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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA , NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH , CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact THIENG HANH LAM (Name), 949-219-4539 (Area Code) (Telephone Number)

HANH.LAM@PACIFICLIFE.COM (E-mail Address), 949-219-8742 (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	JAMES THOMAS MORRIS	Chief Executive Officer - Elect & Chief Financial Officer	DARRYL DOUGLAS BUTTON #
Senior Vice President & Chief Accounting Officer	JOSHUA D SCOTT		

OTHER

JANE MARIE GUON Vice President & Secretary	CRAIG WILSON LESLIE Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	ADRIAN SCOTT GRIGGS	LAWRENCE FRANCIS HARR
JAMES THOMAS MORRIS	JAY ORLANDI #	

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

James Thomas Morris Chairman, President & Chief Executive Officer	Darryl Douglas Button Chief Executive Officer - Elect & Chief Financial Officer	Joshua D Scott Senior Vice President & Chief Accounting Officer

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number .....
2. Date filed .....
3. Number of pages attached .....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California SS:

County of Orange

Subscribed and sworn to (or affirmed) before me this ____day of February, 2022 by James Thomas Morris, Darryl Douglas Button, and Joshua D Scott, proved to me on the basis of satisfactory evidence to be the persons who appeared before me.

Signature of Notary Public

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	67,346,280,851		67,346,280,851	58,896,972,003
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,537,839		1,537,839	7,531,820
	2.2 Common stocks	1,057,453,325	362,235,604	695,217,721	681,530,996
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	15,922,666,601		15,922,666,601	15,059,578,377
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	135,941,455		135,941,455	108,243,135
	4.2 Properties held for the production of income (less $ encumbrances)	12,839,411		12,839,411	12,981,200
	4.3 Properties held for sale (less $ encumbrances)				10,790,681
5.	Cash ($ 597,863,721 , Schedule E - Part 1), cash equivalents ($ 234,926,687 , Schedule E - Part 2) and short-term investments ($ 160,070,502 , Schedule DA)	992,860,910		992,860,910	2,000,148,025
6.	Contract loans (including $ premium notes)	7,490,322,240	1,118,472	7,489,203,768	7,690,112,190
7.	Derivatives (Schedule DB)	2,205,635,931		2,205,635,931	1,605,622,122
8.	Other invested assets (Schedule BA)	5,458,776,105	33,456,204	5,425,319,902	4,064,126,615
9.	Receivables for securities	29,177,323		29,177,323	41,826,232
10.	Securities lending reinvested collateral assets (Schedule DL)	3,326,522,415		3,326,522,415	2,680,719,677
11.	Aggregate write-ins for invested assets	289,836,308		289,836,308	36,963,605
12.	Subtotals, cash and invested assets (Lines 1 to 11)	104,269,850,715	396,810,280	103,873,040,435	92,897,146,677
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,086,029,128		1,086,029,128	656,636,229
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	79,059,979	107,045	78,952,934	184,791,153
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	77,050,452		77,050,452	89,602,697
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	384,964,708	29,132,842	355,831,866	296,065,785
	16.2 Funds held by or deposited with reinsured companies	248,671,047		248,671,047	279,427,639
	16.3 Other amounts receivable under reinsurance contracts	125,407,472	121,670	125,285,802	108,229,450
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	695,239,063		695,239,063	661,767,631
18.2	Net deferred tax asset	585,950,393	123,639,648	462,310,745	410,656,331
19.	Guaranty funds receivable or on deposit	1,301,038		1,301,038	1,541,011
20.	Electronic data processing equipment and software	93,851,052	88,808,235	5,042,818	4,181,129
21.	Furniture and equipment, including health care delivery assets ($)	14,791,880	14,791,880		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	105,667,872		105,667,872	59,058,717
24.	Health care ($ 0) and other amounts receivable	281,733,529	12,638,980	269,094,549	158,255,692
25.	Aggregate write-ins for other than invested assets	265,151,809	24,465,220	240,686,589	202,773,543
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	108,314,720,137	690,515,800	107,624,204,337	96,010,133,684
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,441,999,028		70,441,999,028	63,283,167,425
28.	Total (Lines 26 and 27)	178,756,719,165	690,515,800	178,066,203,365	159,293,301,109
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	289,836,308		289,836,308	36,963,605
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)	289,836,308		289,836,308	36,963,605
2501.	Cash value of life insurance policies	209,598,217		209,598,217	172,376,476
2502.	Accounts and notes receivable	13,350,126		13,350,126	13,333,891
2503.	Other assets	17,738,247		17,738,247	17,063,176
2598.	Summary of remaining write-ins for Line 25 from overflow page	24,465,220	24,465,220		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	265,151,809	24,465,220	240,686,589	202,773,543

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 76,011,964,542 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 6,056,189,087 Modco Reserve)	76,011,964,542	71,350,439,103
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	16,311,226	16,880,925
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	11,197,544,341	6,280,822,802
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,059,026,738	1,046,676,224
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ 101,579 and coupons $ due and unpaid (Exhibit 4, Line 10)	101,579	312,943
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	7,951,293	8,155,425
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	742,332	802,404
	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 $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,639,588	3,099,647
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 Service Act		
	9.3 Other amounts payable on reinsurance, including $ 122,609,410 assumed and $ 228,410,997 ceded	351,020,407	398,360,756
	9.4 Interest maintenance reserve (IMR, Line 6)	205,088,701	203,600,070
10.	Commissions to agents due or accrued-life and annuity contracts $ 38,174,184 accident and health $ and deposit-type contract funds $ 347,332	38,521,516	36,574,878
11.	Commissions and expense allowances payable on reinsurance assumed	8,120,529	17,480,362
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	334,725,076	242,721,446
13.	Transfers to Separate Accounts due or accrued (net) (including $ (876,333,585) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(792,246,559)	(744,609,892)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	12,075,942	6,197,446
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	193,348,107	218,882,042
17.	Amounts withheld or retained by reporting entity as agent or trustee	257,416,286	225,446,134
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	43,652,116	27,316,850
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	224,052,548	223,428,274
22.	Borrowed money $ and interest thereon $		48,825,609
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,200,889,811	468,774,648
	24.02 Reinsurance in unauthorized and certified ($) companies	2,154,835	5,766,989
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,999,999) reinsurers	2,999,999	
	24.04 Payable to parent, subsidiaries and affiliates	(3,197,991)	2,758,108
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	226,618,445	178,799,469
	24.08 Derivatives	222,147,446	168,594,046
	24.09 Payable for securities	800,233,197	193,181,706
	24.10 Payable for securities lending	3,326,522,415	2,680,719,677
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,319,575,859	1,335,932,429
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	96,271,000,324	84,645,940,519
27.	From Separate Accounts Statement	70,441,999,028	63,283,167,425
28.	Total liabilities (Lines 26 and 27)	166,712,999,352	147,929,107,944
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	122,774,376	130,868,230
32.	Surplus notes	1,674,520,931	1,674,332,454
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,835,788,610	1,835,788,610
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	7,690,120,097	7,693,203,872
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	11,323,204,013	11,334,193,165
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,353,204,013	11,364,193,165
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	178,066,203,365	159,293,301,109
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	1,216,404,791	1,245,748,354
2502.	Disbursements payable	29,358,082	28,650,252
2503.	Unclaimed accounts and uncashed checks	21,974,096	15,910,787
2598.	Summary of remaining write-ins for Line 25 from overflow page	51,838,891	45,623,035
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,319,575,859	1,335,932,429
3101.	Other surplus adjustments - derivatives	122,774,376	130,868,230
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)	122,774,376	130,868,230
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	13,984,255,846	11,759,841,436
2.	Considerations for supplementary contracts with life contingencies	8,363	461,021
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,252,091,107	3,181,766,136
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	24,085,518	24,353,114
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(67,506,981)	(81,887,314)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	155,360,728	64,435,628
7.	Reserve adjustments on reinsurance ceded	(677,150,857)	(779,298,528)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,365,345,876	1,218,029,261
	8.2 Charges and fees for deposit-type contracts	21,828,721	26,310,477
	8.3 Aggregate write-ins for miscellaneous income	176,967,189	203,448,899
9.	Total (Lines 1 to 8.3)	18,235,285,512	15,617,460,130
10.	Death benefits	2,007,817,385	1,745,625,284
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,788,082	672,223
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,212,499,883	1,061,120,651
13.	Disability benefits and benefits under accident and health contracts	4,882,432	5,165,352
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	8,252,679,551	6,862,325,982
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	209,670,655	158,480,498
18.	Payments on supplementary contracts with life contingencies	409,030	1,322,761
19.	Increase in aggregate reserves for life and accident and health contracts	4,648,162,041	4,024,322,317
20.	Totals (Lines 10 to 19)	16,341,909,058	13,859,035,068
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,052,730,067	966,984,041
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(53,059,730)	12,062,134
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	981,661,921	945,162,771
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	122,735,726	119,143,786
25.	Increase in loading on deferred and uncollected premiums	(2,127,471)	13,101,479
26.	Net transfers to or (from) Separate Accounts net of reinsurance	343,718,355	(95,282,240)
27.	Aggregate write-ins for deductions	(19,581,829)	20,621,454
28.	Totals (Lines 20 to 27)	18,767,986,096	15,840,828,493
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(532,700,585)	(223,368,363)
30.	Dividends to policyholders and refunds to members	8,178,039	8,230,006
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(540,878,624)	(231,598,369)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	210,045,745	(196,528,896)
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)	(750,924,369)	(35,069,473)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (8,387,919) (excluding taxes of $ 1,561,483 transferred to the IMR)	1,611,888,117	(63,631,862)
35.	Net income (Line 33 plus Line 34)	860,963,748	(98,701,335)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,364,193,165	10,509,600,820
37.	Net income (Line 35)	860,963,748	(98,701,335)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 58,869,601	317,596,524	(172,380,170)
39.	Change in net unrealized foreign exchange capital gain (loss)	25,308	15,473,504
40.	Change in net deferred income tax	88,297,336	(68,154,869)
41.	Change in nonadmitted assets	(84,286,749)	35,456,895
42.	Change in liability for reinsurance in unauthorized and certified companies	612,154	(1,443,371)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		340,629,161
44.	Change in asset valuation reserve	(732,115,163)	259,170,456
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	(67,506,981)	(81,887,314)
47.	Other changes in surplus in Separate Accounts Statement	67,506,981	81,887,314
48.	Change in surplus notes	188,477	(55,769,523)
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		650,000,000
	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	(450,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	(12,270,786)	(49,688,402)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(10,989,152)	854,592,345
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	11,353,204,013	11,364,193,165
	DETAILS OF WRITE-INS		
08.301.	Fee income	159,833,998	183,751,353
08.302.	Miscellaneous income	17,133,191	19,697,545
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	176,967,189	203,448,899
2701.	Net periodic benefit cost	8,329,961	7,549,678
2702.	Miscellaneous disbursements	(31,027,209)	12,978,831
2703.	Contingency expense	3,115,419	92,945
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(19,581,829)	20,621,454
5301.	Adjustment to retirement plans	(3,732,296)	1,965,955
5302.	Other surplus adjustments - derivatives	(8,093,853)	(7,699,701)
5303.	Other surplus adjustments - miscellaneous	(444,637)	
5398.	Summary of remaining write-ins for Line 53 from overflow page		(43,954,656)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(12,270,786)	(49,688,402)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	13,658,399,842	11,279,398,417
2.	Net investment income	3,244,706,502	3,346,630,928
3.	Miscellaneous income	1,072,748,086	728,225,777
4.	Total (Lines 1 through 3)	17,975,854,430	15,354,255,121
5.	Benefit and loss related payments	11,645,633,261	9,576,980,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	260,518,287	(245,692,311)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,997,887,328	2,077,156,306
8.	Dividends paid to policyholders	8,653,607	8,995,338
9.	Federal and foreign income taxes paid (recovered) net of $ (9,786,679) tax on capital gains (losses)	215,042,604	481,892,395
10.	Total (Lines 5 through 9)	14,127,735,087	11,899,331,956
11.	Net cash from operations (Line 4 minus Line 10)	3,848,119,343	3,454,923,166
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	8,033,939,177	6,437,349,018
	12.2 Stocks	50,233,140	166,155,223
	12.3 Mortgage loans	1,310,590,237	533,288,331
	12.4 Real estate	10,776,688	
	12.5 Other invested assets	2,388,422,829	1,862,014,912
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(33,209)	(361,852)
	12.7 Miscellaneous proceeds	2,052,170,345	1,756,761,659
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,846,099,206	10,755,207,291
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	15,960,243,352	11,915,361,509
	13.2 Stocks	59,282,712	486,715,674
	13.3 Mortgage loans	2,153,992,017	1,903,433,659
	13.4 Real estate	56,625,641	6,564,330
	13.5 Other invested assets	3,279,968,808	2,416,420,880
	13.6 Miscellaneous applications	1,824,294,504	2,413,444,857
	13.7 Total investments acquired (Lines 13.1 to 13.6)	23,334,407,034	19,141,940,909
14.	Net increase (decrease) in contract loans and premium notes	(201,119,850)	(250,003,719)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(9,287,187,978)	(8,136,729,899)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		(55,958,000)
	16.2 Capital and paid in surplus, less treasury stock		650,000,000
	16.3 Borrowed funds	(48,825,609)	(1,000,523)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,240,534,762	2,028,641,026
	16.5 Dividends to stockholders	302,739,847	
	16.6 Other cash provided (applied)	542,812,214	349,712,325
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	4,431,781,520	2,971,394,828
	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)	(1,007,287,115)	(1,710,411,905)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,000,148,025	3,710,559,929
	19.2 End of year (Line 18 plus Line 19.1)	992,860,910	2,000,148,025

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Bonds disposed and acquired	747,449,348	961,636,018
20.0002. Assets in-kind received as deposits	515,306,553	
20.0003. Assets in-kind received as premiums	245,436,292	498,536,573
20.0004. Bond dividends paid to parent	147,260,153	
20.0005. Mortgage loans disposed and acquired	104,251,148	21,836,535
20.0006. Stocks disposed and acquired	26,632,000	42,104,763
20.0007. Federal tax credits received	21,648,138	338,154,751
20.0008. Bond dividends received from subsidiary	20,006,200	
20.0009. Bonds converted to stock	9,641,867	
20.0010. Premium tax credits received	7,794,999	4,504,999
20.0011. Interest purchased received as premiums	7,106,667	3,405,894
20.0012. Bond interest in-kind received	3,823,758	7,915,327

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0013. Assets in-kind transferred from the general account to the separate account		195,491,500
20.0014. Transfer between affiliated private equity funds		22,116,785

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	13,984,255,846	3,689,005,145	(22,432)	6,861,368,576	3,269,452,702	2,490,560			161,961,296
2.	Considerations for supplementary contracts with life contingencies	8,363	XXX	XXX	8,363		XXX	XXX		XXX
3.	Net investment income	3,252,091,107	1,077,823,312	594,775	1,351,980,326	356,230,937	252,913		448,761,880	16,446,966
4.	Amortization of Interest Maintenance Reserve (IMR)	24,085,518	8,258,958	2,690	4,586,236	2,756,476	(1,009)		8,547,806	(65,638)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(67,506,981)				(67,506,981)		XXX		
6.	Commissions and expense allowances on reinsurance ceded	155,360,728	93,228,277	17,835	40,542,852			XXX		21,571,764
7.	Reserve adjustments on reinsurance ceded	(677,150,857)	(178,732,794)	(184,594)	(498,233,468)			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,365,345,876	306,778,807		1,056,101,069	2,466,000		XXX		
	8.2 Charges and fees for deposit-type contracts	21,828,721			21,157,176	671,544	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	176,967,189	16,547,998		63,575,690	74,166,064	24,758		21,042,641	1,610,036
9.	Totals (Lines 1 to 8.3)	18,235,285,512	5,012,909,704	408,272	8,901,086,820	3,638,236,742	2,767,222		478,352,327	201,524,424
10.	Death benefits	2,007,817,385	1,596,656,063	781			XXX	XXX		411,160,541
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,788,082	5,788,082				XXX	XXX		
12.	Annuity benefits	1,212,499,883	XXX	XXX	493,612,627	718,887,256	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	4,882,432	1,797,843			429,177	2,655,412	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	8,252,679,551	578,006,272		7,596,180,285	78,466,858	XXX	XXX		26,135
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	209,670,655	13,158,933		150,007,021	5,163,081		XXX	41,341,620	
18.	Payments on supplementary contracts with life contingencies	409,030			409,030		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	4,648,162,041	2,499,899,833	216,245	702,535,920	1,518,613,687	(569,696)	XXX		(72,533,949)
20.	Totals (Lines 10 to 19)	16,341,909,058	4,695,307,026	217,026	8,942,744,882	2,321,560,060	2,085,716	XXX	41,341,620	338,652,728
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,052,730,067	544,597,478	36,974	507,297,426	798,188				XXX
22.	Commissions and expense allowances on reinsurance assumed	(53,059,730)	7,495,002		1,767,259	1,755,542	4,547	XXX		(64,082,080)
23.	General insurance expenses and fraternal expenses	981,661,921	464,861,593	10,209	298,781,973	38,265,892	472,345		148,553,250	30,716,659
24.	Insurance taxes, licenses and fees, excluding federal income taxes	122,735,726	96,371,257		15,894,975	1,784,781	24,220		7,085,463	1,575,030
25.	Increase in loading on deferred and uncollected premiums	(2,127,471)	(2,127,471)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	343,718,355	304,911,268		(985,349,681)	1,024,156,768		XXX		
27.	Aggregate write-ins for deductions	(19,581,829)	6,829,817		35,376	3,000,000			(29,447,022)	
28.	Totals (Lines 20 to 27)	18,767,986,096	6,118,245,970	264,210	8,781,172,210	3,391,321,231	2,586,829		167,533,311	306,862,335
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(532,700,585)	(1,105,336,266)	144,063	119,914,610	246,915,511	180,393		310,819,016	(105,337,911)
30.	Dividends to policyholders and refunds to members	8,178,039	8,448,075		1,400	(271,436)		XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(540,878,624)	(1,113,784,341)	144,063	119,913,210	247,186,947	180,393		310,819,016	(105,337,911)
32.	Federal income taxes incurred (excluding tax on capital gains)	210,045,745	25,420,534	(33,669)	18,341,102	76,091,879	36,230		111,345,808	(21,156,140)
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)	(750,924,369)	(1,139,204,876)	177,731	101,572,108	171,095,068	144,163		199,473,208	(84,181,772)
34.	Policies/certificates in force end of year	1,297,031	496,141	20	592,985	207,885		XXX		
	DETAILS OF WRITE-INS									
08.301.	Fee income	159,833,998	4,833,055		63,526,370	73,179,138			18,287,633	7,803
08.302.	Miscellaneous income	17,133,191	11,714,944		49,321	986,927	24,758		2,755,008	1,602,233
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	176,967,189	16,547,998		63,575,690	74,166,064	24,758		21,042,641	1,610,036
2701.	Net periodic benefit cost	8,329,961							8,329,961	
2702.	Miscellaneous disbursements	(31,027,209)	6,749,774						(37,776,983)	
2703.	Contingency expense	3,115,419	80,043		35,376	3,000,000				
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(19,581,829)	6,829,817		35,376	3,000,000			(29,447,022)	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	3,850,966,442		217,865,915	143,004,663	2,373,438,415	67,169,236	299,681,845		587,845,071			161,961,296
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,094,270,278		505,127,940	4,725,764	(45,486,860)	148,444,704	283,711,746		151,323,584		29,976,434	16,446,966
4.	Amortization of Interest Maintenance Reserve (IMR)	8,193,320		1,250,220	692	1,726,893	481,055	764,726		725,777		3,309,595	(65,638)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	114,800,042		10,273,039	24,570,208	36,523,460	894,475	2,820,091		18,147,004			21,571,764
7.	Reserve adjustments on reinsurance ceded	(178,732,794)		(293,769,254)	1,156	87,889,570	(13,183,498)	(15,575,119)		55,904,351			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	306,778,807								306,778,807			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	18,158,034		44,708	480,591	160,715	19,343	10,962,915		4,845,517		34,209	1,610,036
9.	Totals (Lines 1 to 8.3)	5,214,434,128		440,792,567	172,783,075	2,454,252,193	203,825,315	582,366,203		1,125,570,112		33,320,238	201,524,424
10.	Death benefits	2,007,816,604		420,642,137	42,168,273	127,430,889	155,302,196	588,886,656		260,651,484		1,574,427	411,160,541
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,788,082		2,534,729			1,931,231			1,322,319		(198)	
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	1,797,843		63,588	135,116	160,401	1,396,478	58,019		(15,758)			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	578,032,408		55,860,192		204,703,918	42,831,608	52,309,933		222,287,241		13,381	26,135
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	13,158,933		5,456,991	130,282	2,269,877	926,763	3,110,703		1,261,891		2,425	
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	2,427,365,884		(102,939,764)	26,529,580	2,529,572,305	(43,677,788)	(55,127,438)		145,542,938			(72,533,949)
20.	Totals (Lines 10 to 19)	5,033,959,754		381,617,874	68,963,251	2,864,137,389	158,710,487	589,237,874		631,050,115		1,590,036	338,652,728
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	544,597,478		21,628,096	78,768,777	319,706,290	4,728,699	25,430,231		94,335,386			XXX
22.	Commissions and expense allowances on reinsurance assumed	(56,587,079)		457,474	6,995,421		42,108						(64,082,080)
23.	General insurance expenses	495,578,252		24,245,052	77,464,533	182,818,304	21,393,163	21,668,254		85,737,470		51,534,817	30,716,659
24.	Insurance taxes, licenses and fees, excluding federal income taxes	97,946,286		4,925,905	6,634,031	44,310,472	1,548,018	9,432,011		14,452,882		15,067,937	1,575,030
25.	Increase in loading on deferred and uncollected premiums	(2,127,471)		127,106	(2,254,578)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	304,911,268								304,911,268			
27.	Aggregate write-ins for deductions	6,829,817		26,792	2,381,316	246,424	9,200	2,078,967		5,716		2,081,403	
28.	Totals (Lines 20 to 27)	6,425,108,305		433,028,298	238,952,752	3,411,218,878	186,431,675	647,847,336		1,130,492,836		70,274,194	306,862,335
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,210,674,178)		7,764,269	(66,169,677)	(956,966,685)	17,393,640	(65,481,133)		(4,922,724)		(36,953,956)	(105,337,911)
30.	Dividends to policyholders and refunds to members	8,448,075		7,837,530			597,464	13,081					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,219,122,253)		(73,261)	(66,169,677)	(956,966,685)	16,796,177	(65,494,214)		(4,922,724)		(36,953,956)	(105,337,911)
32.	Federal income taxes incurred (excluding tax on capital gains)	4,264,395		(4,300,738)	(39,409,223)	(12,070,535)	2,122,464	71,538,319		(16,427,603)		23,967,850	(21,156,140)
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)	(1,223,386,647)		4,227,477	(26,760,454)	(944,896,150)	14,673,712	(137,032,533)		11,504,878		(60,921,806)	(84,181,772)
34.	Policies/certificates in force end of year	496,141		36,914	208,144	84,745	49,056	35,089		82,193			
	DETAILS OF WRITE-INS												
08.301.	Fee income	4,840,857								4,833,055			7,803
08.302.	Miscellaneous income	13,317,177		44,708	480,591	160,715	19,343	10,962,915		12,463		34,209	1,602,233
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	18,158,034		44,708	480,591	160,715	19,343	10,962,915		4,845,517		34,209	1,610,036
2701.	Miscellaneous disbursements	6,749,774			2,376,208	236,424		2,078,362		323		2,058,459	
2702.	Contingency expense	80,043		26,792	5,109	10,000	9,200	605		5,393		22,944	
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,829,817		26,792	2,381,316	246,424	9,200	2,078,967		5,716		2,081,403	

(a) Include premium amounts for preneed plans included in Line 1

(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.

(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]

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	(22,432)	(22,432)							
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	594,775	594,775							
4.	Amortization of Interest Maintenance Reserve (IMR)	2,690	2,690							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	17,835	17,835							
7.	Reserve adjustments on reinsurance ceded	(184,594)	(184,594)							
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									
9.	Totals (Lines 1 to 8.3)	408,272	408,272							
10.	Death benefits	781	781							
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									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	216,245	216,245							
20.	Totals (Lines 10 to 19)	217,026	217,026							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,974	36,974							XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	10,209	10,209							
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									
28.	Totals (Lines 20 to 27)	264,210	264,210							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	144,063	144,063							
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)	144,063	144,063							
32.	Federal income taxes incurred (excluding tax on capital gains)	(33,669)	(33,669)							
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)	177,731	177,731							
34.	Policies/certificates in force end of year	20	20							
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

(b) Include premium amounts for preneed plans included in Line 1 .....

(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. .....

(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]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	6,861,368,576	877,852,859	470,654,357	5,227,922,163		267,007,848	17,931,349
2.	Considerations for supplementary contracts with life contingencies	8,363	XXX	XXX	XXX	XXX	8,363	XXX
3.	Net investment income	1,351,980,326	289,083,625	381,756,957	150,727,952		504,431,996	25,979,795
4.	Amortization of Interest Maintenance Reserve (IMR)	4,586,236	1,805,658	1,234,633	32,213		855,370	658,362
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	40,542,852	8,835,148		31,707,704			
7.	Reserve adjustments on reinsurance ceded	(498,233,468)			(498,233,468)			
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,056,101,069			1,056,101,069			
	8.2 Charges and fees for deposit-type contracts	21,157,176					21,157,176	
	8.3 Aggregate write-ins for miscellaneous income	63,575,690	4,833,353	21,983,798	47,629,835		197,616	(11,068,911)
9.	Totals (Lines 1 to 8.3)	8,901,086,820	1,182,410,643	875,629,745	6,015,887,468		793,658,369	33,500,595
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	493,612,627	2,989,956	444,215	10,718,654		476,364,888	3,094,914
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	7,596,180,285	720,261,316	1,110,807,045	5,765,111,924			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	150,007,021	10,363				149,996,657	
18.	Payments on supplementary contracts with life contingencies	409,030					409,030	
19.	Increase in aggregate reserves for life and accident and health contracts	702,535,920	366,823,271	362,176,564	(51,076,383)		46,125,363	(21,512,895)
20.	Totals (Lines 10 to 19)	8,942,744,882	1,090,084,906	1,473,427,824	5,724,754,194		672,895,938	(18,417,982)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	507,297,426	21,631,913	35,105,230	423,204,121		27,356,162	
22.	Commissions and expense allowances on reinsurance assumed	1,767,259						1,767,259
23.	General insurance expenses	298,781,973	44,653,166	38,362,726	188,327,368		27,438,713	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,894,975	1,449,584	1,216,767	11,304,953		1,923,671	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(985,349,681)			(988,869,434)		3,519,753	
27.	Aggregate write-ins for deductions	35,376			100		35,276	
28.	Totals (Lines 20 to 27)	8,781,172,210	1,157,819,570	1,548,112,548	5,358,721,302		733,169,513	(16,650,722)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	119,914,610	24,591,074	(672,482,803)	657,166,166		60,488,856	50,151,317
30.	Dividends to policyholders and refunds to members	1,400	1,400					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	119,913,210	24,589,674	(672,482,803)	657,166,166		60,488,856	50,151,317
32.	Federal income taxes incurred (excluding tax on capital gains)	18,341,102	4,835,866	(141,346,885)	128,988,983		12,596,305	13,266,833
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)	101,572,108	19,753,808	(531,135,918)	528,177,183		47,892,551	36,884,484
34.	Policies/certificates in force end of year	592,985	77,589	89,087	387,875		38,434	
	DETAILS OF WRITE-INS							
08.301.	Fee income	63,526,370	4,830,274	22,068,917	47,691,618			(11,064,439)
08.302.	Miscellaneous income	49,321	3,079	(85,118)	(61,783)		197,616	(4,472)
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	63,575,690	4,833,353	21,983,798	47,629,835		197,616	(11,068,911)
2701.	Contingency expense	35,376			100		35,276	
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	35,376			100		35,276	

(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]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	3,269,452,702					1,542,654,206	1,726,798,496
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	356,230,937					308,843,952	47,386,985
4.	Amortization of Interest Maintenance Reserve (IMR)	2,756,476					3,122,445	(365,968)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(67,506,981)					(67,506,981)	
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	2,466,000					2,466,000	
	8.2 Charges and fees for deposit-type contracts	671,544						671,544
	8.3 Aggregate write-ins for miscellaneous income	74,166,064					74,640	74,091,425
9.	Totals (Lines 1 to 8.3)	3,638,236,742					1,789,654,261	1,848,582,481
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	718,887,256					716,101,540	2,785,716
13.	Disability benefits and benefits under accident and health contracts	429,177					429,177	
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	78,466,858					78,466,858	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	5,163,081						5,163,081
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	1,518,613,687					(12,770,220)	1,531,383,907
20.	Totals (Lines 10 to 19)	2,321,560,060					782,227,356	1,539,332,704
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	798,188					798,188	
22.	Commissions and expense allowances on reinsurance assumed	1,755,542						1,755,542
23.	General insurance expenses	38,265,892					31,504,782	6,761,110
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,784,781					1,587,247	197,535
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,024,156,768					1,024,156,768	
27.	Aggregate write-ins for deductions	3,000,000					3,000,000	
28.	Totals (Lines 20 to 27)	3,391,321,231					1,843,274,341	1,548,046,890
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	246,915,511					(53,620,080)	300,535,591
30.	Dividends to policyholders and refunds to members	(271,436)					(271,436)	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	247,186,947					(53,348,644)	300,535,591
32.	Federal income taxes incurred (excluding tax on capital gains)	76,091,879					(13,242,642)	89,334,521
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)	171,095,068					(40,106,002)	211,201,070
34.	Policies/certificates in force end of year	207,885					207,885	
	DETAILS OF WRITE-INS							
08.301.	Fee income	73,179,138					74,640	73,104,498
08.302.	Miscellaneous income	986,927						986,927
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	74,166,064					74,640	74,091,425
2701.	Contingency expense	3,000,000					3,000,000	
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	3,000,000					3,000,000	

(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]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	2,490,560										2,490,560		
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	252,913										252,913		
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,009)										(1,009)		
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	24,758										24,758		
9.	Totals (Lines 1 to 8.3)	2,767,222										2,767,222		
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	2,655,412										2,655,412		
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													
17.	Interest and adjustments on contract or deposit-type contract funds													
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	(569,696)										(569,696)		
20.	Totals (Lines 10 to 19)	2,085,716										2,085,716		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed	4,547										4,547		
23.	General insurance expenses	472,345										472,345		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,220										24,220		
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													
28.	Totals (Lines 20 to 27)	2,586,829										2,586,829		
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	180,393										180,393		
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)	180,393										180,393		
32.	Federal income taxes incurred (excluding tax on capital gains)	36,230										36,230		
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)	144,163										144,163		
34.	Policies/certificates in force end of year													
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous income	24,758										24,758		
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	24,758										24,758		
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(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 INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [a]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	35,422,261,475		11,120,596,442	84,844,976	11,020,274,889	3,412,720,943	6,031,413,986		3,631,767,790			120,642,449
2.	Tabular net premiums or considerations	5,742,139,562		280,662,456	122,037,464	2,553,497,710	99,236,010	424,677,413		833,279,021			1,428,749,488
3.	Present value of disability claims incurred	1,417,708					1,417,708						
4.	Tabular interest	2,265,621,450		446,018,599	4,072,242	1,355,419,566	111,548,612	223,338,428		125,224,003			
5.	Tabular less actual reserve released												
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	(24,565,064)	XXX		(13,605,906)			(10,959,158)			XXX		
7.	Other increases (net)	333,887,367		3,812,191	2,055,061	15,964,773	24,338,620	308,354,021		(20,637,300)			
8.	Totals (Lines 1 to 7)	43,740,762,499		11,851,089,689	199,403,836	14,945,156,938	3,649,261,894	6,976,824,690		4,569,633,514			1,549,391,937
9.	Tabular cost	4,007,854,796		161,313,038	79,578,991	1,152,527,318	137,804,978	546,267,878		500,360,372			1,430,002,220
10.	Reserves released by death	1,239,408,931		618,367,531	689,012	37,249,699	86,891,399	377,779,465		118,191,435			240,390
11.	Reserves released by other terminations (net)	643,941,106		53,688,855	7,626,162	205,372,326	54,125,884	76,432,780		175,654,276			71,040,823
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,797,843		63,588	135,115	160,401	1,396,478	58,019		(15,758)			
13.	Net transfers to or (from) Separate Accounts	(1,867,540)								(1,867,540)			
14.	Total Deductions (Lines 9 to 13)	5,891,135,136		833,433,012	88,029,280	1,395,309,744	280,218,739	1,000,538,142		792,322,785			1,501,283,433
15.	Reserve December 31 of current year	37,849,627,363		11,017,656,677	111,374,556	13,549,847,194	3,369,043,155	5,976,286,548		3,777,310,729			48,108,504
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	27,896,882,970		4,588,404,565		11,889,637,586	3,134,046,299	5,334,873,115		2,949,921,405			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	26,006,649,135		4,089,378,578		11,581,214,744	2,430,120,683	4,956,013,725		2,949,921,405			

(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 - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	13,986,336	13,986,336							
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	553,325	553,325							
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(41,924)	(41,924)							
8.	Totals (Lines 1 to 7)	14,497,737	14,497,737							
9.	Tabular cost	295,156	295,156							
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	295,156	295,156							
15.	Reserve December 31 of current year	14,202,581	14,202,581							
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	14,175,574	14,175,574							
17.	Amount Available for Policy Loans Based upon Line 16 CSV	5,302,879	5,302,879							

(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	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	29,910,201,562	7,623,878,395	13,607,556,264	1,999,850,395		6,394,428,358	284,488,150
2.	Tabular net premiums or considerations	6,888,740,094	877,852,859	470,654,357	5,252,574,558		280,690,550	6,967,770
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,546,464,611	192,836,145	984,291,074	99,935,502		257,107,003	12,294,886
5.	Tabular less actual reserve released	(130,851,304)	20,587,796	23,469,718	(169,670,838)		16,591,863	(21,829,843)
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(2,766,021)	35,189					(2,801,210)
8.	Totals (Lines 1 to 7)	38,211,788,941	8,715,190,385	15,085,971,412	7,182,689,617		6,948,817,774	279,119,752
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	8,075,730,373	718,451,012	1,138,014,075	6,219,265,286			
12.	Annuity, supplementary contract and disability payments involving life contingencies	498,395,662	10,921,817				471,212,186	16,261,659
13.	Net transfers to or (from) Separate Accounts	(985,349,681)			(985,349,681)			
14.	Total Deductions (Lines 9 to 13)	7,588,776,354	729,372,829	1,138,014,075	5,233,915,605		471,212,186	16,261,659
15.	Reserve December 31 of current year	30,623,012,587	7,985,817,556	13,947,957,337	1,948,774,012		6,477,605,588	262,858,093
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	22,954,069,166	7,775,127,948	13,238,915,277	1,940,025,941			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	447,642,217	28,058		447,614,158			

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	6,003,989,731					6,003,989,731	
2.	Tabular net premiums or considerations	3,212,881,167					1,537,727,965	1,675,153,201
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	231,481,363					226,196,819	5,284,544
5.	Tabular less actual reserve released	(96,475,999)					38,761,884	(135,237,884)
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	9,351,876,261					7,806,676,400	1,545,199,861
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	806,324,334					795,080,938	11,243,396
13.	Net transfers to or (from) Separate Accounts	1,020,429,916					1,020,429,916	
14.	Total Deductions (Lines 9 to 13)	1,826,754,250					1,815,510,854	11,243,396
15.	Reserve December 31 of current year	7,525,122,011					5,991,165,546	1,533,956,465
	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							

(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 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 20,411,704	22,469,940
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,441,773,623	2,484,431,988
1.3	Bonds of affiliates	(a) 9,384,962	10,837,231
2.1	Preferred stocks (unaffiliated)	(b) 494,617	494,617
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	528,217	528,217
2.21	Common stocks of affiliates	46,739,239	46,739,239
3.	Mortgage loans	(c) 745,206,438	752,776,972
4.	Real estate	(d) 41,008,927	41,008,927
5	Contract loans	337,121,842	341,594,692
6	Cash, cash equivalents and short-term investments	(e) 2,921,538	3,425,445
7	Derivative instruments	(f) (671,845,979)	(732,304,216)
8.	Other invested assets	297,561,729	504,424,952
9.	Aggregate write-ins for investment income	11,159,912	11,483,151
10.	Total gross investment income	3,282,466,769	3,487,911,155
11.	Investment expenses		(g) 131,843,407
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 4,072,500
13.	Interest expense		(h) 93,039,567
14.	Depreciation on real estate and other invested assets		(i) 6,864,573
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		235,820,047
17.	Net investment income (Line 10 minus Line 16)		3,252,091,107
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	5,677,062	6,000,300
0902.	Mortgage loan and real estate service fees	5,482,850	5,482,850
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	11,159,912	11,483,151
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 30,796,832 accrual of discount less $ 28,150,462 amortization of premium and less $ 25,431,585 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 $ 376,129 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 31,193,591 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 651 accrual of discount less $ 189,096 amortization of premium and less $ 687,954 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 224,343,329 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 92,039,584 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 6,864,573 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	308,035		308,035		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	35,863,292	(73,416,022)	(37,552,730)	(4,023,554)	(64,947,647)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	354		354	286,019	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(6)		(6)	6,161,953	
2.21	Common stocks of affiliates	2,860,334		2,860,334	34,976,460	
3.	Mortgage loans	(14,849,528)		(14,849,528)		24,796,449
4.	Real estate	(22,218,530)		(22,218,530)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(33,135)		(33,135)	(74)	
7.	Derivative instruments	1,451,585,157	273,103,289	1,724,688,446	(162,090,696)	50,687,207
8.	Other invested assets	2,715	(10,440,691)	(10,437,977)	501,156,017	(8,642,998)
9.	Aggregate write-ins for capital gains (losses)		(31,829,433)	(31,829,433)		(1,867,703)
10.	Total capital gains (losses)	1,453,518,687	157,417,143	1,610,935,830	376,466,125	25,308
	DETAILS OF WRITE-INS					
0901.	Foreign exchange translation gain (loss)		(5,843,749)	(5,843,749)		4,606,947
0902.	Other foreign exchange capital gain (loss)		(26,437,136)	(26,437,136)		(6,474,650)
0903.	Other realized capital gain (loss)		451,451	451,451		
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(31,829,433)	(31,829,433)		(1,867,703)

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

		Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	(11,636,115)		(25,786,787)				14,150,672					
2. Deferred and accrued	18,033,551		18,033,551									
3. Deferred , accrued and uncollected:												
3.1 Direct	18,094,839		18,094,839									
3.2 Reinsurance assumed	17,343,900		3,193,229				14,150,672					
3.3 Reinsurance ceded	29,041,303		29,041,303									
3.4 Net (Line 1 + Line 2)	6,397,436		(7,753,236)				14,150,672					
4. Advance	301,247		301,247									
5. Line 3.4 - Line 4	6,096,189		(8,054,483)				14,150,672					
6. Collected during year:												
6.1 Direct	7,679,793,353		1,159,227,447	6,520,565,906								
6.2 Reinsurance assumed	1,710,199,340		4,538,220				1,705,661,120					
6.3 Reinsurance ceded	413,323,570		79,031,448	334,292,122								
6.4 Net	8,976,669,123		1,084,734,219	6,186,273,784			1,705,661,120					
7. Line 5 + Line 6.4	8,982,765,312		1,076,679,736	6,186,273,784			1,719,811,792					
8. Prior year (uncollected + deferred and accrued - advance)	28,776,274		7,203,228				21,573,045					
9. First year premiums and considerations:												
9.1 Direct	7,677,415,881		1,156,849,975	6,520,565,906								
9.2 Reinsurance assumed	1,702,807,956		4,569,210				1,698,238,746					
9.3 Reinsurance ceded	426,234,799		91,942,677	334,292,122								
9.4 Net (Line 7 - Line 8)	8,953,989,038		1,069,476,508	6,186,273,784			1,698,238,746					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	384,827,933		117,820,085	267,007,848								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	384,827,933		117,820,085	267,007,848								
RENEWAL												
11. Uncollected	91,079,213		60,743,940	9,346,166			20,989,106					
12. Deferred and accrued	78,068,734		61,069,689				16,999,045					
13. Deferred, accrued and uncollected:												
13.1 Direct	79,682,974		62,683,929				16,999,045					
13.2 Reinsurance assumed	206,611,172		176,275,900	9,346,166			20,989,106					
13.3 Reinsurance ceded	117,146,199		117,146,199									
13.4 Net (Line 11 + Line 12)	169,147,947		121,813,629	9,346,166			37,988,151					
14. Advance	3,338,341		3,338,341									
15. Line 13.4 - Line 14	165,809,606		118,475,288	9,346,166			37,988,151					
16. Collected during year:												
16.1 Direct	5,234,567,504		3,247,073,492	414,807,989			1,572,686,022					
16.2 Reinsurance assumed	893,859,908		848,062,132	18,791,777			24,515,439			2,490,560		
16.3 Reinsurance ceded	1,384,433,966		1,359,759,138	24,652,395		22,432						
16.4 Net	4,743,993,446		2,735,376,486	408,947,372		(22,432)	1,597,201,462			2,490,560		
17. Line 15 + Line 16.4	4,909,803,052		2,853,851,774	418,293,538		(22,432)	1,635,189,613			2,490,560		
18. Prior year (uncollected + deferred and accrued - advance)	264,364,200		190,181,947	10,206,595			63,975,658					
19. Renewal premiums and considerations:												
19.1 Direct	5,218,998,274		3,261,536,079	414,807,989			1,542,654,206					
19.2 Reinsurance assumed	822,185,812		773,204,154	17,931,349			28,559,750			2,490,560		
19.3 Reinsurance ceded	1,395,745,211		1,371,070,383	24,652,395		22,432						
19.4 Net (Line 17 - Line 18)	4,645,438,875		2,663,669,849	408,086,943		(22,432)	1,571,213,955			2,490,560		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	13,281,242,088		4,536,206,139	7,202,381,743			1,542,654,206					
20.2 Reinsurance assumed	2,524,993,767		777,773,363	17,931,349			1,726,798,496			2,490,560		
20.3 Reinsurance ceded	1,821,980,009		1,463,013,060	358,944,516		22,432						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	13,984,255,846		3,850,966,442	6,861,368,576		(22,432)	3,269,452,702			2,490,560		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	264,199		264,199									
22. All other	5,671,046		5,669,720	1,326								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	76,668,356		36,125,504	40,542,852								
23.2 Reinsurance assumed	51,992		51,992									
23.3 Net ceded less assumed	76,616,364		36,073,512	40,542,852								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	(150,782)			(177,326)			26,543					
24.3 Net ceded less assumed	150,782			177,326			(26,543)					
25. Renewal:												
25.1 Reinsurance ceded	78,692,372		78,674,538			17,835						
25.2 Reinsurance assumed	(52,960,940)		(56,639,071)	1,944,585			1,728,999			4,547		
25.3 Net ceded less assumed	131,653,312		135,313,608	(1,944,585)		17,835	(1,728,999)			(4,547)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	155,360,728		114,800,042	40,542,852		17,835						
26.2 Reinsurance assumed (Page 6, Line 22)	(53,059,730)		(56,587,079)	1,767,259			1,755,542			4,547		
26.3 Net ceded less assumed	208,420,459		171,387,121	38,775,592		17,835	(1,755,542)			(4,547)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	724,749,012		449,914,837	274,834,175								
28. Single	8,187,634		25,252	8,162,383								
29. Renewal	302,870,676		94,657,389	207,378,124		36,974	798,188					
30. Deposit-type contract funds	16,922,745			16,922,745								
31. Totals (to agree with Page 6, Line 21)	1,052,730,067		544,597,478	507,297,426		36,974	798,188					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	26,832,768		2,518	10,573,768	3,284,160		40,693,214
2.	Salaries and wages	394,550,857		22,555	108,126,200	61,323,241		564,022,853
3.11	Contributions for benefit plans for employees	27,174,430		1,867	41,059,352	3,161,161		71,396,810
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans				50,188			50,188
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	913,619			1,419,367	190,897		2,523,883
3.32	Other agent welfare	167,635			796	331		168,762
4.1	Legal fees and expenses	10,039,034		32,702	1,276,881	1,927,325		13,275,942
4.2	Medical examination fees	19,709,864						19,709,864
4.3	Inspection report fees	581,021			61,377	44,513		686,911
4.4	Fees of public accountants and consulting actuaries	8,649,084		5,887	883,154	1,285,323		10,823,448
4.5	Expense of investigation and settlement of policy claims	167,315						167,315
5.1	Traveling expenses	5,087,098		97	571,338	173,239		5,831,772
5.2	Advertising	14,070,524			3,313,956	532		17,385,012
5.3	Postage, express, telegraph and telephone	7,468,673		40	2,967,828	212,777		10,649,318
5.4	Printing and stationery	3,325,300		33	605,794	303,713		4,234,840
5.5	Cost or depreciation of furniture and equipment	1,368,560		882	2,013,866	425,609		3,808,917
5.6	Rental of equipment	486,087			44,525			530,612
5.7	Cost or depreciation of EDP equipment and software	36,773,457		24,928	39,586,264	2,884,734		79,269,383
6.1	Books and periodicals	87,246		18	116,299	74,768		278,331
6.2	Bureau and association fees	776,362			1,905,738	69,244		2,751,344
6.3	Insurance, except on real estate	20,597			2,197,474	81,244		2,299,315
6.4	Miscellaneous losses	27,214			(162)			27,052
6.5	Collection and bank service charges	1,152,810		1,657	1,722,779	(3,191)		2,874,055
6.6	Sundry general expenses	(6,416,437)		14,428	3,767,150			(2,634,859)
6.7	Group service and administration fees	54,709		646	2,175,125	417,025		2,647,505
6.8	Reimbursements by uninsured plans	299,087						299,087
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ recovered)	1,078,017						1,078,017
7.3	Agency conferences other than local meetings	12,188,575			106,914	22,672		12,318,161
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					12,818,665		12,818,665
9.2	Investment expenses not included elsewhere	(792)		792		12,675,956		12,675,956
9.3	Aggregate write-ins for expenses	266,003,612		363,295	(75,992,721)	30,469,469		220,843,655
10.	General expenses incurred	832,636,326		472,345	148,553,250	131,843,407	(b)	(a) 1,113,505,328
11.	General expenses unpaid Dec. 31, prior year	118,311,433			82,505,375	41,904,638		242,721,446
12.	General expenses unpaid Dec. 31, current year	146,948,141			145,416,225	42,360,710		334,725,076
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	803,999,618		472,345	85,642,400	131,387,335		1,021,501,698
	DETAILS OF WRITE-INS							
09.301.	Contributions	124,258			11,077,949	15,000		11,217,207
09.302.	Special Services	265,406,741		363,295	(87,084,432)	30,454,469		209,140,073
09.303.	Miscellaneous Interest				13,762			13,762
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	472,613						472,613
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	266,003,612		363,295	(75,992,721)	30,469,469		220,843,655

(a) Includes management fees of $ ..... to affiliates and $ .....17,931,435 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional ..$ ..... ; 3. Recreational and Health .$ ..... ; 4. Educational .....$ .....
5. Religious .....$ ..... ; 6. Membership .$ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes				1,512,195		1,512,195
2.	State insurance department licenses and fees	5,249,752		402,626	71,430		5,723,808
3.	State taxes on premiums	83,950,803	23,223	(580,000)			83,394,025
4.	Other state taxes, including $ 863,151 for employee benefits	3,346,657	9	793,605	312,164		4,452,435
5.	U.S. Social Security taxes	20,978,942	978	6,488,211	2,174,976		29,643,107
6.	All other taxes	2,099,889	10	(18,978)	1,735		2,082,656
7.	Taxes, licenses and fees incurred	115,626,043	24,220	7,085,463	4,072,500		126,808,226
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	6,498,361		(333,576)	32,660		6,197,446
9.	Taxes, licenses and fees unpaid Dec. 31, current year	12,509,518		(433,576)			12,075,942
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	109,614,886	24,220	7,185,464	4,105,160		120,929,730

