09/23		12/28/2021	Call 103.4300		25,857,500	25,000,000	24,809,600	24,912,182		38,895				24,951,077		48,923	48,923		03/09/2023
126650-CX-6	CVS CAREMARK CORP BASIC 4.300% 03/25/28		11/10/2021	J.P. MORGAN		4,070,724	3,565,000	3,752,869	3,724,002		(16,225)		(16,225)		3,707,778		362,946	362,946	164,818	03/25/2028
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		09/15/2021	Various	ļ	13,332,930	12,100,000	13, 169, 951	13, 165, 422		(33,351)		(33,351)		13,132,070		200,860	200,860	300,887	
126650-DH-0	CVS CAREMARK CORP BASIC 3.625% 04/01/27	.	09/15/2021	J.P. MORGAN		1, 111, 430	1,000,000	998,220	998,392		165		165		998,557	ļ	112,873	112,873	34,840	
126650-DL-1	CVS CAREMARK CORP BASIC 4.250% 04/01/50		08/16/2021	J.P. MORGAN	ļ	30,241,250	25,000,000	29,482,700	29,468,961		(61,616)		(61,616)		29,407,345		833,905	833,905		04/01/2050
126650-DN-7	OVE CAREMARY CORD PAGES 4 750% OR (04/00	1	01/14/2021	CREDIT SUISSE FIRST BOSTON		9,917,700	10,000,000	9.983.600	9.984.144		75		75		9.984.219		(66,519)	(66,519)	74 044	08/21/2030
126650-DP-2	CVS CAREMARK CORP BASIC 1.750% 08/21/30 CVS CAREMARK CORP BASIC 2.700% 08/21/40	-	01/14/2021	Various	···	9,917,700	10,000,000	9,983,600	9,984,144				108		9,984,219		(66,519)	(66,519).		08/21/2030
126673-W6-5	CWHEL 2004-I A 0.812% 07/25/35	1	12/25/2021	Paydown	†	9,822,330		9,995,400	9,995,463		4.022		4,022		9,995,571	<u> </u>	(1/0,421)			07/25/2035
120070 110 3	CWALT 2005-56 FIt % Due 12/25/2035 Mo-25	1				227,303														
12668A-VL-6	0.622% 12/25/35	.	12/25/2021	Paydown	<u> </u>	245,046	245,046	215,794	219,380		25,666		25,666		245,046				751	12/25/2035
12668B-RC-9	CWALT 2006-0C2 0.302% 02/25/36		12/25/2021	Paydown	ļ [	1,026,200	1,008,584				149,677		149,677		1,010,913		15,287	15,287	3,290	02/25/2036
	Countrywide Asset-Backed Certi SERIES 20073																			
12668U-AG-6	CLASS 2A3 0.311% 05/25/47		12/25/2021 .	Paydown		1,354,587	1,221,453	1,117,629	1, 119,910		112,299		112,299		1,232,208		122,379	122,379	2,616	05/25/2047
	CWL 2007-12 SERIES 200712 CLASS 1A2																			
126697-AB-7	0.941% 08/25/47	-	12/25/2021	Paydown	·	882,669	882,669		870, 167		12,502		12,502		882,669	····		<b> </b>	4,703	08/25/2047
12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 2.228% 01/19/34		12/01/2021	Paydown		163.484	163,484	161.237	161,397		2.087		2,087		163,484			l	1 700	01/19/2034
12009E-00-/	CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1		12/01/2021	Paydown		103,484	103,484	101,23/			∠,08/		∠,08/		103,484				1,782	01/19/2034
12669F-WD-1	5.250% 05/25/34	1	12/01/2021	Paydown		178,862	178,862	183, 162	182,540		(3.678)		(3,678)		178,862				4 743	05/25/2034
120001 110 1	CVS HEALTH CORPORATION PASS-THROUGH	1		Redemotion	·	170,002	170,002	100, 102	102,040		(0,070)				170,002				,,,,40	00/ 20/ 2004
12695*-AA-3	CERTIFICATES 3.416% 10/10/38		12/10/2021	100.0000		644,025	644,025	644,025	644,025						644,025				11.979	10/10/2038
	HSS PROPERTIES CERTIFICATES 4.210%		1	Redemption											, ,					
12696#-AA-8	09/15/47		12/15/2021	100.0000		121,546	121,546	122,742	122,653		(1,107)		(1, 107)		121,546	ļ	<b></b>		2,790	09/15/2047
	CRG ISSUER 2017-1 CRG ISSUER 2017-1			Redemption							1							l		[ ]
12701#-AA-1	4.700% 01/10/24		07/15/2021	100.0000		11,573,799	11,573,799	11,573,799	11,573,799						11,573,799				299,364	01/10/2024
40704    40.0	CRG ISSUER 2017-1 CRG ISSUER 2017-1	1	07 (45 (000 :	Redemption		4 004 0=-		4 004 0=-	4 004 0=-		I				4 004 0=-					07 (40 (0005
12701#-AB-9	5.300% 07/10/25		07/15/2021	100.0000		4,084,870	4,084,870	4,084,870	4,084,870						4,084,870				119, 146	07/10/2025

# **SCHEDULE D - PART 4**

					Showing All Long-	rerm Bo	onas ana Sid	OCKS SOLD, I	KEDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	0	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying		Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name		Con-			Carrying		tization)/	, ,	Value	Adjusted	Disposal	_	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser		eration	Par Value	Actual Cost	Value	Increase/ Decrease	Accretion	Impairment Recognized		Carrying Value	Disposal		on Disposal	Disposal	Year	Date
lication	CVS HEALTH CORPORATION CVS HEALTH	eigii	Date		Stock Side	eration	rai value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	i eai	Date
12702*-AA-4	CORPORATION 3.901% 10/10/39		12/10/2021	Redemption 100.0000		485.989	.485.989	485.989	485,989						485.989				10,330	10/10/2039
12702 701 4	CTL 2018-12 TRUST CTL 2018-12 TRUST		10,2021	Redemption																10/ 10/2000
12708#-AA-4	5.550% 07/15/35	.	12/15/2021	100.0000		701,951	701,951	701,951	701,951						701,951				21,729	07/15/2035
	CTL PHILADELPHIA LEASE FINANCE CTL																			
	PHILADELPHIA LEASE FINANCE 4.008%			Redemption																
12708*-AA-8	12/27/26		12/06/2021 .	100.0000		882,729	882,729	882,729	882,729						882,729				14,093	12/27/2026
13123X-BB-7	CALLON PETROLEUM CO BASIC 9.000% 04/01/25	'	02/19/2021 .	Various		393,500	400,000	364,500	364,901		985		985		365,886	I	27,614	27,614	1/ 250	04/01/2025
10 1204-00-7	CALPINE CORPORATION BASIC 5.250% 06/01/26		1.32/10/2021 .			טסט, טטט		, 1004, 300	, 901						,000,000		21,014		14,200	04/01/2023
131347-CK-0			12/29/2021 .	Various		.1,816,463	1,770,000	1,765,180	1,765,761		420		420		1,766,180		3,820	3,820	146,615	06/01/2026
	CAMDEN PROPERTY TRUST BASIC 4.100%										1		ĺ			1				
133131-AW-2	. 10/15/28		09/21/2021 .	Various	ļ	1,732,200	1,500,000	1, 694, 165	1,683,751		(16,815)		(16,815)		1,666,936	ļ	65,264	65,264	57,742	10/15/2028
4404011 417 3	CAPITAL ONE FINANCIAL CORP 4 3/4% Due		04/04/0003	HARKET AVEGO		0 000 500	0 000 000	0.440.500	0 007 004		/4 400		/4 400		0.000.054	1	47.040	47.040	70.001	07 (45 (0004
14040H-AY-1	. 7/15/2021 JJ15		04/21/2021 .	MARKET AXESS	······	.2,020,500	2,000,000	2,112,560	2,007,681		(4,430)		(4,430)		2,003,251		17,249	17,249	/3,361	07/15/2021
14065H-AA-3	08/01/24		04/02/2021	Call 108.0987		2.378.171	2.200.000	2,241,500	2,229,640		(2.773)		(2,773)		2,226,868	1	(26,868)	(26,868)	325 449	08/01/2024
1400017/// 0 11	CARDINAL HEALTH INC BASIC 2.616% 06/15/22	2		100.0007		.2,0/0,1/1		2,241,000			(2,770)		(2,770)				(20,000)	(20,000)		
14149Y-BF-4			09/15/2021 .	Call 101.7875		.3,562,562	3,500,000	3,500,000	3,500,000						3,500,000				124,038	06/15/2022
	CARDINAL HEALTH INC BASIC 3.410% 06/15/27	7																		
14149Y-BJ-6			07/22/2021 .	Various	1	13,006,138	11,800,000	11,948,922	11,945,695		(8,801)		(8,801)		11,936,894		1,069,244	1,069,244	237,639	06/15/2027
14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15 2.700% 02/15/31	)	07/07/0001	MORGAN STANLEY		14, 154, 075	13,500,000	13,495,083	12 405 204		594		594		13,495,878		658 , 197	658 , 197	405 000	00/15/0001
14446U-AL-6	Carrington Mortgage Loan Trust SERIES		07/27/2021 .	UHGAN STANLET		14, 154,075	13,500,000	13,495,083	13,495,284						13,493,878				405,000	02/15/2031
144526-AC-4	2007RFC1 CLASS A3 0.241% 12/25/36		12/26/2021	Paydown		2,560,345	2,560,345	2,268,039	2,344,452		215,892		215,892		2,560,345				3.523	12/25/2036
	Carrington Mortgage Loan Trust SERIES	1	T i					, , ,					.,							
144538-AC-9	. 2006FRE1 CLASS A3 0.251% 04/25/36		12/26/2021 .	Paydown		.2,511,458	2,511,458	2,395,303	2,405,601		105,857		105,857		2,511,458				3,639	04/25/2036
144500 45 5	CARR 2006-NC5 SERIES 2006NC5 CLASS A5		00 (00 (00 :			00.075		50								1				04 (05 (000=
144539-AE-3	0.161% 01/25/37	-	08/26/2021	Various	<del></del>	63,373	63,373	59,797	60,437		147		147	·	60,584	·	2,789	2,789	72	01/25/2037
144539-AE-3	0.161% 01/25/37	1	07/26/2021	Paydown		.1,719,131	1,719,131	1,622,123	1,639,469		79,662		79,662		1,719,131	I			1 104	01/25/2037
14575H-AA-6	CAUTO 2016-1A 4.550% 02/15/46	1	06/01/2021	GOLDMAN SACHS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											02/15/2046
1	CARS MTI SERIES 20201A CLASS A1 2.010%																			
14576A-AA-0	12/15/50		12/15/2021 .	Paydown	.	69,850	69,850	69,821	69,821		29		29		69,850	ļ				12/15/2050
149123-CJ-8	. CATERPILLAR INC. BASIC 3.250% 04/09/50		09/15/2021 .	J.P. MORGAN		.5,656,250	5,000,000	5,720,900	5,715,983		(12, 133)		(12, 133)		5,703,850		(47,600)	(47,600)	152,569	04/09/2050
14912L-6U-0	CATERPILLAR FINL SERVICE 1.7% Due 8/9/2021 FA9 1.700% 08/09/21	1	.08/09/2021	Maturity		15,000,000	15,000,000	14,815,200	14,975,672		24,328		24,328		15,000,000	I			255 000	08/09/2021
143121-00-0	CENTENNIAL RESOURCE PROD BASIC 6.875%			maturity	·	10,000,000		14,010,200	14,8/0,0/2		24,328				13,000,000	ļ			200,000	00/03/2021
15138A-AC-4	04/01/27		02/18/2021 .	Various		229,010	260,000	182,000	182,342		1, 162		1, 162		183,504		45,506	45,506	7.001	04/01/2027
	CXHE 2003-B SERIES 2004B CLASS M2 0.851%						·		•		,							•		
152314-JW-1	. 03/25/34		12/26/2021 .	Paydown		221,672	221,672	217,723	218,520		3, 152		3, 152		221,672				1, 179	03/25/2034
450044 N/ 3	CXHE 2003-B SERIES 2004B CLASS M4 1.489%		40 (05 (0001	D 4		404.040	404.040	404 000	404 044						404.040	1			4 245	00 (05 (000 4
152314-JY-7	. 03/25/34	1	12/25/2021 .	Paydown	·	124,916	124,916	124,822	124,841		75		75		124,916				1,045	03/25/2034
152314-JZ-4	03/25/34		12/26/2021	Paydown		188,176	188, 176	183,296	183,708		4,468		4,468		188, 176	1			2 101	03/25/2034
1.020.7 02 7	CHARTER COMM OPT LLC/CAP 4.908% Due	1		-, -, -, -, -, -, -, -, -, -, -, -, -, -		, 170					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		7,700							
161175-AY-0	. 7/23/2025 JJ23 4.908% 07/23/25		09/20/2021 .	Various		.2,825,175	2,500,000	2,511,778	2,506,907		(1,001)		(1,001)		2,505,906		319,269	319,269	142,809	07/23/2025
l	CHARTER COMM OPT LLC/CAP BASIC 3.750%															1		,		
161175-BJ-2	02/15/28		09/20/2021 .	JANE STREET		.1,550,038	1,400,000	1,343,678	1,358,034		3,721		3,721		1,361,755		188,283	188,283	57,896	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28	1	10/21/2021	Various		20,296,713	18.300.000	19,394,764	19, 289, 900		(106,510)		(106,510)	]	19, 183, 390	I	1, 113, 323	1.113.323	054 000	03/15/2028
1011/3-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.800%	1	10/21/2021 .	Various	2	20,280,713	10,300,000	13,394,764	19,209,900				(100,010)		18, 183,390	·	1, 113,323	1,113,323		03/ 13/2028
161175-BT-0	03/01/50 4.800%	J	05/18/2021	BARCLAYS		544,280	500,000	571, 170	570,930		(510)		(510)		570,420	L	(26, 140)	(26,140)	17.267	03/01/2050
	CHARTER COMM OPT LLC/CAP BASIC 2.800%						·		•											
161175-BU-7	04/01/31		07/27/2021 .	MORGAN STANLEY	.  1	10,341,500	10,000,000	10 , 191 , 300	10, 182, 321		(9, 293)		(9,293)		10, 173, 028		168,472	168,472	231,778	04/01/2031
101175 877 5	CHARTER COMM OPT LLC/CAP BASIC 3.700%		05 (40 (005)	CREDIT SUISSE FIRST		4 040 055	F 000	5 000	5 000		,				F 000	1	(070 575)	(070 575)		04/04/005:
161175-BV-5	04/01/51		05/18/2021	BOSTON		4,649,850	5,000,000	5,029,650	5,029,633		(111)		(111)		5,029,522		(379,672)	(379,672)	117,681	04/01/2051

# **SCHEDULE D - PART 4**

					Showing All Long-Te	n bonus and S	locks SOLD,	KEDEEMED	or Otherwis	se Dispus	שבט טר טעו	ing Current	rear						
1	2	3	4	5	6 7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	•	16	17	18	19	20	21
·	_	•				Ŭ			11	12	13	14	15	. •		.0			
										12	13	14	-						
											_		Total						
											Current	Total	Foreign					Bond	
											Year's	Change in	Exchange	Book/				Interest/	
								Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
								Book/	Lineadizad					Carrying	Exchange			Dividends	Con-
OLIOID									Unrealized	Year's	Than-	Adjusted	Book/			D " '	T		
CUSIP					Number of			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock siderat	n Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal o	n Disposal	Disposal	Year	Date
	CHASE 2007-A1 Adi % Due 2/25/2037 Mo-1										J	- /							
161630-AG-3	2.409% 02/25/37		12/01/2021 .	Paydown		55 5	5 54	55						55				1	02/25/2037
	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1																		
161630-AU-2	2.799% 02/25/37		11/01/2021	Paydown	25	.520 238.52	0 231,524	232.093		6.427		6.427		238.520				5.100	02/25/2037
101000 110 2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1					,020		202,000		, ,		,						, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
161630-AY-4	2.766% 02/25/37		12/01/2021	Paydown	4F	.389	9	462,067		3.321		3,321		465,389				9.540	02/25/2037
101000 111 1 1.	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1					,000				, 02.									
16165M-AF-5	4.816% 09/25/36		12/01/2021	Paydown	1,01	,644 983,37	1 901,628	910,473		75.486		75,486		985,959		32.684	32.684	27 177	09/25/2036
16678R-AV-9	CCMFC 2004-1A 0.740% 01/25/35	1	1.12/01/2021	Pavdown		.636		135,467	[	9, 169		9, 169		144.636	[		,,,,,,		01/25/2035
1.557.517.717.01.1	CHUBB CORP 6% Due 5/11/2037 MN11 6.000%	1	T	WELLS FARGO SECURITIES		,		100,401		2, 100		3, 100			[				
171232-AQ-4	05/11/37	1	11/15/2021	LLC	2.84	,4002,000,00	03,030,300	3,007,734	L	(45.044	)	(45,044)	[	2,962,689		(122,289)	(122, 289)	122.000	05/11/2037
	CHUGACH ELECTRIC ASSOCIATION CHUGACH	1	T	Redemption	,,,,,	,, 300,00					/								
171265-C#-6	ELECTRIC ASSOCIATION 2.910% 10/30/50		10/30/2021	100.0000	nc n	,714205,71	4205,714	205,714						205,714				4,556	10/30/2050
	CISCO SYSTEMS INC 2.2% Due 2/28/2021 FA31	1	T		[	,	200,714	200,714	[						[			, 550	55/ 2000
17275R-BD-3	2.200% 02/28/21	1	02/28/2021	Maturity	7 00	,0007,000,00	06,858,950	6,990,450	Ì	9.550		9.550		7,000,000				77,000	02/28/2021
1.2.0 55 0	CITIGROUP INC 3.4% Due 5/1/2026 MN1	1	T		,,,,,	, , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,000		,000		, , 555, 666					
172967-KN-0	3.400% 05/01/26		07/20/2021	GOLDMAN SACHS	9,30	,2558,500,00	0	8,688,311		(18,371	)	(18,371)		8,669,940		663,315	663,315	209,525	05/01/2026
172967-LS-8	CITIGROUP INC BASIC 3.520% 10/27/28		08/03/2021	GOLDMAN SACHS	53,52			49,421,604		(72, 141		(72,141)		49,349,463		4, 176, 085	4, 176, 085	1,306,438	
172967-MD-0	CITIGROUP INC BASIC 4.650% 07/23/48		1.06/09/2021	CITICORP SECURITIES	1.28			1.389.087		(4.318		(4,318)		1.384.770		(103,540)	(103.540)		07/23/2048
172967-ME-8	CITIGROUP INC BASIC 3.980% 03/20/30		07/12/2021	CITICORP SECURITIES	4,53			4,379,342		(22,548		(22,548)		4,356,794		179,006	179,006		03/20/2030
172967-MS-7	CITIGROUP INC BASIC 2.572% 06/03/31		.04/27/2021	CITICORP SECURITIES	10,04			10,542,677		(17,272		(17,272)		10,525,405		(483,505)	(483,505)		06/03/2031
172307 1110 7	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1	1		OTTTOON GEOGNITTEO	10,04	,500	0			(17,272	/	(17,272)		10,525,405		(400,000)	(400,300)		
172973-5E-5	5.500% 02/25/36		12/01/2021	Paydown		.535	581,488	81,492								11,044	11,044	2 353	02/25/2036
172370 JL J	Citigroup Mortgage Loan Trust SERIES			aydown		,000		01,402								11,044			02/25/2000
17307G-MC-9	2004HYB4 CLASS AA 0.431% 12/25/34		12/25/2021	Paydown	-	,264 74,26	4 71,943	72,047		2.217		2,217		74,264				171	12/25/2034
170070 MO 3	Citigroup Mortgage Loan Trust SERIES			ayuumi	ļ'	,204		12,041											12/20/2004
17309P-AB-2			12/25/2021 .	Paydown	55	.495	5533,351	540,093		44 . 401		44,401		584,495				1,371	09/25/2036
170001 AD 2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1			I ayuuwii		, 400						, 101							03/23/2000
17326C-AZ-7	CLASS A4 3.458% 08/15/27		.06/15/2021	MORGAN STANLEY	4	.954 410.00	0 422.287	418.398		(569)	)	(569)		417.829		35.125	35.125	7 719	08/15/2027
170200 AZ 7	CITRIX SYSTEMS INC. BASIC 3.300% 03/01/30	,	1.00/10/2021	IIIOIIUAN OTANEET		, 33410,00	0			(303	/	(303)						,,,,,,,	00/ 13/2021
177376-AF-7	CITATA STSTEMS TWO. DASTO 3.300% 03/01/30	Ί	05/03/2021 .	BANK OF AMERICA	2.05	. 198	02.020.564	2,017,369		(1,950	١	(1,950)		2,015,419		36.780	36,780	43,839	03/01/2030
189754-AC-8	. COACH INC. BASIC 4.125% 07/15/27		12/01/2021	Call 111.0160	1,88			1,680,611		1,798		1,798		1,682,410		12,590	12,590	283,054	
191216-CY-4	COCA-COLA CO BASIC 2.750% 06/01/60			Various	10,78			10,925,518		(4.485		(4,485)		10,921,032		(139,737)	(139,737)	229,396	
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48	1	09/13/2021	Various				5.212.665	ļ	(18.058)		(18,058)		5. 194. 607	ļ	(139,737)		187.543	
20030N-CT-6	COMCAST CORP. BASIC 4.700% 10/13/48	1	09/21/2021 .	Various				30,831,675	·····	(118,770		(18,770)		30,712,906	ļ	3,254,322	3,254,322		
20030N-DN-8	COMCAST CORP. BASIC 4. 130% 10/15/26	1	09/21/2021 .	MORGAN STANLEY	9,63			9,967,332		1,728		1,728		9,969,059		(336,359)	(336,359)		02/15/2031
20030N-DQ-1	COMCAST CORP. BASIC 2.650% 08/15/62	1	09/21/2021	GOLDMAN SACHS	2,78			2,973,053		256		256		2,973,309		(192,399)	(192,399)		08/15/2062
LOUGHT DU I	COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1	1	1.30/21/2021	GOLDMIN GROUND	ļ	,	2,012,340	2,010,000	ļ	200				, 010,000	ļ	(102,003)			50/ 10/2002
20048E-BA-8	3.282% 01/10/46	1	09/21/2021	BREAN CAPITAL LLC	1,27	,8611,240,00	01,272,502	1,260,434	Ì	(7.754	)	(7,754)		1,252,680		24, 181	24, 181	33 010	01/10/2046
200-10L DA 0	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS	1		OIN TIME LEV	1,2/	,		1,200,404		(1,134	,					27, 101			
20268M-AA-4	CLASS A1 3.560% 09/25/45	Ί	12/25/2021	Paydown	1,99	,501 1,994,50	1,994,395	1,994,410	Ì	91		91		1,994,501				33,384	09/25/2045
	COMMONWEALTH EDISON CO 5.9% Due 3/15/2036	1			1,50	,													53/ 20/ 20-10
202795-HK-9	MS15 5.900% 03/15/36		1.11/16/2021	GOLDMAN SACHS	2,08	.5451.500.00	01,421,010	1,441,852		2.082		2,082		1.443.934		639.611	639.611	103,988	03/15/2036
E02100 III 0	COMPASS DIVERSIFIED HOLD BASIC 8.000%	1	1	GOLDMIN GIOLO		, 5.5													30/ 10/ 2000
20451R-AA-0	05/01/26	1	04/01/2021	Various	8,8	,2478,500,00	0	8,524,059	Ì	(2,376	)	(2,376)		8,521,683		(21,683)	(21,683)	675,580	05/01/2026
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28	1	07/20/2021	GOLDMAN SACHS	9.60			9,761,160	ļ	(121.936		(121,936)		9,639,224		(21,003)	(21,003)		11/01/2028
203007 00 4	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044			GOLDWAY GAGIO	3,00	, 440	0			(121,000	/	(121,300)				(01,704)	(01,704)	201,000	11/01/2020
20826F-AC-0	MN15 4.300% 11/15/44		11/16/2021	GOLDMAN SACHS	2.97	,3502,500,00	0 2.482.568	2,484,376		324		324		2,484,700		488,650	488.650	108 306	11/15/2044
200201 NO U	CONSOLIDATED EDISON INC 3.85% Due 6/15/2046	1	1	GOLDMIN GROUND	12,9/	,555	2,	2, 707, 370											17 10/2044
209111-FH-1	JD15 3.850% 06/15/46		07/27/2021	MORGAN STANLEY	5 14	,7754,500,00	0 4,702,410	4,688,751		(2,742	)	(2,742)		4,686,009		461,766	461,766	107 800	06/15/2046
12001111111111111	CONSOLIDATED EDISON INC. LTD PRINRSHP W/ CON	1	1.31,21,2021	Redemption	, , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,702,410	7,000,731	<u> </u>		/	(2,142)			ļ				
209115-A*-5	EDISON 8.710% 06/30/22		12/30/2021 .	100.0000		,689	9											ร ฉกจ	06/30/2022
230110 / 0	CONSTELLATION BRANDS INC BASIC 3.200%	1	1		ļ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								50,000				,300	
21036P-AX-6	02/15/23		07/20/2021	GOLDMAN SACHS	2.59	.675 2.500.00	0 2.578.575	2,547,391		(12.754	)	(12,754)		2.534.637		65.038	65.038	74 889	02/15/2023
1	CONSTELLATION BRANDS INC BASIC 3.600%	1	1.5., 20, 2021		7,30	,	<u>L</u> ,0/0,0/0	2,047,001	<u> </u>		/			,007,007					
21036P-AY-4	02/15/28		09/15/2021 .	J.P. MORGAN	1,66	,3351,500,00	01,482,815	1,486,591		1,059		1,059		1,487,650		178.685	178,685	58 RNN	02/15/2028
210001 AT 4	CONSTELLATION BRANDS INC BASIC 3.150%	1		morrorist	1,00	,555				, , 0.09		1,000		1, 101, 030					52/ 10/2020
21036P-BE-7	08/01/29	1	07/20/2021	GOLDMAN SACHS	10.86	.200 10.000.00	0 10.243.850	10.220.484	Ì	(13, 192	)	(13, 192)		10.207.292		659.908	659.908	307 125	08/01/2029

# **SCHEDULE D - PART 4**

						ong-Term B	onds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign	5				Bond	
									5: 1/			Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
QUIQID									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D !! !	T	Dividends	Con-
CUSIP		F	D:	Mana	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Danamintian	For-		Name	Shares of	Con-	D\/-l	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
21079N-AA-9	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019 5.983% 04/19/22		10/19/2021	Redemption 100.0000		32,803	32.803	32.803	32,803						32,803				1,537	04/19/2022
2107017111 0	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31			Redemption																047 107 2022
212168-AA-6	6.000% 02/28/33		08/28/2021	100.0000		1,033,296	1,033,296	1,033,296	1,033,296						1,033,296				30,999	02/28/2033
040074 44 0	CORE LABORATORIES (US) INTERES SERIES 2011		00 (00 (000)																242 222	00 (00 (000)
21867*-AA-6	. SENIOR NOTES 4.010% 09/30/21 CORECIVIC OF KANSAS, LLC CORECIVIC OF		09/30/2021 .	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				240,600	09/30/2021
21872#-AA-5	KANSAS, LLC 4.430% 01/31/40		.10/31/2021	100.0000		251,434	251,434	251,434	251,434						251,434	L		L	6,605	01/31/2040
	COSTCO WHOLESALE CORP BASIC 2.300%						, ,											[		
22160K-AK-1	. 05/18/22		12/01/2021	Call 100.8139		1,411,395	1,400,000	1,363,558	1,384,826		10,003		10,003		1,394,829		5, 171	5,171	44,758	05/18/2022
22160K-AP-0	COSTCO WHOLESALE CORP BASIC 1.600% 04/20/30		02/01/2021	CITICORP SECURITIES		2,020,238	2,005,000	2,013,581	2,013,108		(74)		(74)		2,013,034		7,204	7,204	9, 178	04/20/2030
221644-AA-5		1	05/03/2021	Various		5,651,250	5,500,000	5,490,625	5, 489, 139		258		258		5,489,397		10,603	10,603		04/20/2030
22282E-AG-7	COVANTA HOLDING CORP 5.875% 07/01/25		11/30/2021	Various		2,058,760	2,000,000	2,012,500	2,006,154		(2, 152)		(2, 152)		2,004,002		(4,002)	(4,002)		07/01/2025
005440 05 5	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1		10 10 1 10 5			70	70		70		/				70				,	00 (05 (005 :
22541S-GE-2	. 5.250% 06/25/34		12/01/2021	Paydown		73,362	73,362	77,466	76,440		(3,077)	1	(3,077)		73,362				1,658	06/25/2034
22541S-GJ-1	5.250% 06/25/345.250% 06/25/34		12/01/2021	Paydown		61,580	61,580	63,812	63,253		(1,673)	,	(1,673)		61,580				1 392	06/25/2034
220110 00 1 111	CSFB 2005-10 FIt % Due 11/25/2035 Mo-25																		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
225470-EC-3	0.802% 11/25/35		12/25/2021 .	Paydown		865,634	902,759	688,354	717,708		177,601		177,601		895,309		(29,675)	(29,675)	3,897	11/25/2035
00050# 44 0	CSOLAR IV SOUTH, LLC SR SEC 5.371%		40 (04 (0004	Redemption		F70 00F		F70 000	570.040		440		440		F70 00F				00.000	00 (00 (0000
22959#-AA-9	. 09/30/38 CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC		12/31/2021 .	100.0000		579,325	5/9,325	579,289	579,212		113		113		579,325				20,389	09/30/2038
22964*-AC-2	3.850% 03/31/41		12/31/2021	100.0000		1,258,066	1,258,066	1,258,066	1,258,066						1,258,066				30,401	03/31/2041
231021-AS-5	CUMMINS ENGINE CO BASIC 2.600% 09/01/50		09/21/2021	GOLDMAN SACHS		7,810,080	8,000,000	7,947,040	7,947,463		877		877		7,948,340		(138,260)	(138,260)		09/01/2050
231021-AT-3	CUMMINS ENGINE CO BASIC 1.500% 09/01/30		07/22/2021 .	BARCLAYS		12,207,125	12,500,000	12,438,675	12,440,492		3,322		3,322		12,443,814		(236,689)	(236,689)	172,917	09/01/2030
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A21 3.787% 05/20/49		10/22/2021	Various		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				278 3/15	05/20/2049
200040 AU 0	DNKN 2015-1A SERIES 20191A CLASS A21		10/22/2021	vai ious															270,040	00/20/2040
233046-AJ-0	3.787% 05/20/49		08/20/2021	Paydown		75,000	75,000	75,000	75,000						75,000				1,420	05/20/2049
000000 ** *	DBCG MORTGAGE TRUST SERIES 2017BBG CLASS A		04/40/000	w :		40 000 00:	40 000 000	40 000 000	40.000.000		1				40 000 000				20 2	00 (45 (000)
233062-AA-6			04/16/2021	Various		10,000,391	10,000,000	10,000,000	10,000,000						10,000,000		391	391	28,906	06/15/2034
23312V-AF-3	2.890% 09/10/49	J	09/21/2021	BARCLAYS		2,135,078	2,000,000	1,935,469	1,949,950		5.897		5,897		1,955,846	L	179,232	179,232	46.882	09/10/2049
	DG-CS MASTER BORROWER LLC CLEARWAY ENERGY			Redemption							, 501		3,007					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
233254-AA-9	. INC 3.510% 09/30/40		09/30/2021 .	100.0000		1,388,448	1,388,448	1, 388, 448	1,388,448						1,388,448				40 , 149	09/30/2040
233331-AJ-6	DTE ENERGY COMPANY CALL @ MAKE WHOLE +20BP LONG 1 6.375% 04/15/33		07/01/2021	Various		10,204,080	6,800,000	6,844,456	6,828,279		(778)	J	(778)		6,827,500		(27,500)	(27,500).	2 712 247	04/15/2033
20000 I-AU-0	DTE ENERGY COMPANY 3 1/2% Due 6/1/2024 JD1	1		vai 1005	+	10,204,080					(1/8)	'	(1/8)		0,021,300		(21,500)	(21,300)	,112,041	04/ 10/ 2000
233331-AS-6	3.500% 06/01/24		07/01/2021	Call 108.3960		3,577,068	3,300,000	3, 297, 162	3,298,943		147		147		3,299,090		910	910	344,443	06/01/2024
	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1																			
23338V-AD-8 23338V-AL-0	. 4.300% 07/01/44		07/27/2021	Various PARIBAS SECURITIES	- <del> </del>	9,295,620	7,500,000 16,500,000	9, 112,935	9,071,869 17,637,785		(22,645)	}	(22,645)		9,049,224 17,631,607		(2, 173, 747)	(2,173,747)		07/01/2044
ZOOOV-AL-U	DAIMLER FINANCE NA LLC 3 7/8% Due 9/15/2021			CALLINONS OFFICES		13,437,860		17,002,000			(0, 1/8)	'	(0, 1/8)		17,031,00/		(2,1/3,/4/)	(2,1/3,/4/).	2/4,4/3	03/01/2030
233851-AF-1	MS15 3.875% 09/15/21		09/15/2021 .	Various		3,200,000	3,200,000	3, 181, 216	3, 198, 423		1,577		1,577		3,200,000				124,000	09/15/2021
	DELAWARE NORTH COMPANIES, INC SENIOR SECURED			Redemption							1									
24617#-AA-9	NOTES 3.820% 11/06/34		11/06/2021	100.0000	-	664,226	664,226	664,226	664,226		·				664,226			}	19,422	11/06/2034
24702R-AQ-4	DELL INC 4 5/8% Due 4/1/2021 A01 4.625% 04/01/21		03/12/2021	Call 100,2320		1,002,320	1,000,000	1,035,000	1,002,113		(1,667)		(1,667)		1,000,446		(446)	(446)	23 004	04/01/2021
2 52.1 /10 Y	DELOITTE LLP GUARANTEED SENIOR NOTES	1				, 002,020	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 002, 110		(1,507)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(4.0)		
24715@-AJ-3	4.200% 11/17/21		11/17/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				420,000	11/17/2021
047004 77 0	DELTA AIR LINES INC. BASIC 7.000%		04/40/0004	V:		4 600 000	4 000 000	4 007 500	4 000 447		(00.044)	.]	(00.044)		4 057 400		000 004	000 004	107 550	05 (04 (0005
247361-ZX-9	05/01/25 DBALT 2007-0A2 FIt % Due 4/25/2047 Mo-1		04/13/2021 .	Various		4,620,000	4,000,000	4,397,500	4,380,147		(23,041)	'	(23,041)		4,357,106		262,894	262,894	127,556	05/01/2025
25150U-AA-6	. 0.852% 04/25/47		12/01/2021	Paydown	<u> </u>	1,497,255	1,497,255	1,347,174	1,367,133		130 , 122		130 , 122		1,497,255	[		<u> </u>	8.238	04/25/2047
	DEVON ENERGY CORP. 5% Due 6/15/2045 JD15										,									
25179M-AU-7	5.000% 06/15/45		05/03/2021 .	BARCLAYS		2,491,543	2,215,000	2,011,774	2,013,974		1,335		1,335		2,015,309		476,234	476,234		06/15/2045
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2 5.450% 06/15/23		06/22/2021 .	Tax Free Exchange		507,312	500,000	516,445	509, 120		(1,808)	<u> </u>	(1,808)	ļ	507,312				14, 155	06/15/2023

# **SCHEDULE D - PART 4**

				;	Showing All Long	ıg-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock si	ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	DIAMOND 1 FIN/DIAMOND 2 6.02% Due 6/15/2026																			
25272K-AK-9	. JD15 6.020% 06/15/26		06/22/2021 .	. Tax Free Exchange		6,531,202	6,150,000	6,762,914	6,565,123		(33,921)		(33,921)		6,531,202				192,314	06/15/2026
25272K-AN-3	DIAMOND 1 FIN/DIAMOND 2 BASIC 8.100% 07/15/36		.06/22/2021	Tax Free Exchange		1,330,498	1,000,000	1,344,590	1,337,839		(7,341)		(7,341)		1,330,498				75 925	07/15/2036
23212N-AN-3	DIAMOND SPORTS GR/DIAMON BASIC 6.625%			. Tax Tiee Exchange	·····	1,330,430	1,000,000	1,044,090	1,007,009		(7,041)	'	(7,041)		1,330,430				13,023	017 13/2000
25277L-AC-0	.08/15/27		12/09/2021 .	. MARKET AXESS		570,502	2,400,000	1,601,500	1,647,553		68,797		68,797		1,716,351		(1,145,849)	(1,145,849).	211, 117	08/15/2027
	DISNEY WALT PRODUCTIONS 4 1/2% Due 2/15/2021																			
254687-CK-0	FA15 4.500% 02/15/21		02/15/2021 .	Maturity		5,000,000	5,000,000	5, 112,962	5,011,475		(11, 475)	1	(11,475)		5,000,000				112,500	02/15/2021
254687-EB-8	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15 6.400% 12/15/35		12/20/2021 .	. DIRECT - 1		8, 134, 213	8,000,000		8, 139,920		(5,707)		(5,707)		8, 134, 213				512 000	12/15/2035
234007-LD-0	WALT DISNEY COMPANY/THE BASIC 4.125%		12/20/2021 .	. DINLOI - I		0, 104,210					(3,707)	'	(5,707)							12/ 13/2003
25468P-DB-9	. 06/01/44		11/16/2021 .	GOLDMAN SACHS	ļ	8,784,150	7,500,000	7,502,060	7,503,116		(117)		(117)		7,502,999		1,281,151	1,281,151	298,203	06/01/2044
	WALT DISNEY COMPANY/THE BASIC 2.300%																			
25468P-DJ-2	. 02/12/21		02/12/2021 .	. Maturity		10,000,000	10,000,000	9,818,800	9,991,027		8,973		8,973		10,000,000				115,000	02/12/2021
25470D-AE-9	DISCOVERY COMMUNICATIONS 4 3/8% Due 6/15/2021 JD15 4.375% 06/15/21		03/22/2021 .	Call 100.9604		6,562,428	6,500,000	6,890,910	6,537,092		(18,320)		(18,320)		6,518,772		(18,772)	(18,772)	120 262	06/15/2021
25470D-AL-9	DISCOVERY COMMUNICATIONS BASIC 3.950%		03/22/2021 .	. 0411 100.3004		0,302,420	0,300,000	0,030,310	0,337,032		(10,320)	'	(10,320)		0,310,772		(10,772)	(10,772).	130,202	00/ 13/2021
25470D-AR-0	. 03/20/28		09/21/2021 .	Various		5,481,042	4,900,000	4,885,665	4,890,648		789		789		4,891,437		589,605	589,605	195, 163	03/20/2028
	DISCOVERY COMMUNICATIONS BASIC 4.000%																	•		
25470D-BK-4	09/15/55		06/15/2021 .	. Tax Free Exchange		202,944	200,000	202,966	202,960		(17)		(17)		202,944				5,867	
256603-AC-5 256677-AG-0	DOLE FOOD CO INC 7.250% 06/15/25		08/20/2021 .	. Various		7,686,882 2,044,540	7,550,000	6,819,460	6,979,000 1,997,724		67,855		67,855 (1,727)		7,046,856		503, 144	503,144 .		06/15/2025
2000//-AG-U	DOMINION GAS HLDGS LLC 4.8% Due 11/1/2043			. GULDMAN SACHS		2,044,540		2,008,720			(1,121)	'	(1,121)		1,995,997		48,343	46,043	21,293	04/03/2030
257375-AF-2	MN1 4.800% 11/01/43		06/30/2021 .	Various		13,907,966	13, 150,000	14,059,052	13,972,290		(64, 323)		(64,323)		13,907,966				432, 197	11/01/2043
	DOMINION RESOURCES INC 2.85% Due 8/15/2026		T				,	,,	, , ,				,,,,,							
25746U-CK-3	. FA15 2.850% 08/15/26		07/27/2021 .	. MORGAN STANLEY		6,441,360	6,000,000	5,997,900	5,998,761		118		118		5,998,879		442,481	442,481	163,400	08/15/2026
26442C-AM-6	DUKE ENERGY CAROLINAS BASIC 4.250%		. 07/27/2021	MORGAN STANLEY		11.715.210	9.500.000	10.930.985	10,882,201		(27, 795)		(27,795)		10.854.407		860.803	860.803	054 000	12/15/2041
20442U-AM-0	12/15/41		.,01/21/2021 .	Redemption		11,715,210	9,500,000	10,930,985	10,882,201		(21,195)	'	(21,195)		10,854,407			860,803	231,222	12/13/2041
26860#-AA-8	12/31/41		12/31/2021 .	. 100.0000		253,648	253,648	253,648	253,648						253,648				9.455	12/31/2041
268648-AN-2	EMC CORP/MASS BASIC 3.375% 06/01/23		10/29/2021 .	. Call 104.4630		261, 158	250,000	245,253	246,905		1,028		1,028		247,933		2,067	2,067		06/01/2023
	EOG RESOURCES INC 4.1% Due 2/1/2021 FA1																			
26875P-AG-6	4.100% 02/01/21		02/01/2021 .	. Maturity	····	15,000,000	15,000,000	15,300,450	15,012,930		(12,930)	1	(12,930)		15,000,000				307,500	02/01/2021
26884U-A@-8	EPR PROPERTIES SERIES B SENIOR NOTES 4.560% 08/22/26		01/19/2021 .	Redemption 100.0000		5,653,724	5,653,724	5,653,724	5,653,724						5,653,724				128 005	08/22/2026
200040-A9-0	EAGLE SOLAR, LLC EAGLE SOLAR, LLC 4.820%			Redemption															120,003	00/22/2020
26986*-AA-1	12/31/42		12/31/2021 .	100.0000	ļ <b>ļ</b>	849,880	849,880	849,880			ļ		ļ		849,880	ļ		<b> </b>	38,592	12/31/2042
	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER			Redemption							1		ĺ						_	1
27326#-AC-0 278642-AW-3	. CORP 4.450% 04/19/49		04/18/2021 .	. 100.0000			333,333	333,333	333,333		(1, 424)		/4 /01		333,333		/4 000	(1.888)		04/19/2049
278865-BE-9	EBAY INC BASIC 2.700% 03/11/30 ECOLAB INC BASIC 4.800% 03/24/30		05/03/2021 .	BANK OF AMERICA		2.006.688	1,600,000	2,023,540	2,021,169 1,968,536		(3,436)		(1,424)				(1,888)	(1,888).		03/11/2030
21000J-DL-9	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR	1		Redemption	·····	, , , , , , , , , , , , , , , , ,	1,000,000						(0,400)		1,303,100	·····	41,300	41,300		00/24/2000
28258#-AA-4	INVESTCO 1 LLC 4.670% 11/30/35		08/31/2021 .	. 100.0000		729,041	729,041	729,041	729,041						729,041				28,330	11/30/2035
	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR			Redemption																
28258#-AB-2	. INVESTCO 1 LLC 6.680% 11/30/35		11/30/2021 .	. 100.0000		1,444,620	1,444,620	1,444,620	1,444,620						1,444,620				78,628	11/30/2035
28258#-AB-2	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR		12/17/2021 .	Tay Eras Evahanas		2,315,881	2,315,881	2,315,881	2,315,881						2,315,881				200 601	11/30/2035
20200#-AB-2	. INVESTCO 1 LLC 6.680% 11/30/35 ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES		12/ 1//2021 .	. Tax Free Exchange		∠,ა౹ວ,ԾԾไ	2,313,881	∠,313,881			İ		·		2,313,881			<u> </u>	200,081	11/30/2030
28501*-AF-2	SERIES B 4.410% 06/28/21		06/28/2021 .	. Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				330,750	06/28/2021
	ELECTRONIC ARTS INC. 3.7% Due 3/1/2021 MS1	1		,							1		1					[		
285512-AC-3	. 3.700% 03/01/21		02/01/2021 .	. Call 100.0000	ļ	9,400,000	9,400,000	9,524,389	9,402,341		(2,341)		(2,341)		9,400,000	ļ		ļ ļ	144,917	03/01/2021
29273D-AC-4	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		04/21/2021 .	Various		8,712,580	12,065,000	7,721,600	7,893,404		100.698		100,698		7,994,102		718.478	718.478	217 062	06/30/2028
23213U-MU-4	ENERGY TRANSFER PARTNERS LP 4.65% Due			.   vai 1005	†	9,112,380	12,000,000		1 ,093,404		100,698		100,098				1 10,4/8			00/30/2028
29273R-AN-9	. 6/1/2021 JD1 4.650% 06/01/21		03/05/2021 .	. Call 100.0000		1,700,000	1,700,000	1,832,923	1,703,228		(3,228)		(3,228)		1,700,000				20,641	06/01/2021
	ENERGY TRANSFER PARTNERS LP 6.05% Due	1														1				
29273R-AP-4	. 6/1/2041 JD1 6.050% 06/01/41	.1	1.07/08/2021.	MARKET AXESS	L	6,389,700	5.000.000	5,613,500	5.515.394	L	(7.988)	L	(7,988)	L	5,507,405	L		882,295	185.701	06/01/2041

# **SCHEDULE D - PART 4**

	T		1		Showing All Lo	ong-Term B										1				
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												Current	Total	Total Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLIOID.									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		<b>-</b>	Dividends	Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposar		on Disposal	Disposal	Year	Date
	ENERGY TRANSFER PARTNERS BASIC 4.950%	9								200.000		Ĭ.	,	7 4.45						
29278N-AF-0	. 06/15/28 Enterprise Fleet Financing LLC SERIES 20201		11/16/2021	GOLDMAN SACHS		15,279,840	13,500,000	13,860,469	13,786,552		(30, 106	)	(30, 106)		13,756,446		1,523,394	1,523,394	618, 131	06/15/2028
29373K-AB-9	CLASS A2 1.780% 12/22/25		12/18/2021	Paydown		2,783,063	2,783,063	2,782,607	2,782,723		340		340		2,783,063				25,915	12/22/2025
29374A-AB-0	Enterprise Fleet Financing LLC SERIES 20191		03/12/2021	Vi		1,804,256	1,785,011	1,803,373	1,798,818		(719		(719)		1,798,100		6.156	6.156	10.707	710/22/2024
293/4A-AB-U	CLASS A2 2.980% 10/22/24 Enterprise Fleet Financing LLC SERIES 20191			Various		1,804,230	1,780,011	1,803,373	1,790,010		(719	)	(719)		1,798,100		0, 100		12,707	10/22/2024
29374A-AB-0	CLASS A2 2.980% 10/22/24	-	02/20/2021	Paydown		255,063	255,063	257,686	257,036		(1,973	)	(1,973)		255,063				935	10/22/2024
29379V-BK-8	ENTERPRISE PRODUCTS OPER 2.85% Due 4/15/2021 A015 2.850% 04/15/21		03/15/2021	Call 100.0000		5,000,000	5,000,000	5,027,400	5,005,652		(5,652	)	(5,652)		5,000,000				59.375	04/15/2021
	ENTERPRISE PRODUCTS OPER BASIC 2.800%																/00 000	/20 00-		
29379V-BX-0	01/31/30	1	09/21/2021	RBC CAPITAL MARKETS	-	7,011,972	6,600,000	7,081,470	7,067,915		(35,651)	)	(35,651)		7,032,264		(20,292)	(20,292)	212,007	01/31/2030
29390W-AA-4	07/15/24		03/30/2021 .	Various		9,546,285	8,500,000	8,597,250	8,577,766		(11,939	)	(11,939)		8,565,827		(65,827)	(65,827)	1,768,785	07/15/2024
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT CLASS A 4.149% 01/10/24		09/21/2021	BANK OF AMERICA		1,071,250	1,000,000	1,029,986	1,018,951		(4,380	)	(4,380)		1,014,572		56,678	56,678	33 653	301/10/2024
	EVERCORE PARTNERS INC-CL A SENIOR NOTES	1									(4,500)	,								
29977A-A*-6	. 4.880% 03/31/21		03/31/2021 .	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				366,000	03/31/2021
30040W-AA-6			02/16/2021	Call 100.0000		4,780,000	4,780,000	4,813,125	4,783,851		(3,851	)	(3,851)		4,780,000				50 , 124	03/15/2021 .
30161M-AG-8	EXELON GENERATION CO 6 1/4% Due 10/1/2039 A01 6.250% 10/01/39		10/04/2021	GOLDMAN SACHS		1,277,460	1,000,000	1,252,870	1,249,092		(6,731)	,	(6,731)		1,242,360		35, 100	35,100	63,368	310/01/2039
30 10 IM-AU-0	PECO ENERGY 4.45% Due 4/15/2046 A015		10/04/2021	JEFFERIES & COMPANY			1,000,000	1,232,670	1,243,032		(0,731	,	(0,731)							10/01/2009
30161N-AV-3 30212P-AR-6	4.450% 04/15/46		12/09/2021 .	INC		515,328 2.283,798	423,000		427,259 2.063.172		(93 8.594	)	(93) 8.594		427, 167 2.071, 766		88, 162 212,032			04/15/2046 02/15/2030
302 12F-AN-0	EXXON MOBIL CORP 2.222% Due 3/1/2021 MS1		.1.09/02/2021	NDC CAFITAL MANNETS		2,200,790	2,200,000	2,037,022	2,003,172		0,394		0,394		2,0/1,700		212,032	212,032	73,609	02/ 13/2030
30231G-AV-4 30231G-BN-1	2.222% 03/01/21		03/01/2021	Maturity J.P. MORGAN		1,400,000 7,472,570	1,400,000	1,375,808	1,398,125		1,875		1,875		1,400,000 7,575,173		(102,603)	(102,603)		103/01/2021 310/15/2030
3023 IG-BN- I	EXXON MOBIL CORP BASIC 2.610% 10/15/30 FLNG LIQUEFACTION 2, LLC SENIOR SECURED			Redemption			7,000,000				(34,4/9	)	(34,479)				(102,603)	(102,603).	144,038	10/ 13/2030
30288*-AA-8	NOTES 4.540% 03/31/38		09/30/2021 .	100.0000		965,000	965,000	965,000	965,000						965,000				33, 142	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC 4.390% 12/31/38		12/31/2021	Redemption 100.0000		334,050	334,050	334,050	334,050						334,050				11,083	312/31/2038
	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3			Redemption																
30306V-A@-8	LLC 4.360% 06/30/39 FLNG LIQUEFACTION 3. LLC FLNG LIQUEFACTION	ļ	12/31/2021 .	100.0000	-	330,300	330,300	330,300	330,300						330,300				10,830	06/30/2039
30306V-AA-7	3, LLC 5.550% 03/31/39		09/30/2021	100.0000		306,850	306,850	306,850	306,850						306,850				12,879	03/31/2039 .
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015 4.160% 11/15/43		11/15/2021	Redemption 100.0000		534,559	534,559	534,559	534,559						534,559				22,238	311/15/2043
	FIDELITY NATIONAL INFO SVCS BASIC 3.875%																			
31620M-AM-8	06/05/24   FIDELITY NATIONAL INFO SVCS 5% Due		04/01/2021	Call 110.4273		441,709	400,000	419,212	410,288		(775	)	(775)		409,513		(9,513)	(9,513)	46,704	06/05/2024 .
31620M-AR-7	10/15/2025 A015 5.000% 10/15/25	.	04/01/2021	Various	ļ	12, 157, 171	10,450,000	11, 199, 860	10,895,570		(22,564	)	(22,564)		10,873,006		(423,006)	(423,006)	1,948,101	10/15/2025
31677Q-BG-3	FIFTH THIRD BANK 2 1/4% Due 6/14/2021 JD14 2.250% 06/14/21		05/17/2021	Call 100.0000		14,851,000	14,851,000	15, 053, 122	14,868,176		(17, 176	)	(17, 176)		14,851,000				140 , 156	606/14/2021
	UNION PACIFIC RAILROAD COMPANY SERIES A			Redemption							(17,170	,	(17,170)							
31953*-AJ-1	EQUIPTMENT NOTES 5.470% 05/31/22 UNION PACIFIC RAILROAD COMPANY SERIES B	-	07/02/2021	100.0000		552,381	552,381	552,381	552,381			ļ	<b></b>		552,381				22,661	05/31/2022
31953*-AK-8	EQUIPMENT NOTES 5.470% 09/27/22		07/02/2021	100.0000		514,287	514,287	514,287	514,287						514,287				21,099	09/27/2022
31953*-AL-6	BNSF BNSF 5.960% 10/15/27		11/15/2021	Redemption 100.0000		223,632	223,632	223,632	223,632						223,632				9,996	510/15/2027
01900 -ML-0	DINOI DINOI 3.300 // 13/2/		11/10/2021	Redemption			223,032	223,032	223,032						220,032				, 390	10/ 13/202/
31953*-AM-4	BNSF BNSF 5.960% 10/15/27		11/15/2021	100.0000		22, 178	22, 178	22, 178	22, 178						22, 178				991	10/15/2027
31953*-AN-2	BNSF BNSF 5.960% 10/15/27		11/15/2021	Redemption 100.0000	<u> </u>	142,075	142,075	142,075	142,075						142,075				6,317	10/15/2027
				Redemption																
31953*-AP-7	BNSF BNSF 5.960% 10/15/27		11/15/2021	100.0000		56,986	56,986	56,986	56,986						56,986				2,547	10/15/2027
31953*-AQ-5	BNSF BNSF 5.960% 10/15/27		11/15/2021	100.0000			75,832	75,832	75,832						75,832				3,390	10/15/2027

					Showing All Lor	ng-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				Redemption																
31953*-AR-3	BNSF BNSF 5.960% 12/13/27		11/15/2021	100.0000			66,268	66,268	66,268						66,268				2,962	12/13/2027
32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 0.821% 08/25/34		12/27/2021	Paydown		52,307	52,307	51,429	51,591		716		716		52,307				262	08/25/2034
3202/14-01-9	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS AS		12/21/2021	rayuowii		32,307	22,307				/ 10				32,301				203	00/23/2034
32027N-WP-2	0.461% 11/25/35	Í	12/27/2021	Paydown		122, 133	122, 133	116,332	117,364		4,769		4,769		122, 133				548	11/25/2035
	OHIO EDOSON TOWER, LLC OHIO EDISON TOWER,			Redemption																
33766#-AA-9	LLC 3.200% 06/15/35		12/15/2021	100.0000		1,061,330	1,061,330	1,071,906	1,071,362		(10,032	)	(10,032)		1,061,330				18,486	06/15/2035
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC 4.550% 04/01/49		11/16/2021	GOLDMAN SACHS		5,224,365	4,500,000	4,491,945	4,492,195		123		123		4,492,318		732,047	732,047	221 401	04/01/2049
337738-AU-2	FISERV, INC. BASIC 3.500% 07/01/29	1	17/16/2021	BARCLAYS	····	35, 124, 390	31,500,000	32,721,423	32,609,700		(68, 982		(68,982)	, [	32,540,718		2.583.672	2.583.672		07/01/2049
	FLORIDA POWER & LIGHT 4.05% Due 6/1/2042 JD1		,51, 22, 202.			90, 121,000					(00,002	,	(00,002)						,,	
341081-FG-7	. 4.050% 06/01/42	.	11/16/2021	GOLDMAN SACHS		10,606,590	9,000,000		8,989,771		270		270		8,990,041		1,616,549	1,616,549	351,338	06/01/2042
044004 51 0	FLORIDA POWER & LIGHT BASIC 4.050%		44.440.40004	001 011111 01010		0 570 000		2 225 222	0 407 005		(4.004)		// 00/		0 400 004		200 700	200 700	407.000	10 (01 (0011
341081-FL-6	. 10/01/44		11/16/2021	GOLDMAN SACHS		3,573,600	3,000,000	3,205,890	3, 197,695		(4,864	)	(4,864)		3, 192, 831		380,769	380,769	137,363	10/01/2044
341081-FQ-5	03/01/48		11/16/2021	Various		15,497,820	13,000,000	13,470,580	13,456,641		(9,219	)	(9,219)	,	13,447,422		2,050,398	2,050,398	623 332	03/01/2048
0110011401.	FLORIDA POWER & LIGHT BASIC 3.990%		, 10, 2021									,								
341081-FU-6	. 03/01/49		11/16/2021	GOLDMAN SACHS		8,190,736	6,800,000	6,916,158	6,913,506		(2,464		(2,464)		6,911,042		1,279,694	1,279,694		03/01/2049
34531B-AA-0	. FORDR 2016-2 2.030% 12/15/27		06/15/2021	Call 100.0000		1,650,000	1,650,000	1,625,508	1,647,239		2,761		2,761		1,650,000				16,748	12/15/2027
35877#-AA-0	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC 4.130% 12/15/37		12/15/2021	Redemption 100.0000		771,203	771,203	771,203							771,203				22 060	12/15/2037
33077#-AA-0	GSMS 2012–GCJ7 4.085% Due 5/10/2045 Mo-1		12/ 13/ 2021												111,200				20,303	12/ 13/ 2037
36192K-AV-9	4.085% 05/10/45		10/07/2021	Various		10,090,625	10,000,000	10,405,412	10,060,675		(43,038	)	(43,038)		10,017,637		72,988	72,988	352,899	05/10/2045
	GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1																			
36197X-AP-9	. 3.375% 06/10/46		06/24/2021	BANK OF AMERICA		727,672	700,000	728,219	710,379		(2,230)	)	(2,230)		708 , 149		19,523	19,523	13,584	06/10/2046
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1 2.615% 10/25/33		12/01/2021	Paydown		64.931	64.931	66.079	65.741		(809)		(809)		64.931				1.097	10/25/2033
302201-11-0	GSAMP 2005-AHL FIT % Due 4/25/2035 Mo-25		12/01/2021	rayuowii		04,331	94,331		03,741		(009	/	(609)						1,037	10/25/2055
36242D-2B-8	1.078% 04/25/35		12/27/2021	Paydown		1,693,575	1,693,575	1,364,386	1,472,030		221,545		221,545		1,693,575				8,770	04/25/2035
	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1																			
36242D-5W-9	5.500% 06/25/35		12/01/2021	Paydown		74,314	74,314	74, 128	74, 128		186		186		74,314				1,999	06/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 5.000% 05/25/43		12/01/2021	Paydown		1,889	1,889	1,938	1,889						1,889				52	05/25/2043
30242D-L1-0	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1		12/01/2021	rayuuwii			,009		,009						,,009					00/20/2040
36242D-EY-5	5.000% 09/25/34	.	12/01/2021	Paydown		202,077	202,077	208,978	207,979		(5,902	)	(5,902)		202,077					09/25/2034
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34	.	09/01/2021	Paydown		67,887	67,887	66,825	66,901		986		986	ļ	67,887				2,026	09/25/2034
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 5.000% 12/25/34	1	12/01/2021	Davidous			60,221	59,431	59,504		717		717						1 005	12/25/2034
30242D-Q1-2	GM Financial Automobile Leasin SERIES 20191		12/01/2021	Paydown			00,221													12/25/2034
36256U-AD-0	CLASS A3 2.980% 12/20/21		04/20/2021	Various		148,335	148,335	150,273	148,649		(254		(254)		148,395		(60)	(60)	1,473	12/20/2021
	GM Financial Automobile Leasin SERIES 20191					,,,,,	, , , , ,	,	, ,						, , , , ,					
36256U-AD-0	CLASS A3 2.980% 12/20/21		03/20/2021	Paydown		1,266,274	1,266,274	1,282,812	1,268,952		(2,677)	)	(2,677)		1,266,274				6,271	12/20/2021
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4 3.001% 09/01/52	?	06/03/2021	GOLDMAN SACHS		868 . 155	810.000	834.294			(265		(265)		832.884		35.272	35.272	10 000	09/01/2052
30237U-AL-1	GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022		00/03/2021	GOLDWAN SACES		000, 133		004,294	033, 140		(200)	/	(203)	'	032,004				12,022	09/01/2002
369550-AU-2	MN15 2.250% 11/15/22	.	10/21/2021	GOLDMAN SACHS		9, 141,840	9,000,000		8,822,176		76,207		76,207		8,898,383		243,457	243,457	191,250	11/15/2022
	GENERAL DYNAMICS CORP BASIC 3.625%										•							·		
369550-BM-9	. 04/01/30	-	06/15/2021	Various		37, 150, 620	33,000,000	38,263,390	37,989,030		(235,447		(235,447)		37,753,583		(602,963)	(602,963)		04/01/2030
369604-BW-2 369604-BY-8	GENERAL ELECTRIC BASIC 3.625% 05/01/30 GENERAL ELECTRIC BASIC 4.350% 05/01/50	·	02/11/2021	Various	<del> </del>	18,326,484	16,400,000	18,029,975	18,012,019		(17,013)		(17,013)	<u> </u>	17,995,006		331,478	331,478		05/01/2030
370334-CD-4	GENERAL BLECTRIC BASIC 4.300% 05/01/50 GENERAL MILLS INC BASIC 3.200% 04/16/21	1	04/16/2021		†	2,500,000	2,500,000				(6,001		(6,001)		2,500,000		421,112			04/16/2021
370334-CJ-1	GENERAL MILLS INC BASIC 4.700% 04/17/48 .	]	01/27/2021	EXCHANGE		5,689,400	4,000,000	3,613,600	3,625,318		444		444		3,625,762		2,063,638	2,063,638		04/17/2048
1	GENERAL MOTORS CORP 6 3/4% Due 4/1/2046 A01																			
37045V-AL-4	. 6.750% 04/01/46		09/02/2021	RBC CAPITAL MARKETS		2,464,184	1,700,000		2,419,687		(11,709)	)	(11,709)		2,407,978		56,206	56,206	107 , 100	04/01/2046
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49	'	11/16/2021	GOLDMAN SACHS		3.362.775	2.500.000	2.981.975	2.979.064		(7.597		(7.597)	.[	2.971.467		391.308	391.308	160 170	04/01/2049
01040V-KI-/		. 1	1 / 10/2021	UNULUMININ ONULO			1	L	4,	L	1,097	/				L				04/01/2049

# **SCHEDULE D - PART 4**

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year	11	12 Current	13 Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
CUSIP					Number of	_			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Carrying Value at	Exchange Gain	Realized	Total Gain	Dividends Received	Con- tractual
Identi-	5	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description  GENERAL MOTORS FINL CO 4 3/8% Due 9/25/2021	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
37045X-AQ-9	MS25 4.375% 09/25/21		09/25/2021 .	Maturity		5,000,000	5,000,000	5,234,200	5,037,894		(37,894	)	(37,894)		5,000,000				218,750	09/25/2021
0704EV BE 0	GENERAL MOTORS FINL CO 4.2% Due 3/1/2021 MS1		00 (04 (0004			40,000,000	40,000,000	40,000,040	40,000,000						40,000,000				475 000	00 (04 (0004
37045X-BF-2	4.200% 03/01/21		02/01/2021	Call 100.0000		10,000,000	10,000,000	10,063,840	10,000,000						10,000,000				1/5,000	03/01/2021
37045X-CY-0	06/21/30		09/09/2021 .	Various		49,416,439	45,300,000	47,405,996	47,341,652		(64,565)	)	(64,565)		47,277,087		2, 139, 352	2, 139, 352	556,640	06/21/2030
37331N-AK-7			07/27/2021	MORGAN STANLEY		7,798,650	7,500,000	8, 126, 625	8, 101,663		(36, 119	)	(36, 119)		8,065,544		(266,894)	(266,894)	128,896	04/30/2030
375558-BD-4	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1 4.750% 03/01/46		11/10/2021 .	J.P. MORGAN		1,929,735	1,500,000	1,532,400	1,530,087		(587	)	(587)		1,529,500		400,235	400,235	85 896	03/01/2046
375558-BM-4	GILEAD SCIENCES INC 2.950% 03/01/27		07/22/2021	BARCLAYS		10,856,200	10,000,000	9,849,700	9,895,315		8,844		8,844		9,904,159		952,041	952,041		03/01/2027
377372-AE-7	GLAXOSMITHKLINE PLC 6 3/8% Due 5/15/2038 MN15 6.375% 05/15/38		11/10/2021	Various		5,970,080	4,000,000	3,563,000	3,646,328		9,223		9,223		3,655,551		2,314,529	2,314,529	255 000	05/15/2038
	GOLDMAN SACHS GROUP INC 2 5/8% Due 4/25/2021																	2,014,023		
38141G-VU-5 38141G-WB-6	. A025 2.625% 04/25/21		03/25/2021 .	Call 100.0000 Various		10,000,000	10,000,000	10,025,300	10,001,333		(1,333	)	(1,333)		10,000,000		428,677	428,677		04/25/2021
36 14 10-110-0	GOLDMAN SACHS GROUP INC 2 7/8% Due 2/25/2021		03/23/2021 .	vai ious		10,430,333	9,500,000	10,000,913	10,023,333		(23,097	/	(20,097)				420,011	420,077	242,017	01/20/2021
38143U-8F-1	FA25		02/08/2021 .	Call 100.0000		15,000,000	15,000,000	15,269,700	15,004,014		(4,014	)	(4,014)		15,000,000				195,260	02/25/2021
38143U-8H-7	FA25 3.750% 02/25/26		07/20/2021 .	GOLDMAN SACHS		5,984,010	5,400,000	5,657,742	5,546,951		(15,607	)	(15,607)		5,531,344		452,666	452,666	183,938	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC 3 1/2% Due 11/16/2026 MN16 3.500% 11/16/26		07/20/2021 .	Various		10,368,395	9,500,000	9,475,395	9,484,516		1,339		1,339		9,485,855		882,540	882,540	227,208	11/16/2026
00040# 4P 0	GOODMAN NORTH AMERICAN GOODMAN NORTH		44 (00 (0004	STONECASTLE SECURITIES				40,000,000							40,000,000		477.000	477 000		
38242#-AB-0	AMERICAN 3.020% 04/09/30		11/09/2021 .	LLC		18,477,360		18,000,000	18,000,000						18,000,000		477,360	477,360		04/09/2030
38406H-AA-0	3.369% 06/10/28		01/12/2021 .	Call 100.0000 Redemotion		10,000,000	10,000,000	10,007,813	10,006,859		(1,046		(1,046)		10,005,813		(5,813)	(5,813)	28,073	06/10/2028
39121J-A*-1	SERIES 20 5.810% 07/01/21		07/01/2021 .	100.0000		2,930,233	2,930,233	2,930,233	2,930,233						2,930,233				170,247	07/01/2021
20101   D+ 0	GREAT RIVER ENERGY FIRST MORTGAGE BONDS		10 /01 /0001	Redemption		000 000	000 000	600,000	000 000						600, 000				00 500	10 /01 /0000
39121J-B*-0 397624-AH-0	. 3.760% 10/01/28		10/01/2021 .	100.0000 Various		600,000	600,000	6,655,000	6,600,000		(28,843)		(28,843)		6,578,905		200.001	200,001	22,560	10/01/2028
39839#-AF-8	GRIFFITH FOODS 5.47% Due 1/15/2029 JAJ015 5.470% 01/15/29		.01/15/2021	Redemption 100.0000			750,000	750,000					(==,==,=,=		750,000					01/15/2029
	GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14			Redemption																
39839#-AG-6	4.300% 11/14/29		11/14/2021 .	100.0000		500,000	500,000	500,000	500,000						500,000				21,500	11/14/2029
406216-BE-0	4.750% 08/01/43		10/12/2021 .	Various	- <del> </del>	22,315,600	19,600,000	18,942,388	19,024,318		11,099		11,099		19,035,417		3,280,183	3,280,183	1, 115, 828	
406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30 HARDWOOD FUNDING, LLC SERIES Q SENIOR NOTES		07/22/2021 .	Various STONECASTLE SECURITIES		10,998,435	10,500,000	10,968,258	10,967,082		(26,826	) <del> </del>	(26,826)		10,940,256	<u> </u>	58,179	58,179	2/6,792	03/01/2030
41242*-AS-1	3.380% 06/07/23		05/12/2021 .	LLC		9,365,400	9,000,000	9,000,000	9,000,000						9,000,000		365,400	365,400	130,975	06/07/2023
41781#-AA-3	4.910% 04/15/26		12/30/2021 .	100.0000		1,401,045	1,401,045	1,401,045	1,401,045						1,401,045					04/15/2026
418056-AY-3 418056-AZ-0	HASBRO INC BASIC 3.550% 11/19/26		07/27/2021 .	MORGAN STANLEY		7,708,260	7,000,000	6,979,350	6,982,311		1,578		1,578		6,983,889	<b></b>	724,371	724,371		11/19/2026
	HEICO COMPANIES L.L.C.& HL 6 1/2% Due			Redemption							(40,030	/	(40,030)							
42280#-AE-9 427866-BA-5	12/21/2022 JD21 6.500% 12/21/22		12/21/2021 .	100.0000				875,000 15,999,940			1			<b> </b>	16,000,000	ļ	28,800	28,800		12/21/2022
	HESS CORP 5.6% Due 2/15/2041 FA15 5.600%																·			
42809H-AD-9	02/15/41 HESS CORP 4.3% Due 4/1/2027 A01 4.300%		11/16/2021 .	GOLDMAN SACHS		2,482,460	2,000,000	2,381,800	2,381,358		(10,804)	)	(10,804)		2,370,553		111,907	111,907	140,933	02/15/2041
42809H-AG-2			09/21/2021 .	Various		16,092,291	14,400,000	15,118,807	15,096,852		(62,569)	)	(62,569)		15,034,283		1,058,008	1,058,008		04/01/2027
42809H-AH-0	04/01/47		09/21/2021 .	GOLDMAN SACHS		1,325,200	1,000,000		997,322		32		32		997,355		327,845	327,845	56,711	04/01/2047
437076-BH-4	HOME DEPOT INC 4 1/4% Due 4/1/2046 A01 4.250% 04/01/46		11/16/2021	GOLDMAN SACHS		6,741,240	5,500,000	6,051,100	6,013,953		(11,451)	)	(11,451)		6,002,502		738,738	738,738	264 267	04/01/2046
	HOME DEPOT INC 2% Due 4/1/2021 A01 2.000%				-						, , , ,									
437076-BL-5 437076-BY-7	04/01/21 HOME DEPOT INC BASIC 2.950% 06/15/29		03/01/2021 .	Call 100.0000 GOLDMAN SACHS		12,306,000	12,306,000	12,244,043	12,298,896		3,882		3,882		12,302,778		3,222 836.359	3,222		04/01/2021
101010 01 1																				

					Showing All Lo	ng-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Decemention	For-			Shares of	Con-	Dor Value	A atual Coat	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	, ,	(Loss) on	During	Maturity
fication 437076-CA-8	Description  HOME DEPOT INC BASIC 2.500% 04/15/27	eign	Date 09/15/2021	of Purchaser	Stock	sideration 1.068.510	Par Value 1,000,000	Actual Cost	Value 995,617	Decrease	Accretion 461	Recognized	(11+12-13)	Value	Date996.077	Disposai	on Disposal	Disposal72,433	Year	Date04/15/2027
437076-CB-6	HOME DEPOT INC BASIC 2.300% 04/15/2/		09/15/2021	Various		5,689,391	5,345,000	5,986,781	5,958,347		(35,919)		(35,919)		5,922,428		(233,038)	(233,038)	103,869	
10.0.0 05 0	Honda Auto Receivables Owner T SERIES 20183																			
43815H-AC-1	CLASS A3 2.950% 08/22/22		08/18/2021	GOLDMAN SACHS		339,753	338,800	343,485	341,585		(1,041)	)	(1,041)		340,544		(791)	(791)	6,635	08/22/2022
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3 2.950% 08/22/22		07/21/2021	Paydown		879,703	879,703				(7,231)		(7,231)		879.703				0 202	08/22/2022
438516-BL-9	HONEYWELL INC BASIC 2.500% 11/01/26		07/21/2021	BARCLAYS		1,608,240	1,500,000	1,393,740	1,424,836			'	6,696		1,431,532		176,708	176,708		11/01/2026
438516-BZ-8	HONEYWELL INC BASIC 1.950% 06/01/30		12/16/2021	GOLDMAN SACHS		997,830		1,065,280	1,062,418		(6,274)		(6,274)		1,056,144		(58,314)	(58,314)		06/01/2030
	HOWMET AEROSPACE INC BASIC 6.875%		10 (05 (000)			4 040 000	4 000 000	4 000 005	4 000 050		(000)		(000)		4 000 074		040 750	040 750		05 (04 (0005
443201-AA-6	05/01/25 HOWMET AEROSPACE INC BASIC 6.875%		10/25/2021	Various		1,610,030	1,382,000	1,399,005	1,396,953		(680)		(680)		1,396,274		213,756	213,756	27,833	05/01/2025
443201-AA-6	05/01/25	]	09/02/2021	Call 117.5000		4,838,650	4,118,000	4, 157, 245	4, 152, 513		(4,837)		(4,837)		4, 147, 676		(29,676)	(29,676)	759,900	05/01/2025
	HUDSON TRANSMISSION 4.41% Due 5/23/2033			Redemption													,			
44416*-AB-2	FMAN31 4.410% 05/31/33		11/30/2021			917,043	917,043	911,823	912,465		4,578		4,578		917,043				25,908	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		11/30/2021	Redemption 100.0000		41,971	41,971	41,971	41,971						41,971				1 165	11/30/2032
44410 NE 0	HUDSON TRANSMISSION HUDSON TRANSMISSION		007 2021	Redemption															, 1, 100	
44416*-AF-3	4.440% 11/30/32		12/01/2021	100.0000		24,023	24,023	24,023	24,023						24,023				799	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION		10 /01 /0001	Redemption 100.0000		137,785	107 705	107 705	107 705						137,785				4 500	11 /00 /0000
444 IO*-AG-1			12/01/2021	100.0000	· · · · · · · · · · · · · · · · · · ·	137,783	137,785	137,785	137,785						137,780				4,383	11/30/2032
444454-AA-0	JD15 7.625% 06/15/21		06/15/2021	Maturity		2,000,000	2,000,000	2, 170,000	2,017,454		(17,454)		(17,454)		2,000,000				76,250	06/15/2021
	HUNT OIL COMPANY SENIOR NOTES SERIES A			Redemption																
44569*-BP-5	3.930% 11/12/24		12/30/2021	100.0000	· · · · · · · · · · · · · · · · · · ·	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1, 136,088	11/12/2024
446150-AK-0	JJ14 2.300% 01/14/22		12/14/2021	Call 100.0000		2,237,000	2,237,000	2, 149, 041	2,206,439		28,078		28,078		2,234,517		2,483	2,483	72,889	01/14/2022
	HUNTINGTON BANCSHARES INC BASIC 2.550%										1							·		
446150-AS-3	02/04/30		11/10/2021	Various		38,472,022	37,100,000	38,290,993	38,293,836		(75,729)		(75,729)		38,218,107		253,915	253,915	841,968	02/04/2030
44919*-AC-2	I 595 EXPRESS, LLC NOTES 3.310% 12/31/31		12/31/2021	Redemption 100.0000		548,264	548.264	548,265	548,265						548,264				10,860	12/31/2031
44313 -AU-2	IXIS 2005-HE2 FIT % Due 9/25/2035 Mo-25		12/31/2021																	12/31/2031
45071K-BM-5	1.033% 09/25/35		01/25/2021	Call 100.0000		23, 165	23, 165	21,768	23, 130		35		35		23, 165				19	09/25/2035
AEOEAN KE O	IMM 2004-7 FIt % Due 11/25/2034 Mo-25		00 (04 (0004	Vi									1							11 (05 (0004
45254N-KF-3	0.842% 11/25/34		06/01/2021	Various	- <del> </del>								·					·····		11/25/2034
45255R-AB-3	CLASS A2 0.301% 11/25/36		12/27/2021	Paydown		153,411	170, 117	141, 197	146,221		21,668		21,668		167,889		(14,478)	(14,478)	314	11/25/2036
	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1																	1		
45660N-B9-5	5.250% 05/25/34		12/01/2021	Paydown	- <del>  </del>	118,958	118,958	65,427	78,447		40,511		40,511		118,958	ļ			5,297	05/25/2034
45660N-VH-5	HAST 2004-A2 5 3/4% Due 11/25/2033 MO-1 5.750% 11/25/33		12/01/2021	Pavdown		131.633	131.633	134.594	133.975		(2.343)		(2,343)		131.633				3.255	11/25/2033
458140-BH-2	INTEL CORP. BASIC 2.450% 11/15/29		09/21/2021	GOLDMAN SACHS		3, 159,900	3,000,000	3,047,160	3,043,062		(3,317)		(3,317)		3,039,745		120 , 155	120 , 155		11/15/2029
450005 411 5	INTERCONTINENTALEXCHANGE INC. BASIC		00 (00 (057)	D.W. 05 WEDLO		F70	500	070 - : -			,,		,,				(07	(07.055)	45	00 (04 (00 45
45866F-AH-7	4.250% 09/21/48		06/09/2021	BANK OF AMERICA		578,830	500,000	670,010			(1,922)	1	(1,922)		666 , 188		(87,358)	(87,358)	15,347	09/21/2048
45866F-AK-0	2.100% 06/15/30		07/20/2021	GOLDMAN SACHS		12,092,040	12,000,000	12,561,000	12,537,504		(30,443)		(30,443)		12,507,061		(415,021)	(415,021)	151,900	06/15/2030
	INTERCONTINENTALEXCHANGE INC. BASIC		T				, ,										,	, ,		
45866F-AQ-7	3.000% 09/15/60	-	06/09/2021	MORGAN STANLEY		15,895,850	17,000,000	17,392,010	17,391,114		(2, 103)		(2, 103)		17,389,011		(1,493,161)	(1,493,161)	412,250	09/15/2060
459745-GQ-2	INTL LEASE FINANCE CORP 4 5/8% Due 4/15/2021 A015 4.625% 04/15/21		04/15/2021	Maturity		2,000,000	2.000.000	2,070,500	2,004,447		(4,447)		(4,447)		2,000,000				46 250	04/15/2021
	INTREPID POTASH INC 4.63% Due 4/14/2023 A016	1		Redemption			2,000,000		_,004,447		, ,		,							
46121Y-B@-0	4.630% 04/14/23		06/01/2021	100.0000	.	7,833,330	7,833,330	7,859,930	7,842,114		(8,784)		(8,784)		7,833,330				306,018	04/14/2023
46247@-AA-2	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES 4.530% 01/28/28		01/28/2021	Redemption 100.0000		1,667,000	1,667,000	1,667,000	1,667,000						1,667,000				27 750	01/28/2028
4024/U-AA-2	JPMMT Adj % Due 12/25/2034 Mo-1 2.181%					1,007,000	1,007,000	1,007,000	1,007,000				····		1,007,000				31 , 158	
466247-HE-6	12/25/34		12/01/2021	Paydown		509,702	509,702	452,361	462,529		47 , 174		47, 174		509,702				6,427	12/25/2034
	JPMMT 4 3/4% Due 11/25/2019 Mo-1 4.750%												1							
466247-HP-1	02/25/22		03/01/2021	Paydown		30,527	30,527	30,990	30,527		L				30,527				1,777	02/25/2022

# **SCHEDULE D - PART 4**

					Showing All Lo	ong-Term E	sonas ana Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	y ear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	<b>5</b>	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description 0 0000	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
466247-K7-7	JPMMT Adj % Due 11/25/2033 Mo-1 2.308% 11/25/33		12/01/2021	Paydown		256,714	256,714	256,214	256,225		489		489		256,714				2 /12	11/25/2033
400247-1(7-7	JPMMT Adj % Due 2/25/2035 Mo-1 2.283%		12/01/2021	rayuuwii		230,7 14	230,714	230,214	230,223				405		230,7 14				,410 بر	11/25/2005
466247-LZ-4	02/25/35		11/01/2021	Paydown		96,601	96,601	95,523	95,517		1,084		1,084		96,601				794	02/25/2035
400047 04 4	JPMMT Adj % Due 6/25/2035 Mo-1 2.066%		10 (01 (0001			450.040	450.040	454 000	454 407		1.540		4 540		450.040					00 (05 (0005
466247-QA-4	. 06/25/35 JPMMT Adj % Due 6/25/2035 Mo-1 2.530%		12/01/2021	Paydown		456,016	456,016	454,306	454,467		1,549		1,549		456,016				5,571	06/25/2035
466247-QY-2	06/25/35		12/01/2021	Paydown	<u> </u>	134,093	134,093	132,611	133, 199		893		893		134,093				1,847	06/25/2035
	JP MORGAN CHASE & CO 4 5/8% Due 5/10/2021			'							1					1		· [		
46625H-HZ-6	MN10 4.625% 05/10/21		04/21/2021 .	BARCLAYS	ļ	10,021,000	10,000,000	11,099,150	10,082,133		(71, 309)		(71,309)		10,010,824		10,176	10,176	209,410	05/10/2021
46625H-JC-5	JP MORGAN CHASE & CO 4.35% Due 8/15/2021 FA15 4.350% 08/15/21		08/15/2021	Maturity		5,000,000	5,000,000	5,493,250	5,060,955		(60,955)		(60,955)		5,000,000				217 500	08/15/2021
.55251 00 0	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1	1					3,000,000				(50,550)		(00,000)							
46625H-JU-5	. 4.850% 02/01/44		10/15/2021	JANE STREET		648,555	500,000	521,005	520,069		(402)		(402)		519,667		128,888	128,888	29,504	02/01/2044
ACCOEU O LO	JP MORGAN CHASE & CO 2.55% Due 3/1/2021 MS1		00/10/0001	Call 100.0000		5,000,000	F 000 000	E 057 000	E 004 070		(1,070)		/4.070\		5,000,000				E0 440	00/04/0004
46625H-QJ-2	2.550% 03/01/21		02/18/2021	Call 100.0000	·	,000,000	5,000,000	5,057,800	5,001,070		(1,070)	/	(1,070)		5,000,000					03/01/2021
46647P-AF-3	0.040% 00/01/20		07/20/2021	GOLDMAN SACHS		2,204,240	2,000,000	2,034,500	2,024,379		(1,951)	)	(1,951)		2,022,427		181,813	181,813	51,330	05/01/2028
	JPMORGAN CHASE & CO BASIC 2.522% 04/22/31																			
46647P-BL-9	EV EVEL MEDIATRIATURE II A SEMIOR SESSIFIC		04/15/2021 .	CITICORP SECURITIES		3,009,870	3,000,000	3,226,230	3,217,072		(6,472)	)	(6,472)		3,210,599		(200,729)	(200,729)	37,200	04/22/2031
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED 3.440% 04/13/27		12/13/2021	Redemption 100.0000		1,554,419	1,554,419	1,554,419	1,554,419						1,554,419				20 116	04/13/2027
4000111 701 7 22.	JFK FUEL INFRASTRUCTURE LLC JFK FUEL		10,2021	Redemption		,004,410	1,004,410	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,004,410					
46661#-AC-3	. INFRASTRUCTURE LLC 3.250% 04/13/27		12/13/2021	100.0000		540,122	540 , 122	540 , 122	540 , 122						540,122				9,555	04/13/2027
481210-AB-7	JRD HOLDINGS LLC SENIOR NOTES 4.650% 04/30/27		04/30/2021	Redemption 100.0000		2,454,546	2,454,546	2.454.546	2,454,546						2,454,546				E7 000	04/30/2027
46 12 19-AB-7	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27		.1.04/30/2021	Redemption		∠,404,040	2,404,040	2,404,040	2,404,040						2,404,046					04/30/202/
481210-AD-3	4.130% 03/27/24		03/27/2021	100.0000		1,001,000	1,001,000	1,001,000	1,001,000						1,001,000				20,671	03/27/2024
	JRD HOLDINGS, LLC JRD HOLDINGS, LLC																			
481210-AE-1	1.485% 04/25/25	-	05/24/2021 .	SEAPORT GROUP	- <del> </del>	18,928,750	19,000,000	19,000,000	19,000,000		·		····		19,000,000	<b> </b>	(71,250)	(71,250)	173,831	04/25/2025
48126B-AA-1	5.400% 01/06/42		11/10/2021	Various		13,502,636	9,800,000	12,081,440	11,838,230		(55,627)	)	(55,627)		11,782,604		1,720,032	1,720,032	718.830	01/06/2042
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		07/22/2021	Various		28,711,993	24,715,000	26,875,481	26,702,857		(123,012)		(123,012)		26,579,845		2, 132, 148	2, 132, 148	859,571	
105170 05 5	KANSAS CITY SOUTHERN INDS BASIC 3.500%		00 111 100 - :					04 040 :	04 040 :		(07.55.		(07.55		04 705				704	05 (04 (0055
485170-BE-3	. 05/01/50		09/14/2021 .	Various	·	24,869,620	23,000,000	24,816,450	24,813,477		(27,901)	·····	(27,901)		24,785,576		84,044	84,044		05/01/2050
486606-2*-6	MLP/MIDSTREAM 3.380% 02/11/27	1	01/06/2021	Tax Free Exchange	<u> </u>	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				16,900	02/11/2027
	KAYNE ANDERSON MLP/MIDSTREAM KAYNE ANDERSON			•			,													
486606-3*-5	MLP/MIDSTREAM 3.600% 02/11/30		01/06/2021	Tax Free Exchange	·	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				7,200	02/11/2030
486606-6#-8	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED 3.860% 10/29/22		01/06/2021	Tax Free Exchange		5.000.000	5,000,000	5.000.000	5,000,000		1				5.000.000				19 300	10/29/2022
.50000 01 0	KENTUCKY POWER CO 7 1/4% Due 6/18/2021 JD18					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
491386-C*-7	7.250% 06/18/21	.	06/18/2021	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				398,750	06/18/2021
400717 4 1 0	KEURIG DR. PEPPER INC BASIC 3.200% 05/01/30		07/20/2021	GOLDMAN SACHS		2,196,620	0 000 000	0 054 000	2,250,970		(14.323)		(14,323)		2,236,648		(40.028)	(40.028)	40, 400	05/01/2030
49271V-AJ-9	KILROY REALTY LP 3.8% Due 1/15/2023 JJ15				†	∠, 190,620	2,000,000	2,251,680	2,200,970		(14,323)	/	(14,323)		2,230,648		(40,028)	(40,028)	40,400	03/01/2030
49427R-AJ-1	3.800% 01/15/23		10/25/2021 .	Various	<u> </u>	12,692,270	12,200,000	12,547,518	12,273,467		(32,947)		(32,947)		12,240,520		(40,520)	(40,520)		01/15/2023
49446R-AW-9	. KIMCO REALTY BASIC 2.700% 10/01/30		07/27/2021	MORGAN STANLEY		10,955,280	10,500,000	10,452,015	10,454,083		2,788		2,788		10,456,871		498,409	498,409		10/01/2030
494550-AT-3	KINDER MORGAN ENERGY PART LP CALL @ MAKE WHOLE +20BP. 5.800% 03/15/35		10 /20 /2021	JANE STREET		1,899,795	1,500,000	1,812,180	1 005 110		(13,215)		(13,215)		1,791,898		107,897	107,897	05.040	02/15/2025
43400U-N1-3	KINDER MORGAN ENERGY PART LP BASIC 3.500%		10/20/2021	UNNL SINEE!	·	1,033,735	1,300,000	1,012,180	1,805,113		(10,210)	/	(10,210)		1,791,696	ļ	107,897	107,097	90,942	03/15/2035
494550-BT-2	. 03/01/21		01/05/2021	Call 100.0000		2,000,000	2,000,000	2,029,320	2,000,000						2,000,000				23,917	03/01/2021
49456B-AP-6	. KINDER MORGAN INC BASIC 4.300% 03/01/28 .		07/27/2021	MORGAN STANLEY		9,216,960	8,000,000	8,491,800	8,453,660		(33,967)		(33,967)		8,419,693		797,267	797,267	313,422	03/01/2028
407078 44 5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING 4.410% 03/15/42	1	12/15/2021	Redemption 100.0000		121.318	404 040	404 040	404 040		1				121.318				0.040	00/15/0040
49727@-AA-5 500255-AW-4	KOHLS CORP BASIC 9.500% 05/15/25		04/13/2021	Call 129.9210	·	2,208,657	121,318	121,318	121,318		(18, 171)		(18, 171)		1,985,398		(285,398)	(285,398)		03/15/2042
550200 /iii 4	KRAFT HEINZ FOODS CO BASIC 4.250%	1					1,700,000					,	(10,171)		, , 000, 000		(200,000)	(200,000)		
50077L-BD-7	03/01/31		01/21/2021	Tax Free Exchange		1,838,786	1,650,000	1,840,745	1,839,690		(904)	)	(904)		1,838,786				27,271	03/01/2031

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
1	_	1	1		-	•	[	-		11	12	13	14	15						
										• •				Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Linnadiand					Carrying	Exchange			Dividends	Con-
OLICID					Nil					Unrealized	Year's	Than-	Adjusted	Book/	, ,	5	D!:	T-4-1 O-:		
CUSIP			D:	Mana	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	` ,	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
501044-DB-4	KROGER CO. BASIC 2.600% 02/01/21		02/01/2021	Maturity		2,000,000	2,000,000	1,961,180	1,998,689		1,311		1,311		2,000,000				26,000	
501044-DF-5 501044-DN-8	KROGER CO. BASIC 3.875% 10/15/46		09/21/2021	GOLDMAN SACHS		1,142,050	1,000,000 8,500,000	1, 193, 130	1, 190, 852		(3,814)		(3,814)		1, 187, 038		(44,988)	(44,988). (260,158).	36,382	
30 1044-DN-6	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR.		09/21/2021	Various		9,964,040		10,233,977	10,200,000		(29, 170)		(29, 170)		10,224,190		(200, 136)	(200, 136)		01/13/2030
501673-AA-5	FCTR 7.656% 12/15/26		12/15/2021	Call 100.0000		623.508	623.508	623.508	623.508						623.508				47 736	12/15/2026
35.0.5 7 0	LAFC STADIUM CO LAFC STADIUM CO 5.410%	1	T, 13, 2321	Redemption															,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
50170@-AA-5	12/01/43		12/01/2021	100.0000		278,969	278,969	278,969	278,969						278,969				17,830	12/01/2043
1	LYB INT FINANCE III BASIC 3.625% 04/01/51	1									I									
50249A-AJ-2	LABORATORY CORP. OF AUTOLOA PLOAGE	-	09/21/2021	GOLDMAN SACHS		5,440,550	5,000,000	5,289,900	5,289,696		(4, 100)		(4, 100)		5,285,596		154,954	154,954	173,698	04/01/2051
E0E40D 40 F	LABORATORY CORP OF AMERICA BASIC 3.600%	1	10 /10 /0001	CITICORP SECURITIES		10 700 400	10,000,000	0 705 000	0.040.004		07.040		07.040		9.876.113		830.287	830.287	400 000	00/01/0005
50540R-AQ-5	02/01/25 LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045	1	10/12/2021	CITTOURP SECURITIES		10,706,400	10,000,000	9,785,900	9,848,864		27,249		27,249		9,8/6,113		830,287	830,287	433,000	02/01/2025
50540R-AS-1	FA1 4.700% 02/01/45	'[	10/12/2021	Various		12,973,678	10,600,000	11,186,631	11, 160, 520		(4.813)		(4,813)		11, 155, 707		1,817,971	1,817,971	528 075	02/01/2045
512807-AU-2	LAM RESEARCH CORP. BASIC 4.000% 03/15/29	1	07/22/2021	BARCLAYS		14,627,625	12,500,000	13,842,175	13,712,439		(78,597)		(4,613)		13,633,842		993.783	993,783		03/15/2029
	LAMAR MEDIA CORP 3.75% Due 2/15/2028 JJ 15	1				, 52., 520	2,000,000	, 0.2,			[									
513075-BR-1	3.750% 02/15/28	.	01/05/2021	GOLDMAN SACHS		2,914,125	2,850,000	2,850,000	2,850,000		ļ				2,850,000		64, 125	64, 125	51,063	02/15/2028
	LAMAR MEDIA CORP 4% Due 2/15/2030 4.000%																			
513075-BT-7	. 02/15/30		01/05/2021	BANK OF AMERICA		2,942,625	2,850,000	2,850,000	2,850,000						2,850,000		92,625	92,625	6,967	02/15/2030
500101 15 0	REGIONALCARE/LIFEPOINT BASIC 9.750%		40 (00 (0004			4 000 000		4 050 000	0.070.400		/50 700		(50.700)				00.000		040.054	40 /04 /0000
53219L-AR-0 532457-BV-9	12/01/26		10/29/2021	Various		4,009,000	3,800,000	4,058,863	3,979,109		(56,789)		(56,789)		3,922,320			86,680	340,654	12/01/2026 03/15/2029
532457-BV-9 532457-BZ-0	LILLY (ELI) & CO BASIC 3.375% 03/15/29 LILLY (ELI) & CO BASIC 2.500% 09/15/60		09/15/2021	J.P. MORGAN		3,370,360	11,000,000	11,000,760	11,000,851		(32)		(32)		3,396,132		(25,772)	1,440,262 (25,772)		09/15/2060
332437-02-0	LINCOLN NATIONAL CORP BASIC 3.400%										, 107		, 107				(25,112)	(23,112).	52,047	09/ 13/2000
534187-BK-4	01/15/31		05/20/2021	GOLDMAN SACHS		10.728.400	10.000.000	11, 102, 400	11,087,076		(39,800)		(39,800)		11.047.275		(318,875)	(318.875)	291.833	.01/15/2031
	LOWE'S COMPANIES 3 1/8% Due 9/15/2024 MS15					, ,	, ,	, ,	, ,		,		,				, , ,	, , ,		
548661-DD-6	3.125% 09/15/24		03/09/2021	US BANCORP INC		5,047,471	4,700,000	4,883,347	4,774,284		(3,983)		(3,983)		4,770,301		277 , 170	277, 170		09/15/2024
548661-DR-5	LOWE'S COMPANIES BASIC 3.650% 04/05/29		03/29/2021	CITICORP SECURITIES		11, 173, 833	10,250,000	11,920,135	11,865,004		(47,350)		(47,350)		11,817,655		(643,822)	(643,822)	182,906	04/05/2029
540004 811 0	1 5000 04 /45 /00		04 /04 /0004	WELLS FARGO SECURITIES		0 057 007	4 000 000	4 000 557	4 070 004		(440)		(440)		4 070 005		70.000	70.000	40.000	04/45/0000
548661-DU-8	LOWE'S COMPANIES BASIC 4.500% 04/15/30 LOWE'S COMPANIES BASIC 1.700% 10/15/30		01/04/2021	LLC		2,057,387	1,660,000	1,998,557	1,979,831		(446)		(446)		1,979,385		(1,566,366)	78,002		04/15/2030
548661-DY-0 548661-DZ-7	LOWE'S COMPANIES BASIC 1.700% 10/15/30 LOWE'S COMPANIES BASIC 3.000% 10/15/50		03/29/2021	Various		19,597,250	21,500,000	21,739,410	21,738,405		(9,701)		(9,701)		21,737,062		(2,139,812)	(1,566,366).		10/15/2030
J4000 I-DZ-7	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES			Redemption		15,357,230	21,300,000	21,739,410					(1,040)		21,737,002		(2, 109,012)	(2, 109,012).	204,073	10/ 13/ 2030
55280M-AA-4	5.000% 12/01/35	.	12/01/2021	100.0000		680, 184	680, 184	680, 184	680, 184						680 , 184				26,016	12/01/2035
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		07/27/2021	MORGAN STANLEY		20,997,740	20,500,000	20,389,765	20,392,726		5,701		5,701		20,398,427		599,313	599,313		08/15/2030
1	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE	1		STONECASTLE SECURITIES							I									
56081#-CA-6	. BASEBALL CLUB TR 3.150% 12/10/24	.	06/16/2021	LLC		16,303,957	15,535,124	15,535,124	15,535,124						15,535,124		768,833	768,833	252,834	12/10/2024
50540# 44 0	MAPLELEAF MIDSTREAMNINVESTMENT MAPLELEAF	1	07 (05 (000 )	Redemption		754 450	754 450	754 450	754 450		I				754 450				04 570	00 (00 (0005
56540#-AA-3	MIDSTREAM INVESTMENT 4.560% 09/30/25 MARATHON OIL 3.85% Due 6/1/2025 JD1	-	07/05/2021	100.0000		751,456	751,456	751,456	751,456						751,456				24,5/9	09/30/2025
565849-AL-0	3.850% 06/01/25		.09/03/2021	Various		8.250.907	7,475,000	7.306.815	7.385.176		12,440		12,440		7.397.616		77.384	77.384	903 346	06/01/2025
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27	1	09/21/2021	GOLDMAN SACHS		5,091,570	4,500,000	4,656,870	4,639,125		(14,659)		(14,659)		4,624,466		467, 104	467,104		07/15/2027
	MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15	1					.,555,500	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 555, 120		, 500)		,300/		, 52., .50			,		
56585A-AH-5	4.750% 09/15/44	.	11/16/2021	GOLDMAN SACHS		6,392,265	5,500,000	5,289,453	5,310,172		3, 163		3, 163		5,313,335		1,078,930	1,078,930	306,969	09/15/2044
	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15	i									I									
56585A-BC-5	5. 125% 12/15/26	.	10/18/2021	PARIBAS SECURITIES	- <b></b>	693,312	600,000	630,978	627,992		(3,547)		(3,547)		624,445		68,867	68,867	26,052	12/15/2026
FOFOEA DE 4	MARATHON PETROLEM 4.5% Due 4/1/2048 A01	1	40 (40 (0004	MODOWN OTANIEV		4 740 405	4 500 000	4 470 005	4 470 000						4 470 677		000 540	000 540	74 000	04 (04 (0040
56585A-BE-1 56585A-BG-6		-	10/18/2021	MORGAN STANLEY		1,719,495	1,500,000	1,479,005	1,479,668		308		308		1,479,977		239,518	239,518		04/01/2048
J0J0JA-DU-0	THE MARCUS CORPORATION SENIOR NOTES	1	12/02/2021	Redemption		204,909	230,000	202,5/3	202,038		(807)		(807)		231,231		(1,231)	(1,231).	21 , 100	03/01/2023
56633#-AL-7	4.020% 08/14/25	1	08/14/2021	100.0000		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				106 . 178	08/14/2025
571676-AB-1	. MARS INC BASIC 3.200% 04/01/30	.	09/15/2021	J.P. MORGAN		10,526,950	9,500,000	9,815,485	9,804,117		(22,914)		(22,914)		9,781,203		745,747	745,747		04/01/2030
	MARSH & MCLENNAN COS BASIC 4.200%	1																		
571748-BD-3	03/01/48		12/01/2021	GOLDMAN SACHS		1,237,940	1,000,000	1,301,840	1,298,419		(7,222)		(7,222)		1,291,198		(53,258)	(53,258)	52,733	03/01/2048
	MASTERCARD INC-CL A BASIC 3.350% 03/26/30	)																		
57636Q-AP-9	HADIN OOOA 40 ALI N D	-	02/01/2021	J.P. MORGAN		1,989,119	1,730,000	2,004,119	1,988,564		(2,382)		(2,382)		1,986,181		2,938	2,938	20,445	03/26/2030
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1 2.620% 04/21/34	1	12/01/2021	Davida		336.369	336.369	333.993	334,286		2.083		2.083		336.369				4.055	04/21/2034
3/0433-UE-4	J 4.04U h U4/41/34	. 1	.112/01/2021	ray00wn	.t	336,369	336.369	L333,993	334.286		12,083	L	2,083	L	336.369	L	L	L L	4.955	04/21/2034

# **SCHEDULE D - PART 4**

				•	Showing All Lo	ng-renn b	onus anu sic	JCKS SOLD, I	KEDEEMED	of Otherwis	SE DISPUS		ing Current	i <del>c</del> ai						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current				Adjusted	Foreign			Stock	Stated
											Current	Other-	Book/	Change in		Foreign				
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	MASD 2006-1 FIt % Due 1/25/2036 Mo-25																			
576436-CW-7	0.753% 01/25/36		12/27/2021	Paydown		577,395	577,395	476,351	547 , 116		30,279		30,279		577,395				3,221	01/25/2036
	MABS 2006-HE1 FIt % Due 1/25/2036 Mo-25																==	==		
57643L-QV-1	0.473% 01/25/36		07/23/2021	Various		17,442,653	17,569,238	13,616,984	15,747,717		219,056		219,056		15,966,772		1,475,880	1,475,880	59,980	01/25/2036
E7040L OV 4	MABS 2006-HE1 FIt % Due 1/25/2036 Mo-25 0.473% 01/25/36		07/06/0004	Davidania		1.848.762	1.848.762	1,444,065	1,662,004		186.758		186,758		1,848,762				10.000	01/25/2036
57643L-QV-1	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1		07/26/2021 .	. Paydown		1,848,762	1,848,762	1,444,065	1,662,004		186,758		186,/58		1,848,762				10,202	01/25/2036
57643M-KK-9	5.500% 05/25/35		12/01/2021	Paydown		257,261	257,261	258,587	258,298		(1,037)		(1,037)		257,261				7,654	05/25/2035
5. 5-10m (iii 5	MAYZURE, LLC MAYZURE, LLC 5.160% 09/20/26	3		Redemption	·														, ,004	50/ 20/ 2000
57878#-AA-3			12/20/2021	. 100.0000	ļ <b>l</b>	3,261,871	3,261,871	3,261,871	3,261,871						3,261,871				80,434	09/20/2026
58013M-FJ-8	MCDONALD'S CORP BASIC 2.625% 09/01/29		07/22/2021	Various		10,611,100	10,000,000	10,532,900	10,522,307		(33, 136)		(33, 136)		10,489,171		121,929	121,929	236,979	09/01/2029
58013M-FK-5	MCDONALD'S CORP BASIC 3.625% 09/01/49		09/15/2021	J.P. MORGAN	ļ	5,709,650	5,000,000	5,847,550	5,846,101		(14,208)		(14,208)		5,831,893		(122,243)	(122,243)	189,306	09/01/2049
	MEDTRONIC INC 4 3/8% Due 3/15/2035 MS15																			
585055-BT-2	4.375% 03/15/35		07/22/2021	BARCLAYS	····	5,691,240	4,500,000	4,981,410	4,915,597		(12,975)		(12,975)		4,902,622		788,618	788,618	170,078	03/15/2035
58933Y-AA-3	MERCK & COMPANY, INC. BASIC 3.875% 01/15/21		01/15/0001	Maturity		900,000	900.000	040 740	000 000				1		000 000				47 400	01/15/0001
58933Y-AA-3			01/15/2021	. Maturity		900,000	900,000	916,749	900,000						900,000				17,438	01/15/2021
58933Y-AR-6	MERCK & COMPANY, INC. BASIC 2.750% 02/10/25		12/16/2021	WELLS FARGO SECURITIES		7,316,540	7,000,000	7.441.280	7,367,265		(90,485)		(90,485)		7,276,780		39.760	39.760	262 014	02/10/2025
589433-AB-7	MEREDITH CORP BASIC 6.875% 02/01/26		12/01/2021	Call 103.4380		2,792,826	2.700.000	2,775,375	2,757,443		(13.721)		(13,721)		2,743,722		(43,722)	(43,722)		02/01/2026
000100 /10 /	MLMI 2005-A2 SERIES 2005HE3 CLASS A1B			. 0011 100.4000							(10,721)	'	(10,721)				(10,722)	(40,722)		02/01/2020
59020U-X7-5	0.431% 07/25/36		12/27/2021	Paydown		441,780	441,780	418,449	422,830		18,950		18,950		441,780	L			2. 153	07/25/2036
	BANK OF AMERICA CORP 6.22% Due 9/15/2026			.,			,		,				,							
59022C-AB-9	MS15 6.220% 09/15/26		11/10/2021	. J.P. MORGAN		7,765,810	6,500,000	6,239,785	6,376,157		16,050		16,050		6,392,207		1,373,603	1,373,603	471,683	09/15/2026
	MESA AIRLINES INC CERTIFICATES 4.750%			Redemption																
59048@-AA-6	01/15/28		07/15/2021	. 100.0000		1,271,526	1,271,526	1,271,526	1,271,526						1,271,526				45,622	01/15/2028
50450D DN 7	METLIFE INC. 4.05% Due 3/1/2045 MS1		07/07/0004	HODOLIN OTHER EV		40 000 400	45 000 000	44 054 005	11 050 100		400		400		44.050.000		0.044.500	0 044 500	550 500	00/04/00/5
59156R-BN-7	. 4.050% 03/01/45		07/27/2021 .	. MORGAN STANLEY		18,203,400	15,000,000	14,951,325	14,958,406		462		462		14,958,868		3,244,532	3,244,532	553,500	03/01/2045
594087-AU-2	07/15/27		04/15/2021	Call 113.1910		2.829.775	2.500.000	2.695.260	2.692.234		(16.783)		(16.783)		2.675.451		(175,451)	(175,451)	170 775	07/15/2027
594918-BC-7	MICROSOFT CORP BASIC 3.500% 02/12/35		02/26/2021	CITICORP SECURITIES		1,923,474	1,655,000	2,013,142	2,000,026		(3,802)		(3,802)		1,996,224		(72,750)	(72,750)		02/12/2035
00 10 10 20 1	MICROSOFT CORP 3 1/8% Due 11/3/2025 MN3					,020,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(0,002)		(0,002)		,000,22.		(,2,,,00)	(,2,,,00)		
594918-BJ-2	3.125% 11/03/25		11/10/2021	Various		6,221,830	5,750,000	5,581,295	5,627,976		17,341		17,341		5,645,316		576,514	576,514	162,023	11/03/2025
594918-BP-8	MICROSOFT CORP BASIC 1.550% 08/08/21		07/08/2021	. Call 100.0000		1,400,000	1,400,000	1,356,866	1,389,883		8,715		8,715		1,398,598		1,402	1,402		08/08/2021
594918-BX-1	MICROSOFT CORP BASIC 2.875% 02/06/24		09/21/2021	. GOLDMAN SACHS	ļ	1,054,520	1,000,000	983,030	989,445		2,388		2,388		991,832		62,688	62,688	32,503	02/06/2024
504040 00 5	MICROSOFT CORP 2.525% Due 06/01/50 JD1		44 (45 (005 )		1	000	050		005		,		,		005		,,,			00/04/0055
594918-CC-6	2.525% 06/01/50		11/15/2021 .	. US BANCORP INC		823,829	850,000		865,561		(330)	1	(330)		865,231		(41,403)	(41,403)	20,628	06/01/2050
59531#-AF-7	MID - AMERICA APARTMENTS, L.P. 4.17% Due 11/30/2022 MN30 4.170% 11/30/22		09/08/2021	Redemption 100.0000		17.000.000	17,000,000	17.000.000	17,000,000				1		17,000,000				1 000 410	11/30/2022
39331#-AF-/	11/30/2022 MN30	1		. 100.0000	<b> </b>	17,000,000		17 ,000 ,000			l		ļ		17,000,000			·	1,200,412	11/30/2022
595620-AQ-8	05/01/27		09/21/2021	GOLDMAN SACHS		1,093,480	1,000,000	963,850	971,701		2.935		2,935		974,637		118.843	118,843	27, 728	05/01/2027
	MILLENNIUM PIPELINE COMPANY, L SENIOR		I	Redemption		, , , , , , , , , , , , , , , , ,	, 222,000													
60040#-AA-0	SECURED NOTES 5.330% 06/30/27		12/30/2021	100.0000	ļ <b>.</b>	865, 124	865, 124				ļ		ļ		865, 124	<b></b>		ļ	34,583	06/30/2027
	MISSISSIPPI BUS(MS PR) TX RV BD 99A			Redemption		·														
60527T-A*-5	7.130% 10/20/21		08/02/2021	. 100.0000		2,000,000	2,000,000	2,503,520	2,062,989		(62,989)		(62,989)		2,000,000				253,511	10/20/2021
007405 :	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032	1	44 /00 :	Redemption	1								I							44 /00 :
607120-EZ-1	FMAN9 3.810% 11/09/32		11/09/2021 .	. 100.0000	} <b>}</b>	948,692	948,692	948,692	948,692		ł		<b> </b>		948,692	<b>}</b>	<u> </u>	}	22,091	11/09/2032
610202-BP-7	MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15 5.400% 12/15/43		11/16/2021	GOLDMAN SACHS		3.226.250	2.500.000	2.495.475	2,496,085		78		78		2,496,163		730.087	730.087	10/ 075	12/15/2043
0 10202-DF-1	DUN AND BRADSTREET CORP BASIC 3,250%		11/10/2021	. GOLDWINN ONOTO	† <b> </b>		2,300,000	490,4/3			·······················/8		/8						124,0/3	12/ 13/ 2040
615369-AM-7	01/15/28		.02/02/2021	JANE STREET		2,029,206	1,815,000	2,005,194	1,990,906		(2,242)	)	(2,242)		1,988,664		40,542	40,542	32,607	01/15/2028
	MSCBB 2016-MART 2.2004% Due 9/13/2031 Mo-1	1	T		ļ		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		[		[			[				
61691B-AA-9	2.200% 09/13/31		06/15/2021	. Call 100.0000		4,200,000	4,200,000	4, 199, 983	4, 199, 983						4, 199, 983		17	17	46,208	09/13/2031
	MSCBB 2016-MART 2.4798% Due 9/13/2031 Mo-1				[						1		1							
61691B-AG-6	2.480% 09/13/31		06/15/2021	. Various	ļ	7,000,000	7,000,000	6,999,972	6,999,972		ļ				6,999,972		28	28		09/13/2031
617446-8N-2	MORGAN STANLEY BASIC 5.597% 03/24/51		10/15/2021	. CITICORP SECURITIES	ļ	1,770,840	1,200,000	1,911,996	1,904,953		(12,873)	)	(12,873)		1,892,080		(121,240)	(121,240)		03/24/2051
617446-8P-7	MORGAN STANLEY BASIC 3.622% 04/01/31		11/15/2021 .	. Various	···· ·	10,932,870	9,750,000	9,750,000	9,750,000						9,750,000		1,182,870	1,182,870	294, 137	04/01/2031
61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C		10 /05 /0001	Doudown		149.872	149.872	147.249	147.718		2.154		2.154		149.872				F70	10 /05 /0005
01/44U-XM-3	0.411% 12/25/35	.	12/25/2021	_ ray00WN		149,8/2	149,8/2	147,249	147 , / 18		2, 154	ļ	2, 154	ļ	149,8/2	L	ļ	L	5/2	12/25/2035

# **SCHEDULE D - PART 4**

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
													<b>.</b>	Total					Daniel	
												Current Year's	Total	Foreign	Book/				Bond Interest/	
									Prior Year		Current	Other-	Change in Book/	Exchange in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
61746B-DJ-2	MORGAN STANLEY 3 3/4% Due 2/25/2023 FA25 3.750% 02/25/23		11/10/2021 .	J.P. MORGAN		4.156.320	4.000.000	4.038.200	4,009,426		(3,739)		(3,739)		4,005,687		150.633	150.633	183,333	02/25/2023
	MORGAN STANLEY 2 1/2% Due 4/21/2021 A021					, , , ,	, ,	, ,												
61746B-EA-0	2.500% 04/21/21		04/21/2021 .	Maturity	ļ	25,000,000	25,000,000	24,929,350	24,995,429		4,571		4,571		25,000,000				312,500	04/21/2021
61747W-AL-3	5.500% 07/28/21		07/28/2021 .	Various		17,300,000	17,300,000	19,625,799	17,581,067		(281,067)		(281,067)		17,300,000				951,500	07/28/2021
047400 40 5	Morgan Stanley Capital Inc SERIES 2006NC5		40 (00 (0004	D 4		04.700	0.4.700	F4 070	F0 7F0		00.005		00.005		04 700				20	40 (05 (0000
61749B-AD-5	CLASS A2B 0.211% 10/25/36		12/26/2021 .	Paydown	·	84,792	84,792	54,678	58,758		26,035		26,035		84,792				89	10/25/2036
61761J-3R-8	3.125% 07/27/26		11/10/2021 .	J.P. MORGAN		8,497,120	8,000,000	7,960,800	7,976,497		3,414		3,414		7,979,911		517,209	517,209	325,000	07/27/2026
61913P-AA-0	MHL 2004-1 Flt % Due 11/25/2034 Mo-25 0.882% 11/25/34		12/25/2021 .	Paydown		962,625	962,625	918,254	933,035		29,591		29,591		962,625				4,644	11/25/2034
61913P-AB-8	MHL 2004-1 0.927% 11/25/34		12/25/2021 .	Paydown			86,192		82,352		3,840		3,840						437	11/25/2034
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		11/15/2021	Various		28 . 183 . 785	25,000,000	29, 140, 464	29,060,604		(295,611)		(295,611)		28.764.993		(581,208)	(581, 208)	700 071	06/18/2029
02904N-AB-4	NRP (OPERATING) LLC NRP OPERATING LLC		11/15/2021 .	Redemption		20, 183, 783	25,000,000	29, 140,404	29,000,004		(295,611)		(295,611)		28,704,993		(581,208)	(381,208).	720,071	00/ 18/2029
62963#-AA-9	5.550% 06/19/23		06/19/2021 .	100.0000		759,900	759,900	752,301	758,530		1,370		1,370		759,900				21,087	06/19/2023
62963#-AE-1	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28 5.820% 03/28/24		03/28/2021 .	Redemption 100.0000		1,925,948	1,925,948	1,940,921	1,926,056		(107)		(107)		1,925,948				56 045	03/28/2024
	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25			Redemption							(107)		(107)							
62963#-AG-6	8.920% 03/25/24		03/25/2021 .	100.0000 STONECASTLE SECURITIES	·	909,091	909,091		909,091						909,091				40,545	03/25/2024
62979*-AA-5	NSA OP, LP NSA OP, LP 3.980% 08/30/29		06/30/2021 .	LLC		8,549,680	8,000,000	8,000,000	8,000,000						8,000,000		549,680	549,680	265,333	08/30/2029
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SENIOR NOTES 5.600% 02/27/24		10/15/2021	Redemption 100.0000		1,461,654	4 404 054	4 404 054	4 404 054						1,461,654				04 070	02/27/2024
030 IO#-AD-3	NATIONAL RURAL UTIL COOP BASIC 2.900%		10/ 13/2021 .		·	1,401,004	1,461,654	1,461,654	1,461,654						1,401,004				01,0/2	02/21/2024
63743H-ER-9	03/15/21		03/15/2021 .	Maturity		7,500,000	7,500,000	7,453,050	7,495,950		4,050		4,050		7,500,000				108,750	03/15/2021
63934E-AT-5	NAVISTAR INTERNATIONAL BASIC 6.625% 11/01/25		07/01/2021 .	Various		11, 178, 467	10.820.000	11,094,500	10,943,685		(32,500)		(32,500)		10,911,185		(91, 185)	(91, 185)	836,350	11/01/2025
	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS,			Redemption			, ,				(02,000)		(02,000)					(01,100)		
64079*-AB-8	BLENDED RATE AT 6.210% 06/30/27 NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO,		12/31/2021 .	100.0000		1,020,108	1,020,108	1,020,108	1,020,108						1,020,108				39,593	06/30/2027
64082#-AA-1	LLC 4.430% 09/30/41		.09/30/2021	100.0000		812, 167	812, 167								812, 167				22,271	09/30/2041
044000 40 0	NESTLE HOLDINGS INC BASIC 3.350% 09/24/23		40 (04 (0004	OOLDWAN OAGUO		44 700 000	44 000 000	40,000,000	40 077 540		0.400		0.400		40 004 040		704 047	704 047	500.000	00 (04 (0000
641062-AD-6	NEW CENTURY HOME EQ LOAN TRUST FIT % Due		10/21/2021 .	GOLDMAN SACHS		14,708,260	14,000,000	13,960,380	13,977,543		6,499		6,499		13,984,043		724,217	724,217	509,386	09/24/2023
64352V-JK-8	. 2/25/2035 Mo-25 0.898% 02/25/35		12/27/2021 .	Paydown		210,570	210,570	181,777	202,339				8,231		210,570				1,003	02/25/2035
64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS M2 0.821% 03/25/35		.03/25/2021 .	Paydown																03/25/2035
	NEW CENTURY HOME EQ LOAN TRUST FIT % Due			,																
64352V-NK-3	10/25/2035 Mo-25	-	12/27/2021 .	Paydown		304,448	304,448	252,692	287,363		17,086		17,086		304,448			ļ	1,812	10/25/2035
646025-C*-5	3.540% 08/18/26		01/06/2021 .	LLC															5,900	08/18/2026
64760@-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL 4.270% 08/15/32		12/15/2021 .	Redemption 100.0000		996,799	996,799	996,799	996,799						996,799				22 101	08/15/2032
047000-AA-2	NEWMONT CORPORATION CALL @MAKE WHOLE +25BP		12/ 13/2021 .			990,799	990,799	990,799	990,799						990,799				23, 101	00/ 13/2032
651639-AW-6	. 5.875% 04/01/35		10/19/2021 .	MARKET AXESS		523,392	400,000	445,904	443, 171		(1,737)		(1,737)		441,434		81,958	81,958	24,806	04/01/2035
651639-AY-2	NEWMONT CORPORATION BASIC 2.250% 10/01/30		02/25/2021 .	JANE STREET		1,997,195	2,030,000	2,023,443	2,023,816		94		94		2,023,910		(26,715)	(26,715)	19,031	10/01/2030
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.550% 05/01/27		07/27/2021	MORGAN STANLEY		8,269,796	7,400,000	7,378,984	7,385,864		1,162		1, 162		7,387,026		882,770	882,770	195,566	05/01/2027
654106-AK-9 654106-AM-5	NIKE, INC. CL B BASIC 2.850% 03/27/30 NIKE, INC. CL B BASIC 3.375% 03/27/50		03/31/2021 .	GOLDMAN SACHS	<del>  </del>	1,902,867	1,805,000	2,008,694 7,819,194	1,997,047		(5, 196)		(5, 196)		1,991,851		(88,984)	(88,984).	26,864	03/27/2030
	NOBLE AFFILIATES INC 8% Due 4/1/2027 A01					, ,	, ,		, ,		,		,					(00,007).		
654894-AF-1	8.000% 04/01/27	-	01/06/2021 .	Tax Free Exchange		8,473,786	8,000,000	9,086,560	8,474,636		(849)	ļ	(849)		8,473,786				168,889	04/01/2027
655044-AE-5	6.000% 03/01/41		01/06/2021 .	Various		10,094,435	10,100,000	10,092,740	10,094,434		2		2		10,094,435				210,417	03/01/2041
	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15																			
655044-AG-0	5.250% 11/15/43	.]	1.01/06/2021	Tax Free Exchange		6,092,066	6,100,000	6,090,695	6,092,063		J3		<u>3</u>		6,092,066				45,369	11/15/2043

# **SCHEDULE D - PART 4**

					Showing All L	.ong-Term E	sonas ana Sic	CKS SULD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_	1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	` ,	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
655044-AN-5 655044-AP-0	NOBLE ENERGY INC BASIC 4.950% 08/15/47 NOBLE ENERGY INC BASIC 3.850% 01/15/28		01/06/2021 .	Tax Free Exchange Tax Free Exchange		11,506,353	12,500,000	11,475,475	11,506,124		228		228		11,506,353				242,344	08/15/2047
000044-AP-U	NUBLE ENERGY INC BASIC 3.850% 01/15/28			Redemption		16, 108, 37 1	15,550,000	10, 183,040	10, 109,599		(1,028)		(1,028)		16, 108, 37 1				284,3/1	01/15/2028
655663-D@-8	NORDSON CORP NORDSON 2.620% 07/26/21		07/26/2021	100.0000		2,000,000	2,000,000	1,980,760	1,990,046		9,954		9,954		2,000,000				52,400	07/26/2021
	NORDSON CORP 2.89% Due 7/28/2025 JJ28			Redemption																
655663-E0-7	2.890% 07/28/25		07/28/2021 .	100.0000		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				74,314	07/28/2025
666807-BS-0	NORTHROP GRUNMAN CORP BASIC 4.400% 05/01/30	1	.07/22/2021	BARCLAYS		11,949,700	10.000.000	12.335.800	12,329,847		(136, 119)		(136, 119)		12,193,727		(244,027)	(244,027)	222 800	05/01/2030
550007 50 0	NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20					11,343,700		12,000,000	12,020,047				(100,113)		12, 100,727		(277,021)	(277,021)		557 0 17 2000
66989H-AK-4	4.000% 11/20/45		07/22/2021 .	BARCLAYS		7,491,660	6,000,000	6,508,230	6,460,955		(6,891)		(6,891)		6,454,065		1,037,595	1,037,595	164,000	11/20/2045
	NUCOR CORP. 5.2% Due 8/1/2043 FA1 5.200%	1	00 (0:::===	an Burn avers																00 (04 : :-
670346-AN-5	08/01/43		09/21/2021 .	GOLDMAN SACHS	<del> </del>	2,743,600	2,000,000	1,968,020	1,972,023		481		<u>4</u> 81		1,972,504		771,096	771,096	119,022	08/01/2043
670346-AT-2	2.979% 12/15/55	1	11/05/2021 .	Tax Free Exchange		8,021,244	7,500,000	8,029,875	8,029,215		(7.970)		(7,970)		8,021,244				198 600	12/15/2055
J. 55.55 /// E	NVDIA CORP 2.2% Due 9/16/2021 MS16 2.200%						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,									
67066G-AD-6	09/16/21		08/16/2021	Various		15,200,000	15,200,000	15, 172,836	15, 195, 323		4 , 125		4, 125		15, 199, 448		552	552		09/16/2021
67066G-AF-1	NVDIA CORP BASIC 2.850% 04/01/30		03/31/2021 .	GOLDMAN SACHS		1,925,471	1,830,000	2,004,454	1,994,583		(4,408)		(4,408)		1,990,175		(64,703)	(64,703)		04/01/2030
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50 O'REILLY AUTOMOTIVE INC BASIC 1.750%		09/21/2021 .	GOLDMAN SACHS		1,738,365	1,500,000	1,779,765	1,778,899		(4,799)		(4,799)		1,774,100		(35,735)	(35,735)	51,333	04/01/2050
67103H-AK-3	03/15/31		09/15/2021 .	J.P. MORGAN		974,660	1,000,000	994.043	994.160		372		372		994.532		(19,872)	(19,872)	17.208	03/15/2031
677415-CP-4	OHIO POWER COR BASIC 5.375% 10/01/21		10/01/2021	Maturity		1,000,000	1,000,000	1,055,910	1,015,543		(15,543)		(15,543)		1,000,000				53,750	
	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due			Redemption																
67773#-AJ-9	2/15/2026 A016 6.710% 02/15/26 OHIO VALLEY ELECTRIC CORPORATI 6.71% Due		10/15/2021 .	100.0000		1, 172,802	1, 172, 802	1,210,741	1, 195,879		(23,077)		(23,077)		1, 172, 802				21,242	02/15/2026
67773#-AK-6	2/15/2026 A015 6.710% 02/15/26		10/15/2021	Redemption 100.0000		1.751.542	1,751,542	1.835.207	1.794.995		(43, 454)		(43,454)		1.751.542				87 147	02/15/2026
681919-BB-1	OMNICOM GROUP BASIC 2.450% 04/30/30		07/27/2021 .	MORGAN STANLEY		10,324,100	10,000,000	9,965,600	9,968,552		1,744		1,744		9,970,296		353,804	353,804		04/30/2030
	ONEOK INC CALL @ MAKE WHOLE +25 BASIS PO																			
682680-AN-3	6.000% 06/15/35		11/16/2021 .	GOLDMAN SACHS		6,218,400	5,000,000	5,002,860	5,001,945		(78)		(78)		5,001,867		1,216,533	1,216,533		06/15/2035
682680-BE-2	ONEOK INC BASIC 6.350% 01/15/31 OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC		07/27/2021 .	MORGAN STANLEY		13,038,200	10,000,000	12,817,700	12,812,971		(144,050)		(144,050)		12,668,921		369,279	369,279		01/15/2031
683470-AA-5	5.330% 03/31/34		12/30/2021	100.0000		1. 189. 155	1, 189, 155	1, 189, 155	1, 189, 155						1, 189, 155				28.062	03/31/2034
	OPMAC 2005-5 FIt % Due 12/25/2035 Mo-25						, ,,													
68383N-CZ-4	0.432% 12/25/35		12/25/2021 .	Paydown	·	889,809	889,809	833, 114	849, 171		40,637		40,637		889,809	ļ			3,452	12/25/2035
68389X-AV-7	ORACLE SYSTEMS CORP 4.3% Due 7/8/2034 JJ8 4.300% 07/08/34	1	07/22/2021	Various		14.731.625	12.500.000	12.746.725	12,631,479		(22,385)		(22,385)		12.609.094		2. 122.531	2, 122, 531	564 27E	07/08/2034
00309A-AV-/	ORACLE SYSTEMS CORP BASIC 2.800% 07/08/21			vai 1005	·	14,731,020	12,300,000	12,740,720	12,001,4/9		(22,383)		(22,383)		12,009,094		2, 122,331	2, 122, 331		01/00/2034
68389X-BA-2	2.000 2.700/21		07/08/2021 .	Maturity		1,400,000	1,400,000	1,389,164	1,397,731		2,269		2,269		1,400,000				39,200	07/08/2021
1	ORACLE SYSTEMS CORP BASIC 3.250% 11/15/27	1					]				1 .		1 .							
68389X-BN-4	ODACI E OVOTEMO CODO DAGLO O OCOM DA (CA (CO		09/21/2021 .	GOLDMAN SACHS		6,548,400	6,000,000	5,957,370	5,965,379		3,292		3,292		5,968,672		579,728	579,728	166,833	11/15/2027
68389X-BV-6	ORACLE SYSTEMS CORP BASIC 2.950% 04/01/30	1	03/22/2021	J.P. MORGAN		5.138.100	5.000.000	5.683.850	5,655,685		(15,768)		(15,768)		5.639.918		(501,818)	(501.818)	70 882	04/01/2030
30000X DV 0	ORACLE SYSTEMS CORP BASIC 3.600% 04/01/50						5,000,000				(15,700)		(13,700)		,,000,010					
68389X-BX-2			03/23/2021 .	Various		29,926,480	31,000,000	35,626,950	35,602,470		(23,855)		(23,855)		35,578,616		(5,652,136)	(5,652,136)	537,900	04/01/2050
connov by o	ORACLE SYSTEMS CORP BASIC 3.850% 04/01/60		00 /00 /000 4	OLTHOODD OF CURLIFIED		4 045 505	4 050 000	4 550 500	4 554 000		/000		(000)		4 550 000		(005 404)	(005 404)	00 407	04/04/0000
68389X-BY-0	PPL ELECTRIC UTILITIES 6 1/4% Due 5/15/2039		03/22/2021 .	CITICORP SECURITIES	·	1,215,525	1,250,000	1,553,500	1,551,622		(993)		(993)		1,550,629		(335, 104)	(335, 104)	23, 127	04/01/2060
69351U-AM-5	MN15 6.250% 05/15/39	l	11/16/2021 .	Various	<u> </u>	22.851.840	16.000.000	16,115,631	16,092,446		(2.487)		(2,487)		16,089,960	L	6.761.880	6.761.880	1,008.333	05/15/2039
	PPL ELECTRIC UTILITIES BASIC 3.000%					, , ,	, ,				,						, ,	, ,		
69351U-AP-8	09/15/21		07/21/2021 .	Call 100.0000		1, 100,000	1,100,000	1,095,391	1,098,786		955		955		1,099,741		259	259	28,050	09/15/2021
6005411 AT 0	PPL ELECTRIC UTILITIES 4.15% Due 10/1/2045		11/10/0004	Various		0.700.000	0 000 000	0 000 400	0 004 040		/40 000		(16,006)		8.808.042		050 000	050 000	005 000	10 /01 /0045
69351U-AT-0	A01 4.150% 10/01/45		11/16/2021 .	Various		9,766,080	8,000,000	8,909,130	8,824,048		(16,006)		(16,006)		8,808,042		958,038	958,038	325,083	10/01/2045
69352P-AJ-2	MS15 5.000% 03/15/44		11/16/2021 .	GOLDMAN SACHS		9,483,489	7,400,000	8,071,113	8,030,231		(13,784)		(13,784)		8,016,447		1,467,042	1,467,042	423,292	03/15/2044
	PNC BANK NA 2.15% Due 4/29/2021 A029										,						, ,			
69353R-EW-4	2.150% 04/29/21		03/30/2021 .	Call 100.0000		7,000,000	7,000,000	6,933,780	6,994,445		4, 190		4, 190		6,998,635		1,365	1,365	63, 126	04/29/2021
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1 3.094% 02/01/26	1	.08/01/2021	Paydown		402.974	402.974	402.965	402.974		1		ĺ		402.974				0.054	02/01/2026
	PACIFICORP BASIC 2.950% 02/01/22		11/01/2021		· · · · · · · · · · · · · · · · · · ·	500,000	500,000	402,965	402,974		1,575		1,575		402,974		479	479		02/01/2026
	5010 511010 E.000N 0E/01/EE										,010	h	,010	p						