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	264,199	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	5,669,720	
4.	Applied to provide paid-up annuities	1,326	
5.	Total Lines 1 through 4	5,935,245	
6.	Paid in cash	1,223,653	
7.	Left on deposit	578,571	
8.	Aggregate write-ins for dividend or refund options	916,138	
9.	Total Lines 5 through 8	8,653,607	
10.	Amount due and unpaid	101,579	
11.	Provision for dividends or refunds payable in the following calendar year	8,693,625	
12.	Terminal dividends		
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	8,795,204	
16.	Total from prior year	9,270,772	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	8,178,039	
	DETAILS OF WRITE-INS		
0801.	Dividends applied to policyholder accumulation values	916,138	
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)	916,138	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO 2.25% NLP ANB 1958	21,800		21,800		
0100002.	1941 CSO 2.50% NLP ANB 48-63	13,952,016		13,952,016		
0100003.	1958 CET 2.50% NLP ANB 64-73	430,149		430,149		
0100004.	1958 CET 3.50%/20/2.50% NLP ANB 74-81	441,350		441,350		
0100005.	1958 CET 4.00% CRV ANB 81-88	55,910		55,910		
0100006.	1958 CET 4.50% CRV ANB 79-80	201,799		201,799		
0100007.	1958 CSO 2.50% NLP ANB 64-73	25,227,399		25,227,399		
0100008.	1958 CSO 3.00% NLP ANB 70-74	124,239		124,239		
0100009.	1958 CSO 3.50% NLP ANB 70-74	11,580,080		11,580,080		
0100010.	1958 CSO 3.50% YRT	6,444		6,444		
0100011.	1958 CSO 3.50%/20/2.50% NLP ANB 74-81	16,703,681		16,703,681		
0100012.	1958 CSO 4.00% CRV ALB 87-88	273,703,298		273,703,298		
0100013.	1958 CSO 4.00% CRV ANB 74-81	6,839,619		6,839,619		
0100014.	1958 CSO 4.00% NLP ALB 79-04	152,237		152,237		
0100015.	1958 CSO 4.00% NLP ANB 74-81	3,377,072		3,377,072		
0100016.	1958 CSO 4.00% YRT	161,588		161,588		
0100017.	1958 CSO 4.50% CRV ALB 86-91	49,611		49,611		
0100018.	1958 CSO 4.50% CRV ANB 81-88	27,640,871		27,640,871		
0100019.	1958 CSO 4.50% CRVM	118,592		118,592		
0100020.	1958 CSO 4.50% NLP ANB 81-88	2,793,772		2,793,772		
0100021.	1958 CSO 4.50% YRT	866,661		866,661		
0100022.	1958 CSO 5.50% NLP ANB 81-88	67,461,902		67,461,902		
0100023.	1958 CSO 5.50% YRT	12,807		12,807		
0100024.	1980 CSO 2.00% CRV ANB 05-08	231,835,541		231,835,541		
0100025.	1980 CSO 2.00% NLP ANB 05-08	2,186		2,186		
0100026.	1980 CSO 2.50% CRV ANB 04-08	184,725,141		184,725,141		
0100027.	1980 CSO 2.50% NLP ANB 04-08	12,141		12,141		
0100028.	1980 CSO 3.00% CRV ANB 98-07	3,732,664,055		3,732,664,055		
0100029.	1980 CSO 3.00% NLP ANB 98-08	46,462,393		46,462,393		
0100030.	1980 CSO 3.50% YRT	49,993,857		49,993,857		
0100031.	1980 CSO 4.00% CRV ALB 78-88	37,232,711		37,232,711		
0100032.	1980 CSO 4.00% CRV ANB 83-08	11,852,139,886		11,852,139,886		
0100033.	1980 CSO 4.00% CRVM	133,583		133,583		
0100034.	1980 CSO 4.00% NLP ALB 87-91	5,425		5,425		
0100035.	1980 CSO 4.00% NLP ANB 83-08	1,956,515,387		1,942,312,806		14,202,581
0100036.	1980 CSO 4.00% YRT	3,239,406		3,239,406		
0100037.	1980 CSO 4.50% CRV ALB 86-88	5,618,685		5,618,685		
0100038.	1980 CSO 4.50% CRV ANB 95-05	133,458,601		133,458,601		
0100039.	1980 CSO 4.50% CRVM	15,568,627		15,568,627		
0100040.	1980 CSO 4.50% NLP ALB 86-02	1,114		1,114		
0100041.	1980 CSO 4.50% NLP ANB 83-05	16,780,145		16,780,145		
0100042.	1980 CSO 4.50% YRT	127,273,285		127,273,285		
0100043.	1980 CSO 5.00% CRV ANB 93-94	75,945,542		75,945,542		
0100044.	1980 CSO 5.00% CRVM	553,186		553,186		
0100045.	1980 CSO 5.00% NLP ANB 86-94	31,439,255		31,439,255		
0100046.	1980 CSO 5.00% YRT	16,506,933		16,506,933		
0100047.	1980 CSO 5.50% CRV ALB 88	255,653,567		255,653,567		
0100048.	1980 CSO 5.50% CRV ANB 86-92	300,911,873		300,911,873		
0100049.	1980 CSO 5.50% CRVM	3,089,178		3,089,178		
0100050.	1980 CSO 5.50% NLP ALB 88-07	30,587		30,587		
0100051.	1980 CSO 5.50% NLP ANB 86-92	589,806,322		589,806,322		
0100052.	1980 CSO 5.50% YRT	13,137,937		13,137,937		
0100053.	1980 CSO 6.00% CRVM	6,076,126		6,076,126		
0100054.	1980 CSO 6.00% YRT	3,316,483		3,316,483		
0100055.	2001 CSO 2.00% CRV ANB 07-15	6,535,395,980		6,535,395,980		
0100056.	2001 CSO 2.00% NLP ANB 07-15	15,216		15,216		
0100057.	2001 CSO 2.50% CRV ANB 08-15	949,058,965		949,058,965		
0100058.	2001 CSO 2.50% NLP ANB 08-15	9,006		9,006		
0100059.	2001 CSO 3.00% CRV ANB 07-15	3,037,460,181		3,037,460,181		
0100060.	2001 CSO 3.00% NLP ANB 06-15	73,065,154		73,065,154		
0100061.	2001 CSO 3.50% CRV ALB 13-19	787,966,040		787,966,040		
0100062.	2001 CSO 3.50% CRV ANB 13-19	5,680,115,651		5,680,115,651		
0100063.	2001 CSO 3.50% NLP ALB 13-19	18,652,177		18,652,177		
0100064.	2001 CSO 3.50% NLP ANB 13-19	7,465,029		7,465,029		
0100065.	2001 CSO 3.50% YRT	36,346,242		36,346,242		
0100066.	2001 CSO 3.65% CRV ALB 12	88,608,424		88,608,424		
0100067.	2001 CSO 4.00% CRV ANB 08-12	44,168,132		44,168,132		
0100068.	2001 CSO 4.00% YRT	90,474,632		90,474,632		
0100069.	2001 CSO 4.50% CRV ANB 04-06	83,239,140		83,239,140		
0100070.	2001 CSO 4.50% CRVM	2,196,021		2,196,021		
0100071.	2001 CSO 4.50% YRT	30,563,302		30,563,302		
0100072.	2001 CSO 5.00% YRT	250		250		
0100073.	2017 CSO 2.50% VM-20NPR ANB 2021 NB	2,433,825		2,433,825		
0100074.	2017 CSO 3.00% NLP ANB 2021 NB	22,734		22,734		
0100075.	2017 CSO 3.00% VM-20NPR ALB 2021 NB	85,207,793		85,207,793		
0100076.	2017 CSO 3.00% VM-20NPR ANB 2021 NB	566,697,516		566,697,516		
0100077.	2017 CSO 3.50% CRV ALB 17-19	24,828,151		24,828,151		
0100078.	2017 CSO 3.50% CRV ANB 18-19	984,212,979		984,212,979		
0100079.	2017 CSO 3.50% NLP ALB 17-19	216,555,142		216,555,142		
0100080.	2017 CSO 3.50% NLP ANB 2019	17,911		17,911		
0100081.	2017 CSO 3.50% VM-20NPR ALB 2020	100,989,414		100,989,414		
0100082.	2017 CSO 3.50% VM-20NPR ANB 2020	923,451,001		923,451,001		
0100083.	2017 CSO 3.50% YRT	2,773,556		2,773,556		
0100084.	2017 CSO 4.50% VM-20NPR ANB 19-20	39,759,977		39,759,977		
0100085.	AE 2.50% NLP ANB 45-47	229,112		229,112		
0100086.	AE 2.75% NLP ANB 43-47	132,962		132,962		
0100087.	AE 3.00% NLP ANB 08-17 38-45	703,409		703,409		
0100088.	AE 3.50% NLP ANB 00-41	77,897		77,897		
0100089.	MISCELLANEOUS REINSURANCE ASSUMED	81,055,175		81,055,175		
0100090.	VARIABLE CRVM LESS CSV	66,687,870		66,687,870		
0100091.	VM-20DET/STO 19-21 NB	2,054,188		2,054,188		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199997. Totals (Gross)	40,704,742,210		40,690,539,629		14,202,581
0199998. Reinsurance ceded	3,808,919,217		3,808,919,217		
0199999. Life Insurance: Totals (Net)	36,895,822,993		36,881,620,412		14,202,581
0200001. 1937 STD ANN 2.50% 61,71-81,83,91 (I)	14,190	XXX		XXX	14,190
0200002. 1951 GP ANN 3.25% 72-78,81 (I)	84,754	XXX		XXX	84,754
0200003. 1951 GP ANN-MOD 2.75% 77-82 (I)	116,270	XXX		XXX	116,270
0200004. 1951 GP ANN-MOD 3.50% 67-81 (I)	387,579	XXX		XXX	387,579
0200005. 1951 GP ANN-MOD 4.00% 72-81 (I)	65,059	XXX		XXX	65,059
0200006. 1951 GP ANN-MOD 6.00% 71-76 (I)	3,684	XXX		XXX	3,684
0200007. 1971 IAM 3.50% (D)	792,517	XXX	792,517	XXX	
0200008. 1971 IAM 4.00% (D)	25,041,320	XXX	25,041,320	XXX	
0200009. 1971 IAM 6.00% 74-83 (I)	44,507	XXX	44,507	XXX	
0200010. 1971 IAM 6.25% (D)	43,339	XXX	43,339	XXX	
0200011. 1971 IAM 6.50% (D)	2,924,512	XXX	2,924,512	XXX	
0200012. 1971 IAM 7.50% 83-92 (I)	801,985	XXX	801,985	XXX	
0200013. 1971 GAM 11.00% CARVM 85 (I)	17,423	XXX		XXX	17,423
0200014. 1971 GAM 11.25% CARVM 84 (I)	63,077	XXX		XXX	63,077
0200015. 1971 GAM 7.50% CARVM 84 85 (I)	143,816	XXX		XXX	143,816
0200016. 1971 GAM 9.75% CARVM 84 (I)	60,813	XXX		XXX	60,813
0200017. 1971 GP ANN 7.50% 84 (I)	77,197,140	XXX		XXX	77,197,140
0200018. 1971 GP ANN 7.75% 83 (I)	4,230,758	XXX		XXX	4,230,758
0200019. 1971 GP ANN 9.75% 83-84 (I)	14,935,303	XXX		XXX	14,935,303
0200020. 1971 GP ANN 10.75% 83-84 (I)	2,132,797	XXX		XXX	2,132,797
0200021. 1971 GP ANN 11.25% 83-84 (I)	1,176,755	XXX		XXX	1,176,755
0200022. 1971 GP ANN-MOD 10.00% 85 (I)	8,921	XXX		XXX	8,921
0200023. 1971 GP ANN-MOD 11.00% 83 (I)	464,900	XXX		XXX	464,900
0200024. 1971 GP ANN-MOD 2.00% 85 (I)	1,702	XXX		XXX	1,702
0200025. 1971 GP ANN-MOD 4.00% 71-83 (I)	657,940	XXX		XXX	657,940
0200026. 1971 GP ANN-MOD 5.00% 75-85 (I)	243,296	XXX		XXX	243,296
0200027. 1971 GP ANN-MOD 6.00% 74-92 (I)	2,082,025	XXX		XXX	2,082,025
0200028. 1971 GP ANN-MOD 6.75% 93 (I)	20,848	XXX		XXX	20,848
0200029. 1971 GP ANN-MOD 7.00% 80-86 (I)	470,322	XXX		XXX	470,322
0200030. 1971 GP ANN-MOD 7.50% 79-93 (I)	5,206,723	XXX		XXX	5,206,723
0200031. 1971 GP ANN-MOD 8.00% 83-90 (I)	540,932	XXX		XXX	540,932
0200032. 1971 GP ANN-MOD 8.50% 83-87 (I)	57,490	XXX		XXX	57,490
0200033. 1971 IAM 11.00% CARVM 85 (I)	118,881	XXX	118,881	XXX	
0200034. 1971 IAM 11.25% CARVM 84 (I)	952,014	XXX	952,014	XXX	
0200035. 1971 IAM 7.50% CARVM 84 (I)	341,228	XXX	341,228	XXX	
0200036. 1971 IAM 9.50% CARVM 85 (I)	21,746	XXX	21,746	XXX	
0200037. 1971 IAM 9.75% CARVM 84 (I)	34,063	XXX	34,063	XXX	
0200038. 1983 GP ANN 6.00% 87,90 (I)	89,351,316	XXX		XXX	89,351,316
0200039. 1983 GP ANN 6.25% 88-89 (I)	179,515,805	XXX		XXX	179,515,805
0200040. 1983 GP ANN 6.50% 86,94 (I)	77,187,488	XXX		XXX	77,187,488
0200041. 1983 GP ANN 6.75% 96-97 (I)	7,250,077	XXX		XXX	7,250,077
0200042. 1983 GP ANN 7.00% 93 (I)	5,096,683	XXX		XXX	5,096,683
0200043. 1983 GP ANN 7.25% 87,90,95 (I)	34,269,948	XXX		XXX	34,269,948
0200044. 1983 GP ANN 7.50% 85,88,89 (I)	144,242,893	XXX		XXX	144,242,893
0200045. 1983 GP ANN 7.75% 87,88,92 (I)	44,773,940	XXX		XXX	44,773,940
0200046. 1983 GP ANN 8.00% 86,87,90 (I)	34,059,754	XXX		XXX	34,059,754
0200047. 1983 GP ANN 8.25% 89-91 (I)	34,004,168	XXX		XXX	34,004,168
0200048. 1983 GP ANN 8.50% 88 (I)	4,377,875	XXX		XXX	4,377,875
0200049. 1983 GP ANN 8.75% 86,88,89 (I)	11,342,135	XXX		XXX	11,342,135
0200050. 1983 GP ANN 9.25% 86 (I)	3,429,251	XXX		XXX	3,429,251
0200051. 1983 GP ANN 9.50% 85 (I)	26,633,395	XXX		XXX	26,633,395
0200052. 1983 GP ANN 10.50% 85 (I)	5,907,942	XXX		XXX	5,907,942
0200053. 1983 GP ANN 11.00% 85 (I)	4,018,160	XXX		XXX	4,018,160
0200054. 1983 GP ANN-MOD 3.92% 96 (I)	61,690	XXX		XXX	61,690
0200055. 1983 GP ANN-MOD 4.00% 98-00 (I)	19,429	XXX		XXX	19,429
0200056. 1983 GP ANN-MOD 4.41% 97 (I)	128,525	XXX		XXX	128,525
0200057. 1983 GP ANN-MOD 4.50% 94-97 (I)	213,168	XXX		XXX	213,168
0200058. 1983 GP ANN-MOD 5.00% 91-00 (I)	764,303	XXX		XXX	764,303
0200059. 1983 GP ANN-MOD 5.25% 98-99 (I)	7,637	XXX		XXX	7,637
0200060. 1983 GP ANN-MOD 5.50% 89-99 (I)	1,592,588	XXX		XXX	1,592,588
0200061. 1983 GP ANN-MOD 5.75% 93-00 (I)	51,070	XXX		XXX	51,070
0200062. 1983 GP ANN-MOD 6.00% 87-99 (I)	3,624,178	XXX		XXX	3,624,178
0200063. 1983 GP ANN-MOD 6.25% 94-99 (I)	2,024,553	XXX		XXX	2,024,553
0200064. 1983 GP ANN-MOD 6.50% 91-97 (I)	1,190,668	XXX		XXX	1,190,668
0200065. 1983 GP ANN-MOD 6.75% 90-98 (I)	608,074	XXX		XXX	608,074
0200066. 1983 GP ANN-MOD 7.00% 85-96 (I)	790,182	XXX		XXX	790,182
0200067. 1983 GP ANN-MOD 7.25% 89-96 (I)	773,483	XXX		XXX	773,483
0200068. 1983 GP ANN-MOD 7.50% 83-96 (I)	6,703,281	XXX		XXX	6,703,281
0200069. 1983 GP ANN-MOD 8.00% 84-92 (I)	2,918,655	XXX		XXX	2,918,655
0200070. 1983 GP ANN-MOD 8.50% 83-89 (I)	3,182,280	XXX		XXX	3,182,280
0200071. 1983 GP ANN-MOD 9.00% 85-88 (I)	1,237,682	XXX		XXX	1,237,682
0200072. 1983 GP ANN-MOD 9.50% 84-86 (I)	196,827	XXX		XXX	196,827
0200073. 1983 GP ANN-MOD 10.00% 83-86 (I)	14,985	XXX		XXX	14,985
0200074. 1983 GP ANN-MOD 10.50% 83-85 (I)	154,831	XXX		XXX	154,831
0200075. 1983 GP ANN-MOD 11.00% 85 (I)	56,065	XXX		XXX	56,065
0200076. 1983 TABLE A 4.00% (D)	9,686,412	XXX	9,686,412	XXX	
0200077. 1983 TABLE A 6.00% 93-99 (I)	1,140,758	XXX	1,140,758	XXX	
0200078. 1983 TABLE A 3.75% CARVM 12 13 (I)	595,706,716	XXX	595,706,716	XXX	
0200079. 1983 TABLE A 4.75% CARVM 99 (I)	237,999	XXX	237,999	XXX	
0200080. 1983 TABLE A 5.50% CARVM 96 99 (I,D)	1,575,703,692	XXX	1,575,703,692	XXX	
0200081. 1983 TABLE A 6.00% CARVM 95 (D)	12,559	XXX	12,559	XXX	
0200082. 1983 TABLE A 6.50% CARVM 87 90 94 (I,D)	20,539,382	XXX	20,539,382	XXX	
0200083. 1983 TABLE A 6.75% CARVM 91 96 97 (I,D)	558,622	XXX	558,622	XXX	
0200084. 1983 TABLE A 7.00% CARVM 88 89 93 (I,D)	63,960,819	XXX	63,960,819	XXX	
0200085. 1983 TABLE A 7.25% CARVM 86 95 (I,D)	770,947	XXX	770,947	XXX	
0200086. 1983 TABLE A 7.75% CARVM 92 (I)	58,602	XXX	58,602	XXX	
0200087. 1983 TABLE A 8.00% CARVM 87 (I)	14,895	XXX	14,895	XXX	
0200088. 1983 TABLE A 8.25% CARVM 90 91 (I)	127,012	XXX	127,012	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200089.	1983 TABLE A 8.50% CARVM 84 85 (D)	17,303,801	XXX	17,303,801	XXX	
0200090.	1983 TABLE A 8.75% CARVM 89 (I)	20,142	XXX	20,142	XXX	
0200091.	1994 GAR 2.00% 01,04-10,13 (I)	7,133,225	XXX		XXX	7,133,225
0200092.	1994 GAR 2.50% 04-05 (I)	157,726	XXX		XXX	157,726
0200093.	1994 GAR 2.75% 05 (I)	113,739	XXX		XXX	113,739
0200094.	1994 GAR 3.00% 03-04 (I)	4,396	XXX		XXX	4,396
0200095.	1994 GAR 3.25% 17 (I)	554,999,765	XXX		XXX	554,999,765
0200096.	1994 GAR 3.50% 03,04,15-16 (I)	632,426,929	XXX		XXX	632,426,929
0200097.	1994 GAR 3.75% 04,13 (I)	103,499,806	XXX		XXX	103,499,806
0200098.	1994 GAR 4.00% 00-02,04,14,15 (I)	110,964,795	XXX		XXX	110,964,795
0200099.	1994 GAR 4.25% 04,12 (I)	59,615,958	XXX		XXX	59,615,958
0200100.	1994 GAR 4.50% 03 (I)	3,457,641	XXX		XXX	3,457,641
0200101.	1994 GAR 5.00% 01-03,11 (I)	16,959,199	XXX		XXX	16,959,199
0200102.	1994 GAR 5.25% 00,02,05,06,10 (I)	68,024,518	XXX		XXX	68,024,518
0200103.	1994 GAR 5.50% 00-04,07,08 (I)	66,641,598	XXX		XXX	66,641,598
0200104.	1994 GAR 5.75% 00,02 (I)	324,571	XXX		XXX	324,571
0200105.	1994 GAR 6.00% 00-03,09 (I)	45,906,887	XXX		XXX	45,906,887
0200106.	1994 GAR 6.25% 98-01 (I)	18,345,088	XXX		XXX	18,345,088
0200107.	1994 GAR 6.50% 00,02 (I)	27,771,847	XXX		XXX	27,771,847
0200108.	1994 GAR 6.75% 00-01 (I)	17,606,066	XXX		XXX	17,606,066
0200109.	1994 GAR 7.00% 00 (I)	1,872,754	XXX		XXX	1,872,754
0200110.	1994 GAR, VM-22 JUMBO 3.02% 19 (I,D)	1,658,796	XXX		XXX	1,658,796
0200111.	1994 GAR, VM-22 JUMBO 3.31% 19 (I,D)	19,066,331	XXX		XXX	19,066,331
0200112.	1994 GAR, VM-22 JUMBO 3.57% 19 (I,D)	106,242,843	XXX		XXX	106,242,843
0200113.	1994 GAR, VM-22 JUMBO 3.86% 19 (I,D)	153,659,997	XXX		XXX	153,659,997
0200114.	1994 GAR, VM-22 Jumbo 0.44%	204,306,233	XXX		XXX	204,306,233
0200115.	1994 GAR, VM-22 Jumbo 0.54%	659,275,450	XXX		XXX	659,275,450
0200116.	1994 GAR, VM-22 Jumbo 0.93%	75,436,147	XXX		XXX	75,436,147
0200117.	1994 GAR, VM-22 Jumbo 0.96%	226,318,438	XXX		XXX	226,318,438
0200118.	1994 GAR, VM-22 Jumbo 1.19%	2,993,846	XXX		XXX	2,993,846
0200119.	1994 GAR, VM-22 Jumbo 1.28%	119,991,117	XXX		XXX	119,991,117
0200120.	1994 GAR, VM-22 Jumbo 1.59%	9,839,932	XXX		XXX	9,839,932
0200121.	1994 GAR, VM-22 Jumbo 1.62%	3,143,173	XXX		XXX	3,143,173
0200122.	1994 GAR, VM-22 Jumbo 1.84%	32,506,645	XXX		XXX	32,506,645
0200123.	1994 GAR, VM-22 Jumbo 2.32%	71,434,217	XXX		XXX	71,434,217
0200124.	1994 GAR, VM-22 Jumbo 2.78%	128,711,266	XXX		XXX	128,711,266
0200125.	1994 GAR, VM-22 NON-JUMBO 1.00% 20-21 (I,D)	21,791,995	XXX		XXX	21,791,995
0200126.	1994 GAR, VM-22 NON-JUMBO 1.50% 20-21 (I,D)	82,499,105	XXX		XXX	82,499,105
0200127.	1994 GAR, VM-22 NON-JUMBO 1.75% 20-21 (I,D)	84,754,249	XXX		XXX	84,754,249
0200128.	1994 GAR, VM-22 NON-JUMBO 2.00% 20-21 (I,D)	290,193,759	XXX		XXX	290,193,759
0200129.	1994 GAR, VM-22 NON-JUMBO 2.25% 18-21 (I,D)	212,265,361	XXX		XXX	212,265,361
0200130.	1994 GAR, VM-22 NON-JUMBO 2.50% 19-21 (I,D)	155,373,796	XXX		XXX	155,373,796
0200131.	1994 GAR, VM-22 NON-JUMBO 2.75% 18-21 (I,D)	426,767,263	XXX		XXX	426,767,263
0200132.	1994 GAR, VM-22 NON-JUMBO 3.00% 18-20 (I,D)	585,416,497	XXX		XXX	585,416,497
0200133.	1994 GAR, VM-22 NON-JUMBO 3.25% 18-19 (I,D)	22,654,494	XXX		XXX	22,654,494
0200134.	1994 GAR, VM-22 NON-JUMBO 3.50% 18-19 (I,D)	94,229,691	XXX		XXX	94,229,691
0200135.	1994 GAR, VM-22 NON-JUMBO 3.75% 18-19 (I,D)	386,762,368	XXX		XXX	386,762,368
0200136.	1994 GAR, VM-22 NON-JUMBO 4.00% 18-19 (I,D)	689,416,135	XXX		XXX	689,416,135
0200137.	1994 GAR, VM-22 NON-JUMBO 4.25% 19 (I,D)	80,317,643	XXX		XXX	80,317,643
0200138.	2012 IAR 2.25% (I) NB	965,852	XXX	965,852	XXX	
0200139.	2012 IAR 2.75% CARVM 15 (I)	1,295,999	XXX	1,295,999	XXX	
0200140.	2012 IAR 3.00% CARVM 15 17 21 (I,D)	1,638,318,618	XXX	1,638,318,618	XXX	
0200141.	2012 IAR 3.25% CARVM 15-17 20 (I,D)	2,209,312,102	XXX	2,209,312,102	XXX	
0200142.	2012 IAR 3.50% (D)	132,946	XXX	132,946	XXX	
0200143.	2012 IAR 3.50% CARVM 14-18 (I,D)	1,898,101,053	XXX	1,898,101,053	XXX	
0200144.	2012 IAR 3.75% (D) NB	183,219	XXX	183,219	XXX	
0200145.	2012 IAR 3.75% (I)	84,178	XXX	84,178	XXX	
0200146.	2012 IAR 3.75% CARVM 13-19 (I,D)	11,365,074,855	XXX	11,365,074,855	XXX	
0200147.	2012 IAR 4.00% (I)	68,141,664	XXX	68,141,664	XXX	
0200148.	2012 IAR 4.00% CARVM 14 16 (I,D)	1,443,726,161	XXX	1,443,726,161	XXX	
0200149.	2012 IAR VM-22 NON-JUMBO 1.00% CARVM 20 21 (I)	623,049	XXX	623,049	XXX	
0200150.	2012 IAR VM-22 NON-JUMBO 1.25% CARVM 21 (I)	28,871	XXX	28,871	XXX	
0200151.	2012 IAR VM-22 NON-JUMBO 1.50% CARVM 20 21 (I)	7,333,935	XXX	7,333,935	XXX	
0200152.	2012 IAR VM-22 NON-JUMBO 1.75% CARVM 20 21 (I)	6,583,208	XXX	6,583,208	XXX	
0200153.	2012 IAR VM-22 NON-JUMBO 2.00% CARVM 20 21 (I)	10,769,247	XXX	10,769,247	XXX	
0200154.	2012 IAR VM-22 NON-JUMBO 2.25% CARVM 18-21 (I)	46,686,071	XXX	46,686,071	XXX	
0200155.	2012 IAR VM-22 NON-JUMBO 2.50% CARVM 19-21 (I)	29,633,011	XXX	29,633,011	XXX	
0200156.	2012 IAR VM-22 NON-JUMBO 2.75% CARVM 18-21 (I)	37,840,510	XXX	37,840,510	XXX	
0200157.	2012 IAR VM-22 NON-JUMBO 3.00% CARVM 18-20 (I)	37,998,340	XXX	37,998,340	XXX	
0200158.	2012 IAR VM-22 NON-JUMBO 3.25% CARVM 18-21 (I)	18,536,654	XXX	18,536,654	XXX	
0200159.	2012 IAR VM-22 NON-JUMBO 3.50% CARVM 18-21 (I)	42,225,089	XXX	42,225,089	XXX	
0200160.	2012 IAR VM-22 NON-JUMBO 3.75% CARVM 18-21 (I)	20,305,878	XXX	20,305,878	XXX	
0200161.	2012 IAR VM-22 NON-JUMBO 4.00% CARVM 18-21 (I)	29,839,133	XXX	29,839,133	XXX	
0200162.	2012 IAR VM-22 NON-JUMBO 4.25% CARVM 19 (I)	9,436,601	XXX	9,436,601	XXX	
0200163.	A-1949 MOD 5.00% 72-73 (I)	21,903	XXX	21,903	XXX	
0200164.	ANNUITY 2000 3.75% (D)	342,027	XXX	342,027	XXX	
0200165.	ANNUITY 2000 3.75% CARVM 12 13 (I,D)	1,260,172,638	XXX	1,260,172,638	XXX	
0200166.	ANNUITY 2000 4% (I)	36,705,469	XXX	36,705,469	XXX	
0200167.	ANNUITY 2000 4.00% (D)	79,624,569	XXX	79,624,569	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200168. ANNUITY 2000 4.00% (I)	43,395	XXX	43,395	XXX	
0200169. ANNUITY 2000 4.00% CARVM 12 14 (D)	1,297,800,986	XXX	1,297,800,986	XXX	
0200170. ANNUITY 2000 4.25% (I)	42,444,032	XXX	42,444,032	XXX	
0200171. ANNUITY 2000 4.25% CARVM 11 12 (I,D)	29,288,052	XXX	29,288,052	XXX	
0200172. ANNUITY 2000 4.5% (I)	47,181,452	XXX	47,181,452	XXX	
0200173. ANNUITY 2000 4.50% CARVM 10 11 (D)	273,296,686	XXX	273,296,686	XXX	
0200174. ANNUITY 2000 4.75% CARVM 05 06 08 10 (D)	87,103,908	XXX	87,103,908	XXX	
0200175. ANNUITY 2000 5% (I)	19,106,961	XXX	19,106,961	XXX	
0200176. ANNUITY 2000 5.00% (I)	36,640	XXX	36,640	XXX	
0200177. ANNUITY 2000 5.00% CARVM 04 07-09 11 (I,D)	1,465,013,691	XXX	1,465,013,691	XXX	
0200178. ANNUITY 2000 5.25% (I)	18,297,528	XXX	18,297,528	XXX	
0200179. ANNUITY 2000 5.25% CARVM 05 06 10 (I)	18,338,918	XXX	18,338,918	XXX	
0200180. ANNUITY 2000 5.5% (I)	19,967,096	XXX	19,967,096	XXX	
0200181. ANNUITY 2000 5.50% (I)	1,133,536	XXX	1,133,536	XXX	
0200182. ANNUITY 2000 5.50% CARVM 99 03 04 07-09 (I,D)	460,346,748	XXX	460,346,748	XXX	
0200183. ANNUITY 2000 6% (I)	11,711,820	XXX	11,711,820	XXX	
0200184. ANNUITY 2000 6.00% CARVM 01-03 09 (I,D)	36,984,432	XXX	36,984,432	XXX	
0200185. ANNUITY 2000 6.25% (I)	648,311	XXX	648,311	XXX	
0200186. ANNUITY 2000 6.25% CARVM 98-00 (I,D)	743,033	XXX	743,033	XXX	
0200187. ANNUITY 2000 6.50% CARVM 02 (I)	554,200	XXX	554,200	XXX	
0200188. ANNUITY 2000 6.75% CARVM 01 (I)	178,470	XXX	178,470	XXX	
0200189. ANNUITY 2000 7.00% CARVM 00 (I)	16,536	XXX	16,536	XXX	
0200190. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)	415,421,961	XXX	415,421,961	XXX	
0200191. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (I)	521,067,438	XXX	521,067,438	XXX	
0200192. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)	252,774,325	XXX	252,774,325	XXX	
0200193. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.50% CARVM 20 21 (I)	861,395	XXX	861,395	XXX	
0200194. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75% CARVM 20 21 (I)	3,616,089	XXX	3,616,089	XXX	
0200195. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.00% CARVM 20 21 (I)	28,434,028	XXX	28,434,028	XXX	
0200196. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.25% CARVM 18 20 21 (I)	163,830,292	XXX	163,830,292	XXX	
0200197. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.50% CARVM 19-21 (I)	64,010,816	XXX	64,010,816	XXX	
0200198. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.75% CARVM 18-21 (I)	75,664,675	XXX	75,664,675	XXX	
0200199. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.00% CARVM 18-20 (I)	345,002,806	XXX	345,002,806	XXX	
0200200. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.25% CARVM 18 19 (I)	128,859,127	XXX	128,859,127	XXX	
0200201. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.50% CARVM 18 19 (I)	174,224,983	XXX	174,224,983	XXX	
0200202. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.75% CARVM 18 19 (I)	16,257,626	XXX	16,257,626	XXX	
0200203. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 4.00% CARVM 18 19 (I)	275,892,626	XXX	275,892,626	XXX	
0200204. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 4.25% CARVM 19 (I)	90,256,002	XXX	90,256,002	XXX	
0200205. EXCESS OF VARIABLE ANNUITY RESERVES OVER CASH SURRENDER VALUE	18,726,032	XXX	18,726,032	XXX	
0200206. RP2000 PL ERM MI 2.00% CARVM 15 (I)	109,214	XXX		XXX	109,214
0200207. VA CASH SURRENDER VALUE	1,940,025,941	XXX	1,940,025,941	XXX	
0299997. Totals (Gross)	38,487,285,923	XXX	30,962,163,912	XXX	7,525,122,011
0299998. Reinsurance ceded	342,032,290	XXX	342,032,290	XXX	
0299999. Annuities: Totals (Net)	38,145,253,633	XXX	30,620,131,622	XXX	7,525,122,011
0300001. 1971 IAM 3.50% 74-79	1,432		1,432		
0300002. 1971 IAM 6.00% 74-83	15,470		15,470		
0300003. 1971 IAM 7.50% 83-92	91,298		91,298		
0300004. 1983 IAM 6.00% 93-99	192,392		192,392		
0300005. 2012 IAR 2.25% NB	820,554		820,554		
0300006. 2012 IAR 3.75%	178,998		178,998		
0300007. 2012 IAR 4.00%	748,203		748,203		
0300008. 2012 IAR 4.50%	55,875		55,875		
0300009. A-1949 MOD 3.50% 18-74	34,228		34,228		
0300010. ANNUITY 2000 4.00%	461,069		461,069		
0300011. ANNUITY 2000 4.25%	96,975		96,975		
0300012. ANNUITY 2000 5.25%	65,202		65,202		
0300013. ANNUITY 2000 5.50%	64,492		64,492		
0300014. ANNUITY 2000 6.25%	54,778		54,778		
0399997. Totals (Gross)	2,880,966		2,880,966		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	2,880,966		2,880,966		
0400001. 1959 ADB 2.50% 64-74	595		595		
0400002. 1959 ADB 3.50% 74-81	3,869		3,869		
0400003. 1959 ADB 4.00% 83-21 NB	5,756		5,756		
0400004. 1959 ADB 4.50% 81-88	9,505		9,505		
0499997. Totals (Gross)	19,725		19,725		
0499998. Reinsurance ceded	7,632		7,632		
0499999. Accidental Death Benefits: Totals (Net)	12,093		12,093		
0500001. 1952 INTERCO DISA 2.50% 36-47	2		2		
0500002. 1952 INTERCO DISA 3.50% 57-74	17,314		17,314		
0500003. 1952 INTERCO DISA 4.00% 74-20	50,479		50,479		
0500004. 1952 INTERCO DISA 4.50% 83-04	59,846		59,846		
0500005. 1980 CSO W/1952 DIS 3.50% 03-08	129,914		129,914		
0500006. 1994 GAM 3.0% 21 NB	41,553,867		41,553,867		
0500007. 1994 GAM 3.5% 13-20	498,336,053		498,336,053		
0500008. 1994 GAM 4.0% 12	44,620,699		44,620,699		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500009. 2001 CSO W/1952 DIS 3.50% 08-21 NB	1,229,387		1,229,387		
0599997. Totals (Gross)	585,997,561		585,997,561		
0599998. Reinsurance ceded	1,115,764		1,115,764		
0599999. Disability-Active Lives: Totals (Net)	584,881,797		584,881,797		
0600001. 1952 INTERCO DISA 2.50% 57-74	25,884		25,884		
0600002. 1952 INTERCO DISA 3.50% 74-02	9,989,676		9,989,676		
0600003. 1994 GAM W/1952 INTERCO DIS 3.0%	823,554		823,554		
0600004. 1994 GAM W/1952 INTERCO DIS 3.5%	2,447,575		2,447,575		
0600005. JT COMM 2.50% 36-56	144		144		
0699997. Totals (Gross)	13,286,833		13,286,833		
0699998. Reinsurance ceded	2,861,400		2,861,400		
0699999. Disability-Disabled Lives: Totals (Net)	10,425,433		10,425,433		
0700001. ADDITIONAL ACTUARIAL RESERVES - AGXXXVIII	270,000,000		270,000,000		
0700002. ADDITIONAL RESERVES - SPECIAL CLASSES	979,463		979,463		
0700003. MINIMUM RESERVE ADJUSTMENT	182,736,893		182,736,893		
0799997. Totals (Gross)	453,716,356		453,716,356		
0799998. Reinsurance ceded	81,028,728		81,028,728		
0799999. Miscellaneous Reserves: Totals (Net)	372,687,628		372,687,628		
9999999. Totals (Net) - Page 3, Line 1	76,011,964,542		68,472,639,951		7,539,324,592

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 426,059,493 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

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.
THE CONTRACT LOAN INTEREST RATE ON VARIOUS VARIABLE UNIVERSAL LIFE AND UNIVERSAL LIFE INSURANCE CONTRACTS IS LESS THAN 5%. HOWEVER, THE INTEREST RATE CREDITED ON THE LOANED ACCUMULATION VALUE ON SUCH CONTRACTS IS NO GREATER THAN THE CONTRACT LOAN INTEREST RATE.

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? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,866,288,779

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: ..... $ 3,397,135,730

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 34,932,160,204

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
MARKET VALUE

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:
PAGE 3, LINE 1

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

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 [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 25,252,858,231

9.2 State the amount of reserves established for this business: ..... $ 3,115,767,123

9.3 Identify where the reserves are reported in the blank:
PAGE 3, LINE 1

ATTACHMENT TO EXHIBIT 5 INTERROGATORIES: ITEM NO. 6: THE COMPANY UTILIZES THE METHODOLOGY IN ACTUARIAL GUIDELINE IX-A FOR DETERMINING SUBSTANDARD RESERVES.

ITEM NO. 9: THE AMOUNTS SHOWN IN LINES 9.1 AND 9.2 ABOVE INCLUDE BOTH VARIABLE AND FIXED CONTRACTS. THE AMOUNT IN LINE 9.1 SHOWS THE ACCOUNT VALUE FOR BOTH VARIABLE AND FIXED CONTRACTS. THE PORTION OF THE AMOUNT IN LINE 9.2 FOR VARIABLE CONTRACTS IS SHOWN AS EXCESS OVER CASH SURRENDER VALUE. THE AMOUNT IN LINE 9.2 FOR FIXED CONTRACTS IS SHOWN AS A RESERVE FOR THE ENTIRE CONTRACT.

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
NONE			
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves													
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits	16,311,226										16,311,226		
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	16,311,226										16,311,226		
8.	Reinsurance ceded													
9.	Totals (Net)	16,311,226										16,311,226		
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims													
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)													
15.	Reinsurance ceded													
16.	Totals (Net)													
17.	TOTAL (Net)	16,311,226										16,311,226		
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	6,280,822,802		4,154,988,125	10,873,435	26,197,434	2,088,763,808
2. Deposits received during the year	6,977,114,674		617,388,079	11,882,031	578,571	6,347,265,993
3. Investment earnings credited to the account	175,472,709		135,663,565	237,670	968,024	38,603,450
4. Other net change in reserves	11,551,311		13,986,655			(2,435,344)
5. Fees and other charges assessed	21,379,748		21,379,748			
6. Surrender charges						
7. Net surrender or withdrawal payments	2,226,037,407		527,683,590	3,254,125	2,850,787	1,692,248,905
8. 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)	11,197,544,341		4,372,963,086	19,739,011	24,893,242	6,779,949,002
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)	11,197,544,341		4,372,963,086	19,739,011	24,893,242	6,779,949,002

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	702,954,100		680,424,613	10,771,313				11,758,174			
	2.22 Reinsurance assumed	481,118,226		478,723,299	(868,537)				3,263,463			
	2.23 Reinsurance ceded	229,527,278		229,527,278								
	2.24 Net	954,545,049		(b) 929,620,634	(b) 9,902,776		(b)	(b)	15,021,638	(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	53,053,895		53,045,936				7,958				
	3.2 Reinsurance assumed	177,187,390		177,187,390								
	3.3 Reinsurance ceded	125,759,595		125,756,584				3,011				
	3.4 Net	104,481,690		(b) 104,476,742	(b)		(b)	(b) 4,947		(b)	(b)	(b)
4. TOTALS	4.1 Direct	756,007,995		733,470,549	10,771,313			7,958	11,758,174			
	4.2 Reinsurance assumed	658,305,616		655,910,689	(868,537)				3,263,463			
	4.3 Reinsurance ceded	355,286,873		355,283,862				3,011				
	4.4 Net	1,059,026,738	(a)	(a) 1,034,097,377	9,902,776			(a) 4,947	15,021,638			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ ..... Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,591,122,886		2,389,595,327	488,055,542	409,030			713,062,988			
1.2 Reinsurance assumed	999,463,551		993,477,876	6,654,484				(3,324,221)			2,655,412
1.3 Reinsurance ceded	1,311,774,060		1,311,774,060								
1.4 Net	(d) 3,278,812,377		2,071,299,144	494,710,026	409,030			709,738,766			2,655,412
2. Liability December 31, current year from Part 1:											
2.1 Direct	756,007,995		733,470,549	10,771,313			7,958	11,758,174			
2.2 Reinsurance assumed	658,305,616		655,910,689	(868,537)				3,263,463			
2.3 Reinsurance ceded	355,286,873		355,283,862				3,011				
2.4 Net	1,059,026,738		1,034,097,377	9,902,776			4,947	15,021,638			
3. Amounts recoverable from reinsurers December 31, current year	355,831,866		355,831,866								
4. Liability December 31, prior year:											
4.1 Direct	534,156,893		517,551,170	8,309,142			6,136	8,290,445			
4.2 Reinsurance assumed	734,387,487		734,542,318	2,691,644				(2,846,474)			
4.3 Reinsurance ceded	221,868,156		221,866,186				1,970				
4.4 Net	1,046,676,224		1,030,227,301	11,000,785			4,166	5,443,971			
5. Amounts recoverable from reinsurers December 31, prior year	296,065,785		296,065,785								
6. Incurred Benefits											
6.1 Direct	3,812,973,989		2,605,514,707	490,517,713	409,030		1,822	716,530,717			
6.2 Reinsurance assumed	923,381,679		914,846,247	3,094,304				2,785,716			2,655,412
6.3 Reinsurance ceded	1,504,958,857		1,504,957,816				1,041				
6.4 Net	3,231,396,811		2,015,403,138	493,612,017	409,030		781	719,316,433			2,655,412

(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 $ 8,151,090 in Line 1.1, $ 5,788,082 in Line 1.4.
$ 8,151,090 in Line 6.1, and $ 5,788,082 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 $ 748,507 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	362,235,604	306,951,053	(55,284,551)
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	1,118,472	1,329,900	211,428
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	33,456,204	16,088,158	(17,368,046)
9.	Receivables for securities			
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)	396,810,280	324,369,111	(72,441,169)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	107,045	283,588	176,542
	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:			
	16.1 Amounts recoverable from reinsurers	29,132,842	9,558,589	(19,574,253)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	121,670		(121,670)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	123,639,648	145,866,326	22,226,678
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	88,808,235	71,881,860	(16,926,375)
21.	Furniture and equipment, including health care delivery assets	14,791,880	10,945,967	(3,845,913)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	12,638,980	14,008,326	1,369,346
25.	Aggregate write-ins for other than invested assets	24,465,220	29,315,284	4,850,063
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	690,515,800	606,229,050	(84,286,750)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	690,515,800	606,229,050	(84,286,750)
	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.	Prepaid pension costs		962,276	962,276
2502.	Prepaid expenses	22,158,479	25,717,786	3,559,307
2503.	Leasehold improvements	2,306,742	2,635,222	328,480
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	24,465,220	29,315,284	4,850,063

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

Pursuant to Interpretation of the Statutory Accounting Principles Working Group (INT) 20-10, non-conforming credit tenant loans (CTLs) that were filed with the NAIC Securities Valuation Office (SVO) by February 15, 2021 were permitted to be reported on Schedule D-1 for year end 2020. As these permitted practices are promulgated by the NAIC, they are not NE DOI permitted practices as authorized by the Director of the NE DOI. However, per INT 20-10, any such non-conforming CTL shall be detailed in Note 1 as a permitted practice, with two separate entries that detail non-conforming CTLs that were reported on Schedule D-1 on one line, and non-conforming CTLs that were not reported on Schedule BA-1 on a separate line within the table detailing practices prescribed and permitted.

For the annual reporting period ending December 31, 2020, the Company had two non-conforming CTLs reported on Schedule D-1 in accordance with the limited time exception provided in INT 20-10. As the SVO-issued designations had not yet been received, these CTLs were reported with credit rating provider ratings that reflected equivalent NAIC 1 designations. The impact to Schedule D-1 for these non-conforming CTLs was an increase in Schedule D-1 holdings of $45 million as of December 31, 2020. The net impact of this provision to statutory surplus and net income (loss) is zero because the increase in investments reported on Schedule D-1 was offset by a reduction of investments reported on Schedule BA-1. As of December 31, 2021, there were no non-conforming CTLs.

The following table reconciles the Company's net income for the years ended December 31, 2021 and 2020 and statutory surplus as of December 31, 2021 and 2020, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	December 31, 2021	December 31, 2020
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$860,963,748	($98,701,335)
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$860,963,748	($98,701,335)
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$11,353,204,013	$11,364,193,165
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Bonds (Schedule D-1)	43R	2	1	0	44,944,328
Other Invested Assets (Schedule BA-1)	21R	2	8	0	(44,944,328)
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$11,353,204,013	$11,364,193,165

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

The preparation of financial statements in conformity with accounting practices prescribed or permitted by regulatory authorities requires management to make estimates and assumptions that affect the reported amounts of admitted assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policies:

Life insurance premiums are recognized as income when due from the policyholder under the terms of the insurance contract. Premiums for flexible premium products are recognized when received from the policyholder. Annuity considerations are recognized as premiums when received.

Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Payments received on deposit-type contracts, which do not incorporate any mortality or morbidity risk, are recorded directly to the liability for deposit-type contracts. Interest credited to deposit-type contracts is recorded as an expense in the summary of operations when earned under the terms of the contract.

Other accounting policies used by the Company are:

1. Short-term investments are stated at amortized cost and approximate fair value. Short-term investments include, but are not limited to, bonds and commercial paper whose maturities at the time of purchase were greater than three months and less than or equal to one year. Cash and cash equivalents are stated at amortized cost and approximate fair value. Cash and cash equivalents include money market instruments, cash on deposit and highly liquid debt instruments with maturities of three months or less from purchase date.

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual bonds are reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

NOTES TO FINANCIAL STATEMENTS

3. Investments in unaffiliated common stocks are valued at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

4. Preferred stocks are generally stated at amortized cost. Preferred stocks designated low quality, lower quality and in or near default are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual preferred stocks are reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.

5. Mortgage loans on real estate are carried at their unpaid principal balance, net of deferred origination fees and impairment losses. Mortgage loans on real estate do not include accrued interest, which is included in investment income due and accrued. Investment real estate is valued at the lower of depreciated cost or market, less related mortgage debt, cumulative write downs and valuation adjustments. Depreciation of investment real estate is computed using the straight line method over estimated useful lives, which range from 5 to 30 years.

6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7. Investments in common stock of subsidiary and controlled affiliated insurance companies are carried at the statutory capital and surplus of the entity. Investments in non-insurance subsidiary, controlled or affiliated entities (SCA) are carried at the audited, generally accepted accounting principles in the United States of America (U.S. GAAP) equity of the investee, with adjustments taken based on statutory principles of accounting when required.

   The carrying value of non-insurance SCA's where an audit was not performed are nonadmitted.

   Investments in affiliated bonds are generally valued at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Investments in affiliated mutual funds are carried at fair value.

8. The Company generally carries its investments in joint ventures, partnerships and limited liability companies based on the underlying audited equity of the investee as determined in accordance with U.S. GAAP. These investments include affiliated companies as well as those where the Company has minor ownership interests.

9. The Company applies hedge accounting as prescribed by Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, by designating derivative instruments as either fair value or cash flow hedges on the inception date of the hedging relationship. At the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction. In this documentation, the Company specifically identifies the asset, liability, firm commitment, or forecasted transaction that has been designated as the hedged item and states how the hedging instrument is expected to hedge the risks related to the hedged item. The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

   Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements in a manner consistent with the hedged asset or liability (amortized cost or fair value). Changes in the carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged asset or liability are recorded.

   To the extent the Company chooses not to designate a derivative as a hedge or the designated derivative no longer meets the criteria of an effective hedge, the derivative is accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax and any change in fair value attributable to changes in foreign exchange rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged items. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

   Carrying value is calculated based on the gross derivative asset or liability position. If the carrying value of the derivative is positive, the amount is recorded in assets, derivatives. If the carrying value of the derivative is negative, the amount is recorded in liabilities, derivatives. The Company’s receivable for the return of cash collateral pledged is recorded in assets, aggregate write-ins for invested assets. The Company’s obligation to return cash collateral received is recorded in liabilities, aggregate write-ins for liabilities.

   Gains and losses on terminated derivative instruments that are hedging bonds are subject to the Interest Maintenance Reserve (IMR). Gains and losses on terminated forward starting swap positions that are hedging anticipatory purchases of bonds are deferred to unearned investment income if the effective date of the forward starting swap is beyond the current fiscal year. Once the effective date is within the current fiscal year, the gains and losses are transferred from unearned investment income to the IMR. Gains and losses on terminated derivative instruments that are hedging the surplus notes are recorded directly to surplus as a change in aggregate write-ins for other than special surplus funds and amortized as an increase in net investment income over the life of the surplus notes utilizing the effective interest method.

   Periodic net settlements on derivatives designated as hedges are recorded on an accrual basis consistent with the hedged items. Periodic net settlements on derivatives not designated as hedging are recorded on an accrual basis in net investment income.

10. The Company does not utilize anticipated investment income as a factor in premium deficiency calculations for accident and health contracts and property and casualty contracts.

11. The accident and health business is assumed via reinsurance where the reserves are client reported.

12. The Company has not modified its capitalization policy from the prior year.

13. The Company does not have any pharmaceutical rebates receivable.

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2021, the Company adopted revisions to SSAP No. 86, *Derivatives*, to ensure reporting consistency for derivatives with financing components. A financing derivative is one which the premium to acquire the derivative is paid throughout the derivative term, or at maturity. The revisions require that at acquisition and subsequently, the gross reported fair value of the derivative shall exclude the impact of the financing premiums and the premiums payable shall be separately reported as payable for securities. The impact of the adoption on January 1, 2021 was an increase to Derivatives (page 2, line 7) of $330 million, an increase to Investment Income Due and Accrued (page 2, line 14) of $290 million and an increase to Payable for Securities (page 3, line 24.09) of $621 million.

Effective January 1, 2021, the Company adopted SSAP No. 26R, *Bonds*, and SSAP No. 32R, *Preferred Stock*, which clarified the valuation and measurement for perpetual bonds and stocks held as investments. Perpetual bonds and preferred stocks, previously reported at amortized cost, shall now be reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. The impact of this adoption on the Company's financial statements was immaterial.

Variable annuity contracts are subject to Actuarial Guideline 43 (AG43) and the Valuation Manual section VM-21 (VM-21). As a result of updates to AG43 and VM-21, effective January 1, 2020, for all variable annuity contracts, $239 million of reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

For the annuity business retroceded by Pacific Life Re Limited (PLRL), a wholly-owned subsidiary of Pacific LifeCorp, the age calculation methodology was changed from an age last birthday approach to an age nearest birthday basis, which is consistent with the development of the prescribed valuation mortality tables. As a result of this change, effective January 1, 2020, $102 million of aggregate reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

The Company has a reinsurance agreement with Pacific Life Re Global Limited (RGBM), a wholly-owned, indirect subsidiary of Pacific LifeCorp domiciled in Bermuda, whereby the Company retrocedes statutory reserves for a majority of the underlying Yearly Renewable Term (YRT) treaties on a 100% coinsurance with funds withheld basis to RGBM. During the year ended December 31, 2020, the Company determined that, since inception of the agreement in 2011, reinsurance premiums retroceded by the Company to RGBM had been calculated and retroceded based on gross written premiums received by the Company, rather than earned premiums as defined in the reinsurance agreement. The impact of this correction, net of tax, as of December 31, 2020 was a decrease to aggregate write-ins for gains and losses in surplus (page 4, line 53) of $44 million.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company did not participate in business combinations or record goodwill.

4. DISCONTINUED OPERATIONS

The Company had no discontinued operations.

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2021 were:

		Maximum	Minimum
a.	Farm	4.45%	3.10%
b.	Construction and Land Development	4.25%	4.07%
c.	Multi-family Residential	N/A	N/A
d.	Commercial	4.39%	2.35%

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 100%.

3. There were no taxes, assessments and any amounts advanced and not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$930,654,076	$0	$238,914,977	$0	$14,643,943,186	$106,757,756	$15,920,269,995
(b) 30-59 Days Past Due	1,572,110	0	0	0	0	0	1,572,110
(c) 60-89 Days Past Due	647,336	0	177,160	0	0	0	824,496
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,380,345,554	$106,757,756	$1,487,103,310
b. Prior Year							
1. Recorded Investment							
(a) Current	$752,825,522	$0	$281,256,955	$0	$13,917,800,987	$106,682,558	$15,058,566,022
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	1,012,355	0	0	0	0	0	1,012,355
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$0	$0	$0	$0	$1,501,885,671	$106,682,558	$1,608,568,229

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $2,823 million and $2,752 million at December 31, 2021 and December 31, 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

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 Loans:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	20,058,150	0	20,058,150
3. Total (1+2)	$0	$0	$0	$0	$20,058,150	$0	$20,058,150
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0
b. Prior Year							
1. With Allowance for Credit Losses	$0	$0	$0	$0	$0	$0	$0
2. No Allowance for Credit Losses	0	0	0	0	135,415,650	0	135,415,650
3. Total (1+2)	$0	$0	$0	$0	$135,415,650	$0	$135,415,650
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for Which the Reporting Entity Is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$0	$0	$0	$0	$0	$0	$0

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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	$0	$0	$0	$0	$20,058,150	$0	$20,058,150
2. Interest Income Recognized	0	0	0	0	3,128,053	0	3,128,053
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	2,520,730	0	2,520,730
b. Prior Year							
1. Average Recorded Investment	$0	$0	$0	$0	$140,583,854	$0	$140,583,854
2. Interest Income Recognized	0	0	0	0	4,117,151	0	4,117,151
3. Recorded Investments on Nonaccrual Status	0	0	0	0	115,000,000	0	115,000,000
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	0	0	0

7. The Company had no allowances for credit losses.

8. No mortgage loans were derecognized as a result of foreclosure.

9. The Company generally recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring:

		December 31, 2021	December 31, 2020
1.	The Total Recorded Investment in Restructured Loans and Bonds, as of Year-end	$40,052,426	$20,415,650
2.	The Realized Capital Losses Related to These Loans and Bonds	(31,322,102)	0
3.	Total Contractual Commitments to Extend Credit to Debtors Owing Receivables Whose Terms Have Been Modified in Troubled Debt Restructurings	0	0
4.	The Company Accrues Interest Income on Impaired Loans and Bonds to the Extent It Is Deemed Collectible (Delinquent Less Than 90 Days) and the Loans and Bonds Continue to Perform Under Their Original or Restructured Contractual Terms. Interest Income on Non-Performing Loans Is Generally Recognized on a Cash Basis.		

C. The Company does not have any reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities:

1. Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. The following table presents LBASS, within the scope of SSAP No. 43R, *Loan-backed and Structured Securities*, with a recognized other than temporary (OTTI), classified on the basis of either, a) intent to sell, or b) inability or lack of intent to retain investment in the security for a period of time sufficient to recover the amortized cost basis.

		1	2		3
		Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		
			(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized in 1st Quarter					
a.	Intent to sell	$0	$0	$0	$0
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c.	Total 1st Quarter	$0	$0	$0	$0
OTTI recognized in 2nd Quarter					
d.	Intent to sell	$13,110,128	$5,112,949	$0	$7,997,179
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f.	Total 2nd Quarter	$13,110,128	$5,112,949	$0	$7,997,179
OTTI recognized in 3rd Quarter					
g.	Intent to sell	$0	$0	$0	$0
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i.	Total 3rd Quarter	$0	$0	$0	$0
OTTI recognized in 4th Quarter					
j.	Intent to sell	$8,128,108	$2,934,836	$0	$5,193,272
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l.	Total 4th Quarter	$8,128,108	$2,934,836	$0	$5,193,272

3. The following table presents all LBASS with an OTTI recognized in the current reporting period, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
23312RAJ4	$30,768,295	$4,675,641	$26,092,654	$4,675,641	$4,675,641	12/31/2021
Total	XXX	XXX	$26,092,654	XXX	XXX	XXX

4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of December 31, 2021 are as follows:

			December 31, 2021
a.	The Aggregate Amount of Unrealized Losses:		
		1. Less than 12 Months	$55,642,402
		2. 12 Months or Longer	48,419,226
b.	The Aggregate Related Fair Value of Securities with Unrealized Losses:		
		1. Less than 12 Months	$3,882,929,589
		2. 12 Months or Longer	875,262,963

NOTES TO FINANCIAL STATEMENTS

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

   In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. The Company participates in a securities lending program administered by an authorized financial institution whereby certain investment securities are loaned to third parties. With respect to securities loaned, the Company requires initial cash collateral equal to a minimum of 102% of the fair value of domestic securities loaned. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities. The Company records an offsetting liability in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. The Company may occasionally borrow amounts from the cash collateral for short-term liquidity for general corporate purposes and, as such, does not include those amounts in Schedule DL. As of December 31, 2021, borrowings from the securities lending cash collateral was zero.

2. The Company did not have any pledged assets as collateral for securities lending transactions or dollar repurchase agreements.

3. Collateral Received

   a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$3,326,522,415
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	3,326,522,415
(g)	Securities Received	0
(h)	Total Collateral Received	$3,326,522,415

   2. The Company did not have any cash collateral received from dollar repurchase agreements.

   b. The Company has not sold or repledged collateral received from securities lending agreements.

   c. The Company invests the cash collateral received from its securities lending arrangements primarily into short-term investments.

4. The Company's securities lending transactions are not administered by an affiliated agent.

5. Collateral Reinvestment

   a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	726,522,415	726,522,415
(c)	31 to 60 Days	2,050,000,000	2,050,000,000
(d)	61 to 90 Days	550,000,000	550,000,000
(e)	91 to 120 Days	0	0
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	3,326,522,415	3,326,522,415
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$3,326,522,415	$3,326,522,415

   2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

   b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in highly liquid assets with a minimum 20% of invested cash collateral assets maturing within 30 days and the remaining invested cash collateral maturing within 95 days. Effective May 2021, the maximum maturity for reverse repurchase agreements has been amended to 90 days.

NOTES TO FINANCIAL STATEMENTS

6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge for the reporting period.

7. The Company does not have any collateral for securities lending transactions that extend beyond one year from December 31, 2021.

F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company entered into a short-term reverse repurchase agreement and also invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by U.S. Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements have a maximum maturity of 95 days and are indemnified by the Company's securities lending agent against counterparty default. Effective May 2021, the maximum maturity for reverse repurchase agreements has been amended to 90 days. When counterparty default and price movements of the collateral received present the primary risks for repurchase agreements, the Company mitigates such risks by mandating short maturities, applying proper haircuts and monitoring fair values daily.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
(a) Bilateral (Yes/No)	No	No	No	No
(b) Tri-party (Yes/No)	Yes	Yes	Yes	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$0	$0	$0	$0
2. Overnight	1,125,000,000	1,025,000,000	925,000,000	450,000,000
3. 2 Days to 1 Week	500,000,000	750,000,000	1,125,000,000	875,000,000
4. > 1 Week to 1 Month	500,000,000	300,000,000	300,000,000	550,000,000
5. > 1 Month to 3 Months	250,000,000	1,575,000,000	2,250,000,000	2,900,000,000
6. > 3 Months to 1 Year	250,000,000	250,000,000	0	0
7. > 1 Year	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Open - No maturity	$0	$0	$0	$0
2. Overnight	1,100,000,000	925,000,000	400,000,000	0
3. 2 Days to 1 Week	300,000,000	200,000,000	425,000,000	275,000,000
4. > 1 Week to 1 Month	0	0	300,000,000	300,000,000
5. > 1 Month to 3 Months	1,175,000,000	1,575,000,000	1,850,000,000	2,600,000,000
6. > 3 Months to 1 Year	0	0	0	0
7. > 1 Year	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
(a) Maximum Amount	$2,705,537,728	$2,843,204,523	$5,868,547,590	$4,121,064,203
(b) Ending Balance	2,705,537,728	2,843,204,523	3,119,111,434	3,351,934,220

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

	None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE				
(a) Bonds - FV	$0	$1,039,249,965	$946,239,928	$983,204,866
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$1,039,249,965	$946,239,928	$983,204,866

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) Bonds - FV	$383,239,461	$0	$0	$0
(b) LBASS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$383,239,461	$0	$0	$0

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$2,600,000,000	$2,700,000,000	$2,975,000,000	$3,725,000,000
2. Securities - FV	0	0	0	0
3. Securities - BACV	0	0	0	0
4. Nonadmitted Subset - BACV	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Cash	$2,575,000,000	$2,700,000,000	$2,975,000,000	$3,175,000,000
2. Securities - FV	0	0	0	0
3. Securities - BACV	0	0	0	0
4. Nonadmitted Subset - BACV	0	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$0	$0
(b) 30 Days or Less	575,000,000	575,000,000
(c) 31- 90 Days	2,600,000,000	2,600,000,000
(d) > 90 Days	0	0

NOTES TO FINANCIAL STATEMENTS

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$2,600,000,000	$2,700,000,000	$2,975,000,000	$3,725,000,000
2. Securities - FV	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Cash	$2,575,000,000	$2,700,000,000	$2,975,000,000	$3,175,000,000
2. Securities - FV	0	0	0	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$2,600,000,000	$2,700,000,000	$2,975,000,000	$3,725,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0	0

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$2,575,000,000	$2,700,000,000	$2,975,000,000	$3,175,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0	0

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.

J. Real Estate:

1. The Company did not recognize any impairment loss.

2. The Company recorded a loss of $22 million related to the disposal of real estate fixed assets from the Home Office and the sale of two real estate investment properties as reported in Schedule A.

3. The Company had no changes to plan of sale of any investments in real estate.

4. The Company did not engage in any land sale operations.

5. The Company did not hold real estate investments with participating mortgage loan features.

K. The Company does not have investments in low income housing tax credits (LIHTC).

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
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)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b. Collateral Held Under Security Lending Agreements	3,326,522,415	0	0	0	3,326,522,415	2,680,719,677	645,802,738	0	3,326,522,415	1.861%	1.868%
c. Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d. Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e. Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	16,675,671	0	0	0	16,675,671	0	16,675,671	0	16,675,671	0.009%	0.009%
i. FHLB Capital Stock	22,198,700	0	0	0	22,198,700	6,697,600	15,501,100	0	22,198,700	0.012%	0.012%
j. On Deposit With States	6,043,552	0	0	0	6,043,552	6,051,575	(8,023)	0	6,043,552	0.003%	0.003%
k. On Deposit With Other Regulatory Bodies	0	0	0	0	0		0	0	0	0.000%	0.000%
l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	1,080,951,706	0	0	0	1,080,951,706	637,463,647	443,488,059	0	1,080,951,706	0.605%	0.607%
m. Pledged as Collateral Not Captured in Other Categories	146,938,444	0	0	0	146,938,444	85,498,294	61,440,150	0	146,938,444	0.082%	0.083%
n. Other Restricted Assets	0	0	0	0	0	15,308,515	(15,308,515)	0	0	0.000%	0.000%
o. Total Restricted Assets	$4,599,330,488	$0	$0	$0	$4,599,330,488	$3,431,739,308	$1,167,591,180	$0	$4,599,330,488	2.572%	2.583%

(a) Subset of Column 1

(b) Subset of Column 3

(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								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	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)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged as Collateral for Derivative Contracts	$125,655,101	$0	$0	$0	$125,655,101	$64,697,592	$60,957,509	$125,655,101	0.070%	0.071%
Reinsurance Agreement Cash Pledged	$21,283,343	$0	$0	$0	$21,283,343	$20,800,702	$482,641	$21,283,343	0.012%	0.012%
Total (c)	$146,938,444	$0	$0	$0	$146,938,444	$85,498,294	$61,440,150	$146,938,444	0.082%	0.083%

(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 Aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	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)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Credit Risk Retention Bond	$0	$0	$0	$0	$0	$15,308,515	($15,308,515)	$0	0.000%	0.000%
Total (c)	$0	$0	$0	$0	$0	$15,308,515	($15,308,515)	$0	0.000%	0.000%

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted & Nonadmitted) (*)	4 % of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$845,870,000	$845,870,000	0.781%	0.786%
b. Schedule D, Part 1	0	0	0.000%	0.000%
c. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	0	0	0.000%	0.000%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	0	0	0.000%	0.000%
h. Schedule DL, Part 1	$3,326,522,415	$3,326,522,415	3.071%	3.091%
i. Other	0	0	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$4,172,392,415	$4,172,392,415	3.852%	3.877%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
l. Schedule D, Part 1	0	0	0.000%	0.000%
m. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
o. Schedule B	0	0	0.000%	0.000%
p. Schedule A	0	0	0.000%	0.000%
q. Schedule BA, Part 1	0	0	0.000%	0.000%
r. Schedule DL, Part 1	0	0	0.000%	0.000%
s. Other	0	0	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1 Amount	2 % of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset (General Account)	$4,172,392,415	4.334%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset December 31, 2021	Nonadmitted Asset December 31, 2021	Net Admitted Asset December 31, 2021
a. WCFI Designation 1	$310,266,907	$0	$310,266,907
b. WCFI Designation 2	134,221,410	0	134,221,410
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$444,488,317	$0	$444,488,317

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$422,217,657
b. 181 to 365 Days	22,270,660
c. Total	$444,488,317

3. The Company did not have any events of default on WCFI.

N. The Company does not have any offsetting and netting of assets and liabilities.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - Amortized Cost	4	5	$56,266,988	$62,921,585	$56,899,246	$64,567,619
(2) LBASS - Amortized Cost	3	4	6,028,721	74,422,455	7,509,648	75,009,835
(3) Preferred Stocks - Amortized Cost	0	0	0	0	0	0
(4) Preferred Stocks - Fair Value	0	0	0	0	0	0
(5) Total (1+2+3+4)	7	9	$62,295,709	$137,344,040	$64,408,894	$139,577,454

P. The Company did not have any short sale transactions.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	249	1
2. Aggregate Amount of Investment Income	$116,709,112	$98,845

R. The Company did not participate in cash pooling.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company does not have investments in joint ventures, partnerships and limited liability companies that exceed 10% of admitted assets.

B. For impaired investments in joint ventures, partnerships and limited liability companies, the Company recorded write downs of $10 million on 6 investments and $10 million on 5 investments based upon lower estimated future cash flows during 2021 and 2020, respectively.

7. INVESTMENT INCOME

A. The Company accrues interest income on impaired loans to the extent it is deemed collectible. If any interest income due and accrued is deemed uncollectible, interest accrual ceases and previously accrued amounts are written off. Accrued interest income more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued with amounts over 90 days past due is nonadmitted.

B. There was no investment income due and accrued excluded from surplus.

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1. Market risk is the possibility that future changes in market conditions may make the derivative financial instrument less valuable. Credit risk is defined as the possibility that a loss may occur from the failure of another party to perform in accordance with the terms of the contract, which exceeds the value of existing collateral, if any. The Company mitigates these risks through established market and credit risk limits.

2. The Company primarily utilizes derivative instruments to manage its exposure to interest rate risk, foreign currency risk and equity risk, collectively “market risk”, and credit risk. Derivative instruments are also used to manage the duration mismatch of general account assets and liabilities. Derivatives may be exchange-traded or contracted in the over-the-counter (OTC) market. The Company’s OTC derivatives are primarily bilateral contracts between two counterparties. Certain of the Company’s OTC derivatives are cleared and settled through central clearing counterparties. The Company utilizes a variety of derivative instruments including swaps, exchange-traded futures and options. See Note 16.

Fair Value Hedges

The Company offers life insurance products with indexed account options. The interest credited on the indexed accounts is a function of the underlying domestic and/or international equity index, subject to various caps, thresholds and participation rates.

The Company utilizes equity call options to hedge the credit paid to the policyholder on the underlying index for its life insurance products with indexed account options. These equity call options are contracts to buy the index at a predetermined time at a contracted price. The contracts will be net settled in cash based on differentials in the index at the time of exercise and the strike price subject to a cap, net of option premiums. These equity call options are designated as a fair value hedge under statutory accounting principles with changes in fair value recorded in net realized capital gains (losses).

Cash Flow Hedges

The Company utilizes foreign currency interest rate swap agreements to convert fixed or floating foreign denominated liabilities to U.S. dollar fixed liabilities. A foreign currency interest rate swap involves the exchange of an initial principal amount in two currencies, and the agreement to re-exchange the currencies at a future date, at an agreed-upon exchange rate. There are also periodic exchanges of interest payments in the two currencies at specified intervals, calculated using agreed-upon interest rates, exchange rates, and the exchanged principal amounts. The Company enters into these agreements primarily to manage the currency risk associated with investments and liabilities that are denominated in foreign currencies. The main currencies swapped that the Company has designated as cash flow hedges are the British pound and the Swiss franc.

The Company also utilizes interest rate swaps to hedge against reinvestment risk embedded in products with long durations. An interest rate swap agreement involves the exchange, at specified intervals, of interest payments resulting from the difference between fixed rate and floating rate interest amounts calculated by reference to an underlying notional amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party.

NOTES TO FINANCIAL STATEMENTS

Derivatives Not Designated as Hedging Instruments

The Company offers a rider on certain variable annuity contracts that guarantees net principal over specified periods, as well as riders on certain variable annuity contracts that guarantee a minimum withdrawal benefit over specified periods, subject to certain restrictions.

The Company utilizes total return swaps, exchange-traded futures and equity put options based upon domestic and international equity market indices to economically hedge the equity risk of the guarantees in its variable annuity products. Total return swaps are swaps whereby the Company agrees to exchange the difference between the economic risk and reward of an equity index and a floating rate of interest, calculated by reference to an agreed upon notional amount. Cash is paid and received over the life of the contract based on the terms of the swap. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the underlying equity indices, and to post variation margin on a daily basis in an amount equal to the change in the daily fair value of those contracts. The equity put options involve the exchange of an upfront payment for the return, at the end of the option agreement, of the equity index below a specified strike price. The Company also utilizes interest rate swaps to manage interest rate risk in the variable annuity products.

The Company offers fixed indexed annuity products where interest is credited to the policyholder's account balance based on domestic and/or international equity index changes, subject to various caps or participation rates. The Company utilizes total return swaps, exchange-traded equity futures and equity call options based upon market indices to economically hedge the interest credited to the policyholder based upon the underlying equity index. These equity call option contracts involve the exchange of an upfront premium payment for the return, at the end of the option agreement, of the differentials in the index at the time of exercise and the strike price subject to a cap.

Interest rate swaps are used by the Company to reduce market risk from changes in interest rates and other interest rate exposure arising from duration mismatches between assets and liabilities.

Foreign currency interest rate swap agreements are used to convert foreign-denominated assets or liabilities to U.S. dollar assets or liabilities. The main currencies that the Company economically hedges are the euro, British pound, and Canadian dollar.

3. See Note 1.C.9.

4. The Company has equity call options with premiums which are paid at the end of the derivative contract.

5. $554 million of option premium expense recorded in net investment income for the one-year equity call options hedging life indexed account insurance products was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.

6. The Company recorded $15 million in unrealized capital gain resulting from derivatives that no longer qualified for hedge accounting.

7. The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 39 years. The Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. The Company did not have cash flow hedges that have been discontinued.

8. For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2022	$613,160,286
2023	77,089,999
2024	18,369,176
2025	33,654,892
Thereafter	49,049,992
Total Undiscounted Future Settled Premium Commitments	$791,324,345

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2020 (a)	$620,555,665	$783,998,681	$1,114,703,009
Current Year - 2021	$791,324,345	$1,479,717,283	$1,479,717,283

(a) The derivative fair value (reported on Schedule DB) excludes accrued premium liability of $290 million as of December 31, 2020.

B. The Company does not have any derivatives accounted for under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees.*

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

	December 31, 2021		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Gross Deferred Tax Assets	$1,106,114,323	$0	$1,106,114,323
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	1,106,114,323	0	1,106,114,323
(d) Deferred Tax Assets Nonadmitted	123,639,648	0	123,639,648
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	982,474,675	0	982,474,675
(f) Deferred Tax Liabilities	229,284,323	290,879,607	520,163,930
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$753,190,352	($290,879,607)	$462,310,745

	December 31, 2020		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Gross Deferred Tax Assets	$963,603,735	$0	$963,603,735
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	963,603,735	0	963,603,735
(d) Deferred Tax Assets Nonadmitted	145,866,326	0	145,866,326
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	817,737,409	0	817,737,409
(f) Deferred Tax Liabilities	252,031,003	155,050,075	407,081,078
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$565,706,406	($155,050,075)	$410,656,331

	Change During 2021		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross Deferred Tax Assets	$142,510,588	$0	$142,510,588
(b) Statutory Valuation Allowance Adjustments	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	142,510,588	0	142,510,588
(d) Deferred Tax Assets Nonadmitted	(22,226,678)	0	(22,226,678)
(e) Subtotal Net Admitted Deferred Tax Asset (1c -1d)	164,737,266	0	164,737,266
(f) Deferred Tax Liabilities	(22,746,680)	135,829,532	113,082,852
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$187,483,946	($135,829,532)	$51,654,414

NOTES TO FINANCIAL STATEMENTS

2.

Admission Calculation Components SSAP No. 101, *Income Taxes*	December 31, 2021		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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)	462,310,745	0	462,310,745
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	462,310,745	0	462,310,745
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,632,877,568
(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	229,284,323	290,879,607	520,163,930
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$691,595,068	$290,879,607	$982,474,675

Admission Calculation Components SSAP No. 101, *Income Taxes*	December 31, 2020		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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)	410,656,331	0	410,656,331
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	410,656,331	0	410,656,331
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	1,634,638,305
(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	252,031,003	155,050,075	407,081,078
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$662,687,334	$155,050,075	$817,737,409

Admission Calculation Components SSAP No. 101, *Income Taxes*	Change During 2021		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$0	$0	$0
(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)	51,654,414	0	51,654,414
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	51,654,414	0	51,654,414
2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold	XXX	XXX	(1,760,737)
(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	(22,746,680)	135,829,532	113,082,852
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$28,907,734	$135,829,532	$164,737,266

NOTES TO FINANCIAL STATEMENTS

3.

		2021	2020
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1,172%	1,256%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	$10,885,850,450	$10,897,588,698

4.

Impact of Tax Planning Strategies		December 31, 2021 (1) Ordinary	December 31, 2021 (2) Capital
(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 9.A.1.(c)	$1,106,114,323	$0
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	982,474,675	0
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

		December 31, 2020 (3) Ordinary	December 31, 2020 (4) Capital
(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 9.A.1.(c)	$963,603,735	$0
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	817,737,409	0
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

		Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(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 9.A.1.(c)	$142,510,588	$0
2.	Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	164,737,266	0
4.	Percentage of Net Admitted Adjusted Gross DTAs by Tax Character Admitted Because of the Impact of Tax Planning Strategies	0%	0%

(b) Do the Company's Tax-Planning Strategies Include the Use of Reinsurance? No

NOTES TO FINANCIAL STATEMENTS

B. The Company had no temporary differences for which a deferred tax liability had not been established.

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

1. Current Income Tax

		(1) December 31, 2021	(2) December 31, 2020	(3) (Col 1-2) Change
(a)	Federal	$210,045,745	($196,528,896)	$406,574,641
(b)	Foreign	0	0	0
(c)	Subtotal	210,045,745	(196,528,896)	406,574,641
(d)	Federal Income Taxes on Net Capital Gains	(6,826,437)	13,514,870	(20,341,307)
(e)	Utilization of Capital Loss Carry-forwards	0	0	0
(f)	Other	0	(12,439,078)	12,439,078
(g)	Federal and Foreign Income Taxes Incurred	$203,219,308	($195,453,104)	$398,672,412

2. Deferred Tax Assets

(a)	Ordinary			
(1)	Discounting of Unpaid Losses	$0	$0	$0
(2)	Unearned Premium Reserve	0	0	0
(3)	Policyholder Reserves	598,301,199	485,653,725	112,647,474
(4)	Investments	0	0	0
(5)	Deferred Acquisition Costs	428,327,998	403,009,581	25,318,417
(6)	Policyholder Dividend Accruals	1,827,866	1,883,349	(55,483)
(7)	Fixed Assets	0	0	0
(8)	Compensation and Benefits Accrual	66,063,036	61,432,140	4,630,896
(9)	Pension Accrual	0	0	0
(10)	Receivables - Nonadmitted	0	0	0
(11)	Net Operating Loss Carry-forward	0	0	0
(12)	Tax Credit Carry-forward	0	0	0
(13)	Other (Including Items < 5% of Total Ordinary Tax Assets)	11,594,224	11,624,940	(30,716)
(99)	Subtotal	1,106,114,323	963,603,735	142,510,588
(b)	Statutory Valuation Allowance Adjustment	0	0	0
(c)	Nonadmitted	123,639,648	145,866,326	(22,226,678)
(d)	Admitted Ordinary Deferred Tax Assets (2a99 - 2b -2c)	$982,474,675	$817,737,409	$164,737,266
(e)	Capital			
(1)	Investments	$0	$0	$0
(2)	Net Capital Loss Carry-forward	0	0	0
(3)	Real Estate	0	0	0
(4)	Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
(99)	Subtotal	0	0	0
(f)	Statutory Valuation Allowance Adjustment	0	0	0
(g)	Nonadmitted	0	0	0
(h)	Admitted Capital Deferred Tax Assets (2e99 - 2f - 2g)	$0	$0	$0
(i)	Admitted Deferred Tax Assets (2d + 2h)	$982,474,675	$817,737,409	$164,737,266

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities

		(1) December 31, 2021	(2) December 31, 2020	(3) (Col 1-2) Change
(a)	Ordinary			
(1)	Investments	$144,362,597	$138,034,381	$6,328,216
(2)	Fixed Assets	78,189,354	105,990,981	(27,801,627)
(3)	Deferred and Uncollected Premiums	0	0	0
(4)	Policyholder Reserves	0	0	0
(5)	Other Capitalized Assets	0	0	0
(6)	Other (Including Items < 5% of Total Ordinary Tax Assets)	6,732,372	8,005,641	(1,273,269)
(99)	Subtotal	229,284,323	252,031,003	(22,746,680)
(b)	Capital			
(1)	Investments	290,879,607	155,050,075	135,829,532
(2)	Real Estate	0	0	0
(3)	Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
(99)	Subtotal	290,879,607	155,050,075	135,829,532
(c)	Deferred Tax Liabilities (3a99 + 3b99)	$520,163,930	$407,081,078	$113,082,852
4.	Net Deferred Tax Assets/Liabilities (2i - 3c)	$462,310,745	$410,656,331	$51,654,414

5. The Company had no investment tax credits.

6. The Coronavirus Aid, Relief and Economic Security Act (the CARES Act), enacted on March 27, 2020, contains certain income tax related provisions. One of the key provisions allows companies with net operating losses (NOL) originating in 2018, 2019 or 2020 to carry back those losses to the five preceding tax years and recover cash taxes paid in those years. The Company recorded a benefit for the carryback of 2020 NOL to the five preceding tax years from 2015 to 2019, some of which were at a higher statutory tax rate than the current year. The benefit was reflected in the Summary of Operations Line 32 (Federal and foreign income taxes incurred) in 2020, with additional adjustment in 2021 based on 2020 tax return as filed.

7. The Company had no adjustments of deferred tax assets (DTAs) and deferred tax liabilities (DTLs) for enacted changes in tax laws or a change in tax status.

8. The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

NOTES TO FINANCIAL STATEMENTS

D. The change in net deferred income taxes is comprised of the following (this is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement):

	December 31, 2021	December 31, 2020	Change
Total Deferred Tax Assets	$1,106,114,323	$963,603,735	$142,510,588
Total Deferred Tax Liabilities	520,163,930	407,081,078	113,082,852
Net Deferred Tax Asset	$585,950,393	$556,522,657	29,427,736
Tax Effect of Unrealized Gains			58,869,600
Change in Net Deferred Income Tax			88,297,336
Tax Effect of Non Operating Deferred Income Tax			0
Change in Net Operating Deferred Income Tax			$88,297,336

The provision (benefit) for federal income 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 this difference are as follows:

	December 31, 2021	Effective Tax Rate
Provision Computed at Statutory Rate	$224,712,013	21.00 %
Tax Impact From Affiliates	40,522,811	3.79 %
Foreign Tax Reclaims	5,375,808	0.50 %
Amortization of IMR	(5,057,959)	(0.47)%
Company Owned Life Insurance	(8,703,852)	(0.81)%
Benefit of NOL Carryback Under the CARES Act	(17,943,825)	(1.67)%
Tax Credits	(20,852,000)	(1.95)%
Taxes Allocated Under Tax Sharing Agreement	(24,152,987)	(2.26)%
Separate Account Dividends Received Deduction (DRD)	(32,908,470)	(3.08)%
Taxable Derivative Gains	(43,415,469)	(4.06)%
Other	(2,654,098)	(0.25%)
Total	$114,921,972	10.74 %
Federal Income Taxes Incurred	$203,219,308	18.99%
Change in Net Deferred Income Taxes	(88,297,336)	(8.25%)
Total Statutory Income Taxes	$114,921,972	10.74%

E. Additional Disclosures:

1. The Company had no low income housing and solar energy credit carryforwards.

2. The following are income taxes incurred in the current year that will be available for recoupment in the event of future net losses:

	Ordinary	Capital
2021 Estimated	$0	$0
2020	0	26,815,101
2019	0	42,148,227

3. The Company had no deposits under Section 6603 of the Internal Revenue Code (IRC).

F. Consolidation of Return with Other Entities:

1. The Company's federal income tax return is consolidated with the following entities: Pacific Mutual Holding Company (PMHC), Pacific LifeCorp, PL&A, Pacific Alliance Reinsurance Company of Vermont (PAR Vermont), Pacific Baleine Reinsurance Company (PBRC), Pacific Life Fund Advisors LLC (PLFA) and RGBM.

2. The method of tax allocation between companies is subject to written tax sharing agreements, approved by the Company's Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent utilized in the consolidated return. If the consolidated return has tax losses, intercompany balances are generally settled as refunds are received. If the consolidated return has a tax payable, the intercompany balances are generally settled as paid.

G. The Company had no federal or foreign income tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within 12 months from December 31, 2021.

H. The Company had no liability for Repatriation Transition Tax.

I. The Company had no Alternative Minimum Tax credit carryforward.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-B. The Company provides certain subsidiaries and affiliates with services that are routine in nature. Fees for these services are determined using cost allocations based on U.S. GAAP or a negotiated basis intended to reflect market prices. For additional disclosures, see item F. below. See Schedule Y, Part 2 for other reportable transactions.

PLFA is the investment adviser for the Pacific Select Fund and the Pacific Funds Series Trust. The Pacific Select Fund is the investment vehicle provided to the Company's variable life insurance policyholders and variable annuity contract owners. The Pacific Funds Series Trust is the investment vehicle for the Company's mutual fund products and other funds. Distributions to the Company from PLFA, reflecting net revenues and expenses, net of taxes, are recorded by the Company as net investment income when declared to the extent they are not in excess of undistributed accumulated earnings. Distributions from PLFA to the Company included in net investment income for the years ended December 31, 2021 and 2020 were $119 million and $102 million, respectively. Any undistributed net revenue and expense, net of tax, is recorded directly to surplus.

Pacific Select Distributors, LLC (PSD) primarily serves as the distributor of registered investment-related products and services, principally variable life and annuity contracts issued by the Company and PL&A. In connection with PSD’s distribution of these variable life and annuity contracts to the Company and PL&A, the Company incurred commission expense of $603 million and $449 million during the years ended December 31, 2021 and 2020, respectively. A service plan was adopted by the Pacific Select Fund whereby the Pacific Select Fund pays PSD, as distributor of the funds, a service fee in connection with services rendered or procured for shareholders of the fund or their variable contract owners. These services may include, but are not limited to, payment of compensation to broker-dealers, including PSD itself, and other financial institutions and organizations, which assist in providing any of the services. From these service fees, PSD reimbursed the Company $86 million and $76 million for paying trail commissions on its behalf for the years ended December 31, 2021 and 2020, respectively. PSD also offers limited retail broker-dealer services that include selling variable annuities issued by the Company to customers advised by third party fiduciaries such as trust companies and registered investment advisers. With respect to these sales, PSD acts as the broker-dealer of record for the initial sale, but does not receive commissions.

The Company’s structured settlement transactions are typically designed such that an affiliated assignment company assumes settlement obligations from external parties in exchange for consideration. The affiliated assignment company then funds the assumed settlement obligations by purchasing annuity contracts from the Company. Consequently, substantially all of the Company’s structured settlement annuities are sold to an affiliated assignment company. Included in the liability for aggregate reserves are insurance contracts with the affiliated assignment company with contract values of $2.9 billion and $2.8 billion as of December 31, 2021 and 2020, respectively. Related to these contracts, the Company received $197 million and $305 million of premiums and annuity considerations and paid $183 million and $174 million of current and future policy benefits for the years ended December 31, 2021 and 2020, respectively. In addition, included in the liability for deposit-type contracts are insurance contracts with the affiliated assignment company of $3.3 billion and $3.1 billion as of December 31, 2021 and 2020, respectively.

C. The Company did not have transactions with related parties that are not reported on Schedule Y.

D. As of December 31, 2021 and 2020, the Company reported $1 million, as amounts due from the parent company and the ultimate parent, Pacific LifeCorp and PMHC, and $105 million and $58 million, respectively, due from other affiliated companies. As of December 31, 2021 and 2020, the Company reported $(3) million and $3 million, respectively, as amount due to (from) other affiliated companies. It is the Company’s practice to settle these amounts no later than 90 days after the due date.

The Company has an agreement with PL&A to lend up to $100 million at a variable interest rate. There were no borrowings outstanding as of December 31, 2021.

In September 2021, the Company entered into a one year agreement with Pacific Life Re International Limited (RIBM) to lend up to $100 million at a fixed rate of 0.7%. The amount loaned was $70 million as of December 31, 2021.

E. The Company provides investment and administrative services for certain subsidiaries and affiliates under administrative services agreements.

F. Guarantees: The Company entered into agreements with PLRL, Pacific Life Re (Australia) Pty Limited (PLRA), RIBM and RGBM, all such entities being wholly-owned indirect subsidiaries of Pacific LifeCorp, to guarantee the performance of reinsurance obligations of PLRL, PLRA, RIBM and RGBM, respectively. The guarantees for PLRL, PLRA and RIBM are secondary to the guarantees provided by Pacific LifeCorp and would only be triggered in the event of nonperformance by PLRL, PLRA or RIBM and Pacific LifeCorp. PLRL, PLRA, RIBM and RGBM each pay the Company a fee for their respective guarantees. See Note 14.A.2.

The Company has a guarantee to provide funds, on Pacific LifeCorp's behalf, of up to 165 million pounds sterling to PLRL. This guarantee is contingent on the nonperformance of a contingent capital commitment between Pacific LifeCorp and PLRL. Management believes that additional obligations, if any, related to the guarantee agreements are not likely to have a material adverse impact on the Company's financial statements.

G. On September 1, 1997, Pacific Mutual Life Insurance Company (Pacific Mutual) implemented a plan of conversion to form a mutual holding company structure (the Conversion). The Conversion created Pacific LifeCorp, an intermediate stock holding company and the Company’s immediate parent, and PMHC, a Nebraska mutual holding company. Pacific Mutual was converted to a stock life insurance company and renamed Pacific Life. Under their respective charters, PMHC must always own at least 51% of the outstanding voting stock of Pacific LifeCorp, and Pacific LifeCorp must always own 100% of the voting stock of Pacific Life.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary SCA.

I. The Company holds no investments in SCA entities that exceed 10% of admitted assets of the Company.

J. The Company did not recognize any impairment write-downs for its investments in SCA entities during 2021.

K. The Company does not have investments in foreign insurance subsidiaries with adjusted U.S. GAAP reserves.

NOTES TO FINANCIAL STATEMENTS

L. In accordance with SSAP No. 97, *Investments in Subsidiary, Controlled, and Affiliated Entities* and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies*, the Company utilizes a look-through approach in valuing its investment in Pacific Private Equity Fund Incentive Allocation LLC (PPEIA), a downstream, non-insurance holding company that does not produce audited financial statements. The Company's valuation of PPEIA was $6 million as of December 31, 2021.

M. All SCA Investments

1. Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	0	0	0
c.	SSAP No. 97 8b(iii) Entities				
	DFA Balanced Allocation	0.01%	30,186	30,186	0
	Pacer Pacific Asset Floating	70.42%	24,377,562	24,377,562	0
	Pacific Funds ESG Core Bond Fund Adv Class	100.00%	12,335,720	12,335,720	0
	Pacific Funds ESG Core Bond Fund Class I	74.11%	12,335,458	12,335,458	0
	Pacific Funds Small-Cap Value, Advisor	59.75%	9,371,561	9,371,561	0
	Pacific Funds Ultra Short Income Class D	67.14%	13,013,242	13,013,242	0
	Pacific Funds Ultra Short Income Class I	100.00%	13,013,635	13,013,635	0
	Pacific Optimization Aggressive Growth	0.01%	265,448	265,448	0
	Pacific Optimization Conservative	0.01%	175,488	175,488	0
	Pacific Optimization Growth	0.01%	1,134,696	1,134,696	0
	Pacific Optimization Moderate	0.01%	1,258,055	1,258,055	0
	Pacific Optimization Moderate Conservative	0.01%	293,645	293,645	0
	Pacific Select Health Sciences Port P	3.77%	55,157	55,157	0
	PSF ESG Diversified Growth Class I	98.14%	12,534,895	12,534,895	0
	PSF ESG Diversified Growth Class P	100.00%	107,148	107,148	0
	PSF ESG Diversified Portfolio Class I	63.12%	10,593,213	10,593,213	0
	PSF ESG Diversified Portfolio Class P	94.28%	107,148	107,148	0
	PSF Hedge Equity Portfolio Class I	26.90%	15,700,258	15,700,258	0
	PSF Hedge Equity Portfolio Class P	16.68%	105,513	105,513	0
	PSF Intermediate Bond Class I	12.03%	129,797	129,797	0
	PSF International Growth Class I	18.42%	99,151	99,151	0
	Total SSAP No. 97 8b(iii) Entities	XXX	127,036,976	127,036,976	0
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	0	0	0
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	127,036,976	127,036,976	0
f.	Aggregate Total (a+e)	XXX	$127,036,976	$127,036,976	$0

NOTES TO FINANCIAL STATEMENTS

2. NAIC Filing Response Information

	SCA Entity	Type of NAIC Filing (a)	Date of Filing to the NAIC	NAIC Valuation Amount		NAIC Response Received (Y/N)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code (b)
a.	SSAP No. 97 8a Entities							
	Total SSAP No. 97 8a Entities	XXX	XXX	$0		XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities							
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	0		XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities							
	DFA Balanced Allocation	S2	8/12/21	26,787	(c)	Yes	No	I
	Pacer Pacific Asset Floating	S1	12/30/21	N/A	(e)	Yes	No	N/A
	Pacific Funds ESG Core Bond Fund Adv Class	S2	7/27/21	12,156,484	(d)	Yes	No	I
	Pacific Funds ESG Core Bond Fund Class I	S2	7/27/21	12,156,484	(d)	Yes	No	I
	Pacific Funds Small-Cap Value, Advisor	S2	8/12/21	6,974,956	(d)	Yes	No	I
	Pacific Funds Ultra Short Income Class D	S2	7/27/21	12,965,945	(d)	Yes	No	I
	Pacific Funds Ultra Short Income Class I	S2	7/27/21	12,966,344	(d)	Yes	No	I
	Pacific Optimization Aggressive Growth	S2	8/12/21	228,999	(c)	Yes	No	I
	Pacific Optimization Conservative	S2	8/12/21	171,355	(c)	Yes	No	I
	Pacific Optimization Growth	S2	8/12/21	1,001,114	(c)	Yes	No	I
	Pacific Optimization Moderate	S2	8/12/21	1,149,966	(c)	Yes	No	I
	Pacific Optimization Moderate Conservative	S2	8/12/21	275,740	(c)	Yes	No	I
	Pacific Select Health Sciences Port P	S2	8/12/21	48,980	(c)	Yes	No	I
	PSF ESG Diversified Growth Class I	S1	12/31/21	N/A	(e)	Yes	No	N/A
	PSF ESG Diversified Growth Class P	S1	12/31/21	N/A	(e)	Yes	No	N/A
	PSF ESG Diversified Portfolio Class I	S1	7/27/21	N/A	(e)	Yes	No	N/A
	PSF ESG Diversified Portfolio Class P	S1	7/26/21	N/A	(e)	Yes	No	N/A
	PSF Hedge Equity Portfolio Class I	S1	7/27/21	N/A	(e)	Yes	No	N/A
	PSF Hedge Equity Portfolio Class P	S1	7/27/21	N/A	(e)	Yes	No	N/A
	PSF Intermediate Bond Class I	S1	12/31/21	N/A	(e)	Yes	No	N/A
	PSF International Growth Class I	S1	12/31/21	N/A	(e)	Yes	No	N/A
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	60,123,154		XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities							
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	0		XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	60,123,154		XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$60,123,154		XXX	XXX	XXX

(a) S1-Sub-1, S2-Sub-2 or RDF - Resubmission of Disallowed Filing

(b) I - Immaterial or M - Material

(c) Valuation based on 12/31/20 U.S. GAAP statement balances

(d) Valuation based on 3/31/21 U.S. GAAP statement balances

(e) S1-Sub-1 filed with the SVO

N. The Company did not report any investments in an insurance SCA for which the statutory capital and surplus reflects a departure from the NAIC statutory accounting practices and procedures.

O. The Company did not have investments in SCA or SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies,* entities where its share of losses exceeds its investments.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

A. The Company maintains a $700 million commercial paper program. There was no commercial paper debt outstanding as of December 31, 2021. In addition, the Company had a bank revolving credit facility of $400 million maturing in June 2023 that served as a back-up line of credit to the commercial paper program. In June 2021, this facility and a $600 million revolving credit facility at Pacific LifeCorp were unified and extended into a new $1.0 billion senior revolving credit facility available to both borrowers up to the full commitment amount (the Company and Pacific LifeCorp) with a maturity date of June 2026. The new facility serves as a back-up line of credit to the commercial paper program. Interest is at variable rates. This facility had no debt outstanding as of December 31, 2021. The revolving credit facility has certain debt covenants and the Company was in compliance with those debt covenants as of December 31, 2021. The Company maintains a reverse repurchase line of credit with various financial institutions. There was no debt outstanding in connection with these lines of credit as of December 31, 2021.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's statutory general account assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements, debt covenant restrictions and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was $1.5 billion and $1.7 billion as of December 31, 2021 and 2020, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

   Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds in an investment spread strategy, consistent with its other investment spread business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's general strategy to utilize funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. There was no debt outstanding with the FHLB as of December 31, 2021 and 2020.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	21,495,600	21,495,600	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	203,100	203,100	0
(e)	Aggregate Total (a+b+c+d)	$22,198,700	$22,198,700	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,458,000,000	XXX	XXX

2. Prior Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	4,090,000	4,090,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	2,107,600	2,107,600	0
(e)	Aggregate Total (a+b+c+d)	$6,697,600	$6,697,600	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,688,000,000	XXX	XXX

* Required stock

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	21,495,600	21,495,600	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3)	$1,100,281,937	$1,080,951,706	$488,790,111
2. Current Year General Account Total Collateral Pledged	1,100,281,937	1,080,951,706	488,790,111
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	705,074,424	637,463,647	102,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$1,107,886,550	$1,087,249,752	$488,790,111
2. Current Year General Account Maximum Collateral Pledged	1,107,886,550	1,087,249,752	488,790,111
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	926,207,727	914,609,711	507,500,000

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	488,790,111	488,790,111	0	$488,790,111
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$488,790,111	$488,790,111	$0	$488,790,111
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	102,000,000	102,000,000	0	$102,000,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$102,000,000	$102,000,000	$0	$102,000,000

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$0	$0	$0
2. Funding Agreements	488,790,111	488,790,111	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$488,790,111	$488,790,111	$0

c. The Company's current borrowings from FHLB are not subject to prepayment penalties.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

The Company maintains a Supplemental Executive Retirement Plan (SERP) for certain eligible employees. The SERP is a non-qualified defined benefit plan. As of December 31, 2021 and 2020, the benefit obligation was $81 million and $78 million, respectively. The fair value of plan assets as of December 31, 2021 and 2020 was zero.

NOTES TO FINANCIAL STATEMENTS

Postretirement Plans:

The Company provides a postretirement health care reimbursement plan (the Plan) that provides benefits for eligible retirees and their dependents. As of December 31, 2021 and 2020, the benefit obligation was $6 million and $7 million, respectively. The fair value of the plan assets as of December 31, 2021 and 2020 was zero. The Company reserves the right to modify or terminate the Plan at any time. As in the past, the general policy is to fund these benefits on a pay-as-you-go basis.