# **SCHEDULE D - PART 4**

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
695114-CU-0	PACIFICORP BASIC 3.500% 06/15/29		09/21/2021 .	GOLDMAN SACHS		6, 141, 190	5,500,000	5,501,900	5,501,468		( 142	)	(142)		5,501,326		639,864	639,864	148,653	06/15/2029
69888X-AA-7	PAR PHARMACEUTICAL INC BASIC 7.500% 04/01/27		05/11/2021 .	GOLDMAN SACHS		1,027,500	1,000,000	1,065,000	1,062,810		(4,800	,	(4,800)		1,058,011		(30,511)	(30,511)	46,250	04/01/2027
03000X AA 7	PEBBLEBROOK HOTEL TRUST SENIOR NOTES		1.00/11/2021	Redemption		1,021,300	1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,002,010		(4,000	/					(00,311)	(00,311)		04/01/2021
70509@-AA-5	4.700% 12/01/23		05/21/2021 .	100.0000		1,857,143	1,857,143	1,857,143	1,857,143										1,393	12/01/2023
	PEBBLEBROOK HOTEL TRUST SENIOR NOTES			Redemption																
70509@-AB-3	4.930% 12/01/25		05/21/2021 .	100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				405,080	12/01/2025
713448-CQ-9	PEPSI CO INC 4 1/4% Due 10/22/2044 A022 4.250% 10/22/44		10/25/2021 .	Call 123.1480		6, 157, 400	5,000,000	6,057,400	6,020,953		(24.991	)	(24,991)	, l	5,995,963	1	(995,963)	(995,963).	1,371,671	10/22/2044
713448-DD-7	PEPSI CO INC BASIC 4.450% 04/14/46		10/25/2021 .	Call 128.3200		641,600	500,000				(24,991		(4,957)		695,983		(195,983)	(195,983)		04/14/2046
713448-DX-3	PEPSI CO INC BASIC 2.000% 04/15/21		04/15/2021	Maturity		6,875,000	6,875,000	6,853,413	6,871,426		3,574		3,574		6,875,000				68,750	04/15/2021
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		10/25/2021 .	Call 116.1750		63,896,250	55,000,000	67,869,150	67,746,719		(251, 273		(251,273)		67,495,447		(12,495,447)	(12,495,447)		03/19/2050
713448-EV-6	PEPSI CO INC BASIC 3.875% 03/19/60		09/15/2021 .	J.P. MORGAN		1,279,550	1,000,000	1,386,120	1,383,436		(4,355		(4,355)		1,379,082	ļ	(99,532)	(99,532)		03/19/2060
713448-EV-6 713448-EZ-7	PEPSI CO INC BASIC 3.875% 03/19/60		10/25/2021 .	Call 122.4070 J.P. MORGAN	+	24,481,400	20,000,000	25,825,900	25,800,590		(70,879		(70,879)		25,729,711	····	(5,729,711)	(5,729,711)(256,255).	5,333,900	03/19/2060
7 10440-LZ-7	PETROS MISSISSIPPI FUND LLC PETROS		12/ 10/2021 .	Redemption			0,200,000	0,337,430	0,332,124		( 10,024	/	(13,324)		0,310,601		(230,233)	(230,233)	114,403	03/01/2030
71682@-AA-2	MISSISSIPPI FUND I, LLC 6.950% 03/01/27		12/01/2021	100.0000		680,597	680,597	680,597	680,597						680,597				26,760	03/01/2027
	PFIZER, INC. 4.3% Due 6/15/2043 JD15																			
717081-DE-0	4.300% 06/15/43		11/10/2021 .	Various		3,740,220	3,000,000	2,928,703	2,936,807		1,467		1,467		2,938,274		801,946	801,946		06/15/2043
717081-EM-1 717081-FA-6	PFIZER, INC. BASIC 3.000% 09/15/21		09/15/2021 .	Maturity J.P. MORGAN		1,300,000 4,613,985	1,300,000	1,299,714	1,299,936 4,773,468		(4,699		(4,699)		1,300,000 4,768,768		(154, 783)	(154,783)		09/15/2021 05/28/2050
/1/081-FA-0	PHILIP MORRIS 2.9% Due 11/15/2021 MN15		1.09/15/2021	J.P. MUHGAN		4,013,983	4,500,000	4,773,900	4,773,408			/	(4,099)	'	4,708,708		(104,783)	(104,783).	97 , 338	05/28/2050
718172-AL-3	2.900% 11/15/21		11/15/2021 .	Maturity		5,000,000	5,000,000	5,235,000	5,042,208		(42,208	)	(42,208)	· [	5,000,000				145,000	11/15/2021
718172-BM-0	PHILIP MORRIS BASIC 3.250% 11/10/24		11/01/2021	JANE STREET		5,316,100	5,000,000	5,361,600	5,301,287		(63,890		(63,890)		5,237,397		78,703	78,703	159,340	
718172-CE-7	PHILIP MORRIS BASIC 3.125% 03/02/28		07/20/2021	GOLDMAN SACHS		7,421,651	6,755,000	6,639,490	6,659,251		6,664		6,664		6,665,915		755,736	755,736	187,639	
718172-CJ-6	PHILIP MORRIS BASIC 3.375% 08/15/29		09/15/2021 .	Various		6, 115, 285	5,500,000	5,448,235	5,455,244		3,208		3,208		5,458,451		656,834	656,834	202, 125	08/15/2029
718546-AC-8	PHILLIPS 66 4.3% Due 4/1/2022 A01 4.300% 04/01/22		10/21/2021 .	Various		12,048,606	11,850,000	12,209,366	11,914,735		(42.012	,	(42,012)		11,872,722		175.884	175.884	5/12 520	04/01/2022
/ 10040-AU-0	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1		10/21/2021 .	various		12,040,000	11,030,000	12,209,300	11,314,733		(42,012	/	(42,012)		11,072,722		173,004	175,004		04/01/2022
718546-AH-7	5.875% 05/01/42		10/19/2021 .	Various		9,588,685	6,993,986	7,343,801	7, 298, 839		(6,224	)	(6,224)		7,292,615		2,296,070	2,296,070		05/01/2042
72431P-AA-0	PISCES MIDCO INC BASIC 8.000% 04/15/26		04/15/2021 .	Various		8,008,000	7,700,000	7,605,625	7,621,218		1,713		1,713		7,622,931		77,069	77,069		04/15/2026
707040 411 7	PLASTIPAK HOLDINGS INC BASIC 6.250%		10 (00 (000)	D.U.Y. 05. UUED101		0.740.054	0 700 000	0.050.050	0.040.007		54 400		54 400		0 074 007		274 204	274 204	170 710	40 445 40005
727610-AN-7	10/15/25		10/29/2021 .	BANK OF AMERICA	+	2,748,951	2,700,000	2,252,250	2,319,907		54, 120		54, 120	·	2,374,027	····	374,924	374,924	1/6,/19	10/15/2025
74160M-CS-9	5.500% 01/25/34		12/01/2021 .	Paydown		411,675	411,675	434,060	429,896	L	(18,221	)	(18,221)	,[	411,675	L			14 . 176	01/25/2034
	PROGRESSIVE CORP OH BASIC 4.350% 04/25/44			,			·													
743315-AP-8			09/15/2021 .	J.P. MORGAN		1,287,300	1,000,000	1,355,070	1,350,091		(8,063	)	(8,063)		1,342,028		(54,728)	(54,728)	38,908	04/25/2044
74994F AO O	PROGRESSIVE CORP OH BASIC 3.700% 01/26/45		07/07/0004	MODOAN CTAN EV		E 040 000	F 000 000	E 000 000	E 00E 0E4		/0.400	,	(0.400)	J	E 070 000	1	400 040	400 040	100 510	01/06/0045
743315-AQ-6	PROGRESSIVE CORP OH BASIC 3.950% 03/26/50		07/27/2021 .	MORGAN STANLEY		5,843,600	5,000,000	5,398,300	5,385,854		(6, 193	/	(6, 193)		5,379,660		463,940	463,940	186,542	01/26/2045
743315-AX-1			.03/09/2021	Various	<u> </u>	17, 131,500	15,000,000	17,852,600	17,658,286		(56, 138	)	(56, 138)		17,602,148		(470,648)	(470,648)	271,563	03/26/2050
	AMAZON GARNER CTL AMAZON GARNER CTL			Redemption																
74338*-AA-6	4.034% 11/15/39		12/15/2021 .	100.0000		326,685	326,685	326,685	326,685						326,685					11/15/2039
74340X-BE-0	PROLOGIS LP 3.750% 11/01/25		03/08/2021 .	Call 112.4650		5,623,250	5,000,000	5, 122,750	5,070,659		(2,653		(2,653)		5,068,006		(68,006)	(68,006)		
74340X-BM-2	PROLOGIS LP BASIC 2.250% 04/15/30 PRUDENTIAL FINANCIAL INC BASIC 3.878%		07/27/2021 .	MORGAN STANLEY WELLS FARGO SECURITIES		12,976,500	12,500,000	12,423,013	12,429,232		3,974		3,974		12,433,206		543,294	543,294	221,8/5	04/15/2030
74432Q-CC-7	03/27/28		03/03/2021 .	LLC		4,282,427	3,720,000	4,055,507	4,008,054		(6,668	)	(6,668)	, <u>[ </u>	4,001,386	L	281,041	281,041	63.315	03/27/2028
	PRUDENTIAL FINANCIAL INC BASIC 3.700%																			
74432Q-CF-0	03/13/51		03/03/2021 .	Various		13,012,800	12,000,000	12,836,080	12,820,871		(2,888	)	(2,888)		12,817,982		194,818	194,818	212, 133	03/13/2051
744440 05 0	PUBLIC SERVICE CO OF COLO 4.750% 08/15/41		11/10/0001	COLDMAN, CACHO		0 470 400	0.000.000	0 007 400	0.004.000		(44,000	,	(44,000)	.[	0 070 740	1	100 110	100 440	110 510	00 /45 /00 /4
744448-CE-9	PUBLIC SERVICE CO OF COLO 4.3% Due 3/15/2044		11/16/2021 .	GOLDMAN SACHS	·	2,473,160	2,000,000	2,397,400	2,384,668		(11,920	/	(11,920)		2,372,748	·	100,412	100,412	1 19,542	08/15/2041
744448-CK-5	MS15 4.300% 03/15/44		11/16/2021 .	GOLDMAN SACHS		7,790,055	6,500,000	6,476,015	6, 479, 159		471		471		6,479,630		1,310,425	1,310,425	328,413	03/15/2044
	PUBLIC SERVICE COMPANY OF OKLA PUBLIC			ALLISON-WILLIAMS																
744533-D0-6	SERVICE COMPANY OF OKLA 3.910% 03/15/29		12/07/2021 .	COMPANY		13,126,680	12,000,000	12,000,000	12,000,000					ļ	12,000,000	ļ	1, 126, 680	1,126,680	576,073	03/15/2029
74456Q-BP-0	PUB SVC ELEC & GAS BASIC 1.900% 03/15/21		03/15/2021 .	Maturity		800,000	800,000	778,088	797,937		2,063		2,063		800,000	1			7,600	03/15/2021
74733V-AC-4	QEP RESOURCES INC BASIC 5.250% 05/01/23		02/19/2021	ROBERT W. BAIRD & CO.		212,500	200.000	188,700	188.885		641		641		189.526		22.974	22.974		05/01/2023

# **SCHEDULE D - PART 4**

					Showing All Lo	ng-rerm B														
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15		1				
														Total		1				
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	_	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser		sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
lication	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC	eigii	Date	Redemption	Otock	Sideration	i ai value	Actual Cost	value	Decrease	Accietion	Necognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	i cai	Date
74739*-AA-1	4.440% 02/28/35		08/31/2021	100.0000		599.002	599,002	599,002	599,002						599.002				26,596	02/28/2035
747525-AU-7	QUALCOMM INC 3.250% 05/20/27		.09/21/2021	GOLDMAN SACHS		1,103,840	1,000,000	951,830	964,724		3,599		3,599		968,323		135,517	135,517	27,354	
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		11/10/2021	J.P. MORGAN		3,838,260	3,000,000	3,882,270	3,874,749		(20,581)		(20,581)		3,854,168		(15,908)	(15,908)		05/20/2047
747525-BK-8	QUALCOMM INC BASIC 2.150% 05/20/30		07/22/2021 .	BARCLAYS		5, 155, 250	5,000,000	5, 296, 650	5,292,338		(17,106)		(17, 106)		5,275,232		(119,982)	(119,982)	73,458	05/20/2030
	Residential Asset Mortgage Pro SERIES																			
749239-AF-6	. 2006RZ5 CLASS M1 0.461% 08/25/46		12/25/2021 .	Paydown	·	105,034	56,283	51, 155	51,567				8,547		60,114		44,920	44,920	1,019	08/25/2046
74924T-AD-6	Residential Asset Securities C SERIES		11 /05 /0001	Developmen			/FE 004)	(40,050)	(40 500)		(407)		(407)		(40,000)	1	40,000	40,000	205	00 /05 /0000
749241-AD-6	. 2006EMX7 CLASS A4 0.341% 08/25/36 Residential Asset Securities C SERIES		11/25/2021 .	Paydown			(55,904)	(46,959)	(48,523)		(437)		(437)		(48,960)		48,960	48,960	205	08/25/2036
74924Y-AF-0	2007KS3 CLASS M1S 0.481% 04/25/37		12/25/2021 .	Paydown			(318,623)	(223,037)	(230,604)		(2,687)		(2,687)		(233,291)	I	233,291	233,291	799	04/25/2037
. 10211 /11 0	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC		1	Redemption			(010,020)	(220,007)			(2,007)						200,201		133	
74979U-AA-3	4.040% 06/20/26		12/20/2021	100.0000		1,550,000	1,550,000	1,550,000	1,550,000				<u></u>			<u></u>			39, 138	06/20/2026
	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC			Redemption																
750731-AA-9	3.744% 02/10/49		12/10/2021	100.0000		175,023	175,023	175,023	175,023						175,023				3,570	02/10/2049
	Residential Asset Securities C SERIES																			
75406Y-AD-9	2006KS9 CLASS AI4 0.351% 11/25/36		12/25/2021 .	Paydown		99,442	74,219	63,782	65,547		11,471		11,471		77,019		22,424	22,424	387	11/25/2036
754730-AE-9	RAYMOND JAMES FINANCIAL BASIC 3.625% 09/15/26		.04/02/2021	Call 111.6800		223.360	200.000	190.924	193.052		272		272		193.324		6.676	6,676	27 227	09/15/2026
75513E-AC-5	RAYTHEON CO BASIC 3.125% 07/01/50		09/21/2021	GOLDMAN SACHS		5,251,600	5,000,000	5,354,550	5,353,273		(5,861)		(5,861)		5,347,412		(95,812)	(95,812)		07/01/2050
700102 710 0	REALTY INCOME CORP BASIC 3.250% 01/15/31		1.50/21/2021								(0,001)		(0,001)				(00,012)	(00,012)		
756109-AX-2			07/22/2021 .	BARCLAYS		15,546,580	14,000,000	15,220,873	15, 171, 128		(61, 195)		(61, 195)		15, 109, 934		436,646	436,646	468,903	01/15/2031
	REGAL-BELOIT CORP SENIOR NOTES TRANCHE D																			
758750-C*-2	4.770% 07/14/21		07/14/2021	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				524,700	07/14/2021
	Renaissance Home Equity Loan T SERIES 20032																			
759950-AY-4	. CLASS M1 1.339% 08/25/33		12/25/2021 .	Paydown		1,027,002	1,027,002	1,009,672	1,012,334		14,668		14,668		1,027,002		4 045 400	4 045 400		08/25/2033
760759-AS-9	REPUBLIC SERVICES BASIC 3.375% 11/15/27 RALI 2005-Q03 FIT % Due 10/25/2045 Mo-25		07/27/2021	MORGAN STANLEY		12,203,070	11,000,000	10,981,520	10,986,639		1,009		1,009		10,987,648		1,215,422	1,215,422	261,938	11/15/2027
761118-KU-1	0.502% 10/25/45		12/25/2021	Paydown		841,267	841,267	660.395	670,008		171,259		171,259		841,267	1			5 326	10/25/2045
101110 10 1	RESIDEO FUNDING INC BASIC 6.125% 11/01/26		1			571,207					17 1,239								, 020 و	10/20/2040
76119L-AA-9			08/26/2021	Call 105.7802		2,856,066	2,700,000	2,761,628	2,745,745		(6,410)		(6,410)		2,739,334		(39, 334)	(39,334)	261,001	11/01/2026
	RIVER FUEL FUNDING COMPANY #3 RIVER FUEL			Redemption		, ,	, ,								,,					
76823#-AT-8	FUNDING COMPANY #3 3.420% 04/15/21		02/12/2021 .	100.0000		17,000,000	17,000,000	17,000,000	17,000,000				ļ		17,000,000				193,800	04/15/2021
	ROCKWELL INTL CORP (NEW) BASIC 4.200%						,									1				
773903-AJ-8	03/01/49		02/11/2021	Fifth Third Securities	· · · · · · · · · · · · · · · · · · ·	2,119,483	1,635,000	2,028,692	2,023,418		(1,138)		(1, 138)		2,022,280		97,203	97,203		03/01/2049
78409V-AM-6 78409V-AS-3	S&P GLOBAL INC 2.950% 01/22/27		09/21/2021 .	GOLDMAN SACHS	+	1,084,050 5,457,220	1,000,000 5,800,000	991,946 5.767.892	994,727 5,769,048		584 2.946		584		5,771,994					01/22/2027
78409V-AS-3 78454L-AN-0	S&P GLOBAL INC BASIC 1.250% 08/15/30 SM ENERGY CO BASIC 6.750% 09/15/26	1	12/16/2021	US BANCORP INC	····	5,457,220	5,800,000	5,767,892	5,769,048		2,946		2,946		5,771,994		(314,774)	(314,774)		08/15/2030
/ UHJHL-AN-U	SRS DISTRIBUTION INC BASIC 8.250%	1		ואו עו אוווברוועא	† <b> </b>		400,000				∠,७40					ļ	, 00, 083		14,300	03/ 13/ 2020
78471R-AA-4	07/01/26		06/07/2021	Various	L	11, 196, 052	10,700,000	10,743,500	10,731,683		(5, 100)		(5, 100)		10,726,583		(26,583)	(26,583)	1,319,952	07/01/2026
	S&E REPLACEMENT POWER LLC SENIOR SECURED			Redemption																
78512*-AA-5	NOTES 4.120% 05/31/29		12/31/2021 .	100.0000	ļ	1,541,769	1,541,769	1,541,769	1,541,769		ļ				1,541,769				34,688	05/31/2029
	THE SABINE MINING COMPANY SENIOR SECURED			Redemption									1			1				
78532*-AD-5	NOTES 4.580% 02/21/32		08/21/2021	100.0000		625,000	625,000	625,000	625,000						625,000				21,469	02/21/2032
78532*-AE-3	THE SABINE MINING COMPANY THE SABINE MINING COMPANY 4.680% 10/11/35		10/11/2021	Redemption 100.0000		941. 178	941.178	0/1 170	041 470				I		941, 178	I			11 000	10 /11 /2025
/8032~-AE-3	SABINE PASS LIQUIFICATION LLC SENIOR SECURED	1	10/11/2021		·	941, 1/8	941, 1/8	941, 178	941, 178		l		····		941, 1/8				11,392	10/11/2035
785592-A*-7	NOTES 5.000% 09/15/37		.03/19/2021	THE SEAPORT GROUP		11,359,700	10,000,000	10,000,000	10,000,000				I		10,000,000	I	1,359,700	1,359,700	263 889	09/15/2037
785592-AH-9	SABINE PASS LIQUEFACTION 6.250% 03/15/22 .		12/15/2021	Call 100.3049		15,045,731	15,000,000	16,900,200	15,418,824		(395, 115)		(395, 115)		15,023,709		(23,709)	(23,709)		03/15/2022
	SABINE PASS LIQUEFACTION BASIC 4.500%		1				' ' - '				]						, .,,			
785592-AW-6	05/15/30	.	02/25/2021 .	Tax Free Exchange		2,992,842	3,000,000	2,992,320	2,992,748		94		94		2,992,842				37,500	05/15/2030
1	Santander Drive Auto Receivabl SERIES 20163		l													I				
80284R-AG-4	. CLASS D 2.800% 08/15/22		03/15/2021 .	Call 100.0000	ļ	502,844	502,844	506,262	504,850		(249)		(249)		504,600		(1,756)	(1,756)	3,520	08/15/2022
80284R-AG-4	Santander Drive Auto Receivabl SERIES 20163		00 /45 /0004	Developme		150 110	150 140	100 004	450 777		(635)		(635)		159, 142	1			554	08/15/2022
0U∠04H-AU-4	. CLASS D 2.800% 08/15/22		02/15/2021 .	Paydown			159, 142	160,224	159,777		(635)		(635)		159, 142				554	08/15/2022
805564-DV-0	8.410% 05/25/29	1	12/01/2021	Paydown		63.366	63.366	62.891	62.978		388		388		63.366	1			1 359	05/25/2029
805564-QK-0	SAXON ASSET SEC TRUST 0.972% 08/25/35		12/25/2021			30,247	30,247	27,658	28,293		1,954		1,954		30,247					08/25/2035
				,				,	, , , , , , , , , , , , , , , , , , , ,											

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	Dools!				Bond Interest/	
									Prior Year		Current	Year's Other-	Change in Book/	Exchange in	Book/ Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	-	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
005504 01 0	SAXON ASSET SEC TRUST FIT % Due 8/25/2035		40 (07 (0004			204 204	204 204	074 440	074 000		0.000		0.000		204 204				0.004	00 (05 (0005
805564-QL-8	Mo-25		12/27/2021 .	Paydown		284,021	284,021	271,418	274,990		9,032		9,032		284,021				2,361	08/25/2035
805564-SD-4	Mo-25 0.763% 10/25/35		12/27/2021	Paydown		1,711,628	1,711,628	1,486,378	1,565,272		146,355		146,355		1,711,628				7,333	10/25/2035
80874Y-BA-7	SCIENTIFIC GAMES INTERNA BASIC 8.250% 03/15/26		10 /00 /0001	Vaniana		4,469,250	4,200,000	4,369,000	4,326,307		(31,551)		(04 FE4)		4,294,756		174,494	174,494	220 424	03/15/2026
808/41-BA-/	SECURIAN FINANCIAL GROUP BASIC 4.800%		10/29/2021 .	Various		4,409,200	4,200,000	4,309,000	4,320,307		(31,331	/	(31,551)	'			174,494	174,494 .	339, 121	03/ 15/2026
81373P-AA-1	04/15/48		09/15/2021	J.P. MORGAN		3, 129, 950	2,500,000	2,492,075	2,492,462		97		97		2,492,559		637,391	637,391	110,667	04/15/2048
81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 1.121% 01/25/35		12/26/2021	Paydown		93,866	93.866	90,346	90,950		2.916		2,916		93,866				610	01/25/2035
010/3# 00 0	GVEST FREDERICKSBURG LLC GVEST			Redemption							2,510		2,510							01/20/2000
824360-AA-8	FREDERICKSBURG LLC 4.500% 06/15/38		12/15/2021 .	100.0000		407,398	407,398	407,398	407,398						407,398				9,998	06/15/2038
826418-BM-6	SIERRA PACIFIC POWER CO 2.6% Due 5/1/2026 MN1 2.600% 05/01/26		09/21/2021	GOLDMAN SACHS		3,715,320	3,500,000	3,491,075	3.494.987		644		644		3,495,631		219.689	219.689	81 394	05/01/2026
82873L-AB-1	. SIMMONS FOODS INC BASIC 7.750% 01/15/24		03/22/2021	Various		2,590,643	2,494,000	2,703,528	2,594,411		(12,388	)	(12,388)		2,582,023		(88,023)	(88,023)		01/15/2024
828807-CX-3	SIMON PROPERTY GROUP 2 1/2% Due 7/15/2021		01/27/2021	Call 100.4883		3,014,650	3,000,000	2,989,530	2,997,421		344		344		2,997,764		2,236	2,236	E4 0E0	07/15/2021
828807-04-3	JJ15 2.500% 07/15/21					000,410, د	3,000,000	2,969,530	2,997,421		344				2,997,704					07715/2021
829259-AY-6	03/01/30		12/13/2021 .	Various		1,909,400	2,000,000	1,570,000	1,587,926		29,372		29,372		1,617,297		292, 103	292, 103	114,278	03/01/2030
83401B-AB-2	Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41		12/25/2021	Paydown		349,429	349,429	359,093	358,519		(9,090		(9,090)	, l	349,429				/ 031	01/25/2041
	Social Professional Loan Progr SERIES 2018A			aydown																
83406E-AC-9	CLASS A2B 2.950% 02/25/42		12/25/2021 .	Paydown		744, 118	744, 118	769,232	767,787		(23,668		(23,668)		744, 118				10,747	02/25/2042
83545*-AC-2	1/13/2021 JJ13 5.100% 01/13/21		01/13/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				255,000	01/13/2021
	SVHE 2006-3 FIt % Due 11/25/2036 Mo-25																			
83612H-AD-0	. 0.353% 11/25/36		12/27/2021 .	Paydown		124,452	124,452	94,588	111,781		12,671		12,671		124,452				758	11/25/2036
837004-CF-5	4.350% 02/01/42		11/16/2021	GOLDMAN SACHS		17, 133, 750	15,000,000	15, 232, 950	15,220,955		(6,065	)	(6,065)		15,214,890		1,918,860	1,918,860	846,438	02/01/2042
838518-C#-3	SOUTH JERSEY INDUSTRIES INC. South Jersey		02/19/2021	STONECASTLE SECURITIES		5, 188, 950	5,000,000	5,000,000	5,000,000						5,000,000		188.950	188.950	00.000	00 (40 (0004
838318-0#-3	Industries Inc 3.220% 08/16/24		02/ 19/2021 .	LLC			5,000,000	5,000,000	5,000,000						5,000,000		188,950	188,930 .		08/16/2024
838518-D0-4	. INDUSTRIES, INC. 3.320% 01/16/25		02/19/2021	LLC		4, 176,000	4,000,000	4,000,000	4,000,000						4,000,000		176,000	176,000	83,573	01/16/2025
842400-FR-9	SOUTHERN CALIFORNIA EDISON BASIC 3.875% 06/01/21		06/01/2021	Maturity		400,000	400,000	402,704	400,222		(222)	,	(222)	, l	400,000				7 750	06/01/2021
	SOUTHERN CALIFORNIA EDISON 4.65% Due			,																
842400-FZ-1			07/27/2021	MORGAN STANLEY		10,419,030	9,000,000	11,077,200	10,853,399		(32,893)	)	(32,893)		10,820,506		(401,476)	(401,476)	346,425	10/01/2043
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP 4.000% 04/16/48		10/16/2021	Redemption 100.0000		58,664	58,664	58,664	58,664						58,664				1.766	04/16/2048
	SOUTHERN NAT GAS/ISSUING 4.4% Due 6/15/2021					,	·													
84345P-AB-8	JD15 4.400% 06/15/21		05/14/2021 .	Call 100.0000		15,000,000	15,000,000	14,463,300	14,947,643		42,460		<u>4</u> 2,460		14,990,103		9,897	9,897	273, 167	06/15/2021
844030-AC-0	8.250% 11/15/29		09/21/2021 .	GOLDMAN SACHS		1,345,150	1,000,000	1,014,760	1,008,356		(486	)	(486)		1,007,870		337,280	337,280	70,583	11/15/2029
84751P-KW-8	Specialty Underwriting & Resid Flt % Due		40 (07 (0004	0 4		1,240,308	1,240,308	1,205,812	4 040 700		29.520		29.520		1,240,308				5.043	40 (05 (0000
84/3 IP-NII-8			12/27/2021 .	Paydown		1,240,308	1,240,308	1,205,812	1,210,788		29,520		29,520		1,240,308					12/25/2036
84857L-A*-2	. 09/01/21	-	09/01/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				126,000	09/01/2021
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE		12/15/2021	Redemption 100.0000		340,800	340.800	340.800	340,800						340,800				10,054	12/31/2034
	SPIRITS OF ST.LOUIS BASKETBALL SENIOR	1		Redemption				,												
84860*-AB-9	SECURED NOTES 3.850% 03/31/33	-	12/31/2021 .	100.0000		477,300	477,300	477,300	477,300						477,300				12,576	03/31/2033
848609-AA-1	5.300% 06/30/36		12/31/2021	Redemption 100.0000		608,656	608,656	608,656	608,656						608,656				18.706	06/30/2036
	SPOWER FINANCE, LLC SPOWER FINANCE, LLC			Redemption			,	, .							, ,					
84929#-AA-6			12/31/2021 .	100.0000 Redemption		886,615									886,615				35,687	12/31/2036
84929*-AA-0	4.960% 12/31/41		12/31/2021 .	100.0000		644,650	644,650	644,650	644,650						644,650				23,345	12/31/2041

# **SCHEDULE D - PART 4**

					Showing All Long	g-renn b	onus anu sic	OCKS SOLD, I	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	i eai						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	;	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D.: V			Year's	Change in	Exchange		F				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock si	ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	STADIUM FUNDING TRUST 5% Due 4/1/2039 A01			Redemption																
85234#-AB-1	5.000% 04/01/39		04/01/2021 .	. 100.0000		318,870	318,870	318,870	318,870						318,870				7,972	04/01/2039
855244-AS-8	STARBUCKS CORP. BASIC 4.500% 11/15/48		09/15/2021 .	J.P. MORGAN		965,490	750,000	955,553	953,452		(3,441)		(3,441)		950,012		15,478	15,478		11/15/2048
855244-BA-6	STARBUCKS CORP. BASIC 3.500% 11/15/50		09/15/2021 .	J.P. MORGAN		5,036,130	4,500,000	5,079,780	5,079,258		(9,022)		(9,022)		5,070,236		(34, 106)	(34, 106)	132, 125	
857477-AV-5	STATE STREET CORP BASIC 1.950% 05/19/21		05/19/2021 .	. Maturity		3,000,000	3,000,000	2,897,610	2,983,504		16,496		16,496		3,000,000					05/19/2021
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		10/20/2021 .	. Various		3,229,780	3,000,000	3,214,436	3,210,379		(17,099)		(17,099)		3, 193, 281		36,499	36,499		04/15/2030
858119-BM-1 858119-BP-4	STEEL DYNAMICS BASIC 3.250% 01/15/31		07/27/2021 .	. MORGAN STANLEY		4,902,660 741,510	4,500,000	4, 453, 200 733, 088	4,455,459 733,154		2, 199 276		2, 199		4,457,658 733,430		445,002	445,002		01/15/2031
000119-67-4	STEEL DYNAMICS BASIC 3.250% 10/15/50 TRANSMISSION SERVICES HOLDINGS TRANSMISSION	-	10/ 18/2021 .	Redemption	·	141,510	750,000	/33,088	133, 154		2/6		276	·				8,080	25, 188	10/ 13/2030
858271-A*-0	SERVICES HOLDINGS 3.820% 06/30/47		12/30/2021 .	100.0000		630,767	630,767	630,767	630,767		I				630,767				14 323	06/30/2047
300E/ / A U	STEPAN COMPANY 3.86% Due 6/27/2025 JD27			Redemption		550,707			, 500, 101										17,020	
858586-H#-0	3.860% 06/27/25		.06/27/2021	100.0000	<u> </u>	2,285,714	2,285,714	2,285,714	2,285,714		L		L		2,285,714				44, 114	06/27/2025
	STEPAN COMPANY SENIOR NOTES 3.950%	1	T	Redemption																
858586-J*-2	07/10/27		07/10/2021 .	. 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				79,000	07/10/2027
	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW			Redemption																
86157#-AA-4	ORLEANS, LLC 5.150% 07/17/29		07/17/2021 .	. 100.0000		630,000	630,000	630,000	630,000						630,000				24,334	07/17/2029
863579-BC-1	SARM 2004-12 0.652% 09/25/34		12/25/2021 .	Paydown		405,860	405,860	336,357	341,716		64 , 144		64,144		405,860				1,405	09/25/2034
	SAIL 2004-8 FIt % Due 9/25/2034 Mo-25																			
86358E-MA-1	1.033% 09/25/34		12/27/2021 .	. Paydown		108,682	108,682	97,304	102,867		5,815		5,815		108,682				633	09/25/2034
	SASC 2003-31A Adj % Due 10/25/2033 Mo-1																			
86359A-3E-1	2.307% 10/25/33		12/01/2021 .	. Paydown	·	164,434	164,434	163,715	163,817		617		617		164,434				2,464	10/25/2033
86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1		12/01/2021 .	Davida		833,842	833.842				(3.982)		(3,982)		833,842				12,178	11/25/2033
00339A-3A-7	2.840% 11/25/33		12/01/2021 .	. Paydown		933,042	033,042				(3,902)	'	(3,902)		033,042				12, 170	11/23/2033
86359A-FD-0	1.753% 12/25/32		12/27/2021	Paydown		627, 167	627, 167	555,827	617,957		9.210		9,210		627.167				5,077	12/25/2032
86359A-ZE-6	SASC 2003-31A 2.337% 06/25/33		12/01/2021 .	Paydown		206,253	206,253	193,749	198,827		7.426		7,426		206,253					06/25/2033
0000011 22 0	SASC 2005-NC2 SERIES 2005AR1 CLASS M2			. i uyuomii		200,200					, 420		, 420						, 100	00/ 20/ 2000
86359D-VX-2	0.561% 09/25/35		12/25/2021 .	Paydown		2,099,514	2,099,514	2,034,503	2,042,918		56,596		56,596		2,099,514				9,723	09/25/2035
	SAMI 2004-AR5 FIt % Due 10/19/2034 Mo-19			,																
86359L-DX-4	0.764% 10/19/34	.	12/19/2021 .	Paydown		384,455	384,455	366,073	369,333		15, 122		15, 122		384,455				2,216	10/19/2034
	SAMI 2004-AR5 FIt % Due 4/19/2035 Mo-19										I									
86359L-FN-4	. 0.804% 04/19/35		12/19/2021 .	Paydown		73,382	73,382	70,534	71,021		2,361		2,361		73,382				295	04/19/2035
	Structured Asset Securities Co SERIES		40.405 :																	10 (05 :
86361N-AD-3	. 2006GEL4 CLASS M1		12/25/2021 .	. Paydown		705,253	705,253	682,332			18 , 153		18 , 153		705,253				3,287	10/25/2036
0676ED AD 4	SUNOCO LOGISTICS PARTNER 5.3% Due 4/1/2044	1	07/00/0004	MIZIMO CECUDITIFO		6 000 540	6 000 000	6 004 000	6 004 504		(0.057)		(0.057)		6 000 607		707 000	707 000	040 047	04/04/0044
86765B-AP-4	. A01		07/08/2021 .	. MIZUHO SECURITIES		6,936,540	6,000,000	6,261,860	6,231,594		(2,957)	'	(2,957)		6,228,637		707,903	707,903	248,21/	04/01/2044
86765B-AU-3	10/01/27 4.000%		.09/23/2021	BANK OF AMERICA		2,212,900	2,000,000	1.990.560	1,993,218		655		655		1,993,873		219.027	219,027	70 111	10/01/2027
00100D-NU-0	SURGERY CENTER HOLDINGS BASIC 10.000%	1		DANK OF AMERICA	†	4, 414, 300		, 350 , 300	1, 330, 210										, 111	10/01/202/
86881W-AD-4	04/15/27	J	11/18/2021	. Various		1,884,375	1,750,000	1,725,000	1,723,570		412		412	[	1,723,982		160,393	160,393	178.542	04/15/2027
	SWEETWATER ROYALTIES LLC SWEETWATER	1	I	Redemption		,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,20,000	,,,20,070		[		[		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
87054#-AA-6	ROYALTIES LLC 5.320% 09/30/40	1	09/30/2021 .	100.0000		661,927	661,927	661,927						[	661,927				25, 111	09/30/2040
	SYNCHRONY FINANCIAL BASIC 3.950% 12/01/27	1																		
87165B-AM-5			10/25/2021 .	. CITICORP SECURITIES		327,201	300,000	269,421	274,942		2,518		2,518		277,460		49,741	49,741	10,731	
871829-BM-8	SYSCO CORP BASIC 6.600% 04/01/40		06/07/2021 .	. Call 146.1720		2,265,666	1,550,000	2, 133,777	2, 127, 196		(9, 252)		(9,252)		2,117,944		(567,944)	(567,944)	785,571	04/01/2040
	TD AMERITRADE HOLDING CORP BASIC 3.625%	1																		
87236Y-AD-0	. 04/01/25	-	09/24/2021 .	. Tax Free Exchange		593,740	600,000	589,362	592,546		1 , 193		1, 193		593,740				21,927	04/01/2025
070000 411 4	TD AMERITRADE HOLDING CORP BASIC 3.750% 04/01/24	1	00 (04 (0003	Tou Face For !		0.000.000	0.000.000	0 004 004	2.201.137		(244)		(011)		2.200.893				00.000	04/01/2024
87236Y-AH-1 872540-AR-0	J TJX COMPANIES, INC BASIC 3.500% 04/15/25 .		09/24/2021 .	Tax Free Exchange Call 110.0191		2,200,893	2,200,000	2,201,804			(244)		(244)		2,200,893		(2,294,790)	(2,294,790)		
01234U-AM-U	TJX COMPANIES, INC BASIC 3.500% 04/15/25	1		110.0191	·	33,003,724	000,000,000,000	891,100, و	34, 543, 728		(200,938)	'	(200,938)	·	32,294,790		(2,294,790)	(2,294,790)		04/ 13/2023
872540-AS-8	10A COMPANIES, 1NC DASTC 3.730% 04/13/27	1	06/04/2021 .	. Call 113.3651		11,336,513	10,000,000	11,459,530	11,351,517		(90,024)		(90,024)		11,261,492		(1,261,492)	(1,261,492)	1 575 055	04/15/2027
5, 2040 A0 0	TRW INC 7 3/4% Due 6/1/2029 JD1 7.750%					11,000,010					(30,024)		(30,024)		11,201,432		(1,201,432)	(1,201,432).		54/ 15/ 2027
872649-BH-0	06/01/29		.09/02/2021	Tax Free Exchange	<u> </u>	12,242,641	11,050,000	13,612,111	12,322,589		(79,948)		(79,948)		12,242,641				699.910	06/01/2029
87264A-AY-1	T-MOBILE USA INC BASIC 4.500% 04/15/50	1	05/25/2021 .	. Tax Free Exchange		63,412,332	53,500,000	63,579,895	63,494,416		(82,085)		(82,085)		63,412,332					04/15/2050
87264A-BA-2	T-MOBILE USA INC BASIC 3.500% 04/15/25		05/25/2021 .	. Tax Free Exchange		1,041,788	1,000,000	1,053,330	1,045,965		(4, 178)		(4, 178)		1,041,788				21,389	
87264A-BC-8	T-MOBILE USA INC BASIC 3.750% 04/15/27		01/25/2021 .	. JANE STREET		1,689,045	1,500,000	1,703,520	1,691,481		(2, 155)		(2, 155)		1,689,327		(282)	(282)	15,938	04/15/2027
87264A-BC-8	T-MOBILE USA INC BASIC 3.750% 04/15/27		.05/25/2021 .	Various	<b>11</b>	2,733,240	2,500,000	2,766,680	2,748,647		(15,408)	1	(15,408)		2,733,240	L		L	57,292	04/15/2027

# **SCHEDULE D - PART 4**

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
87264A-BE-4	. T-MOBILE USA INC BASIC 3.875% 04/15/30		05/25/2021 .	Various		7,871,323	7, 150,000	7,934,266	7,901,113		(29,790)		(29,790)		7,871,323					04/15/2030
87264A-BJ-3	T-MOBILE USA INC BASIC 2.550% 02/15/31		05/25/2021 .	Tax Free Exchange		21,795,977	21,000,000	21,847,580	21,826,005		(30,027		(30,027)		21,795,977				492,363	
87264A-BM-6	. T-MOBILE USA INC BASIC 3.300% 02/15/51 TWE USA Partnership TWE USA Partnership Gtd		05/25/2021 .	Tax Free Exchange ALLISON-WILLIAMS		20,625,003	20,400,000	20,627,504	20,626,898		(1,896)	)	(1,896)		20,625,003				428,230	02/15/2051
87318*-AA-2	Sr Nt 3.720% 06/27/27		.06/28/2021	COMPANY		11,781,110	11,000,000	11,000,000	11,000,000						11,000,000		781, 110	781.110	205.737	06/27/2027
	BELL 2016-1A SERIES 20181 CLASS A21						, ,	, ,	, ,								,	,		
87342R-AD-6	4.300% 11/25/48		08/19/2021	Call 100.0000		6,825,000	6,825,000	6,825,000	6,825,000						6,825,000				216, 116	11/25/2048
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A21 4.300% 11/25/48		0E /0E /0004	Boudown		35,000	05 000	05.000	05 000				1		05 000				507	11/25/2048
87342R-AD-6 87901J-AE-5		1	05/25/2021 .	Paydown		1,833,554		35,000			457		457					·		11/25/2048
010010 AL 0	TELEDYNE TECHNOLOGIES INC SENIOR NOTES			Redemption		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000								, ,000,004					
879360-C*-4	SERIES B 3.280% 11/05/22		03/17/2021	100.0000	.	15,000,000	15,000,000	15,000,000	15,000,000				ļ		15,000,000				770,807	
880349-AS-4	TENNECO INC BASIC 7.875% 01/15/29		03/04/2021 .	Various		3,218,850	2,880,000	3,040,600	3,038,068		(4,879)	)	(4,879)		3,033,189		185,661	185,661	61,740	01/15/2029
881561-UK-8	TMTS 2005-8HE Fit % Due 7/25/2035 Mo-25 0.703% 07/25/35		12/27/2021	Paydown		4.177.985	4.177.985	3.096.694	3,558,614		619.370		619,370		4.177.985				21 072	07/25/2035
00 130 1-01-0	TEXAS ACP I L.P. TOT ISSUE CHNGD 3/27/6 B.C.		12/21/2021 .	Redemption		4, 177,900	4, 177, 900				019,370								21,073	0172372033
88213#-AA-2	0.001% 05/15/20		06/01/2021	100.0166		67,316	67,304	161,558	67,304		11		11		67,316				(67,316)	05/15/2020
	TEXAS ACP II, L.P. GUARANTEED NOTES			Redemption			·	·												
882130-AA-4	. 0.001% 01/30/23		02/01/2021	100.0000			83, 120	185,623	92,916		(9,797	)	(9,797)		83, 120					01/30/2023
882508-BG-8	TEXAS INSTRUMENTS IN BASIC 2.250% 09/04/29		07/22/2021	BARCLAYS		4,212,720	4,000,000	3,987,560	3,989,051		654		654		3,989,705		223.015	223,015	90 500	09/04/2029
0023U0-DU-0	TEXOMA WIND LLC SENIOR SECURED 4.120%			Redemption			4,000,000								, 909, 703		223,013	223,013		09/04/2029
88307*-AA-3	06/30/34		12/31/2021 .	100.0000		1,787,256	1,787,256	1,787,256	1,787,256						1,787,256				53,877	06/30/2034
	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1																			
883556-BF-8	4.150% 02/01/24		01/15/2021	Call 111.2490		4, 116, 213	3,700,000	3,867,203	3,757,292		(741)	)	(741)		3,756,551		(56,551)	(56,551)	486, 164	02/01/2024
883556-BN-1	THERMO ELECTRON CORP BASIC 3.000% 04/15/23		01/15/2021	Call 105.8080		529.040	500,000	484.350	491,415		140		140		491,555		8.445		32 700	04/15/2023
000000 BN 1	THERMO ELECTRON CORP BASIC 2.950%		1.01/10/2021			525,040											,0,440	,0,440		04/ 13/2020
883556-BR-2	09/19/26		12/30/2021	Call 106.6330		106,633	100,000	92,245	94,054		940		940		94,994		5,006	5,006	10,411	09/19/2026
	THERMO ELECTRON CORP BASIC 2.600%																			
883556-BZ-4	. 10/01/29		02/26/2021 .	KEY BANK		1,949,895	1,865,000	2,016,177	2,007,140		(2,642)	)	(2,642)		2,004,499		(54,604)	(54,604)	20,339	10/01/2029
88731E-AF-7	3/15/2023 MS15 8.375% 03/15/23		11/10/2021	J.P. MORGAN		5, 183, 677	4,700,000	5,804,782	4,902,671		(76,934	)	(76,934)		4,825,737		357,940	357,940	459 229	03/15/2023
00.0.2.11 /	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1					, 100,011	7,700,000		.,,002,071				(70,004)							
88732J-AN-8	7.300% 07/01/38		11/10/2021	Various		14,713,194	10,200,000	10,501,296	10,466,215		(7,919	)	(7,919)		10,458,296		4,254,898	4,254,898	1,021,757	07/01/2038
000475 55 6	TOLEDO EDISON COMPANY 6.15% Due 5/15/2037		00 (04 (000 :	COLDMAN OVC.12		4 107		200 200	0.0 7						0.00 1.75		450 0	450 05-	50.5:-	05 (45 (0007
889175-BD-6	MN15 6.150% 05/15/37		09/21/2021 .	GOLDMAN SACHS		1,407,770	1,000,000	930,620	946,769		1,349		1,349		948 , 118		459,652	459,652	52,61/	05/15/2037
89147L-2#-6	SHARES 4.010% 12/17/21	l	12/17/2021	Maturity		2,349,090	2,349,090	2,349,090	2,349,090		L		L		2,349,090				(15.658)	12/17/2021
	TORTOISE ENERGY INFRASTRUCTURE 3.77% Due			Redemption																
89147L-F*-6	1/22/2022 JJ22 3.770% 01/22/22	ļ	12/22/2021 .	100.0000		1,290,667	1,290,667	1,290,667	1,290,667				ļ		1,290,667				68,932	01/22/2022
001000 AD 1	TOTAL SYSTEM SERVICES 3.8% Due 4/1/2021 A01		00/04/0004	0-11 400 0000		10 000 000	10,000,000	0 077 000	0 000 700		004		201		0 000 500		404	404	450 000	04/04/0004
891906-AD-1 893647-AX-5			03/01/2021	Call 100.0000 Various		10,000,000	10,000,000	9,977,600 8,357,000	9,998,798		801				9,999,599		401	401		04/01/2021
896239-AC-4	TRIMBLE INC BASIC 4.900% 06/15/28		12/01/2021	MILLENIUM ADVISORS		2.094.380	1,830,000	1.984.525	1,974,340		(16, 433		(16,433)		1,957,907		136,474	136,474		06/15/2028
	2014 ESA PROJECT COMPANY LLC SENIOR SECURED		I	Redemption			, , ,	,,,,,,	, , ,		, , , ,		,,				,	,	,	
90214G-AA-5	NOTES 6.070% 03/30/30		12/30/2021 .	100.0000		705,897	705,897	705,897	705,897		ļ		ļ		705,897				27,338	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES 3.850% 05/31/29		12/31/2021	Redemption 100.0000		1,339,440	1,339,440	1,339,440	1,339,329		112		112		1,339,440				20 000	05/31/2029
30220#-AA-3	UBSBB 2013-C5 3.3468% Due 3/10/2046 Mo-1		12/01/2021 .	UBS WARBURG		1,339,440	1,339,440	1,339,440	1,339,329		112		112		1,339,440				28,093	00/31/2029
90270Y-AA-7	3.347% 03/10/46		11/10/2021	CONVERTIBLES	<u> </u>	2,047,578	2,000,000	2,029,219	2,010,275		(4,850)		(4,850)		2,005,425		42, 153	42, 153	63,961	03/10/2046
	US CONCRETE INC 6 3/8% Due 6/1/2024 JD1	1																•		
90333L-AP-7	6.375% 06/01/24		06/28/2021	Various		1,860,186	1,831,000	1,833,289	1,831,613		(207	)	(207)		1,831,407		(407)	(407)	95,655	06/01/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8		07/08/2021	Redemption 100.0000		412,958	410 050	412,958	410 OF0				1		412,958				10 007	09/08/2039
3U3U3@-AB-0	UNITED PARCEL SERVICE CL B 6.2% Due	1	. 1. VI/U0/2U21 .	100.0000		412,958	412,958	412,958	412,958		<u> </u>		<u> </u>		412,938			·	12,86/	09/00/2039
911312-AJ-5	1/15/2038 JJ15 6.200% 01/15/38	l	1.1/16/2021	GOLDMAN SACHS	l	13.708.690	9.500.000	9,451,265	9.462.426		1,132		1, 132	[	9,463,558		4,245,132	4.245.132	790.242	01/15/2038

# **SCHEDULE D - PART 4**

				;	Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total					Б	
									Prior Year Book/	Unrealized	Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	UNITED PARCEL SERVICE CL B BASIC 3.400%																			
911312-BR-6	UNITED PARCEL SERVICE CL B BASIC 5.300%		09/15/2021 .	. J.P. MORGAN		6,750,060	6,000,000	6,018,180	6,015,363		(1,219)	)	(1,219)		6,014,144		735,916	735,916	205, 133	03/15/2029
911312-BW-5	04/01/50		07/29/2021	GOLDMAN SACHS		2,096,948	1,400,000	2,078,678	2,075,039		(9,005	)	(9,005)		2,066,034		30,915	30,915	62,039	04/01/2050
913017-CY-3	UNITED TECH CORP BASIC 4.125% 11/16/28		11/01/2021 .	. Various		26,577,770	23,000,000	25,874,984	25,515,131		(172,238)	)	(172,238)		25,342,893		1,234,877	1,234,877	675,526	11/16/2028
91324P-CQ-3	UNITED HEALTHCARE 4 5/8% Due 7/15/2035 JJ15 4.625% 07/15/35		. 05/17/2021	KEY BANK		1,229,160	1,000,000	1,354,080	1,344,900		(7,937	,	(7,937)		1,336,963		(107,803)	(107,803)	30.056	07/15/2035
31024 00 0				WELLS FARGO SECURITIES		1,223,100	1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,044,300		(1,501	,	(1,501)				(107,000)			017 1372000
91324P-DS-8	UNITED HEALTHCARE BASIC 2.875% 08/15/29		05/27/2021 .	. LLC		1,911,881	1,790,000	1,994,508	1,982,402		(8,727		(8,727)		1,973,675		(61,794)	(61,794)	40,884	
91324P-DU-3 91324P-DZ-2	UNITED HEALTHCARE BASIC 3.700% 08/15/49		05/17/2021 .	BANK OF AMERICA		2,161,320	2,000,000	2,559,020	2,552,854		(5,355		(5,355)		2,547,499		(386, 179)	(386, 179)		08/15/2049
91324P-DZ-2 91529Y-AQ-9	UNITED HEALTHCARE BASIC 2.900% 05/15/50 UNUM GROUP BASIC 4.500% 03/15/25		05/17/2021 .	Call 112.0698		18,926,400	20,000,000	21,236,700 9,972,380	9,975,036	t	2,682		(11,062)		21,217,961		(2,291,561)	(2,291,561)		05/15/2050 03/15/2025
	UPPER PENINSULA POWER HOLDING SENIOR SECURED	1		Redemption							,,,,,,							, 202		
916300-AA-3	NOTES 3.950% 09/16/24		06/03/2021 .	. 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				2,012,904	09/16/2024
916300-AB-1	UPPER PENINSULA POWER HOLDING SENIOR SECURED NOTES 4.200% 09/16/29		06/03/2021 _	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				1,676,172	09/16/2029
918204-BA-5	VF CORP BASIC 2.400% 04/23/25		1.07/20/2021	GOLDMAN SACHS		5,259,550	5,000,000	5.056.800	5,049,898		(6.330	)	(6,330)		5,043,568		215.982	215.982	89.667	
	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due			Redemption		, , ,	,	, ,			, , , , ,		, , , , ,				.,.	.,,	,	
91845#-AA-2	5/15/2035 Mo-15 3.810% 05/15/35		12/15/2021 .	. 100.0000		632,381	632,381	632,381	632,381						632,381				12,372	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036		12/15/2021	Redemption 100.0000					832,057						832,057				16 539	08/15/2036
01004 //// 4	VALERO ENERGY CORP. 4.9% Due 3/15/2045 MS15		10, 2021	. 100.0000																
91913Y-AT-7	4.900% 03/15/45		11/16/2021 .	. GOLDMAN SACHS		3,636,480	3,000,000	3,458,520	3,458,312		(10,081)	)	(10,081)		3,448,232		188,248	188,248	172,725	03/15/2045
91913Y-AW-0	VALERO ENERGY CORP. BASIC 4.000% 04/01/29	'	07/22/2021	BARCLAYS		1,680,225	1,500,000	1,677,026	1,675,501		(11,400	)	(11,400)		1,664,101		16, 124	16, 124		04/01/2029
313101 All 0	VALERO ENERGY CORP. BASIC 2.850% 04/15/25			. DATIOLATO		,,,000,,223	1,000,000		1,075,501		(11,400	/	(11,400)		1,004,101		10, 124	10, 124		04/01/2023
91913Y-AY-6			07/22/2021 .	BARCLAYS		1,591,875	1,500,000	1,498,890	1,499,037		121		121		1,499,159		92,716	92,716	33,369	04/15/2025
92343V-BG-8	VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1 3.850% 11/01/42		10/05/2021	HSBC SECURITIES INC.		5,837,208	5,300,000	4,936,163	4,991,740		6,519		6,519		4,998,260		838.948	838,948	100 447	11/01/2042
92343V-DU-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048		10/03/2021 .	. HODE DECUNTITED THE			5,300,000	4,930,103	4,991,740		0,519		0,319		4,990,200			030,940	190,447	11/01/2042
92343V-CX-0	MS15 4.522% 09/15/48		11/10/2021 .	. Call 129.6440		25,928,800	20,000,000	22,817,100			(53,623	)	(53,623)		22,706,315		(2,706,315)	(2,706,315)	6,971,372	09/15/2048
000401/ 00 0	VERIZON COMMUNICATIONS BASIC 5.012%		11/10/0001			0 000 110	4 400 000	4 004 750	4 000 000		(0.004)		(0.004)		4 000 070		(100.070)	(400, 070)	050 500	04/45/0040
92343V-DS-0	04/15/49		11/10/2021 .	. Call 139.2710 WELLS FARGO SECURITIES		2,036,142	1,462,000	1,904,752	1,896,300		(8,021)	)	<u>(</u> 8,021)		1,888,279		(426,279)	(426,279)		04/15/2049
92343V-ER-1	09/21/28		08/04/2021 .	LLC		5,873,000	5,000,000	5,341,250	5,287,344		(19,594	)	(19,594)		5,267,751		605,249	605,249	189,394	09/21/2028
	VERIZON COMMUNICATIONS BASIC 4.016%																			
92343V-EU-4	VERIZON COMMUNICATIONS BASIC 4.000%	-	07/27/2021 .	. MORGAN STANLEY		11,562,000	10,000,000	11,137,800	11,017,932	<b> </b>	(60,739)	)	(60,739)		10,957,193		604,807	604,807	263,271	12/03/2029
92343V-FD-1	03/22/50		04/29/2021 .	. Various		22,867,110	21,000,000	26,867,300	26,808,889	L	(46,704	)	(46,704)		26,762,185		(3,895,075)	(3,895,075)	515,667	03/22/2050
	VERIZON COMMUNICATIONS VERIZON	1																		
92343V-FM-1	COMMUNICATIONS 2.987% 10/30/56		05/05/2021 .	. Tax Free Exchange		27,566,738	26,740,000	27,574,288	27,570,979	ļ	(4,241)	)	(4,241)		27,566,738				463,704	10/30/2056
92347Y-AA-2	Verizon Owner Trust SERIES 2019A CLASS A1A 2.930% 09/20/23		08/18/2021 .	Various		1,362,625	1,348,351	1,384,325	1,376,215	1	(6,372	,	(6,372)		1,369,843		(7,218)	(7,218)	23,046	09/20/2023
	Verizon Owner Trust SERIES 2019A CLASS A1A	1														***************************************	(7,210)	(7,210)		55/ 20/ 2020
92347Y-AA-2	2.930% 09/20/23		08/20/2021 .	. Paydown		1,251,649	1,251,649	1,285,042	1,277,514		(25,866	)	(25,866)		1,251,649				20,814	09/20/2023
92348R-AC-2	Verizon Owner Trust SERIES 20173A CLASS B		01/20/2021 .	. Call 100.0000		449,009	449,009	440,274	447,082		148		148		447,231		1.778	1,778	001	04/20/2022
32340N-NU-2	2.380% 04/20/22			. 0411 100.0000			449,009	440,274	441 ,082		148		140		441 ,231			,1,778	891	04/20/2022
92348X-AA-3	3.230% 04/20/23		01/29/2021 .	LOOP CAPTIAL		4,089,801	4,039,933	4, 125, 466	4,081,786		(1,558	)	(1,558)		4,080,229		9,572	9,572	15,224	04/20/2023
000407 44 6	Verizon Owner Trust SERIES 2018A CLASS A1A		10 /00 /0001	Davidania		E 040 444	5 040 444	E 057 407	F 000 700		/54 050		/54 050		E 040 444				00 705	04/00/0000
92348X-AA-3	. 3.230% 04/20/23		12/20/2021 .	Paydown		5,246,411	5,246,411	5,357,487	5,300,763		(54, 352)	/	(54,352)		5,246,411					04/20/2023
92535W-AA-8	. 08/15/26		08/02/2021 .	. Various		6,342,781	6,005,000	6, 163, 448	6, 108, 907		(22, 252)	)	(22,252)		6,086,655		256 , 126	256 , 126	567,598	08/15/2026
92556H-AB-3	VIACOMCBS INC BASIC 4.950% 01/15/31		07/27/2021 .	MORGAN STANLEY		9, 132, 450	7,500,000	8,981,475	8,939,717	ļ	(74,841		(74,841)		8,864,876		267,574	267,574	385,688	
92556H-AC-1 92556H-AD-9	VIACOMCBS INC BASIC 4.950% 05/19/50 VIACOMCBS INC BASIC 4.200% 05/19/32		11/16/2021 .	. GOLDMAN SACHS			3,500,000	4, 139, 765 6, 620, 355	4, 136, 871	<b></b>	(10,739		(10,739)		4, 126, 131		199,554	199,554		05/19/2050
92000T-AU-9	VIRGINIA ELECTRIC POWER 6% Due 1/15/2036			. Various		, , , , , , 466		0,020,355			(31,235	/	(51,235)		p, 540, 635			01,831		05/19/2032
927804-FA-7	JJ15 6.000% 01/15/36		11/16/2021	GOLDMAN SACHS		12.226.680	9,000,000	8,981,280	8,986,745	L	494	L	494		8,987,239	]	3.239.441	3,239,441	724.500	01/15/2036