Summary of Assets, Obligations and Assumptions at December 31, 2021 and 2020:

1. Change in Benefit Obligation

a. Pension Benefits

	Overfunded		Underfunded	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
1. Benefit Obligation at Beginning of Year	$0	$0	$78,447,658	$71,026,090
2. Service Cost	0	0	4,365,008	4,450,487
3. Interest Cost	0	0	1,564,855	2,110,945
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	5,389,088	3,669,309
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	(2,388,335)	(2,809,173)
8. Plan Amendments	0	0	0	0
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	(6,744,959)	0
10. Benefit Obligation at End of Year	$0	$0	$80,633,315	$78,447,658

b. Postretirement Benefits

	Overfunded		Underfunded	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
1. Benefit Obligation at Beginning of Year	$0	$0	$6,993,000	$8,437,000
2. Service Cost	0	0	0	1,000
3. Interest Cost	0	0	134,000	210,000
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	(496,000)	(1,207,000)
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	(438,000)	(441,000)
8 Plan Amendments	0	0	0	0
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	0	(7,000)
10. Benefit Obligation at End of Year	$0	$0	$6,193,000	$6,993,000

c. Special or Contractual Benefits per SSAP No. 11

	Overfunded		Underfunded	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
1. Benefit Obligation at Beginning of Year	$0	$0	$0	$0
2. Service Cost	0	0	0	0
3. Interest Cost	0	0	0	0
4. Contribution by Plan Participants	0	0	0	0
5. Actuarial (Gain) Loss	0	0	0	0
6. Foreign Currency Exchange Rate Changes	0	0	0	0
7. Benefits Paid	0	0	0	0
8 Plan Amendments	0	0	0	0
9. Business Combinations, Divestitures, Curtailments, Settlements and Special Termination Benefits	0	0	0	0
10. Benefit Obligation at End of Year	$0	$0	$0	$0

2. Change in Plan Assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a. Fair Value of Plan Assets at Beginning of Year	$0	$0	$0	$0	$0	$0
b. Actual Return on Plan Assets	0	0	0	0	0	0
c. Foreign Currency Exchange Rate Changes	0	0	0	0	0	0
d. Reporting Entity Contribution	9,133,294	2,809,173	438,000	441,000	0	0
e. Plan Participants' Contribution	0	0	0	0	0	0
f. Benefits Paid	(2,388,335)	(2,809,173)	(438,000)	(441,000)	0	0
g. Business Combinations, Divestitures, Settlements and Special Termination Benefits	(6,744,959)	0	0	0	0	0
h. Fair Value of Plan Assets at End of Year	$0	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

3. Funded Status

		Pension Benefits		Postretirement Benefits	
		December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a.	Components:				
	1. Prepaid Benefit Costs	$0	$0	$0	$0
	2. Overfunded Plan Assets	0	0	0	0
	3. Accrued Benefit Costs	58,628,536	58,363,223	6,029,000	6,333,000
	4. Liability for Pension Benefits	22,004,779	20,084,435	164,000	660,000
b.	Assets and Liabilities Recognized:				
	1. Assets (Nonadmitted)	$0	$0	$0	$0
	2. Liability Recognized	80,633,315	78,447,658	6,193,000	6,993,000
c.	Unrecognized Liabilities	$0	$0	$0	$0

4. Components of Net Periodic Benefits

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a.	Service Cost	$4,365,008	$4,450,487	$0	$1,000	$0	$0
b.	Interest Cost	1,564,855	2,110,945	134,000	210,000	0	0
c.	Expected Return on Plan Assets	0	0	0	0	0	0
d.	Transition Asset or Obligation	0	0	0	0	0	0
e.	Gains and Losses	1,587,515	1,160,945	0	0	0	0
f.	Prior Service Cost or Credit	112,546	256,727	0	0	0	0
g.	Gain or Loss Recognized Due to a Settlement or Curtailment	1,768,683	0	0	0	0	0
h.	Total Net Periodic Benefit Cost	$9,398,607	$7,979,104	$134,000	$211,000	$0	$0

5. Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Costs

		Pension Benefits		Postretirement Benefits	
		December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a.	Items Not Yet Recognized as a Component of Net Periodic Cost - Prior Year	$20,084,435	$17,832,798	$660,000	$1,874,000
b.	Net Transition Asset or Obligation Recognized	0	0	0	0
c.	Net Prior Service Cost or Credit Arising During the Period	0	0	0	0
d.	Net Prior Service Cost or Credit Recognized	(112,546)	(256,727)	0	0
e.	Net Gain and Loss Arising During the Period	5,389,088	3,669,309	(496,000)	(1,214,000)
f.	Net Gain and Loss Recognized	(3,356,198)	(1,160,945)	0	0
g.	Items Not Yet Recognized as a Component of Net Period cost - Current Year	$22,004,779	$20,084,435	$164,000	$660,000

6. Amounts in Unassigned Funds (Surplus) that Have Not Yet Been Recognized as Components of Net Period Benefit Cost

		Pension Benefits		Postretirement Benefits	
		December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a.	Net Transition Asset or Obligation	$0	$0	$0	$0
b.	Net Prior Service Cost or Credit	849,730	962,276	0	0
c.	Net Recognized Gains or Losses	21,155,049	19,122,159	164,000	660,000

NOTES TO FINANCIAL STATEMENTS

7. Weighted-average Assumptions Used to Determine Net Periodic Benefit Costs as of December 31:

		Pension Benefits		Postretirement Benefits	
		2021	2020	2021	2020
a.	Weighted-average Discount Rate	2.05%	2.90%	2.25%	3.05%
b.	Expected Long-term Rate of Return on Plan Assets	N/A	N/A	N/A	N/A
c.	Rate of Compensation Increase	N/A	N/A	N/A	N/A
d.	Interest Credit Rates/ Pre-1994 RRA Subsidy Increase (For Cash Balance Plan and Other Plans With Promised Interest Crediting Rates)	2.40%	3.10%	3.50%	5.00%

Weighted-average Assumptions Used to Determine Projected Benefit Obligations as of December 31:

		Pension Benefits		Postretirement Benefits	
		2021	2020	2021	2020
e.	Weighted-average Discount Rate	2.55%	2.05%	2.60%	2.25%
f.	Rate of Compensation Increase	N/A	N/A	N/A	N/A
g.	Interest Credit Rates/ Pre-1994 RRA Subsidy Increase (For Cash Balance Plan and Other Plans With Promised Interest Crediting Rates)	2.75%	2.40%	3.50%	3.50%

8. The amount of the accumulated benefit obligation for defined benefit pension plans was $81 million and $78 million for the years ended December 31, 2021 and 2020, respectively.

9. The Company does not have multiple non-pension postretirement benefit plans.

10. The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Years	Amount
a.	2022	$8,832,061
b.	2023	6,935,033
c.	2024	7,854,625
d.	2025	7,970,937
e.	2026	6,182,894
f.	2027 through 2031	35,749,867

11. The Company does not have any regulatory contribution requirements for 2021. Expected employer contributions in 2022 are $7 million for the other retirement plans and $1 million for the postretirement plans.

12. There were no securities of the employer or related parties included in plan assets, or insurance contracts issued by the Company or related parties covering benefits of plan participants during the year.

13. The Company does not use any alternative methods to amortize prior service amounts or unrecognized net gains or losses.

14. The Company does not use any substantive commitment as the basis for accounting for the benefit obligation.

15. The Company did not have any special termination benefits.

16. The Company did not have any significant gains or losses related to changes in the defined benefit obligation.

17. Benefit obligations and fair value of plan assets:

		Pension Benefits December 31, 2021	Postretirement Benefits December 31, 2021
a.	Projected Benefit Obligation / Accumulated Postretirement Benefit Obligation	$80,633,315	$6,193,000
b.	Fair Value of Plan Assets	0	0
c.	Underfunded	$80,633,315	$6,193,000
	Surplus Impact to be Recognized in the Financial Statements in Future Periods	$0	$0

18. The Company adopted SSAP No. 92, *Postretirement Benefits Other Than Pensions*, effective January 1, 2013 and elected to immediately recognize the transition obligation.

B-D. The Company's defined benefit plan is unfunded without plan assets.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans:

The Company provides a Retirement Incentive Savings Plan (RISP) covering all eligible employees. The Company's RISP matches 75% of each employee's contribution, up to a maximum of 6% of eligible employee compensation. The Company's match plus other contributions made by the Company to the RISP amounted to $41 million and $44 million for the years ended December 31, 2021 and 2020, respectively.

The Company has deferred compensation plans that permit eligible employees to defer portions of their compensation and earn interest on the deferred amounts. The interest rate is determined quarterly. The compensation that has been deferred has been accrued and the primary expense related to this plan, other than compensation, is interest on the deferred amounts. As of December 31, 2021 and 2020, the deferred amounts were $137 million and $138 million, respectively. The Company credited to the plan $6 million and $7 million for the years ended December 31, 2021 and 2020, respectively.

F. The Company does not participate in a qualified, non contributory defined benefit pension plan.

G. The Company does not participate in a qualified, non contributory defined benefit pension plan sponsored by an affiliated consolidated/holding company.

H. The Company has no obligation for postemployment benefits or compensated absences that have not been accrued for in accordance with SSAP No. 11, *Postemployment Benefits and Compensated Absences.*

I. There was no impact of the Medicare Modernization Act on postretirement benefits.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A. The Company has 600,000 shares of common stock authorized, issued and outstanding with a par value of $50.00 per share. There is only one class of shares.

B. The Company has no preferred stock authorized or outstanding.

C. The payment of dividends by the Company to Pacific LifeCorp is subject to restrictions set forth in the State of Nebraska insurance laws. These laws require (i) notification to the NE DOI for the declaration and payment of any dividend and (ii) approval by the NE DOI for accumulated dividends within the preceding twelve months that exceed the greater of 10% of statutory policyholder surplus as of the preceding December 31 or statutory net gain from operations for the preceding twelve months ended December 31. Based on this limitation and 2021 statutory results, the Company could pay up to $769 million in dividends during the year ending December 31, 2022 to Pacific LifeCorp, without prior approval by the NE DOI, subject to the notification requirement.

D. The Company paid a $450 million ordinary dividend in the form of cash and bonds to Pacific LifeCorp on December 23, 2021. The Company did not pay any dividends during 2020.

E. Within the limitations of item C. above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. There are no other restrictions on unassigned surplus.

G. There were no advances to surplus.

H. The Company does not hold any stock for special purposes.

I. There is no change in the balance of special surplus funds from the prior year.

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of December 31, 2021:

1. Cumulative Unrealized Gains and (Losses): $708 million
2. Nonadmitted Assets: $691 million
3. Separate Account Business: $0 million
4. Asset Valuation Reserve (AVR): $1,201 million
5. Provision for Reinsurance: $0 million

NOTES TO FINANCIAL STATEMENTS

K. The Company Issued the Following Surplus Debentures or Similar Obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Notes Current Year*	Unapproved Interest And/ Or Principal
00001	12/30/1993	7.900%	$150,000,000	N	$133,549,000	$133,549,000	$0
00002	06/15/2009	9.250%	1,000,000,000	N	384,555,000	384,555,000	0
00003	01/22/2013	5.125%	500,000,000	Y	406,791,546	406,959,023	0
00004	10/24/2017	4.300%	750,000,000	N	749,436,908	749,457,908	0
Total	XXX	XXX	$2,400,000,000	XXX	$1,674,332,454	$1,674,520,931	$0

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
00001	$10,550,371	$330,448,661	0	$0	$16,451,000	12/30/2023
00002	35,571,338	958,921,983	0	0	615,445,000	06/15/2039
00003	21,037,612	200,797,854	0	0	89,510,000	01/25/2043
00004	32,250,000	129,000,000	0	0	0	10/24/2067
Total	$99,409,321	$1,619,168,498	XXX	$0	$721,406,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	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)	Type of Assets Received Upon Issuance
00001	N	N	N	N/A	N/A
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
00001	N/A	N/A	N
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
Total	N/A	N/A	XXX

On December 30, 1993, the Company issued Contribution Certificates, also referred to as surplus notes (1993 Surplus Notes) in the principal amount of $150 million for net cash proceeds of approximately $147.4 million at an interest rate of 7.90% maturing on December 30, 2023. Interest is payable semiannually on June 30 and December 30. The Company had entered into interest rate swaps converting these surplus notes to variable rate notes based upon the London Interbank Offered Rate (LIBOR). During the year ended December 31, 2011, the interest rate swaps were terminated. Deferred gains related to the termination of the interest rate swaps were recorded directly to surplus in “aggregate write-ins for other than special surplus funds” and are amortized as a reduction of interest expense over the life of the surplus notes using the effective interest method. As of December 31, 2021, total unamortized gains were $10 million. Amortization totaled $5 million for the years ended December 31, 2021 and 2020.

The 1993 Surplus Notes were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by Merrill Lynch & Co., Goldman Sachs & Co., and J.P. Morgan Securities, Inc., and are administered by JPMorgan Chase Bank. The 1993 Surplus Notes may not be redeemed at the option of the Company or any holder of the 1993 Surplus Notes. The 1993 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company. Each payment of interest on and the repayment of principal of the 1993 Surplus Notes may be made only out of the Company’s surplus and with the prior approval of the Director of the NE DOI. The 1993 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $16 million of the 1993 Surplus Notes. A tender offer premium payment of $4 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $3 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

NOTES TO FINANCIAL STATEMENTS

On June 15, 2009, the Company issued $1 billion of surplus notes at a fixed interest rate of 9.25%, maturing on June 15, 2039 (2009 Surplus Notes). Interest is payable semiannually on June 15 and December 15. The Company may redeem all or a portion of the 2009 Surplus Notes at its option, subject to the prior approval of the Director of the NE DOI for such optional redemption. The 2009 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company. Each payment of interest on and the repayment of principal of the 2009 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The Company had entered into interest rate swaps converting these surplus notes to variable rate notes based upon the LIBOR. During the year ended December 31, 2011, the interest rate swaps were terminated. Deferred gains related to the termination of the interest rate swaps were recorded directly to surplus in "aggregate write-ins for other than special surplus funds" and are amortized as a reduction of interest expense over the life of the surplus notes using the effective interest method. As of December 31, 2021, total unamortized gains were $113 million. Amortization totaled $3 million for the years ended December 31, 2021 and 2020.

The 2009 Surplus Notes were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman Sachs & Co., UBS Investment Bank and Wachovia Securities. U.S. Bank has been appointed as fiscal agent to act as registrar, principal paying agent and transfer agent with respect to the 2009 Surplus Notes. The 2009 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time.

On January 22, 2013, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $323 million of the 2009 Surplus Notes. A tender offer premium payment of $155 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $112 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

On February 11, 2016, with the approval of the Director of the NE DOI, the Company repurchased and retired an additional $56 million of principal of its 2009 Surplus Notes. A premium payment of $24 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $18 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company pursuant to a tender offer repurchased and retired $236 million of the 2009 Surplus Notes. A tender offer premium payment of $166 million was recorded in interest expense and reported through net investment income. Partially offsetting the interest expense was $74 million from the amortization from surplus of deferred derivative gains which were recorded following the 2011 termination of interest rate swaps, and was also recorded through net investment income.

Concurrent with the repurchase of 2009 Surplus Notes on January 22, 2013 discussed above and, with the approval of the Director of the NE DOI, the Company issued a $500 million, 30-year surplus note to its parent, Pacific LifeCorp, at a fixed interest rate of 5.125%, with semi-annual interest payments due January 25 and July 25, maturing on January 25, 2043 (2013 Surplus Note). Each payment of interest on and the repayment of principal of the 2013 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The 2013 Surplus Note is unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company repurchased and retired $90 million of the 2013 Surplus Note.

On October 24, 2017, with the approval of the Director of the NE DOI, the Company issued $750 million of 4.3% surplus notes maturing on October 24, 2067 (2017 Surplus Notes). The 2017 Surplus Notes accrue interest at a fixed rate of 4.3% through October 23, 2047, and thereafter until maturity at a floating rate equal to the three-month LIBOR for deposits in U.S. dollars plus 2.796%. Interest is payable semiannually on April 24 and October 24 until and including October 24, 2047, and thereafter quarterly on January 24, April 24, July 24 and October 24 of each year, commencing on January 24, 2048. The Company may redeem all or a portion of the 2017 Surplus Notes at its option any time on or after October 24, 2047 at the redemption price described under the terms of the 2017 Surplus Notes subject to the prior approval of the Director of the NE DOI for such optional redemption. Each payment of interest on and the repayment of principal of the 2017 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The 2017 Surplus Notes are held by bank custodians for unaffiliated investors and may hold 10% or more of the outstanding notes at any time. The 2017 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company.

L-M. The Company has not had any quasi-reorganizations.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

1. The Company has an agreement with PL&A to lend up to $100 million at a variable interest rate. There were no borrowings outstanding as of December 31, 2021. In connection with the operations of certain subsidiaries, the Company has made commitments to provide for additional capital funding as may be required. Refer to Schedule Y - Part 2 for additional details.

   The Company had $4,483 million of commitments to fund investments in SCA entities, joint ventures, partnerships and limited liability companies listed on Schedule BA.

   The Company has no commitments or contingent commitments related to LIHTC investments.

2. Nature and Circumstances of Guarantees:

Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement.	Liability Recognition of Guarantee. (Include Amount Recognized at Inception. If No Initial Recognition, Document Exception Allowed Under SSAP No. 5R.)	Ultimate Financial Statement Impact If Action Under the Guarantee Is Required.	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could Be Required to Make Under the Guarantee. If Unable to Develop an Estimate, This Should Be Specifically Noted.	Current Status of Payment or Performance Risk of Guarantee. Also Provide Additional Discussion as Warranted.
In connection with the operations of certain subsidiaries, Pacific Life has made commitments to provide for additional capital funding as may be required.	Recognition is exempted under SSAP No. 5R. paragraph 18.d.	Unlimited	Unlimited	None pending at 12/31/2021
Pacific Life guarantees the performance of reinsurance obligations of PLRL, PLRA, RIBM and RGBM.	Recognition is exempted under SSAP No. 5R. paragraph 18.g.	Unlimited	Unlimited	None pending at 12/31/2021
In connection with the operations of Pacific LifeCorp, Pacific Life has a guarantee to provide funds to PLRL if Pacific LifeCorp does not perform on a contingent capital commitment to PLRL.	Initial liability recognized at inception is based on the premium receivable by the guarantor according to SSAP No. 5R, paragraph 20, footnote 4. Initial liability was immaterial.	165 million pounds sterling (a)	165 million pounds sterling (a)	None pending at 12/31/2021
Total				XXX

(a) The USD equivalent as of 12/31/2021 was approximately $223 million

3. The Company does not have potential future payments required to be made under guarantee obligations.

B. Assessments

1. The Company is required by law to participate in the guaranty associations of the various states in which it is licensed to do business. The state guaranty associations ensure payments of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business. The Company has not received notification of any insolvency that is expected to result in a material guaranty fund assessment.

   The Company has a liability for estimated guaranty fund assessments and a related premium tax asset. As of December 31, 2021 and 2020, the estimated liability was $1.5 million and $1.6 million, respectively. As of December 31, 2021 and 2020, the related premium tax asset as $1.3 million and $1.5 million, respectively. These amounts represent management’s best estimate based on information received from the state in which the Company writes business and may change due to many factors including the Company’s share of the ultimate cost of current insolvencies. Future guaranty fund assessments are expected to be paid based on anticipated funding periods for each guaranty association obligation. Premium tax offsets are expected to be realized based on regulations set forth by various state taxing authorities.

NOTES TO FINANCIAL STATEMENTS

2. Assets from Paid and Accrued Premium Tax Offset Rollforward

	December 31, 2021
a. Assets Recognized from Paid and Accrued Premium Tax Offsets and Policy Surcharges Prior Year-end	$1,541,011
b. Decreases Current Year:	
Premium Tax Offsets Applied	(290,210)
c. Increases Current Year:	
Guaranty Fund Assessments Paid	50,237
d. Assets Recognized from Paid and Accrued Premium Tax Offsets and Policy Surcharges Current Year-end	$1,301,038

3. The Company does not have guaranty fund liabilities and assets related to assessments from insolvencies of entities that wrote long-term care contracts.

C. The Company did not recognize any gain contingencies.

D. The Company did not have claims related extra contractual obligations or bad faith losses stemming from lawsuits.

E The Company did not have joint and several liability arrangements accounted for under SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets.*

F. All Other Contingencies

The Company is a respondent in a number of legal proceedings, some of which involve allegations for extra-contractual damages. Although the Company is confident of its position in these matters, success is not a certainty and a judge or jury could rule against the Company. In the opinion of management, the outcome of such proceedings is not likely to have a material adverse effect on the Company's financial statements. The Company believes adequate provision has been made in its financial statements for all probable and reasonably estimable losses for litigation claims against the Company.

In 2007, the Internal Revenue Service (IRS) issued Rev. Rul. 2007-54, interpreting then-current tax law regarding the computation of the DRD. Later in 2007, the IRS issued Revenue Ruling 2007-61, suspending Rev. Rul. 2007-54 and indicating that the IRS would re-address this issue in a future regulation project. In 2014, the IRS issued Rev. Rul. 2014-7, stating that it would not address this issue through regulation, but instead would defer to legislative action. Rev. Rul. 2014-7 also expressly superseded Rev. Rul. 2007-54, and declared Rev. Rul. 2007-61 obsolete. With the enactment the Act on December 22, 2017, DRD computations have been modified effective January 1, 2018. Therefore, the Company does not expect that any of the rulings described above will affect DRD computations in the future. However, in open tax years before 2018, the Company could still lose a substantial portion of its DRD claims, which could in turn have a material adverse effect on the Company's financial statements.

In the course of its business, the Company provides certain indemnifications related to dispositions, acquisitions, investments, lease agreements or other transactions that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company. These obligations are typically subject to time limitations that vary in duration, including contractual limitations and those that arise by operation of law, such as applicable statutes of limitation. Because the amounts of these types of indemnifications often are not explicitly stated, the overall maximum amount of the obligation under such indemnifications cannot be reasonably estimated. The Company has not historically made material payments for these types of indemnifications. The estimated maximum potential amount of future payments under these obligations is not determinable due to the lack of a stated maximum liability for certain matters, and therefore, the Company may record a contingent reserve for such matters. Management believes that judgments, if any, against the Company related to such matters are not likely to have a material adverse effect on the Company's financial statements.

The Company issues synthetic guaranteed interest contracts to Employee Retirement Income Security Act of 1974 (ERISA) qualified defined contribution employee benefit plans and 529 plans. The plan uses the contract in its stable value fixed income option. The Company receives a fee for providing book value accounting for the plan’s stable value fixed income option. In the event that plan participant elections exceed the fair value of the assets or if the contract is terminated and at the end of the termination period the book value under the contract exceeds the fair value of the assets, then the Company is required to pay the plan the difference between book value and fair value. The Company mitigates the investment risk through pre-approval and compliance monitoring of the investment guidelines, and contractual provisions including the credited rate reset formula that reflects the actual investment and cash flow experience of the underlying plan.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

A. Lessee Leasing Arrangements:

1. General Description

   a. The Company has operating leases for office space and equipment of its primary operating centers in Newport Beach, California, Omaha, Nebraska and for its various field offices. Rental expense for the years ended December 31, 2021 and 2020 was $12 million and $10 million, respectively.

   b. There are no contingent rental payments.

   c. Certain rental commitments have renewal options extending through the year 2028. Some of these renewals are subject to adjustments in future periods.

   d. There are no significant restrictions imposed by these lease agreements.

   e. There were no lease agreements terminated early with liability recognized.

2. Remaining Non-cancelable Lease Terms

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

	Year Ending December 31,	Operating Leases
1.	2022	$10,567,751
2.	2023	10,138,085
3.	2024	9,998,166
4.	2025	9,202,968
5.	2026 and thereafter	15,081,794
6.	Total	$54,988,764

   b. There were no non-cancelable subleases.

3. The Company was not involved in any material sale-leaseback transactions.

B. Leasing is not a significant business activity of the Company.

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 (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
a. Swaps	$10,735,576,491	$4,586,748,788	$0	$0
b. Futures	2,730,632,717	2,736,378,891	0	0
c. Options	23,087,423,542	17,221,627,027	0	0
d. Total	$36,553,632,750	$24,544,754,706	$0	$0

   See Schedule DB for additional detail.

2. The notional amount of a derivative does not represent an amount that must be paid or received in the future, except in the case of currency swaps. However, such amounts do provide an indication of their potential sensitivity to interest rates, equity indices or currencies, as applicable. The market sensitivity of a derivative would approach that of a cash instrument having a face amount equal to the derivative's notional amount. Included in the table above is the notional for all derivative positions whether designated as a hedge or not. See Notes 1.C. and 8. for the accounting policies for derivative transactions and discussion of credit and market risk.

3. The Company is exposed to credit-related losses in the event of nonperformance by derivative counterparties to OTC derivatives. The Company manages its credit risk by dealing with creditworthy counterparties, establishing risk-control limits, executing legally enforceable master netting agreements, and obtaining collateral where appropriate. In addition, the Company evaluates the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned.

   The Company's credit exposure is measured on a counterparty basis as the net positive fair value of all derivative positions with the counterparty, net of income or expense accruals and collateral received. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for the years ended December 31, 2021 and 2020. The Company does not expect any counterparties to fail to meet their obligations given their investment-grade ratings.

   The Company's OTC-cleared derivatives are effected through central clearing counterparties and its exchange-traded derivatives are effected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivatives.

NOTES TO FINANCIAL STATEMENTS

4. For OTC derivative transactions, the Company enters into legally enforceable master netting agreements which provide for the netting of payments and receipts with a single counterparty. The net position with each counterparty is calculated as the aggregate fair value of all derivative instruments with each counterparty, net of income or expense accruals and collateral paid or received. These master netting agreements include collateral arrangements with derivative counterparties, which requires positions be marked to market and margined on a daily basis by the daily settlement of variation margin. The Company has minimal counterparty exposure to credit-related losses in the event of non performance by these counterparties.

   The OTC agreements may include a termination event clause associated with financial strength ratings assigned by certain independent rating agencies. If these financial strength ratings were to fall below a specified level, as defined within each counterparty master agreement, or if one of the rating agencies were to cease to provide a financial strength rating, the counterparty could terminate the master agreement with payment due based on the net fair value of the underlying derivatives. As of December 31, 2021 and 2020, the Company's financial strength ratings were above the specified level.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not have any transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

1. Loaned Securities:

   The Company participates in a securities lending program whereby securities are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires a minimum initial collateral, usually in the form of cash, equal to 102% of the fair value of the securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2021 was $3.0 billion, with fair value of $3.2 billion. Under these agreements, the Company recorded cash collateral received of $3.3 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. This collateral is not restricted, and there is no collateral that extends beyond one year from December 31, 2021. See Note 5.E. At December 31, 2021, there were no separate accounts securities lending arrangements.

2-3. The Company did not enter into agreements to service assets or liabilities.

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5. Transfers of Financial Assets Accounted for as Secured Borrowings:

   In 2015, the Company entered into a participation agreement with an unrelated third party (Transferee) that qualified as a secured borrowing transaction. The Company transferred an approximate 10% interest in two commercial mortgage loan receivables (the Loans) to the Transferee and maintained an ownership interest in the Loans. In 2021, the participation agreement was terminated.

6. The Company did not have any transfers of receivables with recourse.

7. The Company did not have dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within thirty days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

A. The Company is not an administrator for any ASO Plans.

B. The Company is not an administrator for any ASC Plans.

C. The Company is not an administrator for any medicare or other similarly structured cost-based reimbursement contract.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premiums Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	$145,992,872
Total	XXX	XXX	XXX	XXX	$145,992,872

*P - Premium Collection

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of December 31, 2021:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Obligations	$0	$24,357,399	$0	$0	$24,357,399
LBASS	0	0	103,165,594	0	103,165,594
Total Bonds	0	24,357,399	103,165,594	0	127,522,993
Preferred Stocks					
Industrial and Miscellaneous	0	536,840	1,000,999	0	1,537,839
Total Preferred Stocks	0	536,840	1,000,999	0	1,537,839
Common Stocks					
Industrial and Miscellaneous	15,911,855	0	22,198,700	0	38,110,555
Affiliates	127,036,976 (a)	0	0	0	127,036,976
Total Common Stocks	142,948,831	0	22,198,700	0	165,147,531
Derivatives					
Foreign Currency and Interest Rate Swaps	0	207,304,138	0	0	207,304,138
Equity Derivatives	82,175,153	0	1,916,156,640	0	1,998,331,793
Total Derivatives	82,175,153	207,304,138	1,916,156,640	0	2,205,635,931
Separate Account Assets (b)	67,331,262,714	835,063	0	643,828,740	67,975,926,517
Total Assets at Fair Value/NAV	$67,556,386,698	$233,033,440	$2,042,521,933	$643,828,740	$70,475,770,811
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$212,029,063	$0	$0	$212,029,063
Equity Derivatives	0	0	10,118,383	0	10,118,383
Total Derivatives	0	212,029,063	10,118,383	0	222,147,446
Total Liabilities at Fair Value	$0	$212,029,063	$10,118,383	$0	$222,147,446

(a) Consists of mutual funds managed by affiliated entities.
(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at January 1, 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 December 31, 2021
Bonds										
LBASS	$478,112	$31,709,435 (a)	$0	$1,003,880	($1,995,697)	$72,074,309	$0	$0	($104,445)	$103,165,594
Preferred Stock										
Industrial and Miscellaneous	0	0	0	0	999	1,000,000	0	0	0	1,000,999
Common Stocks										
Industrial and Miscellaneous	6,697,600	0	0	471,800	0	16,106,000	0	(1,076,700)	0	22,198,700
Derivatives, net	1,263,917,649	0	0	1,517,873,787	(53,388,541)	1,022,013,974	0	0	(1,844,378,612)	1,906,038,257
Total	$1,271,093,361	$31,709,435	$0	$1,519,349,467	($55,383,239)	$1,111,194,283	$0	($1,076,700)	($1,844,483,057)	$2,032,403,550

(a) Transferred into Level 3 due to carrying value adjustments down to fair value.

3. Transfers in and/or out are recognized at the end of each quarter.

NOTES TO FINANCIAL STATEMENTS

4. The fair values of bonds, preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

   For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management’s best estimate is used.

   Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company’s portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company’s own assumptions about the inputs market participants would use.

   Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

   The Company applies controls over the valuation process. Prices are reviewed and approved by the Company’s professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company’s investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

   Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency and interest rate swaps and equity options. Internal models are used to value equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

   Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

   Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

   The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of investments in mutual funds and hedge funds.

   Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

NOTES TO FINANCIAL STATEMENTS

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of December 31, 2021:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

Other Invested Assets: Other invested assets consist of surplus note investments held from other insurance providers, WCFIs that are NAIC rated 1 or 2 and tax credit investments. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to determine the estimated fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk and use of carrying values to approximate fair value due to the short-term nature of certain deposit-type contracts.

Borrowings: The secured borrowing fair value is determined by discounting estimated future cash flows, using current rates that are applicable to similar quality, collateral type and maturity.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

December 31, 2021

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$72,459,596,331	$67,346,280,851	$0	$67,641,478,193	$4,818,118,138	$0	$0
Preferred Stocks	1,537,839	1,537,839	0	536,840	1,000,999	0	0
Common Stocks (2)	165,147,531	165,147,531	142,948,831	0	22,198,700	0	0
Mortgage Loans	16,604,932,261	15,922,666,601	0	0	16,604,932,261	0	0
Cash, Cash Equivalents and Short-Term Investments	992,832,698	992,860,910	812,792,648	30,072,116	149,967,934	0	0
Contract Loans	7,489,203,768	7,489,203,768	0	0	7,489,203,768	0	0
Derivatives, net	1,983,488,485	1,983,488,485	82,175,153	(4,724,925)	1,906,038,257	0	0
Securities Lending Reinvested Collateral Assets (3)	3,326,522,415	3,326,522,415	0	3,326,522,415	0	0	0
Other Invested Assets (2)	776,416,967	743,123,115	0	714,660,836	61,756,131	0	0
Separate Account Assets	70,462,177,552	70,441,999,028	67,331,262,714	2,253,971,993	229,737,146	647,205,699	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	11,704,543,107	11,107,651,049	0	6,919,167,232	4,785,375,875	0	0
Separate Account Liability for Deposit-Type Contracts	5,594,297	5,594,297	0	0	5,594,297	0	0

December 31, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$66,401,778,172	$58,896,972,003	$0	$63,086,436,440	$3,315,341,732	$0	$0
Preferred Stocks	8,915,673	7,531,820	0	8,915,673	0	0	0
Common Stocks (2)	126,760,608	126,760,608	120,063,008	0	6,697,600	0	0
Mortgage Loans	15,463,848,940	15,059,578,377	0	0	15,463,848,940	0	0
Cash, Cash Equivalents and Short-Term Investments	2,000,148,213	2,000,148,025	1,791,527,329	200,501,145	8,119,739	0	0
Contract Loans	7,690,112,190	7,690,112,190	0	0	7,690,112,190	0	0
Derivatives, net	1,437,028,076	1,437,028,076	115,386,880	57,723,547	1,263,917,649	0	0
Securities Lending Reinvested Collateral Assets (3)	2,680,719,677	2,680,719,677	0	2,680,719,677	0	0	0
Other Invested Assets (2)	577,483,983	546,506,941	0	567,783,983	9,700,000	0	0
Separate Account Assets	63,344,139,054	63,283,167,425	61,335,421,516	1,337,986,056	182,647,731	488,083,751	0
Liabilities:							
Liability for Deposit-Type Contracts (4)	7,038,086,555	6,172,514,466	0	2,198,484,769	4,839,601,786	0	0
Borrowings	48,688,434	48,825,609	0	0	48,688,434	0	0
Separate Account Liability for Deposit-Type Contracts	4,155,544	4,155,544	0	0	4,155,544	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes payable for securities lending as it equals the securities lending reinvested collateral

(4) Excludes deposit liabilities with no defined or contractual maturities

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 32 months as of December 31, 2021. There are no unfunded commitments of investments measured using the NAV practical expedient as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A. The Company did not have any unusual or infrequent items.

B. The Company did not have troubled debt restructuring during 2021.

C. Other Disclosures

1. Ceded Affiliated Reinsurance

The Company cedes certain statutory reserves to affiliated special purpose financial insurance companies and affiliated captive reinsurance companies that are supported by a combination of cash, invested and other assets and third-party excess of loss reinsurance agreement or note facilities. As of December 31, 2021, the Company's total statutory reserve credit was $3,131 million, of which $1,737 million was supported by third-party excess of loss reinsurance agreement and note facilities, as described below.

The Company utilizes affiliated reinsurers to mitigate the statutory capital impact of NAIC Model Regulation "Valuation of Life Insurance Polices" (Regulation XXX) and NAIC Actuarial Guideline 38 on the Company's universal life products with flexible duration no lapse guarantee rider (FDNLGR) benefits. PAR Vermont and PBRC are Vermont based special purpose financial insurance companies subject to regulatory supervision by the Vermont Department of Financial Regulation (Vermont Department). PAR Vermont and PBRC are wholly-owned subsidiaries of the Company and accredited authorized reinsurers in Nebraska. The Company cedes certain level term life insurance to PBRC and FDNLGR benefits to PAR Vermont and PBRC. Economic reserves, as defined in the PAR Vermont and PBRC reinsurance agreements, are supported by cash and invested and other assets, including funds withheld at the Company.

Effective December 1, 2019, PAR Vermont entered into a 25-year excess of loss reinsurance agreement (XOL Agreement) with an unrelated third party for a maximum commitment amount of $1.5 billion with an expiration date of December 1, 2044 which replaced the previously held LOC Facility. The XOL Agreement is non-recourse to Pacific LifeCorp or any of its affiliates, other than PAR Vermont. The XOL Asset Value calculated in accordance with the XOL Agreement was approved as, and was included as, an admitted asset by the Vermont Department as of December 31, 2021. The XOL Asset Value in the amount of $719 million ($719 million admitted) was recorded by PAR Vermont as of December 31, 2021.

Reserves in excess of the economic reserves are supported at PBRC by a note facility with a maximum commitment amount of $1.6 billion. This facility is non-recourse to the Pacific LifeCorp or any of its affiliates, other than PBRC. Through this facility, PBRC issued a surplus note with a maturity date of December 2046 and received a promissory note in return with a maturity date of December 2041. The promissory note is credit enhanced by a highly rated third-party reinsurer for 22 years with a three year extension. The promissory note has been approved as an admissible asset by the Vermont Department for PBRC statutory accounting. As of December 31, 2021 and 2020, the promissory note amounted to $647 million and $525 million, respectively, and was held in a trust with the Company as beneficiary. PBRC admitted $647 million as an asset in its statutory financial statements as of December 31, 2021.

RGBM assumes certain U.S. life retrocession business from the Company, as well as other non-U.S. life retrocession business. The Company has reinsurance agreements with RGBM, through which the Company retrocedes underlying YRT U.S. treaties on a 100% coinsurance with funds withheld basis to RGBM (RGBM Agreement). The statutory reserve credit was supported by a letter of credit (RGBM LOC) issued to RGBM by a highly rated bank for the benefit of the Company. In June 2021, RGBM became a reciprocal reinsurer under Nebraska law, allowing it to reinsure business ceded to it from the Company without the need to post collateral. Effective July 1, 2021, the RGBM Agreement was amended to remove RGBM's obligation to provide the RGBM LOC and the RGBM LOC was terminated on July 16, 2021. In addition, the RGBM Agreement was modified from a 100% coinsurance with funds withheld to a 100% coinsurance agreement. In connection with the RGBM LOC, Pacific LifeCorp provided a guarantee to the bank for certain obligations under the letter of credit reimbursement agreement, which was terminated in August 2021. Pacific LifeCorp continues to have a capital maintenance agreement with RGBM.

2. Assumed Affiliated Reinsurance

The Company has reinsurance agreements with PLRL through which the Company provides two longevity reinsurance solutions. Assumed premiums related to the protection of longevity risk associated with individual annuities and pension schemes by the Company amounted to $72 million during the year ended December 31, 2021. Assumed premiums related to the protection of asset, interest rate and longevity risk associated with pension schemes by the Company amounted to $1,675 million during the year ended December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

3. Other disclosure:

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing loan modifications to assist borrowers with their present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the CARES Act. The Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act through January 1, 2022 and clarified that insurance companies are covered under the CARES Act. The Company's loan modifications will fall within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under INT 20-03, and do not qualify as TDRs. As of December 31, 2021, mortgage loans with a total book value of $916 million are in a forbearance period where the Company has provided loan modifications with principal and/or interest payment relief and these mortgage loans do not qualify as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date of this filing. Interest rates, credit spreads and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the years ended December 31, 2021 and 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

The Company has assumed and ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order, in which the regulator shall conduct and continue business of the reinsurer. The Company recorded an immaterial impairment, and the Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements as of December 31, 2021.

The Company is the owner and beneficiary of life insurance policies captured under SSAP No. 21, *Other Admitted Asset*s, included in Page 2, Line 25 - Aggregate write-ins for other than invested assets at their cash surrender values. See Note 21.I.

As of December 31, 2021, the Company had $1.9 billion and $65 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively. As of December 31, 2021, the Company had $0.8 billion of outstanding mortgage loan commitments in the General Account which were primarily advances for construction loans.

The Company recognized in net investment income prepayment income of $30 million from early pay off mortgage loans.

D. The Company did not have any business interruption insurance recoveries.

E. The Company did not have unused state tax credits.

F. Subprime-Mortgage-Related Risk Exposure:

1. Subprime mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles. Alt-A mortgage lending is the origination of residential mortgage loans to customers who have good credit ratings, but have limited documentation for their source of income or some other standard input used to underwrite the mortgage loan. The greater use of affordable mortgage products and relaxed underwriting standards by some originators for these loans led to higher delinquency and loss rates, especially within the 2007 and 2006 vintage years.

The Company has exposure to subprime and Alt-A residential loans through direct purchases of residential mortgage-backed securities (RMBS).The Company manages the exposure to subprime securities by purchasing highly rated tranches with significant subordination and focusing on underlying collateral with vintage years of 2005 and prior. Exposure to Alt-A securities is managed by investing in super senior and senior tranches with significant subordination. These securities were highly rated at purchase.

2. The Company did not have direct exposure to subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

3. Direct Exposure Through Other Investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized (*)
a. RMBS	$118,531,741	$107,469,170	$120,891,283	$13,456,306
b. Commercial Mortgage-backed Securities	0	0	0	0
c. Collateralized Debt Obligations	0	0	0	0
d. Structured Securities	0	0	0	0
e. Equity Investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$118,531,741	$107,469,170	$120,891,283	$13,456,306

* OTTI losses recognized to date exclude OTTI on securities no longer held as of December 31, 2021.

4. The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2021.

G. Retained Assets

1. The Company pays death benefit claims in one lump sum, unless otherwise requested by the policy beneficiary. This is specifically stated on the Company's claim form. For policy beneficiaries who do not wish to receive the death benefit in one lump sum, the Company has a Retained Asset Account (RAA) available as a settlement option, which is listed on the claim form. The RAA is a draft account established in the beneficiary's name where drafts can be written against the account at any time for amounts over $250. The RAAs earn an interest rate of at least 50% of the 30-day Commercial Paper rate, as published by Bloomberg. The interest rate may change weekly. The total liability was $5 million as of December 31, 2021 and 2020, reported on Page 3 – Liabilities, Surplus and Other Funds, on Line 17 - Amounts withheld or retained by company as agent or trustee.

2. Retained Asset Accounts - In Force by Aging Category

	In Force			
	As of December 31, 2021		As of December 31, 2020	
	Number	Balance	Number	Balance
a. Up to and Including 12 Months	5	$796,275	4	$488,675
b. 13 to 24 Months	2	263,942	3	166,267
c. 25 to 36 Months	3	75,678	5	453,581
d. 37 to 48 Months	5	382,090	7	1,025,546
e. 49 to 60 Months	6	804,858	1	26,805
f. Over 60 Months	41	2,349,013	43	2,494,028
g. Total	62	$4,671,856	63	$4,654,902

3. Retained Asset Accounts - Rollforward of In Force

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/Balance of Retained Asset Accounts at the Beginning of the Year	63	$4,654,902	0	$0
b. Number/Amount of Retained Asset Accounts Issued/ Added During the Year	6	1,424,795	0	0
c. Investment Earnings Credited to Retained Asset Accounts During the Year	N/A	1,937	N/A	0
d. Fees and Other Charges Assessed to Retained Asset Accounts During the Year	N/A	0	N/A	0
e. Number/Amount of Retained Asset Accounts Transferred to State Unclaimed Property funds During the Year	0	0	0	0
f. Number/Amount of Retained Asset Accounts Closed/Withdrawn During the Year	7	1,409,778	0	0
g. Number/Balance of Retained Asset Accounts at the End of the Year (g=a+b+c-d-e-f)	62	$4,671,856	0	$0

H. The Company did not have insurance-linked securities transactions.

I. The Amount That Could be Realized on Life Insurance Where the Company is Owner and Beneficiary or Otherwise Obtained Rights to Control the Policy:

(1).	Amount of Admitted Balance That Could be Realized From an Investment Vehicle	$208,122,607
(2).	Percentage Bonds	0%
(3).	Percentage Stocks	100%
(4).	Percentage Mortgage Loans	0%
(5).	Percentage Real Estate	0%
(6).	Percentage Cash and Short-Term Investments	0%
(7).	Percentage Derivatives	0%
(8).	Percentage Other Invested Assets *	0%

* Investments in private funds/hedge shall be reported as other invested assets

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to December 31, 2021 and through February 25, 2022, the date this Annual Statement was filed, and has concluded that no events have occurred that required adjustment to this Annual Statement. The Company has not evaluated subsequent events after the filing date.

The Company's guarantee to provide funds on Pacific LifeCorp's behalf of up to 165 million pounds sterling to PLRL in the event of nonperformance of a contingent capital commitment between Pacific LifeCorp and PLRL was terminated on January 1, 2022.

23. REINSURANCE

A. Ceded Reinsurance Report:

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 of an insured or any other person not primarily engaged in the insurance business?

   Yes [X] No [ ] If yes, give full details.

   The Company has reinsurance treaties with Union Hamilton Reinsurance, Ltd., a Bermuda based subsidiary, which is wholly-owned by Wells Fargo & Company. Wells Fargo & Company provides a broad range of retail banking and brokerage, asset and wealth management, and corporate and investment banking products and services.

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. $2.5 billion

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 [X] No [ ] If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $70 million

B. The Company did not write off any uncollectible reinsurance.

C. The Company did not commute any ceded reinsurance.

D. The Company did not have any certified reinsurers' rating downgraded or status subject to revocation.

E-F. The Company did not have reinsurance of variable annuity contracts with affiliated captive reinsurers.

NOTES TO FINANCIAL STATEMENTS

G. Ceding Entities that Utilize Captives Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

1. The Company did not have any risk-based capital shortfalls per the RBC XXX/AXXX Captive Reinsurance Consolidated Exhibit.

2. The Company did not have any non-zero Primary Security Shortfalls per the RBC XXX/AXXX Reinsurance Primary Security Shortfall by Cession Exhibit.

H. The Company does not have any reinsurance contracts that includes provisions which limit the reinsurer's assumption of significant risks or results in delay of payment.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-C. The Company did not write retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required by the Public Health Service Act.

E. The Company did not write any accident and health insurance premiums that is subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of December 31, 2021 and 2020, there were $16 million and $17 million, respectively, in aggregate reserves for accident and health contracts.

B. There were no significant changes in methodology or assumptions of the reserves.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no structured settlements.

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables.

29. PARTICIPATING POLICIES

Premiums under ordinary insurance, group insurance and group annuity participating policies were $7 million, or 0.16% of total ordinary insurance, group insurance and group annuity premiums earned. The Company accounts for its policyholder dividends based upon dividend formulas approved by the Company's Board of Directors. The Company paid dividends in the amount of $8 million to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

The Company had no premium deficiency reserves for accident and health contracts and property and casualty contracts.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1. The Company waives deduction of deferred fractional premium upon death of insured. The Company does not return any portion of the final premium for periods beyond the date of death. Continuous or modal premium assumptions are used for all reserves. All reserves are equal to the greater of the computed reserve and surrender value or, on certain products, a higher alternative comparison value.

2. For traditional policies with a flat extra premium, the reserve consists of the regular standard reserve plus 50% of such extra premium. For traditional policies with a substandard rating, the reserve consists of the regular standard reserve plus an extra reserve based on an appropriate multiple of the valuation mortality table. For other policies with a substandard rating or flat extra, mean reserves are based on an appropriate multiple of or addition to the valuation mortality table.

3. The Company had $20.3 billion of insurance in force for which gross premiums are less than the net premiums according to the valuation standard set by the State of Nebraska.

4. For traditional policies, tabular interest, tabular less actual reserve released, and tabular cost have been determined by formula as described in the instructions for Page 7. For non-traditional universal life type policies, the tabular interest and tabular cost are based on the actual interest credited to and monthly deductions from the policies. For some deferred annuity policies and some immediate payout policies, tabular interest was calculated using basic data.

5. The tabular interest on deposit funds not involving life contingencies has been determined from actual interest credited to deposits.

6. The Components for Other Reserve Changes (Page 7, Line 7):

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves and Change in CRVM Expense Allowances	$331,079,422	$0	$333,887,367	($2,766,021)	$0	$0	($41,924)	$0
3106999 Total	$331,079,422	$0	$333,887,367	($2,766,021)	$0	$0	($41,924)	$0

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$15,217,837,897	$0	$0	$15,217,837,897	18%
	b. At Book Value Less Current Surrender Charge of 5% or More *	2,333,259,275	0	0	2,333,259,275	3%
	c. At Fair Value	0	0	55,414,936,238	55,414,936,238	64%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	17,551,097,172	0	55,414,936,238	72,966,033,410	85%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	7,270,033,837	0	0	7,270,033,837	8%
(2).	Not Subject to Discretionary Withdrawal	6,141,828,567	0	2,409,283	6,144,237,850	7%
(3).	Total (Gross: Direct + Assumed)	30,962,959,576	0	55,417,345,521	86,380,305,097	100%
(4).	Reinsurance Ceded	342,032,290	0	0	342,032,290	
(5).	Total (Net) (3) - (4)	$30,620,927,286	$0	$55,417,345,521	$86,038,272,807	
(6).	Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$1,044,541,366	$0	$0	$1,044,541,366	

B. GROUP ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$664,648	$0	$0	$664,648	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	0	0	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	664,648	0	0	664,648	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	7,526,542,664	2,798,469,399	0	10,325,012,063	99%
(3).	Total (Gross: Direct + Assumed)	7,527,207,312	2,798,469,399	0	10,325,676,711	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$7,527,207,312	$2,798,469,399	$0	$10,325,676,711	
(6).	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:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$129,844,119	$0	$0	$129,844,119	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	5,594,297	5,594,297	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	129,844,119	0	5,594,297	135,438,416	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	1,631,059,658	0	0	1,631,059,658	15%
(2).	Not Subject to Discretionary Withdrawal	9,436,640,564	0	0	9,436,640,564	84%
(3).	Total (Gross: Direct + Assumed)	11,197,544,341	0	5,594,297	11,203,138,638	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$11,197,544,341	$0	$5,594,297	$11,203,138,638	
(6).	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:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
(1).	Exhibit 5, Annuities Section, Total (net)	$38,145,253,632
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,880,966
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	11,197,544,341
(4).	Subtotal	49,345,678,939
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	58,215,814,920
(6).	Exhibit 3, Line 0399999, Column 2	0
(7).	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	5,594,297
(11).	Subtotal	58,221,409,217
(12).	Combined Total	$107,567,088,156

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	$0	$0	$0
b.	Universal Life	2,803,370,178	3,287,655,995	3,362,403,028
c.	Universal Life with Secondary Guarantees	5,541,222,931	5,510,901,851	8,241,209,142
d.	Indexed Universal Life	3,980,292	3,744,395	3,913,379
e.	Indexed Universal Life with Secondary Guarantees	13,812,866,379	12,222,340,567	13,494,764,780
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	9,976,000,430	10,696,760,638	11,022,908,362
h.	Variable Life	0	0	0
i.	Variable Universal Life	3,707,029,419	3,672,257,839	3,774,739,913
j.	Miscellaneous Reserves	2,281,233	2,281,233	7,221,047
(2).	Not Subject to Discretionary Withdrawal or No Cash Values:			
a.	Term Policies without Cash Value	XXX	XXX	956,304,212
b.	Accidental Death Benefits	XXX	XXX	19,725
c.	Disability - Active Lives *	XXX	XXX	6,733,955
d.	Disability - Disabled Lives	XXX	XXX	13,286,833
e.	Miscellaneous Reserves	XXX	XXX	874,254,566
(3).	Total (Gross: Direct + Assumed)	$35,846,750,862	$35,395,942,518	$41,757,758,942
(4).	Reinsurance Ceded	0	0	3,893,928,998
(5).	Total (net) (3) - (4)	$35,846,750,862	$35,395,942,518	$37,863,829,944

* Certain disability - active lives were reported in section (1) instead of section (2)c. since they are subject to discretionary withdrawal.