# **SCHEDULE D - PART 4**

					Showing All Lo	ong-rerm B														
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	D I-/				Bond	
									Dries Vees		0	Year's	Change in	Exchange	Book/	Faraian			Interest/	Ctatad
									Prior Year Book/	Unrealized	Current	Other-	Book/	Change in	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on G		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal of		Disposal	Year	Date
noation	VIRGINIA ELECTRIC POWER 8 7/8% Due	oigii	Date	or r drondoor	Otook	Gidoration	i di valao	7 totaai 000t	valuo	Decircase	71001011011	recognized	(11.12-10)	Value	Date	Biopodai	ПВюроса	Віоросаі	rour	Buto
927804-FG-4	. 11/15/2038 MN15 8.875% 11/15/38		09/21/2021 .	GOLDMAN SACHS		1,625,760	900,000	1,364,517	1,334,631		(11,427)		(11,427)		1,323,205		302,555	302,555	68,338	11/15/2038
007004 FV F	VIRGINIA ELECTRIC POWER BASIC 2.950%		44 (00 (0004	0.11 400.0000		4 000 000	4 000 000	007 400	005 004		0.700		0.700		000 074		000	000	00 007	04 (45 (0000
927804-FK-5	01/15/22		11/22/2021 .	Call 100.0000		1,000,000	1,000,000	987,400	995,604		3,768		3,768		999,371		629	629	39,907	01/15/2022
927804-FR-0	FA15 4.450% 02/15/44		11/16/2021 .	Various	L	12,241,061	10.066.000	10,936,831	10,852,706		(19.730)	)	(19,730)		10,832,976		1,408,085	1,408,085		02/15/2044
	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due			Redemption			, ,				,		,				, , ,	, ,		
92783#-AA-4	. 6/30/2030 MJSD30 3.930% 06/30/30		12/31/2021 .	100.0000		270,444	270,444	270,444	270,444						270,444	·			6,679	06/30/2030
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14 3.150% 12/14/25		07/22/2021 .	BARCLAYS		1,644,255	1.500.000	1,494,510	1,497,064		315		315		1,497,379		146.876	146.876	29, 138	12/14/2025
320200-AD-4	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045			DANOLATO		1,044,200	1,300,000	1,484,010	1,481,004		داد		دادا		1,481,379		140,0/0	140,0/0	28, 138	12/ 14/ 2020
92826C-AF-9	JD14 4.300% 12/14/45		11/10/2021 .	Various		39,549,155	30,500,000	34,514,486	34,366,100		(96, 179)	)	(96, 179)		34,269,921	ļ	5,279,234	5,279,234	1,069,147	12/14/2045
	VOYA FINANCIAL INC BASIC 4.800% 06/15/46																			
929089-AC-4	WAMU 2005-AR19 FIt % Due 12/25/2045 Mo-25		07/27/2021 .	MORGAN STANLEY			6,500,000	8,051,135	8,044,711		(22,384)	)	(22,384)		8,022,326		369, 174	369, 174	194, 133	06/15/2046
92925C-BH-4	WAMU 2005-AR19 FIT % Due 12/25/2045 Mo-25 0.602% 12/25/45		12/25/2021	Paydown		203,903	203,903	184,533	187,405		16,498		16,498		203,903				1 244	12/25/2045
020200 Bit 4	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1		1				200,000								200,000					12/20/2040
92936J-BB-9	. 3.667% 11/15/44		07/16/2021 .	Call 100.0000		952,555	952,555	963,748	954 , 170		(1,615)		(1,615)		952,555				20,376	11/15/2044
00000 1 00 0	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1		00/04/0004			004 740	204 740	000 755	005 074		(4.404)		(4.404)		204 740				0.400	44.45.6044
92936J-BB-9	. 3.667% 11/15/44		06/01/2021 .	Paydown		684,710	684,710	692,755	685,871		(1,161)	)	(1, 161)		684,710				9,402	11/15/2044
92937U-AF-5	3.345% 05/15/45		11/23/2021	BANK OF AMERICA			8,000,000	8,370,313	8, 129, 977		(54, 394)	)	(54,394)		8,075,583		122.542	122,542	263.883	05/15/2045
	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900%		I														,			
92940P-AD-6	03/15/29		07/29/2021 .	US BANCORP INC		2, 123, 118	1,750,000	2, 108, 330	2, 102,029		(23,932)		(23,932)		2,078,097		45,020	45,020	75,508	03/15/2029
004440 0V 7	WAL-MART STORES 5% Due 10/25/2040 A025		00 (00 (0004	Call 139.6650		40 005 040	7 400 000	9.236.606	0.004.040		(40.050)		(40, 050)		9.020.988		(1,620,988)	(4 000 000)	0.070.004	10/25/2040
931142-CY-7 931142-DK-6	. 5.000% 10/25/40		09/23/2021 .	Call 138.3370		10,335,210	7,400,000 9,300,000		9,064,340		(43, 352)		(43,352)		10,021,438		(1,620,988)	(1,620,988)(721,438).	3,272,321	10/25/2040
931142-DW-0	WAL-MART STORES BASIC 3.625% 12/15/47	1	.09/08/2021	CITICORP SECURITIES		8,732,114	7,300,000	9,144,710	9,111,098		(34,474)		(34,474)		9,076,623		(344,509)	(344,509)		12/15/2047
931142-EJ-8	WAL-MART STORES BASIC 3.125% 06/23/21		06/23/2021 .	Maturity		2,600,000	2,600,000	2,612,558	2,602,458		(2,458)		(2,458)		2,600,000					06/23/2021
931142-EN-9	WAL-MART STORES BASIC 3.250% 07/08/29		07/20/2021 .	GOLDMAN SACHS		11,290,900	10,000,000	11,352,648	11,241,013		(78,619)	)	(78,619)		11, 162, 393		128,507	128,507		07/08/2029
931427-AF-5	WALGREEN CO 3.3% Due 11/18/2021 MN18 3.300% 11/18/21		09/20/2021 .	Call 100.0000		4,000,000	4,000,000	4, 159, 010	4,022,347		(22,347)		(22,347)		4,000,000				110 000	11/18/2021
551421 AI 'S	WASTE MANAGEMENT INC BASIC 3.150%					,,000,000		, 100,010			(22,047)	,	(22,047)		,,000,000				110,000	1// 10/2021
94106L-BE-8	11/15/27		09/07/2021 .	Various	ļ.	23 , 147 , 929	21, 100,000	21,067,717	21,076,570		2, 107		2, 107		21,078,677		2,069,252	2,069,252	516,548	11/15/2027
044001 55 6	WASTE MANAGEMENT INC BASIC 1.500%		00 (45 (000 :	I D. HODOW		0.004.555	, ,,,,	0.050.0:-	0.050.4:5				2 2		0 001 755		(400 045:	(400.045)	F0 0	00 (45 (222)
94106L-BP-3	.03/15/31		09/15/2021 .	J.P. MORGAN		3,831,520	4,000,000	3,958,840	3,959,112		2,626		2,626		3,961,738		(130,218)	(130,218)	50,000	03/15/2031
94973V-BF-3	5.100% 01/15/44	J	10/01/2021	J.P. MORGAN		692,605	500,000	692,605	690,004		2,601	L	2,601		692,605	L			354	01/15/2044
	WELLS FARGO & COMPANY BASIC 3.900%	1					•	-	•											
94974B-GK-0	05/01/45		07/20/2021 .	Various		55,864,940		53,380,430	53, 204, 184		(95,764)	)	(95,764)		53, 108, 420		2,756,520	2,756,520	1,324,483	05/01/2045
04070# DE C	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due		10/01/0001	Redemption 100.0000		702,013		70E 400	702 400		(1,467)		(1.407)		702,013				22 000	02/01/2022
94978#-BE-6	. 2/1/2028 Mo-1 6.250% 02/01/28 WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1	1	12/01/2021 .	WELLS FARGO SECURITIES	·	102,013	/02,013	705, 189	703,480		(1,467)	/	(1,467)		102,013	ļ			23,992	02/01/2028
95000L-AZ-6	3.426% 03/15/59		06/08/2021 .	LLC		1,647,012	1,500,000	1,544,903	1,524,064		(2, 106)		(2, 106)		1,521,957		125,054	125,054	26,980	03/15/2059
	WELLS FARGO & COMPANY BASIC 2.879%	1																		
95000U-2G-7	. 10/30/30		09/15/2021 .	J.P. MORGAN	ļ	3, 193, 440	3,000,000	3,115,665	3, 109,524		(8,061)	)	(8,061)		3, 101, 462	<u> </u>	91,978	91,978	76,054	10/30/2030
95000U-2N-2	WELLS FAHGU & CUMPANY BASIC 2.188% .04/30/26		09/15/2021 .	J.P. MORGAN		1,558,620	1,500,000	1,500,000	1,500,000		1				1,500,000		58,620	58.620	28 900	04/30/2026
230000 211 2	WELLS FARGO & COMPANY BASIC 3.068%	1			-		, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
95000U-2Q-5	04/30/41		.07/20/2021	Various	ļ.	6,789,640	6,500,000	6,500,000	6,500,000		ļ				6,500,000		289,640	289,640	145, 133	04/30/2041
000440 17 0	WESTLAKE CHEMICAL CORP BASIC 3.600%		00 (04 (0004	COLDMAN, OAGUO		4 407 700	4 000 000	4 000 000	4 077 400		(0.050)		(0.050)		4 007 004		40 540	40 540	00.000	00 (45 (0000
960413-AT-9	. 08/15/26		09/21/2021 .	GOLDMAN SACHS	·	1, 107,720	1,000,000	1,083,200	1,077,160		(9,956)	) 	(9,956)		1,067,204		40,516	40,516	39,800	08/15/2026
96188#-AA-6	4.310% 12/18/24		12/31/2021	100.0000		177,919	177,919	177,919	177,919						177,919				4,795	12/18/2024
	WILDFLOWER ENERGY LP IP PAID ON 3/30, CK			Redemption			-													
96811X-AA-2	DATES FOR 6.090% 09/30/21		09/30/2021 .	100.0000		652,213	652,213	653, 148	652,290		(77)	)	(77)		652,213				22,529	09/30/2021
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE JUSER 6.130% 01/15/32		12/15/2021 .	Redemption 100.0000		305,584	305,584	305,584	305,584		1				305,584				10 241	01/15/2032
JUJZ0#-A∏-0	100Ln 0.100% 01/10/32		114/13/2021		ļ	ესე, ე84	ასე, ე84								500,084				10,241	01/10/2032

# **SCHEDULE D - PART 4**

						ong-Term B	onds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
									D: V			Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CUSIP					Number of				Book/ Adiusted	Unrealized	Year's	Than-	Adjusted	Book/	Carrying Value at	Exchange Gain	Realized	Total Gain	Dividends Received	Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Disposal	_	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Disposai	` ,	on Disposal	Disposal	Year	Date
ilcation	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED	cigii	Date	Redemption	Otock	Sideration	i ai vaiue	Actual Cost	value	Decrease	Accietion	Recognized	(11+12-13)	value	Date	Бізрозаі	оп Бізрозаі	Disposai	i cai	Date
96928*-FP-7	NOTES 4.470% 01/15/35		12/15/2021 .	100.0000		1,002,191	1,002,191	1,033,175	1,026,924		(24,733)	)	(24,733)		1,002,191				24,494	01/15/2035
	WILLIAMS COMPANIES BASIC 3.500% 11/15/30																			
969457-BX-7	WILLIS NORTH AMERICA INC BASIC 2.950%		10/05/2021	BARCLAYS		10,819,800	10,000,000	11,214,400	11,211,242		(87,718)	)	(87,718)		11, 123, 524		(303,724)	(303,724)	313,056	11/15/2030
970648-AJ-0			10/25/2021 .	MORGAN STANLEY		19,935,604	19,370,000	21,040,893	21,003,981		(147,782)	)	(147,782)		20,856,198		(920,594)	(920,594)	638.080	09/15/2029
	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES			Redemption							, ,		, ,				, , , ,	, , ,		
97181#-KV-4	. INT FOR KV 5.360% 11/30/28		01/02/2021 .	100.0000		391,678	391,678	391,678	391,678						391,678				10,497	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 12/29/28	1	01/02/2021 .	Redemption 100.0000		239,327	239.327	239,327	239,327		1				239,327				6 414	12/29/2028
07 10 17 KT 0	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES			Redemption												***************************************				
97181#-KZ-5	. INT FOR KV 5.360% 07/02/28		01/02/2021 .	100.0000		187,595	187,595	187,595	187,595						187,595				5,028	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.380% 07/02/28	1	01/02/2021 .	Redemption 100.0000		110 000	113,238	113,238	113,238		1				113,238				0.040	07/02/2028
9/ I8 I#-LA-9	WISCONSIN ELECTRIC POWER BASIC 3.650%					113,238	113,238	113,238	113,238						113,238				3,046	07/02/2028
976656-CE-6	12/15/42		11/16/2021 .	GOLDMAN SACHS		5,873,450	5,500,000	5,313,706	5,324,376		4,452		4,452		5,328,827		544,623	544,623	185,694	12/15/2042
	WISCONSIN ELECTRIC POWER BASIC 4.250%																			
976656-CG-1	06/01/44		11/16/2021 .	GOLDMAN SACHS		4,548,648	3,900,000	3,816,774	3,820,594		1,753		1,753		3,822,347		726,301	726,301	159,765	06/01/2044
976656-CJ-5	JD15 4.300% 12/15/45		11/16/2021	GOLDMAN SACHS		8,260,000	7,000,000	7,101,670	7,097,930		(2,069)	)	(2,069)		7,095,861		1, 164, 139	1, 164, 139	278 425	12/15/2045
0.0000 00 0	WISCONSIN PUBLIC SERVICE 3.671% Due		1	GOLDMAN GROUP			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , ,		(2,000)	,								
976843-BH-4	12/1/2042 JD1 3.671% 12/01/42		11/16/2021 .	Various		3,317,280	3,000,000	3,000,000	3,000,000						3,000,000		317,280	317,280	106 , 153	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1 4.752% 11/01/44		11/16/2021	GOLDMAN SACHS		6,318,600	5,000,000	5,461,200	5,441,656		(10,102)		(10, 102)		5,431,553		887,047	887,047	248,820	11/01/2044
3/0045-05-0	WOLVERINE ESCROW LLC BASIC 9.000%		111/10/2021	GOLDWAN GAGIG							(10,102)	/	(10,102)						240,020	11/01/2044
97789L-AB-2	11/15/26		09/13/2021 .	Various		5,421,125	6,200,000	6, 138,000	6, 145,045		5,023		5,023		6, 150, 068		(728,943)	(728,943)		11/15/2026
077001 40 0	WOLVERINE ESCROW LLC BASIC 9.000%		04 (00 (0004	v :		404 000	404 000	450,000	450 570		4 407		4 407		404 000				0.570	44 (45 (0000
97789L-AB-2	World Financial Network Credit SERIES 2018B		01/20/2021 .	Various		161,000	161,000	159,390	159,573		1,427		1,427		161,000				2,5/6	11/15/2026
981464-GS-3	CLASS A 3.460% 07/15/25		04/21/2021 .	PARIBAS SECURITIES	<u> </u>	6,076,172	6,000,000	6, 143, 438	6, 132, 979		(58,600)	)	(58,600)		6,074,379		1,793	1,793	73,813	07/15/2025
	World Financial Network Credit SERIES 2018B																,	,		
981464-GS-3	CLASS A 3.460% 07/15/25		09/17/2021 .	Call 100.0000		4,000,000	4,000,000	4,095,625	4,088,653		(88,653)	)	(88,653)		4,000,000				103,800	07/15/2025
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A 2.930% 11/15/21		01/13/2021	Paydown		4,906	4,906	4.906	4,906						4.906				12	11/15/2021
983793-AD-2	XPO LOGISTICS INC BASIC 6.500% 06/15/22		01/22/2021 .	Call 100.0000		1,500,000	1,500,000	1,555,000	1,500,000						1,500,000					06/15/2022
983793-AH-3	XPO LOGISTICS INC BASIC 6.250% 05/01/25		02/23/2021 .	J.P. MORGAN		5,898,750	5,500,000	5,547,188	5,540,665		(1,671)		(1,671)		5,538,994		359,756	359,756		05/01/2025
983919-AK-7	XILINX INC BASIC 2.375% 06/01/30		05/27/2021 .	PIERPONT SECURITIES	·····	1,956,162	1,950,000	2,002,709	2,001,911		(2, 152)	)	(2, 152)		1,999,759		(43,597)	(43,597)	23, 156	06/01/2030
C4111#-AG-6	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21 4.700% 06/21/27		.06/21/2021	Redemption 100.0000		1,100,000	1,100,000	1,100,000	1, 100,000		1				1,100,000				25 850	06/21/2027
	GRAYMONT WESTERN CANADA INC 3.59% Due			Redemption												***************************************				
C4111#-AH-4	. 3/11/2030 MS11 3.590% 03/11/30		03/11/2021 .	100.0000	ļ	2,272,727	2,272,727	2,272,727	2,272,727		ļ				2,272,727				40,795	03/11/2030
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34		08/21/2021 .	Redemption 100.0000		200,000	200,000	200,000	200,000		1				200,000				7 100	08/21/2034
∪4111#-AJ-U	HEICO COMPANIES L.L.C.& HL 6 1/2% Due			Redemption		200,000	∠00,000	∠00,000	∠∪∪,000						200,000					08/21/2034
C4335*-AB-1	12/21/2022 JD21 6.500% 12/21/22		12/21/2021 .	100.0000		1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				105,625	12/21/2022
	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED			Redemption							1									
G9027*-AA-1	NOTES 5.520% 05/31/22		12/31/2021 .	100.0000	·	5,098,366	5,098,366	5,098,366	5,098,366		·				5,098,366				177,801	05/31/2022
K7017#-AA-8	MJSD31 4.110% 08/01/30	l	12/31/2021			479,915	479,915	479,915	479,915		L				479,915				12.454	08/01/2030
	NORSPAN LNG III AS NORSPAN LNG III AS			Redemption																
R6236@-AA-0	. 4.870% 07/27/29		08/31/2021 .	100.0000	ļ ļ	1,432,787	1,432,787	1,432,787	1,432,787		ļ				1,432,787			ļ	50,496	07/27/2029
008911-AZ-2	AIR CANADA 7 3/4% Due 4/15/2021 A015 7.750% 04/15/21	Δ	. 04/15/2021	Maturity		1,000,000	1.000.000	1.082.500	1,005,851		(5,851)		(5,851)		1.000.000				28 750	. 04/15/2021
097751-BT-7	BOMBARDIER INC BASIC 7.875% 04/15/27	Α	12/15/2021	GOLDMAN SACHS	<u> </u>	2,797,875	2,700,000	2,660,760	2,664,985		3,368		3,368		2,668,353		129,522	129,522	249,244	
	CANADIAN NATURAL RESOURCES 4.950%																			
136385-AY-7	. 06/01/47	A	09/21/2021 .	GOLDMAN SACHS		1,270,920	1,000,000	1,000,200	1,000,196		(3)		(3)		1,000,193		270,727	270,727	40 , 150	06/01/2047
15135U-AG-4	CENOVUS ENERGY INC 3% Due 8/15/2022 FA15 3.000% 08/15/22	A	10/20/2021	Call 102.2148		10,221,477	10,000,000	9,860,000	9,954,428		22,266		22,266		9,976,694		23,306	23,306	575 644	08/15/2022
10 1000 Au 7	0.000# 00/ 10/ EL	//·····		104.4170	+	10,441,711						<b></b>		h	450,010, ر	<u> </u>			,044	

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total					<b>.</b> .	
												Current	Total	Foreign	Book/				Bond Interest/	
									Prior Year		Current	Year's Other-	Change in Book/	Exchange Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	ENBRIDGE INC 5 1/2% Due 12/1/2046 JD1	1.																		
29250N-AM-7	5.500% 12/01/46	. A	10/20/2021	BARCLAYS		668,540	500,000		657,330		(3,120)		(3, 120)		654,210		14,330	14,330	24,521	12/01/2046
292766-A#-9	05/15/24	. A	05/15/2021	100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,000	05/15/2024
004405 44 0	EPCOR UTILITIES INC SENIOR NOTES 3.740%	١,	40 (45 (0004			45 000 000	45 000 000	45 000 000	45 000 000						45 000 000				504 000	40 /45 /0004
294105-A*-2	EVERGREEN CREDIT CARD TRUST SERIES 20181	. A	12/15/2021 .	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					12/15/2021
30023J-AS-7		. A	03/15/2021	Call 100.0000		45,560,000	45,560,000	45,844,750	45,837,949		(29,879)		(29,879)		45,808,070		(248,070)	(248,070)	336,005	03/15/2023
4400EE AD E	HUSKY ENERGY INC 6.8% Due 9/15/2037 MS15 6.800% 09/15/37	١,	11/16/2021	GOLDMAN SACHS		6,710,550	5,000,000	5, 192,850	5, 148, 926		(4,513)		(4,513)		5, 144, 413		1,566,137	1,566,137	404 500	09/15/2037
448055-AD-5	1011778 BC / NEW RED FIN BASIC 4.375%	. A	1 1/ 10/2021 .	GULDMAN SAURS		, , / 10,550	5,000,000				(4,513)	'	(4,513)				1,300,13/	1,300,137	404,500	09/15/203/
68245X-AJ-8	01/15/28	. A	06/29/2021 .	BARCLAYS	.	1,013,750	1,000,000	1,009,925	1,008,036		(967)		(967)		1,007,068		6,682	6,682	27,465	01/15/2028
887147-A@-5	TIMBERWEST FOREST CORP SENIOR BOND SERIES 2 4.660% 10/13/21	,	10/13/2021	Maturity		28,000,000	28.000.000	28,000,000	28,000,000						28,000,000				1 210 000	10/13/2021
007 147 - Ne-3	TRANSCANADA PIPELINES 6.2% Due 10/15/2037	. n	10/ 13/2021	maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					10/ 13/2021
89352H-AD-1	A015 6.200% 10/15/37	. A	09/21/2021 .	GOLDMAN SACHS		2,763,920	2,000,000	2,772,500	2,757,498		(25,014)		(25,014)		2,732,483		31,437	31,437	116,422	10/15/2037
98161*-AA-7 .	WORLEYPARSONS US FINANCE GUARANTEED SENIOR NOTES 5.560% 03/24/21		03/24/2021	Maturity		2,514,286	2,514,286	2,667,934	2,520,909		(6,623)		(6,623)		2,514,286				60 807	03/24/2021
30101 AA 7 .	YAMANA GOLD INC SENIOR NOTES 4.760%			maturity	-		2,514,200	2,007,304	2,320,303			'								00/24/2021
98462Y-B#-6	03/23/22	. A	09/08/2021 .	Various		22,000,000	22,000,000	22,052,100	22,014,807		(14,807)		(14,807)		22,000,000				1,222,010	03/23/2022
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES 4.780% 06/10/23	Δ	09/08/2021	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				940 983	06/10/2023
001021 01 0 1	ARC RESOURCES LTD SERIES H SENIOR NOTES			Redemption																
C0445#-AM-8	3.810% 08/23/24	. A	09/27/2021 .	100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,009,048	08/23/2024
C1465*-AF-0	12/15/21		12/15/2021	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				748,500	12/15/2021
	ENERMARK INC. 7.97% Due 6/18/2021 JD18			Redemption																
C3322#-AE-8	7.970% 06/18/21 WORLEYPARSONS CANADIAN FINANCE GUARANTEED	. A	06/18/2021 .	100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,850	06/18/2021
C9824@-AD-2	SENIOR NOTES 5.560% 03/24/21	A	03/24/2021 .	Maturity		5,485,714	5,485,714	5,820,946	5,500,165		(14,451)	)	(14,451)		5,485,714				157,989	03/24/2021
	ABU DHABI NATIONAL ENERGY CO 5 7/8% Due										l									
00386S-AJ-1	12/13/2021 JD13 5.875% 12/13/21	. D	04/30/2021 .	Various		5, 190,000	5,000,000	4,975,750	4,997,042		1,014		1,014		4,998,055		1,945	1,945	301, /88	12/13/2021
00386S-AL-6	1/12/2023 JJ12 3.625% 01/12/23	D	05/10/2021	Various		5,833,062	5,536,000	5,521,160	5,532,584		585		585		5,533,170		2,830	2,830	463, 180	01/12/2023
0077411 4D 0	AERCAP IRELAND CAP/GLOBA BASIC 4.625%	_	07 (07 (0004	MODOANI OTANI EV		7 054 700	7 000 000	7 000 040	7 004 000		(05.044)		(05.044)		7 750 044		05.740	05.740	070 000	40 /45 /0007
00774M-AR-6 .	10/15/27	. U	07/27/2021	MORGAN STANLEY	-	7,851,760	7,000,000	7,826,210	7,821,828		(65,814)	'	(65,814)		7,756,014		95,746	95,746	273,389	10/15/2027
015514-AA-0	08/15/23	. D	12/15/2021 .	Call 102.5000	.	2, 101, 250	2,050,000	1,913,875	1,937,608		35,282		35,282		1,972,890		77,111	77,111	324,583	08/15/2023
01551U-AC-8	ALGECO SCOTSMAN GLOB FIN BASIC 8.000% 02/15/23	n	12/15/2021	Various		7,548,000	7,400,000	7,302,740	7,353,795		19.829		19,829		7,373,624		26.376	26,376	007 000	02/15/2023
0 100 10-AC-8	AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE			vai 1005							18,829		19,829				20,3/6	20,3/6		02/ 13/2023
02364W-AJ-4	+35BP 6.375% 03/01/35	. D	10/19/2021	BARCLAYS	.	276,252	200,000	234,000	231,045		(1,258)		(1,258)		229,788		46,464	46,464	14,521	03/01/2035
02364W-BD-6	AMERICAN MOVIL SA DE CV 3 1/8% Due 7/16/2022 JJ16 3.125% 07/16/22	2	10/19/2021	BANK OF AMERICA		1.324.310	1.300.000	1,269,619	1,286,416		7.008				1,293,424		30.886	30.886	E1 24E	07/16/2022
0230411-00-0	AMERICAN MOVIL SA DE CV 3 1/8% Due 7/16/2022	2	10/ 13/2021	DANK OF AMERICA		1,024,010	1,000,000	1,203,019	1,200,410		, ,000		,,,006		1,230,424					01/10/2022
02364W-BD-6	JJ16 3.125% 07/16/22	. D	12/23/2021 .	Call 101.5318	.	20,829,248	20,515,000	20,870,393	20,625,823		(69,763)		(69,763)		20,556,060		(41,060)	(41,060)	1,234,930	07/16/2022
03328W-AN-8	ANCHC 2016-9A SERIES 20169A CLASS CR 2.974% 07/15/32	D	08/24/2021	Call 100.0000		12.000.000	12.000.000	12.000.000	12.000.000				1		12.000.000				310 107	07/15/2032
03665J-AC-2	ANTR 2017-1A 2.532% 07/20/28	D	03/18/2021 .	Various		5,000,000		5,000,000	5,000,000						5,000,000					07/20/2028
000001 11 -	ARCH CAPITAL GROUP LTD BASIC 3.635%	_	40 (04 (000 :			0.000 /	0.500.555	0.001.000	0.000.000		/F /		,		0 705 055		/00 0	, oo oo-	70 555	00 (00 (0050
03939A-AA-5	06/30/50	. D	10/21/2021 .	Various		2,698,422	2,500,000	2,801,098	2,800,689		(5,401)	'	(5,401)		2,795,287		(96,865)	(96,865)	/2,286	06/30/2050
03969A-AL-4		. D	08/16/2021	Call 103.0000		1,418,310	1,377,000	1,466,505	1,416,282		(11, 167)		(11, 167)		1,405,115		(28, 115)	(28, 115)	123,930	02/15/2025
000004 40 4	ARDAGH PKG FIN/HLDGS USA BASIC 5.250%	_	11 /05 /0001	Vi		0 000 000	0.000.000	0 000 500	0.050.004		(0.007)		(0.007)		0.040.400		(45.430)	(45.440)	00.645	00 /45 /0007
03969A-AR-1	08/15/27 ASTRAZENECA 3 3/8% Due 11/16/2025 MN16	. U	11/05/2021 .	Various		2,032,990	2,000,000	2,062,500	2,058,091		(9,987)	'	(9,987)		2,048,103		(15, 113)	(15, 113)	83,315	08/15/2027
046353-AL-2	3.375% 11/16/25	. D	07/22/2021 .	BARCLAYS		6,049,835	5,500,000	5,468,265	5, 483, 104		1,833		1,833		5,484,937		564,898	564,898	128,906	11/16/2025

# **SCHEDULE D - PART 4**

					Showing All L	.ong-rerm E														
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign	D 1/				Bond	
									D: V			Year's	Change in	Exchange	Book/				Interest/	01.1.1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CUSIP					Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted	Book/	Carrying Value at	Exchange Gain	Realized	Total Gain	Dividends Received	Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Carrying Value	Adjusted Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	AUCKLAND INTERNATIONAL AIRPORT SERIES A	0.9		orr aronass.	O LO G.K	0.40.410		710144. 0001	7 4.40	Booroaco	71001011011	rtocogriizou	(11112 10)	Value	2410	Dioposa.	o., 2.0pood.	Disposa.		
05070F-A*-1	GUARANTEED SENIOR NOT 4.420% 02/15/21	. D	02/15/2021 .	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				442,000	02/15/2021
05541V-AE-6	BG ENERGY CAPITAL PLC 4% Due 10/15/2021 A015 4.000% 10/15/21		10/15/2021	Made and deco		1,735,000	1.735.000	1,721,294	1,733,709		1,291		1,291		1,735,000				00 400	10/15/2021
U0041V-AE-0	BHP BILLITON FIN USA BASIC 4.125%	u	10/ 15/2021 .	Maturity	·    -		1,735,000	1,721,294	1,733,709		1,291		1,291		1,735,000					10/ 15/2021
055451-AR-9	. 02/24/42	. D	10/19/2021 .	J.P. MORGAN		118,347	100,000	96,262	96,466		84		84		96,550		21,797	21,797	4,778	02/24/2042
	BP CAPITAL MARKETS PLC BASIC 3.535%																			
05565Q-CS-5	11/04/24	. U	07/22/2021 .	BARCLAYS		5,439,400	5,000,000	5,318,800	5,237,432		(33,936)	)	(33,936)		5,203,496		235,905	235,905	128,635	11/04/2024
05607M-AA-5	4.875% 07/15/23	D	07/15/2021 .	Various		11,500,000	11,500,000	11,385,910	11,492,368		(16,209)	)	(16,209)		11,476,159		23,841	23,841		07/15/2023
	BANCO SANTANDER CHILE BASIC 4.379%	1									, ,						•			
05964H-AJ-4	04/12/28	. D	11/10/2021 .	Various		38,730,874	34,300,000	34,298,108	34,298,446		136		136		34,298,582		4,432,292	4,432,292	1,639,680	04/12/2028
06761H-AJ-7	Babson CLO Ltd SERIES 20192A CLASS B 2.774% 04/15/31	n	05/06/2021 .	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				101 /51	04/15/2031
0070 III-A3-7	BENEFIT STREET PARTNERS CLO SERIES 201816A	. U													9,000,000					04/ 13/2031
08181V-AA-3	CLASS A1A 1.344% 01/17/32	D	06/04/2021 .	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				50,979	01/17/2032
204041/45 5	BENEFIT STREET PARTNERS CLO SERIES 201816A		00/04/0004	400 0000		F 000 000	5 000 000	5 000 000	5 000 000						5 000 000				F7 004	04 /47 /0000
08181V-AE-5	CLASS B 2.174% 01/17/32	. D	06/04/2021 .	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				57,394	01/17/2032
09628W-AQ-5	2.864% 08/20/32	D	09/09/2021	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				281,633	08/20/2032
	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS																			
118382-AE-0	B1 1.882% 01/18/31	. D	08/05/2021 .	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				52,029	01/18/2031
118382-AJ-9	C 2.682% 01/18/31	D	08/05/2021	Call 100,0000		3,000,000	3,000,000	3,000,000	3,000,000						3.000.000				62 806	01/18/2031
13875E-AS-3	CANYC 2014-2A 2.624% 04/15/29	D	04/14/2021	Various		10,300,000	10,300,000	10,300,000	10,300,000						10,300,000					04/15/2029
	Canyon Capital CLO Ltd SERIES 20191A CLASS B																			
13887T-AC-1	2.124% 04/15/32	D	06/24/2021 .	Call 100.0000		17,250,000	17,250,000	17,250,000	17,250,000						17,250,000				268,510	04/15/2032
191241-AF-5	MN26 5.250% 11/26/43	D	11/10/2021	J.P. MORGAN		13,272,200	10.000.000	10,254,416	10,223,803		(4,695)	)	(4,695)		10,219,108		3.053.092	3.053.092	508.958	11/26/2043
	Cent CLO LP SERIES 201828A CLASS B 2.443%						, ,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,								
197361-AJ-7	. 11/07/30	. D	05/07/2021 .	Call 100.0000		6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				84,006	11/07/2030
2027A0-JK-6	COMMONWEALTH BANK AUST BASIC 2.750% 03/10/22	n	03/02/2021	RBC CAPITAL MARKETS		11,278,630	11,000,000	10,949,750	11,001,531		(284)		(284)		11,001,247		277,383	277,383	1/16 200	03/10/2022
2021 NO-UN-0	COOPERATIEVE RABOBANK UA 5 3/4% Due			ONFITAL WANKEIS		11,270,030	11,000,000	10, 343, 730			(204)	,	(204)		11,001,247		211,303	211,000	140,200	00/ 10/ 2022
21684A-AB-2	. 12/1/2043 JD1 5.750% 12/01/43	. D	11/10/2021 .	Various		8,371,687	5,900,000	5,964,021	5,956,838		(1,103)	)	(1, 103)		5,955,734		2,415,953	2,415,953	324, 172	12/01/2043
04005# DT 0	COOPERATIEVE RABOBANK UA BASIC 4.500%		04 (44 (0001			4 000 000	4 000 000	4 007 400	4 000 000		(222)		(222)		4 000 000				00.050	04/44/0004
21685W-BT-3	01/11/21	. U	01/11/2021 .	Maturity		1,300,000	1,300,000	1,327,469	1,300,380		(380)	/ <del> </del>	(380)		1,300,000				29,250	01/11/2021
25243Y-BB-4	DIAGLO CAFTIAL FLO DAGIO 2.3/3/6 10/24/29	D	07/20/2021 .	GOLDMAN SACHS		15,785,850	15,000,000	14,965,400	14,968,820		1,742		1,742		14,970,562		815,288	815,288	265.208	10/24/2029
29446M-AH-5	EQUINOR ASA BASIC 3.700% 04/06/50	D	09/15/2021	J.P. MORGAN		3,574,290	3,000,000	3,653,160	3,647,621		(10,841)		(10,841)		3,636,780		(62,490)	(62,490)	105, 142	04/06/2050
40052V-AB-0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	. D	04/26/2021 .	Call 103.1061		8,276,330	8,027,000	8,492,245	8, 138, 482		(33,065)	)	(33,065)		8, 105, 417		(78,417)	(78,417)	521,244	01/25/2022
404280-AK-5	HSBC HOLDINGS PLC 5.1% Due 4/5/2021 A05 5.100% 04/05/21	D	04/05/2021 .	Maturity		3,500,000	3,500,000	3,623,215	3,504,138		(4, 138)		(4, 138)		3,500,000				89 250	04/05/2021
10-1200 AIX 0	HSBC HOLDINGS PLC 3.4% Due 3/8/2021 MS8				· [ ]						, , ,									
404280-AV-1	3.400% 03/08/21	D	03/08/2021 .	Maturity		15,000,000	15,000,000	15,217,800	15,008,745		(8,745)		(8,745)		15,000,000				255,000	03/08/2021
43761A-B#-2	HOMESERVE PLC HOMESERVE PLC 4.830% 12/13/25	n	03/17/2021 .	THE SEAPORT GROUP		16,321,050	15,000,000	15,000,000	15.000.000						15.000.000		1.321.050	1.321.050	100 175	12/13/2025
43/61A-B#-2 449259-AC-4	. 12/13/25	D	03/17/2021 .	Various	· <del> </del>												1,321,050	1,321,050		12/13/2025
	INTERNATIONAL GAME TECH BASIC 6.250%						, ,													
460599-AB-9	02/15/22	. D	03/26/2021	Various		3,229,872	3,161,000	3,399,555	3, 205, 147		(16,650)	)	(16,650)		3, 188, 496	ļ ļ	(27,496)	(27,496)	190 , 153	02/15/2022
46137N-AB-4	INVERSIONES LATIN AMERICA INVERSIONES LATIN AMERICA 5.350% 03/31/33	n	06/15/2021 .	Redemption 100.0000		25,883,347	25,883,347	25,883,347	25,883,347						25,883,347				1 107 670	03/31/2033 .
40 13/N-AB-4	JTWN 2016-9A SERIES 20169A CLASS A2R			100.0000	·    -	20,883,347	23,883,34/	25,883,347	25,883,347						20,883,347					03/31/2033 .
47048J-AQ-6	1.974% 10/20/28	D	08/26/2021	Call 100.0000	.	13,600,000	13,600,000	13,600,000	13,600,000						13,600,000				240,210	10/20/2028 .
	Jamestown CLO Ltd SERIES 201914A CLASS A2																			
47048X-AC-6	. 2.328% 10/20/32	D	10/20/2021 .	Call 100.0000		16,000,000	16,000,000	15,997,000	15,997,082		181		181		15,997,263		2,737	2,737	387,875	10/20/2032
48661A-AC-0	07/15/31	D	.03/17/2021	Various		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				69.209	07/15/2031
						, , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , ,								, ,					

# **SCHEDULE D - PART 4**

					Showing All Lon	ıg-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted (	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15 Total						
									Prior Year Book/	Unrealized	Current	Current Year's Other- Than-	Total Change in Book/	Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	Year's (Amor- tization)/	Temporary Impairment	Adjusted Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser		ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	` '	Year	Date
40004111 4.0.0	KAYNE CLO SERIES 20193A CLASS B1 2.174%		05 (07 (000)			45 000 000	45.000.000	45 000 000	45 000 000						45 000 000				470 500	04/45/0000
48661W-AC-2	04/15/32	. D	05/27/2021 .	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				173,586	04/15/2032
48661W-AE-8	04/15/32	. D	05/27/2021	Call 100.0000	-	6,550,000	6,550,000	6,550,000	6,550,000						6,550,000				103,946	04/15/2032
493859-B@-0	KIER GROUP PLC SENIOR NOTES 4.220%	D	11/20/2021	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				419.476	11/20/2021
	KIER GROUP PLC SENIOR NOTES 5.360%	_		Redemption																
493859-C*-1	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043	. U	06/23/2021 .	100.0000	·	1,006,310	1,006,310	1,006,310	1,006,310						1,006,310				27,640	01/31/2025
50247V-AB-5	JJ15 5.250% 07/15/43	D	11/16/2021 .	Various		2,529,300	2,000,000	2, 168, 629	2, 154, 582		(3,518)		(3,518)		2, 151,064		378,236	378,236	140,875	07/15/2043
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC 4.450% 05/08/25	D	03/02/2021	MARKET AXESS		3,052,701	2,700,000	3,110,670	3,074,861		(14,711)		(14,711)	,	3,060,151		(7,450)	(7,450)	38 715	05/08/2025
	MACQUARIE GROUP 6 1/4% Due 1/14/2021 JJ14													' I			(7,400)	(7,400)		
55608J-AE-8	6.250% 01/14/21	D	01/14/2021 .	Maturity		12,000,000	12,000,000	11,939,220	11,999,710		290		290		12,000,000					01/14/2021
606822-AA-2	. 03/01/21	. D	03/01/2021	Maturity		900,000	900,000				932		932		900,000				13,275	03/01/2021
COCOCO AW 4	MITSUBISHI UFJ FIN GRP BASIC 3.535% 07/26/21	_	04/04/0004	J.P. MORGAN		4 500 040	4 500 000	4 005 000	4 507 400		(00.447)		(00.447)		4,517,017		04 000	04 000	117 001	07/00/0004
606822-AW-4	MITSUBISHI UFJ FIN GRP BASIC 3.195%	. D	04/21/2021 .	J.P. MUHGAN		4,538,340	4,500,000	4,605,390	4,537,463		(20,447)	'	(20,447)	'	4,517,017		21,323	21,323 .	117,981	07/26/2021
606822-BM-5	07/18/29	. D	11/10/2021	J.P. MORGAN		4,778,550	4,500,000	4,676,175	4,660,281		(14,719)		(14,719)		4,645,562		132,988	132,988	190,502	07/18/2029
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2% Due 10/28/2021 A028 2.000% 10/28/21	D	09/28/2021	Call 100.0000		13,000,000	13,000,000	12,952,030	12,991,745				7,417		12,999,163		837	837	238.333	10/28/2021
62947Q-AY-4	NXP BV BASIC 5.550% 12/01/28	D	11/10/2021	J.P. MORGAN		3,625,020	3,000,000	3, 185,600	3, 154, 976		(14,930)		(14,930)		3,140,045		484,975	484,975		12/01/2028
67707E-AG-9	Oak Hill Credit Partners SERIES 20192A CLASS B1 1.974% 04/21/31	D	04/21/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				104.450	04/21/2031
	Oak Hill Credit Partners SERIES 20192A CLASS																			
67707E-AJ-3	. C 2.824% 04/21/31	D	04/21/2021 .	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				221, 135	04/21/2031
68784Y-AB-0	. A2 3.100% 04/11/22	. C	03/10/2021	Call 100.0000		22,015	22,015	22,013	22,014						22,014		1	1	171	04/11/2022
68784Y-AB-0	OSCAR US Funding Trust SERIES 20191A CLASS A2 3.100% 04/11/22	C	02/10/2021	Paydown		89.038	89.038		89,034		,								358	04/11/2022
007041 AB 0	PANTHER BF AGGREGATOR 2 BASIC 8.500%	. 0		CREDIT SUISSE FIRST			, ,	,												
69867D-AC-2		. D	12/15/2021 .	BOSTON		2,855,250	2,700,000	2,770,500	2,755,562		(14,501)		(14,501)		2,741,061		114, 189	114,189	249,900	05/15/2027
69916X-AJ-4	. 07/20/32	D	08/05/2021	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				271,954	07/20/2032
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4 3/8% Due		00 (00 (0004	v .		40 574 005	44 700 000	40 007 044	44 040 044		(00,004)		(00,004)		44 044 000		050 000	050 000	500,000	00 (45 (0000
/ 1429M-AB-1	3/15/2026 MS15	υ	09/23/2021 .	Various		12,571,065	11,700,000	12,097,211	11,948,014		(33,931)	'	(33,931)	' <del> </del>	11,914,082		656,983	656,983	528,938	03/15/2026
767201-AS-5	JD15 3.750% 06/15/25	D	12/03/2021 .	Various		33,782,005	30,900,000	30,947,018	30,941,265		(12,598)		(12,598)		30,928,667		(28,667)	(28,667).	4,002,130	06/15/2025
822582-AT-9	SHELL INTERNATIONAL FIN BASIC 3.625% 08/21/42	D	07/27/2021	Various		3.991.925	3,500,000	3,749,190	3,740,199		(4,508)	,	(4,508)	,	3.735.692		256.233	256.233	119.122	08/21/2042
	SHELL INTERNATIONAL FIN 4 1/8% Due 5/11/2035						,				,						,			
822582-BE-1	MN11	D	07/27/2021 .	MORGAN STANLEY		10,154,256	8,400,000	9,090,228	8,996,491		(18,719)	)	(18,719)		8,977,772		1, 176, 484	1, 176, 484	248,325	05/11/2035
822582-BF-8	MN11 4.375% 05/11/45	D	11/16/2021	GOLDMAN SACHS		11,021,490	9,000,000	8,982,090	8,983,946		333		333		8,984,278		2,037,212	2,037,212	401,406	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046	n	10/12/2021	PIERPONT SECURITIES		580,570	500,000	486,280	486,870		234		234		487, 105		93,466	93,466	10 556	05/10/2046
	SHELL INTERNATIONAL FIN BASIC 2.875%															***************************************		·		
822582-BT-8	05/10/26	. D	10/12/2021 .	JANE STREET		1,822,927	1,700,000	1,619,335	1,639,498		8, 164		8, 164		1,647,662		175,265	175,265	45,345	05/10/2026
822582-CF-7	04/06/25	. D	12/22/2021 .	Call 103.3380		8,783,730	8,500,000	8,728,990	8,697,044		(44,638)		(44,638)		8,652,406		(152,406)	(152,406).		04/06/2025
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.4% Due 9/23/2021 MS23 2.400% 09/23/21	n	01/00/0001	Call 101.2320		1,367,644	1 251 000	1 240 544	1 250 777		18		18		1,350,795		005	005	07 000	00/22/2024
0240 IL-AB-5		υ	01/22/2021 .	Call 101.2320		1,36/,644	1,351,000	1,349,541	1,350,777		18		18		1,350,795		205	205 .	21,362	09/23/2021
86562M-BW-9	01/15/30	. D	08/16/2021 .	Various		21,267,330	20,000,000	20,090,500	20,082,970		(4,636)		(4,636)		20,078,334		1, 188,996	1,188,996	563,674	01/15/2030
86562M-BZ-2	SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30	D	08/16/2021	Various		24,273,946	24,600,000	24,640,200	24,640,120		(1,975)		(1,975)		24,638,146		(364,200)	(364,200)	437,801	09/23/2030

# **SCHEDULE D - PART 4**

					Showing All L															
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												0	T-4-1	Total					Dand	
												Current Year's	Total	Foreign Exchange	Book/				Bond Interest/	
									Prior Year		Current	Other-	Change in Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
87938W-AU-7	TELEFONICA EMISIONES SAU 5.213% 03/08/47	D	12/10/2021	V:		4,306,520	3,500,000	3,930,970	3,913,502		(8,155		(8, 155)		3,905,346		401.174	401, 174	010 015	03/08/2047
0/930W-AU-/	TELEPERFORMANCE S.A. SENIOR NOTES 3.640%	. U	12/ 10/ 2021	Various		4,300,320					(6, 133	/	(0, 100)				401, 174	401,174	219,013	03/06/204/
87946F-A*-1	12/09/21	. D	12/09/2021	Maturity		3,900,000	3,900,000	3,908,346	3,901,710		(1,710	)	(1,710)		3,900,000				141,960	12/09/2021
87946F-A@-9	TELEPERFORMANCE S.A. 3.98% Due 12/9/2024 JD9 3.980% 12/09/24	D	12/09/2021	Redemption 100.0000		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				2,390,024	12/09/2024
0/940F-AU-9	TITAN ACQ/CO-BORROWER BASIC 7.750%	. U	12/09/2021 .			21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				2,390,024	12/09/2024
88827A-AA-1	04/15/26	. D	12/07/2021	MARKET AXESS		2,241,032	2,200,000	2,080,500	2,097,288		13,456		13,456		2,110,744		130,288	130,288	178,508	04/15/2026
89153V-AW-9	TOTAL CAPITAL INTL SA BASIC 3.386%	n	12/14/2021	MARKET AXESS		1,077,450	1,000,000	1,097,510	1,097,173		(1,293)		(1,293)		1,095,880		(18,430)	(18,430)	ລວ ຄວາ	06/29/2060
03 130V-MII-8	TRITON CONTAINER INTERNATIONAL 6.6% Due	. D	14/ 14/ 2021 .	Redemption		1,0//,400	1,000,000	1,087,310	1,081,173			,	(1,293)		1,090,080		(10,430)	(10,430).	32,03/	00/ 23/ 2000
89675*-AP-2	4/30/2022 A030 6.600% 04/30/22	C	08/30/2021	100.0000		2,800,000	2,800,000	2,800,000	2,800,000				ļ		2,800,000				179,500	04/30/2022
89675*-AR-8	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 6.650% 04/30/22	_	08/31/2021	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				77 500	04/30/2022
030/3 -An-0	VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA	4							1,200,000											04/ 00/ 2022
92841#-AA-4	FINANCE P.L.C. 4.500% 01/15/29	C	07/15/2021	Various		2,882,749	2,882,749	2,882,749	2,882,749						2,882,749				132, 159	01/15/2029
92857W-AQ-3	VODAFONE GRP 6.15% Due 2/27/2037 FA27 .6.150% 02/27/37	n	11/16/2021	GOLDMAN SACHS		3,369,500	2,500,000	2,424,375	2,441,811		1,882		1,882		2.443.693		925.807	925,807	100 244	02/27/2037
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	11/16/2021	GOLDMAN SACHS		15,409,320	12,000,000	14, 175, 387	14, 132, 318		(38, 115		(38, 115)		14,094,203		1,315,117	1,315,117		05/30/2048
92857W-BU-3	. VODAFONE GRP BASIC 4.250% 09/17/50	. D	03/10/2021	J.P. MORGAN		8,679,160	8,000,000	9,651,225	9,638,920		(6,579		(6,579)		9,632,341		(953, 181)	(953, 181)	165,278	09/17/2050
A3158#-AG-4	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH 3.620% 09/26/21	n	09/26/2021 .	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				544 509	09/26/2021
B0408#-AF-9	FAGRON NV SENIOR NOTES 5.780% 04/13/21	D	04/13/2021 .	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000					04/13/2021
	ALIAXIS FINANCE S.A. 4.94% Due 7/6/2021 JJ6																			
B6398#-AB-7	4.940% 07/06/21	. D	07/06/2021	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				988,000	07/06/2021
D2736#-AM-1	4.440% 04/06/21	D	04/06/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				226,933	04/06/2021
54000 II 0	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS		10 101 10001	Redemption		4 040 470	4 040 470	4 450 075	4 000 000					(404.005)	4 040 470	00 705		00 705	10 110	00 (05 (000)
F1000#-AA-6	1.750% 09/05/34	В	12/31/2021 .	100.0000 Redemption	-	1,219,470	1,219,470	1, 158, 675	1,282,680					(124,005)	1,219,470	60,795		60,795		09/05/2034
F1068#-AD-9	5.040% 08/03/22	D	08/03/2021	100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,200	08/03/2022
E44000 AD 4	SAFT GROUPE S.A. SERIES B SENIOR NOTES	n	04 /00 /0004	Redemption		15 000 000	15 000 000	4F 000 000	4F 000 000						4E 000 000				000 000	00 /00 /0000
F41620-AB-4	4.730% 02/28/22	υ	04/28/2021 .	100.0000		15,000,000	15,000,000	15,000,000	15,000,000				<u> </u>		15,000,000			<u> </u>	993,699	02/28/2022
F7908@-AA-8	4.180% 03/26/24	. D	03/26/2021 .	100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				104,494	03/26/2024
F85680-AA-7	SONEPAR 4.78% Due 5/15/2024 MN15 4.780% 05/15/24	n	05/15/2021	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				1		5,000,000				110 500	05/15/2024
1 00008-MA-/	ARQIVA PP FINANCING PLC GUARANTEED SECURED	υ		Redemption	-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							·		5,000,000			<u> </u>	118,500	00/ 10/2024
G0566*-AD-1	FLOATING RA 3.547% 12/31/29	В	12/31/2021 .	100.0000		1, 189,082	1, 189, 082	1,074,673	1,201,208					(126,535)	1,189,082	114,409		114,409	27,274	12/31/2029
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PL 5.64% Due 3/17/2021 MS17 5.640% 03/17/21	n	03/17/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				282 000	03/17/2021
UU104#7ND-0	CAPITA HOLDINGS LIMITED SERIES B SENIOR									•	·····				10,000,000				202,000	00/11/2021
G18460-AM-9	UNSECURED NOTE 4.500% 07/19/21	D	07/19/2021	Maturity		11,143,063	11, 143, 063	11, 143,063	11, 143,063				ļ		11,143,063			-	501,438	07/19/2021
G27650-AA-0	DIONYSUS AVIATION LIMITED GUARANTEED NOTES 4.190% 08/02/21	n	08/02/2021	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				628 500	08/02/2021
021008-NA-0	T. 100% 00/02/21			Redemption		13,000,000		13,000,000		•					15,000,000				020,300	
G4146*-AD-2	G4S PLC SENIOR NOTES 6.060% 03/01/22	. D	07/23/2021 .	100.0000		9,500,000	9,500,000	10,775,660	9,741,454		(241,454	)	(241,454)		9,500,000				832,614	03/01/2022
G4273*-AJ-4	HAMMERSON PLC SENIOR NOTES 3.200% 01/11/24	n	06/18/2021	Redemption 100.0000		13,760,000	13.760.000	13.760.000	13,760,000						13,760,000				412 199	01/11/2024
UT210 -NU-4	HS1 LIMITED 3.79% Due 3/30/2028 MS30			Redemption		10,700,000		10,700,000		•					10,700,000					01/11/2024 .
G4445*-AA-6	3.790% 03/30/28	. D	09/30/2021 .	100.0000	.	723,436	723,436		723,436				ļ		723,436			ļ	27,418	03/30/2028
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC 4.19% Due 9/29/2021 MS29	n	09/29/2021	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				1		4,000,000				167 600	09/29/2021
u+∪∪∪⊤∪∪−∂	ICON INVESTMENTS FIVE UNLIMITE ICON			maturity	-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											00/20/2021
0.4700# :- :	INVESTMENT FIVE UNLIMITED 2.320% 12/08/23	3	07.40 : :	Redemption											<b>_</b>					40 (00 :
G4706#-AB-4		. <b> </b> D	07/01/2021 .	100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				242,266	12/08/2023

# **SCHEDULE D - PART 4**

					Showing All Lo	ong-Term B	sonds and Sto	OCKS SULD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Valu	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's			Book/				Interest/	
									D-i V				Change in	Exchange		F				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal		Year	Date
	ICON INVESTMENTS FIVE UNLIMITE ICON									200.0000	7 1001 0 11011	. tooogzou	( )	7 4.45						
	INVESTMENT FIVE UNLIMITED 2.430% 12/08/25			Redemption																
G4706#-AC-2		D	07/01/2021 .	100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				381.535	12/08/2025
	MARI JONE LTD. /MARI BOYLE LTD MARI JONE			Redemption			, ,	, ,	, ,											
G5814#-AA-2	SEREIS A 5.580% 06/30/31		12/31/2021 .	100.0000		256,964	256,964	256,964	256,964						256,964				9,557	06/30/2031
	MARI JONE LTD. /MARI BOYLE LTD MARI JONE			Redemption																
G5814#-AB-0	SEREIS B 5.580% 06/30/31		12/31/2021 .	. 100.0000		256,964	256,964	256,964	256,964						256,964				9,557	06/30/2031
	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR																			
G6363#-AM-9	UNSECUR 4.170% 06/29/23	D	06/02/2021 .	. SEAPORT GROUP	ļ ļ.	12,240,000	18,000,000	18,000,000	18,000,000		ļ				18,000,000	ļ	(5,760,000)	(5,760,000)	217,625	06/29/2023
	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC	_																		
G6363#-AN-7	SENIOR 4.530% 06/29/25	D	06/02/2021 .	. SEAPORT GROUP	······································	1,335,000	2,000,000	2,000,000	2,000,000						2,000,000		(665,000)	(665,000)	23,081	06/29/2025
000001 40 0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	_	05 (40 (0003	OF ADODT ODOUB		4 005 000	0.000.000	0 000 000	0.000.000		I				0 000 000	I	(4 005 000)	(4.005.000)	004 000	00 (00 (000 ;
G6363#-AP-2	4.610% 02/22/24	D	05/13/2021 .	. SEAPORT GROUP	<b>⊹</b>	4,005,000	6,000,000	6,000,000	6,000,000		·				6,000,000	·	(1,995,000)	(1,995,000).	201,000	02/22/2024
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.840% 02/22/26	D	06/02/2021	. COWEN & CO		3,412,500	5,000,000	5,000,000	5,000,000		I				5,000,000	I	(1,587,500)	(1,587,500)	170 750	02/22/2026
G0303#-AQ-U	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	υ	06/02/2021 .	. CUNEN & CU		3,412,500			5,000,000						5,000,000		(1,387,300)	(1,587,500).	1/3,/50	02/22/2020
G6363#-AS-6	5.020% 02/22/29	D	06/02/2021 .	COWEN & CO		2.695.000	4.000.000	4,000,000	4,000,000						4,000,000		(1,305,000)	(1,305,000)	151 700	02/22/2029
00303#-A3-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	00/02/2021.	. CUIIEN & CU		2,093,000	4,000,000	4,000,000	4,000,000						4,000,000		(1,303,000)	(1,303,000).		02/22/2029
G6363#-AU-1	5.830% 03/14/27	n	06/02/2021 .	COWEN & CO		4,786,250	7,000,000	7,000,000	7,000,000						7,000,000		(2,213,750)	(2,213,750)	255 004	03/14/2027
00000# AO 1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D													,,000,000		(2,210,730)	(2,210,750)	200,004	00/ 14/2021
G6363#-AX-5	4.120% 02/27/28	D	06/02/2021 .	DEUTSCHE BANK		8,205,000	12.000.000	12.000.000	12,000,000						12.000.000		(3,795,000)	(3,795,000)	329 909	02/27/2028
00000# 7#X 0 111	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR							12,000,000									(0,700,000)	(0,100,000)		
G6363#-AA-5	UNSECUR	D	02/08/2021 .	. Various															24,750	06/29/2022
	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC																			
G6363#-AB-3	SENIOR	D	02/08/2021	Various															2,750	06/29/2024
G6363#-AC-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various															8,250	02/22/2023
G6363#-AD-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various															6,875	
G6363#-AH-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various																03/14/2026
G6363#-AL-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various																02/27/2027
G6363#-AP-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various																02/22/2024
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various															158,264	
G6363#-AS-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D	02/08/2021 .	. Various															134,011	
G6363#-AU-1 G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC NAC AVIATION 29 DAC NAC AVIATION 29 DAC	ν	02/08/2021 .	. Various	†		····		·		····			·		····				03/14/2027
U0303#-AA-5	THE 1887 COMPANY LIMITED SENIOR SECURED	U		. Various	†						ļ								201,111	02/27/2028
G6750*-AB-8	NOTES 5.010% 04/04/21	n	04/04/2021 .	. Maturity		25,000,000	25,000,000	25,000,000	25,000,000		I				25,000,000	I			626 222	04/04/2021
UU130"-AD-0	PLACES FOR PEOPLE TREASURY PLC SENIOR NOTES	υ		. maturity	· · · · · · · · · · · · · · · · · · ·	23,000,000			23,000,000						20,000,000				020,232	04/04/2021
G7114*-AB-7	SERIES 2016-B 3.420% 06/08/26	D	07/15/2021 .	IMPERIAL CAPITAL		25,865,500	25,000,000	25,000,000	25,000,000		1				25.000.000	1			520 125	06/08/2026
WITH AD I	PORTERBROOK RAIL FINANCE LTD PORTERBROOK	J		Redemption	·		20,000,000				[									
G7178*-AF-1	RAIL FINANCE LTD 2.770% 04/16/28	В	10/16/2021 .	100.0000		965,405	965,405		956,900					(43,540)	965,405	52,045		52,045	20.076	04/16/2028
G8038#-AH-1	SERCO GROUP PLC SENIOR 5.170% 10/20/21	D	10/20/2021	Maturity		1,994,621	1,994,621	1,994,621	1,994,621						1,994,621	,0.0				10/20/2021
	TRITON CONTAINER INTERNATIONAL SENIOR		1	Redemption		, =-	,		1										,	1
G8967#-AQ-6	SECURED NOTES 4.260% 06/30/26	C	08/30/2021 .	. 100.0000		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				2,018,986	06/30/2026
	TRITON CONTAINER INTERNATIONAL SR SECURED			Redemption							I					I				
G8967#-AR-4	NOTES 3.230% 03/31/22	C	08/30/2021 .	. 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				48,410	03/31/2022
	TRITON CONTAINER INTERNATIONAL SR SECURED			Redemption					1		1					1				
G8967#-AS-2	NOTES 3.610% 03/31/25	C	08/30/2021 .	. 100.0000		2,857,143	2,857,143	2,857,143	2, 857, 143						2,857,143				215,570	03/31/2025
	TRITON CONTAINER INTERNATIONAL SR SECURED			Redemption							1									l
G8967#-AT-0	NOTES 3.910% 03/31/27	C	08/30/2021 .	. 100.0000	.	4,000,000	4,000,000	4,000,000	4,000,000		ļ				4,000,000				526, 192	03/31/2027
	TRITON CONTAINER INTERNATIONAL TRITON	1_		Redemption							I					I			:	
G8967#-AV-5	CONTAINER INTERNATIONAL 4.640% 06/30/29	D	06/28/2021 .	. 100.0000	·	10,000,000	10,000,000	10,000,000	10,000,000		····				10,000,000				1,959,165	06/30/2029
004000 ** 0	UK POWER NETWORKS SERVICES 5% Due 12/14/2021	_	40 /44 /000			47 000 0	47 000 000	47 000 0	47 000 000		1				47 000 000	1			252 255	40 /44 /0004
G9160@-AA-6	JD14 5.000% 12/14/21	υ	12/14/2021 .	. Maturity	·	17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				850,000	12/14/2021
000044 45 4	UNITED DRUG FINANCE LIMITED GTD SR NOTES	_	00 (40 (0003	Redemption		45 000 000	45 000 000	45 000 000	45 000 000		1				45 000 000				4 707 470	00 (05 (0000
G9224*-AF-1	4.480% 09/25/23	D	08/16/2021 .	. 100.0000	·}	15,000,000	15,000,000	15,000,000	15,000,000		·			·	15,000,000	·				09/25/2023
00004* 40 0	UNITED DRUG FINANCE LIMITED GTD SR NOTES	D	00/16/0004	Redemption		9 000 000	0.000.000	0 000 000	0 000 000		I				9 000 000	I			057 405	00 /05 /0005
G9224*-AG-9	4.590% 09/25/25	υ	08/16/2021 .	100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				357 , 185	09/25/2025

# **SCHEDULE D - PART 4**

					Showing All L															
1	2	3	4	5	6	7	8	9	10			ook/Adjusted	Carrying Valu	е	16	17	18	19	20	21
									Prior Year Book/	11 Unrealized	12 Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
G9284#-AY-3	VITOL FINANCE LTD 5.74% Due 7/28/2021 JJ28 5.740% 07/28/21	n	07/28/2021 .	Maturity		20,000,000	20,000,000	20 , 156 , 200	20,016,290		(16,290	,	(16,290)		20,000,000				1, 148,000	07/28/2021 .
U3204#-X1-3	MARI COUVA / MARI KOKAKO MARI COUVA LTD			Redemption		20,000,000	20,000,000	20, 130,200	20,010,290		(10,230	/	(10,230		20,000,000				1, 140,000	01/20/2021
G9400#-AA-4	5.350% 09/30/33	.	12/31/2021 .	100.0000		853,326	853,326	853,326	853,326						853,326				23,224	09/30/2033
G9400#-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO 5.350% 09/30/33		12/31/2021 .	Redemption 100.0000		684,934	684,934	684,934	684,934						684,934				23 224	09/30/2033
	WHITBREAD GROUP PLC 4.86% Due 1/26/2022 JJ26			Redemption				· ·												
G9605#-AF-6	4.860% 01/26/22	. D	12/14/2021 .	100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				795,071	01/26/2022 .
G9605#-AJ-8	WHITBREAD GROUP PLC Whitbread Group plc 2.630% 08/16/27	. В	03/26/2021 .	Redemption 100.0000		22,062,400	22,062,400	20,625,600	21,872,000					(1,246,400)	22,062,400	1,436,800		1,436,800	3.149.715	08/16/2027 .
	SBM DEEP PANUKE S.A. SENIOR SECURED NOTES			Redemption										, , ,		, ,		, , ,		
H4777*-AA-3	3.500% 12/31/21	. D	04/09/2021 .	100.0000		3,255,001	3,255,001	3,255,001	3,255,001						3,255,001				36,076	12/31/2021
L8038*-AA-4	MJSD15 5.500% 09/15/27	D	12/15/2021 .	100.0000		1,404,000	1,404,000	1,404,000	1,404,000						1,404,000				48,868	09/15/2027 .
N0777# 40 4	OVERSEAS ASSISTANCE FINANC B.V SERIES G	_	00 (00 (0004	Redemption		0.750.000	0.750.000	0.750.000	0.750.000						0.750.000				704.044	00 (00 (0004
N6777#-AG-4	SENIOR UNSECURED NOTE 5.000% 03/30/24 AERIS HOLDING COSTA RICA SA SENIOR SECURED	. D	09/08/2021 .	100.0000		8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				704,214	03/30/2024
P0091#-AA-7	NOTES 7.250% 11/15/25	. D	11/15/2021 .	100.0000		1,841,890	1,841,890	1,841,890	1,841,890						1,841,890				102,661	11/15/2025
D4004# AA 0	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA	4	12/20/2021	Redemption		075 705	375,735	075 705	275 725						075 705				10.001	10 /00 /0044
P4001#-AA-8	PAZ S DEL DE CV 5.980% 12/20/44	. D	12/20/2021 .	100.0000		375,735	3/3,/33	375,735	375,735						375,735				10,921	12/20/2044 .
P4368#-AA-5	12/18/29	. D	12/18/2021 .	100.0000		1,699,999	1,699,999	1,699,999	1,699,999						1,699,999				60,561	12/18/2029 .
P4368#-AC-1	FORTIS TCI LIMITED SENIOR NOTES 5.140% 05/02/31	n	11/02/2021 .	Redemption 100.0000		275,000	275,000	275,000	275,000						275,000				1/ 125	05/02/2031
14000F-AU-1	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG	. D	11/02/2021 .	Redemption		275,000	275,000	2/3,000	2/3,000						273,000				14, 100	03/02/2031 .
P4917*-AA-5	TRANSPORT SA 1.799% 09/30/37	D	12/31/2021 .	100.0000		602,218	602,218	602,218	602,218						602,218				6,953	09/30/2037
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	i D	09/30/2021	Redemption 100.0000		15.933	15.933	15,933	15,933						15.933				324	.09/30/2037
	MILESTONE LNG TRANSPORT SA MILESTONE LNG			Redemption																
P7000*-AA-6	TRANSPORT SA 1.799% 03/31/37	. D	12/31/2021 .	100.0000		597,714	597,714	597,714	597,714						597,714				6,932	03/31/2037
P7000*-AB-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	D	09/30/2021	Redemption 100.0000		24.481	24,481	24,481	24,481						24,481				461	03/31/2037
	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES			Redemption			,	,	,											
P7906#-AA-7	6.090% 01/01/23	. D		100.0000 Redemption		5,099,791	5,099,791	5,077,666	5,091,335				8,456		5,099,791				234,097	01/01/2023 .
P8711*-AA-4	CONCESIONARIA OPERADO 4.090% 12/15/26	. D	12/15/2021 .	100.0000		1,374,417	1,374,417	1,374,417	1,374,417						1,374,417				78,781	12/15/2026
04000# 11 5	BRISBANE AIRPORT CORPORATION P SERIES A		07 (44 (000)	W 4 14		7 000 000	7 000 000													
Q1629#-AA-5	SENIOR SECURED NTS 5.240% 07/14/21 CENTENNIAL COAL COMPANY LIMTIE 4.47% Due	. D	07/14/2021 .	Maturity Redemption		7,000,000	7,000,000	7,000,000	7,000,000	<b> </b>	·				7,000,000	<u> </u>		····	366,800	07/14/2021 .
Q2172#-AJ-5	10/27/2021 A027 4.470% 10/27/21	. D	06/30/2021 .	100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				678,744	10/27/2021 .
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES 3.400% 09/01/32	n	12/01/2021 .	Redemption 100.0000		766.696			766 606						766,696				10 074	09/01/2032
42404#-AD-9	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES	. U	12/01/2021 .			/00,096	/00,696		766,696	<u> </u>	ļ	-		ļ		·····		·	19,371	09/01/2032
Q3300*-AA-1	3.680% 09/18/21	. D	09/18/2021 .	Maturity		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				165,600	09/18/2021 .
Q3383#-AB-5	STAR ENTERTA INMENT GROUP 5.69% Due 6/15/2021 JD15 5.690% 06/15/21	n	06/15/2021 .	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				200 222	06/15/2021 .
40000#-AD-0	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED	. U		Redemption		10,000,000									10,000,000					00/13/2021 .
Q4436#-AA-2	NOTES 3.780% 06/27/27	. D	12/27/2021 .	100.0000		554, 177	554, 177	554, 177	554, 177						554, 177				13,271	06/27/2027 .
Q7397#-AN-4	PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G 5.420% 07/13/23	D	08/26/2021	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				424 717	07/13/2023
	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR			Redemption		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
Q7397#-AP-9	NOTES 6.250% 11/04/26	. D	11/04/2021 .	100.0000		1, 111, 111	1,111,111	1, 111, 111	1, 111, 111						1, 111, 111				69,444	11/04/2026 .
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	В	12/31/2021	Redemption 100.0000		1,289,119	1,289,119	1, 199, 269	1,340,574					(141,306)	1,289,119	89,850		89,850	34,204	03/31/2042
	TRANSPOWER NEW ZEALAND LIMITED 3.43% Due																			
Q91940-AA-5	10/13/2021 A013	. D	10/13/2021 .	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				686,000	10/13/2021 .
Q9328*-AA-6	A031 3.780% 10/31/21	D	10/31/2021	Maturity	.[	10,000,000	10,000,000	10,000,000	10,000,000	L	L		[	[	10,000,000			L	380,100	10/31/2021 .

# **SCHEDULE D - PART 4**

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Part   Part	1	2	3	4	5	6	7	8	9	10				, , , , , , , , , , , , , , , , , , , ,		16	17	18	19	20	21
Color   Colo											11	12	13	14	-						
Column   C													0	T-4-1						Dand	
Column   Pro													-			Pook/					
Companies   Part   Pa										Dries Vees		0					Faraian				Stated
Company   Comp																					Con-
Second   Procession   Process	CLISID					Number of					-					, ,	U		Total Cain		-
Description   Description			For	Diaposal	Nama		Con														tractual
		Description					-	Dar Value	A atual Coat												Maturity Date
	lication		eigii	Date	1	Stock	Sideration	rai value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	real	Date
Control   Cont	R6237@-AA-9		D	09/30/2021			1.296.600	1.296.600	1.296.600	1.296.600						1.296.600				24.238	05/28/2030
1989-1-9    1999	W2469*-AC-9	ELEKTA AB SENIOR NOTES 5.110% 05/04/21	D	05/04/2021	. Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				102,200	05/04/2021
1977    1977    1979	W2469*-AD-7		D	04/27/2021 .	. 100.0000		10,000,000	10,000,000	10,270,200	10,092,741		(92,741)		(92,741)		10,000,000				1, 161, 444	05/04/2023
State   Stat	X4771#-∆∆-7		n	12/28/2021	Maturity		5 000 000	5 000 000	5 000 000	5 000 000						5 000 000				198 000	12/28/2021
Second   Company   Compa	X47711 700 7 .		D																		12/20/2021
Part   District   Di	Y8564*-AB-0 .	SECURED NOTES 4.960% 12/31/23	D	12/30/2021 .	. 100.0000		1,037,370	1,037,370	1,037,370	1,037,370						1,037,370				42,221	12/31/2023
## Septiment   Sep	3899999.	Subtotal - Bonds - Industrial and Misc	ellane	eous (Unaff	iliated)		6,561,275,358	6,126,710,618	6,364,733,230	6,345,846,559		(5,090,339)		(5,090,339)	(1,681,786)	6,340,828,341	1,753,899	165,985,044	167,738,943	265,062,165	XXX
1000000000000000000000000000000000000		IShares IBOXX Inv Grade Bd ETF COMMON STOCK																			
Company   Comp					. Various	0.000															
1,000   1,00	8099999.		nds				207,606,225		208, 373, 431	214,792,150	(6,418,720)			(6,418,720)		208,373,431		(767,205)	(767,205)	4,337,110	XXX
INTERIOR TO CONTROL TO LICE   1.025	I ¥1520_78_7		1	01/01/2021	Various		(204)			1 202	1	(3 343)	1	(3.242)		(1 060)		1 576	1 576		10/20/2022
1809-7-1-2    1809-7-1-2	LA 1020-10-1						( 004)					(0,240)		(0,240)		(1,500)		,370	,370		10/ 20/ 2022
1558-9-6-9	LX1520-78-7			01/01/2021 .						(1,283)		1,283		1,283							10/20/2022
LEGIES POLISHE TEXALES POLISHET LEGIES POLISHET LEGIES SPOLISHED TEXALES POLISHED TEXALES POLISHED TEXALES SPOLISHED TEXALES SPOLISHED TEXALES SPOLISHED TEXALES SPORISH SPORI																					
1515-96-3	LX1538-16-9			11/12/2021 .	. 100.0000		3,803,175	3,803,175	3,815,019	3,792,850		10,325		10,325		3,803,175				196,416	09/30/2023
Section   Sect	I X1540-98-3			03/09/2021	Various		22 191 627	22 435 985	22 173 874	22 177 460		14 167		14 167		22 191 627				153 871	08/09/2023
Sulf-Finance List Galf-Finan	EX 10-10 00 0																				
1/15  -15  -15  -15  -15  -15  -15  -15	LX1541-01-5			11/18/2021	. 100.0000		971,216	971,216	963, 158	962,683				8,533		971,216				56,022	08/25/2023
Section   Sect	1 74544 04 5			44 (40 (0004	T F F I		0.700.004	0.705.400	0.004.400	0 000 075		40.000		40,000		0.700.004				000 507	00 (05 (0000
1.156-6-6-3   00/25/24   00/25/25   1.156-7-79   4.10   1.00	LX1541-01-5			11/18/2021 .	. Tax Free Exchange		3,706,301	3, /25, 103	3,694,199	3,692,3/5		13,926		13,926		3,706,301				209,597	08/25/2023
TEM HEALTH HALDINGS IN TEM HEALTH   LINESS-75	LX1561-96-3			03/05/2021	Various		25.729.971	25.729.971	24.767.602	24.984.591		745.381		745.381		25.729.971				259.706	09/25/2024
REFOX BURNESS SERVICES FERVI									, ,												
LX1567-31-7   TLB -925    12/07/23	LX1563-77-9			12/31/2021 .			236,299	236,299	191,089	198,583		37,717		37,717		236,299				5,545	02/06/2024
NVICLEX NVICLEX ST LIEB IT 1-900  LY1579-247   12/29/23	I V1EC7 21 7			10 /15 /2021			1 074 202	1 074 202	1 500 006	1 611 222		262 071		262 071		1 074 202				40.020	10 /07 /0000
LX1592-92-7   12/29/23   D01/03/24   D01	LX 1307-31-7			10/ 13/2021	. 100.0000		1,974,290	1,974,293	1,330,020	1,011,322						1,974,293				40,036	12/01/2023
SINCALR TELIVISION SINCALR TELEVISION (1.121)   1.275   1.27	LX1579-24-7			03/02/2021	. Tax Free Exchange		7,366,385	7,462,348	7,394,698	7, 362, 125		4,261		4,261		7,366,385				122,674	12/29/2023
REYNALDS GRUP HILDINGS REVNALDS GRUP HILDINGS REVNALDS GRUP HILDINGS REVNALDS GRUP HILDINGS REVNALDS GRUP HILDING CO BIRX PHI					•						1		1								
LX1592-02-6   TL-275   C2/07/23   D9/24/2021   100.0000   B,839,135   B,839,13	LX1580-94-8			. 1 . 04/01/2021 .			4,145,317	4, 144, 744	4, 149,925	4, 145, 056		262		262		4, 145, 317				24,962	01/03/2024
CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250   12/31/2021   10/30/17/24   12/31/2021   10/30/17/24   12/31/2021   10/30/17/24   11/42/486   11/42/48	I X1502_02_6			09/24/2021			8 830 135	8 830 135	8 750 803	8 782 700		56 429		56 //20		8 830 135				197 /01	02/07/2023
LX1596-95-1 03/01/24	LA 1002 02-0											50,420		,30,420						,401	
LX1599-80-7 . +400	LX1596-95-1	03/01/24		12/31/2021	100.0000		821,603	821,603	818,002	831,101		(9,498)		(9,498)		821,603				22,576	03/01/2024
ARCH COAL ARCH COAL TLB +275   12/31/2021   Various   81,941   81,941   77,101   77,723   4,218   81,941   1,930   03/0	1 74500 00 7		1	07 (00 (000 )			44 440 400	44 440 400	44 404 000	44 000 004	1	00.050	1	00.050		44 440 400				040 774	00 (00 (000 ;
LX1606-14-9 03/07/24	LX1599-80-/				. 100.0000		11,142,486	11, 142, 486	11, 104,832	11,080,234						11, 142, 486				319,//1	02/02/2024
BOYD GAMING BOYD GAMING TLB +225 LX1612-04-8 BOYD GAMING TLB +225 AMERICAN AXLE & MFG INC AMERICAN AXLE TLB LX1612-96-4 +225 04/06/24 -226 -2207,467 -22	LX1606-14-9		l	12/31/2021	Various		81.941	81.941	77 . 101	77.723	L	4.218	L	4.218		81.941				1.930	03/07/2024
AMERICAN AXLE & MFG INC AMERICAN AXLE TLB   U.X1612-96-4 + 225   04/06/24   0.6/30/2021   Various   2,207,467   2,207,467   1,981,531   2,022,542   184,925   184,925   184,925   2,207,467   1,981,531   2,022,542   184,925					Redemption			·													
LX1612-96-4 +225 04/06/24	LX1612-04-8	09/15/23		10/07/2021 .	. 100.0000		77,002	77,002	76 , 136	76,426		575		575		77,002				717	09/15/2023
BINAY HOLDING CO BINAY HOLDING CO BINAY HOLDING CO TLB +325 LX1616-94-0 04/03/24	I V1612_06_4		1	06/20/2021	Various		2 207 457	2 207 457	1 001 501	2 022 542	1	194 005	1	194 005		2 207 467				10 107	04/06/2024
LX1616-94-0 04/03/24	LA 10 12-90-4				. vai 1005			2,201,46/	1,961,031	2,022,342	····	184,925		184,925	h					19, 137	04/00/2024
BiliAY HOLDING CO BiliAY HOLDING CO TLB +325   Redemption   1,466 .04/0   1,000	LX1616-94-0			09/22/2021 .	. BANK OF AMERICA		12,576,191	12,859,592	12,552,176	12,625,789		30,663		30,663		12,656,452		(80,261)	(80,261)	411,740	04/03/2024
SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 LX1616-95-7 +225 07/15/25					Redemption									•							
LX1616-95-7 +225 07/15/25 10/15/2021 100.0000 B1,013 80,987 80,969 44 44 B1,013 81,013 80,989 07/1	LX1616-94-0 .			.109/30/2021 .			73,346	73,346	71,556	71,988		1,358		1,358		73,346				1,466	04/03/2024
	I Y1616_05_7		1	10/15/2021			81 012	81 010	80 007	80 060	1	44	1	44		81 012				000	07/15/2025
	LA 10 10-33-7 .	DOLE FOOD CO DOLE FOOD CO TLB +275			. 100.0000		دا ۱٫۰۱۵					44		44		دا ۱٫۰۱۵ و					6202761 / 10
LX1619-00-1 04/06/24 08/03/2021 Various 23,853,055 23,853,055 23,853,055 23,517,280 23,552,914 300,141 23,853,055 23,853,055 50,224 04/0	LX1619-00-1.	04/06/24		08/03/2021 .	. Various		23,853,055	23,853,055	23,517,280	23,552,914		300,141		300, 141		23,853,055				550,224	04/06/2024
FORTERRA FINANCE FORTERRA FINANCE TLB +300											1										
LX1625-21-4 10/25/23 12/31/2021 Various 439,515 439,515 439,515 5,532 5,532 439,515 10,812 10/2	LX1625-21-4	10/25/23		.112/31/2021 .	_  Various			439,515	432,578	433,983	ļ	5,532	ļ	5,532		439,515	<u> </u>	ļ		10,812	10/25/2023

# **SCHEDULE D - PART 4**

					Showing All Lon															
1	2	3	4	5	6	7	8	9	10	C	Change In Bo	ok/Adjusted (	Carrying Value	е	16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on G		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock s	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal o	n Disposal	Disposal	Year	Date
LX1626-55-0	AIR METHODS AIR METHODS TLB +350 04/22/24		12/31/2021	Various		239,563	239,563	197,813	201,922		37,640		37,640		239,563				6 670	04/22/2024
LX 1020-33-0	CITYCENTER CITYCENTER HOLDINGS TLB +225		12/31/2021	Redemption		209,500	209,300		201,322						209,000					04/22/2024
LX1627-17-8	04/18/24		.09/28/2021	100.0000		2,474,359	2,474,359	1,895,533	1,976,279		498,080		498,080		2,474,359				54,291	04/18/2024
	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB			Redemption																
LX1630-26-3	+425 04/27/24 ENDO INTERNATIONAL ENDO INTERNATIONAL TLB		03/25/2021 .	100.0000		7,382,168	7,382,168	7,226,498	7,232,167		150,001		150,001		7,382,168				86 , 125	04/27/2024
LX1630-26-3	+425 04/27/24	l	03/25/2021	Tax Free Exchange		11, 174,017	11,396,850	11, 156, 522	11, 165, 274		8,743		8,743		11, 174, 017				132,963	04/27/2024
	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425			•																
LX1634-16-6	05/19/23		11/30/2021	Various		117,583	117,583	109,758	110,995		6,587		6,587		117,583				3, 142	05/19/2023
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +500 06/22/24	1	01/25/2021	Various		19,647,294	19.647.294	19,289,897	19,320,746		326.548		326,548		19,647,294				70,222	06/22/2024
ZA 1000-74-1	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY				†	10,041,234	13,047,294	13,203,08/	10,020,140						10,041,294	ļ			10,222	00/22/2024
LX1651-83-0	1ST LIEN +425 06/21/24		12/31/2021 .	Various	ļ	302,736	302,736	291,996	292,640		10,096		10,096		302,736				8, 158	06/21/2024
L V 1050 04 5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS	1	00/04/0004	V:		E0 E0E	50 505	50.010	F0 F00		0.070		0.070		E0 E05				F07	00 /04 /0004
LX1652-94-5	1L TL+325 08/31/24		03/31/2021 .	Various	·	56,595	56,595	53,313	53,526		3,070		3,070		56,595	····			597	08/31/2024
LX1652-94-5	1L TL+325 08/31/24	l	05/03/2021	Various		20,746,253	21,845,824	20,578,735	20,660,914		85,339		85,339		20,746,253	[			294.447	08/31/2024
	PENN INTERNATIONAL & MANUF PENN ENGINERING																			
LX1654-14-9	TLB +250 06/27/24		12/31/2021 .	Various		105,730	105,730	104,474	104,408		1,322		1,322		105,730				1,377	06/27/2024
LX1669-37-8	DURAVANT DURAVANT 1ST LIEN TL +300 07/19/24		05/03/2021	JEFFERIES & COMPANYINC.		1,925,325	1,935,000	1,929,871	1,924,510		1,026		1,026		1,925,536		(211)	(211)	10.250	07/19/2024
LA 1009-37-0	DURAVANT DURAVANT 1ST LIEN TL +300			Redemption		1,925,525	1,955,000	1,929,071	1,924,510		1,020		1,020		, 923, 330		(211)	(211)	19,330	017 1972024
LX1669-37-8	07/19/24		03/31/2021 .	100.0000		5,000	5,000	4,987	4,973		27		27		5,000				50	07/19/2024
	NBTY INC NBTY 1ST LIEN TL +350																		.==	
LX1678-66-8	09/26/24		08/09/2021	Various CREDIT SUISSE FIRST		22,087,717	22,087,717	21,305,872	21,357,849		729,869		729,869		22,087,717				4/5,446	09/26/2024
LX1678-68-4	08/15/25		04/30/2021	BOSTON		1,059,188	1,050,000	1,027,750	1,008,568		2,663		2,663		1,011,231		47,957	47,957	27,553	08/15/2025
	NBTY INC NBTY 2ND LIEN TL +775			Redemption													,	,		
LX1678-68-4	08/15/25		08/09/2021	100.0000	·	6,600,000	6,600,000	6,297,625	6,258,947		341,053		341,053		6,600,000	····			262,024	08/15/2025
LX1679-89-8	USI INC USI INC TLB +300 05/16/24	1	12/31/2021	Redemption 100.0000		63,844	63,844	63,844	63,844						63,844				1,291	05/16/2024
LX 1073 03 0	BEACON ROOFING SUPPLY INC BEACON ROOFING			Redemption			50,044												1,291	
LX1685-74-7	SUPPLY TLB +225 01/02/25		.03/31/2021 .	100.0000		892,407	892,407	710,491	732,863		159,544		159,544		892,407				2,964	01/02/2025
L V 100E 74 7	BEACON ROOFING SUPPLY INC BEACON ROOFING		05 /40 /0004	T-11 F-1- F- /		004.077	4 000 010	004 005	000 705		45 540		45 540		004 077				0.400	04 /00 /0005
LX1685-74-7	SUPPLY TLB +225 01/02/25		05/19/2021 .	Tax Free Exchange		904,277	1,082,213	861,605			15,542		15,542		904,277				9,403	01/02/2025
LX1685-92-9	10/04/23		12/31/2021	Various	<u> </u>	217,847	217,847	189,938	192,680		25, 167		25, 167		217,847	L			4,268	10/04/2023
	AIR MEDICAL AIR MEDICAL TLB +425			Redemption		,	,	,,,,	,		,		,		,					
LX1686-39-8	03/14/25		12/31/2021 .	100.0000		50,512	50,512	48,993	48,919		1,593		1,593		50,512				1,668	03/14/2025
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 12/22/24		12/31/2021	Redemption 100.0000		75,000	75,000	74,813	74,683		317		317		75,000				1,354	12/22/2024
LX 1007 04 12	RING CONTAINER TECH RING CONTAINER 1ST LIEN			Redemption	ļ											ļ			, ,034	
LX1687-99-0	+275 10/31/24		08/12/2021	100.0000		7,774,615	7,774,615	7,754,030	7,743,726		30,888		30,888		7,774,615				138 , 197	10/31/2024
1 74000 00 4	CHASSIX INC CHASSIX INC TLB +550		40 (04 (0004	Redemption		F0 000	F0 000	40.000	40 440		201		201		F0 000				0.050	44 (45 (0000
LX1692-32-1	11/15/23 NAVISTAR INTERNATIONAL NAVISTAR TLB 2024		12/31/2021 .	100.0000	·	50,000	50,000	49,000	49, 119		881		881		50,000	<u> </u>			2,058	11/15/2023
LX1692-75-0	+350 11/02/24		07/01/2021	Various		8,888,299	8,888,299	8,524,539	8,557,713		330,586		330,586		8,888,299				169,503	11/02/2024
	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350			Redemption																
LX1695-07-6	11/13/24 EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST		01/20/2021	100.0000	·	10,073,048	10,073,048	10,030,374	10,020,144		52,904		52,904		10,073,048	}			20,408	11/13/2024
LX1695-10-0	LIEN +350 12/01/24	1	12/31/2021	Various		45,517	45,517	42,817	43,059		2,458		2.458		45,517				1 280	12/01/2024
	GATES GLOBAL GATES GLOBAL TLB2 +275					-	·													
LX1696-89-2	03/31/24		02/24/2021	Tax Free Exchange	·	14,668,877	14,817,546	14,622,425	14,664,554		4,324		4,324		14,668,877	ļ			84,892	03/31/2024
LX1700-87-6	VICI PROPERTIES VICI 1ST LIEN TL +175 12/15/24		. 09/15/2021	Redemption 100.0000		1,818,182	1 010 100	1 470 545	1 505 001		292,981		292,981		1,818,182				00 540	10/15/0004
LA 1/00-8/-6	CALPINE CORP CALPINE CONSTRUCTION 1L +200		1.09/10/2021	Redemption		1,818,182	1,818,182	1,479,545	1,525,201		292,981		292,981		1,818,182				23,518	12/15/2024
LX1702-04-7	01/15/25		12/31/2021	100.0000		39,592	39,592	39,592	39,592		L				39,592	L		L	527	01/15/2025

# **SCHEDULE D - PART 4**

			1		Showing All Lo	ong-Term E										ı	ı	, , , , , , , , , , , , , , , , , , , ,		1
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Total Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP Identi-		Far.	Diamagal	Name	Number of	Con			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
fication	Description	For- eign		Name of Purchaser	Shares of Stock	Con- sideration	Par Value	Actual Cost	Carrying Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized	Value (11+12-13)	Carrying Value	Disposal Date		Gain (Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date
ilcation	JANUS INTERNATIONAL JANUS INTL 1L +375	cigii	Date	or r dichaser	Otock	Sideration	i ai vaiue	Actual Cost	value	Deciease	Accietion	Recognized	(11+12-13)	value	Date	Disposai	on Disposar	Disposai	Teal	Date
LX1712-02-0	02/09/25		02/05/2021 .	Tax Free Exchange		10,363,400	10,317,535	10,233,859	10,372,274		(8,874)		(8,874)		10,363,400				49,008	02/09/2025
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		12/31/2021	Various		263,399	263.399	250, 177	249,900		13,499		13,499		263,399				4,669	08/14/2024
	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350			Redemption															,	
LX1713-34-1	02/28/25		12/31/2021 .	100.0000		40,000	40,000	39,950	39,864		136		136		40,000				1, 174	02/28/2025
LX1716-43-5	11/03/23		11/23/2021 .	Various	ļ	2,880,064	2,880,064	2,843,806	2,847,840		32,224		32,224		2,880,064				51,248	11/03/2023
1 V 17 10 7F 0	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L	-	02/15/0004	I D MODOWA		0 707 000	3.491.493	9 474 005	9 400 000		323		200		9 470 450		(700 454)	(700.454)		0E /24 /000E
LX1718-75-3	+275 05/31/25 DELEK US HOLDINGS INC DELEK US HOLDINGS TLB		03/15/2021 .	J.P. MORGAN	-	2,767,008	491,493, د	3,474,035	3,469,836		323		323		3,470,158		(703, 151)	(703, 151)		05/31/2025
LX1719-37-1	+225 03/31/25		12/31/2021 .	Various	ļ ļ.	86,007	86,007	78,302	79,215		6,793		6,793		86,007				1,264	03/31/2025
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		12/31/2021	Various		338,546	338,546	323,876	324,473		14.073		14,073		338,546				6.063	05/04/2025
	CHG PPC PARENT LLC CHG PPC PARENT LLC 1L			Redemption	-		•			***************************************	,					***************************************				
LX1720-16-3	+275 03/31/25	-	12/08/2021 .	100.0000	-	3,412,500	3,412,500	3,403,969	3,397,286		15,214		15,214		3,412,500				92, 179	03/31/2025
LX1723-78-7	+375 04/12/25		04/15/2021 .	Various		17,653,374	17,653,374	16,913,090	16,871,909		781,465		781,465		17,653,374				224,018	04/12/2025
1 7 4 700 54 4	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL		00 100 10001	DDG GARATAL MARKETO		5 070 000	0.070.505	0.040.404	0 004 444		4 000		4 000				(50, 400)	(50, 400)	447.007	0.4.100.10005
LX1726-54-1	TLB +275 04/30/25		09/09/2021 .	RBC CAPITAL MARKETS Redemption		5,979,808	6,078,585	6,040,131	6,031,414		4,882		4,882		6,036,296		(56,488)	(56,488)	117,387	04/30/2025
LX1726-54-1	TLB +275 04/30/25		06/30/2021 .	100.0000		31,328	31,328	31, 130	31,085		243		243		31,328				338	04/30/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275 03/31/25	-	10/18/2021	J.P. MORGAN		2,035,900	2,381,298	1,098,373	1,098,373						1,098,373		937.527	937,527	51 61/	03/31/2025
	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL			Redemption												***************************************	, ,			
LX1729-71-9	+275 03/31/25 CONSOLIDATED PRECISION CONSOLIDATED		09/30/2021 .	100.0000		19,873	19,873	9, 166	9, 166						9, 166		10,707	10,707	294	03/31/2025
LX1730-00-6	PRECISION 1L+375 04/30/25		12/31/2021 .	Various		115,075	115,075	110,543	110,482		4,593		4,593		115,075				3,284	04/30/2025
1 74704 50 0	HUB INTERNATIONAL HUB INTERNATIONAL TLB +275	5	40 (04 (0004	v :		400 450	400,450	400.000	400.040		0.540		0.510		400 450				0.010	04 (05 (0005
LX1731-50-9	.04/25/25BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL		12/31/2021 .	Various Redemption		166 , 452	166,452	162,603	162,913		3,540		3,540		166,452				2,840	04/25/2025
LX1731-82-2	TLB +250 08/24/25		12/31/2021 .	100.0000		145,328	145,328	110,846	114,330		30,998		30,998		145,328				2,938	08/24/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24	3	12/01/2021	Various		13,662,200	13,662,200	13,046,413	13, 124, 313		537,887		537,887		13,662,200				315,464	10/14/2024
	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB	1		vai 1005	†															
LX1733-20-8	+300 05/17/25 SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL		06/04/2021 .	Various		20,275,392	20,275,392	19,878,098	19,886,900		388,492		388,492		20,275,392				260,729	05/17/2025
LX1734-90-9	+425 06/15/25		10/06/2021	Various	<u> </u>	22, 142, 333	22, 142, 333	21, 131,415	21, 165,822		976,511		976,511		22, 142, 333				732,390	06/15/2025
	SPRINGS WINDOW FASHION SPRINGS WINDOW 2L TL			Redemption																
LX1734-92-5	. +850 06/15/26 LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL		10/06/2021 .	100.0000		1,750,000	1,750,000	1,660,625	1,637,639		112,361		112,361		1,750,000				116,740	06/15/2026
LX1735-65-8	+600 10/01/24		12/31/2021	Various	ļ	779,676	779,676	722,534	728,216		51,459		51,459		779,676				31,378	10/01/2024
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		08/03/2021	Various		1, 156, 273	1 150 070	1 110 004	1 110 010		42,360		42,360		1, 156, 273				21,096	06/01/2025
LX 1/30-Ub-U	MRC GLOBAL US INC MRC GLOBAL TLB +300		08/03/2021 .	Various Redemption		1, 156,2/3	1, 156, 273	1, 110,224	1, 113,912		42,360		42,360						21,096	00/01/2025
LX1736-88-8	09/20/24		04/30/2021 .	100.0000		543,421	543,421	407,216	424,297		119, 124		119, 124		543,421				5,310	09/20/2024
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 06/30/25	1	02/09/2021	Various		14,844,373	14,844,373	14,381,858	14,400,916		443,456		443,456		14,844,373				86 481	06/30/2025
	VERTEX AEROSPACE VERTEX AEROSPACE TLB +450	1																		
LX1739-43-7	06/29/25 TENNECO INC TENNECO 1ST LIEN TL +300	-	03/15/2021 .	Tax Free Exchange		4,344,550	4,387,500	4,365,563	4,343,296		1,254		1,254		4,344,550			·····	41,752	06/29/2025
LX1740-66-6	10/01/25		02/25/2021 .	J.P. MORGAN		967,657	987,406				2,895		2,895		895,592		72,066	72,066	4,900	10/01/2025
	TENNECO INC TENNECO 1ST LIEN TL +300			w :			•										1			
LX1740-66-6	10/01/25	-	12/31/2021 .	Various		220,227	220,227	209, 168	209,873		10,353		10,353		220,227			·····	4,304	10/01/2025
LX1740-85-6	+450 07/02/25		12/23/2021 .	Various		31,056,881	31,056,881	30,073,056	30,079,345		977,536		977,536		31,056,881				1,420,993	07/02/2025
1 7 17/12 01 0	ASURION LLC ASURION TLB-7 +300		06 /09 /0004	BANK OF AMEDICA		2 000 000	0.017.500	2 002 042	2 000 110		0 100		0 100		2 002 242		(0.077)	(0.077)	27 400	11/02/2024
LX1743-91-8	11/03/24		00/03/2021 .	BANK OF AMERICA		2,899,266	2,917,500	2,902,913	2,900,113		2, 130	ļ	2, 130		2,902,243		(2,977)	(2,977)	37,428	11/03/2024

	<u> </u>			<u> </u>	Showing All Lor	ng-Term B	<u> Sonds and</u> Sto	ocks SOLD,	REDEEMED											
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP Identi-		For-	- Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
LX1743-91-8	ASURION LLC ASURION TLB-7 +300 11/03/24		03/31/2021	Redemption 100.0000		7,500	7.500	7,463			45		45						59	11/03/2024
	Verscend Holding Corp VERSCEND TLB +450						,	, ,400												
LX1753-32-1	08/27/25 Verscend Holding Corp VERSCEND TLB +450		03/31/2021	Various		22,576	22,576	21,221	21,225		1,351		1,351		22,576				254	08/27/2025
LX1753-32-1	. 08/27/25		04/01/2021	Various		8,296,848	8,804,504		8,277,725		19, 123		19, 123		8,296,848				100,300	08/27/2025
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		12/31/2021	Various		2,836,084	2,836,084	2,783,548	2,785,009		51,075		51,075		2,836,084				AN 051	03/01/2026
	RESIDEO TECHNOLOGIES RESIDEO TECH TLB +225										·									
LX1761-47-2 LX1761-64-7	10/04/25		02/12/2021	Tax Free Exchange Various		2,023,108	2,471,007 80,137	1,963,168	2,015,156 77,754		7,952 2,383		7,952 2,383		2,023,108				6,202	10/04/2025
	DISTRIBUTED POWER DISTRIBUTED POWER TLB +275	5	T			, .	, ,	, , ,			, , , , ,				, .					
LX1761-67-0	12/31/25HOLLEY PURCHASER 1LTL +500		12/31/2021	Various			80,732	75, 189	75,608		5, 124		5, 124		80,732				1,289	12/31/2025
LX1763-36-1	10/24/25		11/19/2021	Various		11, 186, 811	11, 186,811	10,830,468	10,795,174		391,637		391,637		11, 186, 811				611,567	10/24/2025
LX1763-39-5	UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD .+275 01/04/26		12/31/2021	Redemption 100.0000		25, 189	25, 189	20,896	21,301		3.888		3,888		25, 189				458	01/04/2026
	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +350						,				,									
LX1764-53-4	11/15/25		12/31/2021	Various		92,501	92,501	83,708	84,255		8,246		8,246		92,501				2, 134	11/15/2025
LX1764-61-7	+375 12/31/25		01/01/2021	BARCLAYS		(507)			35		(8)	)	(8)		26		(534)	(534)		12/31/2025
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		01/01/2021	Redemption 0.0000					(35)		35		35							12/31/2025
LX 1704-01-7	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375								(33)											12/31/2023
LX1765-21-8	02/01/26		03/25/2021	Tax Free Exchange		18,650,495	18,806,616	18,676,050	18,649,951		543		543		18,650,495				232,797	02/01/2026
LX1766-78-6	12/06/25		01/28/2021	Various		13,048,679	13,048,679	12,325,989	12,334,477		714,202		714,202		13,048,679				62,383	12/06/2025
LX1767-86-7	SEDGWICK SEDGWICK TLB +325 12/31/25		12/31/2021	Redemption 100.0000		30,303	30,303	24,621	25, 139		5.164		5,164		30,303				623	12/31/2025
LX1/0/-00-/	COMMSCOPE COMMSCOPE TLB2 +325		12/31/2021				, 30, 303	24,021	23, 139										023	12/31/2023
LX1784-54-0	. 04/04/26 COMMSCOPE COMMSCOPE TLB2 +325		05/14/2021	Various		10,025,106	10,096,250	9,589,468	9,612,434		24,652		24,652		9,637,087		388,020	388,020	112, 189	04/04/2026
LX1784-54-0	04/04/26		03/31/2021	Various		25,625	25,625	24,339	24,397		1,228		1,228		25,625				213	04/04/2026
LX1791-00-8	POWER SOLUTIONS POWER SOL. PANTHER TLB +350 04/30/26		03/05/2021	Vi		27,321,559	28.217.587	27,259,927	27,302,841		18.718		18,718		27,321,559				180 , 127	04/30/2026
LX 1/91-00-8	AMC ENTERTAINMENT AMC TLB 2026 +300			Various			28,217,387	21,209,921	27,302,841		,				21,321,339				180 , 121	04/30/2020
LX1791-52-9	. 04/22/26		01/01/2021	BARCLAYS		(4,277)	ļ		105		1,270		1,270		1,375		(5,653)	(5,653)	36,067	04/22/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 . 04/22/26		01/01/2021	Redemption 0.0000					(105)		105		105							04/22/2026
1 7 1700 00 0	MOMENTIVE PERFORMANCE MOMENTIVE TLB +325		10 /01 /0001	Redemption		20.050	00.050	45 000	4F 040		4.134		4 404		00.050				410	05/45/0004
LX1796-93-2	05/15/24	1	12/31/2021	100.0000		20,050	20,050	15,238	15,916		4, 134		4, 134		20,050				413	05/15/2024
LX1803-28-2	05/28/26	[	06/03/2021	J.P. MORGAN		7,703,475	7,880,000		7,657,603				7 , 104		7,664,708		38,767	38,767	160,256	05/28/2026
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500 05/28/26	J	03/31/2021	Redemption 100.0000		20,000	20,000	19,500	19,436		564		564		20,000				257	05/28/2026
	NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL	1		Redemption																
LX1806-87-1	. +250 10/19/26		12/31/2021	100.0000		481,697	481,697		472,001		9,696		9,696		481,697				6,741	10/19/2026
LX1807-56-4	06/26/26		12/31/2021	Various		180,303	180,303	174,317	174,043		6,260		6,260		180,303				5,783	06/26/2026
LX1807-63-0	ACCENTCARE ACCENTCARE PLUTO TLB +500 06/22/26		02/04/2021	Tax Free Exchange		7,763,604	7,880,000	7 ,801,200	7,766,308		(2,704)	)	(2,704)		7,763,604				39.396	06/22/2026
	MULTI-COLOR CORP MULTI-COLOR LABL TLB +450	1		-																
LX1808-57-0	. 06/28/26		02/09/2021	Tax Free Exchange	-	14,689,664	14,810,418	14,725,825	14,694,358		(4,694)	) 	(4,694)		14,689,664				/6,349	06/28/2026
LX1809-91-7	+275 11/01/26		02/02/2021	Tax Free Exchange	-	5,615,359	5,898,428	5,614,334	5,622,886		(7,527)	)	(7,527)		5,615,359				15,996	11/01/2026
LX1810-17-0	UPLAND SOFTWARE UPLAND SOFTWARE 1L +375 08/06/26		12/31/2021	Redemption 100.0000		30,000	30,000	24,887	25.248		4.752		4.752		30.000					.08/06/2026

### **SCHEDULE D - PART 4**

_					Showing All I	Long-Term B														
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (			16	17	18	19	20	21
1										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		1_	1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	n Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
LX1813-30-7	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400	)	12/31/2021	V:		136.575	136.575	133.668	133,700		2.875		2,875		136,575				0.410	07/18/2026
LX 18 13-30-7	PLZ AEROSCIENCE PLZ Aeroscience 1L +350		12/31/2021 .	Various Redemption			130,3/3	133,008	133,700		2,8/3		2,8/3		130,373			• • • • • • • • • • • • • • • • • • • •	3,410	077 1872026
LX1817-13-4	08/01/26		12/31/2021	100.0000		15,250	15,250	12,498	12,692		2,558		2,558		15,250	L		L	337	08/01/2026
	ION MEDIA NETWORKS ION MEDIA TLB +300			Redemption																
LX1817-69-6	12/17/24		01/07/2021 .	. 100.0000		2,487,406	2,487,406	2,456,234	2,456,579		30,826		30,826		2,487,406				1,542	12/17/2024
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550 08/19/24		12/31/2021	Various		576,636	576,636	547,387	547,721		28,916		28,916		576,636				21 272	08/19/2024
LX 1020 47 0	VIGOR INDUSTRIAL VIGOR MHI TLB +500	1		- Tui 1000	<u> </u>						20,910								21,070	50/ 13/2024
LX1825-43-4	09/19/26		12/31/2021 .	Various		301,275	301,275	298,774			3, 102		3, 102		301,275				9,553	09/19/2026
1 V 1005	ALDEVRON LLC ALDEVRON 1L TL +425		00.40 : :			.,									44					10 (15 :
LX1826-50-7	10/12/26		02/01/2021 .	Tax Free Exchange		14,881,558	14,924,402	14,930,487	14,884,457	····	(2,899	)	(2,899)		14,881,558	ļ		}	69,647	10/12/2026
LX1827-86-9	CUMULUS MEDIA CUMULUS MEDIA TLB +375 03/31/26		06/28/2021 .	Redemption 100.0000		648,315	648,315	544,324	551,439		96,876		96,876		648,315				11 821	03/31/2026
oz. 00 0	Hard Rock Northern Indiana HARD ROCK					5-10,010					,00,070					***************************************				
LX1831-54-9	1LTL+900 12/23/25		12/10/2021 .	Various		10,023,649	10,023,649	9,275,372	9, 166, 689		856,960		856,960		10,023,649			ļ	1, 164,311	12/23/2025
1 1/4004 55 0	Hard Rock Northern Indiana HARD ROCK 1L TL		40 /40 /000 :	w :		700 07:	700 57:	070 455	074 (-:				F. 0		700 05:				20.5	40 (00 (0005
LX1831-55-6	DD +900 12/23/25		12/10/2021 .	Various Redemotion		726,351	726,351	672, 128	671,421		54,930		54,930		726,351				69,800	12/23/2025
LX1832-05-9	+425 05/23/25		06/04/2021	100.0000		1,485,000	1,485,000	1,455,300	1,455,596		29,404		29,404		1,485,000				27.863	05/23/2025
	USI INC USI TLB 2026 +325 12/02/26	6		Redemption																
LX1840-74-8			12/31/2021 .	100.0000		14,976	14,976	12,799	12,909		2,067		2,067		14,976				322	12/02/2026
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 12/10/26		10/28/2021	Various		15,605,713	15,586,231	14,977,703	14,981,689		19,226		19,226		15,000,915		604.798	604.798	676 010	12/10/2026
LX 1040-70-9	SABERT CORP SABERT CORP TLB +450		10/20/2021 .	vai ious		15,605,715	13,366,231	14,977,703	14,901,009		19,220		19,220		13,000,913			004,790		12/ 10/ 2020
LX1840-78-9	12/10/26		10/01/2021 .	Various		122, 133	122, 133	117,365	117,396		4,737		4,737		122, 133				3,250	12/10/2026
	PRESIDIO HOLDINGS INC PRESIDIO TLB +350			Redemption																
LX1851-00-0	01/22/27KINDRED HEALTHCARE GENTIVA HEALTH SVC TLB		12/31/2021 .	100.0000	-	25,431	25,431	19,836	20,202		5, 229		5,229		25,431				421	01/22/2027
LX1851-40-6	+275 07/02/25		10/29/2021	100.0000		8,733,610	8,733,610	8,618,841			114.820		114,820		8,733,610				108 856	07/02/2025
EX 1007 40 0	FRONERI INC US FRONERI US INC 1L +225			Redemption		J, 700,010					17,020		117,020					[		
LX1852-30-5	01/30/27		12/31/2021 .	100.0000		30,000	30,000	29,925	29,896		104		104		30,000				447	01/30/2027
1 1/4050 00 0	CENTURYLINK CENTURYLINK LUMEN TLB +225		40 (04 (0004	Redemption		40.000	40.000	00.047	00.000		7 074		7 074		40.000					00 (45 (0007
LX1853-38-6	03/15/27		12/31/2021 .	100.0000	-	40,000	40,000	32,047	32,629		7,371		7,371		40,000			·····	577	03/15/2027
LX1853-82-4	PROD 1L +175 01/30/27		12/31/2021	100.0000		100,808	100,808	85,057	86,299		14,509		14,509		100,808			[	350	01/30/2027
	ACRISURE ACRISURE TLB +350			Redemption																
LX1854-14-5	02/15/27		12/31/2021 .	100.0000		19,369	19,369	15, 172	15,450		3,919		3,919		19,369			ļ	432	02/15/2027
	THEARTCOMMUNICATIONS INC THEARTCOMMUNICATIONS TLB +300																			
LX1854-19-4	04/29/26		07/16/2021	Various		1, 138, 151	1, 138, 151	1,048,529	1,053,824		84.327		84,327		1, 138, 151				18.077	04/29/2026
	STATION CASINOS LLC STATION CASINOS TLB +225	5	T			[				[	,									
LX1854-55-8	02/08/27		12/31/2021 .	Various		37,085	37,085	32,889	33, 171		3,914		3,914		37,085				683	02/08/2027
L V 1054 EC C	TRANSDIGM TRANSDIGM TLE +225		12/31/2021	Redemption		74, 152	74, 152		70 547		1,635		1,635		74, 152				1 104	UE 130 1300E
LX1854-56-6	05/30/25 TRANSDIGM TRANSDIGM TLG +225		12/31/2021 .	100.0000	-	/4, 152	/4, 152		72,517		1,635		1,635		/4, 152				1, 104	05/30/2025
LX1854-57-4	08/22/24		12/31/2021 .	100.0000		29,697	29,697	28,975	29,085		612		612		29,697			[	442	08/22/2024
	TRANSDIGM TRANSDIGM TLF +225			Redemption																
LX1854-59-0	12/09/25		12/31/2021 .	100.0000		49,496	49,496	48,299	48,410		1,086		1,086		49,496				737	12/09/2025
LX1856-14-0	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +350 04/08/26	-	12/31/2021 .	Various		149,958	149.958	141,992	142, 194		7.764		7,764		149,958				0.400	04/08/2026
LA 1000-14-U	BLOCK COMMUNICATIONS INC BLOCK		12/31/2021 .	Redemption	1	149,958	149,958	141,992	142, 194						149,938			·	462, د	04/00/2020
LX1856-44-7	COMMUNICATIONS TLB +225 02/25/27		12/31/2021 .	100.0000		30,000	30,000	29,400	29,420		580		580		30,000				450	02/25/2027
	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL	-																		
LX1857-30-4	CAD BOR +350 04/08/26		12/31/2021 .	Various			80,622	76,340	76,448		4, 174		4, 174		80,622			·	1,861	04/08/2026
LX1857-97-3	MEREDITH CORP MEREDITH CORP TLB +250		12/01/2021	Redemption		7.679.444	7,679,444	7.657.691	7,658,677		20.767		20.767		7.679.444				106 500	01/31/2025
LV 1001-A1-2	V 1/ V 1/ ZU	<u></u>	.412/01/2021 .				1,019,444	190, 160, 1	1,000,077		20,767		ZU,/6/	<u> </u>					100,328	01/31/2020

### **SCHEDULE D - PART 4**

	T				Showing All Lo												,			
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23		01/01/2021	BARCLAYS		9,962,469	9,974,937	9,962,469	9,962,469						9,962,469					04/27/2023
LX1880-03-3	DELTA AIR LINES INC DELTA AIR LINES TLB +475 04/27/23	i	03/26/2021	Various		23,146,219	23, 146, 219	22,899,956	22,911,059		235 , 159		235, 159		23, 146, 219				495,479	04/27/2023
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		03/31/2021 .	Various		243,612	243,612	231,397	231,599		12,014		12,014		243,612				2,854	03/13/2026
LX1887-39-2	UNIVISION COMM UNIVISION COMM TLB 1L +375 03/13/26		.07/07/2021	Various		17,396,466	18,264,547	17,348,687	17,363,832		32,634		32,634		17,396,466				442 346	03/13/2026
LX1888-01-0	PG&E PG&E CORP TLB +300 06/18/25		12/31/2021	Various		150,251	150,251	149,812	149,667		583		583		150,251					06/18/2025
LX1888-23-4	CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +350 07/20/25		12/31/2021 .	Various		100,000	100,000	98,423	98,386		1,614		1,614		100,000				2,775	07/20/2025 .
LX1888-77-0	PQ CORP PQ CORP TLB 2027 +300 02/07/27		06/09/2021	Various	ļ	3, 162,844	3, 162,844	3, 158, 336	3, 156, 784		6,060		6,060		3, 162,844				51,941	02/07/2027
LX1888-84-6	01/31/25		12/01/2021	Various		15,939,950	15,939,950	15,604,094	15,612,694		327 , 256		327,256		15,939,950				762, 111	01/31/2025
LX1890-57-8	1L +325 05/01/26	ļ	01/01/2021	BANK OF AMERICA	ļ	4,678,869	4,738,095	4,678,869	4,678,869						4,678,869					05/01/2026
LX1891-08-9	+300 09/01/27		12/31/2021 .	Various		110,000	110,000	109,388	109,316		684		684		110,000				2,568	09/01/2027
LX1891-33-7	02/02/24 GRAHAM PACKAGING GRAHAM PACKAGING TL 1L +375		03/30/2021	100.0000		26,401,641	26,401,641	25,898,619	25,902,810		498,830		498,830		26,401,641					02/02/2024
LX1892-06-1	07/28/27 NAVICURE INC NAVICURE-WAYSTAR 1L 9/20 +400		02/26/2021 .	Tax Free Exchange		19,530,349	19,593,220	19,558,932	19,546,129		(15,780)		(15,780)		19,530,349					07/28/2027
LX1898-47-2	10/22/26		03/24/2021	Various		7,469,776	7,481,250	7,475,016	7,471,632		(1,855)		(1,855)		7,469,776				79,627	
LX1898-62-1	+350 10/01/27		04/15/2021 .	Various Redemption		17,922,661	17,922,661	17,041,266	17,045,802		876,858		876,858		17,922,661					10/01/2027
LX1898-91-0	1L +325 02/05/26		12/31/2021	100.0000 Redemption		15,000	15,000	14,963	14,954		46		46		15,000				308	
	10/15/25 AIR MEDICAL AIR MEDICAL TLB +425		10/15/2021	100.0000		2,493,750		2,481,281	2,480,333		13,417		13,417		2,493,750				67,933	10/15/2025
LX1899-51-2	10/02/25 AIR MEDICAL AIR MEDICAL TLB +425		01/01/2021	KKR Capital Markets	-	9,950,000		9,950,000	9,950,000						9,950,000					10/02/2025
LX1899-51-2	10/02/25 UNIVERSAL HOSPITAL SERVICES AGILITI		12/31/2021 .	Various		170,750	170,750	163,572	163,600				7, 150		170,750					10/02/2025
LX1899-66-0	INCREMENTAL 1LTL +275 01/04/26 CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/02/27		04/28/2021	100.0000	-	231,071	231,071	228,761	228,674		2,398		2,398		231,071				2,380	01/04/2026
LX1899-73-6 LX1899-73-6	COMM TLB +475   10/02/27   CONSOLIDATED COMMUNICATIONS CONSOLIDATED   COMM TLB +475   10/02/27		01/01/2021	Various		6,520,392	1,995,000	2,004,975	2,004,975		50,729				2,004,975	***************************************			70 716	10/02/2027
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED  COMM TLB +475 10/02/27		04/05/2021	Various	-	16.272.396	6,520,392	16.308.760	6,469,663		(21.947)		(21,947)		16,272,396				247,985	
LX1899-79-3	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +375 11/30/27		12/31/2021	Various		10,272,390	, ,	104,595	10,234,344		598		(21,547)		10,272,350					11/30/2027
LX1900-32-8	ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 10/08/27	]	12/31/2021	Various		675,885	·	674.534	674,072		1.813		1,813		675,885					10/08/2027
LX1900-50-0	REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +425 10/15/27		12/31/2021	Various			190,931	183,439	183,254		7,677				190,931				8,494	
LX1901-12-8	APPLECARAMEL BUYER LLC WHITE CAP TLB +400 10/19/27		10/29/2021	Various		190,000	190,000	188,069	187,962		2,038		2,038		190,000					10/19/2027
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		.01/01/2021	BANK OF AMERICA		18,963,750	19,000,000	18,963,750	18,963,750						18,963,750					10/30/2027
LX1905-24-4	ACADEMY LTD ACADEMY LTD 1L TL +500 11/06/27		02/23/2021 .	CREDIT SUISSE FIRST BOSTON		1,005,313	1,000,000	991,250	990,828		(1,028)		(1,028)		989,799		15,513	15,513	11,660	11/06/2027
LX1908-28-9	CP ATLAS BUYER INC AMERICAN BATH TLB1 +450 11/19/27		02/04/2021	Tax Free Exchange		7,466,031	7,500,000	7,475,625	7,471,523		(5,491)		(5,491)		7.466.031				63 219	11/19/2027

### **SCHEDULE D - PART 4**

					Showing All L	ong-rerm E	sonas ana Sid	OCKS SULD,	KEDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted (	Carrying Value	9	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLIGID					No				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D!:	T-4-1 O-i-	Dividends	Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized Gain (Loss)	Total Gain (Loss) on	Received Durina	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized	Value (11+12-13)	Carrying Value	Disposal Date	` '	on Disposal	Disposal	Year	Date
lication	CP ATLAS BUYER INC AMERICAN BATH TLB2 STRIP	eigii	Date	OI Fulcilasei	Stock	Sideration	rai vaiue	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	i cai	Date
LX1908-29-7	+450 11/20/27		02/04/2021 .	Tax Free Exchange		2,488,676	2,500,000	2,491,875	2,490,507		(1,831)		(1,831)		2,488,676				21,073	11/20/2027
LX1911-92-9	12/16/27		12/31/2021	Various		82,849	82,849	81,948	81,951		898		898		82,849				1,364	12/16/2027
LX1912-15-8	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB 1L +400 12/15/27	3	.01/01/2021	RBC CAPITAL MARKETS		11,480,000	11,500,000	11,480,000	11,480,000						11,480,000					12/15/2027
	US LBM US LBM TLB +375 12/17/27		01/01/2021	BARCLAYS		20.908.636	20.909.091	20.908.636	20,908,636						20.908.636					12/17/2027
	US LBM US LBM DELAY DRAW +375					, ,	, , , ,	, ,							, ,					
LX1912-34-9	. 12/08/27		01/01/2021	BARCLAYS			4,646,465	4,646,364	4,646,364						4,646,364					12/08/2027
LX1913-28-9	ACCENTCARE ACCENTCARE INCREMENTA TLB +500 06/20/26		06/21/2021	Redemption 100.0000		4,000,000	4.000.000	3.980.000	3,980,000		20.000		20,000		4.000.000				102 5/11	. 06/20/2026
LX 1910-20-9	EW SCRIPPS EW SCRIPPS TLB3 +300		00/21/2021				4,000,000				20,000		20,000		4,000,000				102,341	00/20/2020
LX1914-05-5	01/07/28		01/01/2021	MORGAN STANLEY		2,992,500	3,000,000	2,992,500	2,992,500						2,992,500					01/07/2028
1 7 4 7 0 0	TITAN ACQUISITION LTD HUSKY TITAN TLB +300	١.	10 (01 (0001			470 754	470 754	407.000	400.050						470 754				0.450	00 (00 (0005
LX1721-92-2	. 03/28/25 STARS GROUP HOLDINGS BY STARS GROUP TLB +225	. A	12/31/2021 .	Various		173,754	173,754	167,082	166,858		6,896		6,896		173,754					03/28/2025
LX1740-18-7	07/21/26	'	12/31/2021	Various		20.458	20.458	17.942	18.179		2.279		2,279		20,458				337	07/21/2026
	WESTJET AIRLINES WESTJET AIRLINES 1L TL +300	)		Redemption		, .	,	,,,	,		,		·							
LX1817-51-4	12/11/26	. A	12/31/2021 .	100.0000		40,000	40,000	35,689	35,962		4,038		4,038		40,000				1,210	12/11/2026
LX1832-31-5	SPRINGER NATURE SPRINGER NATURE TL-B16 +350 08/24/24	n	02/18/2021	Tax Free Exchange		2.494.766	2.954.066	2.436.410	2,482,812		11.954		11,954		2,494,766				15 500	08/24/2024
LX 1002-01-0	BANIJAY GROUP US HOLDING BANIJAY GROUP US	. U				2,434,700	2,934,000	2,430,410	2,402,012				11,354		2,434,700					00/24/2024
LX1854-37-6	HLDG TLB +375 03/01/25	D	06/23/2021 .	DEUTSCHE BANK		1,980,025	1,985,000	1,647,550	1,668,964		30,236		30,236		1,699,200		280,825	280,825	44 , 157	03/01/2025
	BANIJAY GROUP US HOLDING BANIJAY GROUP US		00 (00 (000)	Redemption		40.000	40.000		0.400		4 500		4 500		40.000					00 (04 (0005
	HLDG TLB +375	υ	06/30/2021	100.0000		10,000	10,000	8,300	8,408		1,592		1,592		10,000		4 540 404	4 540 404	144	
	Subtotal - Bonds - Unaffiliated Bank L Fotal - Bonds - Part 4	Loans	i			890,026,623	898,098,338	873,263,200 9.125.564.682	874, 179, 521	(0.440.700)	14,298,623		14,298,623	(4.004.700)	888,478,140	4 750 000	1,548,481	1,548,481	15,969,745	
	Total - Bonds - Part 4  Total - Bonds - Part 5					9,353,999,235 1,895,187,465	8,654,314,211 1,755,368,639	1,892,771,867	9,099,521,661	(6,418,720)	6,252,235 (1,644,363)		(166,485)	(1,681,786)	9,099,427,285 1,891,127,505	1,753,899	200, 109, 973	201,863,872	305,048,792 50.041.427	
	Total - Bonds					11,249,186,700	, ,	11,018,336,549	9,099,521,661	(6,418,720)	4,607,872	'	(1,810,848)	(1 601 706)	10,990,554,790	1,753,899	182,587,662	184,341,561	355,090,219	
	Total - Bonds  Total - Preferred Stocks - Part 4					11,243,100,700	XXX	11,010,000,049	9,099,321,001	(0,410,720)	4,007,072		(1,010,040)	(1,001,700)	10,330,334,730	1,730,039	102,307,002	104, 341, 301	333,090,219	XXX
	Total - Preferred Stocks - Part 5						XXX													XXX
	Total - Preferred Stocks						XXX													XXX
	Federal Home Loan Bank Membership Stock	1	04/02/2021	DIRECT - 1	17,968.000	1,796,800	7000	1,796,800	1,796,800						1,796,800				69,369	7000
	Federal Home Loan Bank Activity Based Stock																			
FHLB00-02-6				DIRECT - 1	89,618.000	8,961,800		8,961,800							8,961,800					
	Subtotal - Common Stocks - Industria	al and				10,758,600	XXX	10,758,600	10,758,600						10,758,600				69,369	XXX
40137*-10-2 70016#-10-1	GUARDIAN SUBS-GIAC COMMON STOCK			Capital Contribution Capital Distribution	0.000	35,000,000		35,000,000	35,000,000						35,000,000					
	Subtotal - Common Stocks - Parent.	Subsi				50.000.000	XXX	50,000,000	50.000,000						50.000.000					XXX
	Total - Common Stocks - Part 4	Jubal	aidilos ailu	, miliates Other		60.758.600	XXX	60.758.600	60.758.600				<b>†</b>		60.758.600				69.369	
	Total - Common Stocks - Part 5					71.116.333	XXX	72.004.267	00,700,000						72.004.267		(887.934)	(887.934)	03,303	XXX
	Total - Common Stocks					131,874,933	XXX	132,762,867	60,758,600						132,762,867		(887,934)	(887,934)	69.369	
	Total - Common Stocks  Total - Preferred and Common Stocks	s				131,874,933	XXX	132,762,867	60,758,600						132,762,867		(887,934)	(887,934)	69,369	
9999999 -						11.381.061.633	XXX	11.151.099.416		(6.418.720)	4.607.872		(1.810.848)	(1.681.786)	- , ,	1.753.899	181.699.728	183.453.627	355.159.588	
300000						,00.,00.,000	, ,,,,,	, , ,	0,100,200,201	(0,, 120)	.,00.,072	1	(1,0.0,040)	( ., 55 ., . 66)	, .20,0,001	.,,	.0.,000,120	100, 100, 021	555, 155,000	,,,,,

### **SCHEDULE D - PART 5**

				S	howing All	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16				-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	US TREASURY N/B BONDS 2.375% 05/15/51	o.g	, toquilou	Trainio di Toniadi	Date	, aronass.	(515511)	7 101441 0001	0.000.	B.opeca.	(200.000)	7.00.00.0	. tooog.mzou		7 4.40	D.opeca.	D.opeca.	Dioposa.		2
912810-SX-7			09/30/2021	J.P. MORGAN	12/13/2021	Various	18,100,000	19,321,750	19,640,871	19,320,252		(1,498)		(1,498)			320,619	320,619	184,630	162,371
	US TREASURY N/B BONDS 2.000% 11/15/41																			
912810-TC-2			12/09/2021	J.P. MORGAN	12/13/2021	MORGAN STANLEY	6,000,000	6, 103, 125	6,112,969	6, 103, 065		(60)		(60)			9,903	9,903	9,945	8,287
040000 0/ 5	US TREASURY N/B NOTES 0.125% 06/30/23		07/00/0004	War i sur	10/00/0001	V:	141 000 000	141 545 000	141 500 400	141 570 007		20. 044		20.044			(7E 740)	(75.740)	40.004	0.405
91282C-CK-5	US TREASURY N/B NOTES 1.250% 08/15/31		07/28/2021	Various	12/30/2021	Various	141,800,000	141,545,992	141,500,488	141,576,237		30,244		30,244			(75,748)	(75,748)	48,694	6,435
91282C-CS-8	00 IIIENUUII 19 D 1901EU 1.200/0 00/10/01		10/26/2021	J.P. MORGAN	10/28/2021	J.P. MORGAN	20,000,000	19,339,063	19,443,984	19,339,571		508		508			104,413	104,413	51,868	49,592
	US TREASURY N/B NOTES 1.375% 11/15/31				T								[					,		
91282C-DJ-7			12/09/2021	GOLDMAN SACHS	12/13/2021	.BANK OF AMERICA	7,000,000	6,934,102	6,944,766	6,934,188		87		87			10,577	10,577	7,977	6,647
	US TREASURY N/B NOTES 1.250% 11/30/26													_						
91282C-DK-4	<u> </u>	<u> </u>	12/09/2021	BANK OF AMERICA	12/13/2021	BANK OF AMERICA	8,900,000	8,905,563	8,900,695	8,905,548		(15)		(15)			(4,852)	(4,852)	4,584	3,056
0599999.	Subtotal - Bonds - U.S. Governme	ents	T	T	,		201,800,000	202, 149, 595	202,543,773	202, 178, 861	1	29,266		29,266			364,912	364,912	307,698	236,388
04440 75 0	UNIV OF MASSACHUSETTS MA BLDGA 5% Due		04 (45 (0004		04/00/0004		5 005 000	0.040.400		0 000 000		(40.470)		(40.470)					447 404	04 540
914440-TE-2	11/1/2039 MN1 5.000% 11/01/39		01/15/2021	Tax Free Exchange	04/28/2021	.Tax Free Exchange	5,985,000	6,218,406	6,202,228	6,202,228		(16, 178)		(16, 178)					147, 131	61,513
3199999.	Subtotal - Bonds - U.S. Special Re	evenu	es	1			5,985,000	6,218,406	6,202,228	6,202,228		(16,178)		(16,178)					147, 131	61,513
00206R-LV-2	AT&T INC 3.65% Due 9/15/2059 MS15 3.650% 09/15/59		09/09/2021	Tax Free Exchange	10/05/2021	Various	8,010,000	8, 166, 710	8,034,650	8,166,583		(128)		(128)			(131,933)	(131,933)	161,010	141,310
00200h-LV-2	AT&T INC 3.65% Due 9/15/2059 MS15		09/09/2021	Tax Free Exchange	10/03/2021	. various		0, 100,710	9,034,030			( 120)		( 120)			(131,933)	(131,933).	101,010	141,310
00206R-ME-9	3.650% 09/15/59		07/27/2021	MORGAN STANLEY	09/09/2021	.Tax Free Exchange	4,500,000	4,680,945	4,680,799	4,680,799		(146)		( 146)					79,388	61,138
	AT&T PORTFOLIO 00230@AA8 4.003%					Redemption 100.0000	, ,		, ,			,								
00230@-AA-8	05/15/46		05/13/2021	MESIROW	12/15/2021		108,849	109,937	108,849	108,849		(1,088)		(1,088)					996	
	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035					Redemption 100.0000														
021345-AA-1	. JD31 7.000% 06/30/35		01/13/2021	STONECASTLE SECURITIES LLC	12/30/2021			1,010,965	867,781			( 143 , 184 )		(143, 184)					30,372	3,543
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16 3.875% 09/16/46		07/20/2021	GOLDMAN SACHS	11/10/2021	J.P. MORGAN	13,400,000	13,454,672	13,350,688	13,454,551		(121)		(121)			(103,863)	(103,863)	344,724	181,738
022030-AV-3	AMCOR FLEXIBLES NORTH AM BASIC 2.690%		01/20/2021	GOEDIIAN SACIS	11/ 10/2021	. J.F. WONDAN	13,400,000	13,434,072	13,330,000			(121)		(121)			(100,000)	(103,603).		101,730
02344A-AA-6	. 05/25/31		06/10/2021	Various	09/15/2021	Various	22,000,000	22,243,670	22,900,430	22,240,896		(2,774)		(2,774)			659,534	659,534	115,969	22,491
	AMERICAN TOWER CORP - CL A BASIC																			
03027X-BD-1	3.100% 06/15/50		02/09/2021	BANK OF AMERICA	09/15/2021	J.P. MORGAN	5,000,000	4,947,500	5,082,200	4,948,290				790			133,910	133,910	117, 111	24,111
000077 00 0	AMERICAN TOWER CORP - CL A BASIC		00 (00 (0004	, .	44 (40 (0004	001 01111 01010	0 500 000	0 477 000	0 007 075	0 477 040		000		000			(040, 000)	(040, 000)	04 470	
03027X-BS-8	2.300% 09/15/31		09/23/2021	Various	11/16/2021	. GOLDMAN SACHS	6,500,000	6,477,060	6,237,075	6,477,343		283		283			(240,268)	(240,268)	21, 179	
035240-AG-5	1/15/2042 JJ15 4.950% 01/15/42		.07/20/2021	GOLDMAN SACHS	11/10/2021	J.P. MORGAN	1,500,000	1,933,320	1,911,120	1.928.495		(4.825)		(4.825)			(17,375)	(17,375)	24,750	1,444
036752-AM-5	ANTHEM INC BASIC 3.125% 05/15/50		07/22/2021	BARCLAYS		PARIBAS SECURITIES	3,500,000	3,658,165	3,583,860	3,657,286		(879)		(879)			(73,426)	(73,426)	50,434	21,571
	APPLE COMPUTER INC BASIC 2.650%	1			1															
037833-EF-3	. 02/08/51		02/09/2021	MORGAN STANLEY	09/21/2021	GOLDMAN SACHS	7,000,000	6,853,420	7,015,400	6,855,394		1,974		1,974			160,006	160,006	115,938	1,546
040404 5# 0	Argent Securities Inc SERIES 2004W3		11 /00 /0004	DTIC II C	10 (05 (000)	Davida	40.050	47 404	40.050	10.050		769		700					67	
040104-FW-6	CLASS A3 0.921% 02/25/34		11/09/2021	BTIG LLC	12/25/2021	_Paydown	48,253	47 , 484	48,253	48,253	····	/69		769					67	22
04542B-KC-5	20040PT5 CLASS M1 1,226% 03/25/34		09/29/2021	BANK OF AMERICA	12/27/2021	Paydown	227,066	225,930	227,066	227,066		1 . 135		1.135					517	31
0.0.25 100 0	AXA EQUITABLE HOLDINGS I 5% Due				I	,		220,000				, 100		, 100						
054561-AM-7	4/20/2048 A0 5.000% 04/20/48		07/20/2021	GOLDMAN SACHS	11/10/2021	J.P. MORGAN	6,000,000	7,826,520	7,749,420	7,812,865		(13,655)		(13,655)			(63,445)	(63,445)	170,833	76,667
	BAT CAPITAL CORP BASIC 3.215%																			
05526D-BJ-3	. 09/06/26		11/10/2021	J.P. MORGAN	11/15/2021	. BANK OF AMERICA	300,000	314,760	313,080	314,743		(17)		(17)			(1,663)	(1,663)	1,902	1,849
05526D-BS-3	BAT CAPITAL CORP BASIC 2.726% 03/25/31		04/12/2021	Various	09/15/2021	.Various	7,000,000	6,995,730	7,014,690	6,995,932		202		202			18,758	18,758	138,496	57,397
06051G-JW-0	BAFC 2004-2 BASIC 3.311% 04/22/42		04/12/2021	Various		. Various		14,526,275	1,,014,690	14,520,510	·	(5,765)	····	(5,765)			189,360	189,360		62,081
06051G-KB-4	BAFC 2004-2 BASIC 2.972% 07/21/52		09/15/2021	Various		. CITICORP SECURITIES	2,600,000	2,651,220	2,552,940			(2,338)		(2,338)			(95,942)	(95,942)	18,889	9,246
	WR Berkley Corp BASIC 4.000% 05/12/50																			
084423-AU-6	l		08/12/2021	SEAPORT GROUP	11/10/2021	. Various	18,500,000	21,429,845	21,644,635	21,417,409		(12,436)		(12,436)			227,226	227,226	335,556	187,056
004400 4111 0	WR Berkley Corp BASIC 3.150% 09/30/61		00 (00 (000 *	ODEDLE GULOGE FLOOT DOOTS!	44 (40 (000)	I D. HODOM	F 000 000	4 050 050	4 044 500	4 050 744							(44 044)	(44 644)	00.050	
084423-AW-2 097023-CM-5	BOEING CORP. BASIC 2.700% 02/01/27		09/08/2021	CREDIT SUISSE FIRST BOSTON MORGAN STANLEY	11/10/2021	J.P. MORGAN	5,000,000	4,952,650 1,039,620	4,941,500 1,037,510	4,952,744 1,036,172		94 (3,448)		94			(11,244)	(11,244)	26,250	12,000
097023-CY-9	BOEING CORP. BASIC 2.700% 02/01/27 BOEING CORP. BASIC 5.150% 05/01/30		01/07/2021	Various		Various	6,500,000	7,720,250	7,595,120	7,639,350		(3,448)		(3,448)			(44,230)	(44,230)		102,614
307020 01 0	BP CAP MARKETS AMERICA BASIC 4.234%							,,,,20,200	, ,000, 120			(00,000)		(55,500)			(++,200)	(+1,200)		
10373Q-AE-0			09/21/2021	GOLDMAN SACHS	09/28/2021	CITICORP SECURITIES	200,000	231,912	229,518	231,827		(85)		(85)			(2,309)	(2,309)	3,387	3,223