NOTES TO FINANCIAL STATEMENTS

		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	$0	$0	$0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	0	0	0
j.	Miscellaneous Reserves	0	0	0
(2).	Not Subject to Discretionary Withdrawal or No Cash Values			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3).	Total (Gross: Direct + Assumed)	$0	$0	$0
(4).	Reinsurance Ceded	0	0	0
(5).	Total (net) (3) - (4)	$0	$0	$0

		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	$0	$0	$0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	11,468,642,840	11,354,092,096	11,347,535,714
j.	Miscellaneous Reserves	0	0	0
(2).	Not Subject to Discretionary Withdrawal or No Cash Values			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3).	Total (Gross: Direct + Assumed)	$11,468,642,840	$11,354,092,096	$11,347,535,714
(4).	Reinsurance Ceded	0	0	0
(5).	Total (net) (3) - (4)	$11,468,642,840	$11,354,092,096	$11,347,535,714

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Life Insurance Section, Total (net)	$36,895,822,994
(2).	Exhibit 5, Accidental Death Benefits Section, Total (net)	12,093
(3).	Exhibit 5, Disability - Active Lives Section, Total (net)	584,881,797
(4).	Exhibit 5, Disability - Disabled Lives Section, Total (net)	10,425,433
(5).	Exhibit 5, Miscellaneous Reserves Section, Total (net)	372,687,627
(6).	Subtotal	37,863,829,944
	Separate Accounts Annual Statement:	
(7).	Exhibit 3, Line 0199999, Column 2	11,347,535,714
(8).	Exhibit 3, Line 0499999, Column 2	0
(9).	Exhibit 3, Line 0599999, Column 2	0
(10).	Subtotal (Lines (7) through (9))	11,347,535,714
(11).	Combined Total ((6) and (10))	$49,211,365,658

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of December 31, 2021:

		December 31, 2021	
		Gross	Net of Loading
1.	Industrial	$0	$0
2.	Ordinary New Business	(7,753,236)	(25,523,176)
3.	Ordinary Renewal	131,159,796	129,494,784
4.	Credit Life	0	0
5.	Group Life	0	0
6.	Group Annuity	52,138,823	52,138,823
7.	Totals	$175,545,383	$156,110,431

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. The Company utilizes Separate Accounts to record and account for assets and liabilities related to variable annuities, variable universal life and group annuities. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the contract holders, except to the extent of the minimum guarantees made by the Company with respect to certain Separate Accounts.

2. In accordance with the products recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the General Account.

   As of December 31, 2021 and December 31, 2020, the Company's Separate Account statement included legally insulated assets of $70.4 billion and $63.3 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of December 31, 2021 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$56,300,168,700	$0
Variable Universal Life	11,472,110,392	0
Group Annuities	2,669,719,936	0
Total	$70,441,999,028	$0

3. In accordance with the products recorded within the Separate Account, some separate account liabilities are guaranteed by the General Account. In accordance with guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the General Account.

   To compensate the General Account for the risk taken, the Separate Account paid risk charges as follows for the year ended December 31, 2021 and for the prior four years:

   a. 2021 $347,294,619
   b. 2020 $299,960,404
   c. 2019 $293,453,413
   d. 2018 $302,786,753
   e. 2017 $316,593,697

   As of December 31, 2021, the General Account of the Company had paid $10 million toward the Separate Account guarantees. Payments for the preceding four years ended December 31, 2020, 2019, 2018 and 2017 these amounts were $15 million, $14 million, $11 million and $12 million, respectively.

4. The Company does not engage in securities lending transactions within the Separate Account.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value.

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1). Premiums, Considerations or Deposits for the Year Ended December 31, 2021	$0	$1,155,943,487	$0	$5,783,477,458	$6,939,420,945
(2). Reserves at December 31, 2021					
For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$66,770,475,533	$66,770,475,533
b. Amortized Cost	0	2,798,469,399	0	0	2,798,469,399
c. Total Reserves *	$0	$2,798,469,399	$0	$66,770,475,533	$69,568,944,932
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	66,768,066,250	66,768,066,250
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	66,768,066,250	66,768,066,250
b. Not Subject to Discretionary Withdrawal	0	2,798,469,399	0	2,409,283	2,800,878,682
c. Total	$0	$2,798,469,399	$0	$66,770,475,533	$69,568,944,932
* Line 2(c) Should Equal Line 3(c).					
(4). Reserves For Asset Default Risk in Lieu of AVR	$0	$0	$0	$0	$0

C. Reconciliation of Net Transfers To (or From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$6,937,050,939
b. Transfers from Separate Accounts (Page 4, Line 10)	6,592,678,655
c. Net Transfers to (from) Separate Accounts (a) - (b)	344,372,284
(2). Reconciling Adjustments:	
a. Net Lag Gain/Loss for Annuities in General Account Only	(653,929)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$343,718,355

36. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company had no reserves for unpaid claims and related claims adjustment expenses for accident and health contracts.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... NEBRASKA

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

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. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 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. 12/31/2020

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 examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public 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 (balance sheet date). 04/05/2018

3.4 By what department or departments?
NEBRASKA DEPARTMENT OF INSURANCE .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

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 entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

DELOITTE & TOUCHE LLP
695 TOWN CENTER DRIVE,
SUITE 1000
COSTA MESA, CA 92626 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

KRISTINA L. KENNEDY, VICE PRESIDENT & APPOINTED ACTUARY
PACIFIC LIFE INSURANCE COMPANY
700 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... SEE SCHEDULE BA AND QUESTION 12.2 BELOW

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 10,225,289

12.2 If, yes provide explanation:

LISTED IN SCHEDULE BA ARE 7 LIMITED PARTNERSHIPS INDIRECTLY OWNING VARIOUS REAL ESTATE INVESTMENTS. IN ADDITION, PACIFIC ASSET HOLDING LLC (PAH), IS A WHOLLY-OWNED SUBSIDIARY OF THE COMPANY WITH AN ADMITTED BOOK VALUE OF $1,127 MILLION THAT HAS INVESTED IN 50 COMMERCIAL REAL ESTATE PROPERTIES AND VENTURES AND INVESTS IN AND/OR MANAGES PRIVATE EQUITY INVESTMENTS. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned 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 (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the 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 ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 905,352

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
REFER TO NOTE 17.B.1 FOR A DESCRIPTION OF THE COMPANY'S SECURITIES LENDING PROGRAM.

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 3,326,522,415

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 3,326,522,415
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 3,326,522,415
25.093	Total payable for securities lending reported on the liability page.	$ 3,326,522,415

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

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	$ 16,675,671
26.27	FHLB Capital Stock	$ 22,198,700
26.28	On deposit with states	$ 6,043,552
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 146,958,444
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,080,951,706
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [X] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [X]
27.42	Permitted accounting practice	Yes [ ] No [X]
27.43	Other accounting guidance	Yes [X] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
THE NORTHERN TRUST COMPANY	CHICAGO, IL	IN PROCESS OF BEING AMENDED

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

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 Name of Firm or Individual	2 Affiliation
ABERDEEN ASSET MANAGERS LIMITED	U
APOLLO CAPITAL MANAGEMENT L.P.	U
AXA EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC ASSET MANAGEMENT LLC	A
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZDOKFOUR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
N/A	AXA EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 107105	BLACKROCK FINANCIAL MANAGEMENT, INC.	549300LVXYIVJKE13M84	N/A	NO
CRD# 151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
CRD# 298050	PACIFIC ASSET MANAGEMENT LLC	54900UCSPN8ID30FU28	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00WOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	U.S SECURITIES & EXCHANGE COMMISSION	DS

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

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	67,506,351,353	72,619,638,621	5,113,287,268
31.2 Preferred stocks	1,537,839	1,537,839	0
31.3 Totals	67,507,889,192	72,621,176,460	5,113,287,268

31.4 Describe the sources or methods utilized in determining the fair values:
SEE NOTE 20 FOR EXPLANATION OF SOURCES AND METHODS UTILIZED IN DETERMINING FAIR VALUES.

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:
SEE NOTE 20 FOR EXPLANATION OF PROCESS FOR DETERMINING A RELIABLE SOURCE FOR PURPOSES OF DISCLOSURE OF FAIR VALUE.

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ ] No [X]

33.2 If no, list exceptions:
WAWA LEASE-BACKED PT, 12/10/2029, $14,758,209 BV
EASTLIGHT COMMUNITY HOMES, 8/19/2046, $27,056,277 BV
GOJO CORP CTL 2021-1 CL A, 8/15/2041, $31,783,554 BV
HERCULES PRIVATE CREDITED, 7/15/2031, $20,000,000 BV

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 [X] No [ ]

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? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 4,966,066

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
S & P GLOBAL RATINGS	2,293,245
MOODY'S INVESTORS SERVICE	1,458,500

39.1 Amount of payments for legal expenses, if any? ..... $ 11,157,263

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
ALSTON & BIRD	3,577,471

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 1,328,819

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	1,131,761

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only ..... $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual 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
1.64 Total premium earned ..... $
1.65 Total incurred claims ..... $
1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:
1.71 Total premium earned ..... $
1.72 Total incurred claims ..... $
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. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,490,560	1,332,792
2.2	Premium Denominator	13,984,255,846	11,759,841,436
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	16,311,226	16,880,925
2.5	Reserve Denominator	76,714,614,878	72,123,643,395
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 876,333,585

3.4 State the authority under which Separate Accounts are maintained:
NEBRASKA REVISED STATUTES CHAPTER 44 - SECTIONS 402.1 THROUGH 402.05 .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT	13069	VT	1,796,469,319		1,136,580,920	892,730,032
PACIFIC BALEINE REINSURANCE COMPANY	15368	VT	962,846,042		733,288,314	358,941,803

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 4,536,206,139

7.2 Total Incurred Claims ..... $ 2,605,514,707

7.3 Number of Covered Lives 496,141

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 35,454,534

9.22 Received ..... $ 113,850,586

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ .....

10.22 Page 4, Line 1 ..... $ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,835,838,610

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 2,603,406,168

12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

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 distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
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? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] 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 expenses?
    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 payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, 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, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding 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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	163,815,228	157,336,097	152,188,851	149,417,210	145,282,650
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	392,557,499	384,280,246	357,684,667	348,190,056	339,413,687
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	17,531	17,465	17,354	17,390	17,363
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	556,390,257	541,633,809	509,890,872	497,624,656	484,713,700
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	98,433,111	53,617,196	465,823		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	9,082,751	9,308,304	10,486,580	11,518,979	9,911,812
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	36,046,245	44,674,133	35,060,634	29,641,603	19,099,497
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	45,128,996	53,982,437	45,547,214	41,160,582	29,011,308
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,850,966,442	3,654,848,836	3,543,578,854	3,569,357,426	3,242,078,256
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	6,861,368,576	5,880,438,759	8,009,637,375	7,764,114,040	5,182,203,775
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(22,432)	(32,617)	(32,166)	(37,532)	(36,154)
17.2	Group annuities (Line 20.4, Col. 7)	3,269,452,702	2,223,253,666	1,885,929,880	919,617,249	841,253,745
18.1	A & H-group (Line 20.4, Col. 8)			0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	2,490,560	1,332,792	1,563,942	1,150,270	2,444,140
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	13,984,255,846	11,759,841,436	13,440,677,886	12,254,201,453	9,267,943,761
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	107,624,204,337	96,010,133,684	88,394,308,341	77,909,525,078	70,118,212,451
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	96,271,000,324	84,645,940,519	77,884,707,522	68,218,090,644	60,805,330,402
23.	Aggregate life reserves (Page 3, Line 1)	76,011,964,542	71,350,439,103	67,668,847,081	59,981,191,385	54,208,100,275
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	2,054,199	26,619,720	816,137		
24.	Aggregate A & H reserves (Page 3, Line 2)	16,311,226	16,880,925	17,855,322	18,873,178	20,174,202
25.	Deposit-type contract funds (Page 3, Line 3)	11,197,544,341	6,280,822,802	4,118,556,222	3,673,718,801	3,135,262,379
26.	Asset valuation reserve (Page 3, Line 24.01)	1,200,889,811	468,774,648	727,945,104	938,247,482	596,918,539
27.	Capital (Page 3, Lines 29 and 30)	30,000,000	30,000,000	30,000,000	30,000,000	30,000,000
28.	Surplus (Page 3, Line 37)	11,323,204,013	11,334,193,165	10,479,600,820	9,661,434,433	9,282,882,048
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,848,119,343	3,454,923,166	9,436,038,643	6,549,406,507	4,768,057,613
	Risk-Based Capital Analysis					
30.	Total adjusted capital	12,561,248,692	11,842,124,339	11,261,052,652	10,661,285,539	9,929,506,704
31.	Authorized control level risk - based capital	1,071,980,860	942,691,280	886,547,262	966,481,706	721,569,544
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	64.8	63.4	61.5	62.9	61.7
33.	Stocks (Lines 2.1 and 2.2)	0.7	0.8	0.9	0.9	1.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.3	16.2	15.9	16.2	16.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.2	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	1.0	2.2	4.3	0.8	1.6
37.	Contract loans (Line 6)	7.2	8.3	9.2	10.6	11.3
38.	Derivatives (Page 2, Line 7)	2.1	1.7	1.3	0.5	0.8
39.	Other invested assets (Line 8)	5.2	4.4	4.3	6.1	5.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.2	2.9	2.4	1.7	1.2
42.	Aggregate write-ins for invested assets (Line 11)	0.3	0.0	0.0	0.2	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	139,792,334	77,087,007	83,588,737	90,013,133	45,985,000
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	1,019,342,770	981,677,151	934,555,840	810,776,954	807,004,189
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)				0	0
48.	Affiliated mortgage loans on real estate	549,297,195	614,290,549	419,331,454	166,856,903	129,106,815
49.	All other affiliated	3,479,986,815	2,885,267,528	2,592,982,901	3,578,250,346	2,870,302,009
50.	Total of above Lines 44 to 49	5,188,419,114	4,558,322,235	4,030,458,932	4,645,897,336	3,852,398,013
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)	690,515,800	606,229,050	641,685,945	665,627,661	443,760,028
53.	Total admitted assets (Page 2, Line 28, Col. 3)	178,066,203,365	159,293,301,109	145,661,154,773	128,996,848,875	128,652,330,890
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,252,091,107	3,181,766,136	3,829,565,211	2,772,948,137	2,909,503,336
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	1,611,888,117	(63,631,862)	846,512,498	(58,739,252)	417,534,083
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	317,596,524	(172,380,170)	(547,043,354)	252,329,715	(293,264,691)
57.	Total of above Lines 54, 55 and 56	5,181,575,749	2,945,754,104	4,129,034,355	2,966,538,600	3,033,772,728
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	11,481,011,921	9,671,612,380	9,944,015,657	9,718,920,644	8,745,937,303
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	2,655,412	3,297,113	3,364,052	2,649,763	3,522,993
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,499,899,833	2,031,160,528	1,924,364,898	1,145,284,515	1,931,014,088
61.	Increase in A & H reserves (Line 19, Col. 6)	(569,696)	(974,400)	(1,017,857)	(1,301,024)	992,241
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	8,178,039	8,230,006	9,088,294	9,069,211	10,731,127
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	13.1	15.8	13.6	14.3	15.6
64.	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	5.6	4.4	6.6	5.6	5.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	83.7	174.3	150.0	117.3	184.7
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	20.1	7.0	6.7	20.0	23.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)		0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)		0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)		0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)		0	0	0	0
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income 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 and 12)	(1,139,204,876)	(760,795,181)	(571,383,136)	293,433,368	(220,938,913)
74.	Ordinary - individual annuities (Page 6, Col. 4)	101,572,108	488,676,970	204,209,014	331,581,200	473,329,527
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	471,356	422,203
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	177,731	169,725	138,175	115,528	(82,948)
78.	Group annuities (Page 6, Col. 5)	171,095,068	55,590,459	60,000,552	81,141,702	70,320,482
79.	A & H-group (Page 6.5, Col. 3)		0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	144,163	(626,421)	(633,940)	(339,665)	(1,827,034)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	199,473,208	231,739,218	1,158,950,492	221,062,018	462,685,914
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(750,924,369)	(35,069,473)	869,367,063	927,465,508	783,909,230

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE
PACIFIC LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 0709 — NAIC Company Code 67466

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,516,575,206				4,516,575,206
2. Annuity considerations	7,202,381,652		1,572,686,022		8,775,067,674
3. Deposit-type contract funds	430,597,540	XXX	1,586,187,263	XXX	2,016,784,803
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,149,554,398		3,158,873,285		15,308,427,683
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,846,896				1,846,896
6.2 Applied to pay renewal premiums	264,199				264,199
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	6,585,858				6,585,858
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	8,696,953				8,696,953
Annuities:					
7.1 Paid in cash or left on deposit	847				847
7.2 Applied to provide paid-up annuities	1,326				1,326
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,174				2,174
8. Grand Totals (Lines 6.5 plus 7.4)	8,699,127				8,699,127
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,379,275,064				2,379,275,064
10. Matured endowments	8,151,090				8,151,090
11. Annuity benefits	965,512,767		760,422,289		1,725,935,056
12. Surrender values and withdrawals for life contracts	8,527,671,726		78,466,858		8,606,138,584
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health			429,177		429,177
15. Totals	11,880,610,646		839,318,325		12,719,928,971
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	622	478,420,979							622	478,420,979
17. Incurred during current year	3,653	2,589,429,791							3,653	2,589,429,791
Settled during current year:										
18.1 By payment in full	3,572	2,387,426,153							3,572	2,387,426,153
18.2 By payment on compromised claims										
18.3 Totals paid	3,572	2,387,426,153							3,572	2,387,426,153
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	3,572	2,387,426,153							3,572	2,387,426,153
19. Unpaid Dec. 31, current year (16+17-18.6)	703	680,424,617							703	680,424,617
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	458,035	369,733,624,463		(a)	20	17,465,408			458,055	369,751,089,871
21. Issued during year	57,584	45,128,996,002							57,584	45,128,996,002
22. Other changes to in force (Net)	(19,478)	(10,812,318,791)				65,169			(19,478)	(10,812,253,622)
23. In force December 31 of current year	496,141	404,050,301,674		(a)	20	17,530,577			496,161	404,067,832,251

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			5,472,349	541,616,343			1	20	17,465	541,633,809
2.	Issued during year			57,584	45,128,996						45,128,996
3.	Reinsurance assumed			11,678	1,927,330						1,927,330
4.	Revived during year			30,292	1,433,900						1,433,900
5.	Increased during year (net)			(2,115)	1,169,251					65	1,169,316
6.	Subtotals, Lines 2 to 5			97,439	49,659,477					65	49,659,542
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			5,569,788	591,275,821			1	20	17,531	591,293,351
	Deductions during year:										
10.	Death			22,492	2,963,935			XXX			2,963,935
11.	Maturity			46	11,699			XXX			11,699
12.	Disability							XXX			
13.	Expiry			48	2,304						2,304
14.	Surrender			11,122	4,869,995						4,869,995
15.	Lapse			596,555	26,077,493						26,077,493
16.	Conversion			3,572	236,500			XXX	XXX	XXX	236,500
17.	Decreased (net)			2,917	741,168						741,168
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			636,752	34,903,094						34,903,094
21.	In force end of year (b) (Line 9 minus Line 20)			4,933,036	556,372,726			1	20	17,531	556,390,257
22.	Reinsurance ceded end of year	XXX		XXX	218,426,138	XXX		XXX	XXX	9,077	218,435,214
23.	Line 21 minus Line 22	XXX		XXX	337,946,589	XXX	(a)	XXX	XXX	8,454	337,955,042
	DETAILS OF WRITE-INS										
0801.											
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)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	1,016,628
25.	Other paid-up insurance			23,381	3,972,238
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other	41,240	28,592,020	4,645,064	289,458,661
29.	Other term insurance - decreasing	XXX		XXX	16
30.	Other term insurance	XXX	7,454,225	XXX	103,015,776
31.	Totals (Lines 27 to 30)	41,240	36,046,245	4,645,064	392,474,453
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	79,205
33.	Totals, extended term insurance	XXX	XXX	450	3,840
34.	Totals, whole life and endowment	16,344	9,082,751	287,522	163,815,228
35.	Totals (Lines 31 to 34)	57,584	45,128,996	4,933,036	556,372,726

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 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	45,128,996		520,184,774	36,187,952
38.	Credit Life (Group and Individual)				
39.	Group				17,531
40.	Totals (Lines 36 to 39)	45,128,996		520,184,774	36,205,483

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 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 reinsured group plans is reported on a pro-rata basis				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				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	53,876

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 REPORTED FOR APPROXIMATELY EQUIVALENT LEVEL AMOUNT

47.2 $5,000 PER UNIT, $4,000 PER UNIT, $2,000 PER UNIT, AND $1,000 PER UNIT

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			42,618	14,607,401				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	42,618	(a) 14,607,401		(a)		(a)

(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

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	133	84		
2.	Issued during year	1	13		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	134	97		
	Deductions during year:				
6.	Decreased (net)	17	10		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	17	10		
9.	In force end of year (line 5 minus line 8)	117	87		
10.	Amount on deposit	2,880,966	(a) 19,739,011		(a)
11.	Income now payable	117	35		
12.	Amount of income payable	(a) 339,241	(a) 643,882	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	512,014	562,053	1,600	196,853
2.	Issued during year	2,834	33,069	58	19,752
3.	Reinsurance assumed			9	
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	514,848	595,122	1,667	216,605
	Deductions during year:				
6.	Decreased (net)	59,290	40,571	33	8,685
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	59,290	40,571	33	8,685
9.	In force end of year (line 5 minus line 8)	455,558	554,551	1,634	207,920
	Income now payable:				
10.	Amount of income payable	(a) 1,068,419,457	XXX	XXX	(a) 802,497,369
	Deferred fully paid:				
11.	Account balance	XXX	(a) 23,855,957,651	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 84,984,977	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					37,278	1,332,792
2.	Issued during year						
3.	Reinsurance assumed					16,360	2,490,560
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	53,638	XXX
	Deductions during year:						
6.	Conversions	XXX	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	11,581	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	11,581	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	42,057	(a) 2,490,560

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	34,350	4,289
2.	Issued during year	3,175	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	37,525	4,289
	Deductions During Year:		
6.	Decreased (net)	1,839	316
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	1,839	316
9.	In force end of year (line 5 minus line 8)	35,686	3,973
10.	Amount of account balance	(a) 11,152,912,088	(a) 24,893,242

(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	203,600,070
2.	Current year's realized pre-tax capital gains/(losses) of $ 27,135,632 transferred into the reserve net of taxes of $ 1,561,483	25,574,149
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)	229,174,219
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	24,085,518
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	205,088,701

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	21,672,202	2,413,316		24,085,518
2.	2022	16,959,986	3,660,948		20,620,933
3.	2023	14,960,290	3,194,733		18,155,023
4.	2024	13,712,667	2,723,451		16,436,118
5.	2025	12,861,818	2,216,607		15,078,424
6.	2026	12,449,166	1,696,967		14,146,133
7.	2027	12,414,353	1,458,598		13,872,951
8.	2028	11,885,297	1,480,134		13,365,430
9.	2029	10,830,831	1,497,617		12,328,448
10.	2030	9,536,675	1,526,806		11,063,481
11.	2031	8,213,656	1,540,252		9,753,908
12.	2032	7,085,544	1,384,757		8,470,301
13.	2033	6,373,169	1,055,818		7,428,987
14.	2034	6,133,467	702,109		6,835,575
15.	2035	5,748,046	331,418		6,079,464
16.	2036	5,263,626	(36,794)		5,226,831
17.	2037	4,792,962	(222,207)		4,570,755
18.	2038	4,359,641	(220,628)		4,139,014
19.	2039	4,104,285	(209,239)		3,895,046
20.	2040	3,707,038	(209,373)		3,497,665
21.	2041	3,178,804	(202,957)		2,975,847
22.	2042	2,515,298	(176,956)		2,338,341
23.	2043	1,832,650	(121,544)		1,711,106
24.	2044	1,101,192	(73,922)		1,027,270
25.	2045	675,006	(24,264)		650,742
26.	2046	471,179	33,626		504,805
27.	2047	332,266	54,517		386,784
28.	2048	235,389	43,366		278,755
29.	2049	156,161	30,976		187,137
30.	2050	37,406	19,824		57,231
31.	2051 and Later		6,195		6,195
32.	Total (Lines 1 to 31)	203,600,070	25,574,149		229,174,219

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	213,753,782	179,486,650	393,240,433	15,529,823	60,004,393	75,534,216	468,774,648
2.	Realized capital gains/(losses) net of taxes - General Account	226,129,460	(11,731,127)	214,398,333	2,259,659	(25,798,640)	(23,538,981)	190,859,352
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(124,156,399)		(124,156,399)	4,770,940	389,085,285	393,856,225	269,699,826
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	3,199		3,199				3,199
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	155,194,638	51,396,552	206,591,190		2,176,594	2,176,594	208,767,784
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	470,924,680	219,152,075	690,076,755	22,560,422	425,467,632	448,028,054	1,138,104,809
9.	Maximum reserve	744,135,003	205,424,897	949,559,900	28,650,575	797,796,599	826,447,174	1,776,007,074
10.	Reserve objective	470,778,874	157,599,451	628,378,325	28,570,660	795,080,837	823,651,497	1,452,029,822
11.	20% of (Line 10 - Line 8)	(29,161)	(12,310,525)	(12,339,686)	1,202,048	73,922,641	75,124,689	62,785,003
12.	Balance before transfers (Lines 8 + 11)	470,895,518	206,841,551	677,737,069	23,762,469	499,390,273	523,152,742	1,200,889,811
13.	Transfers	1,416,653	(1,416,653)					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	472,312,172	205,424,897	677,737,069	23,762,469	499,390,273	523,152,742	1,200,889,811

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,661,310,386	XXX	XXX	1,661,310,386	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	4,976,760,775	XXX	XXX	4,976,760,775	0.0005	2,488,380	0.0016	7,962,817	0.0033	16,423,311
2.2	1	NAIC Designation Category 1.B	461,196,424	XXX	XXX	461,196,424	0.0005	230,598	0.0016	737,914	0.0033	1,521,948
2.3	1	NAIC Designation Category 1.C	1,353,087,336	XXX	XXX	1,353,087,336	0.0005	676,544	0.0016	2,164,940	0.0033	4,465,188
2.4	1	NAIC Designation Category 1.D	1,852,716,938	XXX	XXX	1,852,716,938	0.0005	926,358	0.0016	2,964,347	0.0033	6,113,966
2.5	1	NAIC Designation Category 1.E	2,078,116,938	XXX	XXX	2,078,116,938	0.0005	1,039,058	0.0016	3,324,987	0.0033	6,857,786
2.6	1	NAIC Designation Category 1.F	6,232,444,747	XXX	XXX	6,232,444,747	0.0005	3,116,222	0.0016	9,971,912	0.0033	20,567,068
2.7	1	NAIC Designation Category 1.G	7,433,012,525	XXX	XXX	7,433,012,525	0.0005	3,716,506	0.0016	11,892,820	0.0033	24,528,941
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	24,387,335,683	XXX	XXX	24,387,335,683	XXX	12,193,668	XXX	39,019,737	XXX	80,478,208
3.1	2	NAIC Designation Category 2.A	11,402,025,652	XXX	XXX	11,402,025,652	0.0021	23,944,254	0.0064	72,972,964	0.0106	120,861,472
3.2	2	NAIC Designation Category 2.B	15,833,303,080	XXX	XXX	15,833,303,080	0.0021	33,249,936	0.0064	101,333,140	0.0106	167,833,013
3.3	2	NAIC Designation Category 2.C	9,528,864,163	XXX	XXX	9,528,864,163	0.0021	20,010,615	0.0064	60,984,731	0.0106	101,005,960
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	36,764,192,895	XXX	XXX	36,764,192,895	XXX	77,204,805	XXX	235,290,835	XXX	389,700,445
4.1	3	NAIC Designation Category 3.A	1,982,487,878	XXX	XXX	1,982,487,878	0.0099	19,626,630	0.0263	52,139,431	0.0376	74,541,544
4.2	3	NAIC Designation Category 3.B	813,374,312	XXX	XXX	813,374,312	0.0099	8,052,406	0.0263	21,391,744	0.0376	30,582,874
4.3	3	NAIC Designation Category 3.C	708,463,933	XXX	XXX	708,463,933	0.0099	7,013,793	0.0263	18,632,601	0.0376	26,638,244
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,504,326,123	XXX	XXX	3,504,326,123	XXX	34,692,829	XXX	92,163,777	XXX	131,762,662
5.1	4	NAIC Designation Category 4.A	243,764,246	XXX	XXX	243,764,246	0.0245	5,972,224	0.0572	13,943,315	0.0817	19,915,539
5.2	4	NAIC Designation Category 4.B	381,987,057	XXX	XXX	381,987,057	0.0245	9,358,683	0.0572	21,849,660	0.0817	31,208,343
5.3	4	NAIC Designation Category 4.C	148,567,364	XXX	XXX	148,567,364	0.0245	3,639,900	0.0572	8,498,053	0.0817	12,137,954
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	774,318,667	XXX	XXX	774,318,667	XXX	18,970,807	XXX	44,291,028	XXX	63,261,835
6.1	5	NAIC Designation Category 5.A	25,472,268	XXX	XXX	25,472,268	0.0630	1,604,753	0.1128	2,873,272	0.1880	4,788,786
6.2	5	NAIC Designation Category 5.B	91,222,178	XXX	XXX	91,222,178	0.0630	5,746,997	0.1128	10,289,862	0.1880	17,149,769
6.3	5	NAIC Designation Category 5.C	1,436,650	XXX	XXX	1,436,650	0.0630	90,509	0.1128	162,054	0.1880	270,090
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	118,131,096	XXX	XXX	118,131,096	XXX	7,442,259	XXX	13,325,188	XXX	22,208,646
7.	6	NAIC 6	136,666,001	XXX	XXX	136,666,001	0.0000		0.2370	32,389,842	0.2370	32,389,842
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)	67,346,280,851	XXX	XXX	67,346,280,851	XXX	150,504,368	XXX	456,480,406	XXX	719,801,638
		PREFERRED STOCKS										
10.	1	Highest Quality	103,709	XXX	XXX	103,709	0.0005	52	0.0016	166	0.0033	342
11.	2	High Quality	433,132	XXX	XXX	433,132	0.0021	910	0.0064	2,772	0.0106	4,591
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		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	1,000,998	XXX	XXX	1,000,998	0.0000		0.2370	237,237	0.2370	237,237
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1,537,839	XXX	XXX	1,537,839	XXX	961	XXX	240,175	XXX	242,170

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	10,011,376	XXX	XXX	10,011,376	0.0005	5,006	0.0016	16,018	0.0033	33,038
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		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G	75,000,000	XXX	XXX	75,000,000	0.0005	37,500	0.0016	120,000	0.0033	247,500
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	85,011,376	XXX	XXX	85,011,376	XXX	42,506	XXX	136,018	XXX	280,538
20.1	2	NAIC Designation Category 2.A	75,000,000	XXX	XXX	75,000,000	0.0021	157,500	0.0064	480,000	0.0106	795,000
20.2	2	NAIC Designation Category 2.B	59,126	XXX	XXX	59,126	0.0021	124	0.0064	378	0.0106	627
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)	75,059,126	XXX	XXX	75,059,126	XXX	157,624	XXX	480,378	XXX	795,627
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		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	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
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		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)	160,070,502	XXX	XXX	160,070,502	XXX	200,130	XXX	616,397	XXX	1,076,164
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	82,175,154	XXX	XXX	82,175,154	0.0005	41,088	0.0016	131,480	0.0033	271,178
27.	1	Highest Quality	822,272,960	XXX	XXX	822,272,960	0.0005	411,136	0.0016	1,315,637	0.0033	2,713,501
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		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	904,448,114	XXX	XXX	904,448,114	XXX	452,224	XXX	1,447,117	XXX	2,984,679
34.		Total (Lines 9 + 17 + 25 + 33)	68,412,337,306	XXX	XXX	68,412,337,306	XXX	151,157,683	XXX	458,784,094	XXX	724,104,651

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	862,364,197		XXX	862,364,197	0.0011	948,601	0.0057	4,915,476	0.0074	6,381,495
36.		Farm Mortgages - CM2 - High Quality	70,509,325		XXX	70,509,325	0.0040	282,037	0.0114	803,806	0.0149	1,050,589
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	238,914,977		XXX	238,914,977	0.0015	358,372	0.0034	812,311	0.0046	1,099,009
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,458,698,505		XXX	3,458,698,505	0.0011	3,804,568	0.0057	19,714,581	0.0074	25,594,369
44.		Commercial Mortgages - All Other - CM2 - High Quality	10,489,470,690	(503,098,044)	XXX	9,986,372,646	0.0040	39,945,491	0.0114	113,844,648	0.0149	148,796,952
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	782,831,097		XXX	782,831,097	0.0069	5,401,535	0.0200	15,656,622	0.0257	20,118,759
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	19,700,650		XXX	19,700,650	0.0120	236,408	0.0343	675,732	0.0428	843,188
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	177,160		XXX	177,160	0.0000		0.0149	2,640	0.0149	2,640
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)	15,922,666,601	(503,098,044)	XXX	15,419,568,557	XXX	50,977,012	XXX	156,425,817	XXX	203,887,001
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	15,922,666,601	(503,098,044)	XXX	15,419,568,557	XXX	50,977,012	XXX	156,425,817	XXX	203,887,001

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	15,911,855	XXX	XXX	15,911,855	0.0000		0.2342 (a)	3,726,556	0.2342 (a)	3,726,556
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	22,198,700	XXX	XXX	22,198,700	0.0000		0.0061	135,412	0.0097	215,327
4.		Affiliated - Life with AVR	530,070,192	XXX	XXX	530,070,192	0.0000		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		0.2342 (a)		0.2342 (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 Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	127,036,974	XXX	XXX	127,036,974	0.0000		0.1945	24,708,691	0.1945	24,708,691
17.		Total Common Stock (Sum of Lines 1 through 16)	695,217,721			695,217,721	XXX		XXX	28,570,660	XXX	28,650,575
		REAL ESTATE										
18.		Home Office Property (General Account only)	135,941,455			135,941,455	0.0000		0.0912	12,397,861	0.0912	12,397,861
19.		Investment Properties	12,653,366			12,653,366	0.0000		0.0912	1,153,987	0.0912	1,153,987
20.		Properties Acquired in Satisfaction of Debt	186,045			186,045	0.0000		0.1337	24,874	0.1337	24,874
21.		Total Real Estate (Sum of Lines 18 through 20)	148,780,866			148,780,866	XXX		XXX	13,576,722	XXX	13,576,722
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
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		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	257,058,212	XXX	XXX	257,058,212	0.0005	128,529	0.0016	411,293	0.0033	848,292
31.	2	High Quality	17,010,455	XXX	XXX	17,010,455	0.0021	35,722	0.0064	108,867	0.0106	180,311
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	3,970,984	XXX	XXX	3,970,984	0.0630	250,172	0.1128	447,927	0.1880	746,545
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	278,039,651	XXX	XXX	278,039,651	XXX	414,423	XXX	968,087	XXX	1,775,148
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	506,991,004		XXX	506,991,004	0.0011	557,690	0.0057	2,889,849	0.0074	3,751,733
39.		Mortgages - CM2 - High Quality	238,995,217		XXX	238,995,217	0.0040	955,981	0.0114	2,724,545	0.0149	3,561,029
40.		Mortgages - CM3 - Medium Quality	35,631,130		XXX	35,631,130	0.0069	245,855	0.0200	712,623	0.0257	915,720
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
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	698,401		XXX	698,401	0.0000		0.1942	135,629	0.1942	135,629
56.		Total Affiliated (Sum of Lines 38 through 55)	782,315,752		XXX	782,315,752	XXX	1,759,526	XXX	6,462,646	XXX	8,364,112
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)	782,315,752		XXX	782,315,752	XXX	1,759,526	XXX	6,462,646	XXX	8,364,112

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.2342 (a)		0.2342 (a)	
66.		Unaffiliated Private	1,149,201,604	XXX	XXX	1,149,201,604	0.0000		0.1945	223,519,712	0.1945	223,519,712
67.		Affiliated Life with AVR		XXX	XXX		0.0000		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	1,537,594,078	XXX	XXX	1,537,594,078	0.0000		0.1945	299,062,048	0.1945	299,062,048
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,686,795,682	XXX	XXX	2,686,795,682	XXX		XXX	522,581,760	XXX	522,581,760
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	10,324,881			10,324,881	0.0000		0.0912	941,629	0.0912	941,629
72.		Investment Properties	1,126,521,180	503,098,044	915,336,067	2,544,955,291	0.0000		0.0912	232,099,923	0.0912	232,099,923
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	1,136,846,061	503,098,044	915,336,067	2,555,280,172	XXX		XXX	233,041,552	XXX	233,041,552
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
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)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	310,266,907	XXX		310,266,907	0.0000		0.0042	1,303,121	0.0042	1,303,121
82.		NAIC 2 Working Capital Finance Investments	134,221,410	XXX		134,221,410	0.0000		0.0137	1,838,833	0.0137	1,838,833
83.		Other Invested Assets - Schedule BA	96,834,439	XXX		96,834,439	0.0000		0.1580	15,299,841	0.1580	15,299,841
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)	541,322,756	XXX		541,322,756	XXX		XXX	18,441,796	XXX	18,441,796
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	5,425,319,902	503,098,044	915,336,067	6,843,754,013	XXX	2,173,949	XXX	781,495,841	XXX	784,204,367

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(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 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
VF53331000	49801	IL	2019	315,817	8,606		Material misrepresentation
2L90590470	52416	NV	2020	300,000	1,484		Material misrepresentation
2L70350830	52942	MN	2020	100,000	2,254		Material misrepresentation
0199999. Death Claims - Ordinary				715,817	12,344		XXX
0599999. Death Claims - Disposed Of				715,817	12,344		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				715,817	12,344		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				715,817	12,344		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	2,490,560	XXX		XXX		XXX		XXX	22	XXX	2,490,537	XXX		XXX		XXX		XXX
2. Premiums earned	2,490,560	XXX		XXX		XXX		XXX	22	XXX	2,490,537	XXX		XXX		XXX		XXX
3. Incurred claims	2,655,412	106.6							635,946	2,878,887.4	2,019,466	81.1						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,655,412	106.6							635,946	2,878,887.4	2,019,466	81.1						
6. Increase in contract reserves	(569,699)	(22.9)							(474,516)	(2,148,101.3)	(95,183)	(3.8)						
7. Commissions (a)	4,547	0.2									4,547	0.2						
8. Other general insurance expenses	472,345	19.0							4	18.1	472,341	19.0						
9. Taxes, licenses and fees	24,220	1.0									24,220	1.0						
10. Total other expenses incurred	501,112	20.1							4	18.1	501,108	20.1						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(96,266)	(3.9)							(161,413)	(730,704.1)	65,147	2.6						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(96,266)	(3.9)							(161,413)	(730,704.1)	65,147	2.6						
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)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits	16,311,226				4,684,853	11,626,372			
3. Total contract reserves, current year	16,311,226				4,684,853	11,626,372			
4. Total contract reserves, prior year.	16,880,925				5,159,369	11,721,556			
5. Increase in contract reserves	(569,699)				(474,516)	(95,183)			
C. Claim Reserves and Liabilities:									
1. Total current year									
2. Total prior year									
3. Increase									

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year	2,655,412				635,946	2,019,466			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, December 31, prior year									
3.3 Line 3.1 minus Line 3.2									

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	2,490,560				22	2,490,537			
2. Premiums earned	2,490,560				22	2,490,537			
3. Incurred claims	2,655,412				635,946	2,019,466			
4. Commissions	4,547					4,547			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			2,655,412	2,655,412
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid			2,655,412	2,655,412
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			2,655,412	2,655,412
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid			2,655,412	2,655,412
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			2,655,412	2,655,412
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses			2,655,412	2,655,412

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
00000	AA-1120037	09/23/2016	PACIFIC LIFE RE LIMITED (CANADA BRANCH)	GBR	YRT/I	OL	1,469,718,762	351,408	2,609,497	317,392		
00000	AA-1120037	01/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			356,989	(72,041)		
00000	AA-1120037	06/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			397,108	(130,063)		
00000	AA-1120037	07/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,030,153	(7,567)		
00000	AA-1120037	07/14/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			566,995	(289,384)		
00000	AA-1120037	09/17/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			423,930	(68,284)		
00000	AA-1120037	12/01/2009	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			367,565	(98,719)		
00000	AA-1120037	01/01/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			998,019	(151,458)		
00000	AA-1120037	02/01/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,638,074	(350,023)		
00000	AA-1120037	06/18/2010	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			2,864,178	(217,564)		
00000	AA-1120037	05/01/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			3,658,321	(743,151)		
00000	AA-1120037	08/19/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,122,490	(174,557)		
00000	AA-1120037	11/01/2011	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			71	(39,368)		
00000	AA-1120037	09/12/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,353,351	(194,818)		
00000	AA-1120037	11/28/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			1,393,851	(366,909)		
00000	AA-1120037	12/31/2013	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA			1,301,237	(39,122)		
00000	AA-1120037	06/01/2014	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			(142,107)	(470,182)		
00000	AA-1120037	07/01/2014	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA		62,738,201	5,427,044	52,668		248,671,047
00000	AA-1120037	07/01/2015	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA		161,057,234		4,112,368		
00000	AA-1120037	10/01/2019	PACIFIC LIFE RE LIMITED	GBR	OTH/I	OA		39,062,658	6,149,621	(1,113,205)		
00000	AA-1120037	10/01/2019	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA			40,669,753	(3,115,594)		
00000	AA-1120037	04/08/2021	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA		235,645,976	258,388,687	2,927,429		
00000	AA-1120037	11/09/2021	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA		314,317,282	348,933,128	2,944,470		
00000	AA-1120037	12/13/2021	PACIFIC LIFE RE LIMITED	GBR	OTH/G	OA		983,993,208	1,067,831,386			
0599999. General Account - Non-U.S. Affiliates - Other							1,469,718,762	1,797,165,966	1,747,339,342	2,712,318		248,671,047
0699999. Total General Account - Non-U.S. Affiliates							1,469,718,762	1,797,165,966	1,747,339,342	2,712,318		248,671,047
0799999. Total General Account - Affiliates							1,469,718,762	1,797,165,966	1,747,339,342	2,712,318		248,671,047
60348	22-1771521	01/01/2014	ACE LIFE INSURANCE COMPANY	CT	YRT/I	OL	140,966,810	3,682,472	4,150,908	2,381,544		
60895	35-0145825	07/01/2013	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	11,334,279	174,499	155,216	28,903		
61492	44-0188050	07/01/2013	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	OL	1,646,009	25,760	27,230	3,414		
62944	13-5570651	07/01/2013	AXA EQUITABLE LIFE INSURANCE COMPANY	NY	YRT/I	OL	33,477,011	1,038,013	983,078	124,362		
87726	06-0566090	05/01/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	107,850,205	1,858,758	182,393	135,670		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	26,686,963	136,745	336,573	11,301		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	67,411,710	2,184,845	1,455,170	172,591		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	360,820,276	11,159,112	472,733	409,018		
87726	06-0566090	09/16/2002	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	620,600,303	18,541,347	835,997	806,518		
76236	31-1213778	04/01/2002	CINCINNATI LIFE INSURANCE COMPANY	OH	YRT/I	OL	15,046,405	116,487	162,239	7,921		
76236	31-1213778	04/01/2002	CINCINNATI LIFE INSURANCE COMPANY	OH	CO/I	OL	1,253,818,492	32,148,827	1,880,959	999,257		
62308	06-0303370	07/01/2013	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	OL	23,137,538	216,531	596,859	26,486		
62308	06-0303370	01/01/2018	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	YRT/I	OL	50,240	207	9,646			
68276	48-1024691	07/01/2013	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	834,715,384	13,500,941	10,656,876	9,198,125		
68276	48-1024691	07/01/2013	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	317,564,992	1,618,711	1,752,280	200,289		
86258	13-2572994	07/01/2013	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	39,116,065	1,686,780	1,064,636	573,085		
86258	13-2572994	07/01/2013	GENERAL RE LIFE CORPORATION	CT	CO/I	OL	264,232,282	3,150,910	4,267,565	1,233,855		
68322	84-0467907	07/01/2013	GREAT- WEST LIFE & ANNUITY INSURANCE COMPANY	CO	YRT/I	OL	60,479	1,671	39,132	250		
88340	59-2859797	01/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,332,177		154,778			
88340	59-2859797	01/01/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,110,377		4,701			
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	(2,919,000)		(4,489,263)			
88340	59-2859797	01/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,005,477,936	7,239,875	5,431,894	4,036,048		
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,356,155,262	29,866,959	24,662,390	17,479,000		
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	13,009,976	230,866	86,939	32,536		
88340	59-2859797	10/01/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	29,321,614	296,712	16,606	302,063		
88340	59-2859797	01/01/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	7,696,673	92,713	(71,949)	66,910		
88340	59-2859797	01/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	30,425,097	810,481	579,124	327,511		
65056	38-1659835	07/29/2002	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	OL	276,822	79,737	886	117		

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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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65056	38-1659835	07/29/2002	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	1,500,310,998	82,755,637	2,799,055	1,308,066		
65056	38-1659835	10/01/2013	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	OL	17,791,457	614,920	(806,514)	(114,834)		
65056	38-1659835	10/01/2013	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	7,644,049	77,123	47,148	12,285		
62057	22-0832760	07/01/2013	LINCOLN LIFE & ANNUITY CO. OF NEW YORK	NY	YRT/I	OL	30,177,309	1,064,140	564,114	190,765		
65676	35-0472300	07/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,446,042,807	56,141,820	32,166,108	56,941,319		
65676	35-0472300	07/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	1,652,468	902,958	49,792	12,362		
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	17,549,932	40,659	89,245	5,502		
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	34,952,502	984,445	1,082,437	71,080		
65676	35-0472300	01/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	130,758		5,466	19,608		
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	111,013,090		5,551,637	1,448,652		
93580	84-0849721	07/01/1991	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	3,375,377,957		21,130,942	7,046,302		
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	613,987,586		1,112,299	32,627		
87726	06-0566090	10/01/2013	METLIFE INSURANCE COMPANY USA	DE	YRT/I	OL	2,178,966	36,672	35,861	6,296		
65978	13-5581829	09/16/2002	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	7,768,976	56,156	137,205	3,290		
97136	13-3114906	10/01/2013	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	69,618,636	1,772,464	2,973,216	1,310,162		
97136	13-3114906	01/01/1981	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	48,236,778	811,825	659,856	138,744		
97136	13-3114906	02/15/1994	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL			7,567	1,156		
97136	13-3114906	04/01/2002	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	71,825,030	1,871,751	670,567	30,415		
97136	13-3114906	08/15/2002	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL	1,157,245,987	15,568,879	1,685,034	490,043		
97136	13-3114906	01/01/2018	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	578,231	2,382	1,779			
66168	41-0417830	07/01/2013	MINNESOTA LIFE INSURANCE COMPANY	MN	YRT/I	OL	5,300,631	89,210	75,254	8,491		
66346	58-0828824	07/01/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,589,714			27,370		
66346	58-0828824	01/01/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1	0		697		
85472	13-2740556	07/01/2013	NATIONAL SECURITY LIFE AND ANNUITY COMPANY	NY	YRT/I	OL	519,670	8,746	3,361	751		
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	1,639,952,920	7,089,596	7,441,643	3,824,632		
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	18,680,525	1,155,320	607,110	39,180		
88099	75-1608507	07/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	415,219,708	5,730,011	7,661,987	666,792		
88099	75-1608507	07/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	296,049,761	12,012,704	3,791,949	580,781		
74900	63-0483783	04/01/2013	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	YRT/I	OL	444,965,372	1,833,257	764,533	52,676		
93548	06-1045829	10/01/2013	PHL VARIABLE INSURANCE COMPANY	CT	YRT/I	OL	67,125,890	3,389,163	4,141,987	8,859,867		
93548	06-1045829	10/01/2013	PHL VARIABLE INSURANCE COMPANY	CT	CO/I	OL	23,054,845	65,796	529,615			
67814	06-0493340	10/01/2013	PHOENIX LIFE INSURANCE COMPANY	NY	YRT/I	OL	41,089,262	1,448,524	346,594	1,544,822		
67814	06-0493340	10/01/2013	PHOENIX LIFE INSURANCE COMPANY	NY	CO/I	OL	9,349,906	74,357	52,089	11,180		
61360	53-0242530	07/01/2013	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	5,370,544	586,011	7,390	2,257		
67105	41-0451140	07/01/2013	RELIASTAR LIFE INSURANCE COMPANY	MN	CO/I	OL	15,673,359	1,901,456	45,881	7,827		
93572	43-1235868	01/01/2003	RGA REINSURANCE COMPANY	MO	YRT/G	OL				268		
93572	43-1235868	11/01/2011	RGA REINSURANCE COMPANY	MO	YRT/I	OL	14,601,535	279,911	327,282	51,684		
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,128,611,787	7,609,775	7,133,743	9,033,767		
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/G	OL	1,327,980,089	3,334,199	228,683	21,992		
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,138,275,751	23,331,490	18,563,496	40,915,301		
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	CO/I	OL	69,422,808	992,746	1,079,033	5,432,345		
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	72,857,521	1,086,837	986,849	778,987		
93572	43-1235868	10/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	103,446,967,558	47,757,096	316,064,613	213,874,179		
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	335,099,125	1,224,611	760,906	32,582		
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YRT/G	OL	258,067,150	197,978				
93572	43-1235868	10/01/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	80,986,880	3,770,076	(21,947)	1,641,821		
93572	43-1235868	01/01/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	117,157,445	1,993,375	1,189,501	3,031,984		
93572	43-1235868	02/01/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	49,067,649	819,301	626,292	1,008,819		
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	146,028,931	1,133,977	1,450,174	144,623		
64688	75-6020048	07/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,041,457,476	13,546,675	19,573,005	30,374,592		
64688	75-6020048	07/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	119,336,257	1,367,612	765,764	123,306		
64688	75-6020048	01/01/2017	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	72,920,422	30,802	369,086	4,847		
64688	75-6020048	02/14/2017	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	124,944		2,469			
87017	62-1003368	01/01/2012	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	16,272,815		156,607			
87017	62-1003368	07/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	377,989,058	5,432,637	4,848,801	3,818,444		
87017	62-1003368	07/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	463,265,947	8,510,796	2,087,979	777,782		