### **SCHEDULE D - PART 5**

				S	howing Al	Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
10373Q-BG-4	BP CAP MARKETS AMERICA BASIC 3.000% 02/24/50		09/21/2021	GOLDMAN SACHS	10/20/2021	MORGAN STANLEY	1,500,000	1,505,070	1,443,795	1,505,065		(5)		(5)			(61,270)	(61,270)	7,250	3,625
103730-86-4	BP CAP MARKETS AMERICA BASIC 1.749%		09/21/2021	GULLIMAN SACHS	10/20/2021 .	. MUHGAN STANLET	, 500,000	1,505,070	1,443,795	1,505,065		(5)		(5)			(61,2/0)	(61,270)		3,020
10373Q-BM-1	08/10/30		06/23/2021	CREDIT SUISSE FIRST BOSTON	07/22/2021 .	BARCLAYS	6,000,000	5,844,000	5,923,080	5,845,375		1,375		1,375			77,705	77,705	48,389	39,353
120568-BC-3	BUNGE LTD BASIC 2.750% 05/14/31		10/05/2021	Various	11/10/2021 .	. J.P. MORGAN	7,000,000	7, 122, 550	7,088,270	7 , 121 , 408		(1,142)		(1,142)			(33, 138)	(33, 138)	96,785	76,236
100050 00 0	CVS CAREMARK CORP BASIC 2.700%		07.000.0004	DADOLANO	00/10/0001	HODOLIN OTHERY	0.500.000	0 450 445	0 005 045	0 450 000		101		181			(040, 004)	(040,004)	444 500	00.040
126650-DP-2	. 08/21/40		07/22/2021	BARCLAYS	08/12/2021 .	MORGAN STANLEY	8,500,000	8,452,145	8,205,645	8,452,326		181		181			(246,681)	(246,681)	111,563	98,813
127390-AA-9	VIRGINIA FIN HLDG 3.770% 12/31/46	l	03/16/2021	MIZUHO	12/31/2021 .	100.000	52.956	52.956	52,956	52,956	L								1, 120	
	CAMPBELL SOUP CO BASIC 2.375%						,	,	•	-										
134429-BJ-7	04/24/30		04/08/2021	Various	07/20/2021 .	. Various	20,000,000	20,264,300	20,421,600	20,252,666		(11,634)		(11,634)			168,934	168,934	353,611	186,701
141781-BR-4	CARGILL INC BASIC 3.125% 05/25/51 CATERPILLAR INC. BASIC 1.900%		05/21/2021	BANK OF AMERICA	09/15/2021 .	J.P. MORGAN	7,000,000	6,920,550	7,801,780	6,921,048	·	498		498			880,732	880,732	68,056	
149123-CK-5	03/12/31		06/02/2021	JEFFERIES & COMPANY INC.	07/27/2021 .	MORGAN STANLEY	10,000,000	9,884,300	10 , 156 , 900	9,886,006		1.706		1.706			270,894	270,894	72,306	43,278
	CATERPILLAR FINL SERVICE BASIC 0.800%											,		,			·			•
14913R-2H-9	11/13/25		10/04/2021	JANE STREET	12/07/2021 .	. J.P. MORGAN	4,000,000	3,983,760	3,901,080	3,984,447		687		687			(83,367)	(83,367)	18,311	12,711
45400# 411.0	CENTERPOINT ENERGY RESOU BASIC 5.850%		07.07.0004	Manager at the EV	44 /40 /0004	001 01111 01010	0.500.000	0 400 005	0.070.005	0 400 000		(04 000)		(04 000)			(050 704)	(050 704)	100 010	44 700
15189W-AH-3	. 01/15/41		07/27/2021	MORGAN STANLEY	11/16/2021 .	. GOLDMAN SACHS	6,500,000	9, 163,895	8,872,305			(31,806)		(31,806)			(259,784)	(259,784)	129,919	14,788
152314-JW-1	0.851% 03/25/34		09/27/2021	BANK OF AMERICA	12/26/2021 .	Paydown	22,998	22,653	22,998	22,998		345		345					32	1
	CHARTER COMM OPT LLC/CAP BASIC 3.900%								, , ,											
161175-CA-0	06/01/52		05/18/2021	MORGAN STANLEY	09/20/2021 .	MORGAN STANLEY	5,000,000	4,778,900	5, 196, 500	4,779,992		1,092		1,092			416,508	416,508	60 , 125	542
161546-EW-2	CFAB 2003-4 SERIES 20032 CLASS 2A2 0.661% 02/25/33		11/10/2021	SOCIETE GENERALE	12/25/2021	Pavdown														
10 1340-E11-2	CHEVRON USA INC 6% Due 3/1/2041 MS1		11/10/2021	SOCIETE GENERALE	12/23/2021 .	rayuowii														
166756-AT-3	6.000% 03/01/41		09/21/2021	Various	10/12/2021 .	. Call 147.1530	14,500,000	21,583,355	21,337,185	21,537,440		(45,915)		(45,915)			(7,037,440)	(7,037,440)	7,236,268	258, 167
	CHEVRON USA INC 6% Due 3/1/2041 MS1																			
166756-AT-3	6.000% 03/01/41		01/06/2021	Various	10/12/2021 .	. Various	6,100,000	6, 116, 610	8,976,333	6,116,692		82		82			(16,692)	(16,692)	3,284,016	127,083
166756-AU-0	CHEVRON USA INC 5 1/4% Due 11/15/2043 MN15 5.250% 11/15/43		07/22/2021	BARCLAYS	10/12/2021 .	. Call 137.0220	10,000,000	13,923,000	13,702,200	13,895,647		(27,353)		(27,353)			(3,895,647)	(3,895,647)	3,916,575	103,542
100700 110 0 111	CHEVRON USA INC 5 1/4% Due 11/15/2043			DATOLINO		. 0011 107.0220		10,020,000				(27,000)		(27,000)			(0,000,047)	(0,000,047)		
166756-AU-0	MN15 5.250% 11/15/43		01/06/2021	Tax Free Exchange		. Call 137.0220	6,100,000	6,092,066	8,358,342	6,092,621		555		555			7 ,379	7,379	2,549,236	45,369
166764-BW-9	CHEVRON CORP BASIC 1.554% 05/11/25		11/16/2021	Various	12/14/2021 .	Various	43,500,000	44,709,780	43,732,875	44,596,222		(113,558)		(113,558)			(863,347)	(863,347)	358,391	132,673
171232-AQ-4	CHUBB CORP 6% Due 5/11/2037 MN11 6.000% 05/11/37		09/15/2021	J.P. MORGAN	11/15/2021 .	WELLS FARGO SECURITIES	7,000,000	10,409,910	9,941,400	10,379,834		(30,076)		(30,076)			(438,434)	(438,434)	217,000	147,000
17 1202-NV-4	CIMAREX ENERGY CO BASIC 4.375%		00/ 10/ 2021	.v.i . IIIUTUAN	11/13/2021 .	. LLV		10,400,310	1,400 با 45, د			(50,076)		(50,076)			(400,404)	( 400, 404)	217,000	17,000
171798-AC-5	06/01/24		02/25/2021	SUSQUEHANNA	10/07/2021 .	Tax Free Exchange	1,900,000	2,072,995	2,038,934	2,038,934		(34,061)		(34,061)					72,556	20,781
470007 110 0	CITIGROUP INC 5.3% Due 5/6/2044 MN6		07 (00 (000)	OOL DILLIAN OLOUIO	44 /40 /000 :	I D. HODOM	0.000.000	4 070 000	4 000 0:-	4 000 /		/10 1:=		/ 40 4			(00.055)	100 000	22 4	22 527
172967-HS-3 172967-KR-1	5.300% 05/06/44		07/20/2021	GOLDMAN SACHS	11/10/2021 .	J.P. MORGAN	3,000,000	4,076,310	4,026,240	4,066,163 21,085,622		(10,147)		(10,147)			(39,923) 51,528	(39,923)		
172967-KN-1	CITIGROUP INC 4.730% 63710740		07/20/2021	GOLDMAN SACHS		Various	36,500,000	40, 182, 120	40,037,475	40,148,340		(33,780)		(33,780)			(110,865)	(110,865)	381,695	303,356
	CITIGROUP INC BASIC 2.561% 05/01/32 .		04/27/2021	CITICORP SECURITIES		Various	10,000,000	10,000,000	10,267,960	10,000,000							267,960	267,960	54,350	
	CONSTELLATION BRANDS INC BASIC 2.875%					WELLS FARGO SECURITIES														
21036P-BF-4	. 05/01/30		02/17/2021	MITSUBISHI SECURITIES	05/21/2021 .	LLC	10,000,000	10,674,000	10,346,600	10,655,798		(18,202)		(18,202)			(309, 198)	(309, 198)	162,917	
224044-CM-7	10/01/50		07/27/2021	MORGAN STANLEY	11/10/2021 .	Various	28,000,000	26,806,640	26,361,120	26,812,995		6,355		6,355			(451,875)	(451,875)	455,939	270,744
	COX COMMUNICATIONS BASIC 3.600%																			
224044-CP-0	06/15/51		09/20/2021	.Various	11/10/2021 .	.Various	40,000,000	42,805,000	42,114,305	42,793,703		(11,297)		(11,297)			(679,398)	(679,398)	565,800	254,500
23355L-AK-2	DXC TECHNOLOGY COMPANY BASIC 4.125% 04/15/25		01/04/2021	PARIBAS SECURITIES	09/20/2021	Call 110.9030	1,850,000	2,056,442	2,051,706	2,022,538		(33,904)		(33,904)			(172,538)	(172,538)	272,719	17,170
244199-BK-0	DEERE & CO. BASIC 3.750% 04/15/50		02/18/2021	JEFFERIES & COMPANY INC.	09/20/2021 .	Call 110.9030	6,000,000	7, 182, 600	7,423,500		ļ	(33,904)		(33,904)			(172,538)	(172,538)	272,719	79,375
	DELL INT LLC / EMC CORP BASIC 6.200%																200,0.2	200,0.2		
24703D-BD-2	07/15/30		02/23/2021	Various	06/22/2021 .	.Various	21,900,000	28,211,376	27,998,244	27,998,244		(213, 132)		(213, 132)					651,052	178,560
04700T AA 4	DELL INT LLC DELL INT LLC 5.450%		06 /00 /0004	Tay Eros Eysbon	10/00/0004	Coll 100 4500	000 000	070 000	204 700	070 007		(4.455)		/4 4551			(4.007)	(4.007)	00.000	200
24703T-AA-4	DELL INT LLC 6.2% Due 7/15/2030 JJ15		06/22/2021	.Tax Free Exchange	12/06/2021 .	. Call 106.4590	368,000	373,382	391,769	372,227		(1,155)		(1, 155)			(4,227)	(4,227)	32,266	390
24703T-AH-9	6.200% 07/15/30		06/22/2021	Tax Free Exchange	07/27/2021 .	MORGAN STANLEY	13,000,000	16,744,242	16,882,970	16,705,392		(38,850)		(38,850)			177 ,578	177,578	434,344	351,506

### **SCHEDULE D - PART 5**

				S	howing All	Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	<b>During Yea</b>	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11				arrying Value	)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
0.47007 1.1.5	DELL INT LLC 8.1% Due 7/15/2036 JJ15		00 (00 (000)		10 (04 (0004	0.11 455 0000	400 000	040.000	747 404	000 101		(0.500)		(0.500)			(440, 404)	/ / / 0 / / 0 / 1	204 207	40.050
	8.100% 07/15/36		06/22/2021	Tax Free Exchange	12/21/2021	Call 155.8980	460,000	612,029	717, 131	608,431		(3,598)		(3,598)			(148,431)	(148,431)	291,907	16,250
	5.000% 06/15/45		03/03/2021	INTL FCSTONE INC	11/16/2021	GOLDMAN SACHS	2,500,000	2,993,570	3,024,150	2,983,048		(10,522)		(10,522)			41,102	41,102	115,625	15,000
	DISNEY WALT PRODUCTIONS BASIC 1.750%							, , , , , ,												
	01/13/26		05/19/2021	MORGAN STANLEY	09/21/2021	Various	2,900,000	2,976,328	2,992,889	2,973,118		(3,210)		(3,210)			19,771	19,771	28,233	18,044
	DISCOVERY COMMUNICATIONS BASIC 3.625% 05/15/30		02/17/2021	Various	07/27/2021	Various	5,500,000	6,159,400	6,061,000	6,128,808		(30,592)		(30,592)			(67,808)	(67,808)	140,670	49,381
234700-00-7	DISCOVERY COMMUNICATIONS BASIC 4.000%		02/11/2021	various	01/21/2021	vai ious		9, 139,400	0,001,000	0, 120,000		(30,392)		(30,392)			(07,000)	(07,000)	140,070	
25470D-BK-4	09/15/55		04/08/2021	BARCLAYS	06/15/2021	Tax Free Exchange	10,000,000	9,990,500	9,990,626	9,990,626		126		126					100,000	30,000
057557 10 -	DPABS 2012-1A SERIES 20211A CLASS A2II		0.4.400.4005.	OLIOSENIE III. OLDUTAI	40 /40 /000 :			07.5	07.555											
	3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL	10/16/2021	Paydown	37,500	37,500	37,500	37,500									473	
	05/01/23		02/01/2021	GOLDMAN SACHS	05/13/2021	Call 100.0000	2,100,000	2,113,671	2,100,000	2,112,032		(1,639)		(1,639)			(12,032)	(12,032)	24,293	11,640
	ELDORADO RESORTS INC BASIC 8.125%							, , ,	, ,			, ,						, , ,		
	07/01/27		04/20/2021	Various	11/23/2021	Various	1,900,000	2,109,710	2, 123,725	2,078,591		(31,119)		(31, 119)			45 , 134	45, 134	127 , 145	42,227
	ENDO DAC/FIN LLC/FINCO 6% Due 06/30/2028 JD16 6.000% 06/30/28		03/04/2021	J.P. MORGAN	04/21/2021	Various	435,000	377,363	294,740	378, 113		750		750			(83,373)	(83,373)	8, 191	4,930
	ENERGY TRANSFER PARTNERS LP BASIC		03/04/2021	J.F. MONDAN	04/21/2021	vai 10us	455,000		234,740								(65,575).	(65,575)	0, 131	4,300
	6.125% 12/15/45		11/16/2021	GOLDMAN SACHS	12/16/2021	Various	6,000,000	7,557,240	7,503,120	7,555,013		(2,227)		(2,227)			(51,893)	(51,893)	179,326	156, 188
	ENERGY TRANSFER PARTNERS BASIC 6.000%																			
	06/15/48 ENERGY TRANSFER PARTNERS BASIC 5.000%		09/21/2021	GOLDMAN SACHS	09/28/2021	MORGAN STANLEY	2,000,000	2,610,100	2,551,720	2,609,858		(242)		(242)			(58, 138)	(58, 138)	35,000	32,667
	05/15/50 5.000%		06/08/2021	MORGAN STANLEY	07/08/2021	BARCLAYS	1,000,000	1, 125,550	1,163,330	1, 125, 351		(199)		(199)			37,979	37,979	7,917	3,472
	EXELON GENERATION CO 6 1/4% Due						,													
30161M-AG-8	10/1/2039 A01 6.250% 10/01/39		09/21/2021	GOLDMAN SACHS		GOLDMAN SACHS	7,500,000	9,647,850	9,580,950	9,644,988		(2,862)		(2,862)			(64,038)	(64,038)	240,885	223,958
30161N-AV-3	PECO ENERGY 4.45% Due 4/15/2046 A015 4.450% 04/15/46		10/20/2021	Wi	12/09/2021	JEFFERIES & COMPANY INC.	10,500,000	12,705,082	10 701 005	12,695,455		(9,627)		(9,627)			96,380	96.380	186,529	113,574
	EXPEDIA INC CL A BASIC 3.250%		10/20/2021	Various	12/09/2021		10,500,000	12,705,082	12,791,835	12,090,400		(9,021)		(9,027)			90,380	90,380	180,529	113,5/4
	02/15/30		06/23/2021	GOLDMAN SACHS	07/27/2021	MORGAN STANLEY	6,000,000	6,244,380	6,288,000	6,242,012		(2,368)		(2,368)			45,988	45,988		70,417
	EXPEDIA INC CL A BASIC 2.950%																			
30212P-BF-1	03/15/31EXPEDIA GROUP INC		05/26/2021	CITICORP SECURITIES	06/18/2021	Tax Free Exchange	50,000,000	49,418,800	49,433,255	49,433,255		14,455		14,455					430,208	
30212P-BH-7	(BCLASS) 2.950% 03/15/31		06/18/2021	Tax Free Exchange	11/10/2021	Various	23,000,000	22,715,040	23,554,520	22,720,436		5,396		5,396			834,084	834,084	318,600	197,896
	EXXON MOBIL CORP BASIC 3.567%			Tax 1 100 Exchange	, 10, 202 1		20,000,000		20,001,020			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
	03/06/45		09/21/2021	GOLDMAN SACHS	12/13/2021	GOLDMAN SACHS	1,500,000	1,693,290	1,665,615	1,691,919		(1,371)		(1,371)			(26,304)	(26,304)	14,714	2,527
	EXXON MOBIL CORP BASIC 3.095%		09/21/2021	GOLDMAN SACHS	10/12/2021	RBC CAPITAL MARKETS	2,000,000	2,099,740	2,004,360	2,099,603		(137)		(137)			(95,243)	(95,243)	9,973	6,362
	EXXON MOBIL CORP BASIC 4.227%		00/ 2 1/ 2021	LUCLUMAN UNUIO	10/ 12/2021	IIDO OMFITAL IIMANETO	∠,000,000		2,004,300		ļ	(13/)		( 13/ )			(80,243).	(80,243)		
	03/19/40		11/16/2021	GOLDMAN SACHS	12/14/2021	BARCLAYS	13,000,000	15,356,770	15,380,560	15,348,980		(7,790)		(7,790)			31,580	31,580	132,798	
	EXXON MOBIL CORP BASIC 3.452%		00 (04 (005 :	001 701111 01 010	40 /40 /000 :	OLIOOLIE LANDA		0.005.655	0 000 0	0 004		,,		,, . <u>.</u>			(00.6==	(00.65-	40	
30231G-BM-3	04/15/51FIDELITY NATIONAL TITLE BASIC 3.200%		09/21/2021	GOLDMAN SACHS	12/13/2021	SUSQUEHANNA	2,000,000	2,235,960	2,203,880	2,234,787		(1, 174)		(1,174)			(30,907)	(30,907)	46,027	30,301
31620R-AL-9	09/17/51		09/23/2021	Various	11/10/2021	J.P. MORGAN	19,000,000	18,943,480	18,679,470	18,943,647		167		167			(264, 177)	(264, 177)		3,556
	ALLY FINANCIAL INC BASIC 8.000%																			
	11/01/31		02/11/2021	GOLDMAN SACHS	10/29/2021	SUSQUEHANNA	1,350,000	1,981,368	1,932,768	1,945,272		(36,096)		(36,096)			(12,504)	(12,504)	108,300	31,500
	GENERAL ELECTRIC BASIC 4.350% 05/01/50		.01/06/2021	BANK OF AMERICA	02/11/2021	GOLDMAN SACHS	200,000	232,372	231,740	232,305		(67)		(67)			(565)	(565)	2,538	1,619
000004 81 0	GENERAL ELECTRIC CO 6 7/8% Due 1/10/2039			Diffe of Ameliton		GOLDHING GIGING						(07)		(01)			(000)	(000)		,010
	JJ10 6.875% 01/10/39		02/01/2021	CITICORP SECURITIES	02/11/2021	GOLDMAN SACHS	1,450,000	2,099,716	2, 125, 642	2,098,769		(947)		(947)			26,873	26,873	9,969	6,369
	GENERAL MILLS INC BASIC 2.875%		04/00/0004	COLDMAN, GACILIC	07/00/0004	COLDMAN GAGIO	10 000 000	10 450 100	10 741 700	10 440 000		(40.004)		(40.004)			201 001	201 024	004 045	141.054
	04/15/30		04/08/2021	GOLDMAN SACHS	07/20/2021	GOLDMAN SACHS	10,000,000	10,453,100	10,741,700	10,440,066		(13,034)		(13,034)			301,634	301,634	221,215	141,354
	3.000% 02/01/51		01/27/2021	EXCHANGE	01/27/2021	FRACTIONAL SHARES	280	297	279	297							(18)	(18)		
	GENERAL MILLS INC 3% Due 02/01/2051 FA1																			
	3.000% 02/01/51			Various	12/21/2021	Tax Free Exchange	34,010,000	32,675,613 .	32,691,089 . 3.034.880	32,691,089				15,477			(24,356)	(24,356)	878,592	257,917
404 14L-AE-9	NOT DAGIO 0./30% U2/U1/41		07/22/2021	[DANULA 18	11/10/2021	J.F. WUMBAN	∠,∪∪∪,000	3,0/1,980				J( IZ, /44)	L	(12,744)			(24,356)	(24,356)		65,625

### **SCHEDULE D - PART 5**

				S	howing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	<b>OF</b> During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	`	Value	Disposal	Disposal	Disposal	Year	Dividends
noation	HARRIMACK HOLDINGS LLC HARRIMACK	Cigii	7 toquireu	Name of Vendor	Date	Redemption 100.0000	(Otook)	/totaai Oost	Ciation	Бізрозаі	(Decirease)	71001011	recognized	10 - 14)	Value	Disposai	Disposai	Disposai	i cui	Dividends
413707-AA-8	HOLDINGS LLC 3.500% 04/07/31		03/11/2021	RAYMOND JAMES	12/07/2021 .		1,333,333	1,333,333	1,333,333	1,333,333									17,500	
418056-AZ-0	. HASBRO INC BASIC 3.900% 11/19/29		02/18/2021	Various	07/27/2021 .	. Various	12,000,000	13,358,515	13,467,360	13,293,722		(64,793)		(64,793)			173,638	173,638	325,000	115,213
	HESS CORP 5.6% Due 2/15/2041 FA15																			
42809H-AD-9	5.600% 02/15/41		02/17/2021	Various	11/16/2021	. GOLDMAN SACHS	3,500,000	4,243,425	4, 344, 305	4,224,996		(18,429)		(18,429)			119,309	119,309	148,633	2, 178
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		02/18/2021	MORGAN STANLEY	08/12/2021	Various	10,000,000	11,225,000	11,071,304	11,130,090		(94,910)		(94,910)			(58,786)	(58,786)	375,032	168,417
-E00011 AU 2	HESS CORP 5.8% Due 4/1/2047 A01								11,071,004			(37,310)		(37,310)			(50,750)	(50,750)		
42809H-AH-0	5.800% 04/01/47		07/27/2021	MORGAN STANLEY	11/16/2021	GOLDMAN SACHS	9,000,000	11,762,010	11,699,460	11,742,689		(19,321)		(19,321)			(43,229)	(43,229)	329, 150	171, 100
	HILLENBRAND INC BASIC 3.750% 03/01/31																			
431571-AE-8			02/24/2021	HSBC SECURITIES INC.	08/02/2021 .	BARCLAYS	1,625,000	1,625,000	1,653,438	1,625,000							28,438	28,438	25,560	
438516-CE-4	HONEYWELL INC BASIC 1.100% 03/01/27 .		10/13/2021	War i sur	12/07/2021	WELLS FARGO SECURITIES	35,500,000	35,237,030	34, 421, 155	05 044 770		7,742		7.742			(823,617)	(823,617)	122,574	58,697
4383 10-CE-4	HUNTINGTON BANCSHARES INC BASIC		10/ 13/ 2021	Various	12/0//2021	. LLU	35,500,000	35,237,030	34,421,100	35,244,772				1 , 142			(823,017)	(823,017)	122,3/4	
446150-AS-3	2.550% 02/04/30		06/10/2021	CITICORP SECURITIES	11/10/2021	J.P. MORGAN	6,000,000	6,228,240	6,162,900	6,217,796		(10,444)		(10,444)			(54,896)	(54,896)	119,425	
	HUNTINGTON BANCSHARES INC BASIC																			
446150-AW-4	2.487% 08/15/36		09/23/2021	Various	11/10/2021	. J.P. MORGAN	37,000,000	37, 179, 402	36,240,390	37, 175, 516		(3,886)		(3,886)			(935, 126)	(935, 126)	227,491	10,894
45174H-BD-8	IHEARTCOMMUNICATIONS INC BASIC 8.375% 05/01/27		04/01/2021	MORGAN STANLEY	12/14/2021	GOLDMAN SACHS	2,000,000	2, 150,000	2,112,500	2, 107, 347		(42,653)		(42,653)			5, 153		188,438	72, 118
401/4n-bu-6	JP MORGAN CHASE & CO 5 5/8% Due		04/01/2021	MUHGAN STANLEY	12/ 14/2021		2,000,000	2, 150,000	2,112,500	2, 107, 347	• • • • • • • • • • • • • • • • • • • •	(42,003)		(42,003)					188,438	
46625H-JM-3	8/16/2043 FA16 5.625% 08/16/43		07/20/2021	GOLDMAN SACHS	11/01/2021	GOLDMAN SACHS	4,000,000	5,706,760	5,483,120	5,691,347		(15,413)		(15,413)			(208,227)	(208,227)	160,625	97,500
	JP MORGAN CHASE & CO 4.85% Due 2/1/2044						,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,								,	,	, , , , , , , , , , , , , , , , , , , ,	
46625H-JU-5	FA1 4.850% 02/01/44		09/15/2021	J.P. MORGAN	10/15/2021	. JANE STREET	500,000	675,365	648,555	674,860		(505)		(505)			(26,305)	(26,305)	5,254	3,099
400470 00 0	JPMORGAN CHASE & CO BASIC 2.580%		04/45/0004	L D. MODCAN	07/00/0001	GOLDMAN SACHS	2 000 000	2 000 000	0 100 710	2 000 000							100 710	100 710	10.050	
46647P-CC-8	. 04/22/32 JPMORGAN CHASE & CO BASIC 3.328%		04/15/2021	J.P. MORGAN	07/20/2021	. GOLDMAN SACHS	3,000,000	3,000,000	3, 106, 710	3,000,000							106,710	106,710	19,350	
46647P-CE-4	04/22/52		09/15/2021	Various	10/15/2021	. CITICORP SECURITIES	6,500,000	6,840,140	6,889,580	6,839,656		(484)		(484)			49,924	49,924	80,011	49,504
	JPMORGAN CHASE & CO 5.4% Due 1/6/2042											,		,						
48126B-AA-1	. JJ6 5.400% 01/06/42		07/20/2021	GOLDMAN SACHS	11/10/2021	. J.P. MORGAN	1,200,000	1,682,424	1,653,384	1,676,908		(5,516)		(5,516)			(23,524)	(23,524)	23,220	2,880
485170-AQ-7	KANSAS CITY SOUTHERN INDS 4.3% Due . 5/15/2043 MN15 4.300% 05/15/43		07/00/0004	BARCLAYS	11/10/2021	L D. MODOAN	2 000 000	0 504 070	2 500 000	3,575,282		(5,788)		(F 700)			14.518	14.518	C4 F00	05 440
46517U-AU-7	KANSAS CITY SOUTHERN INDS BASIC		07/22/2021	BARGLAYS	11/10/2021	. J.P. MORGAN	3,000,000	3,581,070	3,589,800	3,3/3,282	• • • • • • • • • • • • • • • • • • • •	(5,788)		(5,788)			14,518	14,518	64,500	25,442
485170-BE-3	3.500% 05/01/50		02/10/2021	Various	11/10/2021	Various	10,900,000	11,833,009	11,847,843	11,818,949		(14,060)		(14,060)			28,894	28,894	356, 183	
	KINDER MORGAN ENERGY PART LP CALL @ MAKE																			
494550-AT-3	WHOLE +20BP. 5.800% 03/15/35		09/21/2021	GOLDMAN SACHS	10/20/2021	. JANE STREET	200,000	260,978	253,306	260,681		(297)		(297)			(7,375)	(7,375)	1, 192	258
49456B-AT-8	KINDER MORGAN INC BASIC 3.600% 02/15/51		09/07/2021	MORGAN STANLEY	11/16/2021	GOLDMAN SACHS	3,500,000	3,578,715	3,468,570	3,578,436		(279)		(279)			(109,866)	(109,866)	32,550	8,400
48400D-A1-6	KRAFT HEINZ FOODS CO 4.25% Due 3/1/2031		08/01/2021	MUTUAN STANLET	1/ 10/2021	. UULUIIAN OAUTO	, 5000,000	10,7 ان,010, و	,400,570			(2/9)	····	(2/9)			(108,800)	(109,800)		0,400
50077L-BF-2	. MS1 4.250% 03/01/31		01/21/2021	Tax Free Exchange	12/06/2021	. Call 115.3010	1,650,000	1,838,786	1,902,467	1,824,151		(14,635)		(14,635)			(174, 151)	(174, 151)	341,097	27,271
	Las Vegas Sands Corp BASIC 3.900%			Ů																
517834-AF-4	. 08/08/29		02/25/2021	DEUTSCHE BANK	07/29/2021	BANK OF AMERICA	1,950,000	2,049,938	2,069,867	2,045,453		(4,484)		(4,484)			24,413	24,413	36,758	4,859
521865-AY-1	LEAR CORP BASIC 3.800% 09/15/27 LOCKHEED MARTIN CORP BASIC 2.800%		02/11/2021	JANE STREET	09/01/2021 .	. GOLDMAN SACHS	1,775,000	1,991,834	1,977,652	1,974,039		(17,795)	····	(17,795)			3,613	3,613	65,202	28,292
539830-BQ-1	06/15/50 2.000%		.02/18/2021	GOLDMAN SACHS	09/21/2021	GOLDMAN SACHS	10,000,000	9,960,100	10,318,800	9,960,846		746		746			357.954	357.954	216,222	52,111
	LOWE'S COMPANIES BASIC 2.625%						, , , , , , , , , , , , , , , , , ,		, 0.0,000	,,,,,,,,,,,							,	,		,
548661-EA-1	04/01/31		03/29/2021	CITICORP SECURITIES	09/15/2021	J.P. MORGAN	6,500,000	6,499,415	6,796,790	6,499,442		27		27			297,348	297,348	79, 151	
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		04/12/2021	MARKET AXESS	09/21/2021	GOLDMAN SACHS	1,000,000	992,860	1,016,670	993 , 178		318		318			23,492	23,492	16,047	4,343
	MAPLELEAF MIDSTREAMNINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25	1				Redemption 100.0000														
56540#-AA-3	#15011EAM 1144E31MEN1 4.500/6 09/30/23		03/11/2021	SEAPORT GROUP	07/05/2021	1100.0000 100.0000	816,400	825,609	816,400	816,400		(9,209)		(9,209)					18,614	12,306
565849-AM-8	MARATHON OIL BASIC 5.200% 06/01/45		07/27/2021	MORGAN STANLEY	11/16/2021	. GOLDMAN SACHS	12,000,000	14,385,720	14,474,040	14,367,095		(18,625)		(18,625)			106,945	106,945	289,467	100,533
565849-AP-1	., MARATHON OIL BASIC 4.400% 07/15/27		01/21/2021	Various	09/21/2021	GOLDMAN SACHS	2,500,000	2,831,940	2,828,650	2,798,394		(33,546)		(33,546)			30,256	30,256	75,778	2,322
574740 DU 4	MARSH & MCLENNAN COS BASIC 4.750%		00 (45 (0003	L D. HODOLN	40 (04 (000 1	v :	F F00 000	7 404 000	0.040.405	7 400 000		(44 750)		/44 750			(004.047)	(004.047)	00.500	45.
571748-BH-4			09/15/2021	J.P. MORGAN	12/01/2021	. Various	5,500,000	7, 194, 990	6,919,185	7, 183, 232		(11,758)		(11,758)			(264,047)	(264,047)	39,583	1,451
58933Y-BA-2			07/22/2021	BARCLAYS	11/10/2021	J.P. MORGAN	3,500,000	3.490.410	3.386.635	3,490,558		148		148			(103,923)	(103,923)	32,215	7,311
	MEREDITH CORP BASIC 6.875% 02/01/26 .			RBC CAPITAL MARKETS	12/01/2021		2,000,000		2,068,760	2,067,441		(5,059)		(5,059)			(67,441)	(67,441)	114,593	21,771

### **SCHEDULE D - PART 5**

				S	howing All	Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	<b>During Yea</b>	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	C	Change in Boo	ok/Adjusted 0	Carrying Value	)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_			l		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
615369-AE-5	DUN AND BRADSTREET CORP BASIC 5.250% 07/15/44		07/22/2021	BARCLAYS	11/10/2021	J.P. MORGAN	2,500,000	3,463,100	3,425,200	3,454,136		(8,964)		(8,964)			(28,936)	(28,936)	43,750	4,010
013303-AL-3	Morgan Stanley Capital Inc SERIES		01/22/2021	BANCERTO	11/ 10/2021	. J.F. WONDAN	2,300,000	,403, 100	5,425,200			(0,304)		(0,304)			(20,900)	(20,500)		4,010
61749B-AD-5	2006NC5 CLASS A2B 0.211% 10/25/36		11/30/2021	BTIG LLC	12/26/2021	Paydown	300	183	300	300		117		117						
61945C-AE-3	MOSAIC CO/THE BASIC 5.625% 11/15/43 .		02/02/2021	MILLENIUM ADVISORS	12/01/2021	. MARKET AXESS	1,550,000	2,025,788	2,084,983	2,014,103		(11,685)		(11,685)			70,880	70,880	91,547	19, 133
62922L-AA-6	NGL ENRGY OP/FIN CORP BASIC 7.500% 02/01/26		02/22/2021	MARKET AXESS	03/22/2021	J.P. MORGAN	750,000	776,850	765,000			(501)		(501)			(11,349)	(11,349)	7,813	3, 125
02922L-AA-0	NXP BV/NXP FDG/NXP USA BASIC 4.300%		02/22/2021	MARKET AXESS	03/22/2021	.J.F. WUNDAN	750,000					(501)		(301)			(11,349)	(11,349)	1,013	
62954H-AB-4	06/18/29		04/13/2021	Various	05/04/2021	CITICORP SECURITIES	2,000,000	2,250,999	2,273,700	2,249,311		(1,688)		(1,688)			24,389	24,389	32,967	27,839
	NXP BV/NXP FDG/NXP USA BASIC 3.250%					l														
62954H-AF-5	. 05/11/41		05/04/2021	BARCLAYS	09/21/2021	.Various	11,000,000	10,918,380	11,512,270	10,919,029		649		649			593,241	593,241		
64352V-JK-8	2/25/2035 Mo-25 0.898% 02/25/35		11/08/2021	CREDIT SUISSE FIRST BOSTON	12/27/2021	Paydown	14,650	14,591	14,650	14,650		60		60					17	6
5.5527 OK 5	NIKE, INC. CL B BASIC 3.250% 03/27/40		, 55/ EVE 1					,,,,,,,,,			[		[							[
654106-AL-7			07/29/2021	Various	11/16/2021	Various	4,900,000	5,511,672	5,320,926	5,504,538		(7, 134)		(7, 134)			(183,612)	(183,612)	95 , 153	52,587
CEECCA AD 4	NORDSTROM INC 5% Due 1/15/2044 JJ15 5.000% 01/15/44		07/00/0001	GOLDMAN SACHS	00/07/0004	CLICOLIELIANNA	3,500,000	0 400 005	0.000.070	0.400.400		E4		F4			(100,000)	(100,000)	00.050	2 402
655664-AR-1	NORFOLK SOUTHERN CORP BASIC 3.400%		07/20/2021	GULDMAN SACHS	09/07/2021	. SUSQUEHANNA	3,500,000	3,486,385	3,366,370	3,486,439							(120,069)	(120,069)	26,250	3,403
655844-CD-8	11/01/49		02/17/2021	Various	09/15/2021	J.P. MORGAN	5,500,000	5,998,390	6,028,880	5,991,115		(7,275)		(7,275)			37,765	37,765	164, 144	44,861
	NORTHERN STATES POWER CO BASIC 5.350%																			
665772-CE-7	11/01/39		07/27/2021	MORGAN STANLEY	11/16/2021	. GOLDMAN SACHS	14,000,000	19,834,360	19,089,140	19,758,057		(76,303)		(76,303)			(668,917)	(668,917)	409,869	183,089
666807-BS-0	NORTHROP GRUMMAN CORP BASIC 4.400% 05/01/30		05/12/2021	Various	07/22/2021	BARCLAYS	15,500,000	18 , 188 , 355	18,522,035	18,098,287		(90,068)		(90,068)			423,748	423,748	381,028	160,294
67066G-AH-7	NVDIA CORP BASIC 3.500% 04/01/50		02/09/2021	Various	09/21/2021	GOLDMAN SACHS	9,000,000	10,396,260	10,430,190	10,375,755		(20,505)		(20,505)			54,435	54,435	308,000	108,062
681919-BC-9	OMNICOM GROUP BASIC 4.200% 06/01/30 .		05/03/2021	BARCLAYS	10/29/2021	JANE STREET	1,750,000	1,976,993	1,986,163	1,965,653		(11,340)		(11,340)			20,510	20,510	67,579	
000000 05 0	ORACLE SYSTEMS CORP BASIC 2.875%		00 (00 (0004	BANK OF AMERICA	00 (04 (0004	COLDIAN OLOUP	F 000 000	4 000 050	5 040 000	4 000 500		000		000			256,612	050 040	74 470	
68389X-CE-3	. 03/25/31		03/22/2021	BANK OF AMERICA	09/21/2021	GOLDMAN SACHS	5,000,000	4,992,250	5,249,200	4,992,588		338		338			200,012	256,612	71,476	
69349L-AR-9	PNC BANK NA BASIC 4.050% 07/26/28		09/14/2021	BANK OF AMERICA	09/16/2021	LLC	10,000,000	11,565,400	11,533,700	11,562,402		(2,999)		(2,999)			(28,702)	(28,702)	61,875	56,250
713448-EU-8	PEPSI CO INC BASIC 3.625% 03/19/50		09/09/2021	Various	10/25/2021	.Call 116.1750	15,000,000	17,313,350	17,426,250	17,294,996		(18,354)		(18,354)			(2,294,996)	(2,294,996)	2,752,500	117,813
714046-AH-2	PERKINELMER INC BASIC 2.550% 03/15/31		03/30/2021	J.P. MORGAN	09/15/2021	J.P. MORGAN	5,500,000	5,437,355	5,675,670	5,439,972		2,617		2,617			235,698	235,698	73,631	8,960
/ 14040-An-2	PERKINELMER INC BASIC 3.625% 03/15/51		03/30/2021	J.F. MUNUAN	09/ 13/2021	.J.F. WUNGAN			5,675,670			2,017		2,017			233,096	233,090		
714046-AJ-8			09/23/2021	US BANCORP INC	11/10/2021	J.P. MORGAN	2,000,000	2,214,000	2,223,960	2,213,386		(614)		(614)			10,574	10,574	12,083	2,417
	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1					CREDIT SUISSE FIRST														
718546-AH-7	5.875% 05/01/42		07/22/2021	BARCLAYS	10/19/2021	. BOSTON	5,006,014	6,996,605	6,863,195	6,980,866		(15,740)		(15,740)			(117,670)	(117,670)	138,882	69,441
74052H-AA-2	09/01/29		08/06/2021	DEUTSCHE BANK	10/29/2021	MARKET AXESS	200,000	198,404	203,922	198,434		30		30			5,488	5,488	2,250	
	PREMIER ENTERTAINMENT SU BASIC 5.875%																·			
74052H-AB-0	. 09/01/31		08/06/2021	DEUTSCHE BANK	10/29/2021	MARKET AXESS	400,000	396,260	407,568	396,313		53		53			11,255	11,255	4,700	
744448-CA-7	PUBLIC SERVICE CO OF COLO BASIC 6.500% 08/01/38		07/27/2021	MORGAN STANLEY	11/16/2021	GOLDMAN SACHS	11,500,000	17,644,910	17,117,405	17,557,192		(87,718)		(87,718)			(439,787)	(439,787)	595,924	369,597
/ <del>11110</del> -UA-/	QUALCOMM INC 4.8% Due 5/20/2045 MN20			MOTOAN STANLLT	11/10/2021	(1 וטאט אואווועבטט	11,000,000	17,044,910	17 , 117 , 400	17,007,192		(01,118)		(01,118)			(4১৪,767)	(408,707)	333, 324	
747525-AK-9	4.800% 05/20/45		07/22/2021	BARCLAYS	11/10/2021	J.P. MORGAN	2,500,000	3,405,500	3,377,900	3,397,086		(8,414)		(8,414)			(19, 186)	(19, 186)	58,333	22,000
75513E-AC-5	RAYTHEON CO BASIC 3.125% 07/01/50		01/13/2021	PARIBAS SECURITIES	09/21/2021	GOLDMAN SACHS	4,500,000	4,792,545	4,726,440	4,787,998		(4,547)		(4,547)			(61,558)	(61,558)	102,344	5,469
78409V-AR-5	S&P GLOBAL INC BASIC 2.300% 08/15/60		02/09/2021	Various	09/21/2021	GOLDMAN SACHS	4,500,000	3,954,394	4,039,020	3,959,113		4,720		4,720			79,907	79,907	115,000	51, 175
70403V-AN-3	SWF ESCROW ISSUER CORP BASIC 6.500%		02/03/2021	various	09/21/2021		4,300,000					4,720		4,720					113,000	, 17.5
78500A-AA-6	10/01/29		09/17/2021	J.P. MORGAN	12/16/2021	MARKET AXESS	240,000	240,000	228,240	240,000							(11,760)	(11,760)	3,423	
005504.05.6	SAXON ASSET SEC TRUST SERIES 20033 CLASS		40 (07 (000)	MIZINO OFOURITIES	40 (05 (000)	D 4	22 2	20.00-	22 225	22 25-										_
805564-PF-2	.M2 2.501% 12/25/33 Securitized Asset Backed Recei SERIES		10/27/2021	MIZUHO SECURITIES	12/25/2021	Paydown	23,828	23,233	23,828	23,828		596		596					78	7
81375W-CU-8	20050P1 CLASS M3 1.121% 01/25/35		11/09/2021	BANK OF AMERICA	12/26/2021	Paydown	27,574	27,471	27,574	27 , 574		103		103					38	15
	Soundview Home Equity Loan Tru SERIES					,														
83613G-AB-5	. 20081 CLASS A2 6.000% 02/25/38		09/15/2021	SOCIETE GENERALE	12/01/2021	. Paydown	46,149	46,034	46 , 149	46 , 149		115		115					200	123
855244-AS-8	STARBUCKS CORP. BASIC 4.500% 11/15/48		01/14/2021	MILLENIUM ADVISORS	09/15/2021	I P MORGAN	1,250,000	1,603,663	1,609,150	1.598.087		(5,576)		(5,576)			11,063	11,063	47 . 188	10,000
	SASC 2003-31A 2.337% 06/25/33		11/03/2021		12/01/2021		1,230,000	1,603,663	12,908	1, 396, 087		(3,376)		(3,576)			11,000	11,000	47, 100	3

### **SCHEDULE D - PART 5**

				S	Showing Al	I Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	)	17	18	19	20	21
·	_	-	-	_							12	13	14	15	16	* *				
												10		10	Total					
													Current	Total	Foreign					
							D\/-l								0				1	
							Par Value			5			Year's	Change in	Exchange				Interest	D
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	<b>Actual Cost</b>	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	SYNCHRONY FINANCIAL BASIC 3.950%						, ,				,		J	,						
87165B-AM-5	12/01/27		09/15/2021	J.P. MORGAN	10/25/2021 .	CITICORP SECURITIES	3,000,000	3,353,370	3,272,010	3,347,157		(6,214		(6,214)			(75, 147)	(75, 147)	48,058	34,892
	T-MOBILE USA INC BASIC 3.500%																		•	•
87264A-BB-0	04/15/25		05/25/2021	Tax Free Exchange	09/15/2021	J.P. MORGAN	1,000,000	1,041,788	1,081,200	1,038,520		(3,268)		(3,268)			42,680	42,680	14,778	3,889
	T-MOBILE USA INC BASIC 3.875%																			
87264A-BF-1	04/15/30		05/25/2021	Tax Free Exchange	07/27/2021 .	MORGAN STANLEY	1,900,000	2,088,702	2, 147, 133	2,085,219		(3,484)		(3,484)			61,914	61,914	21,269	8, 181
	T-MOBILE USA INC BASIC 2.550%					CREDIT SUISSE FIRST														
87264A-CB-9	02/15/31		05/25/2021	Tax Free Exchange	12/01/2021 .	BOSTON	20,000,000	20,755,574	19,750,200	20,717,979		(37,595)		(37,595)			(967,779)	(967,779)	408,000	141,667
87901J-AJ-4	TEGNA INC BASIC 4.625% 03/15/28		03/15/2021	Tax Free Exchange	09/16/2021 .	GOLDMAN SACHS	1,850,000	1,833,554	1,891,625	1,834,585		1,031		1,031			57,040	57,040	43,970	42,781
88339W-AA-4	WILLIAMS COMPANIES INC BASIC 3.500%		10 /05 /0001	Vi	11/16/2021	GOLDMAN SACHS	10 000 000	11 007 000	11 070 100	11 007 040		26		00			(14,000)	(14 000)	40.007	
00009II-AA-4	TRANSCONT GAS PIPE CORP BASIC 3.250%		10/05/2021	Various	11/10/2021 .	GULDIIIAIN SAURS	12,000,000	11,987,320	11,973,120	11,987,346		20		20			(14,226)	(14,226)	46,667	
893574-AP-8	05/15/30		04/14/2021	MITSUBISHI SECURITIES	07/27/2021 .	MORGAN STANLEY	3,500,000	3,707,445	3,807,615	3,701,445		(6.000)		(6,000)			106,170	106,170	80,257	47,712
893647-BM-8	TRANSDIGM INC BASIC 4.625% 01/15/29 .		01/14/2021	GOLDMAN SACHS	09/24/2021 .	Tax Free Exchange	5,500,000	5,500,000	5,500,000	5,500,000								100, 170	172,410	
000047 Biii 0	2015 ESA PROJECT COMPANY LLC 2015 ESA			GOLDHIM GROLD		Redemption 100.0000														
90229*-AA-4	PROJECT COMPANY LLC 3.040% 06/30/31		10/22/2021	BANK OF AMERICA	12/31/2021 .		138,997	138,997	138,997	138,997									669	
	UNION PACIFIC CORP BASIC 3.200%						, , , , , , , , , , , , , , , , , , , ,													
907818-FT-0	05/20/41		05/17/2021	CITICORP SECURITIES	07/27/2021 .	MORGAN STANLEY	13,000,000	12,996,230	13,986,960	12,996,256		26		26			990,704	990,704	79,733	
	UNITED PARCEL SERVICE CL B BASIC																			
911312-BW-5	5.300% 04/01/50		09/15/2021	J.P. MORGAN	10/19/2021 .	CITICORP SECURITIES	2,500,000	3,775,050	3,643,218	3,772,230		(2,820)		(2,820)			(129,012)	(129,012)	73,420	61,097
	UNITED TECH CORP BASIC 4.125%																			
913017-CY-3	11/16/28		09/21/2021	GOLDMAN SACHS	11/01/2021 .	MORGAN STANLEY	6,500,000	7,477,015	7,343,895	7,462,302		(14,713		(14,713)			(118,407)	(118,407)	124,380	94,589
040451 44 0	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due		00/04/0004	OF A DOOR OF A DOOR OF	10/15/0001	Redemption 100.0000	40.570	50 754	40.570	40 570		/ / / / / / / / / / / / / / / / / / / /		/4 400						-
91845#-AA-2	5/15/2035 Mo-15		08/04/2021	SEAPORT GROUP	12/15/2021 .		46,572	50,751	46,572	46,572		(4, 180)		(4, 180)					296	د5
91913Y-AT-7	VALERO ENERGY CORP. 4.9% Due 3/15/2045 MS15 4.900% 03/15/45		07/22/2021	Vi	11/18/2021 .	GOLDMAN SACHS	12,000,000	14,492,040	14,489,040	14, 459, 116		(32,924)		(32,924)			29,924	29,924	548,800	230,300
919131-A1-7	VALERO ENERGY CORP. BASIC 4.000%		01/22/2021	Various	11/18/2021 .	GULUMAN SACHS	12,000,000	14,492,040	14,489,040	14,409,110		(32,924		(32,924)			29,924	29,924	348,800	230,300
91913Y-AW-0	04/01/29		02/18/2021	Various	07/22/2021	BARCLAYS	12,500,000	13.940.420	14,001,875	13,868,395		(72.025		(72,025)			133.480	133.480	409,722	194,333
010101 //// 0	VERIZON COMMUNICATIONS BASIC 3.000%			141 1040		DATIOETTO	12,000,000	10,040,420	14,001,070			(12,020		(72,020)			100,400	100, 400		
92343V-FV-1	11/20/60		09/15/2021	J.P. MORGAN	10/14/2021 .	MORGAN STANLEY	1,500,000	1,471,425	1,399,365	1,471,477		52		52			(72, 112)	(72, 112)	18,500	14,625
	VERIZON COMMUNICATIONS BASIC 3.700%						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,							(-=,=,	(-=,=,		,
92343V-GC-2	03/22/61		09/15/2021	J.P. MORGAN	10/14/2021 .	MORGAN STANLEY	1,500,000	1,675,095	1,607,550	1,674,903		(192)		(192)			(67,353)	(67,353)	31,758	26,979
1	VIRGINIA ELECTRIC POWER 4.45% Due										1									
927804-FR-0	2/15/2044 FA15  4.450% 02/15/44		07/27/2021	MORGAN STANLEY	11/16/2021 .	GOLDMAN SACHS	9,000,000	11,406,330	10,944,720	11,382,362		(23,968)	ļ	(23,968)			(437,642)	(437,642)	303,713	182,450
	WAL-MART STORES BASIC 4.050% 06/29/48			l							1									
931142-EC-3	WARTE COMMENTATIONS INC. O. O. D 4/45/2022		08/19/2021	MORGAN STANLEY	09/23/2021 .	Call 132.0780		8,963,150	9,245,460	8,958,829		(4,321)		(4,321)			(1,958,829)	(1,958,829)	2,311,610	42,525
044000 40 0	WASTE CONNECTIONS INC 2.95 Due 1/15/2052		00/07/0004	V:	11/10/0001	I D. MODOWN	15 000 000	14 010 150	1E 104 050	14 010 500	1	200		000			205 447	205 447	67 604	
94106B-AD-3	2.950% 01/15/52		09/07/2021	Various	11/10/2021 .	J.P. MORGAN	15,000,000	14,819,150	15, 124, 650	14,819,533		383	l	383			305,117	305, 117	67,604	
94106L-BK-4	07/15/49		07/01/2021	Various	09/15/2021	J.P. MORGAN	3,400,000	4,211,101	4,299,606	4,207,087		(4,014		(4,014)			92,519	92,519	94,851	65,489
0-100L DI	WELLPOINT INC 5.1% Due 1/15/2044 JJ15																		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
94973V-BF-3	5.100% 01/15/44		09/15/2021	J.P. MORGAN	10/28/2021 .	US BANCORP INC	1,500,000	2,030,755	1,971,750	2,021,920	L	(8,835)	L	(8,835)			(50, 170)	(50, 170)	48,025	9, 138
	WELLS FARGO & COMPANY BASIC 2.572%				1	WELLS FARGO SECURITIES	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,		, , , , , , , , , , , , , , , , , , , ,		,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,
95000U-2J-1	02/11/31		05/12/2021	WELLS FARGO SECURITIES LLC	08/16/2021 .	LLC	10,000,000	10, 166, 400	10,429,800	10,162,090		(4,310)		(4,310)			267,710	267,710	133,601	
1	WILLIAMS COMPANIES BASIC 2.600%						•				1									
969457-BY-5	03/15/31		10/05/2021	WELLS FARGO SECURITIES LLC	11/16/2021 .		4,000,000	4,038,920	3,959,320	4,038,508		(412)		(412)			(79, 188)	(79, 188)	18,200	6,644
1	WILLIAMS PARTNERS LP BASIC 4.850%				I						I		Ì							_
96949L-AE-5	03/01/48		09/28/2021	CITICORP SECURITIES	10/20/2021 .	J.P. MORGAN	1,400,000	1,723,540	1,686,986	1,723,071		(469)		(469)			(36,085)	(36,085)	9,619	5,470
4E40EU AD 0	CENOVUS ENERGY INC CENOVUS ENERGY INC		07/07/0004	V:	11/10/0001	COLDMAN, CACHO	17 500 000	04 745 705	04 504 505	04 700 005	I	(OF 500)		(OF FOO)			(105 700)	(405 700)	404 405	470.050
15135U-AR-0	5.400% 06/15/47	A	07/27/2021	Various	11/16/2021 .	GOLDMAN SACHS	17,500,000	21,745,785	21,594,505	21,720,205	····	(25,580)	····	(25,580)			(125,700)	(125,700)	424, 125	176,250
15135U-AX-7	CENOVUS ENERGY INC BASIC 3.750% 02/15/52	Δ	09/09/2021	J.P. MORGAN	11/16/2021	GOLDMAN SACHS	7,000,000	6,949,880	6,906,270	6,949,905	1	25		25			(43,635)	(43,635)	47,396	
67077M-AS-7	NUTRIEN LTD BASIC 5.250% 01/15/45	Α	09/09/2021	Various	12/16/2021 .	Call 139.0000	1, 103, 000	1,507,730	1,533,170	1,503,025		(4,704)		(4,704)			(400,025)	(400,025)	454,459	2, 152
0.0111111101	ROGERS COMMUNICATIONS IN BASIC 3.700%	********					, 100,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
775109-BP-5	11/15/49	A	11/01/2021	Various	11/16/2021 .	GOLDMAN SACHS	3,000,000	3,057,114	3,062,100	3,056,626	L	(488)		(488)			5,474	5,474	104,525	46 , 188
	WASTE CONNECTIONS INC BASIC 2.600%				1		,,		,,	,,-		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
94106B-AA-9	02/01/30	A	06/04/2021	Various	07/27/2021 .	MORGAN STANLEY	10,000,000	10,248,664	10,483,400	10,244,900		(3,764)		(3,764)			238,500	238,500	128,556	90,711

### **SCHEDULE D - PART 5**

				S	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value			D 1/			Year's	Change in	Exchange				Interest	D : 16
							(Bonds)			Book/	Library allians at	Current	Other-	Book/	Change in	Foreign	D!:		and	Paid for
CUSIP							or Number of			Adjusted Carrying	Unrealized Valuation	Year's (Amort-	Than-	Adjusted	Book/	Exchange Gain	Realized Gain	Total Gain	Dividends Received	Accrued Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Temporary Impairment	Carrying Valu (12 +	Adjusted Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
au	AON PLC 4.6% Due 6/14/2044 JD14	o.g	7.004		Date	WELLS FARGO SECURITIES	(515511)	7 101441 0001	oracion.	Dioposa.	(200.000)	7.00.00.01.	r tooogzou	,	7 4.140	D.opeou.	Diopood.	Dioposa.		Dividorido
00185A-AG-9	4.600% 06/14/44	D	07/20/2021 .	GOLDMAN SACHS	10/05/2021 .	. LLC	9,000,000	11,642,850	11,046,780	11,625,497		(17,353)		(17,353)			(578,717)	(578,717)	129,950	43,700
015514-AA-0	ALGECO SCOTSMAN FIN 2 BASIC 10.000% 08/15/23	n	02/24/2021	MARKET AXESS	12/15/2021	Call 102.5000	100,000	102,250	102,500	100,394		(1,856)		(1,856)			(394)	(394)	10,833	306
013314-AA-0	ARCH CAPITAL GROUP LTD BASIC 3.635%	D	02/24/2021.	MARINET AXESS	12/ 13/ 2021 .		100,000	102,230	102,500	100,334		(1,000)		(1,000)			(394)	(354)		
03939A-AA-5	06/30/50	D	09/15/2021 .	J.P. MORGAN	10/21/2021 .	. Various	3,500,000	3,977,260	3,797,936	3,976,339		(921)		(921)			(178,403)	(178,403)		27 ,212
05964H-AM-7	BANCO SANTANDER CHILE BASIC 2.958% 03/25/31	n	00/00/0001	W:	07/00/0001	COLDMAN, CACID	10,000,000	40 040 E7E	10 450 000	10 010 070		(000)		(000)			400 704	400 704	00 105	
06738E-AJ-4	BARCLAYS PLC BASIC 5.250% 08/17/45	D	03/23/2021 .	Various	07/20/2021 .	. GOLDMAN SACHS	10,000,000	10,010,575	10,450,000	10,010,276 13,567,067		(299)		(299)			439,724	439,724	96, 135 390, 833	226,042
00.002 110 1 111	COCA-COLA FEMSA SAB CV BASIC 2.750%	J			, 10, 2021															
191241-AH-1	01/22/30	D	03/03/2021 .	HSBC SECURITIES INC.	09/15/2021 .	J.P. MORGAN	1,500,000	1,545,750	1,559,760	1,543,203		(2,547)		(2,547)			16,557	16,557	26,927	4,927
202712-BJ-3	COMMONWEALTH BANK AUST BASIC 4.316%	D	07/28/2021 .	MORGAN STANLEY	11/10/2021	. J.P. MORGAN	5,000,000	6, 127, 700	6,026,300	6, 119, 599		(8, 102)		(8, 102)			(93,299)	(93,299)	74,931	11,989
	COMMONWEALTH BANK AUST BASIC 2.688%													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,,,,,,
202712-BN-4	03/11/31	D	03/02/2021 .	MORGAN STANLEY	09/15/2021 .	.J.P. MORGAN	5,000,000	5,000,000	5,061,150	5,000,000							61 , 150	61,150	69,440	
202712-BQ-7	03/11/41	D	03/03/2021 .	Various	11/10/2021	. Various	21,000,000	20,966,720	21,961,950	20,967,321		601		601			994,629	994,629	283,679	
	COOPERATIEVE RABOBANK UA 5 3/4% Due																			
21684A-AB-2	12/1/2043 JD1 5.750% 12/01/43 ION TRADING TECHNOLOGIES BASIC 5.750%	D	07/20/2021 .	GOLDMAN SACHS	11/10/2021 .	. J.P. MORGAN	15,100,000	21,940,904	21,425,843	21,873,217		(67,687)		(67,687)			(447,374)	(447,374)	395,536	123,002
46205Y-AA-9	05/15/28	D	05/03/2021 .	CREDIT SUISSE FIRST BOSTON	06/29/2021 .		650,000	650,000	674,375	650,000	L						24,375	24,375	5,606	L
	MARVELL TECHNOLOGY GROUP BASIC 4.875%																	,		
57385L-AB-4	06/22/28	D	02/02/2021 .	JANE STREET	05/04/2021 .		1,750,000	2,080,243	2,069,463	2,069,463		(10,780)		(10,780)					33,031	9,953
573874-AM-6	06/22/2028 JD 22 4.875% 06/22/28	D	05/04/2021	Tax Free Exchange	12/16/2021	Tax Free Exchange	1,750,000	2,069,463	2,042,651	2,042,651		(26,812)		(26,812)						31,281
	MITSUBISHI UFJ FIN GRP BASIC 2.048%																			
606822-BU-7	07/17/30	D	06/10/2021 .	MITSUBISHI SECURITIES	07/20/2021 .	. GOLDMAN SACHS	10,000,000	9,964,500	10,094,400	9,964,954		454		454			129,446	129,446	105,244	
70018Q-AG-0	2021–2A D SUB 3.497% 07/15/34	D	07/21/2021	BARCLAYS	10/19/2021	MORGAN STANLEY	13,100,000	13, 100,000	13,100,000	13,100,000									71,271	
000500 00 4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046		00 (04 (0004	ON DUAN OLOUG	40 (40 (0004	DIEDDONT OF OUR LITES	4 500 000	4 004 405	4 744 740	4 000 040		(540)		(540)			(04,000)	(04,000)	05.007	00.407
822582-BQ-4	MN10 4.000% 05/10/46	υ	09/21/2021 .	GOLDMAN SACHS	10/12/2021 .	. PIERPONT SECURITIES	1,500,000	1,824,135	1,741,710	1,823,616	• • • • • • • • • • • • • • • • • • • •	(519)		(519)			(81,906)	(81,906)	25,667	22, 167
853254-CC-2	06/29/32	D	08/03/2021	Various	11/10/2021 .	J.P. MORGAN	18,500,000	18,658,905	18,273,560	18,654,997		(3,908)		(3,908)			(381,437)	(381,437)	187, 162	28,342
0050011 05 0	SUMITOMO MITSUI FINL GRP BASIC 1.710%	_	04 (07 (0004	w :	07/00/0004	w :	40.700.000	40 505 500	40, 400, 000	40 500 744		F 004		5 004			(04, 004)	(04,004)	00.740	
86562M-CE-8	01/12/31	U	01/07/2021 .	Various	07/20/2021 .	. Various	10,700,000	10,585,523	10,499,680	10,590,744		5,221		5,221			(91,064)	(91,064)	90,749	
87938W-AU-7	03/08/47	D	09/15/2021 .	J.P. MORGAN	12/10/2021 .	JANE STREET	1,500,000	1,918,905	1,866,120	1,916,434		(2,471)		(2,471)			(50,314)	(50,314)	20,852	1,955
91911T-AQ-6	VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30	n	09/28/2021 .	BANK OF AMERICA	12/20/2021 .	Various	5,800,000	6,023,938	5,983,350	6,020,864		(3,074)		(3,074)			(37.514)	(37.514)	79,708	49,542
313111-AU-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	U		DANK OF AMERICA	12/20/2021 .	Various	000,000,000		ა, აია, აის			(3,0/4)		(3,0/4)			(31,314)	(37,314)		48, 542
G6363#-AM-9	SR UNSECUR 4.170% 06/29/23	D	03/01/2021 .	PAYMENT-IN-KIND	06/02/2021 .	. SEAPORT GROUP	592,925	592,925	403, 189	592,925							(189,736)	(189,736)		
G6363#-AN-7	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC SENIOR 4.530% 06/29/25	n	03/01/2021 .	PAYMENT-IN-KIND	06/02/2021 .	. SEAPORT GROUP	68,381	68,381	45,644	68,381							(22,737)	(22,737)		
00000F AN 7	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	D		TAIMENT IN KIND		. OLAI OITI GIOGI			,0,044								(22,101)	(22,101)		
G6363#-AP-2	4.610% 02/22/24	D	03/01/2021 .	PAYMENT-IN-KIND	05/13/2021 .	SEAPORT GROUP	182,417	182,417	121,763	182,417							(60,654)	(60,654)	6, 111	
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.840% 02/22/26	n	03/01/2021 .	PAYMENT-IN-KIND	06/02/2021	COWEN & CO	158.264	158, 264	108,015	158, 264							(50,249)	(50,249)	5,500	
	NAC AVIATION 29 DAC NAC AVIATION 29 DAC	J					,						***************************************		***************************************		, ,			
G6363#-AS-6	5.020% 02/22/29	D	03/01/2021 .	PAYMENT-IN-KIND	06/02/2021 .	. COWEN & CO	134,011	134,011	90,290	134,011							(43,721)	(43,721)	5,083	
G6363#-AU-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.830% 03/14/27	D	03/01/2021	PAYMENT-IN-KIND	06/02/2021 .	. COWEN & CO	231,467	231,467	158,265	231,467							(73,201)	(73,201)		
	NAC AVIATION 29 DAC NAC AVIATION 29 DAC							·												
	4.120% 02/27/28	D	03/01/2021 .	PAYMENT-IN-KIND	06/02/2021 .	DEUTSCHE BANK	287,117	287,117	196,316	287, 117							(90,801)	(90,801)		
3899999.	Subtotal - Bonds - Industrial and M I JO-ANN STORES INC JO-ANN STORES TLB +500	ııscell	aneous (Un	amilated) I	1	Redemption 100.0000	1,378,962,990	1,516,797,384	1,518,508,482	1,514,506,542		(2,290,845)		(2,290,845)			(17,580,332)	(17,580,332)	46,678,670	10,508,542
LX1552-17-8			05/20/2021 .	Various	07/07/2021 .		5,495,576	5,477,389	5,495,576	5,495,576		18 , 187		18, 187						