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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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
87017	62-1003368	10/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	13,418,659	6,224	122,101	1,358		
87017	62-1003368	01/01/2017	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	10,155,720		66,355			
87017	62-1003368	01/01/2018	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	11,161,262	250,458	260,835	54,105		
97071	13-3126819	01/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL			6,189			
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	548,319,649	3,117,131	2,948,403	343,708		
97071	13-3126819	07/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	3,151,527,595	27,694,061	39,667,393	19,708,142		
97071	13-3126819	07/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	3,918,568		34,642	10,620		
97071	13-3126819	01/01/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	275,141,935	1,133,585	438,165	96,171		
87572	23-2038295	07/01/2013	SCOTTISH RE (U.S.) INC.	DE	YRT/I	OL	1,008,508,266	22,165,264	30,375,866	64,502,992		
87572	23-2038295	01/01/2017	SCOTTISH RE (U.S.) INC.	DE	YRT/I	OL	17,971,784	192,621	268,205	792,429		
87572	23-2038295	01/01/2018	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	48,099,151	1,402,019	1,520,012	5,368,283		
68713	84-0499703	07/01/2013	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	794,180,401	12,549,249	15,505,301	17,221,344		
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	51,091,139		1,653,938	124,729		
68713	84-0499703	01/01/2018	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,763,786	38,268	86,256	5,434		
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	6,872,426	107,553	134,048	13,795		
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	628,760,839	3,811,572	4,559,007	2,412,726		
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	584,334,428	19,222,393	7,853,239	4,421,601		
70688	36-6071399	07/01/2013	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	2,150,183	82,907	80,530	12,123		
70688	36-6071399	07/01/2013	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	OL	9,491,312	691,111	325,478	126,357		
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	109,696,116	5,549,575	4,669,235	3,096,076		
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	240,040,681	7,517,545	5,010,440	2,774,158		
80659	82-4533188	07/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	3,682,980		188,399			
80659	82-4533188	01/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	48,654,313	200,456	96,316	18,524		
80659	82-4533188	07/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	1,839,088,758	14,902,263	14,424,674	6,113,272		
80659	82-4533188	01/01/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	17,687,536	72,873	5,495	6,666		
80659	82-4533188	10/01/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	19,471,369	169,025	212,549	384,302		
0899999. General Account - U.S. Non-Affiliates							141,783,128,005	571,241,987	657,543,203	561,814,174		
00000	AA-3194154	01/01/2014	ACE TEMPEST LIFE REINSURANCE, LTD.	BMU	YRT/I	OL	47,021,647	247,079	179,609	29,256		
00000	AA-1784122	10/01/2016	CANADA LIFE INTERNATIONAL REINSURANCE LIMITED	IRL	YRT/I	OL	3,593		67			
00000	AA-3191255	07/01/2013	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL	340,400		1,137,936			
00000	AA-3191255	10/01/2016	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL	0		(1,566)			
00000	AA-3191255	01/01/2018	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	YRT/I	OL	488,023,081	4,540,790	42,770	1,587,879		
00000	AA-3191255	01/01/2018	HANNOVER LIFE RE COMPANY OF AMERICA (BERMUDA) LTD.	BMU	CO/I	OL	88,585	1,439				
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	439,646,936	1,217,421	1,215,840	28,036,849		
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL	132,661,901	354,015	(15,620)	1,658		
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	222,522,657	2,461,429	1,611,591	11,800,717		
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	CO/G	OL	(818)	1	(55)	3		
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	12,210,689	75,730	175,957	7,090,277		
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OL	2,982	8	18	0		
00000	AA-3191275	10/01/2016	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	26,513,281	64,925	545,553	5,835		
00000	AA-3191275	01/01/2018	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OL	11,990,635	126,195	45,962	12,967		
00000	AA-3160118	01/01/2012	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	75,369,740	310,523	415,588	373,778		
00000	AA-3160118	01/01/2012	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/G	OL	32,726,800	134,834				
00000	AA-3160118	01/01/2016	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	34,159,859	142,734	89,266	16,176		
00000	AA-3160118	10/01/2016	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OL	334,695	317	1,138			
00000	AA-1560188	01/01/2012	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	1,868,101,739	5,206,312	4,314,364	494,444		
00000	AA-1560188	07/01/2013	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	717,391,539	5,818,919	4,182,756	334,136		
00000	AA-1560188	01/01/2014	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	22,850,586	137,872	219,119	17,016		
00000	AA-1560188	10/01/2016	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	46,206,859		240,374			
00000	AA-1560188	01/01/2018	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	35,274,407	210,801	162,746	22,117		
00000	AA-1560188	02/01/2018	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	86,748,947	518,415	431,639	52,107		
00000	AA-3160036	01/01/2012	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	458,389,706	887,072	1,189,119	4,620,887		
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	94,855,065	1,063,165	529,808	614,442		
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	CO/I	OL	52,312,747	273,596	148,767	39,318		
00000	AA-3160036	01/01/2014	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	7,361,205	23,113	36,535	2,666		
00000	AA-3160036	01/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	160,439,290	299,060	(130,942)	14,885		

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-3160036	10/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	19,907,222	19,275	65,268	1,388		
00000	AA-3160036	01/01/2018	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OL	6,657,445	54,951	42,155	5,744		
00000	AA-1780106	01/01/2012	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	263,622,665	1,086,125	535,544	100,343		
00000	AA-1780106	07/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	3,011,940,465	47,387,495	94,675,004	36,315,045		
00000	AA-1780106	10/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	65,862,349	289,794	393,753	25,901		
00000	AA-1780106	01/01/2017	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD.	IRL	YRT/I	OL	21,490,563	671,701	856,918	568,286		
00000	AA-1561039	10/01/2013	SUN LIFE ASSURANCE COMPANY OF CANADA	CAN	YRT/I	OL	44,298,723	1,332,063	1,757,592	265,814		
00000	AA-1461000	07/01/2015	SWISS LIFE AG	CHE	YRT/I	OL	467,601,007	1,926,516	(52,365)	167,188		
00000	AA-3190773	07/01/2013	TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.	BMU	YRT/I	OL	46,427,594	182,356	1,990,688	4,151		
00000	AA-3190868	07/01/2013	TRANSAMERICA LIFE (BERMUDA) LTD.	BMU	YRT/I	OL	21,012,597	344,200	214,572	32,192		
00000	AA-3190868	07/01/2013	TRANSAMERICA LIFE (BERMUDA) LTD.	BMU	CO/I	OL	27,208,586	1,450,711	203,621	78,907		
00000	AA-3190762	03/20/2003	XL LIFE LTD; BERMUDA	BMU	YRT/I	OL			169,573	1,046,752		
0999999. General Account - Non-U.S. Non-Affiliates							9,069,577,973	78,860,953	117,620,662	93,779,123		
1099999. Total General Account - Non-Affiliates							150,852,705,978	650,102,940	775,163,866	655,593,297		
1199999. Total General Account							152,322,424,740	2,447,268,906	2,522,503,208	658,305,616		248,671,047
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							141,783,128,005	571,241,987	657,543,203	561,814,174		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							10,539,296,735	1,876,026,919	1,864,960,004	96,491,441		248,671,047
9999999 - Totals							152,322,424,740	2,447,268,906	2,522,503,208	658,305,616		248,671,047

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
65676	35-0472300	01/01/2014	LINCOLN NATIONAL LIFE INS CO	IN	YRT/I	OH	22		3,734,351			
65978	13-5581829	10/01/2013	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OH			950,503			
88099	75-1608507	01/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OH			582,599			
88099	75-1608507	07/01/2013	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OH	22,306					
93572	43-1235868	01/01/2003	RGA REINSURANCE COMPANY	MO	YRT/G	OH			209,240			
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY	MO	YRT/G	OH			93,227			
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	OH	6,078		1,613,923			
93572	43-1235868	07/01/2013	RGA REINSURANCE COMPANY	MO	YRT/I	OH	2,364,197		7,782,721			
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OH			733,212			
93572	43-1235868	01/01/2016	RGA REINSURANCE COMPANY	MO	YRT/G	OH			36			
0899999. U.S. Non-Affiliates							2,392,604		15,699,810			
00000	AA-3191275	01/01/2003	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/G	OH			507			
00000	AA-3191275	01/01/2012	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OH			68,876			
00000	AA-3191275	07/01/2013	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OH			392,510			
00000	AA-3191275	01/01/2014	RGA AMERICAS REINSURANCE COMPANY, LTD.	BMU	YRT/I	OH			30,567			
00000	AA-3160118	01/01/2012	RGA ATLANTIC REINSURANCE COMPANY, LTD.	BRB	YRT/I	OH			1,175			
00000	AA-1560188	01/01/2003	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	1,451					
00000	AA-1560188	01/01/2007	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	4,795		20,742			
00000	AA-1560188	01/01/2010	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	3,591					
00000	AA-1560188	01/01/2012	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	79,331					
00000	AA-1560188	07/01/2013	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	8,451		26,829			
00000	AA-1560188	01/01/2014	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	YRT/I	OH	337					
00000	AA-3160036	01/01/2012	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OH			3,943			
00000	AA-3160036	07/01/2013	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OH			60,813			
00000	AA-3160036	01/01/2014	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OH			5,304			
00000	AA-3160036	01/01/2016	RGA REINSURANCE COMPANY (BARBADOS), LTD.	BRB	YRT/I	OH			148			
0999999. Non-U.S. Non-Affiliates							97,956		611,416			
1099999. Total - Non-Affiliates							2,490,560		16,311,226			
1199999. Total U.S. (Sum of 0399999 and 0899999)							2,392,604		15,699,810			
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							97,956		611,416			
9999999 - Totals							2,490,560		16,311,226			

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT		5,099,439
0199999. Life and Annuity - U.S. Affiliates - Captive						5,099,439
0399999. Total Life and Annuity - U.S. Affiliates						5,099,439
00000	AA-3191473	07/01/2011	PACIFIC LIFE RE GLOBAL LTD	BMU	113,570,362	107,553,687
0599999. Life and Annuity - Non-U.S. Affiliates - Other					113,570,362	107,553,687
0699999. Total Life and Annuity - Non-U.S. Affiliates					113,570,362	107,553,687
0799999. Total Life and Annuity - Affiliates					113,570,362	112,653,126
68276	48-1024691	07/01/2013	EMPLOYERS REASSURANCE CORPORATION	KS		12,286
86258	13-2572994	04/01/1970	GENERAL RE LIFE CORPORATION	CT		7,986
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT		198
86258	13-2572994	01/01/1987	GENERAL RE LIFE CORPORATION	CT		308
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT	26,467	22,871
86258	13-2572994	01/01/2002	GENERAL RE LIFE CORPORATION	CT		26,942
86258	13-2572994	11/21/2016	GENERAL RE LIFE CORPORATION	CT	475,017	2,589,330
86258	13-2572994	02/01/2020	GENERAL RE LIFE CORPORATION	CT	56,000	588,309
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	130,940	138,583
88340	59-2859797	01/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		133,681
88340	59-2859797	06/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		194,928
88340	59-2859797	06/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		513
88340	59-2859797	01/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		3,788
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	165,201	376,282
88340	59-2859797	11/21/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	216,210	1,033,731
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	603,611	530,386
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	280,000	135,670
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	506,250	342,394
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,655,400	950,018
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	294,267	340,556
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,404,648	766,499
65676	35-0472300	11/01/1971	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		409
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		4,631
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		17,325
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	45,039	17,266
65676	35-0472300	11/09/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		222
65676	35-0472300	10/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	869,446	8,128
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	5,622,572	1,249,605
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	9,597,814	
65676	35-0472300	02/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		29,713
65676	35-0472300	12/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		220
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	2,161,232	
65676	35-0472300	07/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	1,383,411	33,921
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		72
93580	84-0849721	01/01/1983	M LIFE INSURANCE COMPANY	CO	471,481	1,211,441
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	78,925,825	84,796,139
93580	84-0849721	07/01/1988	M LIFE INSURANCE COMPANY	CO	3,029,634	3,252,679
93580	84-0849721	01/01/1991	M LIFE INSURANCE COMPANY	CO	11,532,432	10,181,702
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	2,799,861	1,061,007
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO		60,741
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	4,736,093	2,793,166
93580	84-0849721	01/01/2021	M LIFE INSURANCE COMPANY	CO		1,575,000
66346	58-0828824	07/31/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA		11
66346	58-0828824	01/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA		8,388
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,031,250	2,148,433
66346	58-0828824	03/31/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	480,000	1,718
66346	58-0828824	06/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	163,511	246,607
74900	63-0483783	11/21/2016	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	229,989	2,268,743
93572	43-1235868	05/01/1984	RGA REINSURANCE COMPANY	MO		513,936
93572	43-1235868	01/01/1985	RGA REINSURANCE COMPANY	MO		365,510
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO		778
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	434,723	217
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	975,903	1,030,374
93572	43-1235868	08/01/1992	RGA REINSURANCE COMPANY	MO		14,836
93572	43-1235868	08/01/1994	RGA REINSURANCE COMPANY	MO		276
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO		507,620
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO		9,261
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO		55,870
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO		26,752
93572	43-1235868	06/01/1997	RGA REINSURANCE COMPANY	MO		3,031
93572	43-1235868	06/01/1997	RGA REINSURANCE COMPANY	MO		606
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO		244
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO		37
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY	MO	1,949,513	
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	1,711,269	625,596
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	12,551	142,152
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	307,915	7,575,903
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO		1,680
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO		688
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	157,500	157,247
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	1,653,841	7,707,520
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO		1,770,186
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	67,630	103,734
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	1,343,306	565,250
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO		15,095
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO		10,763
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	110,762	228,777
93572	43-1235868	12/01/2008	RGA REINSURANCE COMPANY	MO	4,268,956	4,080,879
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	400,000	34,525
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO		10
93572	43-1235868	12/09/2013	RGA REINSURANCE COMPANY	MO		250
93572	43-1235868	11/21/2016	RGA REINSURANCE COMPANY	MO	136,233	1,040,208
93572	43-1235868	12/10/2018	RGA REINSURANCE COMPANY	MO	7,954	3,719
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY	MO		14,381
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	923,745	4,060,664
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		130
64688	75-6020048	03/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	6,742,803	5,071,711
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	2,086,256	505,095
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	1,685,072	495,239
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	50,625	25,370
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		42,780
64688	75-6020048	07/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		5,646
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		7,946
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		2,268
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		4,720
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		7,524

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	400,000	34,509
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		55
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	271,216	198,329
64688	75-6020048	01/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		1,648
64688	75-6020048	12/09/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		45
64688	75-6020048	11/21/2016	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	1,115,683	2,585,864
64688	75-6020048	02/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	213,750	716,123
64688	75-6020048	03/31/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	960,000	3,422
64688	75-6020048	06/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	91,975	137,981
87017	62-1003368	08/01/1993	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		6,243
87017	62-1003368	12/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		37
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	875,211	68,499
87017	62-1003368	10/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		130
87017	62-1003368	03/01/2003	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	1,242	185,287
87017	62-1003368	01/01/2012	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		16,680
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	3,716	891,011
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		1,329
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		2,178
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		3,927
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	2,054,717	2,304,456
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	22,275	3,157
87572	23-2038295	03/09/2000	SCOTTISH RE (U.S.), INC.	DE		2,257
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	535,380	332,792
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	51,790	30,415
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	150,000	358,165
87572	23-2038295	08/15/2002	SCOTTISH RE (U.S.), INC.	DE	110,025	147,649
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE		4,302
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE		212,610
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	675,000	113,357
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	6,041,727	5,700,442
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	563,631	1,360,253
87572	23-2038295	01/19/2005	SCOTTISH RE (U.S.), INC.	DE	25,437	7,357
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		37,047
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	4,249,617	581,378
68713	84-0499703	05/15/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		237
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	45,039	104,582
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	169,304	31,490
68713	84-0499703	08/01/1989	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		1,404
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	71,848	54,427
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	30,573	60,487
68713	84-0499703	01/01/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	9,887,310	8,868,861
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	154,597	21,041
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		423
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		388,250
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	3,739,649	7,174,149
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		1,808,707
68713	84-0499703	04/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	2,312	6,300
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	1,194,082	4,836,820
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	14,342,679	3,836,928
82627	06-0839705	05/12/1972	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		354
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		10,139
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		160,624
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		69,666
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		5,889
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		4,890
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		259
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	434,723	2,986
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	434,723	
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	179,620	980,153
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	371,136	810,274
82627	06-0839705	02/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,244,430	1,787,828
82627	06-0839705	06/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		3,031
82627	06-0839705	06/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		606
82627	06-0839705	12/01/1998	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		244
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	6,841,765	553,292
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	89,677	125,491
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		205
82627	06-0839705	10/15/2001	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	43,999	6,274
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		33,797
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	540,000	459,236
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	5,592,481	7,382,834
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		3,320,100
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,194,084	4,836,820
82627	06-0839705	08/28/2006	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	1,559,278	2,412,729
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		3,321
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		972
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	148,005	232,919
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	4,362,226	3,998,940
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	340,085	84,140
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		5,494
82627	06-0839705	03/31/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	160,000	751
82627	06-0839705	06/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		170,234
82627	06-0839705	04/01/2021	SWISS RE LIFE & HEALTH AMERICA, INC.	MO		92,500
80659	82-4533188	01/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI		6,143
80659	82-4533188	06/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	90,906	138,692
86231	39-0989781	01/01/1980	TRANSAMERICA LIFE INSURANCE COMPANY	IA		278
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA		197,979
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA		24
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA	99,494	109,944
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA	162,094	49,979
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	2,495,568	129,222
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA		4,026
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	2,251,751	
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	2,860,378	313,654
86231	39-0989781	12/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA		159
86231	39-0989781	07/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA	4,897,785	2,050,127
86231	39-0989781	10/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA		51
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	494,885	9,211
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	17,947	158,349
86231	39-0989781	07/01/2013	TRANSAMERICA LIFE INSURANCE COMPANY	IA		19,360
80659	82-4533188	07/01/2013	US BUSINESS OF CANADA LIFE ASSUR CO	MI		154
0899999. Life and Annuity - U.S. Non-Affiliates					238,876,980	229,986,932
00000	AA-1120020	05/09/2013	GE FRANKONA REASSUR LTD	GBR	75,886	1,574
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	DEU	1,246,652	599,582

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	KOR	175,429	35,408
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD	CHE		778
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD	CHE		9,911
00000	AA-1460100	01/01/1990	NEW REINSURANCE COMPANY LTD	CHE		2,450
00000	AA-1460100	02/01/1997	NEW REINSURANCE COMPANY LTD	CHE		21,496
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE		85
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE		37
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE		21,024
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE		43,121
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE		25
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE		532
00000	AA-1460100	03/01/2003	NEW REINSURANCE COMPANY LTD	CHE		3,278,610
00000	AA-1460100	01/01/2004	NEW REINSURANCE COMPANY LTD	CHE		71,425
00000	AA-1460100	08/28/2006	NEW REINSURANCE COMPANY LTD	CHE		993,228
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD	CHE		229,681
00000	AA-1460100	12/01/2008	NEW REINSURANCE COMPANY LTD	CHE		3,591,775
00000	AA-1460100	06/01/2013	NEW REINSURANCE COMPANY LTD	CHE		514,669
00000	AA-1460100	12/09/2013	NEW REINSURANCE COMPANY LTD	CHE		159
00000	AA-1460100	01/01/2015	NEW REINSURANCE COMPANY LTD	CHE		3,778
00000	AA-1460100	11/21/2016	NEW REINSURANCE COMPANY LTD	CHE	150,000	3,102,675
00000	AA-1780070	02/27/2013	QBE REINS (EUROPE) LTD	IRL	335,635	35,422
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	298,061	2,252
00000	AA-1780106	11/15/2011	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD	IRL		1,491
00000	AA-1560058	01/01/2013	SCOR SE (CANADIAN BRANCH)	CAN	510,890	3,083
00000	AA-1320158	01/01/2013	SCOR SE (FRANCE)	FRA	402,993	3,587
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	CHE	188,979	77,576
00000	AA-1370021	01/01/2013	SWISS RE EUROPE SA	LUX		1,382
0999999. Life and Annuity - Non-U.S. Non-Affiliates					3,384,524	12,646,814
1099999. Total Life and Annuity - Non-Affiliates					242,261,504	242,633,746
1199999. Total Life and Annuity					355,831,866	355,286,873
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					238,876,980	235,086,371
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					116,954,886	120,200,502
9999999 Totals - Life, Annuity and Accident and Health					355,831,866	355,286,873

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
13069	26-1220784	11/15/2011	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT	VT	OTH/I	AXXX		1,796,469,319	1,711,786,963	17,483,013				
15368	46-3586207	10/01/2013	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	XXXL	1,710,662,371	41,202,712	38,867,156	2,607,241				8,375,019
15368	46-3586207	10/01/2013	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	AXXX		314,329,095	294,573,334	1,859,318				96,562,138
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	XXXL	29,552,360,068	582,097,724	432,889,023	79,599,293				115,479,691
15368	46-3586207	01/01/2015	PACIFIC BALEINE REINSURANCE COMPANY	VT	OTH/I	AXXX		25,216,511	21,192,121	582,887				6,201,597
0199999. General Account - Authorized U.S. Affiliates - Captive							31,263,022,439	2,759,315,361	2,499,308,597	102,131,751				226,618,445
0399999. Total General Account - Authorized U.S. Affiliates							31,263,022,439	2,759,315,361	2,499,308,597	102,131,751				226,618,445
00000	AA-3191473	07/01/2011	PACIFIC LIFE RE GLOBAL LTD	BMU	CO/I	OL	35,405,817,440	371,470,341	328,606,586	546,383,911				
0599999. General Account - Authorized Non-U.S. Affiliates - Other							35,405,817,440	371,470,341	328,606,586	546,383,911				
0699999. Total General Account - Authorized Non-U.S. Affiliates							35,405,817,440	371,470,341	328,606,586	546,383,911				
0799999. Total General Account - Authorized Affiliates							66,668,839,879	3,130,785,702	2,827,915,183	648,515,662				226,618,445
60895	35-0145825	05/01/1983	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL				792				
84824	04-6145677	08/01/2021	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY	MA	CO/I	FA		332,054,329		334,292,121				
68276	48-1024691	06/01/1984	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL				28,911				
68276	48-1024691	07/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL				152,746				
68276	48-1024691	10/01/1999	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL				129				
86258	13-2572994	04/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	887,584			262,655				
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	297,901			34,490				
86258	13-2572994	05/01/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		246,081	237,469					
86258	13-2572994	01/01/1987	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,020,757			38,639				
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	5,185,116			96,839				
86258	13-2572994	07/01/1988	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		18,722	46,408	672				
86258	13-2572994	01/01/2002	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	45,735,391			1,088,470				
86258	13-2572994	11/21/2016	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	6,605,815,301			3,069,244				
86258	13-2572994	02/01/2020	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	2,057,040,123			361,477				
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	469,845,498			1,144,968				
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS				1				
88340	59-2859797	06/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,923,139,626			1,682,526				
88340	59-2859797	01/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	107,975,809			177,014				
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	534,106,277			2,507,529				
88340	59-2859797	10/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS		1,635,565	1,200,218	784,440				
88340	59-2859797	11/21/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	2,530,455,925			1,213,775				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	8,332,895	64,646	61,467	98,823				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	154,796	44,679	55,778	774				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	24,365,750	136,657	13,174	292,537				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	62,182,562	2,016,226	1,045,481	1,346,650				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	758,776,423	23,673,243	25,834,099	1,134,316				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	107,850,205	1,858,758	2,520,056	182,393				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	808,569,609	9,651,795	13,713,784	1,177,088				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	1,185,961,358	69,679,522	70,869,707	2,219,701				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	360,750,279	11,156,636	13,351,906	472,602				
88340	59-2859797	12/31/2017	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	389,418,525	12,197,885	16,536,974	403,758				
65676	35-0472300	11/01/1971	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	461,074			20,275				
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	7,805,232			357,396				
65676	35-0472300	04/01/1972	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		78,751	82,447					
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	16,711,317			767,485				
65676	35-0472300	10/01/1984	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		197	161	1,407				
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	34,091,562			869,930				
65676	35-0472300	10/20/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		300,113	292,435	2,207				
65676	35-0472300	11/09/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	236,006			12,561				
65676	35-0472300	10/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	9,473,322			330,030				
65676	35-0472300	11/01/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	284,376			2,240				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	127,835,503			3,987,994				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	566,384,824			12,532,107				
65676	35-0472300	07/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		36,960	36,682	203				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	02/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	231,685,819			1,744,384				
65676	35-0472300	12/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	375,679			9,967				
65676	35-0472300	01/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	383,201,066			4,342,134				
65676	35-0472300	07/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	159,042,300			1,047,890				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	776,786			3,838				
93580	84-0849721	01/01/1983	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	15,310,701			141,612			11,692,220	
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	5,046,530,006			40,658,312			4,032,908,913	
93580	84-0849721	01/01/1984	M LIFE INSURANCE COMPANY	CO	MCO/G	OL	8,765,289						7,101,291	
93580	84-0849721	07/01/1988	M LIFE INSURANCE COMPANY	CO	YRT/I	OL	1,437,703,149			17,969,281				
93580	84-0849721	01/01/1991	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	2,628,712,366			11,168,564			925,143,789	
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	3,113,183,098			11,938,991			191,041,210	
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	2,241,818,838			65,029,578			883,150	
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	10,311,525,746			162,997,176			837,645,834	
93580	84-0849721	01/01/2021	M LIFE INSURANCE COMPANY	CO	MCO/I	OL	1,444,739,349			60,980,101			37,596,719	
66346	58-0828824	07/31/2018	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,645,980			445				
66346	58-0828824	03/18/2019	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	65,339,113			9,122				
66346	58-0828824	01/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,548,666,068			310,024				
66346	58-0828824	02/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	7,999,433,723			755,774				
66346	58-0828824	03/30/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,291,692,510			39,548				
66346	58-0828824	03/31/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	402,222,929			24,890				
66346	58-0828824	06/01/2020	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	516,513,896			171,453				
74900	63-0483783	11/21/2016	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	YRT/I	OL	2,316,181,738			2,177,026				
93572	43-1235868	05/01/1984	RGA REINSURANCE COMPANY	MO	YRT/I	OL	838,700			41,594				
93572	43-1235868	01/01/1985	RGA REINSURANCE COMPANY	MO	YRT/I	OL	4,940,010			257,540				
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,932,189			30,813				
93572	43-1235868	07/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		7,629	7,378					
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	997,744			53,872				
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	83,278,807			3,115,222				
93572	43-1235868	07/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		24,640	24,455	136				
93572	43-1235868	08/01/1992	RGA REINSURANCE COMPANY	MO	YRT/I	OL	43,187,963			1,145,419				
93572	43-1235868	08/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,701,819			19,363				
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	YRT/I	OL	72,830,396			1,624,626				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	22,869,444			927,614				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		61	50	373				
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	135,002,471			2,109,961				
93572	43-1235868	02/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	61,442,674			1,084,290				
93572	43-1235868	06/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,077,308			137,097				
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	417,420			11,074				
93572	43-1235868	12/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	62,614			1,661				
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	534,161,367			4,920,382				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	364,656,220			7,241,401				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	256,426,664			1,846,281				
93572	43-1235868	07/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	54,729,316			2,132,024				
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	12,737,510			85,063				
93572	43-1235868	10/01/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	616,384			16,664				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,125,341,605			31,209,757				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	126,691,376			778,003				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	OL	140,151,160			1,642,331				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		197	176	1,319				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	CO/I	OL	598,157,280	13,806,621	15,298,954	888,691				
93572	43-1235868	03/01/2003	RGA REINSURANCE COMPANY	MO	CO/I	DIS		26,687	26,048	5,204				
93572	43-1235868	01/01/2006	RGA REINSURANCE COMPANY	MO	MCO/I	VA							3,272,741	
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	YRT/I	OL	791,008,543			6,540,233				
93572	43-1235868	08/28/2006	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		181	226	1,568				
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY	MO	COMB/I	VA		3,154,529	7,274,272				1,169,456	

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	10/01/2007	RGA REINSURANCE COMPANY	MO	YRT/I	OL	963,987			8,179				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	257,538,947			677,312				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		78	76	556				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	CO/I	OL	354,724,860	8,379,157	8,581,533	444,964				
93572	43-1235868	05/01/2008	RGA REINSURANCE COMPANY	MO	CO/I	DIS		44,212	43,141	1,194				
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	748,210,767			1,780,185				
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	DIS				1				
93572	43-1235868	12/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	10,326,688,475			13,469,423				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	OL	22,644,036			30,258				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	CO/I	OL	894,458,824	11,041,824	11,559,768	1,124,555				
93572	43-1235868	12/01/2009	RGA REINSURANCE COMPANY	MO	CO/I	DIS		94,380	97,595	5,691				
93572	43-1235868	12/09/2013	RGA REINSURANCE COMPANY	MO	YRT/I	OL	9,431,910			7,918				
93572	43-1235868	11/21/2016	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,879,602,496			1,380,706				
93572	43-1235868	12/10/2018	RGA REINSURANCE COMPANY	MO	YRT/I	OL	166,007,355			119,301				
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY	MO	YRT/I	OL	977,554,019			554,621				
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	41,220,477			1,635,435				
64688	75-6020048	10/01/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	3,532,051			9,284				
64688	75-6020048	03/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,485,477,122			13,688,729				
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	491,155,581			4,319,403				
64688	75-6020048	08/28/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	496,369,370			3,777,696				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	22,360,356			325,602				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	127,599,157	3,748,735	3,768,203	200,844				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		5,649	5,274	1,208				
64688	75-6020048	07/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	78,369,899			445,010				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	31,265,719			152,599				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	181,289,901	4,253,785	4,395,863	241,902				
64688	75-6020048	05/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		19,968	20,214	500				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	213,043,474			446,972				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	DIS		78	76	556				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	110,480,000	2,874,595	2,856,586	141,208				
64688	75-6020048	08/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		15,682	14,264	480				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	29,766,407			40,090				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	OL	883,818,819	11,080,457	11,607,197	1,082,754				
64688	75-6020048	12/01/2009	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	CO/I	DIS		97,173	100,096	5,751				
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	615,861,391			1,274,127				
64688	75-6020048	01/01/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	2,783,431	7,148	8,476					
64688	75-6020048	12/09/2013	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,714,893			1,524				
64688	75-6020048	11/21/2016	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	6,391,222,801			2,977,859				
64688	75-6020048	02/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	2,663,477,911			278,704				
64688	75-6020048	03/31/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	720,445,859			58,783				
64688	75-6020048	06/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	205,255,958			41,706				
87017	62-1003368	08/01/1993	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	9,440,788			326,944				
87017	62-1003368	12/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	62,614			1,661				
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	86,888,579			2,103,181				
87017	62-1003368	10/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	2,232,118			8,655				
87017	62-1003368	03/01/2003	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	4,202,479			1,297,822				
87017	62-1003368	07/01/2013	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELEWARE	DE	YRT/I	OL				63,818				
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	613,812			2,125,788				
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,587,104			49,154				
97071	13-3126819	08/28/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,810,548			2,560,803				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	7,398,372			119,893				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	36,400,765	1,081,325	1,081,011	56,914				
97071	13-3126819	08/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	DIS		1,607	1,489	272				
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,839,924,465			4,492,867				
97071	13-3126819	12/01/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		22	21	170				

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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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/2013	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	657,735	2,800	3,429	11,075				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	6,713,510	51,841	52,241	63,416				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	71,825,030	1,871,751	1,886,836	670,567				
87572	23-2038295	04/01/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	495,042,069	8,475,584	8,991,510	746,642				
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	122,026	35,058	47,878	113				
87572	23-2038295	07/29/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	314,349,640	13,076,116	13,249,340	579,354				
87572	23-2038295	08/15/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	348,676,378	5,917,084	7,316,359	507,946				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	69,997	56,244	5,459	181,241				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	5,229,148	168,619	95,061	108,520				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	10,090,189	2,476	2,077	131				
87572	23-2038295	09/16/2002	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	231,181,778	6,343,462	7,368,322	432,239				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	1,333,819,300			14,562,761				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	59,119,671			568,150				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	CO/I	OL	310,241,152	6,789,992	7,872,944	458,500				
87572	23-2038295	03/01/2003	SCOTTISH RE (U.S.), INC.	DE	CO/I	DIS		15,737	15,551	2,969				
87572	23-2038295	01/19/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	35,809,089			230,639				
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	28,601,799			1,776,768				
68713	84-0499703	01/01/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	529,702,729			32,470,232				
68713	84-0499703	05/15/1984	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	921,735			10,825				
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	7,429,179			188,055				
68713	84-0499703	04/01/1986	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		7,138	6,931	149				
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	27,666,597			472,559				
68713	84-0499703	07/01/1988	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		41,245	68,131	2,431				
68713	84-0499703	08/01/1989	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	4,810,905			148,161				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	10,133,552			340,285				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	29,112,614			1,000,685				
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		17,509	17,320	68				
68713	84-0499703	01/01/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	162,410,708			3,119,640				
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	68,654,851			595,092				
68713	84-0499703	01/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	1,610,667			20,519				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	883,977,978			8,611,420				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	105,210,865			644,786				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	DIS		76	66	513				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	422,794,230	7,231,072	9,549,559	535,426				
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS		16,208	16,325	2,809				
68713	84-0499703	04/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	46,133,599			408,518				
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	869,210,143			8,129,200				
68713	84-0499703	05/01/2003	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	OTH/I	AXXX		102,041,149	91,210,727	2,435,010				
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,086,270,161			15,623,121				
68713	84-0499703	05/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	OTH/I	AXXX		243,701,480	228,384,019	6,065,230				
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	2,082,947	198,161	143,481	8,259				
82627	06-0839705	05/12/1972	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	690,925			29,988				
82627	06-0839705	07/15/1977	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,004,849			73,875				
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	20,020,599			245,114				
82627	06-0839705	07/01/1982	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		146,926	144,971					
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	8,039,833			706,145				
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	5,266,420			113,793				
82627	06-0839705	01/01/1985	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,600,700			34,407				
82627	06-0839705	04/01/1986	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	123,875			3,276				
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	14,870,913			260,535				
82627	06-0839705	07/01/1988	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		7,694	7,443	521				
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	6,356,502			285,674				
82627	06-0839705	04/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	73,046			10,238				
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	2,263,972			68,362				
82627	06-0839705	10/01/1989	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL				9,979				

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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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	98,750,976			3,689,144				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		30,826	30,590	333				
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,774,205			18,600				
82627	06-0839705	01/01/1993	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	48,117,236			1,722,701				
82627	06-0839705	02/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	221,902,173			6,136,009				
82627	06-0839705	06/01/1997	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	3,077,305			137,097				
82627	06-0839705	12/01/1998	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	417,420			11,074				
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	627,854,396			8,894,761				
82627	06-0839705	07/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	280,721,523			1,885,954				
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	2,221,559			10,782				
82627	06-0839705	10/15/2001	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	45,718,124			346,315				
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	93,235,371			786,715				
82627	06-0839705	01/01/2002	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	OTH/I	AXXX		46,496,001	41,688,811	529,248				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	4,039,565,538			36,172,587				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	203,705,964			1,372,964				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS			78	270				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	OL	985,926,721	21,692,536	24,936,467	1,501,003				
82627	06-0839705	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	DIS		46,412	45,609	9,910				
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	869,210,282			8,247,593				
82627	06-0839705	05/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	OTH/I	AXXX		102,041,149	91,210,727	1,855,265				
82627	06-0839705	08/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	154,885,378			538,650				
82627	06-0839705	08/28/2006	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,086,033,343			9,301,314				
82627	06-0839705	10/01/2007	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,790,261			11,973				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	13,348,624			55,920				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	OL	75,409,958	1,717,279	1,781,455	94,423				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	CO/I	DIS		14,497	14,210	424				
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	885,115,133			1,927,548				
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS				1				
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	5,154,418,689			13,653,707				
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	DIS		14	13	102				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	1,107,167,524			(926,035)				
82627	06-0839705	03/31/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	203,074,312			16,491				
82627	06-0839705	06/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	454,185,670			125,452				
82627	06-0839705	04/01/2021	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	901,404,860			1,272				
80659	82-4533188	01/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	877,600,558			261,552				
80659	82-4533188	06/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	281,437,470			74,616				
86231	39-0989781	01/01/1980	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	150,083			16,908				
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	607,321			21,343				
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	50,000			3,255				
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	16,546,003			429,656				
86231	39-0989781	07/15/1983	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		29,487	28,383	1,037				
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	19,410,673			416,475				
86231	39-0989781	07/01/1988	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		212,394	263,172	1,948				
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	85,066,455			4,001,690				
86231	39-0989781	07/01/1991	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		13,413	13,357	908				
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	17,151,906			408,782				
86231	39-0989781	06/05/1995	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	5,050,000	32,650	32,190	72,929				
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	4,023,995			580,248				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	457,503,186			3,903,372				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		115	107	806				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	51,694,536	155,931	4,475,566	(891,076)				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		5,120	78,325					
86231	39-0989781	12/01/1998	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	271,323			7,198				
86231	39-0989781	07/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	167,386,656			1,629,109				
86231	39-0989781	10/01/1999	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	406,486			2,795				

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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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	152,482,734			541,839				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		11	10	78				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	688,238,000	3,706,294	13,425,348	414,496				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		52,752	128,901					
86231	39-0989781	01/01/2001	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	89,311,384			476,842				
0899999. General Account - Authorized U.S. Non-Affiliates							129,821,786,872	1,097,079,485	767,279,988	1,100,583,427			6,048,455,320	
1099999. Total General Account - Authorized Non-Affiliates							129,821,786,872	1,097,079,485	767,279,988	1,100,583,427			6,048,455,320	
1199999. Total General Account Authorized							196,490,626,751	4,227,865,187	3,595,195,171	1,749,099,089			6,048,455,320	226,618,445
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	DEU	YRT/I	OL	34,699,664	703,324	777,729	128,394				
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	KOR	YRT/I	OL	7,376,733	125,607	138,998	112,604				
00000	AA-1780070	01/01/2013	QBE RE (EUROPE) LTD	IRL	YRT/I	OL	7,379,613	141,415	171,137	113,397				
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	YRT/I	OL	1,216,465	95,727	96,880	2,209				
00000	AA-1560058	01/01/2013	SCOR SE (CANADIAN BRANCH)	CAN	YRT/I	OL	642,230	12,179	10,286					
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	CHE	YRT/I	OL	16,161,606	179,898	212,033	255,391				
00000	AA-1370021	01/01/2013	SWISS RE EUROPE SA	LUX	YRT/I	OL	615,873	9,044	8,034					
00000	AA-1120950	01/01/2013	SWISS RE LIFE & HEALTH LIMITED; UK	GBR	YRT/I	OL				474				
00000	AA-3194164	01/01/2006	UNION HAMILTON REINSURANCE, LTD.	BMU	MCO/I	VA							2,332,415	
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD.	BMU	COMB/I	VA		2,940,479	6,745,992				1,616,434	
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD.	BMU	CO/I	VA		222,584	47,567					
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							68,092,185	4,430,257	8,208,656	612,469			3,948,849	
2199999. Total General Account - Unauthorized Non-Affiliates							68,092,185	4,430,257	8,208,656	612,469			3,948,849	
2299999. Total General Account Unauthorized							68,092,185	4,430,257	8,208,656	612,469			3,948,849	
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	AA-1460100	05/01/1983	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	156,718			3,425				
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	1,932,187			32,828				
00000	AA-1460100	07/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS		7,629	7,379					
00000	AA-1460100	08/01/1988	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	30,984,684			829,001				
00000	AA-1460100	01/01/1990	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	7,391,629			148,172				
00000	AA-1460100	02/01/1997	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	83,892,916			1,336,861				
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	146,097			4,147				
00000	AA-1460100	12/01/1998	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	62,614			1,777				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	52,577,839			668,422				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	75,758,681			1,451,552				
00000	AA-1460100	07/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS		1,589	1,323	9,677				
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	169,422			1,521				
00000	AA-1460100	10/01/1999	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	15,139,554			30,753				
00000	AA-1460100	03/01/2003	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	1,261,168,150			13,945,354				
00000	AA-1460100	01/01/2004	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	242,027,075			1,551,638				
00000	AA-1460100	08/28/2006	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	967,349,039			8,860,920				
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	807,824,230			1,872,859				
00000	AA-1460100	10/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	DIS				1				
00000	AA-1460100	12/01/2008	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	3,741,404,106			8,544,530				
00000	AA-1460100	06/01/2013	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	6,853,727,326			4,350,074				
00000	AA-1460100	12/09/2013	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	6,002,128			6,823				
00000	AA-1460100	01/01/2015	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	107,489,242			144,538				
00000	AA-1460100	11/21/2016	NEW REINSURANCE COMPANY LTD	CHE	YRT/I	OL	7,621,291,885			3,821,183				
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	COMB/I	VA		3,660,369	8,539,101				3,784,918	
3199999. General Account - Certified Non-U.S. Non-Affiliates							21,876,495,522	3,669,587	8,547,803	47,616,056			3,784,918	
3299999. Total General Account - Certified Non-Affiliates							21,876,495,522	3,669,587	8,547,803	47,616,056			3,784,918	

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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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3399999. Total General Account Certified							21,876,495,522	3,669,587	8,547,803	47,616,056			3,784,918	
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							218,435,214,458	4,235,965,032	3,611,951,630	1,797,327,614			6,056,189,087	226,618,445
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
93580	84-0849721	01/01/1999	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							559,689,567	
93580	84-0849721	10/01/2007	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							464,668,224	
93580	84-0849721	01/01/2012	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							363,458,235	
93580	84-0849721	01/01/2021	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							15,775,220	
93572	43-1235868	01/01/2006	RGA REINSURANCE COMPANY	MO	MCO/I	VA				1,316,128			327,543,135	
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY	MO	COMB/I	VA				3,082,421			919,977,582	
67423	22-3219879	01/01/1998	UBS LIFE INS CO USA	CA	MCO/I	VA				2,612				
5399999. Separate Accounts - Authorized U.S. Non-Affiliates										4,401,162			2,651,111,961	
5599999. Total Separate Accounts - Authorized Non-Affiliates										4,401,162			2,651,111,961	
5699999. Total Separate Accounts Authorized										4,401,162			2,651,111,961	
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
00000	AA-3194164	01/01/2006	UNION HAMILTON REINSURANCE, LTD	BMU	MCO/I	VA				894,886			193,415,041	
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD	BMU	COMB/I	VA				10,863,484			866,009,704	
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD	BMU	CO/I	VA				4,549,092				
6599999. Separate Accounts - Unauthorized Non-U.S. Non-Affiliates										16,307,462			1,059,424,745	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates										16,307,462			1,059,424,745	
6799999. Total Separate Accounts Unauthorized										16,307,462			1,059,424,745	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	COMB/I	VA				3,943,771			1,232,039,176	
7699999. Separate Accounts - Certified Non-U.S. Non-Affiliates										3,943,771			1,232,039,176	
7799999. Total Separate Accounts - Certified Non-Affiliates										3,943,771			1,232,039,176	
7899999. Total Separate Accounts Certified										3,943,771			1,232,039,176	
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified										24,652,395			4,942,575,882	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							161,084,809,311	3,856,394,846	3,266,588,585	1,207,116,341			8,699,567,281	226,618,445
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							57,350,405,146	379,570,186	345,363,045	614,863,668			2,299,197,688	
9999999 - Totals							218,435,214,458	4,235,965,032	3,611,951,630	1,821,980,009			10,998,764,969	226,618,445

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-1120020	01/01/2013	GE FRANKONA REASSUR LTD		77,461	(3,975)	73,485							
00000	AA-1340145	01/01/2013	GENERAL REINSURANCE AG (GERMANY)	703,324	1,846,234	(212,704)	2,336,854	1,539,511	0001					1,539,511
00000	AA-5420050	01/01/2013	KOREAN REINSURANCE COMPANY	125,607	210,837	(82,186)	254,258	296,615	0002					254,258
00000	AA-1121120	01/01/2013	NRG VICTORY REINSURANCE LIMITED			(2,677)	(2,677)							(2,677)
00000	AA-1780070	01/01/2013	QBE RE (EUROPE) LTD	141,415	371,057	241,767	754,239	431,793	0003					431,793
00000	AA-1340015	01/01/2013	SCOR GLOBAL LIFE DEUTSCHLAND	95,727	300,312	44,797	440,836	847,104	0004					440,836
00000	AA-1780106	01/01/2013	SCOR GLOBAL LIFE REINSURANCE IRELAND LTD		1,491		1,491							
00000	AA-1560058	01/01/2013	SCOR SE (CANADIAN BRANCH)	12,179	513,973	(6,882)	519,271							
00000	AA-1320158	01/01/2013	SCOR SE (FRANCE)		406,580	34,220	440,799							
00000	AA-1461000	01/01/2013	SWISS LIFE LTD.	179,898	266,555	(155,235)	291,218	419,030	0005					291,218
00000	AA-1370021	01/01/2013	SWISS RE EUROPE SA	9,044	1,382	(87)	10,339	97,083	0006					10,339
00000	AA-3194164	01/01/2007	UNION HAMILTON REINSURANCE, LTD.	2,940,479		(4,581,552)	(1,641,073)			10,149,810				(1,641,073)
00000	AA-3194164	04/01/2015	UNION HAMILTON REINSURANCE, LTD.	222,584		(1,188,788)	(966,204)			1,488,949				(966,204)
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001
1099999. Total General Account - Life and Annuity Non-Affiliates				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001
1199999. Total General Account Life and Annuity				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001
9999999 - Totals				4,430,257	3,995,881	(5,913,303)	2,512,836	3,631,136	XXX	11,638,760				358,001

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	021000089	Citibank, N.A.	1,539,511
0002	1	026009674	Sumitomo Mitsui Banking Corporation	296,615
0003	1	021000089	Citibank, N.A.	431,793
0004	1	026009920	Natixis	847,104
0005	1	026009179	Credit Suisse AG	419,030
0006	1	021000089	Citibank, N.A.	97,083

SCHEDULE S - PART 5

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

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				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	AA-1460100	07/01/1988	New Reinsurance Company Ltd.	CHE	2	11/18/2019			1		1		1						0		0	19.4	100.0	1	
00000	AA-1460100	08/01/1988	New Reinsurance Company Ltd.	CHE	2	11/18/2019			10		10		10						2		2	24.7	100.0	10	
00000	AA-1460100	01/01/1990	New Reinsurance Company Ltd.	CHE	2	11/18/2019			2		2		2						1		1	30.5	100.0	2	
00000	AA-1460100	02/01/1997	New Reinsurance Company Ltd.	CHE	2	11/18/2019			21		21		21						5		5	25.5	100.0	21	
00000	AA-1460100	12/01/1998	New Reinsurance Company Ltd.	CHE	2	11/18/2019													0		0		100.0		
00000	AA-1460100	07/01/1999	New Reinsurance Company Ltd.	CHE	2	11/18/2019			64		64		64						16		16	25.0	100.0	64	
00000	AA-1460100	10/01/1999	New Reinsurance Company Ltd.	CHE	2	11/18/2019			1		1		1						0		0	13.9	100.0	1	
00000	AA-1460100	03/01/2003	New Reinsurance Company Ltd.	CHE	2	11/18/2019			3,279		3,279		3,279						817		817	24.9	100.0	3,279	
00000	AA-1460100	01/01/2004	New Reinsurance Company Ltd.	CHE	2	11/18/2019			71		71		71						18		18	25.1	100.0	71	
00000	AA-1460100	08/28/2006	New Reinsurance Company Ltd.	CHE	2	11/18/2019			993		993		993						248		248	24.9	100.0	993	
00000	AA-1460100	10/01/2008	New Reinsurance Company Ltd.	CHE	2	11/18/2019			230		230		230						57		57	24.9	100.0	230	
00000	AA-1460100	12/01/2008	New Reinsurance Company Ltd.	CHE	2	11/18/2019			3,592		3,592		3,592						895		895	24.9	100.0	3,592	
00000	AA-1460100	06/01/2013	New Reinsurance Company Ltd.	CHE	2	11/18/2019			515		515		515						128		128	24.9	100.0	515	
00000	AA-1460100	12/09/2013	New Reinsurance Company Ltd.	CHE	2	11/18/2019													0		0		100.0		
00000	AA-1460100	01/01/2015	New Reinsurance Company Ltd.	CHE	2	11/18/2019			4		4		4						1		1	23.5	100.0	4	
00000	AA-1460100	11/21/2016	New Reinsurance Company Ltd.	CHE	2	11/18/2019			3,253		3,253		3,253						811		811	24.9	100.0	3,253	
00000	AA-1460146	01/01/2007	SWISS REINSURANCE COMPANY LTD	CHE	2	03/11/2018		3,660		(6,370)	(2,710)		(2,710)						1,224		1,224	(45.2)	100.0	(2,710)	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	
1099999. Total General Account - Life and Annuity Non-Affiliates								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	
1199999. Total General Account Life and Annuity								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	
9999999 - Totals								3,660	12,036	(6,370)	9,326		9,326				XXX	1,224	3,000		4,224	XXX	XXX	9,326	

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,821,980	1,197,726	1,394,832	1,322,562	1,319,072
2.	Commissions and reinsurance expense allowances	155,361	64,436	178,960	174,137	157,211
3.	Contract claims	1,504,959	1,283,264	1,236,190	1,105,815	1,128,292
4.	Surrender benefits and withdrawals for life contracts	453,064	592,577	797,137	1,036,931	837,022
5.	Dividends to policyholders and refunds to members	52	2	53	27	(406)
6.	Reserve adjustments on reinsurance ceded	(677,151)	(779,299)	(931,997)	(1,216,937)	(1,004,613)
7.	Increase in aggregate reserve for life and accident and health contracts	624,013	302,124	1,429	338,107	69,808
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	146,188	121,965	130,228	110,213	88,213
9.	Aggregate reserves for life and accident and health contracts	4,235,965	3,611,952	3,309,827	3,308,398	2,970,291
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	355,287	221,868	151,353	135,110	118,840
12.	Amounts recoverable on reinsurance	355,832	296,066	170,565	143,262	101,371
13.	Experience rating refunds due or unpaid	5,769	2,118	10,457	141,729	15,461
14.	Policyholders' dividends and refunds to members (not included in Line 10)	20	13	50	2	0
15.	Commissions and reinsurance expense allowances due	(66,256)	(81,362)	4,088	(23,676)	(16,088)
16.	Unauthorized reinsurance offset	2,155	2,767	1,324	411	170
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)			108,285	109,166	105,976
19.	Letters of credit (L)	3,631	350,936	370,936	422,784	427,111
20.	Trust agreements (T)	11,639	17,086	12,523	100,527	64,411
21.	Other (O)					49
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	3,000				
24.	Letters of credit (L)					
25.	Trust agreements (T)	1,224	10,783	11,799	8,688	
26.	Other (O)		3,000			