### **SCHEDULE D - PART 5**

				S	howing Al	Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					i
															Total					i
													Current	Total	Foreign					i
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
011015							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	<b>-</b>	Dividends	Accrued
CUSIP		_	ъ.		D: 1		Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	5	For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		09/15/2021	Various	12/31/2021	Various	44, 169	41,727	44, 169	44, 169		2.442		2,442					668	1
LX 1000 77 0	PETCO ANIMAL SUPPLIES PETCO TLB1 +325		00/ 10/ 2021	. 441 1003	12/01/2021	Redemption 100.0000														1
LX1589-94-9	01/26/23		01/11/2021	CITICORP SECURITIES	03/04/2021		11,861,595	11,682,845	11,861,595	11,861,595		178,750		178,750					40,609	ļ
	BWAY HOLDING CO BWAY HOLDING CO TLB +325																			i
LX1616-94-0	04/03/24		01/20/2021	BANK OF AMERICA	09/22/2021	BANK OF AMERICA	1,339,940	1,326,540	1,312,665	1,328,052		1,511		1,511			(15,387)	(15,387)	27,405	ſ
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		01/20/2021	BANK OF AMERICA	09/30/2021	Redemption 100.0000	10,060	9,960	10,060	10,060		101		101					106	1
EX1010 04 0	FORTERRA FINANCE FORTERRA FINANCE TLB			Driet of Ameliton		Redemption 100.0000														1
LX1625-21-4	. +300 10/25/23		04/27/2021	CREDIT SUISSE FIRST BOSTON	12/31/2021		326 , 149	328,059	326, 149	326 , 149		(1,910)		(1,910)					7, 171	
	CAESARS RESORT COLLECTION CAESARS RESORT		00 100 10001	OPENIA CILICON FIRMA DOCTOR	10 (01 (0001	Redemption 100.0000	05.040	05.040	05.040	05.040		404		404					057	1
LX1687-84-2	TLB +275 12/22/24 NAVISTAR INTERNATIONAL NAVISTAR TLB 2024		06/29/2021	CREDIT SUISSE FIRST BOSTON	12/31/2021	Redemption 100.0000	25,840	25,646	25,840	25,840		194		194					257	·····
LX1692-75-0	+350 11/02/24		01/22/2021	J.P. MORGAN	07/01/2021 .	Redemption 100.0000	700,000	700,875	700,000	700,000		(875)		(875)					10,784	1
EX.1002 10 0	DELEK US HOLDINGS INC DELEK US HOLDINGS					Redemption 100.0000						(0.0)		(0.0)						1
LX1719-37-1	TLB +225 03/31/25		11/10/2021	WELLS FARGO SECURITIES LLC	12/31/2021		23,212	22,651	23,212	23,212		561		561					36	
	SRS DISTRIBUTION INC SRS DISTRIBUTION		00/04/0004	BANK OF MEDICA	00/04/0004	Redemption 100.0000		4 000 000											0.440	1
LX1733-20-8	TLB +300 05/17/25 LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN		03/31/2021	BANK OF AMERICA	06/04/2021	Redemption 100.0000	2,000,000	1,980,000	2,000,000	2,000,000		20,000		20,000					8,448	
LX1735-65-8	TL +600 10/01/24		07/21/2021	Various	12/31/2021	Tiedempt Toll 100.0000	125,951	125 , 167	125,951	125,951		784		784					654	i
	TENNECO INC TENNECO 1ST LIEN TL +300					Redemption 100.0000	.,,,,													1
LX1740-66-6	10/01/25		06/10/2021	CITICORP SECURITIES	12/31/2021		10,230	10 , 166	10,230	10,230		64		64					90	·
LX1761-67-0	DISTRIBUTED POWER DISTRIBUTED POWER TLB		04/44/0004	BANK OF AMERICA	10 /01 /0001	Redemption 100.0000	10 711	10 410	10 711	10 711		292		292					134	1
LX 1/01-0/-U	+275 12/31/25		01/14/2021	BANK OF AMERICA	12/31/2021	Redemption 100.0000	16,711	16,419	16,711	16,711		292		292					134	í
LX1807-56-4	06/26/26		06/04/2021	BARCLAYS	12/31/2021	Ticusiip (101)	25,381	25,279	25,381	25,381		101		101					308	i
	ANCHOR PACKAGING ANCHOR PACKAGING 1L TL					Redemption 100.0000														1
LX1813-30-7	+400 07/18/26		01/15/2021	CREDIT SUISSE FIRST BOSTON	12/31/2021		15,700	15,818	15,700	15,700		(118)		(118)					360	
LX1826-40-8	NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26		03/24/2021	Various	12/31/2021	Various	75,378	75,262	75,378	75,378		116		116					1,186	i
LX 1020-40-0	CUMULUS MEDIA CUMULUS MEDIA TLB +375		00/24/2021	. vai rous	12/31/2021	Redemption 100.0000						110		110					, 100	1
LX1827-86-9	03/31/26		05/05/2021	CITICORP SECURITIES	06/28/2021		955,858	948,689	955,858	955,858		7 , 169		7, 169					7,043	
	ACRISURE ACRISURE TLB +350					Redemption 100.0000														i
LX1854-14-5	. 02/15/27		07/28/2021	J.P. MORGAN	12/31/2021	Redemption 100.0000	50,505	49,905	50,505	50,505		600		600					697	·····
LX1857-97-3	01/31/25		.07/15/2021	CITICORP SECURITIES	.12/01/2021	neudiiptiun 100.0000	4, 113, 134	4,101,531	4, 113, 134	4, 113, 134		11,604		11.604					35,411	i
	DELTA AIR LINES INC DELTA AIR LINES TLB					Redemption 100.0000								,						
LX1880-03-3	+475 04/27/23		02/01/2021	BARCLAYS	03/26/2021	ļ	9,974,937	9,962,437	9,974,937	9,974,937	ļ	12,500		12,500					73,288	<sub> </sub>
LX1890-57-8	IHEARTCOMMUNICATIONS INC IHEART INCREMENTAL 1L +325 05/01/26		03/01/2021	Various	07/16/2021	Various	492,379	486, 209	492,379	492,379		6.170		6. 170					10,935	,
LA 1090-01-8	AIR MEDICAL AIR MEDICAL TLB +425		03/01/2021	vai 10u5		Redemption 100.0000	482,379	400,209	492,379	492,3/9									10,935	
LX1899-51-2	10/02/25		01/05/2021	KKR Capital Markets	12/31/2021		100,000	99,500	100,000	100,000		500		500					2,001	ļ
	CONSOLIDATED COMMUNICATIONS CONSOLIDATED					Redemption 100.0000														1
LX1899-73-6	COMM TLB +475 10/02/27		02/01/2021	GOLDMAN SACHS	03/18/2021		566,991	569,833	566,991	566,991		(2,842)		(2,842)					2, 173	
LX1899-73-6	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +475 10/02/27		02/01/2021	GOLDMAN SACHS	04/05/2021	Tax Free Exchange	1, 428, 009	1,435,167	1,433,968	1,433,968		(1, 199)		(1, 199)					9,580	1
LX 1000 70 0	REVINT INTERMEDIATE II REVINT			GOLDIIAIV GAGIO	04/ 03/ 2021	. Tax TTGG Exchange	, 420,003	, 400, 107	, 400, 300	, 400, 300		(1,100)		(1,100)						1
1	INTERMEDIATE II 1L +425					Redemption 100.0000														,
LX1900-50-0	10/15/27		02/09/2021	GOLDMAN SACHS	12/31/2021		11,231	11,344	11,231	11,231		(112)		(112)					387	
LX1903-74-4	WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27		04/30/2021	.Various	12/31/2021	Various	3,995,620	3,989,450	3,995,620	3,995,620		6, 170		6, 170						,
LA 1300-14-4	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL		04/ 00/ 2021	. ται τουο	12/01/2021	. ναι ιούδ		, 505, 430											۱,720 عاربان	
LX1912-15-8	TLB 1L +400 12/15/27		01/02/2021	RBC CAPITAL MARKETS	02/02/2021	Tax Free Exchange	6,500,000	6,467,500	6,464,081	6,464,081		(3,419)		(3,419)					24,014	<b></b>
	US LBM US LBM TLB +375		00 (00 (005 )		10 (04 (005 )		400	100	400 551	400										,
LX1912-33-1	. 12/17/27US LBM US LBM TLB +375		06/09/2021	Various	12/31/2021	Various	160,684	160,691	160,684	160,684		(7)		(7)					4,600	
LX1912-33-1			11/30/2021	Tax Free Exchange	12/31/2021	nousing troit 100.0000	17,798	17 ,598	17,798	17,798		200		200					212	<u></u>

### **SCHEDULE D - PART 5**

				S	Showing Al	II Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	)	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	US LBM US LBM DELAY DRAW +375 12/08/27		05/01/2021 .	BARCLAYS	07/01/2021 .	Tax Free Exchange	1,555,556	1,540,000	1,539,486	1,539,486		(514)		(514)					5,315	
	EW SCRIPPS EW SCRIPPS TLB3 +300		03/01/2021	. DANOLATO	0770172021 .	Redemption 100.0000		1,340,000	1, 339, 400	1,303,400		(314)		(314)						
	01/07/28		02/01/2021	MORGAN STANLEY	12/31/2021		498,750	497,503	498,750	498,750		1,247		1,247					10 , 152	
	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL					Redemption 100.0000														
LX1919-27-8	+300 01/20/28		01/13/2021 .	BANK OF AMERICA	12/31/2021 .	Redemption 100.0000	99,990			99,990		250		250					1,718	
LX1920-14-4	02/24/28		11/03/2021	JEFFERIES & COMPANY INC	12/31/2021 .	Redemption 100.0000	7,525	7,506	7,525	7,525		19		19					57	
	LIFE TIME INC LIFE TIME FITNESS 1L TLB					Redemption 100.0000														
	+475 12/31/24		09/14/2021	DEUTSCHE BANK	10/13/2021 .		4,728,567	4,722,660	4,728,567	4,728,567		5,907		5,907						
	CP ATLAS BUYER INC AMERICAN BATH TLB1+375 11/23/27		11/04/2021	Variana	12/31/2021	Redemption 100.0000	62,709	62,694	62,709	62,709		15		15					506	
	TLB1+375 11/23/27CP ATLAS BUYER INC AMERICAN BATH		11/04/2021	Various	12/31/2021 .	Redemption 100.0000	02,709	02,094		02,709		13								
	TLB1+375 11/23/27		02/04/2021	Tax Free Exchange	12/31/2021 .		74,345	74,009	74,345	74,345				337					1,312	
	ACCENTCARE ACCENTCARE PLUTO 1L TL +450					Redemption 100.0000														
LX1923-18-9	06/20/26		02/04/2021 .	Tax Free Exchange	06/21/2021 .		7,880,000	7,763,604	7,880,000	7,880,000		116,396		116,396					138,469	
LX1923-21-3	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB-2 + 312.5 12/23/27		02/02/2021	RBC CAPITAL MARKETS	08/02/2021 .	RBC CAPITAL MARKETS	4,987,500	4,999,969	4,910,125	4,991,852		(8, 116)		(8, 116)			(81,727)	(81,727)	54,308	
EX 1020 E1 0	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL			THE WHILE TO		Redemption 100.0000											(01,727)	(01,727)		
LX1923-21-3	TLB-2 + 312.5 12/23/27		02/02/2021	RBC CAPITAL MARKETS	06/30/2021 .		12,500	12,531	12,500	12,500		(31)		(31)					126	
1 74000 04 0	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL		00 (00 (0004		00 (00 (0004	DDO OLDITAL MARKETO	0 400 750	0 447 004	0.004.700	0 400 040		(0.074)		(0.074)			(50.447)	(50.447)	04 400	
LX1923-21-3	TLB-2 + 312.5 12/23/27 ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL		02/02/2021	Tax Free Exchange	08/03/2021 .	RBC CAPITAL MARKETS Redemption 100.0000	6,483,750	6,447,921	6,381,730	6,439,848		(8,074)		(8,074)			(58, 117)	(58, 117)	84, 109	
LX1923-21-3	TLB-2 + 312.5 12/23/27		02/02/2021	Tax Free Exchange	06/30/2021 .	nedeliption 100.0000	16,250	16 , 160	16,250	16,250		90		90					198	
	JANUS INTERNATIONAL JANUS TLB-1 +325			-		Redemption 100.0000														
LX1923-26-2	02/15/25		08/13/2021 .	. UBS WARBURG CONVERTIBLES	12/31/2021 .	D 1 11 400 0000	62,471	62, 158		62,471		312		312					498	
LX1923-26-2	JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25		02/05/2021	Tax Free Exchange	12/31/2021 .	Redemption 100.0000	1,078,999	1,083,796	1,078,999	1,078,999		(4.797)		(4,797)					15,315	
EX 1020 20 2	ALDEVRON LLC ALDEVRON 1L TL +325			Tax 1100 Exonange			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 0, 0, 000	,070,000										
	10/11/26		02/01/2021 .	. Various	08/30/2021 .	Various	14,924,402	14,881,558	14,924,402	14,924,402		42,844		42,844					356,661	
	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TL1L +225 11/01/26		02/02/2021	T F F	12/31/2021	Redemption 100.0000	58.984	56 . 154	E0 004	E0 004		2.831		0.004					749	
	MULTI-COLOR CORP MULTI-COLOR LABL TLB		02/02/2021	Tax Free Exchange	12/31/2021 .		58,984		58,984	58,984		2,831		2,831					/49	
	+400 07/01/26		02/09/2021	Tax Free Exchange	10/07/2021 .	BANK OF AMERICA	3,500,000	3,480,024	3,500,000	3,479,493		(531)		(531)			20,507	20,507	92,934	
	MULTI-COLOR CORP MULTI-COLOR LABL TLB			Ī																
LX1923-77-5	+400 07/01/26		02/09/2021 .	.Various	10/29/2021 .	Various	11,310,418	11,209,640	11,310,418	11,310,418		100,778		100,778					339,784	
LX1924-23-7	+225 02/09/28		02/12/2021	Tax Free Exchange	12/31/2021 .	Redemption 100.0000	18.533	15, 173	18,533	18,533		3.359		3,359					334	
	PERATON CORP PERATON CORP 1L +375						,,,,,					,								
	02/01/28		02/24/2021	Various	12/31/2021 .	Various	135,000	134,944	135,000	135,000		56		56					2,602	
	AMWINS AMWINS GROUP INC TLB +225 02/19/28		07/22/2021	GOLDMAN SACHS	12/31/2021 .	Redemption 100.0000	25, 111	24.891	25, 111	25,111	1	220		220					195	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028			LUULUIIIAN JAUNJ	12/01/2021 .	†	2ა, ۱۱۱	24,891	∠ა, 111 .		····	220		220					195	
	+325 03/03/28		02/25/2021	CITICORP SECURITIES	12/09/2021 .	CITICORP SECURITIES	750,000	748, 125	749,063	746,077		(2,048)		(2,048)			2,986	2,986	16,833	
	PETCO ANIMAL SUPPLIES PETCO TLB 2028					Redemption 100.0000														
	+325 03/03/28		11/30/2021 .	. Various	12/31/2021 .	Redemption 100.0000	244, 107	243,802	244, 107	244 , 107		305		305					3,344	
	03/31/27		02/24/2021	Tax Free Exchange	12/31/2021 .	nedellipt 1011 100.0000	148, 175	146,689	148, 175	148, 175		1.487		1,487					2,352	
	Verscend Holding Corp VERSCEND HOLDING					Redemption 100.0000		·				,		,						
	TLB-1 +400 08/27/25		04/01/2021	Tax Free Exchange	12/31/2021 .		44,023	41,484	44,023	44,023	ļ	2,538		2,538					1, 142	
	GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 08/04/27		02/26/2021	Various	12/31/2021 .	Various	146,949	146,478	146,949	146,949	1	472		472		1			3, 169	
	NOVOLEX NOVOLEX 1L TL +350			. ται ινων	12/01/2021 .	Redemption 100.0000		140,470	140,349	140,343		412		412						
	03/02/28		03/02/2021	Tax Free Exchange	12/23/2021 .		65, 198	64,360	65, 198	65, 198	ļ	838		838					1,609	<b> </b>
1 74000 00 0	POWER SOLUTIONS POWER SOL CLARIOS TLB		00 (05 (000)	l,, .	00 (00 (000 :	w :	0.004 /	0.500.455	0 001 10-	0 001 1	1	444.0==		111.00-					50 1	
	+325 04/30/26		03/05/2021	.Various	09/30/2021 .	Various	3,621,183	3,506,195	3,621,183	3,621,183		114,988		114,988					52, 175	
	03/06/28		03/01/2021	Various	09/30/2021	Various	219.375	218,834	219,375	219.375	1	541		541					3, 178	

### **SCHEDULE D - PART 5**

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
				-							12	13	14	15	16					i l
															Total					i l
													Current	Total	Foreign					i
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of				Valuation	(Amort-		Carrying		Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Carrying Value at	Increase/	ization)/	Temporary Impairment	Valu (12 +	Adjusted Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	Description			Name of Vander				Astual Coat	-			,							0	
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
LX1930-47-3	BASS PRO GROUP BASS PRO TLB +425 03/06/28		03/01/2021	Various	11/24/2021	Various	29,030,625	28,958,979	28,841,785	28,841,785		(117, 194)		(117, 194)					1,007,560	ı
LA 1930-47-3	LESLIES POOLMRT LESLIES POOLMART TLB		03/01/2021	various	11/24/2021	Various	29,000,020	20,930,979	20,041,700	20,041,700		(117,194)		(117,194)					1,007,300	í
LX1930-83-8	REF1 +250 03/09/28		03/04/2021	NOMURA SECURITIES INTERNATIONA .	12/31/2021	Ticdompt Total	55,926	55,786	55,926			140		140					676	ı
	LESLIES POOLMRT LESLIES POOLMART TLB																			1
LX1930-83-8	REF1 +250 03/09/28		03/09/2021	Various	12/31/2021	Various	168,270	166,437	168,270	168,270		1,833		1,833					2,089	
	VERTEX AEROSPACE VERTEX AEROSPACE TLB					Redemption 100.0000														ı
LX1932-56-0	. +400 06/29/27		03/15/2021	Tax Free Exchange	12/06/2021		4,387,500	4,344,550	4,387,500	4,387,500		42,950		42,950					132,481	r
LX1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500 .03/24/28		11/08/2021	W:	12/31/2021	V:	62,269	61,279	62,269	62,269		990		990					1,554	1
LX 1933-28-7	ENDO INTERNATIONAL ENDO INTL TLB-1 +500		11/08/2021	Various	12/31/2021	Various	02,209			02,209		990		990					1,004	
LX1933-28-7	03/24/28		03/25/2021	Various	12/31/2021	Various	85,476	83,805	85,476	85,476		1,671		1,671					2,450	1
2.7.000 20 7	TRINSEO MATERIALS OPERATING TRINSEO													,						1
	MATERIALS TLB2 +250 05/03/28					Redemption 100.0000														ı
LX1934-40-0			03/18/2021	DEUTSCHE BANK	12/31/2021		35,000	34,825	35,000	35,000		175		175					476	
	TRICO GROUP LLC TRICO -FIRST BRANDS 1L																			ı
LX1934-56-6	. TL +500 03/30/27		03/24/2021	Various	12/31/2021	Various	112,500	111,375	112,500	112,500		1 , 125		1, 125					3,348	,
LX1935-65-4	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB-3 +300 04/01/28		04/04/0004	Tour Force Fundament	12/31/2021	Redemption 100.0000	20,724	20,727	20,724			(0)		(2)					407	1
LX 1935-65-4	CORNERSTONE BUILDING CORNERSTONE		04/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	20,724	20,121	20,724	20,724		(3)		(3)					407	
LX1936-95-9	BUILDING TLB +325 04/12/28		03/26/2021	J.P. MORGAN	09/30/2021	ricdellipt for	58,041	57,750	58,041	58,041		290		290					568	ı
EX 1000 00 0 111	MICHAELS STORES INC. MICHAELS COMPANIES			O. T. MOTO/W		Redemption 100.0000						200								1
LX1937-90-8	1L TL +425 04/14/28		11/12/2021	CREDIT SUISSE FIRST BOSTON	12/31/2021		135,050	134,238	135,050	135,050		812							3,321	
	ORGANON & CO ORGANON & CO TLB +300					Redemption 100.0000														1
LX1938-25-2	. 06/02/28		04/08/2021	J.P. MORGAN	12/23/2021	<u></u>	125,417	124,790	125,417	125,417		627		627					2,257	ł
1 7 4000 04 4	INGRAM MICRO INC INGRAM MICRO TLB +350		04/04/0004		10 (01 (0001	Redemption 100.0000	45.000	44.550	45.000	45.000		450		450					205	1
LX1938-91-4	. 07/02/28		04/01/2021	J.P. MORGAN	12/31/2021	Redemption 100.0000	45,000		45,000	45,000		450		450					625	(·····
LX1942-89-0	04/21/28		11/12/2021	J.P. MORGAN	12/31/2021	nedellipt for 100.0000	44,963	44,876	44,963	44,963		87		87					788	1
LX 1342 03 0	BEACON ROOFING SUPPLY INC BEACON ROOFING		11/ 12/2021	U.I . IIIOIUAIV	12/01/2021	Redemption 100.0000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 300											
LX1945-22-4	TLB +225 05/19/28		04/23/2021	CITICORP SECURITIES	12/31/2021	1000mp (1011	5,000	4,975	5,000	5,000		25		25					56	i
	BEACON ROOFING SUPPLY INC BEACON ROOFING					Redemption 100.0000		·	·											1
LX1945-22-4	_ TLB +225 05/19/28		05/19/2021	Tax Free Exchange	12/31/2021		5,411	4,521	5,411	5,411		890		890					66	r
	ACPRODUCTS HOLDINGS INC CABINETWORKS -					Redemption 100.0000														1
LX1947-06-3	ACPROD. TLB +425 05/17/28 SURGERY CENTER HOLDINGS SURGERY CENTER		06/02/2021	BANK OF AMERICA	12/30/2021	Redemption 100.0000	90,000		90,000	90,000		725		725					1,980	ſ
LX1947-11-3	.1L TL +375 08/31/26		04/30/2021	JEFFERIES & COMPANY INC.	12/31/2021	Redemption 100.0000	3,750	3,731	3,750	3,750		10		10					5/	1
LA 1047-11-0	SURGERY CENTER HOLDINGS SURGERY CENTER		07/ 00/ 2021	OLITERIES & SOMETHE INC.	12/01/2021	Redemption 100.0000						19		19				ļ		
LX1947-11-3	.1L TL +375 08/31/26		05/03/2021	.Tax Free Exchange	12/31/2021		163,844	155,597	163,844	163,844		8,247		8,247					2,514	
	CLUB CAR CLUB CAR - MAJORDRIVE 1L +400			, and the second		Redemption 100.0000						•		•						i
LX1947-77-4	06/01/28		05/12/2021	GOLDMAN SACHS	12/31/2021		18,750	18,656	18,750	18,750		94		94					308	h
1 74050 00 0	SRS DISTRIBUTION INC SRS DISTRIBUTION		00 (00 (000)	DANK OF AMEDICA	40 (00 (000:	Redemption 100.0000	27 5	27.0:-	07.55	07.5				46.						, I
LX1950-86-9	TLB +375 06/02/28 STANDARD INDUSTRIES INC STANDARD		06/08/2021	BANK OF AMERICA	10/29/2021	Redemption 100.0000	27,500	27,319	27,500	27,500		181		181					447	
LX1953-66-5	INDUSTRIES TLB +250 09/22/28		08/06/2021	DEUTSCHE BANK	12/22/2021	Redemption 100.0000	1,798,750	1,780,763	1,798,750	1,798,750		17,988		17.988					10,345	ı
LX 1000 00 0	MADISON IAQ MADISON IAQ LLC 1L TL +325		00/00/2021	DECTOORE DANK	12/22/2021	Redemption 100.0000	1,730,730	1,700,700	1,730,730	1,730,730										
LX1954-92-9	. 06/21/28		07/21/2021	GOLDMAN SACHS	12/31/2021		22,500	22,428	22,500	22,500		72		72					129	L
	HERTZ CORPORATION HERTZ CORP TERM B-EXIT					Redemption 100.0000														
LX1955-25-6	. +325 06/30/28		09/07/2021	Various	12/31/2021		103,706	103,563	103,706	103,706		143		143					666	
	ACCENTCARE ACCENTCARE - PLUTO TLB +400		00/45/	L D. Hana III	00/4/:		40			40										, I
LX1955-40-5	06/20/26		06/15/2021	J.P. MORGAN	09/14/2021		10,000,000	10,000,000	9,975,000	10,000,000							(25,000)	(25,000)	68,917	·····
LX1959-34-0	UNIVISION COMM UNIVISION COMM TLB +325 03/24/26		07/07/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	91,323		91,323	91,323		4,340		4,340				]	1,329	,
LA 1000-04-0	JO-ANN STORES INC JO-ANN STORES TLB +475			Tax 1100 Exchange	12/01/2021	Redemption 100.0000								4,040				·····	1,029	
LX1959-36-5	06/30/28		07/22/2021	BANK OF AMERICA	10/29/2021		11,250	11,219	11,250	11,250	L	31	L	31				L	134	ıl
	US LBM US LBM TLB-2 +375					Redemption 100.0000														ı
LX1960-40-5	12/18/27		06/24/2021	BARCLAYS	09/30/2021		6,683	6,618	6,683	6,683		65		65					17	

### **SCHEDULE D - PART 5**

						Long-Term Bonds	and Otooks	AUGUINED	During 10	ar aria r any										
1	2	3	4	5	6	7	8	9	10	11		hange in Bo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value					_	Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_	Б.		D: 1	N 6	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	Di-ti	For-	Date	Name of Mandan	Disposal	Name of	Shares	A -41 O4	Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description US LBM US LBM TLB-2 +375	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
LX1960-40-5	12/18/27		06/24/2021 .	BARCLAYS	11/30/2021	Tax Free Exchange	2,659,983	2,634,075	2,631,960	2,631,960		(2, 115	)	(2, 115)					16,292	
	US LBM US LBM INCREM TLB2 DD +375					g													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
LX1960-41-3	12/18/27		06/24/2021 .	BARCLAYS	11/30/2021	Tax Free Exchange	1,333,333	1,313,853	1,313,838	1,313,838		(16	)	(16)						
LX1964-70-4	MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 07/28/28		10/20/2021 .	BANK OF AMERICA	12/31/2021	Redemption 100.0000	43, 125	42,694	43, 125	43, 125		431		431					630	
LX 1304-70-4	ACRISURE ACRISURE TLB-ADD ON +375		10/20/2021 .	. DANK OF AMERICA	12/31/2021	Redemption 100.0000	40, 120	42,034		40, 125		401		401						***************************************
LX1966-04-8	02/15/27		07/27/2021 .	J.P. MORGAN	12/31/2021		1,250	1,238	1,250	1,250		13		13					20	
1 74000 45 4	ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB		07 (00 (000 :	I D. MODOLINI	40 (04 (0004	Redemption 100.0000	20 5	22 255	22 25-	22 2		J							20-	
LX1966-45-1	+350 08/17/28 TRIDENT TPI HOLDING INC TEKNI-PLEX TPI		07/30/2021 .	. J.P. MORGAN	12/31/2021	Redemption 100.0000	20,955	20,850	20,955	20,955		105		105					296	
LX1966-82-4	1L TL +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON	12/31/2021	1100 to 1	12,042	12,012	12,042	12,042		30		30					131	
	EYEMART EXPRESS EYEMART EXPRESS 1L TL					Redemption 100.0000														
LX1967-34-3	+300 08/05/27		08/05/2021 .	BARCLAYS	09/30/2021	D-d	50,000	49,500	50,000	50,000		500		500					228	
LX1968-54-9	TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28		07/29/2021 .	CREDIT SUISSE FIRST BOSTON	12/31/2021	Redemption 100.0000	688	687	688	688		2		2					7	
	REYNOLDS GROUP HOLDINGS REYNOLDS GRP				0./ EUE 1	Redemption 100.0000	500		550		[	<i>F</i>								
LX1982-97-9	PACTIV 1L +350 09/20/28		09/17/2021 .	. CREDIT SUISSE FIRST BOSTON	12/31/2021		8,750	8,706	8,750	8,750		44		44					89	
LX1990-47-7	GULF FINANCE LLC GULF FINANCE TLB +675 08/25/26		11/18/2021 .	Tay Eros Evobango	11/18/2021	Various	3,725,103	3,706,301	3,552,431	3,702,584		(3,717	,	(3,717)			(150,153)	(150, 153)	8,978	
LX 1990-47-7	LUCID ENERGY GROUP II LUCID ENERGY 1L TL		11/10/2021 .	. Tax Free Exchange	11/10/2021	Various		3,700,301		3,702,304		(3,717	/	(3,717)			(150,155)	(150, 155)	0,970	
LX2004-46-8	. +425 11/19/28		11/22/2021 .	JEFFERIES & COMPANY INC	12/31/2021		12,648	12,522	12,648	12,648		126		126					28	
	BASS PRO GROUP BASS PRO - GRT OUTDR TLB1		11 (01 (0001		10 (01 (0001	Redemption 100.0000	70 577	70.404	70 577	70 577		470		470						
LX2006-47-1	. +375 03/05/28TITAN ACQUISITION LTD HUSKY TITAN TLB		11/24/2021 .	.Tax Free Exchange	12/31/2021	Redemption 100.0000	72,577	72,104	72,577	72,577		472		472					336	
LX1721-92-2	+300 03/28/25	Α	05/21/2021 .	DEUTSCHE BANK	12/31/2021	neusiipt ron 100.0000	15,464	15,213	15,464	15,464	L	251		251					157	
	STARS GROUP HOLDINGS BV STARS GROUP TLB					Redemption 100.0000														
LX1740-18-7	. +225 07/21/26 SPRINGER NATURE SPRINGER NATURE TL-B18		07/16/2021 .	. DEUTSCHE BANK	12/31/2021	Redemption 100.0000	10 , 180	10 , 154	10,180	10 , 180		25		25					104	
LX1925-38-2	+300 08/14/26	D	02/18/2021 .	. Tax Free Exchange	06/21/2021	Redemption 100.0000	250, 106	211,220	250 , 106	250 , 106	L	38,887	L	38,887				L	2,672	
	ICON LUXEMBOURG SARL ICON LUXEMBOURG					Redemption 100.0000														
LX1956-16-3	SARL TLB +225 07/03/28	D	06/16/2021 .	. CITICORP SECURITIES	12/29/2021	D 1 11 100 0000	372,901	371,036	372,901	372,901		1,865		1,865					3,689	
LX1958-15-1	ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP +225 07/03/28	n	06/16/2021	CITICORP SECURITIES	12/29/2021	Redemption 100.0000	92.908	92.444	92.908	92.908		465		465					919	
	Subtotal - Bonds - Unaffiliated Bar	nk I oa			16/ 60/ 606 1		168,620,649	167,606,482	167,932,982	168,239,874		633,394		633,394			(306,891)	(306,891)	2,907,928	
	Total - Bonds						1,755,368,639		1,895,187,465	1,891,127,505		(1,644,363	)	(1,644,363)			(17,522,311)	(17,522,311)	50,041,427	10,806,443
	Total - Preferred Stocks						1,100,000,000	.,552,,507	.,500,101,100	,,001,121,000		(1,011,000		(1,011,000)			(11,022,011)	(11,022,011)	30,011,121	10,000,410
						PIPELINE TRADING SYSTEMS														
00827B-10-6	Affirm Holdings Inc. COMMON STOCK		10/22/2021 .	.DIRECT - 1	10/27/2021	DIDELLINE TRADING OVERTUR	13,643.000	1,429,394	1,477,245	1,429,394	ļ				<b> </b>		47,850	47,850		
03213A-10-4	AMPLITUDE INC. COMMON STOCK		12/06/2021 .	DIRECT - 1	12/17/2021	PIPELINE TRADING SYSTEMS	35,851.000	2,640,779	1,844,960	2,640,779							(795,819)	(795,819)		
00210A 10 4	THE ETIOL INC. COMMON CHOCK			. DIRECT 1	2/ 11/2021	PIPELINE TRADING SYSTEMS		2,040,779	1,044,300								(100,010)	(155,615)		
19260Q-10-7	COIN BASE GLOBAL COMMON STOCK		05/24/2021 .	DIRECT - 1	06/01/2021		16,812.000	4,742,544	4,622,320	4,742,544							(120,224)	(120,224)		
05000/ 10 5	DOODDAGIL INC. A COMMON CTOOK		05/04/0004	DIDECT 4	05/04/0004	PIPELINE TRADING SYSTEMS	110 200 202	1E 0EE 000	10 010 000	4E 0EE 000							057 540	057 540		
25809K-10-5	DOORDASH INC-A COMMON STOCK		05/21/2021 .	DIRECT - 1	05/24/2021	PIPELINE TRADING SYSTEMS	119,392.000	15,955,308	16,312,822	15,955,308							357,513	357,513		
26142R-10-4	DraftKings Inc. 26142R104		12/03/2021	DIRECT - 1	12/28/2021		60,327.000	3, 123, 330	2,572,992	3, 123, 330	[						(550,338)	(550,338)		
070005 :	OUT IND COMMON OTOTIC		44 (00 :	DIDENT 4		PIPELINE TRADING SYSTEMS		44 5												
679295-10-5	OKTA INC. COMMON STOCK		11/29/2021 .	DIRECT - 1	12/15/2021	PIPELINE TRADING SYSTEMS	48,726.000	11,589,821	11,554,367	11,589,821	·						(35,454)	(35,454)		
68134L-10-9	OLO Inc. OLO INC.		12/07/2021	DIRECT - 1	12/28/2021	ווובבוועב והאטוועט סוסובוווס	55,052.000	1,786,021	1,383,304	1,786,021							(402,717)	(402,717)		
						PIPELINE TRADING SYSTEMS														
75629V-10-4	. Recursion Pharmaceuticals COMMON STOCK .		11/04/2021 .	. DIRECT - 1	11/16/2021	DIDELINE TRADING OVOTEVO	247,520.000	4,721,741	4,794,841	4,721,741							73, 101	73, 101		
771049-10-3	ROBLOX CORP COMMON STOCK		11/16/2021	DIRECT - 1	11/17/2021	PIPELINE TRADING SYSTEMS	132,925.000	12,447,072	12,843,856	12,447,072							396,785	396,785		
77 IOTO IO O	TIONEDA CON COMMON CICON		17 107 2021 .	. DIRECT 1	1/ 11/2021	PIPELINE TRADING SYSTEMS	102, 323.000	12,771,012	12,040,000	12,771,072										
833445-10-9	. Snowflake Inc. COMMON STOCK	1	11/22/2021 .	DIRECT - 1	12/10/2021		43,833.000	12, 127, 419	12,232,732	12, 127, 419			L				105,313	105,313		

# E15.1

### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

### **SCHEDULE D - PART 5**

				· · · · · · · · · · · · · · · · · · ·	5110 <b>11</b> 11119 / 11	Long Tonin Dona	o ana otoone	, Q O E	Daning 10	ar arra r any	DICI CCLD	Or Dannig	9	, ai						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ook/Adjusted (	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	,	Impairment	`	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						PIPELINE TRADING SYSTEMS														
90364P-10-5 .	UIPATH INC. UIPATH INC.		11/10/2021	. DIRECT - 1	12/20/2021 .	PIPELINE TRADING SYSTEMS		587,959	573,080	587,959							(14,879)	(14,879)		
98423F-10-9	XOMETRY INCA COMMON STOCK		12/20/2021	DIRECT - 1	12/23/2021	PIPELINE INAUING STSTEMS	19,063.000	852.879	903.814	852,879							50,935	50,935		
	. Subtotal - Common Stocks - Indu	ustrial a				-	10,000.000	72.004.267	71,116,333	72.004.267							(887,934)	(887.934)		
	. Total - Common Stocks			,	,			72,004,267	71,116,333	72,004,267							(887,934)	(887,934)		
9899999.	. Total - Preferred and Common S	Stocks						72,004,267	71,116,333	72,004,267							(887,934)	(887,934)		
9999999	- Totals							1.964.776.134	1.966.303.798	1.963.131.772		(1.644.363	1)	(1.644.363)			(18.410.245)	(18.410.245)	50.041.427	10.806.443

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

	Valuation	ո of Shar	es of Subsidiary	∕, Controlled oi	r Affiliated Comp	panies				
1	2	3	4	5	6	7	8	9	Stock o	
									Company (	Owned by
									Insurer on Sta	
	Description,						TotalAmount of	F	10	11
	Name of Subsidiary,		NAIC		NAIC		Goodwill Included in		10	''
CUSIP	Controlled		Company	ID	Valuation	Book/Adjusted	Book/ Adjusted	Nonadmitted	Number	% of
Identification		oreign	Code	Number	Method	Carrying Value	Carrying Value	Amount	of Shares	Outstanding
0999999. Total P		oreign	Code	Number	Metriod	Carrying value	Carrying value	Amount	XXX	XXX
40137*-10-2	GUARDIAN INS & ANNUITY CO				2CIB1 -				^^^	***
40137*-10-2	GOARDTAN TNS & ANNOTTY CO				Investment in US					
										ļ
			70770		Insurance Company	540 074 007			20, 200, 200	400.0
			78778		SCA's	548,871,387			20,000.000	100.0
70016#-10-1	. PARK AVENUE LIFE INSURANCE COMPANY				2CIB1 -					ļ
					Investment in US					
					Insurance Company					
			80003		SCA's	46,656,134			100,000.000	100.0
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA				2CIB1 -					
					Investment in US					
					Insurance Company					
			71714		SCA's	220,882,643			100.000	100.0
1299999. Subtota	al - Common Stock - U.S. Life Insurer					816,410,164			XXX	XXX
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)				2CIB1 -	,,				
					Investment in US					
					Insurance Company					
			52556		SCA's	2,290,161			100,000	100.0
401352-39-8	MANAGED DENTAL GUARD INC (NJ)				2CIB1 -	2,290,101			100.000	100.0
40 1002 00 0	INDIVIDUE DENTAL GOALD THE (NO)				Investment in US					
			11199		Insurance Company	973.036			100,000	100.0
4000000 0 11 1					SCA's					100.0
	al - Common Stock - U.S. Health Entity				20121	3,263,197			XXX	XXX
45767@-10-6	. INNOVATIVE UNDERWRITERS INC				2CIB1 -					ļ
					Investment in US					
					Insurance Company					
					SCA's	6,602,424		6,602,424	100.000	100.0
319983-10-2	FIRST COMMONWEALTH				2CIB1 -					
					Investment in US					
					Insurance Company					
					SCA's	373,248,168			1,000.000	100.0
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA				2CIB1 -				·	
					Investment in US					
					Insurance Company					
					SCA's	3,726,705			23,120.000	100.0
1799999, Subtota	al - Common Stock - Other Affiliates		r			383,577,297		6,602,424	XXX	XXX
1899999. Total C						1,203,250,658		6,602,424	XXX	XXX
1999999 - Totals						1,203,250,658		6,602,424	XXX	XXX
1000000 - 10lais	,					1,200,200,000		0,002,424	////	/V/\

Total amount of goodwill nonadmitted \$

	<u> </u>				
1	2	3	4	Stock in Lower-Tie	r Company Owned
			Total	Indirectly by	/ Insurer on
			Amount of Goodwill	Stateme	ent Date
			Included in Amount	5	6
CUSIP			Shown in		% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
30705#-10-1	FAMILY SERVICE LIFE INSURANCE CO.	PARK AVENUE LIFE INSURANCE CO.		200,000.000	100.0

1	2	3	4 Total Amount of Goodwill Included in Amount	Stock in Lower-Tie Indirectly by Stateme	r Company Owned r Insurer on ent Date
CUSIP			Shown in	3	% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	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	Cod	des	4	5	6	7			usted Carrying		12	13			Intere	st			20
·	2	3	•		· ·	·	8	9	10	11			14	15	16	17	18	19	
	_							J	10	Total			1-7	10	10	.,	10	10	
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	Durina	Accrued
Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
TREASURY BILL T-BILL			12/29/2021	CITICORP SECURITIES	.05/05/2022	25,992,959		114			26,000,000	25,992,846			0.078	0.079	MAT		
TREASURY BILL T-BILL			12/07/2021	MORGAN STANLEY	.05/05/2022	6,998,082		371			7,000,000	6,997,711			0.079	0.080	MAT		
TREASURY BILL T-BILL			12/23/2021	GOLDMAN SACHS	.05/05/2022			171			9,000,000 22,000,000				0.085	0.086	MAT		
0199999. Subtotal - Bonds - U.S. Gove	rnmonts	e - leeuo			.05/05/2022	63,980,596		907			64.000.000	63.979.690			XXX	XXX	XXX		
0599999. Total - U.S. Government Bon		5 - 133uci	Obligation	10		63,980,596		907			64,000,000	63,979,690			XXX	XXX	XXX		
1099999. Total - All Other Government						00,300,330		307			04,000,000	00,070,000			XXX	XXX	XXX		
1799999. Total - U.S. States. Territorie		ossessio	ns Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivis															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenue	s Bonds	3													XXX	XXX	XXX		
TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY																			
INFRASTRUCTURE	and Miss			SEAPORT GROUP	.09/27/2022	2,607,227		(6,863	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,581,333	2,614,090	21,433		4.210	2.829 XXX	MS		
3899999. Total - Industrial and Miscella						2,607,227 2.607,227		(6,863			2,581,333 2,581,333	2,614,090 2,614,090	21,433 21,433		XXX	XXX	XXX		
4899999. Total - Industrial and Miscella	meous (	Unanilla	ilea) bonas			2,607,227		(6,863	)		2,581,333	2,614,090	21,433		XXX	XXX	XXX		
5599999. Total - Parent. Subsidiaries a	nd Affilia	ates Bor	nds												XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank L		atoo Boi	ido												XXX	XXX	XXX		
7699999. Total - Issuer Obligations						66.587.823		(5.956	)		66.581.333	66.593.780	21,433		XXX	XXX	XXX		
7799999. Total - Residential Mortgage-	Backed	Securiti	es			,, ,		, , , , ,			,, , , , , , , , , , , , , , , , , , , ,	,,,,,,	1		XXX	XXX	XXX		
7899999. Total - Commercial Mortgage	-Backed	d Securit	ties												XXX	XXX	XXX		
7999999. Total - Other Loan-Backed at	nd Struc	tured Se	ecurities												XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loar	ns														XXX	XXX	XXX		
8399999. Total Bonds						66,587,823		(5,956	)		66,581,333	66,593,780	21,433		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries a	nd Affilia	ates									XXX				XXX	XXX	XXX		
9199999 - Totals						66,587,823		(5,956	)		XXX	66,593,780	21,433		XXX	XXX	XXX		

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number	, , ,	, c					
1A	1A\$2,607,227	1B\$63,980,596	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

Showing all Options	Caps Floors	Collars Swar	os and Forwards C	open as of December	31 of Current Year
Onowing an Options	, Oaps, i loois	, Collais, Cwap	Jo ana i Orwarus C	poli as of Docollibor	o i di duliciil i cai

				Sn	owing all (	Options, C	aps, ۱۰۵۵ر	rs, Collars,	Swaps and	i Forwards	Open as o	or Decemb	er 31 of Cui	rrent yea	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21 2	22 2	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial									Cr	edit Hed	edge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment	_		tiveness
			T (-)			D-4f			,	-			Daald			I lana alima d						
	Used for	0.1	Type(s)			Date of	N. 1		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying			ception
	Income	Schedule/	OT			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of			nd at .
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged			ar-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code f	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure Er	ntity (b	(b)
S&P 500 OPTIONS SPREAD																						
	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	01/20/2021	01/20/2022 .	2,076	7,999,984	3851.85		240,798				555,378	314,580				9,363 N/A	0002	
S&P 500 OPTIONS SPREAD																						
	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	02/19/2021	02/18/2022 .	2, 175	8,499,985	3906.71		256,700				566 , 230	309,530				15,572 N/A	0002	
S&P 500 OPTIONS SPREAD																						
	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	03/19/2021	03/18/2022 .	2,555	10,000,005	3913.10		293,000				641,796	348,796				22,965 N/A	0002	
S&P 500 OPTIONS SPREAD																						
	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	04/20/2021	04/20/2022 .	2,055	8,499,989	<u>4</u> 134.94		231,200		487,733		487,733	256,533				23,331 N/A	0002	
S&P 500 OPTIONS SPREAD	00 F 500 INDEV			AND DULIN ALOUE LOTTIVOS INTEVADOS	05 (00 (0004	05 (00 (0000	4 074	0 400 000	4450 40		201 212		450 745		450 745	000 505				05 000 11/1		
000 500 0071010 000510	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	05/20/2021	05/20/2022 .	1,971 .	8, 199, 996	4159.12		231,240				453,745	222,505			·	25,392 N/A	0002	
S&P 500 OPTIONS SPREAD	COD FOO INDEV	I	F 4. (1. 4	COLDMAN GAGIO LOZZVYCO HEVYDYGG	00 /40 /0004	00/00/0000	4 004	7 500 000	1100 15		045 000		440.000		440.000	404.000				00 040 1111	0000	
00D F00 0DT10N0 000510	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	06/18/2021	06/20/2022 .	1,824	7,599,980	4166.45		215,839				410,232	194,393			<u> </u>	26,010 N/A	0002	
S&P 500 OPTIONS SPREAD	COD FOO INDEV	1	F 4. (11	COLDMAN GAGIO LOZZVYCO HEVYENYOO	07/00/0004	07/00/0000	0.007	44 000 000	4000 00		007 477		FFF 0F0		EEE 050	007 070				40,000 11.11	0000	
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	07/20/2021	07/20/2022 .	2,637	11,399,996			327 , 177				555,053	227,876			·	42,299 N/A	0002	
S&P 500 OPITONS SPREAD			F 14 (1 4	OOLDHAN OLOHO LOZZVYOOL HEVVNDYOO	00 (00 (0004	00 /40 /0000	0.044	40, 400, 050	4444 07		054 000		500 045		F00 04F	404.045				40 747 11/4	0000	
00 500 00T1010 000T10	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	08/20/2021	08/19/2022 .	2,814	12,498,859	4441.67		354,930				539,245	184,315				49,717 N/A	0002	
S&P 500 OPTIONS SPREAD	OOD FOO INDEV		F 14 (1 4	OOLDHAN OLOHO LOZZVYOOL HEVVNDYOO	00 (00 (0004	00 (00 (0000	0.750	40 000 040	4057.70		070 000		554 054		FF4 0F4	477 554				FO 004 N/A	0000	
OAD FOR OUTLONG ODDEAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2021	09/20/2022 .	2,753	12,000,012	4357.73		376,800				554,354	177,554				50,931 N/A	0002	
S&P 500 OPTIONS SPREAD	OUD FOO INDEV		F 14 (1 4	OOLDHAN OLOHO LOZZVYOOL HEVVNDYOO	40 (00 (0004	40 (00 (0000	0.000	45 000 004	4500 40		400,000		500 004		F00 004	450.004				07 407 11/4	0000	
OAD FOR OPTIONS OPPEAD	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/20/2021	10/20/2022 .	3,306	15,000,001	4536 . 19		423,000		582,381		582,381	159,381				67, 197 N/A	0002	
S&P 500 OPTIONS SPREAD	OOD FOO INDEV		F 14 (1 4	OOLDHAN OLOHO LOZZVYOOL HEVVNDYOO	44 (40 (0004	44 (40 (0000	0.554	44 000 000	4007.00		000 400		070 005		070 005	00.005				FO OFF N/A	0000	
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		. Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	11/19/2021	11/18/2022 .	2,554	11,999,999	4697.96		338 , 400				370,605	32,205				56,355 N/A	0002	
SAP SOU UPITUNS SPREAD	S&P 500 INDEX		Eauitu/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	12/20/2021	12/20/2022	2, 101	9.600.014	4568.02		310.081		362.030		362,030	51,950				47.271 N/A	0002	
0040000000 Ck4											, ,				6.078.784							······································
				Excluding Variable Annuity Guarante				ns and warra	inis		3,599,164			XXX		2,479,619				436,403 X		XX
				Excluding Variable Annuity Guarante			3				3,599,164		6,078,784	XXX	6,078,784	2,479,619				436,403 X		(XX
				Variable Annuity Guarantees Under	SSAP No.1	08								XXX								XX
	otal - Purchased Op													XXX								XX
0289999999. Subt	otal - Purchased Op	otions - Repl	ications											XXX						X	XX XX	XX
0359999999. Subt	otal - Purchased Op	otions - Incor	ne Generation	on										XXX						X	XX XX	(XX
0429999999, Subt	otal - Purchased Or	otions - Othe	r											XXX						X	XX XX	XX
0439999999 Total	Purchased Options	s - Call Ontic	ons and War	rants							3.599.164		6.078.784	XXX	6.078.784	2.479.619				436,403 X	XX XX	ΧX
	Purchased Options			Turno							0,000,104		0,010,104	XXX	0,010,104	2,470,010			+			XX
	Purchased Options		110										+ +	XXX			-		+			XX
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04999999999999999999999999999999999999	Purchased Options	s									3,599,164		6,078,784	XXX	6,078,784	2,479,619				436,403 X	XX XX	XX
0569999999. Subt	otal - Written Option	ns - Hedaina	Effective Ex	cluding Variable Annuity Guarantees	Under SSA	P No.108							İ	XXX						X	XX XX	XX
				ariable Annuity Guarantees Under SS									† †	XXX								XX
	otal - Written Option				110.100								+ +	XXX					+			XX
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	otal - Written Option		Generation										1	XXX								XX
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09299999999999999999999999999999999999	I Written Options - 0	Call Options	and Warrant	ts										XXX					L	X	XX X	(XX
09399999999999999999999999999999999999	l Written Options - F	Put Options		<u> </u>			-	-	-					XXX						X	XX XX	XX
	l Written Options - 0													XXX						X	XX XX	(XX
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0989999999. Tota	Written Options			1					,				1	XXX						X	XX XX	XX
		L		CU00019DJT3UXIJIZJI4W									1			l l					1	
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA 0774	08/11/2016	09/21/2023 .		22,715,000	1.298				(966,000)		(445,357)	241,500				149,095 N/a	0001	

Showing all Options.	Cans Floors	Collars Swans and	d Forwards Open as	of December 31 of	Current Year
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					SI	nowing all	Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		e, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Centra	CU00019DJT3UXIJIZJI4	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA	0774	02/08/2016	02/18/2024 .		4,003,736	1.4154				(112, 207)		(245,089	244,248				29,245	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA	CU00019DJT3UXIJIZJI4 0774	10/05/2016	10/27/2024 .		13,437,000	1.1198				(206, 400)		29, 167	1,015,200				112,916	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA	CU00019DJT3UXIJIZJI4 0774	09/17/2014	11/12/2024 .		25,920,000	1.296				3, 180,000		3,696,530	1,692,000				219,499	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA	CU00019DJT3UXIJIZJI4 0774	11/02/2016	11/16/2024 .		27,737,500	1.1095				(687,500)		(303,243	2, 115,000				235,338	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA	CU00019DJT3UXIJIZJI4	02/08/2016	02/18/2025 .		4,003,736	1.4154				(112,207)		(262,059	244,248				35,456	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	CU00019DJT3UXIJIZJI4 0774	02/26/2015	04/29/2025 .		20,026,500	1.5405				2,434,900		2,919,492	179,400				182,691	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	CU00019DJT3UXIJIZJI4 0774 CU00019DJT3UXIJIZJI4	04/24/2015	05/27/2025 .		22,671,000	1.5114				2,373,000		2,829,500	207,000				209, 185	N/a	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	. BANK OF AMERICA	0774	09/11/2015	10/08/2025 .		20,502,306	0.9755				(1,405,893)		(515,994	685,560				199, 110	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	. BANK OF AMERICA	0774	11/20/2015	12/15/2025 .		15,031,943	1.3305				(794,597)		(532,878	(109,440)				149,545	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	. BANK OF AMERICA	0774	02/08/2016	02/18/2026 .		4,003,736	1.4154				(112,207)		(264,299	244,248				40,717	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	. BANK OF AMERICA	0774	04/13/2016	05/04/2026 .		16,926,000	1.1284				(129,000)		65,809	1,269,000				176,357	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774	10/19/2016	11/10/2026 .		11,072,700	1.2303				(1, 106, 100)		(894,584	124,200				122,089	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774	10/07/2016	12/15/2026 .		4,966,000	1.2415				(446,800)		(318,732	55,200				55,293	N/a	0001
TO BUY USD SELL DKK	DKK	D PART 1	Currency	. BANK OF AMERICA	0774	11/08/2016	12/15/2026 .		24,948,025	6.734				(738, 503)		(520,405	1,891,512				277,779	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4	10/07/2016	01/06/2027 .		7,449,000	1.2415				(670,200)		(456,560	82,800				83,442	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4	05/24/2016	01/31/2027 .		17,516,400	1.4597				1,278,000		1,612,052	165,600				197,549	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4	11/01/2016 WX	05/18/2027 .		14,670,000	1.2225				(1,568,400)		(1,372,573	165,600				170 , 147	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4	06/04/2015	06/25/2027 .		22,504,000	1. 1252				(236,000)		(133,014	1,692,000				263,521	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4	05/24/2017 . WX	08/17/2027 .		20 , 151 , 000	1.1195				(315,000)		217,808	1,522,800				239,070		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		09/13/2027 .		17,947,200	1. 1217				(244,800)		262,539	1,353,600				214,319		0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		09/20/2027 .		11,303,693	1.327				(566,212)		(274,217	(82,080)				135,211		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		07/20/2028 .		22,077,000	1.4718				1,779,000		2,112,653	207,000				·	N/a	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		10/26/2028 .		20,000,000	8.45				1,334,626		1,485,810	1,876,069					N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		11/21/2028 .		18,301,500	1.2201				(1,996,500)		(1,702,142	207,000				240,299		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		12/31/2028 .		21,190,000	1.0595				(1,550,000)		62,252	1,692,000				280,427		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		12/20/2029 .		19,270,800	1.6059				3,032,400		3,771,316	165,600				272,110		0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		10/23/2030 .		20,088,389	1.2445		<b> </b>		305,214		931,537	(136,800)			·····	298,237		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	. BANK OF AMERICA	0774 CU00019DJT3UXIJIZJI4		12/31/2029 .		7,428,155	1.223				(792, 283)		(757,471	208,630				105,086	N/a	0001
TO BUY USD SELL EUR	EUH	D PART 1	Currency	. BANK OF AMERICA	0774	10/01/2020	10/29/2035 .		19,362,750	1.1735				602,250		511,048	1,395,900				360,111	ıv∕a	0001

Showing all Options.	Cans Floors	Collars Swans and	d Forwards Open as	of December 31 of	Current Year
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				S	nowing all	Options, (	Caps, Floors	, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	Description									Prior	C:										
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged, Used for		Typo(s)			Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
			(a)	CU00019DJT3UXIJIZJI4	NX		Contracts		, ,	i aiu	i aiu	IIICOITIE			·	D./A.C.V.	Accretion	item			` /
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA 0774 CU00019DJT3UXIJIZJI4		04/15/2036 .		19, 175,000	1.3037				1,017,500	2,546,125	1,017,500						0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA 0774	03/18/2021	04/13/2036 .		14,299,200	1. 1916				655,200	2,078,222	655,200				270,300	l/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA 0774	11/08/2018	02/10/2023 .		6,863,418	1.3113				(258,525)	(206,536)	(49,248)				36,193	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	7H6GLXDRUGQFU57RNE97 JPMorgan Chase Bank	04/05/2017	12/07/2027 .		31,995,000	1.0665				(2,115,000)	(1,252,037)	2,538,000				389,794	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency		06/07/2017	06/27/2027 .		22,530,000	1.1265				(210,000)	297,898	1,692,000				263,957	l/a	0001
TO BUY USD SELL NOK	NOK	D PART 1	Currency		06/29/2017	07/27/2027 .		29, 157, 989	8.4025				1,374,744	3,020,447	774,445				344, 157	l/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	7H6GLXDRUGQFU57RNE97	06/22/2017	08/11/2027 .		22,644,000	1.32485				855,000	676,943	1,293,000				268,255	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2017	08/23/2027 .		19,467,000	1.2978				(831,000)	232, 191	207,000				231,292	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2030 .		18,577,000	1.429				985,400	2,570,596	179,400				266,071	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/18/2018	11/28/2033 .		19,746,000	1.3164				(552,000)	1,218,281	207,000				340,837	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/31/2018	01/31/2029 .		12,767,000	1.2767				(765,000)	271,639	138,000				169,979	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2018	02/28/2028 .		38,367,000	1.2789				(2,229,000)		414,000				476,291	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	08/22/2017	09/07/2027 .		12,930,500	1.1755				423,500	808,619	930,600				154, 189	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2019	09/16/2031 .		13, 164,000	1.3164				(368,000)	490,723	138,000				205, 154	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034 .		29,890,800	1.2996				(1,232,800)	521,634	317,400				526,224	l/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2019	07/01/2024 .		24,237,500	1.4440				(1,183,000)	(898,392)	1,508,500				191,667	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031 .		9,850,500	1.0945				(382,500)	52,343	761,400				153,818	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	10/16/2019	10/29/2026 .		19,882,800	1.1046				(583, 200)	(19, 168)	1,522,800				218,488	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	02/20/2020	05/19/2032 .		12,984,000	1.082				(660,000)	(223,377)	1,015,200				209,250	l/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2021	02/16/2031 .		25,000,000	1.2875				1,622,219	3,288,189	1,622,219				377,786	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	03/10/2021	04/14/2031 .		23,824,000	1. 1912				1,084,000	2,110,042	1,084,000				363,080	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	03/17/2021	04/27/2031 .		5,953,250	1. 1906				268,250	549,231	268,250				90,902	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	03/17/2021	06/23/2036		19,050,400	1. 1906				858,400	2,572,967	858,400				362,555	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	06/18/2021	09/16/2036 .		15,242,700	1.3857				357,500	642,077	357,500				292,411	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	08/11/2021	08/20/2031 .		35, 199,000	1.1733				1,089,000	1,971,508	1,089,000				546,466	l/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank7H6GLXDRUGQFU57RNE97	10/21/2021	11/30/2036 .		13,974,600	1.1645				330,600	495,969	330,600				269,949	l/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/17/2021	01/12/2032 .		21,813,000	1.3753				24,000	(153,391)	24,000				345,555		0001
TO BUY USD SELL EUR	EUR	D PART 1	,	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2020	01/28/2026 .		17.503.500	1.1669				448.500	291.067	1,269,000				282.087		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170UK5573	06/29/2017	07/19/2024 .		17, 136,000	1.1424				81,000	518,854	1,269,000				136,838	l/a	0001
TO BUY USD SELL GBP	GBP	D PART 1 D PART 1	Currency	Barclays		08/16/2027 .	····	19,395,000	1.293				(903,000)	28,650	2,095,000				230,045		0001
TO BUY USD SELL GBP	GBP	ν PAKI 1	Currency	Barclays G5GSEF7VJP5170UK5573	08/07/2018	04/16/2028 .	ļ ļ	6,795,075	1.2943			ļ	(254, 100)	(16,809)	176,750			ļ	85,250	va	0001

Showing all Options.	Caps Floors	Collars Swa	ns and Forwards C	open as of December	31 of Current Year
Oriowing an Options,	Caps, i locis	, Odilais, Owe	po ana i diwarao C	pon as or bootinbor	o i di duliciil i cai