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	103,873,040,435		103,873,040,435
2.	Reinsurance (Line 16)	729,788,715	(295,223,253)	434,565,462
3.	Premiums and considerations (Line 15)	156,003,385	146,187,502	302,190,888
4.	Net credit for ceded reinsurance	XXX	4,225,151,506	4,225,151,506
5.	All other admitted assets (balance)	2,865,371,802		2,865,371,802
6.	Total assets excluding Separate Accounts (Line 26)	107,624,204,337	4,076,115,756	111,700,320,093
7.	Separate Account assets (Line 27)	70,441,999,028		70,441,999,028
8.	Total assets (Line 28)	178,066,203,365	4,076,115,756	182,142,319,121
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	76,028,275,768	4,235,965,031	80,264,240,799
10.	Liability for deposit-type contracts (Line 3)	11,197,544,341		11,197,544,341
11.	Claim reserves (Line 4)	1,059,026,738	355,286,873	1,414,313,611
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	8,795,204	19,985	8,815,189
13.	Premium & annuity considerations received in advance (Line 8)	3,639,588		3,639,588
14.	Other contract liabilities (Line 9)	556,109,108	(228,410,997)	327,698,111
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,154,835	(2,154,835)	
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)	2,999,999	(2,999,999)	
19.	All other liabilities (balance)	7,412,454,743	(281,590,302)	7,130,864,441
20.	Total liabilities excluding Separate Accounts (Line 26)	96,271,000,324	4,076,115,756	100,347,116,080
21.	Separate Account liabilities (Line 27)	70,441,999,028		70,441,999,028
22.	Total liabilities (Line 28)	166,712,999,352	4,076,115,756	170,789,115,108
23.	Capital & surplus (Line 38)	11,353,204,013	XXX	11,353,204,013
24.	Total liabilities, capital & surplus (Line 39)	178,066,203,365	4,076,115,756	182,142,319,121
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,235,965,031		
26.	Claim reserves	355,286,873		
27.	Policyholder dividends/reserves	19,985		
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(228,410,997)		
31.	Reinsurance ceded assets	295,223,253		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	4,658,084,145		
34.	Premiums and considerations	146,187,502		
35.	Reinsurance in unauthorized companies	2,154,835		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	2,999,999		
39.	Other ceded reinsurance payables/offsets	281,590,302		
40.	Total ceded reinsurance payable/offsets	432,932,639		
41.	Total net credit for ceded reinsurance	4,225,151,506		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	23,159,987	123,702,143			146,862,130	280,000
2.	Alaska AK	L	5,972,323	8,300,988			14,273,312	
3.	Arizona AZ	L	95,244,277	176,830,595			272,074,872	7,035,500
4.	Arkansas AR	L	25,204,495	58,198,439			83,402,934	100,000
5.	California CA	L	758,564,532	771,219,677			1,529,784,209	69,824,869
6.	Colorado CO	L	70,249,522	386,021,130			456,270,652	371,007,481
7.	Connecticut CT	L	42,931,646	142,610,531			185,542,176	750,993
8.	Delaware DE	L	77,762,835	50,829,185			128,592,020	
9.	District of Columbia DC	L	11,213,944	5,143,063			16,357,007	290,000
10.	Florida FL	L	416,692,659	604,187,550			1,020,880,209	1,766,973
11.	Georgia GA	L	108,722,449	232,485,521			341,207,970	1,816,504
12.	Hawaii HI	L	40,804,971	98,894,813			139,699,783	2,639,250
13.	Idaho ID	L	20,727,150	31,317,504			52,044,654	942,659
14.	Illinois IL	L	298,259,416	466,771,642			765,031,058	1,020,726
15.	Indiana IN	L	39,070,222	213,331,819			252,402,041	2,653,364
16.	Iowa IA	L	25,132,141	118,096,927			143,229,068	258,326
17.	Kansas KS	L	33,165,273	45,404,073			78,569,346	1,571,701
18.	Kentucky KY	L	24,993,520	123,122,947			148,116,467	2,010,900
19.	Louisiana LA	L	26,631,813	146,622,020			173,253,832	1,868,992
20.	Maine ME	L	7,159,236	35,183,733			42,342,969	2,438,730
21.	Maryland MD	L	46,842,683	122,458,188			169,300,871	242,557
22.	Massachusetts MA	L	57,750,414	160,985,739			218,736,153	1,358,598
23.	Michigan MI	L	114,554,468	363,937,766			478,492,234	3,782,899
24.	Minnesota MN	L	200,010,411	203,000,389			403,010,800	1,331,781
25.	Mississippi MS	L	13,676,122	67,507,202			81,183,325	72,476
26.	Missouri MO	L	80,502,532	261,622,696			342,125,228	102,200
27.	Montana MT	L	9,672,750	92,339,121			102,011,871	1,394,084
28.	Nebraska NE	L	58,214,565	77,591,009			135,805,575	46,699
29.	Nevada NV	L	51,305,665	85,156,785			136,462,450	1,492,590
30.	New Hampshire NH	L	8,126,165	53,663,966			61,790,132	100,000
31.	New Jersey NJ	L	119,957,721	193,710,204			313,667,924	501,446
32.	New Mexico NM	L	14,865,433	36,483,803			51,349,235	
33.	New York NY	N	135,880,964	13,407,761			149,288,725	
34.	North Carolina NC	L	105,056,806	271,156,850			376,213,656	576,750
35.	North Dakota ND	L	11,369,787	23,965,164			35,334,951	417,323
36.	Ohio OH	L	113,819,993	545,347,417			659,167,409	2,607,307
37.	Oklahoma OK	L	19,989,771	71,925,245			91,915,015	567,649
38.	Oregon OR	L	48,345,497	91,886,889			140,232,386	1,109,007
39.	Pennsylvania PA	L	138,678,433	295,748,074			434,426,507	4,000,769
40.	Rhode Island RI	L	21,099,079	33,650,216			54,749,295	322,330
41.	South Carolina SC	L	33,781,586	125,026,214			158,807,800	1,356,386
42.	South Dakota SD	L	75,437,112	22,651,258			98,088,369	197,500
43.	Tennessee TN	L	63,146,081	304,452,345			367,598,426	1,246,711
44.	Texas TX	L	468,267,357	628,747,735			1,097,015,092	4,321,678
45.	Utah UT	L	82,318,446	47,383,059			129,701,505	1,517,007,940
46.	Vermont VT	L	3,234,008	19,758,341			22,992,349	1,394,980
47.	Virginia VA	L	70,854,889	211,322,123			282,177,012	1,051,175
48.	Washington WA	L	123,884,127	109,344,200			233,228,327	730,000
49.	West Virginia WV	L	3,698,163	32,785,323			36,483,487	
50.	Wisconsin WI	L	43,382,440	358,499,704			401,882,144	1,175,000
51.	Wyoming WY	L	10,510,013	9,130,382			19,640,395	
52.	American Samoa AS	N						
53.	Guam GU	N	2,950	30,640			33,590	
54.	Puerto Rico PR	N	1,981,882	696,671			2,678,553	
55.	U.S. Virgin Islands VI	N	277,430	485,934			763,364	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,257	126,450			127,707	
58.	Aggregate Other Alien OT	XXX	14,415,794	808,514			15,224,308	
59.	Subtotal	XXX	4,516,575,206	8,775,067,674			13,291,642,880	2,016,784,803
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,578,412	91			6,578,504	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	967,406				967,406	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	4,524,121,024	8,775,067,766			13,299,188,790	2,016,784,803
96.	Plus reinsurance assumed	XXX	852,600,352	1,748,968,337	2,490,560		2,604,059,248	
97	Totals (All Business)	XXX	5,376,721,377	10,524,036,102	2,490,560		15,903,248,038	2,016,784,803
98.	Less reinsurance ceded	XXX	1,438,813,019	358,944,516			1,797,757,536	
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,937,908,357	10,165,091,586	(c) 2,490,560		14,105,490,503	2,016,784,803
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	14,415,794	808,514			15,224,308	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	14,415,794	808,514			15,224,308	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
N - None of the above - Not allowed to write business in the state 7
R - Registered - Non-domiciled RRGs
Q - Qualified - Qualified or accredited reinsurer

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary: Allocated based on address on record of policyowner or payor submitting premium. Groups less than 500 lives: Allocated to states based on employment location of the greatest number of covered members by employer, or based on situs of contract for payor submitting premium. Other Groups: Provided by an employer-allocated based on employment location of each covered group member. Not provided by an employer-allocated based on residence of each group member.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	23,159,987	123,702,143			280,000	147,142,130
2. Alaska	AK	5,972,323	8,300,988				14,273,312
3. Arizona	AZ	95,244,277	176,830,595			7,035,500	279,110,372
4. Arkansas	AR	25,204,495	58,198,439			100,000	83,502,934
5. California	CA	758,564,532	771,219,677			69,824,869	1,599,609,078
6. Colorado	CO	70,249,522	386,021,130			371,007,481	827,278,133
7. Connecticut	CT	42,931,646	142,610,531			750,993	186,293,170
8. Delaware	DE	77,762,835	50,829,185				128,592,020
9. District of Columbia	DC	11,213,944	5,143,063			290,000	16,647,007
10. Florida	FL	416,692,659	604,187,550			1,766,973	1,022,647,182
11. Georgia	GA	108,722,449	232,485,521			1,816,504	343,024,474
12. Hawaii	HI	40,804,971	98,894,813			2,639,250	142,339,033
13. Idaho	ID	20,727,150	31,317,504			942,659	52,987,313
14. Illinois	IL	298,259,416	466,771,642			1,020,726	766,051,784
15. Indiana	IN	39,070,222	213,331,819			2,653,364	255,055,405
16. Iowa	IA	25,132,141	118,096,927			258,326	143,487,394
17. Kansas	KS	33,165,273	45,404,073			1,571,701	80,141,047
18. Kentucky	KY	24,993,520	123,122,947			2,010,900	150,127,367
19. Louisiana	LA	26,631,813	146,622,020			1,868,992	175,122,825
20. Maine	ME	7,159,236	35,183,733			2,438,730	44,781,699
21. Maryland	MD	46,842,683	122,458,188			242,557	169,543,428
22. Massachusetts	MA	57,750,414	160,985,739			1,358,598	220,094,751
23. Michigan	MI	114,554,468	363,937,766			3,782,899	482,275,134
24. Minnesota	MN	200,010,411	203,000,389			1,331,781	404,342,580
25. Mississippi	MS	13,676,122	67,507,202			72,476	81,255,801
26. Missouri	MO	80,502,532	261,622,696			102,200	342,227,428
27. Montana	MT	9,672,750	92,339,121			1,394,084	103,405,955
28. Nebraska	NE	58,214,565	77,591,009			46,699	135,852,273
29. Nevada	NV	51,305,665	85,156,785			1,492,590	137,955,040
30. New Hampshire	NH	8,126,165	53,663,966			100,000	61,890,132
31. New Jersey	NJ	119,957,721	193,710,204			501,446	314,169,371
32. New Mexico	NM	14,865,433	36,483,803				51,349,235
33. New York	NY	135,880,964	13,407,761				149,288,725
34. North Carolina	NC	105,056,806	271,156,850			576,750	376,790,406
35. North Dakota	ND	11,369,787	23,965,164			417,323	35,752,274
36. Ohio	OH	113,819,993	545,347,417			2,607,307	661,774,716
37. Oklahoma	OK	19,989,771	71,925,245			567,649	92,482,664
38. Oregon	OR	48,345,497	91,886,889			1,109,007	141,341,393
39. Pennsylvania	PA	138,678,433	295,748,074			4,000,769	438,427,276
40. Rhode Island	RI	21,099,079	33,650,216			322,330	55,071,625
41. South Carolina	SC	33,781,586	125,026,214			1,356,386	160,164,186
42. South Dakota	SD	75,437,112	22,651,258			197,500	98,285,869
43. Tennessee	TN	63,146,081	304,452,345			1,246,711	368,845,136
44. Texas	TX	468,267,357	628,747,735			4,321,678	1,101,336,771
45. Utah	UT	82,318,446	47,383,059			1,517,007,940	1,646,709,446
46. Vermont	VT	3,234,008	19,758,341			1,394,980	24,387,329
47. Virginia	VA	70,854,889	211,322,123			1,051,175	283,228,187
48. Washington	WA	123,884,127	109,344,200			730,000	233,958,327
49. West Virginia	WV	3,698,163	32,785,323				36,483,487
50. Wisconsin	WI	43,382,440	358,499,704			1,175,000	403,057,144
51. Wyoming	WY	10,510,013	9,130,382				19,640,395
52. American Samoa	AS						
53. Guam	GU	2,950	30,640				33,590
54. Puerto Rico	PR	1,981,882	696,671				2,678,553
55. U.S. Virgin Islands	VI	277,430	485,934				763,364
56. Northern Mariana Islands	MP						
57. Canada	CAN	1,257	126,450				127,707
58. Aggregate Other Alien	OT	14,415,794	808,514				15,224,308
59. Total		4,516,575,206	8,775,067,674			2,016,784,803	15,308,427,683

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE	Greenwood Village Apartment Investors, LLC
82-2442057		DE	Greenwood Village Owner, LLC
95-1079000		DE	PL Allston Yard Member, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Bromwell Member, LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT	Elk Meadows Park City, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	Offices at University, LLC
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Redland Member, LLC
81-4254723		DE	Redland Road Apartment Investor LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	PRP Savannah LLC
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wardman Member, LLC
95-1079000		DE	Wardman Hotel Owner, L.L.C.
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location		Company
Pacific Life Insurance Company - entities under significant influence or beneficial interest				
		IRL		*Candoris QIAIF ICAV*
Various		DE		*Pacific Funds Series Trust*
Various		DE		*Pacific Global ETF Trust*
95-3433806		CA		*Pacific Life Foundation*
		CYM		*Pacific Life Funding, LLC*
		CYM		*Pacific Life Global Funding*
		DE		*Pacific Life Global Funding II*
95-1079000				*Pacific Life Insurance Company Retirement Incentive Savings Plan*
		CYM		*Pacific Pilot Funding*
		CYM		*Pacific Pilot Funding III*
Various		MA		*Pacific Select Fund*
		CYM		*Trestles CLO 2017-1, Ltd.*
		CYM		*Trestles CLO II, Ltd.*
		CYM		*Trestles CLO III, Ltd.*
		CYM		*Trestles CLO IV, Ltd.*
		CYM		*Trestles CLO V, Ltd.*
		CYM		*Trestles CLO VI, Ltd.*

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			91-2025652				Pacific Life & Annuity Services, Inc.	CO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				GW Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-3942695				GW Apartments LLC	DE	DS	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alara Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2456999				Greenwood Village Apartment Investors, LLC	DE	DS	PL Alara Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2442057				Greenwood Village Owner, LLC	DE	DS	Greenwood Village Apartment Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brier Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3033328				Brier Creek Investors JV LLC	DE	DS	PL Brier Creek Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	DS	Pacific Asset Holding, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Elk Meadows Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5266812				Elk Meadows JV LLC	DE	DS	PL Elk Meadows Member, LLC	Ownership	59.994	Pacific Mutual Holding Company	NO	
			45-2101622				Elk Meadows Park City, LLC	UT	DS	Elk Meadows JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	DS	PL/KBS Fund Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	DS	PL Kierland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	DS	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-4779880				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4254723				Redland Road Apartment Investor LLC	DE	DS	PL Redland Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	81.000	Pacific Mutual Holding Company	NO	
			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Savannah Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3715142				PRP Savannah, LLC	DE	DS	PL Savannah Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-3961638				Savannah at Park Place Apartments LLC	DE	DS	PRP Savannah, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.000	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.130	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Spectrum Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4621690				9242 West Russell Road Apartment Investors, LLC	DE	DS	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Teravista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	DS	PL Teravista Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	DS	PL Wardman Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			04-3244012				Cadence Capital Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Cadence Global Equity GP LLC	DE	DS	Cadence Capital Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Management LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-5070548				PAM Bank Loan GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-5076716				Pacific Asset Management Bank Loan Fund L.P.	DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	NO	
			82-5064321				PAM CLO Opportunities GP LLC	DE	DS	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-5046546				Pacific Asset Management CLO Opportunities Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.220	Pacific Mutual Holding Company	NO	
			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.160	Pacific Mutual Holding Company	NO	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC;	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	15.220	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	9.080	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	NO	
			85-1004202				CAA PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Investment Enterprises, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Aviation Holdings LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-4711734				Aviation Capital Group Holdings, Inc.	DE	DS	Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	YES	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Candoris QIAIF ICAV	IRL	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Pacific Funds Series Trust	DE	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Pacific Global ETF Trust	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Insurance Company RISP		OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Select Fund	MA	OTH	Pacific Life Insurance Company	Influence			YES	0001
							Trestles CLO 2017-1, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO II, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO III, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO IV, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO V, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Trestles CLO VI, Ltd.	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	33-0769203	Pacific LifeCorp	450,000,000								450,000,000	
67466	95-1079000	Pacific Life Insurance Company	107,906,456	(636,991,099)				1,747,339,342			1,218,254,699	1,557,130,906
13069	26-1220784	Pacific Alliance Reinsurance Company of Vermont										(1,796,469,319)
	95-1079000	Pacific Asset Holding LLC	(276,484,620)	292,380,930							15,896,310	
15368	46-3586207	Pacific Baleine Reinsurance Company										(967,945,481)
	83-3584534	Pacific Co-Invest Credit Fund I L.P	(16,918,635)	29,462,258							12,543,623	
	83-1901561	Pacific Co-Invest Opportunities Fund I L.P	(5,789,351)	27,239,060							21,449,709	
	86-1780626	Pacific Co-Invest Opportunities Fund II L.P.		34,672,104							34,672,104	
	46-0831471	Pacific Global Asset Management LLC		9,000,000							9,000,000	
97268	95-3769814	Pacific Life & Annuity Company	(36,508,556)								(36,508,556)	
	61-1521500	Pacific Life Fund Advisors LLC	(123,936,422)								(123,936,422)	
	98-0391994	Pacific Life Re Limited						(1,747,339,342)			(1,747,339,342)	1,799,878,284
	98-1012719	Pacific Life Re Global Limited										(592,594,390)
	81-2527906	Pacific Private Credit Fund II L.P.	(13,090,784)	(9,009,138)							(22,099,922)	
	82-3274195	Pacific Private Credit Fund III L.P.	(16,213,078)	7,858,858							(8,354,220)	
	83-1842548	Pacific Private Credit Fund IV L.P	1,571	66,200,400							66,201,971	
	86-1843877	Pacific Private Credit Fund V LP		16,122,073							16,122,073	
	46-4081630	Pacific Private Equity Fund I L.P.	(43,358,086)	625,780							(42,732,306)	
	81-2546748	Pacific Private Equity Opportunities Fund II L.P.	(22,102,629)	8,070,504							(14,032,125)	
	82-3258645	Pacific Private Equity Opportunities Fund III L.P.		42,378,403							42,378,403	
	83-1828750	Pacific Private Equity Opportunities Fund IV L.P.		83,511,631							83,511,631	
	86-1896517	Pacific Private Equity Opportunities Fund V L.P.		1,643,739							1,643,739	
	82-4117401	Pacific Private Feeder Fund II LP	(3,016,578)	160,071							(2,856,507)	
	83-3991753	Pacific Private Feeder Fund III L.P.	(486,392)	1,083,708							597,316	
	85-3467221	Pacific Private Feeder Fund IV L.P.	(2,896)	4,608,587							4,605,691	
	95-2594489	Pacific Select Distributors, LLC		18,600,000							18,600,000	
	85-1023345	PPFA Credit Opportunities Fund I L.P.		2,382,131							2,382,131	
9999999 Control Totals									XXX			

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 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Pacific Life Insurance Company	Pacific LifeCorp	100.000	NO	Pacific Mutual Holding Company	Pacific Life Group	100.000	NO
Pacific Life & Annuity Company	Pacific Life Insurance Company	100.000	NO	Pacific Mutual Holding Company	Pacific Life Group	100.000	NO

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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
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
	APRIL FILING	
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

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO 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.

	MARCH FILING	
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?	YES
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?	YES
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?	SEE EXPLANATION
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?	YES
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?	YES
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?	YES

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?	NO
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?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
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?	NO
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?	NO
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?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	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?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
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)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
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?	NO
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?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
11.
12.
17. NOT REQUIRED PER TITLE 210, NEBRASKA ADMINISTRATIVE CODE, CHAPTER 80, AS IT IS COVERED BY THE OPINION TO SATISFY NEBRASKA REV. STAT. § 44-8905.
18.
20.
21.
26.
28.
30.
31.
32.
33.
35.
37. NOT REQUIRED TO BE FILED AS NO PORTION OF THE COMPANY'S COMBINATION LIFE/LONG-TERM CARE INSURANCE PRODUCT IS SUBJECT TO RATING RULES BASED ON THE LONG-TERM CARE INSURANCE MODEL REGULATION.
38.
40.
41.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



12. Trusteed Surplus Statement [Document Identifier 490]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



20. 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]



26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Relief from the Requirements for Audit Committees [Document Identifier 226]



35. Health Care Receivables Supplement [Document Identifier 470]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Prepaid expenses	22,158,479	22,158,479		
2505. Leasehold improvements	2,306,742	2,306,742		
2597. Summary of remaining write-ins for Line 25 from overflow page	24,465,220	24,465,220		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Other liability	51,838,891	45,623,035
2597. Summary of remaining write-ins for Line 25 from overflow page	51,838,891	45,623,035

Additional Write-ins for Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304. Prior period adjustment		(43,954,656)
5397. Summary of remaining write-ins for Line 53 from overflow page		(43,954,656)

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
09.304. Miscellaneous operating expenses	472,613						472,613
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	472,613						472,613

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,661,310,386	1.593	1,661,310,386		1,661,310,386	1.599
	1.02 All other governments	658,638,086	0.632	658,638,086		658,638,086	0.634
	1.03 U.S. states, territories and possessions, etc. guaranteed	86,373,185	0.083	86,373,185		86,373,185	0.083
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	171,688,627	0.165	171,688,627		171,688,627	0.165
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,934,751,020	1.856	1,934,751,020		1,934,751,020	1.863
	1.06 Industrial and miscellaneous	61,263,510,450	58.755	61,263,510,450		61,263,510,450	58.979
	1.07 Hybrid securities	40,093,252	0.038	40,093,252		40,093,252	0.039
	1.08 Parent, subsidiaries and affiliates	139,792,334	0.134	139,792,334		139,792,334	0.135
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	1,390,123,510	1.333	1,390,123,510		1,390,123,510	1.338
	1.11 Total long-term bonds	67,346,280,851	64.588	67,346,280,851		67,346,280,851	64.835
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,537,839	0.001	1,537,839		1,537,839	0.001
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	1,537,839	0.001	1,537,839		1,537,839	0.001
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	15,910,923	0.015	15,910,923		15,910,923	0.015
	3.02 Industrial and miscellaneous Other (Unaffiliated)	22,198,700	0.021	22,198,700		22,198,700	0.021
	3.03 Parent, subsidiaries and affiliates Publicly traded	127,036,976	0.122	127,036,976		127,036,976	0.122
	3.04 Parent, subsidiaries and affiliates Other	892,305,794	0.856	530,070,190		530,070,190	0.510
	3.05 Mutual funds	933	0.000	933		933	0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	1,057,453,325	1.014	695,217,721		695,217,721	0.669
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	932,873,522	0.895	932,873,522		932,873,522	0.898
	4.02 Residential mortgages	239,092,137	0.229	239,092,137		239,092,137	0.230
	4.03 Commercial mortgages	14,643,943,186	14.044	14,643,943,186		14,643,943,186	14.098
	4.04 Mezzanine real estate loans	106,757,756	0.102	106,757,756		106,757,756	0.103
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	15,922,666,601	15.271	15,922,666,601		15,922,666,601	15.329
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	135,941,455	0.130	135,941,455		135,941,455	0.131
	5.02 Properties held for production of income	12,839,411	0.012	12,839,411		12,839,411	0.012
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	148,780,866	0.143	148,780,866		148,780,866	0.143
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	597,863,721	0.573	597,863,721	18,169,130	616,032,851	0.593
	6.02 Cash equivalents (Schedule E, Part 2)	234,926,687	0.225	234,926,687	3,308,353,285	3,543,279,972	3.411
	6.03 Short-term investments (Schedule DA)	160,070,502	0.154	160,070,502		160,070,502	0.154
	6.04 Total cash, cash equivalents and short-term investments	992,860,910	0.952	992,860,910	3,326,522,415	4,319,383,325	4.158
7.	Contract loans	7,490,322,240	7.184	7,489,203,768		7,489,203,768	7.210
8.	Derivatives (Schedule DB)	2,205,635,931	2.115	2,205,635,931		2,205,635,931	2.123
9.	Other invested assets (Schedule BA)	5,458,776,105	5.235	5,425,319,902		5,425,319,902	5.223
10.	Receivables for securities	29,177,323	0.028	29,177,323		29,177,323	0.028
11.	Securities Lending (Schedule DL, Part 1)	3,326,522,415	3.190	3,326,522,415	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	289,836,308	0.278	289,836,308		289,836,308	0.279
13.	Total invested assets	104,269,850,715	100.000	103,873,040,435	3,326,522,415	103,873,040,435	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		132,015,016
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	56,625,641	56,625,641
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(22,218,530)
5.	Deduct amounts received on disposals, Part 3, Column 15		10,776,687
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	6,864,573	
	8.2 Totals, Part 3, Column 9		6,864,573
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		148,780,866
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		148,780,866

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		15,059,578,377
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,679,075,024	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	579,168,142	2,258,243,166
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
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		(14,849,528)
7.	Deduct amounts received on disposals, Part 3, Column 15		1,414,841,385
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(9,739,522)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	2,196,867	
	9.2 Totals, Part 3, Column 13	22,599,583	24,796,449
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)		15,922,666,601
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		15,922,666,601
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		15,922,666,601

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,080,214,773
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	231,503,653	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,048,465,155	3,279,968,808
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	206,252,694	
	3.2 Totals, Part 3, Column 12	(11,676)	206,241,018
4.	Accrual of discount		2,199,800
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	487,495,550	
	5.2 Totals, Part 3, Column 9	(107,546)	487,388,004
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		2,577,993,961
8.	Deduct amortization of premium and depreciation		158,648
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(8,642,998)	
	9.2 Totals, Part 3, Column 14		(8,642,998)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	10,440,691	
	10.2 Totals, Part 3, Column 11		10,440,691
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,458,776,105
12.	Deduct total nonadmitted amounts		33,456,204
13.	Statement value at end of current period (Line 11 minus Line 12)		5,425,319,902

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		59,892,985,872
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,578,180,215
3.	Accrual of discount		30,796,832
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(4,024,534)	
	4.2. Part 2, Section 1, Column 15	286,019	
	4.3. Part 2, Section 2, Column 13	43,949,008	
	4.4. Part 4, Column 11	(2,809,615)	37,400,878
5.	Total gain (loss) on disposals, Part 4, Column 19		35,665,889
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,123,318,771
7.	Deduct amortization of premium		28,150,462
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(68,191,197)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	3,243,549	(64,947,647)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	39,518,890	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	30,531,013	70,049,903
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		116,709,112
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		68,405,272,015
12.	Deduct total nonadmitted amounts		362,235,604
13.	Statement value at end of current period (Line 11 minus Line 12)		68,043,036,411

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,661,310,386	1,795,248,054	1,661,620,115	1,637,675,171
Governments	2.	Canada	44,141,923	48,009,949	44,705,058	40,408,720
(Including all obligations guaranteed by governments)	3.	Other Countries	614,496,163	658,023,058	614,939,226	614,919,264
	4.	Totals	2,319,948,472	2,501,281,061	2,321,264,399	2,293,003,155
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	86,373,185	92,397,379	86,626,994	86,400,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	171,688,627	196,216,625	171,663,372	172,235,061
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,934,751,020	2,091,741,372	1,909,725,869	1,939,610,822
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	46,317,564,240	50,011,359,029	46,231,932,845	46,510,745,910
	9.	Canada	1,570,749,713	1,734,730,902	1,569,098,855	1,570,849,100
	10.	Other Countries	14,805,413,259	15,689,488,675	14,768,104,578	14,830,659,939
	11.	Totals	62,693,727,212	67,435,578,606	62,569,136,277	62,912,254,949
Parent, Subsidiaries and Affiliates	12.	Totals	139,792,334	142,381,288	149,623,939	180,800,000
	13.	Total Bonds	67,346,280,851	72,459,596,331	67,208,040,850	67,584,303,987
PREFERRED STOCKS	14.	United States	1,537,839	1,537,839	1,251,820	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	1,537,839	1,537,839	1,251,820	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	1,537,839	1,537,839	1,251,820	
COMMON STOCKS	20.	United States	38,109,351	38,109,351	31,882,177	
Industrial and Miscellaneous (unaffiliated)	21.	Canada			7,549	
	22.	Other Countries	1,204	1,204	20	
	23.	Totals	38,110,555	38,110,555	31,889,746	
Parent, Subsidiaries and Affiliates	24.	Totals	1,019,342,770	1,019,342,770	865,519,244	
	25.	Total Common Stocks	1,057,453,325	1,057,453,325	897,408,990	
	26.	Total Stocks	1,058,991,164	1,058,991,164	898,660,810	
	27.	Total Bonds and Stocks	68,405,272,015	73,518,587,495	68,106,701,660	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	71,108,960	74,824,955	288,855,388	95,347,755	1,151,171,230	XXX	1,681,308,289	2.5	814,222,034	1.4	1,664,308,288	17,000,000
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	71,108,960	74,824,955	288,855,388	95,347,755	1,151,171,230	XXX	1,681,308,289	2.5	814,222,034	1.4	1,664,308,288	17,000,000
2. All Other Governments												
2.1 NAIC 1	55,133,925	101,665,587	111,325,611	58,216,189	49,032,544	XXX	375,373,856	0.6	378,058,986	0.6	124,622,336	250,751,520
2.2 NAIC 2	11,784,070	9,000,000	89,952,603	2,993,193	101,694,026	XXX	215,423,892	0.3	186,050,550	0.3	100,438,773	114,985,119
2.3 NAIC 3		20,000,000	39,112,017	508,970	8,219,351	XXX	67,840,337	0.1	5,000,000	0.0	47,840,337	20,000,000
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	66,917,995	130,665,587	240,390,231	61,718,352	158,945,920	XXX	658,638,086	1.0	569,109,536	1.0	272,901,446	385,736,640
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				25,567,638	60,805,548	XXX	86,373,185	0.1	96,403,480	0.2	86,373,185	
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				25,567,638	60,805,548	XXX	86,373,185	0.1	96,403,480	0.2	86,373,185	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,776,458	72,058,874	7,387,870	31,361,117	59,104,307	XXX	171,688,627	0.3	174,950,950	0.3	164,037,826	7,650,801
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,776,458	72,058,874	7,387,870	31,361,117	59,104,307	XXX	171,688,627	0.3	174,950,950	0.3	164,037,826	7,650,801
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	127,146,106	308,879,686	282,978,018	378,234,433	808,326,194	XXX	1,905,564,436	2.8	2,242,833,355	3.8	1,881,923,021	23,641,415
5.2 NAIC 2	111,423	495,931	7,162,988	2,070,721	6,307,862	XXX	16,148,924	0.0	16,201,043	0.0	16,148,924	0
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5	747,271	3,922,232	7,724,125	644,033		XXX	13,037,661	0.0	13,600,917	0.0	13,037,661	
5.6 NAIC 6						XXX						
5.7 Totals	128,004,800	313,297,848	297,865,130	380,949,187	814,634,056	XXX	1,934,751,021	2.9	2,272,635,315	3.9	1,911,109,606	23,641,415

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	990,486,594	6,996,902,005	6,201,684,350	2,997,705,276	4,571,348,961	XXX	21,758,127,185	32.2	19,629,862,455	33.3	8,711,841,834	13,046,285,351
6.2 NAIC 2	861,037,401	10,138,272,636	15,112,885,900	4,624,650,432	5,147,482,641	XXX	35,884,329,009	53.1	31,351,209,886	53.2	19,939,430,857	15,944,898,152
6.3 NAIC 3	113,406,106	1,271,187,218	1,101,119,614	326,287,837	220,674,399	XXX	3,032,675,174	4.5	2,561,279,882	4.3	1,381,207,472	1,651,467,702
6.4 NAIC 4	10,221,526	215,264,462	273,243,591	24,701,855	5,782,661	XXX	529,214,096	0.8	538,816,992	0.9	42,400,820	486,813,276
6.5 NAIC 5	4,912,143	15,039,959	57,151,537	12,567,719		XXX	89,671,358	0.1	65,653,123	0.1	27,057,473	62,613,885
6.6 NAIC 6	138,486	89,485	61,473	84,223		XXX	373,667	0.0	3,586,833	0.0		373,667
6.7 Totals	1,980,202,256	18,636,755,764	22,746,146,465	7,985,997,341	9,945,288,662	XXX	61,294,390,489	90.7	54,150,409,171	91.9	30,101,938,456	31,192,452,032
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			4,016,822	10,000,000	24,925,570	XXX	38,942,392	0.1	16,005,261	0.0	38,942,392	
7.3 NAIC 3					1,150,860	XXX	1,150,860	0.0	5,195,338	0.0	935,300	215,560
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			4,016,822	10,000,000	26,076,430	XXX	40,093,252	0.1	21,200,599	0.0	39,877,692	215,560
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3		170,578	3,329,422			XXX	3,500,000	0.0	3,500,000	0.0		3,500,000
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX			73,587,007	0.1		
8.6 NAIC 6	8,324,613	29,406,842	34,069,779	64,491,100		XXX	136,292,334	0.2				136,292,334
8.7 Totals	8,324,613	29,577,420	37,399,202	64,491,100		XXX	139,792,334	0.2	77,087,007	0.1		139,792,334
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	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							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	75,000,000	71,600,000	35,000,000			XXX	181,600,000	0.3	43,121,120	0.1		181,600,000
10.2 NAIC 2	75,126,898	454,465,536	145,633,125	23,611,552		XXX	698,837,110	1.0	204,948,704	0.3	29,487,440	669,349,670
10.3 NAIC 3	527,143	261,272,825	137,359,785			XXX	399,159,752	0.6	314,634,743	0.5	121,993,188	277,166,564
10.4 NAIC 4	3,792,867	95,672,172	145,639,532			XXX	245,104,571	0.4	151,293,394	0.3	30,490,842	214,613,729
10.5 NAIC 5				15,422,078		XXX	15,422,078	0.0	15,578,027	0.0		15,422,078
10.6 NAIC 6						XXX						
10.7 Totals	154,446,908	883,010,532	463,632,441	39,033,630		XXX	1,540,123,511	2.3	729,575,988	1.2	181,971,470	1,358,152,041

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,320,652,043	7,625,931,107	6,927,231,237	3,586,432,408	6,699,788,784		26,160,035,578	38.7	XXX	XXX	12,633,106,491	13,526,929,087
11.2 NAIC 2	(d) 948,059,792	10,602,234,102	15,359,651,437	4,663,325,898	5,280,410,098		36,853,681,327	54.6	XXX	XXX	20,124,448,385	16,729,232,942
11.3 NAIC 3	(d) 113,933,249	1,552,630,620	1,280,920,838	326,796,807	230,044,610		3,504,326,123	5.2	XXX	XXX	1,551,976,297	1,952,349,826
11.4 NAIC 4	(d) 14,014,393	310,936,634	418,883,123	24,701,855	5,782,661		774,318,667	1.1	XXX	XXX	72,891,662	701,427,005
11.5 NAIC 5	(d) 5,659,414	18,962,191	64,875,662	28,633,830			(c) 118,131,096	0.2	XXX	XXX	40,095,134	78,035,963
11.6 NAIC 6	(d) 8,463,099	29,496,327	34,131,252	64,575,323			(c) 136,666,001	0.2	XXX	XXX		136,666,001
11.7 Totals	2,410,781,990	20,140,190,981	24,085,693,549	8,694,466,120	12,216,026,153		(b) 67,547,158,794	100.0	XXX	XXX	34,422,517,970	33,124,640,824
11.8 Line 11.7 as a % of Col. 7	3.6	29.8	35.7	12.9	18.1		100.0	XXX	XXX	XXX	51.0	49.0
12. Total Bonds Prior Year												
12.1 NAIC 1	1,190,956,100	6,831,184,415	6,807,326,780	3,078,621,366	5,471,363,719		XXX	XXX	23,379,452,380	39.7	11,574,345,534	11,805,106,846
12.2 NAIC 2	898,335,209	8,726,964,138	14,310,092,947	3,397,253,309	4,441,769,841		XXX	XXX	31,774,415,444	53.9	18,790,707,444	12,983,708,000
12.3 NAIC 3	77,637,655	1,210,457,933	1,127,476,092	234,535,059	239,503,224		XXX	XXX	2,889,609,963	4.9	1,502,633,929	1,386,976,034
12.4 NAIC 4	16,879,982	349,135,923	275,547,326	48,547,155			XXX	XXX	690,110,386	1.2	171,680,302	518,430,084
12.5 NAIC 5	17,336,707	40,123,786	73,449,149	37,509,432			XXX	XXX	(c) 168,419,074	0.3	45,345,711	123,073,363
12.6 NAIC 6	160,772	3,015,603	231,096	179,362			XXX	XXX	(c) 3,586,833	0.0	3,108,721	478,112
12.7 Totals	2,201,306,425	17,160,881,798	22,594,123,390	6,796,645,683	10,152,636,784		XXX	XXX	(b) 58,905,594,080	100.0	32,087,821,641	26,817,772,439
12.8 Line 12.7 as a % of Col. 9	3.7	29.1	38.4	11.5	17.2		XXX	XXX	100.0	XXX	54.5	45.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	353,605,947	2,822,075,103	2,701,621,269	1,737,940,698	5,017,863,474		12,633,106,491	18.7	11,574,345,534	19.6	12,633,106,491	XXX
13.2 NAIC 2	455,878,186	6,072,935,963	7,947,744,786	1,866,792,583	3,781,096,867		20,124,448,385	29.8	18,790,707,444	31.9	20,124,448,385	XXX
13.3 NAIC 3	43,401,566	605,057,898	636,577,046	80,144,828	186,794,960		1,551,976,297	2.3	1,502,633,929	2.6	1,551,976,297	XXX
13.4 NAIC 4	4,715,998	37,557,038	27,145,010	3,473,617			72,891,662	0.1	171,680,302	0.3	72,891,662	XXX
13.5 NAIC 5	1,674,226	4,290,628	33,417,684	712,595			40,095,134	0.1	45,345,711	0.1	40,095,134	XXX
13.6 NAIC 6									3,108,721	0.0		XXX
13.7 Totals	859,275,922	9,541,916,629	11,346,505,796	3,689,064,322	8,985,755,300		34,422,517,970	51.0	32,087,821,641	54.5	34,422,517,970	XXX
13.8 Line 13.7 as a % of Col. 7	2.5	27.7	33.0	10.7	26.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	14.1	16.8	5.5	13.3		51.0	XXX	XXX	XXX	51.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	967,046,097	4,803,856,003	4,225,609,967	1,848,491,709	1,681,925,311		13,526,929,087	20.0	11,805,106,846	20.0	XXX	13,526,929,087
14.2 NAIC 2	492,181,605	4,529,298,140	7,411,906,651	2,796,533,314	1,499,313,232		16,729,232,942	24.8	12,983,708,000	22.0	XXX	16,729,232,942
14.3 NAIC 3	70,531,683	947,572,722	644,343,792	246,651,979	43,249,650		1,952,349,826	2.9	1,386,976,034	2.4	XXX	1,952,349,826
14.4 NAIC 4	9,298,395	273,379,596	391,738,113	21,228,239	5,782,661		701,427,005	1.0	518,430,084	0.9	XXX	701,427,005
14.5 NAIC 5	3,985,188	14,671,563	31,457,977	27,921,234			78,035,963	0.1	123,073,363	0.2	XXX	78,035,963
14.6 NAIC 6	8,463,099	29,496,327	34,131,252	64,575,323			136,666,001	0.2	478,112	0.0	XXX	136,666,001
14.7 Totals	1,551,506,068	10,598,274,351	12,739,187,753	5,005,401,798	3,230,270,853		33,124,640,824	49.0	26,817,772,439	45.5	XXX	33,124,640,824
14.8 Line 14.7 as a % of Col. 7	4.7	32.0	38.5	15.1	9.8		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	15.7	18.9	7.4	4.8		49.0	XXX	XXX	XXX	XXX	49.0

(a) Includes $ 17,012,779,382 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,507,442,549 current year of bonds with Z designations and $ 654,430,035 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 62,295,709 current year, $ 137,344,041 prior year of bonds with 5GI designations and $ 136,666,001 current year, $ 3,203,112 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 111,389,509 ; NAIC 2 $ 89,488,433 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	44,598,372	11,128,631	260,172,694	87,459,923	1,150,829,454	XXX	1,554,189,074	2.3	596,609,879	1.0	1,537,189,074	17,000,000
1.02 Residential Mortgage-Backed Securities	25,802,792	61,183,095	27,857,761	7,887,832	341,776	XXX	123,073,256	0.2	212,014,825	0.4	123,073,256	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	707,796	2,513,230	824,933			XXX	4,045,959	0.0	5,597,330	0.0	4,045,959	
1.05 Totals	71,108,960	74,824,955	288,855,388	95,347,755	1,151,171,230	XXX	1,681,308,289	2.5	814,222,034	1.4	1,664,308,288	17,000,000
2. All Other Governments												
2.01 Issuer Obligations	66,917,995	130,665,587	240,390,231	61,718,352	158,945,920	XXX	658,638,086	1.0	569,109,536	1.0	272,901,446	385,736,640
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	66,917,995	130,665,587	240,390,231	61,718,352	158,945,920	XXX	658,638,086	1.0	569,109,536	1.0	272,901,446	385,736,640
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				25,567,638	60,805,548	XXX	86,373,185	0.1	96,403,480	0.2	86,373,185	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals				25,567,638	60,805,548	XXX	86,373,185	0.1	96,403,480	0.2	86,373,185	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,597,512	71,251,495	6,122,641	28,662,288	56,403,890	XXX	164,037,826	0.2	167,132,482	0.3	164,037,826	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities	178,946	807,379	1,265,230	2,698,829	2,700,417	XXX	7,650,801	0.0	7,818,468	0.0		7,650,801
4.05 Totals	1,776,458	72,058,874	7,387,870	31,361,117	59,104,307	XXX	171,688,627	0.3	174,950,950	0.3	164,037,826	7,650,801
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	26,900,495	34,931,949	169,722,667	329,350,732	812,541,036	XXX	1,373,446,878	2.0	1,248,569,760	2.1	1,363,976,483	9,470,396
5.02 Residential Mortgage-Backed Securities	100,767,547	276,915,166	126,142,475	41,214,916	2,093,020	XXX	547,133,123	0.8	1,024,065,555	1.7	547,133,123	0
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities	336,758	1,450,734	1,999,988	10,383,540		XXX	14,171,019	0.0				14,171,019
5.05 Totals	128,004,800	313,297,848	297,865,130	380,949,187	814,634,056	XXX	1,934,751,021	2.9	2,272,635,315	3.9	1,911,109,606	23,641,415
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,127,522,670	14,510,032,053	19,534,137,738	7,344,674,248	9,774,679,071	XXX	52,291,045,781	77.4	46,704,510,187	79.3	29,271,975,478	23,019,070,303
6.02 Residential Mortgage-Backed Securities	207,518,494	569,142,908	304,367,536	152,405,583	19,299,958	XXX	1,252,734,479	1.9	1,709,093,424	2.9	279,143,460	973,591,019
6.03 Commercial Mortgage-Backed Securities	275,655,533	755,345,249	1,403,697,940	17,639,344		XXX	2,452,338,066	3.6	2,197,078,650	3.7	523,411,858	1,928,926,208
6.04 Other Loan-Backed and Structured Securities	369,505,558	2,802,235,554	1,503,943,251	471,278,167	151,309,633	XXX	5,298,272,163	7.8	3,539,726,910	6.0	27,407,661	5,270,864,503
6.05 Totals	1,980,202,256	18,636,755,764	22,746,146,465	7,985,997,341	9,945,288,662	XXX	61,294,390,489	90.7	54,150,409,171	91.9	30,101,938,456	31,192,452,032
7. Hybrid Securities												
7.01 Issuer Obligations			4,016,822		26,076,430	XXX	30,093,252	0.0	11,200,599	0.0	29,877,692	215,560
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
7.05 Totals			4,016,822	10,000,000	26,076,430	XXX	40,093,252	0.1	21,200,599	0.0	39,877,692	215,560
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	8,324,613	29,577,420	37,399,202	64,491,100		XXX	139,792,334	0.2	77,087,007	0.1		139,792,334
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	8,324,613	29,577,420	37,399,202	64,491,100		XXX	139,792,334	0.2	77,087,007	0.1		139,792,334

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	154,446,908	883,010,532	463,632,441	39,033,630		XXX	1,540,123,511	2.3	729,575,988	1.2	181,971,470	1,358,152,041
10.03 Totals	154,446,908	883,010,532	463,632,441	39,033,630		XXX	1,540,123,511	2.3	729,575,988	1.2	181,971,470	1,358,152,041
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,267,537,044	14,758,009,715	20,214,562,794	7,877,433,181	12,040,281,349	XXX	56,157,824,082	83.1	XXX	XXX	32,726,331,184	23,431,492,899
11.02 Residential Mortgage-Backed Securities	334,088,834	907,241,169	458,367,771	201,508,331	21,734,754	XXX	1,922,940,858	2.8	XXX	XXX	949,349,839	973,591,019
11.03 Commercial Mortgage-Backed Securities	275,655,533	755,345,249	1,403,697,940	17,639,344		XXX	2,452,338,066	3.6	XXX	XXX	523,411,858	1,928,926,208
11.04 Other Loan-Backed and Structured Securities	379,053,671	2,836,584,317	1,545,432,603	558,851,635	154,010,051	XXX	5,473,932,276	8.1	XXX	XXX	41,453,619	5,432,478,657
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	154,446,908	883,010,532	463,632,441	39,033,630		XXX	1,540,123,511	2.3	XXX	XXX	181,971,470	1,358,152,041
11.08 Totals	2,410,781,990	20,140,190,981	24,085,693,549	8,694,466,120	12,216,026,153		67,547,158,794	100.0	XXX	XXX	34,422,517,970	33,124,640,824
11.09 Line 11.08 as a % of Col. 7	3.6	29.8	35.7	12.9	18.1		100.0	XXX	XXX	XXX	51.0	49.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,300,873,474	12,659,976,205	19,326,620,516	6,120,938,733	9,985,126,995	XXX	XXX	XXX	49,393,535,923	83.9	30,013,132,578	19,380,403,345
12.02 Residential Mortgage-Backed Securities	483,620,318	1,570,233,513	671,177,165	214,100,652	6,042,156	XXX	XXX	XXX	2,945,173,804	5.0	1,627,250,759	1,317,923,045
12.03 Commercial Mortgage-Backed Securities	89,724,263	915,279,739	1,174,430,876	17,643,772		XXX	XXX	XXX	2,197,078,650	3.7	209,089,700	1,987,988,950
12.04 Other Loan-Backed and Structured Securities	313,270,772	1,642,517,278	1,145,342,212	377,631,820	161,467,633	XXX	XXX	XXX	3,640,229,715	6.2	51,366,896	3,588,862,819
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	13,817,598	372,875,063	276,552,621	66,330,706		XXX	XXX	XXX	729,575,988	1.2	186,981,708	542,594,280
12.08 Totals	2,201,306,425	17,160,881,798	22,594,123,390	6,796,645,683	10,152,636,784		XXX	XXX	58,905,594,080	100.0	32,087,821,641	26,817,772,439
12.09 Line 12.08 as a % of Col. 9	3.7	29.1	38.4	11.5	17.2		XXX	XXX	100.0	XXX	54.5	45.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	668,428,342	8,956,469,609	10,527,596,699	3,590,786,119	8,983,050,415	XXX	32,726,331,184	48.4	30,013,132,578	51.0	32,726,331,184	XXX
13.02 Residential Mortgage-Backed Securities	184,824,696	460,545,351	221,942,190	79,332,717	2,704,885	XXX	949,349,839	1.4	1,627,250,759	2.8	949,349,839	XXX
13.03 Commercial Mortgage-Backed Securities			514,466,372	8,945,486		XXX	523,411,858	0.8	209,089,700	0.4	523,411,858	XXX
13.04 Other Loan-Backed and Structured Securities	5,951,087	19,054,273	6,448,259	10,000,000		XXX	41,453,619	0.1	51,366,896	0.1	41,453,619	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	71,797	105,847,397	76,052,276			XXX	181,971,470	0.3	186,981,708	0.3	181,971,470	XXX
13.08 Totals	859,275,922	9,541,916,629	11,346,505,796	3,689,064,322	8,985,755,300		34,422,517,970	51.0	32,087,821,641	54.5	34,422,517,970	XXX
13.09 Line 13.08 as a % of Col. 7	2.5	27.7	33.0	10.7	26.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.3	14.1	16.8	5.5	13.3		51.0	XXX	XXX	XXX	51.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	599,108,702	5,801,540,106	9,686,966,095	4,286,647,061	3,057,230,934	XXX	23,431,492,899	34.7	19,380,403,345	32.9	XXX	23,431,492,899
14.02 Residential Mortgage-Backed Securities	149,264,137	446,695,817	236,425,582	122,175,614	19,029,868	XXX	973,591,019	1.4	1,317,923,045	2.2	XXX	973,591,019
14.03 Commercial Mortgage-Backed Securities	275,655,533	755,345,249	889,231,568	8,693,858		XXX	1,928,926,208	2.9	1,987,988,950	3.4	XXX	1,928,926,208
14.04 Other Loan-Backed and Structured Securities	373,102,584	2,817,530,044	1,538,984,343	548,851,635	154,010,051	XXX	5,432,478,657	8.0	3,588,862,819	6.1	XXX	5,432,478,657
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	154,375,111	777,163,135	387,580,165	39,033,630		XXX	1,358,152,041	2.0	542,594,280	0.9	XXX	1,358,152,041
14.08 Totals	1,551,506,068	10,598,274,351	12,739,187,753	5,005,401,798	3,230,270,853		33,124,640,824	49.0	26,817,772,439	45.5	XXX	33,124,640,824
14.09 Line 14.08 as a % of Col. 7	4.7	32.0	38.5	15.1	9.8		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.3	15.7	18.9	7.4	4.8		49.0	XXX	XXX	XXX	XXX	49.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	200,500,957	200,500,957			
2. Cost of short-term investments acquired	260,848,551	260,848,551			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(32,287)	(32,287)			
6. Deduct consideration received on disposals	301,119,870	301,119,870			
7. Deduct amortization of premium	126,850	126,850			
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+5-6-7+8-9)	160,070,502	160,070,502			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	160,070,502	160,070,502			