					Showing all	Options,	Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior												1
	Description									Year(s)	Current											1
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Tyma(a)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Cobodula/	Type(s)				Number		Index			Current							Value of			
	Income	Schedule/	01	F	T	Maturity	Number	Markana		Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-		D . t t l	Refer-	and at
<b>5</b>	Generation	Exhibit	Risk(s)	Exchange, Counterparty		or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170		08/17/2029	+	45,885,000	1.311				(1,477,000)		998,490	483,000				633,848		0001
TO BUY USD SELL EUR	Lon	D PART 1	Currency	Barclays G5GSEF7VJP5170		10/18/2032	•	25,013,100	1. 1911				1, 136, 100		1,856,837	1,776,600				411, 111		0001
TO BUY USD SELL GBP	GBP	D PART 1 D PART 1	Currency	Barclays G5GSEF7VJP5170				28,382,000	1.4191				1,378,760		4,202,328 570,526	276,000				474, 166 453, 544		0001
TO BUY USD SELL GBP TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays		11/15/2032	+	27,497,400 17,104,500	1.3094 1.1403				(919,800)			289,800						0001
TO BUY USD SELL EUR	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170 Barclays G5GSEF7VJP5170		03/19/2031	+	23,094,000	1.1403				(1,263,600)		1,375,449	1,269,000				227,420		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays				24,283,900	1,2781				(1,426,900)		472.755	262.200				365,200		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays		04/24/2029	*****************	39,270,000	1, 122				(525,000)		1,642,633	2,961,000				531, 155		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays				16,836,000	1.1224				(219,000)		638,303	1,269,000				228,060		0001
TO BUY USD SELL EUR	AUD	D PART 1	Currency	Barclays			†	55,095,176	1.4104				(2,952,915)		3,341,965	3.490.533				1,239,956		0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays				20.027.400	1.4469				(1,035,300)		154.915	1.249.900				277,201		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays				30,730,762	1, 1151				(923, 218)		1,630,219	2,455,475				547,311		0001
TO BUY USD SELL JPY	JPY	D PART 1	Currency	Barclays			T	24,953,789	108.200				1,490,789		3,336,072	2,686,500				345,017		0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	Barclays G5GSEF7VJP5170		01/23/2032		29,834,843	9.385				(1,090,037)		676,796	3, 108, 280				473,343		0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	Barclays G5GSEF7VJP5170		12/11/2029		12,024,048	1.002				(1,120,872)		(678,075)	411,336				169,521		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170				9, 108, 400	1.3012				(364,000)		(154, 176)	96,600				131,778		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170	IK557302/20/2020	05/20/2032	<b></b>	29,605,600	1.2872				(1,518,000)		(987,018)	317,400				477 , 187	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170	K557307/17/2020			15,981,000	1. 1415				63,000		(387,836)	1, 184, 400				297,040	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170				19,707,000	1.3138				(591,000)		(1,292,609)	207,000				367,383		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170				23,398,000	1.1699				658,000		903,290	1,692,000				388,495		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays			<b></b> .	16,302,000	1.3585				63,600		394,323	165,600				271, 145		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170		07/23/2031		18,142,500	1.2095				1,069,500		1,615,501	1,069,500				280,541		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170				11,816,700	1.3902				314,500		880,984	314,500				223,694		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170		06/16/2036		11,816,700	1.3902				314,500		897,870	314,500				224,739		0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays G5GSEF7VJP5170		08/10/2033		19, 175,000	1.3037				1,017,500		2,025,201	1,017,500				326,770		0001
TO BUY USD SELL GBP	GBP	D PART 1 D PART 1	Currency	Barclays G5GSEF7VJP5170			+	12,593,700	1.3993				414,900		591, 190	414,900				215,726		0001
TO BUY USD SELL GBP TO BUY USD SELL EUR	GBP	D PART 1	Currency	Barclays				26,862,000	1.3431				(202,000)		(17,283)	(202,000)				619,288		0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5170 Barclays G5GSEF7VJP5170				4,764,400	1. 134 1. 1911				(27,000)		129,815	(27,000)				78,060		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5170			†	17,205,500	1.3235				(386, 100)		(321,287)	179,400				213,068		0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays		03/03/2028	*************	23,324,000	1.372				319,600			319,600				289,803		0001
				ariable Annuity Guarantees U			-						(7.024.824)	XXX	62.707.221	75.957.835				25.369.582		XXX
				ariable Annuity Guarantees Un									(7,024,824)	XXX	62,707,221	75,957,835				25,369,582		XXX
				nuity Guarantees Under SSAP		0					<b> </b>		(7,024,024)	XXX	02,707,221	13,331,033				23,309,302	XXX	XXX
HEDGE 12.06.21 CDXHY	ioiai - Swaps - Hedg	ing Enective	variable Ar	indity Guarantees Under SSAP	110.100		1		I	<del> </del>				^^^					-		^^^	
DEDUE 12.00.21 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFX	(NXD9012/06/2021	12/20/2026		137.500.000	108.06		(11,085,938)		(12,473,133)		(12,473,133)	(1,571,961)		184.766		1,370,283	N/A	0003
HEDGE 12.07.21 CDXHY	OUND	0011 D-1	or eur t	TOL LUZ/ATGOLJUNFA		12/20/2020	†	131 ,300 ,000			(11,000,800)		( 12,413, 133)		(12,4/0,100)	(1,3/1,801)	• • • • • • • • • • • • • • • • • • • •	104,700		1,370,263	IV Λ	0000
TILDUL 12.07.21 ODAIII	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFX	(NXD9012/07/2021	12/20/2026		137,500,000	108.42		(11,574,200)		(12,473,133)		(12,473,133)	(1,091,836)		192,903		1,370,283	N/A	0003
HEDGE 12.28.21 CDXHY	CO. DOING		J. 501 (	LOE/ATGOLOGITA		1.12/20/2020	†	107,000,000			11,0/7,200/		(12,770,100)		(12,470,100)	(1,001,000)				1,070,200		
IE.EO.ET ODAIII	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFX	(NXD9012/28/2021	12/20/2026	1	275,000,000	109.21	L	(25,327,500)		(24,946,266)		(24,946,266)	(48,046)		429,280	[	2,740,566	N/A .	0003
1129999999 Sub	total - Swaps - Hedg				p. 12, 20, 2021						(47,987,638)		(49,892,532)	XXX	(49,892,532)	(2,711,843)		806.949		5,481,132		XXX
	total - Swaps - Hedg		roun Donau	•							(47,987,638)		(49,892,532)	XXX	(49,892,532)	(2,711,843)		806,949		5,481,132	XXX	XXX
	total - Swaps - Repli										(47,307,000)		(40,002,002)	XXX	(43,032,302)	(2,711,040)		000,040		3,401,102	XXX	XXX
			n																		XXX	
	total - Swaps - Incon		11											XXX								XXX
	total - Swaps - Other													XXX							XXX	XXX
	al Swaps - Interest R													XXX							XXX	XXX
	al Swaps - Credit Det										(47,987,638)		(49,892,532)	XXX	(49,892,532)	(2,711,843)		806,949		5,481,132	XXX	XXX
	al Swaps - Foreign E													XXX							XXX	XXX
1389999999. Tota	al Swaps - Total Retu	ırn			·							-		XXX				-			XXX	XXX
1399999999. Tota	al Swaps - Other												(7,024,824)	XXX	62,707,221	75,957,835				25,369,582	XXX	XXX
1409999999. Tota											(47,987,638)		(56,917,356)	XXX	12.814.689	73,245,992		806.949		30,850,714	XXX	XXX
1479999999. Sub											, , , ,		(22,2,000)	XXX	.2,2,000	, ,		,010		,,/	XXX	XXX
	total - SSAP No. 108	Adjustment	e											XXX							XXX	XXX
				Annuity Guarantees Under SSA	D No 108					<del> </del>	3,599,164		(946,040)	XXX	68,786,005	78,437,454				25,805,985	XXX	XXX
				arantees Under SSAP No.108	1110.100					<del>                                     </del>	3,388,104		(940,040)	XXX	00,700,005	10,431,434			<del>                                     </del>	20,000,980	XXX	XXX
10999999999. 5UD	ıoıaı - ⊓euging Effec	uve variable	Annully Gu	arantees Under SSAP No. 108						1			l	^^^							$\Lambda\Lambda\bar{\Lambda}$	^^^

Showing all Options. (	Caps. Floors. Collars	<ol><li>Swaps and Forwards</li></ol>	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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received		(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value (	Code   F	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1709999999. Subt	total - Hedging Othe	r									(47,987,638)		(49,892,532)	XXX	(49,892,532)	(2,711,843)		806,949		5,481,132	XXX	XXX
1719999999. Subt	total - Replication													XXX							XXX	XXX
1729999999. Subt	total - Income Gene	ration												XXX							XXX	XXX
1739999999. Subt	total - Other					•	•		•				)	XXX							XXX	XXX
1749999999. Subt	total - Adjustments f	or SSAP No.	108 Derivat	ves		•	•		•				)	XXX							XXX	XXX
1759999999 - Tota	als					·	·		·		(44,388,473)		(50,838,572)	XXX	18,893,473	75,725,611		806,949		31,287,117	7 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	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
	0002	DIVIDEND LIABILITY
1	0003	HEDGE CORPORATE BONDS

				9	Showing all O	otions Car	s Floors	Collars S	Swaps and	d Forwards	Terminat	ted Durina	Current \	/ear								
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
					'   -					Cumulative												1
	Description									Prior Year(s)		•										i
	of Item(s)				Data of	la dia ata			Strike	Initial Cost	Initial Cost	0						0	0-1-	A -1:	O-i-	Hedge
	Hedged, Used for	Schedule Type(s)			Date of Maturity	Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/ of			or Termina		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on (LOSS)	Value of	on (LUSS)	and at
	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
		LIABILTIES Equity/Index																				l
S&P 500 OPTIONS SPREAD	. S&P 500 INDEX	LIABILTIES Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.01/1//2020	.01/21/202101/21/202	. Maturity		2,800,011,000	3462.8			238,001								37,711		0002
S&P 500 OPTIONS SPREAD	. S&P 500 INDEX	Embleries Equity/ mack	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.02/20/2020	02/19/2021 .02/19/202	. Maturity	1,562,300	5,269,997,000				447,943								119,418		0002
		LIABILTIES Equity/Index																				i
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.07/20/2020	.07/20/202107/20/202	. Maturity	2,060,370	6,699,994,000	3381.91			469,002								116,758		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.08/20/2020	.08/20/2021	. Maturity	2,303,930	7,799,978,000														0002
		LIABILTIES Equity/Index																				i
S&P 500 OPTIONS SPREAD	. S&P 500 INDEX	LIABILTIES Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.09/18/2020	.09/20/202109/20/202	. Maturity	1,626,770	5,400,014,000	3452.25					-						111,669		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIADIETIES Equity/Tildex	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/20/2020	10/20/2021 10/20/202	Maturity	2,091,130	7,200,012,000	3580.84			504,004	L				L			183,046		0002
		LIABILTIES Equity/Index				,																i
S&P 500 OPTIONS SPREAD	. S&P 500 INDEX	LIABILTIES Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	.11/20/2020	.11/19/202111/19/202	. Maturity	1,967,650	6,999,994,000	3699.84			490,004								214,790		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILTIES Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	. 12/18/2020	.12/20/202112/20/202	. Maturity	1.455.760	5.400.011.000	3857.79											207,862		0002
		- Hedging Effective E	xcluding Variable Annuity Guarant									3,450,961			XXX					1, 166, 023		XXX
			xcluding Variable Annuity Guarant			<u> </u>						3,450,961			XXX					1, 166, 023		XXX
			ariable Annuity Guarantees Under									0,400,001			XXX					1, 100,020		XXX
	al - Purchased Options -		anazio / umany Gaarameee Girael	00/11 111											XXX							XXX
	al - Purchased Options -														XXX							XXX
	al - Purchased Options -														XXX							XXX
	al - Purchased Options -														XXX							XXX
	urchased Options - Cal		nts									3,450,961			XXX					1, 166, 023		XXX
	urchased Options - Put											0,100,001			XXX					1,100,020		XXX
	urchased Options - Car														XXX							XXX
	urchased Options - Floo														XXX							XXX
	urchased Options - Col														XXX							XXX
	urchased Options - Oth														XXX							XXX
04999999999999999999999999999999999999												3,450,961			XXX					1, 166, 023		XXX
0569999999, Subtota	al - Written Options - He	edaina Effective Excl	uding Variable Annuity Guarantees	Under S	SAP No.108							-,,,			XXX					1,32,122		XXX
			able Annuity Guarantees Under SS												XXX							XXX
	al - Written Options - He		,												XXX							XXX
	al - Written Options - Re														XXX							XXX
0849999999. Subtota	al - Written Options - Inc	come Generation													XXX							XXX
09199999999. Subtota	al - Written Options - Ot	ther													XXX							XXX
09299999999. Total W	/ritten Options - Call Op	otions and Warrants													XXX							XXX
09399999999999999999999999999999999999	/ritten Options - Put Op	tions													XXX							XXX
0949999999. Total W	/ritten Options - Caps														XXX							XXX
09599999999. Total W	/ritten Options - Floors														XXX							XXX
	/ritten Options - Collars	1													XXX							XXX
0979999999. Total W					<u> </u>	·	·								XXX							XXX
0989999999. Total W	/ritten Options														XXX							XXX
TO DUN HOD OF 1 COD	ODD	D DADT 4	CU00019DJT3UXIJIZJI4W		08/16/2027 03/26/202	0-1-	_	19.984.000	4 07.0			(007.6.17	]				<u> </u>	_	(007.0:-:			0001
TO BUY USD SELL GBP	L Swone Hodging F	D PART 1 Currency	BANK OF AMERICA X0774 iable Annuity Guarantees Under S	.03/26/2021		_sale	<u> </u>		1.3710			(637,617)			XXX				(637,617)			XXX
			iable Annuity Guarantees Under S									(,,			XXX				(,,			
			lable Annuity Guarantees Under Suity Guarantees Under S		00							(637,617)	1	+	XXX		1	+	(637,617)		-	XXX
HEDGE 10.04.2020 CDXHY	CORP BONDS	SCH D-1 Credit			12/20/202610/07/202	Sale	1	125,000,000	109.2455	1	(11,318,750	(11,565,150)		1	^^^		<del> </del>	<del>                                     </del>	(238, 125)		-	0003
HEDGE 10.05.2021 CDXHY	CORP BONDS	SCH D-1 Credit	. ICE LCZ7XYGSLJUHFXXNXD90 .	. 10/05/2021	.12/20/202610/07/202	. Sale		125,000,000			(11,473,750	)(11,565,150)							(83, 125)			0003
HEDGE 10.05.2021 CDXHY	CORP BONDS	SCH D-1 Credit	ICE LCZ7XYGSLJUHFXXNXD90		12/20/2026 _10/07/202	Sale	ļ	150,000,000	109.2455		(13,776,000	)(13,868,250)	}		·		ļ	ļ	(92,250)			0003
HEDGE 10.05.2021 CDXHY HEDGE 10.05.2021 CDXHY	CORP BONDS	SCH D-1 Credit SCH D-1 Credit	ICE LCZ7XYGSLJUHFXXNXD90 . ICE LCZ7XYGSLJUHFXXNXD90 .	.10/05/2021			·	50,000,000	109.2455		(4,572,500	(4,653,605)	ł				····		(50,250) (86,105)			0003
HEDGE 10.19.2021 CDXHY	CORP BONDS	SCH D-1 Credit	ICE LCZ7XYGSLJUHFXXNXD90	10/19/2021	12/20/2026 11/26/202	Sale		125,000,000	107.535		(11,696,250	(9,418,750)	1					188,649	2,088,851			0003
HEDGE 10.19.2021 CDXHY	CORP BONDS	SCH D-1 Credit	ICE LCZ7XYGSLJUHFXXNXD90 .	.10/19/2021	12/20/202611/26/202	. Sale		125,000,000	107.515		(11,696,250	)(9,393,750			.[				2,097,301			0003
HEDGE 10.04.2021 CDXHY HEDGE 10.05.2021 CDXHY	CORP BONDS	SCH D-1 Credit SCH D-1 Credit	ICE LCZ7XYGSLJUHFXXNXD90 . ICE LCZ7XYGSLJUHFXXNXD90 .				<del> </del>	25,000,000			(2,263,750	(2,311,375)	ļ	-			····		(47,625)			0003
HEDGE 10.05.2021 CDXHY	CORP BONDS	SCH D-1 Credit	ICE LCZ/XYGSLJUHFXXNXD90 LCE LCZ/XYGSLJUHFXXNXD90 .				1				(2,293,125	(2,314,459)			1		<u> </u>		(21, 334)			0003
HEDGE 10.19.2021 CDXHY	CORP BONDS	SCH D-1 Credit		10/19/2021	12/20/2026 11/26/202	Sale		12,500,000	107.515		(1, 171,513	(939,375)						18,895	211,681			0003
	al - Swaps - Hedging Ot										(76,000,900	(71,596,050)			XXX			415,089	3,989,761			XXX
	al - Swaps - Hedging Ot				·						(76,000,900	(71,596,050)			XXX			415,089	3,989,761	, in the second second		XXX
12299999999. Subtota	al - Swaps - Replication														XXX							XXX

Showing all Ontions	Cans	Floors	Collars	Swans and Forwards	Terminated During Current Year
OHOWING All Oblidios.	Cabs.	i lools.	Collais.	Owards and I diwards	Terrinialed During Current Tear

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
	5											Cumulative												
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price.	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
1289999999. Subtotal		neration															XXX							XXX
1349999999. Subtotal																	XXX							XXX
135999999. Total Swaps - Interest Rate																	XXX							XXX
	136999999. Total Swaps - Credit Default													(71,596,050)			XXX			415,089	3,989,761			XXX
1379999999. Total Sv	1369999999. Total Swaps - Credit Default 137999999. Total Swaps - Foreign Exchange																XXX							XXX
1389999999. Total Sv	vaps - Total Return																XXX							XXX
1399999999. Total Sv	vaps - Other													(637,617)			XXX				(637,617)			XXX
1409999999. Total Sv	vaps												(76,000,900	(72,233,667)			XXX			415,089	3,352,143			XXX
1479999999. Subtotal	l - Forwards																XXX							XXX
1509999999. Subtotal																	XXX							XXX
1689999999. Subtotal	I - Hedging Effective E	xcluding V	ariable Anı	nuity Guarantees Under SSAP No.	108									2,813,344			XXX				(637,617)	1,166,023		XXX
16999999999. Subtotal	I - Hedging Effective V	ariable Anı	nuity Guara	antees Under SSAP No.108													XXX							XXX
17099999999. Subtotal	I - Hedging Other												(76,000,900	(71,596,050)			XXX			415,089	3,989,761			XXX
1719999999. Subtotal	l - Replication																XXX							XXX
1729999999. Subtotal																	XXX							XXX
1739999999. Subtotal	I - Other																XXX							XXX
1749999999. Subtotal	- Adjustments for SSA	AP No. 108	Derivative	es													XXX							XXX
1759999999 - Totals													(76,000,900	(68,782,706)			XXX			415,089	3,352,143	1, 166, 023		XXX

_		
(a)	Code	Description of Hedged Risk(s)
Γ		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
	0002	DIVIDENO LIABILITY
	0003	HEDGE CORPORATE BONDS

#### SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year Highly Effective Hedges 18 19 20 21 22 15 Change in Change in Variation Description Margin Variation Hedge of Item(s) Margin Effectiveness Gain Hedged, Date of Cumulative Gain at Loss) Used Used for Type(s) Maturity Book/ Variation (Loss) Inception to Adjust Number Income Schedule/ Transac-Reporting Adjusted Cumulative Deferred Basis of Margin for Recognized and at Value of Ticker Notional Generation Exhibit Risk(s) Expira-Trade Date Carrying Variation Variation Hedged All Other in Current Potential Year-end One (1) tion Price Symbol Contracts Amount Description or Replicated Identifier tion Exchange Date Price Fair Value Value Margin Hedges Year Exposure (b) Point (a) Margin Item MAR 2022 S&P MID 400 LIABILITIES ...126 .35,755,020 MINI FUTURES COMPANY PLAN HEDGE quity/Index. ..03/18/2022 LCZ7XYGSLJUHFXXNXD90 .12/13/2021 ..2,774.3500 .2,837.7000 .13,860 . 13,860 .798, 100 ..798, 100 .1,701,000 LIABILITIES MAR 2022 RUSSELL 2000 quity/Index RTYH2 373 COMPANY PLAN HEDGE 03/18/2022 LCZ7XYGSLJUHFXXNXD90 12/13/2021 .2,242.8000 (76.465 .(76,465 632,235 632.235 2.238.000 41.828.220 EMINI FUTURES 2.208.9000 MAR 2022 MINI MSCI LIABILITIES MFSH2 COMPANY PLAN HEDGE auitv/Index. .03/18/2022 ..(19.240 ..1.793.464 . 296 34.362.640 EAFE INDEX FUTURES T330E4AS4QXXS2TT7X50 .12/13/2021 ..2.269.2000 .2.321.8000 ..(19.240 .778.480 MAR 2022 MINI MSCI LIABILITIES COMPANY PLAN HEDGE .1,219.8000 MESH2 ...325 19.927.375 EMERG MKT FUTURES quity/Index .03/18/2022 T330E4AS4QXXS2TT7X50 12/13/2021 ..1,226.3000 .(113,750) .(113,750 .105,625 .105,625 ..1, 185, 925 LIABILITIES MAR 2022 S&P EMINI 669 159 171 825 FUTURES COMPANY PLAN HEDGE LCZ7XYGSLJUHFXXNXD90 12/13/2021 4 702 4000 4 758 5000 (459 938 (459 938 1 876 545 1 876 545 7 693 500 nuity/Index 1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 (655,533 4.190.985 14.611.889 XXX XXX (655,533 4.190.985 US 5 YR NOTE FUTURES REPLICATION ..120.9765 ..1, 147, 398 120.6593 1.147.398 FVH2 4.080 .408,000,000 MAR 2022 Rate .03/31/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 286,865 ..286,865 .4,149,360 ..1,000 US LONG BOND FUTURES Interest USH2 ..7.475 .747.500.000 MAR 2022 REPLICATION SCH D1 .03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 160.3205 ..160.4375 4.204.688 .4.204.688 ..874.521 ...874.521 .28.778.750 ..1.000 Rate US LONG BOND FUTURES Interest USH2 62.900.000 MAR 2022 REPLICATION SCH D1 Rate... .03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 160.3615 ..160.4375 .353,813 .353.813 2.421.650 .1,000 US 2YR NOTE FUTURE Interest REPLICATION 03/31/2022 1 456 .291,200,000 MAR 2022 SCH D1 LCZ7XYGSLJUHFXXNXD88 11/22/2021 109.1625 68.272 68.272 800.800 109 0859 (223.145 .(223, 145 .2,000 1539999999. Subtotal - Long Futures - Hedging Other 4,913,637 XXX XXX 4,913,637 1,846,555 1,846,555 36,150,560 1579999999. Subtotal - Long Futures 4.258.104 4,258,104 4.190.985 4.190.985 1.846.555 1.846.555 50,762,449 XXX XXX US 5YR NOTE FUTURES Interest .104,765,701 MAR 2022 FUNDING AGREEMENT SCH D1 .03/31/2022 LCZ7XYGSLJUHFXXNXD88 .11/24/2021 120.4642 ..120.9765 .(60,888 ..(60.888 .(443.695 .(443.695 1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 (60,888 (60,888 (443,695) (443,695) 801,050 XXX XXX US 10 YR NOTE FUTURES TYH2 6,210 810.210.938 MAR 2022 03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 129.7299 .130.4687 (388, 125 .(388, 125 . (4,588,155) (4,588,155) 9,315,000 ..1,000 Rate... US ULTRA BOND FUTURES Interest WNH2 .173,470,000 MAR 2022 ASSET HEDGE SCH D1 .03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 .196.5712 ...197 . 1250 (1,375,000 .(1,375,000 .(487,290 ..(487,290) 5,720,000 .1,000 Rate ULTRA 10YR US TREAS Interest UXYH2 2,088 .305,761,500 NOTE FUTURES . ASSET HEDGE SCH D1 .03/22/2022 .145.5078 (554,625 .(554,625 ..(1,941,193) ...(1,941,193) .5,115,600 ..1,000 Rate LCZ7XYGSLJUHFXXNXD88 11/22/2021 ..146.4375 US 10 YR NOTE FUTURES Interest TYH2 .410 .53,492,188 MAR 2022 ASSET HEDGE SCH D1 .03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 ..131.3906 ..130.4687 ..(25.625 .(25.625 ..377.971 ..377.971 .615.000 ..1.000 Rate US ULTRA BOND FUTURES Interest WNH2 189 37.256.625 MAR 2022 ASSET HEDGE SCH D1 .03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 196.5703 ..197 . 1250 .(295.313 .(295.313 .(311.774) .(311.774) 1.228.500 .1.000 Rate.... ULTRA 10YR US TREAS Interest .887 .129,890,063 NOTE FUTURES ASSET HEDGE SCH D1 03/22/2022 LCZ7XYGSLJUHFXXNXD88 11/22/2021 ..145.5078 146.4375 .(235,609 .(235,609 .(686,766 (686,766 .2, 173, 150 .1,000 1609999999. Subtotal - Short Futures - Hedging Other (2,874,297 (2,874,297 (7,637,206) (7,637,206) XXX XXX 24, 167, 250 XXX XXX 1649999999. Subtotal - Short Futures (2,935,185 (2,935,185 (8.080.901 (8,080,901) 24,968,300 1679999999. Subtotal - SSAP No. 108 Adjustments XXX XXX 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 (716.421 (716.421 4.190.985 4.190.985 (443.695 (443.695) 15,412,939 XXX XXX 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 XXX XXX 1709999999. Subtotal - Hedging Other 2,039,340 2,039,340 (5,790,651)(5,790,651) 60,317,810 XXX XXX XXX 1719999999. Subtotal - Replication XXX 1729999999. Subtotal - Income Generation XXX XXX 1739999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX 1759999999 - Totals 1.322.919 1,322,919 4.190.985 4.190.985 (6.234.346) (6.234.346) 75,730,749 XXX XXX

Broker Name	Beginning Cash Balance	Cumulative	Ending Cash Balance
Diokei Name	Cash Dalance	Casii Change	Casii Dalaile
Go I dman Sachs	18,819,175	5.789.961	24,609,135

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	18,819,175	5,789,961	24,609,135
Wells Fargo		(215,495)	
Total Net Cash Deposits	41,983,745	5,574,466	47,558,211

(a)	Code	Description of Hedged Risk(s)
[		HEDGE EQUITY MARKET RISK
	0002	HEDGE INTEREST RATE RISK

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
(~)	0000	That four of Leaner impact of the Freego at the End of the Freego at the	

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

							F	uture Contracts Terminated Dece	ember 31	of Current Ye	ear								
1	2	3	4	5	6	7	8	9 10		11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or			1	Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cyllibol	Contracts	7 tillouit	MAR 2021 S&P EMINI	or replicated	Identifier	(α)	tion	Exchange	Date	1 1100	Date	11100	Ouic	Terrimation	i cai	item	Deletted	(5)	1 01110
ESH1		126,669,343	FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.03/19/2021	ICE T330E4AS40XXS2TT7X50	12/11/2020 .	3,660.95000	03/15/2021 .	3.942.2000	Sale	9,728,701		9,728,701		0001	50
			JUN 2021 S&P EMINI																
ESM1	702	138,141,078	FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.06/18/2021	ICE	.03/15/2021 .	3,935.5400	06/14/2021 .	4,245.7000	Sale	10,880,886		10,880,886		0001	50
			SEP 2021 S&P EMINI																1
ESU1		148,709,289		COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	09/17/2021 .	ICE T330E4AS4QXXS2TT7X50	06/14/2021 .	4,236.65000	09/13/2021 .	4,461.6700	Sale	7,893,243		7,893,243		0001	50
F074	000		DEC 2021 S&P EMINI	COMPANY DI AN LIEDOE	EQUITY/INDEX	LIABLITIES	10/17/0001	105 12005440404000577450	00/10/0001	4 440 0000	10 /10 /0001	4 711 0000	0-1-	0.704.444		0 701 144		0004	50
ESZ1	669	148,789,799	MAR 2022 S&P EMINI	COMPANY PLAN HEDGE	EQUITY INDEX	LIABLITIES	12/17/2021 .	ICE T330E4AS4QXXS2TT7X50 .	09/13/2021 .	4,448.80001	12/13/2021 .	4,711.0000	Sale	8,791,144		8,791,144		0001	
ESH2			FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.03/18/2022	ICE T330E4AS4QXXS2TT7X50	12/13/2021 .	4,702.40001	12/31/2021 .	4,758.5000	Sale	(2,007)		(2,007)		0001	50
			MAR 2021 S&P MID 400					TOOL IN THE TOOL OF THE TOOL O						(2,001)					20
FAH1	128	28,905,838	MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/19/2021	CME LCZ7XYGSLJUHFXXNXD90 .	.12/11/2020	2,258.2500 .0	03/15/2021 .	2,644.7000	Sale	4,945,938		4,945,938		0001	100
			JUN 2021 S&P MID 400																1
FAM1	137		MINI FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	.06/18/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	03/15/2021 .	2,643.03000	06/14/2021 .	2,750.9000	Sale	1,476,535		1,476,535		0001	100
FAU1	137		SEP 2021 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.09/17/2021	CME LCZ7XYGSLJUHFXXNXD90 _	.06/14/2021	2,745.8500 0	09/13/2021	2,684.9500	Sale	(835, 289)		(835,289)		0001	100
FAU1		0 10, 120 الا	DEC 2021 S&P MID 400	CUMPAINT FLAIN REDUE	EQUITITINDEX	LIADLIIIES	. 09/11/2021	COME LOZ/ATG3LJUNFANNAD90 .	.00/14/2021.	2,743.6300	09/13/2021.	2,004.9000		(000,209)		(033,209)		0001	100
FAZ1	126	33,757,277	MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/17/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	09/13/2021 .	2,679.10001	12/13/2021 .	2,778.9000	Sale	1,256,485		1,256,485		0001	100
			MAR 2022 S&P MID 400	- COM 7411 1 E741 1 E56E	Legotti, moen		,, 202	LOLINI GOLGO I MAGGO .			,,	1				,200, 100			
FAH2			MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.03/18/2022	CME LCZ7XYGSLJUHFXXNXD90	12/13/2021 .	2,774.35001	12/31/2021 .	2,837.7000	Sale	(378)		(378)		0001	100
			MAR 2021 RUSSELL 2000																1
RTYH1	406	39,401,393	EMINI FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	03/19/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	12/11/2020 .	1,940.94000	03/15/2021 .	2,351.3000	Sale	8,328,779				0001	50
DTVIII	450	F0 004 F00	JUN 2021 RUSSELL 2000	COMPANY DI AN LIEDOE	FOULTY / INDEY	LIABLITIES	00 /40 /0004	ONE LOZZVYCOL BUIEVYANYDOO	00 (45 (0004	0.040.0700	00 /44 /0004	0.000.0000	0.1	(407, 400)		(407, 400)		0004	
RTYM1	453	53,004,580	EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/18/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	03/15/2021 .	2,340.07000	06/14/2021.	2,320.9000	Sale	(437,499)		(437,499)		0001	50
RTYU1	420	AR QA7 237	EMINI FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	09/17/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	06/14/2021 .	2,330.75000	00/13/2021	2,223.2900	Sale	(2,259,222)		(2,259,222)		0001	50
			DEC 2021 RUSSELL 2000	COMPANY TEAN TIEDOL	EQUITITY INDEX	LIADEITIES	.3371172021	LOZI X TOOLOGI II XXIIVXD30	.,00/ 14/ 2021 .	2,000.7000	03/10/2021 .	2,220.2300		(2,200,222)				0001	
RTYZ1	395	44,033,298	EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/17/2021 .	CME LCZ7XYGSLJUHFXXNXD90 .	.09/13/2021 .	2,229.45001	12/13/2021	2,212.4000	Sale	(339,583)		(339,583)		0001	50
			MAR 2022 RUSSELL 2000																1
RTYH2	22	2,430,975	EMINI FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	03/18/2022 .	CME LCZ7XYGSLJUHFXXNXD90 .	12/13/2021 .	2,208.90001	12/31/2021 .	2,242.8000	Sale	65,949		65,949		0001	50
NEO!!	200	04 007 404	MAR 2021 MINI MSCI EAFE		FOULTY (INDEY		00/40/0004	1005440404999	10 /11 /0000	0.000.4000	00/45/0004	0.000.0400		0.044.004		0 044 004		2024	
MFSH1	300	31,297,461	INDEX FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	03/19/2021 .	ICE	12/11/2020 .	2,086.48000	03/15/2021 .	2,220.6400	Sale	2,011,364		2,011,364		0001	50
MFSM1	302	33,268,216	JUN 2021 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	.06/18/2021 .	ICE T330E4AS4QXXS2TT7X50 .	03/15/2021 .	2,203.1100	06/14/2021	2,375.0000	Sale	2,593,378		2,593,378		0001	50
MI OM I			SEP 2021 MINI MSCI EAFE		LUOTIT/ INDLA	LIADLIIILO	.30/10/2021 .	10L100L4A04QAX02117A30 .		2,203.1100	00/14/2021 .	2,373.0000		2,333,370				0001	
MFSU1	302		INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.09/17/2021	ICE	.06/14/2021 .	2,366.10000	09/13/2021	2,379.3900	Sale	198,760		198,760		0001	50
			DEC 2021 MINI MSCI EAFE			1								****					
MFSZ1	296	35,073,552	INDEX FUTURES	COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	12/17/2021 .	ICE	09/13/2021 .	2,369.75001	12/13/2021 .	2,277.4000	Sale	(1,368,920)		(1,368,920)		0001	50
NEONO.			MAR 2022 MINI MSCI EAFE		FOURTY (INFET:		00 (46 :		40 (40 (		10 (01 (								
MFSH2			INDEX FUTURES MAR 2021 MINI MSCI EMRG	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/18/2022 .	ICE T330E4AS4QXXS2TT7X50	12/13/2021 .	2,269.20001	12/31/2021 .	2,321.8000	Sale	(888)		(888)		0001	50
MESH1	311	19,752,152		COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.03/19/2021	T330E4AS40XXS2TT7X50	12/11/2020 .	1.270.2200	03/15/2021	1.343.9000	Sale	1.144.560		1, 144, 560		0001	50
MEGIII	اند	132, 132	JUN 2021 MINI MSCI EMRG		LQUIII/ INDEA	LINDLIIIEO	00/ 13/2021 .	100E4M04QAA02117A0U .	12/ 11/2020 .	1,210.2200	00/ IJ/ 202 I .	1,040.8000						0001	ا 0لا۔۔۔۔۔۔
MESM1	320	21,407,104		COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	.06/18/2021 .	ICE	.03/15/2021 .	1,337.87000	06/14/2021	1,383.5000	Sale	727,936		727,936		0001	50
			SEP 2021 MINI MSCI EMRG																
MESU1	335	22,942,578		COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/17/2021 .	ICE	06/14/2021 .	1,369.64000	09/13/2021 .	1,309.9700	Sale	(1,001,453)		(1,001,453)		0001	50
			DEC 2021 MINI MSCI EMRG			l			1	l									
MESZ1	325	21,148,530		COMPANY PLAN HEDGE	. EQUITY/INDEX	LIABLITIES	12/17/2021 .	ICE	09/13/2021 .	1,301.37001	12/13/2021 .	1,222.6000	Sale	(1,282,255)		(1,282,255)		0001	50
MEGHO			MAR 2022 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/18/2021	T330E4AS4QXXS2TT7X50	12/13/2021 .	1.219.80001	10/01/0001	1.226.3000	Sale	(975)		(975)		0001	FO
15100000	00 Subtetel						,,		1.14/10/2021.	1,219.8000	14/01/2021.	1,220.3000		52,515,188		52,515,188		XXX	XXX
10 199999	วฮ. อนมเบเลเ			e Excluding Variable FUNDING AGREEMENT HEDGE	Tannuny Guarante	Interest	JAF NO.TO	70 T	ı					5∠,515,188		5∠,515,188		^^^	
TYH1	131	18.047.328		I UNDING AGREEMENT REDGE	SCH D1	Rate	.03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	12/21/2020 .	137.7600	01/05/2021	138.0000	Sale	30,245	30,245			0002	1,000
				FUNDING AGREEMENT HEDGE		Interest		EOZ/ATGOLOGIE ANNADOO			~./ VU/ LUL   .		σαισ						1,000
FVH1	36	4,542,586			SCH D1	Rate	.03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	.01/05/2021 .	126 . 17000	01/06/2021 .	125.8900	Sale	(10,360)	(10,360)			0002	1,000
			US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest													
USH1	303		MAR 2021		SCH D1	Rate	03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	173.7100 .0	01/06/2021 .	170.4800	Sale	(978,082)	(978,082)			0002	1,000
7.114				FUNDING AGREEMENT HEDGE	2011 24	Interest	00 (04 :		40 (04 :		04 (00 (								
TUH1	169	37,325,295	2021	l	SCH D1	Rate	.03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	.12/01/2020 .	110.4200 .0	u1/06/2021 .	110.4400	Sale	5,990	5,990			0002	2,000

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

				•				uture Contracts Terminated Dece											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,		l	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
5,4,4		07 547 055		FUNDING AGREEMENT HEDGE	0011 04	Interest	00 (04 (0004		11/01/0000	405 0000	04/04/0004	100 1000		07.040	07.040				1
FVH1	774	97,517,955		FUNDING AGREEMENT HEDGE	SCH D1	Rate Interest	03/31/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	125.9900	01/04/2021 .	126 . 1200	Sale	97,819	97,819			0002	1,000
FVH2			2022	TONDING AGREEMENT HEDGE	SCH D1	Rate	03/31/2022 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/23/2021 .	120 . 4800	12/31/2021 .	120.9700	Sale	(15,977)	(15,977)			0002	1,000
			US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest		2027/100200117/1100001	20, 20, 2021		, 0 1, 2021 .			(10,011)	(10,011)				1
USH1	3,499	606,858,063			SCH D1	Rate	03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	173.4300	01/04/2021 .	172.5600	Sale	(3,064,063)	(3,064,063)			0002	1,000
110114	10.000	4 040 554 000	US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE	0011 04	Interest	00 (04 (0004		00 (00 (000)	405 0000	00 (04 (0004	405 4000		(4.004.005)	(4.004.005)				
USU1	10,933	1,810,551,028	US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE	SCH D1	Rate Interest	09/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	.08/02/2021 .	165.6000	08/24/2021 .	165.4300	Sale	(1,881,325)	(1,881,325)			0002	1,000
USZ1	16,530	2.698.058.154		TONDING AGREEMENT HEDGE	SCH D1	Rate	12/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88	.08/24/2021 .	163,2100	.11/22/2021 .	161.5300	Sale	(27,883,117)	(27,883,117)			0002	1,000
			US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest													
USH2	65	10,444,093			SCH D1	Rate	03/22/2022 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/22/2021 .	160.2400	12/31/2021	157.8700	Sale	(182,590)	(182,590)			0002	1,000
TUH1	1,585	350.030.325	US 2YR NOTE CBT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/25/2020 .	110.4100	01/04/2021	110.4800	Sale	187,593	187,593			0002	2,000
IUNI	1, 585	330,030,323	US 2YR NOTE CBT DEC	FUNDING AGREEMENT HEDGE	. 30H DI	Interest	03/31/2021 .	LUZ/ATGSLJUMFAANAD88 .	11/25/2020 .	110.4100	.01/04/2021	110.4800	5a1e	187,393	187,393			0002	2,000
TUZ1	6,775	1,490,105,257		TOTOTTO NOTEENETT TEDOL	SCH D1	Rate	.12/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	.08/31/2021 .	109.9600	11/22/2021	109.7600	Sale	(2,870,132)	(2,870,132)			0002	2,000
			US 2YR NOTE CBT MAR	FUNDING AGREEMENT HEDGE		Interest													1
TUH2	2,375	519, 169, 086			SCH D1	Rate	03/31/2022 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/22/2021 .	109.2900	.11/23/2021 .	109.1800	Sale	(537,391)	(537,391)			0002	2,000
TYH1	1,937	267,079,830	US 10YR NOTE FUTURES	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	.11/24/2020 .	137.8800	01/04/2021	138.0100	Sale	250, 121	250, 121			0002	1,000
11111	1,901	201,019,030	US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE	. JOH DI	Interest	03/22/2021.	LUZ/ATGOLJUNFAANADOO	11/24/2020 .		01/04/2021	130.0100		230, 121	230, 121			0002	1,000
USH1	243	42,309,750		TOTOTTO NOTEENETT TEDAL	SCH D1	Rate	03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	174.1100	01/04/2021 .	172.8400	Sale	(309,511)	(309,511)			0002	1,000
		, , , ,	US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest								,					
USZ1	729	116,341,640			SCH D1	Rate	12/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	10/01/2021 .	159.5800	.11/22/2021 .	161.1100	Sale	1, 107, 456	1, 107, 456			0002	1,000
USH2	63	10,098,085	US LONG BOND FUTURES	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.03/22/2022 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/22/2021 .	160.2400	.12/31/2022 .	160 . 4300	Sale	111,615	111,615			0002	1,000
USHZ	00	10,090,000	US 2YR NOTE CBT MAR	FUNDING AGREEMENT HEDGE	. JOH DI	Interest	.,03/22/2022 .	LUZ/ATGOLJUNFAANADOO	11/22/2021 .	100.2400	.12/31/2022 .	100.4300		111,613	111,013			0002	1,000
TUH1	53	11,710,101	2021	TOTOTTO NOTEENETT TESSE	SCH D1	Rate	.03/31/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	110.4700	01/04/2021	110.4800	Sale	1,070	1,070			0002	2,000
			US 2YR NOTE CBT DEC	FUNDING AGREEMENT HEDGE		Interest													1
TUZ1	1,724	379,368,300		CINDING LODGERER LEDGE	SCH D1	Rate	12/31/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	09/30/2021 .	110.0200	.11/22/2021 .	109.5600	Sale	(1,598,596)	(1,598,596)			0002	2,000
TUH2	129	28,169,559	US 2YR NOTE CBT MAR	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.03/31/2022	CBT LCZ7XYGSLJUHFXXNXD88	.11/22/2021 .	109.1600	10/01/0001	109.2000	Sale	4, 113	4, 113			0002	2,000
			es - Hedging Other			nate	00/01/2022 .	CD1 ECZ/ATGOLOGII AANADOO	11/22/2021.	103.1000	12/01/2021 .	109.2000		(37,535,121)	(37,535,121)			XXX	XXX
		al - Long Future												14,980,066	(37,535,121)	52,515,188		XXX	XXX
101 33333	oo. Gubiola			FUNDING AGREEMENT HEDGE		Interest								14,300,000	(01,000,121)	J2, J1J, 108		70//	
FVH1	589	73,975,424			SCH D1	Rate	.03/31/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 _	.02/05/2021 .	125.5900	02/23/2021	125.2800	Sale	183,217	183,217			0001	1,000
				FUNDING AGREEMENT HEDGE		Interest													
FVM1	1,038	129, 172, 272		FIND INC. ACREDICATI LEGGE	SCH D1	Rate	06/30/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	02/23/2021 .	124.4400	.05/10/2021	124.3500	Sale	89,388				0001	1,000
TYH1	579	79,325,367		FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	12/15/2020 .	137.0200	02/23/2021	135.3200	Sale	967,799	967,799			0001	1,000
				FUNDING AGREEMENT HEDGE		Interest		EOZIATOGEOUT ANIADOO	10/2020 .		OL/ 20/ 2021 .							0001	1,000
TYU1		115, 179, 576	2021		SCH D1	Rate	09/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	05/24/2021 .	139.2400	08/24/2021 .	134.1700	Sale	(1,959,004)	(1,959,004)			0001	1,000
L				FUNDING AGREEMENT HEDGE	l	Interest												l	i
TYZ1		116,623,035		FUNDANO ACREMENT LIEGOS	SCH D1	Rate	12/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	08/24/2021 .	133.5900	.09/13/2021	133.3100	Sale	238,377	238,377			0001	1,000
TYM1	607	81,444,752		FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	02/23/2021 .	134.1800	05/24/2021	132.4300	Sale	1,052,907	1,052,907			0001	1,000
111111			US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest		LOZIATOGLOUTE ANIVADOO .			.00/ 47/ 404   .				1,032,307			0001	1,000
WNH1	45	9,527,025	MAR 2021		SCH D1	Rate	.03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	211.7100	01/06/2021	207.8800	Sale	172, 159	172, 159			0001	1,000
	***		ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE	l	Interest												l	1
UXYH1	429	66,919,637	NOTE FUT MAR 2021	CUNDING ACREMENT LIEROF	SCH D1	Rate	03/22/2021 .	CBT LCZ7XYGSLJUHFXXNXD84 .	11/24/2020 .	155.9800	01/06/2021 .	155.0600	Sale	393,285	393,285			0001	1,000
TYU1	2,488	335,421,233		FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.09/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88	.08/02/2021 .	134.8100	08/24/2021	134.0700	Sale	1,822,976	1,822,976			0001	1,000
		300,721,200	US 10YR NOTE FUTURES	FUNDING AGREEMENT HEDGE		Interest		EDETATION NATIONAL AND AND AND AND AND AND AND AND AND AND				104.0700	Jare	1,022,070	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1,000
TYZ1	8,581	1, 133, 781, 193	SEP 2021		SCH D1	Rate	12/21/2021 .	CBT LCZ7XYGSLJUHFXXNXD88 .	.08/24/2021 .	132.1300	.09/01/2021	131.9400	Sale	1,517,681	1,517,681			0001	1,000
			US 10YR NOTE FUTURES	FUNDING AGREEMENT HEDGE	l	Interest							_					l	1
TYH2			MAR 2022	FUNDANO AODERNES DECOS	SCH D1	Rate	03/22/2022 .	CBT LCZ7XYGSLJUHFXXNXD88 .	11/22/2021 .	130.0700	.12/31/2021 .	130.4600	Sale	(23,985)	(23,985)			0001	1,000
FVZ1	3.375	415.749.482		FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2021 .	CBTLCZ7XYGSLJUHFXXNXD88 .	.09/20/2021 .	123, 1800	10/07/2021	122.7300	Sale	1.511.816	1.511.816			0001	1.000
1 141			4041		.   0011 1/1	παισ	12/01/2021 .	UDI LUZIATUOLUUNFAANADOO .	03/20/2021 .	120. 1000	.10/01/2021 .	122.1300						0001	1,000

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

								uture Contracts Terminated Dece		or Garrent	i Cai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cyllibol	Contracts	Amount	US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE	identillei	Interest	tion	Exchange	Date	TILCE	Date	11100	Gale	Terriffication	i cai	ileiii	Deletted	(D)	1 Ollit
WNH1	2.431	522.355.097	MAR 2021	FUNDING AGREEMENT REDGE	SCH D1	Rate	.03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88	11/24/2020 .	214 8700	.01/04/2021 .	212,7600	Sale	5, 127, 172	5, 127, 172			0001	1,000
			US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE	0011 01	Interest		COLINIO COLONI MINIOCO .		214.0700	.30170472021			, 127 , 172				0001	1,000
WNU1	3,241	651,395,278			SCH D1	Rate	09/21/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	.08/03/2021	200.9800	.08/24/2021 .	200 . 1800	Sale	2,593,554	2,593,554			0001	1,000
			US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest													1
WNZ1	4,612	914,218,908			SCH D1	Rate	12/21/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	08/24/2021 .	198.2200	10/01/2021 .	195.1400	Sale	14, 186, 052	14, 186, 052			0001	1,000
			US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE		Interest													1
WNH2	262	51,497,128	MAR 2022	FUNDANO AODEFNENT LIEDOF	SCH D1	Rate	03/22/2022	CBT LCZ7XYGSLJUHFXXNXD88 .	11/22/2021 .	196.5/00	12/31/2021 .	199.1800	Sale	(690,557)	(690,557)			0001	1,000
UXYH1	2.665	415.351.459	ULTRA 10YR US TREAS NOTE FUT MAR 2021	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD84	12/18/2020 .	155 0500	.01/04/2021 .		Sale	(943,698)	(943,698)			0001	1,000
OX 1111	2,003	13,331,433	ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE	3011 01	Interest	00/22/2021	CD1 EGZ/X1GGEGGIII XXIVXDG4 .	12/ 10/ 2020 .	133.6300	.,01/04/2021 .	130.2000		(343,030).	(343,030)			0001	1,000
UXYU1	3.218	485.478.837	NOTE FUT SEP 2021	TONDING AGRICULTURAL	SCH D1	Rate	09/21/2021	CBT LCZ7XYGSLJUHFXXNXD88	08/02/2021	150.8600	08/24/2021	150.4300	Sale	1,360,552	1.360.552			0001	1,000
			ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE		Interest													
UXYZ1	12,815	1,885,768,514	NOTE FUT DEC 2021		SCH D1	Rate	12/21/2021	CBT LCZ7XYGSLJUHFXXNXD84 .	08/24/2021 .	147 . 1500	10/07/2021 .	146.2400	Sale	11,609,067	11,609,067			0001	1,000
			ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE		Interest													1
UXYH2	2,002	291,290,621	NOTE FUT MAR 2022		SCH D1	Rate	03/22/2022	CBT LCZ7XYGSLJUHFXXNXD84 _	11/22/2021 .	145.5000	12/31/2021 .	144.9400	Sale	1,106,978	1, 106, 978			0001	1,000
L			US 10YR NOTE FUTURES	FUNDING AGREEMENT HEDGE		Interest													
TYZ1	2,080	272,791,702		FUNDANO AODEFNENT LIEDOF	SCH D1	Rate	12/21/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	10/07/2021 .	131.1500	11/22/2021 .	130.6300	Sale	1,063,516	1,063,516			0001	1,000
TYH2	748	96.803.413	US 10YR NOTE FUTURES MAR 2022	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	.03/22/2022	CBT LCZ7XYGSLJUHFXXNXD88	.11/22/2021	100 4000	11/23/2021 .	129.0000	Sale	308,601	308.601			0001	1,000
11nz	/40	90,000,410	US 5YR NOTE FUTURES MAR	FUNDING AGREEMENT HEDGE	30H DT	Interest	03/22/2022	LOZIATOSLJUHFANNADOO .	11/22/2021 .	129.4200	11/23/2021 .	129.0000						0001	1,000
FVH1	778	97.995.843		FUNDING AGREEMENT REDGE	SCH D1	Rate	.03/31/2021	CBT LCZ7XYGSLJUHFXXNXD88	.11/30/2020	125 9500	.01/04/2021 .	126, 1400	Sale	(144, 100)	(144, 100)			0001	1,000
				FUNDING AGREEMENT HEDGE	0011 01	Interest	. 307 0 17 202 1	COLINIO COLONI MINIOCO .		120.0000	.30170472021				( 144, 100)			0001	1,000
FVZ1	1, 198	147,216,595	2021		SCH D1	Rate	12/31/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	.09/30/2021	122.8800	10/07/2021 .	122.6300	Sale	293,455	293,455			0001	1,000
			US 5YR NOTE FUTURES MAR	FUNDING AGREEMENT HEDGE		Interest													1
FVH2	749	90 , 239 , 694	2022		SCH D1	Rate	03/31/2022	CBT LCZ7XYGSLJUHFXXNXD88 .	11/23/2021 .	120 . 4800	12/17/2021 .	121.3700	Sale	(671,597).	(671,597)			0001	1,000
WA # 14	20.4	44 005 570	US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE	0011 04	Interest	00 100 10001	ODT	44 (04 (0000	040 4500	04/04/0004	040.0000		202 202					
WNH1	204	44,095,578	MAR 2021 US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE	SCH D1	Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD88 .	11/24/2020 .	216.1500	01/04/2021 .	213.0300	Sale	636,038	636,038			0001	1,000
WNZ1	329	63.252.011		FUNDING AGREEMENT REDGE	SCH D1	Interest Rate	12/21/2021	CBT LCZ7XYGSLJUHFXXNXD88	10/01/2021 .	102 2600	11/22/2021 .	195.4700	Sale	(1,061,987)	(1,061,987)			0001	1,000
WWZ 1			US ULTRA BOND FUTURES	FUNDING AGREEMENT HEDGE	3011 01	Interest	12/21/2021	CDI EGZ/XIGGEGGII XXIVXDOO .	10/01/2021	192.2000	11/22/2021 .	133.4700		(1,001,307).	(1,001,301)			0001	1,000
WNH2	86	16.903.726		TOTAL NOTICE MENT TIEDAL	SCH D1	Rate	03/22/2022	CBT LCZ7XYGSLJUHFXXNXD88	11/22/2021	196.5700	12/17/2021	199.8600	Sale	(284,731)	(284,731)			0001	1,000
			ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE		Interest													1
UXYH1	891	139,373,673	NOTE FUT MAR 2021		SCH D1	Rate	03/22/2021	CBT LCZ7XYGSLJUHFXXNXD84 .	11/24/2020 .	156.4200	01/04/2021 .	156.2500	Sale	144,784	144,784			0001	1,000
			ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE	l	Interest												l	1
UXYZ1	1,171	170,091,433	NOTE FUT DEC 2021	EINDING ADDEEDER 15000	SCH D1	Rate	12/21/2021	CBT LCZ7XYGSLJUHFXXNXD84 .	10/01/2021 .	145.2500	11/22/2021 .	145.2200	Sale	30,893	30,893			0001	1,000
LIVVIIO	107	10 000 501	ULTRA 10YR US TREAS	FUNDING AGREEMENT HEDGE	0011 D4	Interest	00/00/0000	ODT 1.077VV001 ###EVVNV004	11 /00 /0001	145 5000	10/17/0001	140 0000	0.1	(007,000)	(007.000)			0001	1 000
UXYH2	137		NOTE FUT MAR 2022		SCH D1	Rate		CBT LCZ7XYGSLJUHFXXNXD84 .	11/22/2021 .	145.5000	12/17/2021 .	146.9800	Sale	(207,082)	(207,082)			0001	1,000
				ve Excluding Variable	Annuity Guarante	es Under S	SAP No.10	J8						40,423,525	40,423,525			XXX	XXX
		- Short Future												40,423,525	40,423,525			XXX	XXX
			08 Adjustments															XXX	XXX
16899999	99. Subtotal	- Hedging Eff	ective Excluding Va	riable Annuity Guarar	ntees Under SSAF	No.108								92,938,713	40,423,525	52,515,188		XXX	XXX
16999999	99. Subtotal	- Hedging Eff	ective Variable Ann	uity Guarantees Unde	er SSAP No.108													XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 1709999999. Subtotal - Hedging Other														(37,535,121)	(37,535,121)			XXX	XXX
1719999999. Subtotal - Replication													(5.,555,121)	(0.,000,121)			XXX	XXX	
17/19999999. Subtotal - Replication 17/29999999. Subtotal - Income Generation																	XXX	XXX	
																	XXX	XXX	
1739999999. Subtotal - Other 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			
		- Adjustments	S TOT SSAP No. 108	Derivatives														XXX	XXX
17599999	99 - Totals													55,403,591	2,888,404	52,515,188		XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(	0001	HEDGE EQUITY MARKET RISK
(	0002	HEDGE INTEREST RATE RISK

_		
(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	Counterpa	arty Offset	Book	/Adjusted Carrying \	√alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Deriva	tives XXX	XXX	XXX		47,558,211		47,558,211				81,211,883	81,211,883
CU00019DJT3	UXIJIZJI4WXO											
BANK OF AMERICA	У	У	18,650,000		17,992,090	(15,015,334)		25, 131,859	(9, 205, 150)		6,266,755	6,266,755
Barclays         G5GSEF7VJPS           GOLDMAN SACHS         LCZ7XYGSLJH		Y	28,920,000		8,587,649	(17, 198, 842)		30,429,728	(3,855,093)		11,762,611	3, 151, 418
GOLDMAN SACHS LCZ7XYGSLJH		YY	6,150,000		6, 180, 670	(998,078)		6,078,784	(0.540.005)		436,403	436,403
JPMorgan Chase Bank 7H6GLXDRUGG	IFU5/RNE9/		21,730,000		9,721,113	(11, 111, 500)		22,752,241	(2,546,365)		7,340,214	5,949,827
0299999999. Total NAIC 1 Designation			75,450,000		42,481,522	(44,323,754)		84,392,612	(15,606,608)		25,805,983	15,804,403
0899999999. Aggregate Sum of Central Clearinghouses (I	Excluding Exchange Trac	ded)										
	·····						<b>+</b>			<del></del>		
		·····					•			•		
	·····		• • • • • • • • • • • • • • • • • • • •				•	• • • • • • • • • • • • • • • • • • • •		•	• • • • • • • • • • • • • • • • • • • •	
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		· · · · · · · · · · · · · · · · · · ·					<b></b>			<b>-</b>		
		·····					<b>†</b>			<del> </del>		
099999999 - Gross Totals			75,450,000		90,039,733	(44,323,754)	47,558,211	84,392,612	(15,606,608)		107,017,866	97,016,286
1. Offset per SSAP No. 64					47,558,211	, ,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	, ., ., .,,		, .,	. , ,====
2. Net after right of offset per SSAP No. 64					42,481,522	(44,323,754)						

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
GOLDMAN SACHS & CO FORSUP27PHTHYVLBNG30	Treasury.	91282C-BN-0	US TREASURY	25,895,391	26,000,000	25,997,713	02/28/2023	
WELLS FARGO	Treasury	91282C-BN-0	US TREASURY	15,935,625	16,000,000	15,998,593	02/28/2023	
WELLS FARGO	Treasury	912828-ZA-1	US TREASURY	7,010,938	7,000,000	7,007,972	02/28/2022	
								.1
0199999999 - Total				48,841,953	49,000,000	49,004,277	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Evaluation Counterparty		CUSIP				Book/Adjusted Carrying	Meturity	Type of Margin
Exchange, Counterparty or Central Clearinghouse							Maturity	
or Central Clearinghouse	Type of Asset Pled	Identif	on	Fair Value	Par Value	Value	Date	(I, V or IV)
					T	••••••		1
	,							
					T			
					+			
				1				
					1			
2000000000 T. I. I	1						100/	1001
029999999 - Total						XXX	XXX	XXX

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

### NONE

## **SCHEDULE DL - PART 1** SECURITIES LENDING COLLATERAL ASSETS Reinvested Collateral Assets Owned December 31 Current Year

(Securitie	es lending collateral assets reported in aggregate on Line 10	of the	Assets page and	I not included on Sch	edules A, B, BA, D,	DB and E)
1	2	3	4	5	6	7
			NAIC			
			Designation,			
			NAIC			
			Designation			
			Modifier and SVO			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	- U.S. Government Bonds					XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
3199999. Total	- U.S. Special Revenues Bonds					XXX
3899999. Total	- Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
6299999. Subto	otal - Unaffiliated Bank Loans					XXX
	- 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 - Tota	ls					XXX
General Interrog						
<ol> <li>Total activity</li> </ol>	ity for the year Fair Value \$ Book/Ad	ljusted C	Carrying Value \$			
<ol><li>Average b</li></ol>	alance for the year Fair Value \$ Book/Ad	ljusted C	Carrying Value \$			
3.						
Line Book	/Adjusted Carrying Value by NAIC Designation Category Footnote:					
Number						
	1B\$	\$	1E\$	1F\$	1G\$	
3B 2A\$	2B\$ 2C\$					
3C 3A\$	3B\$ 3C\$					
	4B\$ 4C\$					
	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)

(Securitie	es lending collateral assets included on Schedules A, B, i	סא, ט, טס	and E and not re	ported in aggregate	on Line to of the A	sseis page)
1 CUSIP	2	3	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative	5	6 Book/Adjusted	7
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	- U.S. Government Bonds					XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
	- Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
	otal - Unaffiliated Bank Loans					XXX
	- Issuer Obligations					XXX
	- Residential Mortgage-Backed Securities					XXX
	- Commercial Mortgage-Backed Securities					XXX
	- Other Loan-Backed and Structured Securities					XXX
	- SVO Identified Funds					XXX
	- Affiliated Bank Loans					XXX
	- Unaffiliated Bank Loans					XXX
7099999. Total						XXX
	- Preferred Stocks (Schedule D, Part 2, Section 1 type)					XXX
	- Common Stocks (Schedule D, Part 2, Section 2 type)					XXX
	- Preferred and Common Stocks					XXX
9999999 - Tota	ls					XXX

22222	9 - Totals				
Genera	I Interrogatories:				
1.	Total activity for the year	Fair Value \$	Book/Adjusted Care	rying Value \$	
2.	Average balance for the year	Fair Value \$	Book/Adjusted Care	rying Value \$	
۷.	Average balance for the year	Fair value \$	Book/Adjusted Carl	rying value \$	

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of		Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
JP Morgan Chase New York, NY		0.010	1,015			
Bank of America New York, NY		0.010	100		(116,981,412)	XXX
PNC Pittsburgh, PA						
Wells Fargo San Francisco, CA					(2,545,441)	)XXX
Bank of NY Mellon Pittsburgh, PA					25,791	XXX
Cash Other					923	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	1,116		(33,527,929)	) 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	1,116		(33,527,929)	) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
						<b>-</b>
0599999 Total - Cash	XXX	XXX	1,116		(33,527,929)	XXX

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

	1.	January	(122,912,971)	4.	April	(81,578,389)	7.	July	(26,211,607)	10.	October	(116,992,037)
	2.	February	(120, 191, 518)	5.	May	(114,835,716)	8.	August	(37,506,175)	11.	November	(47,015,392)
١	3.	March	(41,479,275)	6.	June	(59,830,488)	9.	September	7,780,466	12.	December	(33,527,929)

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	TREASURY BILL T-BILL TREASURY BILL T-BILL		12/15/2021	0.009	01/06/2022			163
	TREASIN' BILL T-BILL		12/31/2021	0.035	02/10/2022			4,969
	TREASURY BILL T-BILL		12/28/2021	0.004	01/04/2022	303,299,805		519
	TREASURY BILL T-BILL		12/28/2021	0.005	01/11/2022	34,999,948		16
	TREASURY BILL T-BILL		12/23/2021	0.015	01/18/2022	37,999,720		132
	TREASURY BILL T-BILL		12/31/2021	0.009	01/25/2022	20,000		
	TREASURY BILL T-BILL		12/31/2021	0.010	02/22/2022	80,998,585		20
	total - Bonds - U.S. Governments - Issuer Obligations					730,201,845		5,829
	al - U.S. Government Bonds					730,201,845		5,829
	al - All Other Government Bonds							
1799999. Tota	al - U.S. States, Territories and Possessions Bonds							
2499999. Tota	al - U.S. Political Subdivisions Bonds							
	FHLB DISC CORP AGENCY DEBENTURES		12/30/2021	0.005	01/14/2022			2
	FHLB DISC CORP AGENCY DEBENTURES		12/30/2021	0.005	01/20/2022			2
	total - Bonds - U.S. Special Revenues - Issuer Obligations					27,329,934		4
3199999. Tota	al - U.S. Special Revenues Bonds					27,329,934		4
3899999. Tota	al - Industrial and Miscellaneous (Unaffiliated) Bonds							
	al - Hybrid Securities							
	al - Parent, Subsidiaries and Affiliates Bonds							
	total - Unaffiliated Bank Loans							
	al - Issuer Obligations					757,531,779		5,833
	al - Residential Mortgage-Backed Securities					707,001,110		0,000
	al - Commercial Mortgage-Backed Securities							<u> </u>
	in Commerciae Wongage-Backet Gecumies  1 - Other Loan-Backet and Structured Securities							
	al - SVO Identified Funds							
	al - Affiliated Bank Loans							
	al - Unaffiliated Bank Loans							
								<del> </del>
8399999. Tota	al Bonds					757,531,779		5,833
					······			
				ļ				
				ļ	·····			-
				ļ	·····			
0000000 T-4	al Cash Equivalents					757.531.779		5,833

Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$676,513,194	1B\$81,018,585	1C\$	1D\$	1E\$	1F\$	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**

			2	Benefit of All	s For the Policyholders			
	States, Etc.	Type of Deposit		3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1.	AlabamaA							
2.	AlaskaA							
3.	ArizonaA		COM OF INC. LITTLE BOOK AD DCD INC. CODE					
4.	Arkansas A		COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A)			748,665	726,683	
5. 6.	California							
7.	Connecticut							
8.	DelawareD							
9.	District of ColumbiaD							
10.	FloridaF							
11.	GeorgiaG		COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9			50,068	49,996	
12.	Hawaiih							
13.	IdahoI							
14. 15.	IllinoisIndianaI							
16.	lowal							
17.	Kansas K							
18.	KentuckyK							
19.	LouisianaL							
20.	MaineM	E						
21.	MarylandM							
22.	MassachusettsM		MA DEPT OF INS, STATE STREET BANK, RSD I CODE MGL CH 175SEC 185			110 , 149	109,992	
23.	Michigan							
24.	MinnesotaM							
25. 26.	Mississippi							
27.	MontanaM							
28.	NebraskaN							
29.	NevadaN	v						
30.	New HampshireN							
31.	New Jersey							
32.	New MexicoNI	иВ	SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19			209,948	210,212	
33.	New YorkN	YB	SUPER OF INS, NEW YORK, NY RSD INS CODE 4206			0.000.005	0.050.747	
34.	North CarolinaN	сВ	NC DEPT OF INS, WHITEVILLE, NC INS CODE 58- 5-50. RSD INS CODE 58-5-50				2,259,747	
35.	North DakotaN	o	3-30, Nau 1113 CODE 38-3-30			440,414	444,443	
36.	Ohio							
37.	OklahomaO							
38.	OregonO	٦						
39.	PennsylvaniaP							
40.	Rhode IslandF							
41.	South CarolinaS		RSD INS DODE 38-9-80,38-9-90			149,733	145,337	
42. 43.	South Dakota S Tennessee T					}		
43.	TexasT					ļ		
45.	UtahU							
46.	Vermont V					[		
47.	VirginiaV							
48.	WashingtonW					ļ		
49.	West VirginiaW							
50.	WisconsinW							
51.	Wyoming							
52. 53.	American SamoaA GuamG							
54.	Puerto RicoP							
55.	U.S. Virgin Islands\							
56.	Northern Mariana IslandsM							
57.	CanadaCA							
58.	Aggregate Alien and OtherO		XXX					
59.	Subtotal DETAILS OF WRITE-INS	XXX	XXX			4,011,882	3,946,410	
5801.								
5802.						-		
5803. 5898.	Summary of remaining write-ins for							
5899.	Line 58 from overflow page Totals (Lines 5801 thru 5803 plus							
	5898)(Line 58 above)	XXX	XXX					