(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)			1,321,641,196
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,018,621,558		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3,392,416		1,022,013,974
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	1,061,940,683		
	3.2 Section 2, Column 19	(990,815,186)		71,125,497
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			1,867,634,113
6.	Considerations received/(paid) on terminations, Section 2, Column 15			1,867,634,113
7.	Amortization:			
	7.1 Section 1, Column 19	(485,417,026)		
	7.2 Section 2, Column 21	(104,232,040)		(589,649,066)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	100,928,205		
	9.2 Section 2, Column 20	(24,746,474)		76,181,731
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,901,313,332
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			1,901,313,332

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				115,386,880
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(33,211,727)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(33,262,464)			
	3.14 Section 1, Column 18, prior year	(48,132,966)	14,870,502	14,870,502	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(33,262,464)			
	3.24 Section 1, Column 19, prior year plus	(48,132,966)			
	3.25 SSAP No. 108 Adjustments		14,870,502	14,870,502	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(416,048,955)			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(416,048,955)			
	4.23 SSAP No. 108 Adjustments		(416,048,955)		
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)				82,175,153
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				82,175,153

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,901,313,332	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	82,175,153	
3.	Total (Line 1 plus Line 2)		1,983,488,485
4.	Part D, Section 1, Column 6	2,205,635,931	
5.	Part D, Section 1, Column 7	(222,147,446)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,901,313,332	
8.	Part B, Section 1, Column 13	5,021,509	
9.	Total (Line 7 plus Line 8)		1,906,334,841
10.	Part D, Section 1, Column 9	2,129,599,021	
11.	Part D, Section 1, Column 10	(223,264,180)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	201,002,014	
14.	Part B, Section 1, Column 20	82,175,153	
15.	Part D, Section 1, Column 12	283,177,167	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	741,043,291	8,121,120	732,922,171	
2. Cost of cash equivalents acquired	11,789,057,988	69,908,217	11,719,149,770	
3. Accrual of discount	651	651		
4. Unrealized valuation increase (decrease)	(74)		(74)	
5. Total gain (loss) on disposals	(2,618)	(501)	(2,117)	
6. Deduct consideration received on disposals	12,295,110,304	37,159,801	12,257,950,503	
7. Deduct amortization of premium	62,246	62,246		
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+5-6-7+8-9)	234,926,687	40,807,441	194,119,246	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	234,926,687	40,807,441	194,119,246	

(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

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
#0775 HOME OFFICE		NEWPORT BEACH	CA	07/07/1970	12/31/2017	121,504,755		74,346,567	131,000,000	2,674,989			(2,674,989)		18,668,181	5,642,599
#1775 HOME OFFICE - ALISO VIEJO		ALISO VIEJO	CA	03/14/2007	12/31/2017	121,798,845		61,594,888	81,700,000	3,755,355			(3,755,355)		12,525,410	2,863,389
0299999. Property occupied by the reporting entity - Administrative						243,303,600		135,941,455	212,700,000	6,430,344			(6,430,344)		31,193,591	8,505,989
0399999. Total Property occupied by the reporting entity						243,303,600		135,941,455	212,700,000	6,430,344			(6,430,344)		31,193,591	8,505,989
#3612 COUNTY FAIR MALL-RETAIL		WOODLAND	CA	06/19/1998	12/31/2021	527,801		186,045	1,400,000	10,440			(10,440)		145,483	54,130
#3980 TIJERAS CREEK-GOLF COURSE		RANCHO SANTA MARGARITA	CA	10/08/1996	12/31/2021	30,011,008		12,653,366	26,100,000	423,789			(423,789)		9,477,276	5,536,237
0499999. Properties held for the production of income						30,538,809		12,839,411	27,500,000	434,230			(434,230)		9,622,759	5,590,367
0699999 - Totals						273,842,408		148,780,866	240,200,000	6,864,573			(6,864,573)		40,816,350	14,096,356

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
#0775 HOME OFFICE	NEWPORT BEACH	CA	07/07/1970	PERMANENT IMPROVEMENT				46,013,102
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	03/14/2007	PERMANENT IMPROVEMENT				10,320,097
#3612 COUNTY FAIR MALL-RETAIL	WOODLAND	CA	06/19/1998	PERMANENT IMPROVEMENT				11,878
#3980 TIJERAS CREEK-GOLF COURSE	RANCHO SANTA MARGARITA	CA	10/08/1996	PERMANENT IMPROVEMENT				280,563
0199999. Acquired by Purchase								56,625,641
0399999 - Totals								56,625,641

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
#0775 HOME OFFICE	NEWPORT BEACH	CA	06/30/2021	PARTIALLY DISPOSED	44,766,137		53,153,145						22,144,691			(22,144,691)	(22,144,691)		
#1775 HOME OFFICE - ALISO VIEJO	ALISO VIEJO	CA	06/30/2021	PARTIALLY DISPOSED	1,194,089		55,089,990						59,845			(59,845)	(59,845)		
#5116 EAGLE MOUNTAIN GOLF	FOUNTAIN HILLS	AZ	01/15/2021	OB EAGLE MOUNTAIN HOLDINGS, LLC	12,044,987		7,796,645						7,796,645	7,759,389		(37,256)	(37,256)	290,969	174,341
#5119 SEDONA GOLF CLUB	SEDONA	AZ	01/06/2021	SEDONA GOLF RESORT, LLC	5,902,728		2,994,036						2,994,036	3,017,298		23,262	23,262	(98,392)	60,162
0199999. Property Disposed					63,907,941		119,033,816						32,995,217	10,776,687		(22,218,530)	(22,218,530)	192,577	234,504
0399999 - Totals					63,907,941		119,033,816						32,995,217	10,776,687		(22,218,530)	(22,218,530)	192,577	234,504

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356616343		LOVINGTON	NM		12/20/2016	4.100	952,721		(540)				2,850,000	11/21/2016
356616344		OXNARD	CA		12/12/2016	4.250	930,567		(537)				5,400,000	10/20/2016
356617107		RICHLAND	OR		01/10/2017	4.500	346,934		(77)				640,000	11/10/2016
356617121		CONNELL	WA		01/25/2017	4.850	1,482,219		(555)				3,100,000	01/05/2017
356617124		SHELBY	MT		02/02/2017	5.000	499,078		(108)				1,000,000	11/26/2016
356617126		PORTLAND	ND		03/01/2017	4.550	229,395		(55)				540,000	12/28/2016
356617128		QUINCY	WA		02/27/2017	4.700	2,455,530		(731)				5,415,000	12/31/2016
356617137		CAMARILLO	CA		03/14/2017	4.750	3,591,301		(1,094)				6,750,000	01/03/2017
356617148		WHEATLAND	ND		03/23/2017	4.400	499,003		(161)				1,085,120	01/28/2017
356617152		IOWA CITY	IA		05/25/2017	4.900	5,876,132		(2,084)				10,358,948	04/13/2017
356617165		POCAHONTAS	IA		05/25/2017	4.960	1,589,106		(390)				3,132,900	04/21/2017
356617175		GOOD THUNDER	MN		06/02/2017	4.040	1,731,516		(434)				3,395,000	03/04/2017
356617177		VARIOUS	NE		04/27/2017	4.800	4,386,902						14,646,438	03/25/2017
356617183		VARIOUS	IN		06/09/2017	4.400	362,329		(203)				1,126,574	09/22/2020
356617184		VARIOUS	IN		06/09/2017	4.400	1,922,245		(514)				5,972,823	04/12/2017
356617185		VARIOUS	IN		06/09/2017	4.400	1,955,778		(584)				6,074,103	04/21/2017
356617186		VARIOUS	IN		06/09/2017	4.400	1,520,897		(831)				4,729,232	04/10/2017
356617187		VARIOUS	IN		06/09/2017	4.400	106,498		(77)				331,103	04/10/2017
356617188		VARIOUS	IN		06/09/2017	4.400	166,177		(45)				516,340	04/11/2017
356617189		VARIOUS	IN		06/09/2017	4.440	735,742		(284)				2,286,784	04/10/2017
356617204		SOLOMON	KS		06/29/2017	4.500	530,806		(314)				2,235,830	06/08/2017
356617210		JOHNSTOWN	OH		06/02/2017	4.150	395,626		(229)				1,625,000	04/27/2017
356617211		CHAFFEE	ND		06/01/2017	4.300	288,945		(79)				626,392	04/25/2017
356617216		EAST CHAIN	MN		06/21/2017	4.400	299,508		(695)				1,549,000	10/19/2016
356617218		EAST CHAIN	MN		06/21/2017	4.550	479,632		(143)				1,530,610	10/19/2016
356617219		VARIOUS	MT		06/29/2017	4.700	1,199,388		(274)				2,900,000	04/11/2017
356617226		GABBS	NV		06/27/2017	4.350	1,746,371		(794)				3,500,000	01/12/2017
356617228		ABERDEEN	ID		08/03/2017	4.300	601,787		(208)				1,359,804	06/19/2017
356617229		ABERDEEN	ID		08/03/2017	4.450	1,627,138		(428)				3,675,495	06/19/2017
356617230		ABERDEEN	ID		08/03/2017	4.150	2,237,494		(616)				5,054,264	06/19/2017
356617232		VARIOUS	ID		11/13/2017	4.250	744,672		(216)				3,200,000	06/15/2017
356617235		PLENTYWOOD	MT		07/13/2017	4.700	1,772,348		(419)				6,500,000	05/10/2017
356617238		REINBECK	IA		08/15/2017	4.400	903,519		(552)				1,720,000	08/05/2021
356617239		NEW RICHLAND	MN		08/22/2017	4.650	574,274		(127)				1,120,000	05/24/2017
356617244		GREENWOOD	MS		08/09/2017	4.250	1,501,529		(510)				9,319,500	06/28/2017
356617248		DALLAS CITY	IL		10/10/2017	4.250	3,236,758		(843)				5,849,908	08/22/2017
356617254		MORGAN CITY	MS		08/02/2017	4.150	1,681,246		(565)				4,100,000	06/08/2017
356617263		VARIOUS	IN		09/12/2017	3.620	8,157,125		(2,250)				25,339,487	07/13/2017
356617278		MANKATO	MN		08/22/2017	4.600	769,171		(133)				2,085,000	07/17/2017
356617281		OAKESDALE	WA		09/11/2017	4.200	193,097		(111)				384,000	05/10/2017
356617282		WASHINGTON	IL		09/12/2017	3.790	992,239		(240)				3,504,006	07/11/2017
356617283		PARAGOULD	AR		09/08/2017	4.250	1,807,827		(515)				3,400,000	07/20/2017
356617291		FLORENCE	SD		10/06/2017	4.500	1,074,612		(286)				2,350,000	09/05/2017
356617296		VARIOUS	OK		10/27/2017	4.650	5,659,339		(1,638)				10,000,000	08/30/2017
356617309		STOCKTON	CA		11/01/2017	4.300	778,782		(314)				2,600,000	10/02/2017
356617311		BRICELYN	MN		10/26/2017	4.400	420,079		(95)				1,850,000	09/15/2017
356617312		BUTLER	MO		12/08/2017	4.300	3,247,496		(956)				6,145,000	11/06/2017
356617317		MT PLEASANT	IA		01/10/2018	4.150	361,142		(136)				1,090,400	12/07/2017
356617320		VARIOUS	ND		11/14/2017	4.300	1,988,405		(553)				3,622,000	10/25/2017
356617322		PRATT	KS		11/21/2017	4.700	1,244,721		(441)				2,325,000	03/03/2017
356617323		MASONVILLE	IA		01/04/2018	4.500	1,132,686		7,551				4,536,250	12/09/2017
356617326		STANFORD	MT		12/07/2017	4.200	745,970		(390)				2,105,111	09/21/2017
356617328		VARIOUS	MT		12/15/2017	4.200	1,267,389		(310)				6,000,000	09/13/2017
356617336		PAGE	ND		12/07/2017	4.400	366,618		(153)				850,000	11/15/2017
356617338		SANTA ROSA	CA		01/03/2018	3.800	2,666,975		(907)				5,000,000	11/02/2017
356618106		INVERNESS	MS		12/19/2017	4.500	411,740		(107)				1,200,000	10/30/2017
356618112		WYNNE	AR		12/19/2017	4.100	1,195,473		(327)				2,175,000	11/20/2017
356618122		GRADY	NM		02/08/2018	4.300	733,086		(277)				1,450,000	01/16/2018
356618124		SELAH	WA		02/08/2018	4.150	534,118		(310)				1,550,000	11/17/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356618127		HEALDSBURG	CA		03/15/2018	4.400	8,112,578		(2,496)				30,000,000	01/09/2018
356618138		HUNTER	ND		03/21/2018	4.150	160,463		(1,166)				728,000	08/21/2021
356618145		WAYLAND	IA		04/05/2018	4.700	530,057		(139)				1,118,000	03/01/2018
356618146		CAPULIN	NM		04/02/2018	4.100	1,685,942		(922)				2,650,503	02/12/2018
356618148		CUT BANK	MT		03/01/2018	4.700	226,186		(82)				790,758	11/29/2017
356618149		CUT BANK	MT		03/01/2018	4.800	310,244		(63)				1,084,242	11/29/2017
356618156		WAHPETON	ND		04/02/2018	4.750	1,719,725		(456)				3,969,094	03/02/2018
356618157		ABERDEEN	ID		02/09/2018	4.600	334,455		(120)				755,437	06/19/2017
356618159		BOELUS	NE		04/09/2018	4.750	738,238		(207)				1,627,000	02/21/2018
356618160		CHAFFEE	ND		04/03/2018	4.400	142,869		(39)				309,608	04/25/2017
356618172		BURR OAK	MI		03/29/2018	4.550	2,643,212		(681)				5,139,000	02/12/2018
356618182		WOODBURN	OR		04/20/2018	4.550	659,768		(377)				3,600,000	03/15/2018
356618183		HERMISTON	OR		05/07/2018	4.450	298,114		(284)				1,265,000	03/21/2018
356618185		CUSHING	IA		05/23/2018	4.600	7,664,851		3,995				13,264,045	04/05/2018
356618188		CASSELTON	ND		04/11/2018	4.650	802,232		(204)				1,419,000	02/23/2018
356618196		BONO	AR		04/05/2018	3.990	495,080		(141)				1,250,000	02/14/2018
356618197		MILES CITY	MT		03/15/2018	4.550	1,907,850		(540)				3,912,000	02/23/2018
356618201		LAWRENCEVILLE	IL		04/26/2018	4.470	285,831		(198)				1,127,342	03/08/2018
356618203		BRITTON	SD		05/10/2018	4.850	2,008,130		(539)				4,459,000	04/20/2018
356618206		FAIRFIELD	IA		05/25/2018	4.850	1,460,267		1,744				2,812,873	05/10/2018
356618215		WHEATLAND	ND		05/09/2018	4.950	942,114		(235)				1,500,000	03/08/2018
356618216		GALATA	MT		04/23/2018	5.100	1,580,804		(399)				3,350,000	02/16/2018
356618220		ABERDEEN	ID		05/02/2018	4.800	124,664		(218)				810,000	03/21/2018
356618221		MICHIGANTOWN	IN		04/26/2018	4.750	535,954		(204)				1,660,000	03/20/2018
356618222		GOOD THUNDER	MN		04/27/2018	4.270	700,873		(181)				1,565,270	04/01/2018
356618224		COIN	IA		05/15/2018	4.800	1,572,110		(426)				2,802,875	04/24/2018
356618225		LEACHVILLE	AR		05/16/2018	4.750	323,427		(90)				1,064,000	04/04/2018
356618231		HATCH	NM		04/20/2018	4.450	1,234,990		(850)				1,881,000	03/16/2018
356618232		HATCH	NM		04/27/2018	4.550	205,555		3,235				614,000	03/08/2018
356618234		HERON LAKE	MN		05/23/2018	5.000	453,871		(136)				1,200,000	03/14/2018
356618235		BLACKFOOT	ID		12/07/2018	5.100	6,666,080		(1,600)				14,498,400	05/30/2018
356618249		HANNAFORD	ND		06/12/2018	4.900	394,879		(103)				649,000	05/07/2018
356618250		MOUND	LA		06/20/2018	3.850	1,790,128		(1,557)				7,720,000	05/06/2018
356618252		MANCHESTER	IA		07/17/2018	4.950	294,967		(71)				606,878	07/02/2018
356618253		LEACHVILLE	AR		05/23/2018	4.800	488,711		(102)				1,600,000	05/01/2018
356618255		MANCHESTER	IA		07/17/2018	4.950	182,122		(44)				374,704	07/02/2018
356618259		CLARK	SD		10/16/2018	4.800	8,485,969		(2,160)				17,761,000	05/21/2018
356618267		CLEMENTS	CA		07/16/2018	4.500	841,116		(376)				1,100,000	05/01/2020
356618268		ENDERLIN	ND		05/30/2018	4.750	638,691		(156)				1,280,000	04/25/2018
356618271		AUSTIN	MN		07/11/2018	4.650	356,993		(91)				1,090,000	04/20/2018
356618278		BRITTON	SD		07/12/2018	4.850	1,367,418		(554)				3,000,000	06/15/2018
356618288		HERON LAKE	MN		07/10/2018	4.700	436,983		(261)				1,505,000	05/02/2018
356618291		PASCO	WA		05/29/2018	4.950	271,149		(2,437)				1,083,998	05/03/2018
356618293		WOOD LAKE	MN		08/06/2018	4.650	125,214		(460)				1,360,000	05/09/2018
356618296		HERMISTON	OR		08/23/2018	5.200	1,503,439		(959)				3,186,299	07/17/2018
356618297		FORSYTH	MT		08/15/2018	4.850	6,671,145		(1,776)				15,244,448	11/23/2019
356618319		ESSEXVILLE	MI		08/15/2018	4.950	1,399,961		(368)				3,200,000	07/18/2018
356618323		HITCHCOCK	SD		10/18/2018	5.100	3,139,966		(748)				7,059,000	08/07/2018
356618324		FAIRFIELD	IA		10/12/2018	5.150	419,333		(102)				698,088	09/25/2018
356618325		FAIRFIELD	IA		10/12/2018	5.150	422,892		(102)				704,041	09/25/2018
356618326		VARIOUS	IA		10/15/2018	5.200	1,630,945		2,634				2,909,655	07/13/2020
356618329		STERLING	IL		10/05/2018	4.950	111,475		1,387				736,000	09/24/2018
356618332		CUSHING	IA		08/15/2018	4.950	623,157		1,720				1,069,791	04/05/2018
356618334		SHERIDAN	OR		09/06/2018	5.000	1,813,985		(695)				4,100,000	05/24/2018
356618336		HERMAN	MN		09/26/2018	5.100	1,063,067		(265)				2,025,000	08/02/2018
356618337		COLLEGE CORNER	IN		09/21/2018	5.200	1,064,029		(222)				2,738,000	08/02/2018
356618339		QUINCY	WA		09/07/2018	4.900	2,895,461		(611)				6,040,000	07/10/2018
356618341		OKABENA	MN		08/29/2018	5.050	541,042		(173)				1,760,000	07/16/2018
356618342		GRANADA	MN		09/06/2018	5.050	691,933		94				1,680,131	07/17/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356618344		ENDERLIN	ND		09/25/2018	5.200	386,829		(95)				682,000	08/28/2018
356618346		LOVINGTON	NM		09/17/2018	4.650	449,145		(251)				1,122,250	08/01/2018
356618351		VARIOUS	SD		10/18/2018	4.850	7,717,383		(1,985)				14,726,000	09/11/2018
356618354		CLAREMONT	SD		10/04/2018	4.900	4,810,933		(1,763)				9,200,000	09/05/2018
356618363		VARIOUS	WA		11/15/2018	4.800	1,016,207		(389)				5,297,902	08/15/2018
356618364		OAKES	ND		10/25/2018	5.300	626,670		(148)				1,265,000	10/04/2018
356618378		BLACKFOOT	ID		12/04/2018	4.850	1,123,238		(2,260)				2,628,728	08/23/2018
356618379		SELMA	CA		11/20/2018	5.150	1,967,559		(648)				3,140,000	10/17/2018
356618380		VARIOUS	OR		12/11/2018	5.200	8,028,077		(1,606)				16,891,733	11/01/2018
356618381		GOOD THUNDER	MN		11/14/2018	4.950	938,806		(230)				1,888,990	10/15/2018
356618383		PRINCETON	IN		11/14/2018	5.400	1,113,553		(215)				2,435,932	10/11/2018
356618387		GOSHEN	IN		12/19/2018	5.100	1,760,417		(988)				4,590,000	11/05/2018
356618388		FISHER	MN		11/16/2018	4.800	452,619		(124)				816,200	10/23/2018
356618389		BERLIN	ND		01/15/2019	5.300	1,161,244		(221)				2,680,000	11/13/2018
356618391		FAIRFIELD	IA		01/15/2019	5.150	286,068		236				550,135	05/10/2018
356618392		GRENVILLE	NM		12/17/2018	4.750	1,069,997		(1,319)				3,000,000	10/09/2018
356618393		COLSTRIP	MT		12/07/2018	5.000	1,738,282		(431)				3,300,000	06/06/2018
356618394		HATHAWAY	MT		12/27/2018	5.000	1,158,937		(288)				2,800,000	12/15/2018
356618396		STOCKPORT	IA		12/21/2018	5.300	1,016,072		(201)				2,388,850	11/13/2018
356618398		OUTLOOK	WA		04/15/2019	5.100	2,889,742		(935)				6,890,000	12/21/2018
356618402		ARGUSVILLE	ND		12/11/2018	5.000	526,847		(36)				1,200,000	10/31/2018
356618403		GLENFIELD	ND		12/13/2018	5.150	1,323,569		(308)				2,400,000	10/31/2018
356618404		FARMINGTON	ID		08/22/2019	5.300	404,014		(86)				752,000	02/01/2019
356618406		CONRAD	MT		01/16/2019	5.250	805,212		(163)				1,575,000	08/28/2018
356618407		CONRAD	MT		01/16/2019	5.250	1,975,681		(695)				3,596,364	08/29/2018
356618409		ST PARIS	OH		01/10/2019	5.200	5,163,917		(1,198)				10,381,000	11/15/2018
356618411		LAKE ARTHUR	NM		01/07/2019	5.100	8,641,621		(3,676)				19,000,000	10/23/2018
356619103		VARIOUS	OR		01/14/2019	5.300	809,005		(208)				2,190,000	12/04/2018
356619106		VARIOUS	CA		12/19/2018	5.050	2,911,883		5,761				10,421,052	10/31/2018
356619107		VARIOUS	CA		12/19/2018	5.050	3,235,426		6,401				11,578,948	10/31/2018
356619109		VARIOUS	CA		02/01/2019	5.050	10,654,894		(4,460)				21,510,000	12/04/2018
356619123		ST JAMES	MN		02/21/2019	5.150	2,126,442		(675)				4,970,000	11/08/2018
356619124		BUTTERFIELD	MN		02/21/2019	4.350	1,328,227		(321)				3,440,000	11/08/2018
356619127		FRANKLIN	ID		02/15/2019	4.750	2,257,353		(589)				3,500,000	10/09/2018
356619129		CAMPBELLSBURG	IN		01/28/2019	5.200	599,367		(134)				1,135,000	12/31/2018
356619132		TIPTON	CA		06/21/2019	5.400	20,041,360		1,934				36,050,000	01/23/2019
356619133		PASCO	WA		01/17/2019	5.250	172,846		(1,392)				691,002	05/03/2018
356619136		DRAYTON	MN		03/01/2019	5.550	1,735,588		(384)				3,594,000	01/01/2019
356619138		MANKATO	MN		02/07/2019	4.900	1,080,334		(346)				2,675,000	12/17/2018
356619139		HARLEM	MT		01/15/2019	4.950	1,351,136		(322)				3,600,000	11/29/2018
356619140		VARIOUS	IA		04/03/2019	5.400	1,210,573		(234)				2,374,800	03/17/2018
356619143		DARLINGTON	WI		02/11/2019	5.100	1,487,851		(384)				2,900,000	11/30/2018
356619149		WASCO	CA		04/03/2019	5.150	3,077,901		(1,076)				5,120,000	01/22/2019
356619150		BRADSHAW	NE		03/01/2019	5.150	628,454		(125)				1,943,000	02/13/2019
356619152		VARIOUS	MT		05/09/2019	5.250	13,214,845		(3,225)				24,000,000	05/07/2018
356619165		BEECH GROVE	AR		04/11/2019	5.150	1,484,758		(500)				2,465,000	02/19/2019
356619166		ORLAND	CA		03/14/2019	4.900	5,735,628		(1,932)				8,400,000	01/29/2019
356619169		OGDEN	IL		04/09/2019	5.200	1,390,728		(203)				2,998,010	03/05/2019
356619172		VARIOUS	SD		04/29/2019	5.200	2,949,840		(742)				6,491,000	02/21/2019
356619178		MALTA	MT		04/02/2019	4.900	1,881,757		(463)				3,465,000	03/15/2019
356619182		FAIRFIELD	IA		03/27/2019	5.150	309,036		129				594,492	05/10/2018
356619184		CANUTILLO	TX		05/22/2019	4.800	943,781		(360)				4,603,000	03/19/2019
356619186		BINGHAM LAKE	MN		04/25/2019	5.150	502,721		(121)				1,285,000	03/01/2019
356619187		LEONARD	ND		05/01/2019	4.950	555,005		(129)				1,340,000	04/03/2019
356619191		COCHRAN	GA		07/11/2019	5.350	1,980,814		(378)				3,290,000	04/30/2019
356619192		WINSLOW	IL		06/05/2019	3.930	15,526,373		(2,142)				27,500,000	05/06/2019
356619198		WINDOM	MN		05/02/2019	4.780	2,908,278		(3,392)				6,250,000	03/19/2019
356619199		GILMAN	IL		05/01/2019	4.650	359,137		(133)				924,775	04/09/2019
356619200		ELIZABETH	IL		05/24/2019	4.900	2,307,785		(551)				4,150,000	04/18/2019

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356619201		VARIOUS	WA		04/26/2019	5.000	200,517		(483)				1,047,098	08/15/2018
356619208		VARIOUS	WA		07/24/2019	5.200	3,357,122		(1,105)				6,190,000	12/08/2018
356619211		RISING STAR	TX		07/10/2019	5.250	108,915		(56)				615,000	05/03/2019
356619212		RISING STAR	TX		07/10/2019	5.250	554,046		(286)				1,500,000	05/03/2019
356619214		VARIOUS	MT		07/11/2019	4.750	2,192,844		(3,238)				7,150,000	06/01/2019
356619216		WHEATLAND	ND		05/29/2019	5.000	444,176		(103)				1,080,000	05/02/2019
356619217		VARIOUS	WA		07/05/2019	5.000	1,341,998		(627)				5,750,000	06/05/2019
356619218		HENRY	SD		06/27/2019	5.000	6,019,687		(1,420)				10,390,000	06/10/2019
356619220		VARIOUS	OR		06/07/2019	4.950	585,616		(147)				1,251,000	05/11/2019
356619221		TULELAKE	CA		07/02/2019	4.900	1,921,435		(508)				3,145,000	02/15/2019
356619222		LEDGER	MT		06/03/2019	4.850	653,414		(42)				3,500,000	05/30/2019
356619223		BIRD ISLAND	MN		06/14/2019	4.750	486,165		(156)				1,110,000	04/25/2019
356619224		CARROLLTON	IL		06/17/2019	4.950	391,840		(117)				939,800	05/17/2019
356619226		BRITTON	SD		08/07/2019	5.100	730,872		(229)				1,391,000	06/28/2019
356619227		BRITTON	SD		08/07/2019	5.200	2,925,529		(702)				4,847,900	06/28/2019
356619231		LASALLE	MN		07/17/2019	4.500	211,063		(56)				435,000	12/17/2018
356619232		SUGAR CITY	ID		06/05/2019	4.900	985,142		(267)				2,100,000	05/08/2019
356619234		LEONARD	ND		07/16/2019	5.200	478,608		(84)				896,471	01/02/2021
356619235		GRANITE FALLS	MN		07/10/2019	5.000	723,312		(171)				1,520,000	05/21/2019
356619238		COMFREY	MN		10/04/2019	4.500	2,326,045		(313)				5,290,000	05/28/2019
356619243		ZILLAH	WA		08/21/2019	5.100	1,650,977		(608)				3,981,250	06/26/2019
356619246		BENOIT	MS		07/24/2019	4.350	725,775		(183)				1,245,000	05/31/2019
356619248		HERMISTON	OR		08/29/2019	5.050	579,812		(327)				1,228,701	07/17/2018
356619249		WOLF CREEK	MT		11/21/2019	5.050	998,803		(199)				5,250,000	06/03/2019
356619251		RICKREALL	OR		08/27/2019	4.750	806,942		(220)				1,430,000	07/15/2019
356619252		BURLINGTON	WA		08/29/2019	4.350	390,989		(221)				1,230,000	02/28/2019
356619254		MANCHESTER	IA		09/03/2019	4.650	411,859		(103)				734,979	08/01/2019
356619255		MANCHESTER	IA		09/03/2019	4.650	372,656		(93)				665,021	08/01/2019
356619256		VARIOUS	IN		08/28/2019	4.450	3,867,055		(981)				10,736,428	08/08/2019
356619263		HECLA	SD		08/27/2019	4.750	2,452,541		(619)				3,800,000	06/29/2019
356619269		FAIRFIELD	IA		10/15/2019	4.700	971,598		(261)				1,961,000	09/11/2019
356619272		LISBON	ND		10/01/2019	4.600	858,138		(209)				1,730,000	06/06/2019
356619276		WEST BEND	IA		10/18/2019	4.700	686,557		(143)				1,399,299	07/30/2019
356619277		WALL LAKE	IA		03/12/2020	4.100	287,844		(103)				716,625	09/16/2019
356619278		ELLENDALE	ND		10/03/2019	4.700	583,442		(141)				1,325,000	09/09/2019
356619280		PASCO	WA		10/15/2019	4.250	344,214		(821)				1,435,000	08/15/2019
356619283		MARIANNA	AR		10/01/2019	3.850	421,855		(108)				1,230,000	08/27/2019
356619284		VARIOUS	WA		12/30/2019	4.700	2,540,023		(944)				5,670,000	09/26/2019
356619285		VARIOUS	AR		11/07/2019	4.250	1,496,294		(307)				2,750,000	09/30/2019
356619289		VALLEY FORD	CA		11/07/2019	3.950	4,012,697		(1,463)				11,100,000	09/18/2019
356619292		WELLS	MN		10/29/2019	3.900	391,906		(545)				2,325,000	09/11/2019
356619294		ROCKTON	IL		11/08/2019	3.800	2,246,221		(756)				6,500,000	10/10/2019
356619298		MANTECA	CA		12/13/2019	3.900	1,122,278		(477)				3,120,000	05/23/2019
356619299		HATCH	NM		12/11/2019	3.850	5,142,387		(2,122)				10,500,000	10/02/2019
356619301		KENNEBEC	SD		11/07/2019	3.600	2,444,947		(49)				5,162,950	06/18/2019
356619305		YAZOO CITY	MS		10/15/2019	3.950	3,418,675		(1,643)				7,050,000	09/25/2019
356619310		WAVELAND	IN		11/20/2019	4.150	1,119,408		(288)				3,043,000	10/23/2019
356619316		GOSPORT	IN		11/21/2019	3.800	531,888		(142)				1,080,000	11/06/2019
356619317		ANGELA	MT		02/06/2020	4.600	887,877		(224)				3,200,000	10/18/2019
356619318		VARIOUS	MI		01/22/2020	4.000	1,438,451		(382)				2,600,000	10/17/2019
356619321		MOUNT VERNON	WA		01/08/2020	4.500	4,259,456		(1,166)				8,474,445	10/02/2019
356619322		RUSSELL	MN		01/03/2020	4.500	1,407,992		(344)				3,417,500	05/21/2019
356619325		LAKOTA	IA		01/13/2020	3.750	308,923		(103)				710,000	10/15/2019
356619328		BRITTON	SD		12/19/2019	4.450	296,408		(71)				519,300	11/21/2019
356619329		FORSYTH	MT		03/24/2020	4.000	2,467,238		(645)				5,637,548	11/23/2019
356619330		BELMONT	WI		01/14/2020	4.250	2,130,042		(539)				3,738,000	09/24/2019
356619332		IPSWICH	SD		12/27/2019	4.250	1,370,161		(337)				2,581,000	10/21/2019
356619334		GUTHRIE	TX		11/12/2019	3.950	2,860,649		(1,497)				4,980,000	10/23/2019
356619336		FAITH	SD		12/19/2019	4.000	3,861,419		(974)				8,060,000	11/24/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356619339		WEST BEND	IA		01/30/2020	4.550	402,500		(112)				2,042,975	12/10/2019
356619341		PETALUMA	CA		12/02/2019	4.400	557,746		(193)				2,670,000	11/06/2019
356619347		EMMETT	ID		10/28/2020	4.000	1,992,034		(505)				4,155,000	09/29/2020
356619348		COLQUITT	GA		01/23/2020	4.350	4,308,534		(885)				7,800,000	12/12/2019
356620102		HAWLEY	TX		01/16/2020	3.950	2,887,051		(1,420)				4,795,000	12/04/2019
356620110		VAN BUREN	IN		02/27/2020	4.300	2,106,971		(807)				3,825,000	01/03/2020
356620113		FERNDALE	CA		12/20/2019	4.350	4,232,593		(1,465)				7,537,745	12/11/2020
356620116		HAMLIN	TX		01/22/2020	4.050	552,319		(241)				1,200,000	12/06/2019
356620117		MOLT	MT		01/17/2020	4.200	929,514		(292)				1,800,000	12/30/2019
356620120		VARIOUS	TX		04/21/2020	4.950	20,936,684		(9,546)				36,580,000	02/19/2020
356620123		EUREKA	SD		03/03/2020	4.350	790,175		(189)				1,620,000	12/13/2019
356620126		BRIDGER	MT		01/23/2020	4.400	609,541		(150)				1,325,000	01/06/2020
356620127		VARIOUS	NM		03/12/2020	4.200	787,142		(369)				1,600,000	01/21/2020
356620132		GUTHRIE	TX		02/26/2020	3.950	2,561,193		(1,327)				4,600,000	01/29/2020
356620133		ILIFF	CO		02/27/2020	4.550	4,793,637		(960)				7,762,600	01/20/2020
356620139		FERGUS FALLS	MN		03/27/2020	4.600	3,078,524		(736)				5,037,000	03/04/2020
356620143		VARIOUS	IL		03/04/2020	4.450	1,057,933		(210)				1,940,889	02/10/2020
356620144		MONTEZUMA	GA		04/02/2020	4.750	1,335,489		(272)				2,025,000	02/19/2020
356620145		FORSYTH	MT		04/13/2020	3.950	986,945		(268)				2,035,000	02/20/2020
356620146		HENAGAR	AL		11/06/2020	3.900	926,202		(204)				1,510,000	08/13/2020
356620152		RAVENNA	NE		05/01/2020	4.400	2,745,152		(763)				4,565,000	03/11/2020
356620153		BAINBRIDGE	IN		03/13/2020	4.100	552,738		(120)				1,450,000	03/01/2020
356620156		BARNESVILLE	MN		04/22/2020	4.150	729,427		(184)				1,150,000	03/14/2020
356620158		FROST	MN		04/08/2020	3.800	512,795		(171)				1,475,000	02/11/2020
356620163		CAPITOL	MT		04/27/2020	3.950	1,480,613		(410)				3,155,000	02/14/2020
356620166		FINGAL	ND		04/09/2020	4.150	293,518		(74)				515,000	03/10/2020
356620167		VARIOUS	WI		06/01/2020	4.350	5,380,490		(9)				10,042,192	03/19/2020
356620168		MILES CITY	MT		04/08/2020	4.000	515,742		(187)				900,000	03/10/2020
356620170		BURNS	OR		04/09/2020	4.150	1,269,562		(357)				2,354,000	03/18/2020
356620172		HARRISBURG	AR		04/28/2020	3.750	3,717,558		(883)				5,770,000	04/08/2020
356620181		JONESBORO	AR		04/23/2020	3.800	1,758,321		(410)				4,200,000	03/23/2020
356620182		MAYO	FL		06/11/2020	4.750	1,335,496		(271)				2,328,000	04/22/2020
356620183		VARIOUS	ND		05/27/2020	4.610	1,685,008		(36)				3,245,000	04/01/2020
356620186		BREWSTER	WA		05/20/2020	3.950	524,731		(280)				1,064,350	03/24/2020
356620187		HUGHES	AR		06/10/2020	3.900	681,034		(153)				2,630,000	03/20/2020
356620191		MURDOCK	MN		05/13/2020	3.800	467,885		(121)				1,135,000	04/08/2020
356620192		VERO BEACH	FL		06/17/2020	3.500	7,715,626		(2,783)				22,500,000	04/27/2020
356620195		VARIOUS	AR		05/28/2020	3.800	653,052		(16)				1,030,000	04/14/2020
356620196		RENVILLE	MN		04/13/2020	3.600	243,925		(82)				580,000	01/31/2020
356620198		MESA	WA		05/07/2020	4.800	5,717,308		(516)				11,000,000	04/03/2020
356620201		VARIOUS	IL		06/08/2020	4.500	978,844		(151)				1,860,492	04/20/2020
356620208		LYLE	MN		04/28/2020	3.580	561,113		(191)				1,120,000	03/26/2020
356620211		FRIEND	NE		05/27/2020	3.900	1,368,278		(301)				2,521,750	04/10/2020
356620216		ENDERLIN	ND		06/23/2020	4.250	683,299		(170)				1,134,000	04/28/2020
356620218		GUTHRIE	TX		06/01/2020	3.600	5,073,007		(2,523)				13,210,000	04/22/2020
356620219		VARIOUS	IN		07/14/2020	4.150	1,876,161		(402)				3,780,000	04/02/2020
356620221		FINLEY	ND		06/18/2020	4.300	1,538,550		(479)				2,302,230	05/12/2020
356620222		CORNELIUS	OR		07/08/2020	4.450	3,394,524		(903)				6,960,000	04/23/2020
356620224		MCMINNVILLE	OR		06/05/2020	4.250	1,236,409		(346)				2,300,000	03/31/2020
356620226		VARIOUS	IA		10/09/2020	4.000	701,171		(181)				1,252,345	07/13/2020
356620232		GREENWOOD	MS		05/20/2020	3.950	1,178,955		(307)				2,725,500	04/20/2020
356620233		SOUTH ENGLISH	IA		08/24/2020	3.950	1,085,556		(367)				2,068,000	06/25/2020
356620235		ROSEBUD	MT		10/21/2020	3.850	2,366,666		(1,147)				4,905,004	05/22/2020
356620238		MILNOR	ND		06/10/2020	4.300	1,760,142		(548)				3,408,000	05/12/2020
356620239		HELENA	AR		06/18/2020	4.000	163,786		(101)				500,000	04/29/2020
356620242		OAKLEY	ID		12/11/2020	3.750	3,944,142		(1,040)				8,750,000	04/29/2020
356620247		VARIOUS	CA		06/19/2020	3.950	1,382,493		(580)				2,250,000	05/01/2020
356620248		VARIOUS	ND		10/01/2020	4.100	9,526,557		(2,367)				15,843,004	06/04/2020
356620249		VARIOUS	WI		06/26/2020	4.400	3,902,423		(188)				9,008,000	05/28/2020

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356620252		PASCO	WA		07/09/2020	3.650	3,756,762		(1,462)				7,550,840	09/09/2019
356620254		BANCROFT	ID		10/14/2020	4.100	647,336		(162)				1,650,000	07/03/2020
356620255		FAITH	SD		07/15/2020	4.250	2,491,396		(648)				4,972,000	05/16/2020
356620256		LAMOURE	ND		06/24/2020	3.900	366,800		(127)				592,000	05/21/2020
356620260		LINDSAY	MT		08/18/2020	3.950	8,389,146		(2,222)				16,000,000	05/12/2020
356620261		FREDERICK	SD		08/06/2020	4.200	1,195,644		(306)				2,146,000	05/14/2020
356620262		POMPEYS PILLAR	MT		07/06/2020	4.050	299,114		(114)				830,000	05/04/2020
356620264		PUKWANA	SD		07/21/2020	4.200	1,295,392		(337)				4,100,000	06/05/2020
356620268		VARIOUS	AR		07/22/2020	3.950	1,480,320		(388)				2,365,000	05/30/2020
356620270		CASSELTON	ND		08/26/2020	4.150	289,365		(71)				557,000	06/12/2020
356620272		CURRIE	MN		07/09/2020	4.000	381,417		(203)				1,290,000	05/14/2020
356620273		PALESTINE	AR		08/17/2020	3.950	477,222		(76)				924,573	06/24/2020
356620274		PALESTINE	AR		08/17/2020	3.950	1,381,432		(220)				2,676,394	06/24/2020
356620275		BOARDMAN	OR		07/17/2020	3.950	2,108,808		(614)				5,580,000	06/11/2020
356620276		NAPPANEE	IN		06/25/2020	3.900	1,332,121		(448)				2,485,000	06/17/2020
356620279		ABERDEEN	ID		08/06/2020	3.850	756,164		(297)				2,244,000	06/18/2020
356620282		RUNNELLS	IA		12/23/2020	3.950	616,747		(207)				1,244,000	08/28/2020
356620283		HOWELL	UT		10/05/2020	4.000	2,961,584		(768)				4,809,177	06/16/2020
356620284		BLACKFOOT	ID		07/01/2021	4.000	980,066		191				1,980,970	08/20/2020
356620293		ROUNDUP	MT		10/05/2020	4.250	1,506,993		(437)				2,750,000	05/04/2020
356620294		TULARE	SD		09/29/2020	4.200	1,475,903		(497)				2,711,000	07/07/2020
356620297		COLUMBIA	LA		08/18/2020	3.700	1,614,539		(17)				3,300,000	08/04/2020
356620299		DILLON	MT		09/16/2020	4.000	592,119		(152)				1,605,000	08/06/2020
356620301		BRITTON	SD		09/14/2020	4.030	6,941,446		(1,379)				11,856,404	08/14/2020
356620302		BRITTON	SD		09/14/2020	4.030	6,544,793		(1,300)				11,178,896	08/14/2020
356620303		BEATRICE	AL		11/17/2020	3.850	392,131		(141)				1,675,000	10/28/2020
356620305		EAGAN	MN		09/09/2020	3.650	326,455		(141)				1,155,000	07/13/2020
356620307		BOZEMAN	MT		02/03/2021	3.750	1,493,633		(92)				5,164,392	08/12/2020
356620311		FRANKFORT	IN		09/01/2020	4.200	4,641,526		(981)				11,250,000	08/17/2020
356620312		BLACKFOOT	ID		09/15/2020	4.600	299,092		(365)				1,959,259	07/18/2020
356620315		WHEATLAND	ND		09/23/2020	4.500	1,322,996						2,175,000	09/01/2020
356620319		FREELAND	MI		10/21/2020	3.900	1,344,379		(344)				2,207,647	08/15/2020
356620320		FREELAND	MI		10/21/2020	3.900	1,195,003		(306)				1,962,353	08/15/2020
356620321		VARIOUS	MI		10/21/2020	3.900	637,336		(163)				990,000	08/15/2020
356620322		FREELAND	MI		10/21/2020	3.900	398,335		(102)				660,000	08/15/2020
356620327		OTTER	MT		01/20/2021	3.950	1,794,270		345				3,340,000	09/11/2020
356620329		BANCROFT	IA		12/09/2020	3.650	1,294,027		(403)				2,295,000	09/24/2020
356620330		ISMAY	MT		10/28/2020	3.800	5,674,313		(1,780)				13,260,000	08/28/2020
356620332		VARIOUS	MN		10/21/2020	3.650	1,591,540		(529)				3,555,000	07/29/2020
356620335		DARLINGTON	WI		09/25/2020	3.850	5,638,802						9,400,000	09/03/2020
356620337		FORT KLAMATH	OR		10/20/2020	3.700	1,077,725		(392)				2,700,000	09/10/2020
356620339		VARIOUS	ID		12/15/2020	3.800	4,777,825		(1,252)				7,860,000	11/09/2020
356620343		MESA	WA		11/13/2020	3.900	493,987		(165)				2,090,550	09/23/2020
356620345		DAYTON	OR		10/22/2020	3.850	744,923		(213)				1,720,000	08/20/2020
356620347		VARIOUS	ND		12/16/2020	4.700	4,304,640		(1,540)				7,415,000	10/26/2020
356620350		BAKER	MT		02/25/2021	3.750	1,226,489		389				3,110,000	09/18/2020
356620352		BARNARD	SD		12/14/2020	4.450	1,128,649		(352)				2,432,265	02/07/2018
356620353		WESTPORT	SD		12/14/2020	4.450	752,433		(235)				1,352,269	02/07/2018
356620355		GALT	CA		11/17/2020	3.750	2,396,101		(493)				4,100,000	10/08/2020
356620357		MENARD	TX		11/17/2020	3.100	9,039,928		(4,355)				27,793,000	09/29/2020
356620359		PETALUMA	CA		11/25/2020	3.600	4,309,576		(1,590)				7,600,000	08/14/2020
356620363		VARIOUS	MT		12/03/2020	3.600	1,551,837		(659)				3,315,000	10/30/2020
356620364		SCHLATER	MS		12/21/2020	3.850	2,188,891		(1,040)				4,195,000	11/30/2020
356620367		ELLENSBURG	WA		02/01/2021	3.700	4,154,108		(1,278)				8,600,000	10/13/2020
356620368		FROST	MN		11/18/2020	3.300	636,674		(217)				1,180,000	10/21/2020
356620369		MERRILL	OR		11/10/2020	3.500	1,184,629		(412)				2,050,000	09/14/2020
356620370		VARIOUS	IL		02/03/2021	3.650	11,779,036		(1,698)				22,027,065	01/06/2021
356620372		SALINAS	CA		01/27/2021	4.050	12,516,886		(2,516)				21,500,000	12/11/2020
356621102		FERNDALE	CA		02/23/2021	3.850	1,529,193		(469)				2,722,255	12/11/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356621104		BELT	MT		01/28/2021	4.050	1,835,747		(501)				5,100,000	12/07/2020
356621110		VARIOUS	NM		02/09/2021	3.100	5,847,988		(2,012)				15,082,000	12/15/2020
356621117		BRISTOL	IN		02/10/2021	4.150	2,966,584		682				4,580,000	12/21/2020
356621119		MOUNT VERNON	WA		02/22/2021	3.850	1,430,944		(149)				2,845,555	10/02/2019
356621121		VARIOUS	WI		01/25/2021	3.500	6,233,271		(869)				9,740,000	08/20/2019
356621123		DEMING	NM		03/03/2021	3.200	938,220		(530)				3,575,000	12/16/2020
356621124		PRESTON	ID		12/30/2020	3.500	2,306,077		(930)				4,000,000	09/14/2020
356621128		LEONARD	ND		02/16/2021	3.650	606,275		(43)				1,134,129	01/02/2021
356621129		VARIOUS	IL		03/16/2021	3.300	5,051,638		(2,040)				8,980,000	02/24/2021
356621131		VARIOUS	IA		04/22/2021	3.900	4,330,758		(42)				9,300,000	03/18/2021
356621132		ESTELLINE	SD		05/19/2021	3.950	12,559,128		(3,372)				24,463,635	02/08/2021
356621137		LAFAYETTE	IN		02/25/2021	3.400	1,507,070		(430)				4,530,000	01/21/2021
356621140		WARDEN	WA		03/09/2021	3.700	1,185,185		(290)				2,380,000	01/07/2021
356621141		HICKORY VALLEY	TN		03/19/2021	3.100	835,107		(143)				2,300,000	02/05/2021
356621142		CORVALLIS	OR		03/02/2021	3.300	641,406		(169)				2,720,000	01/16/2021
356621144		REVILLE	SD		02/19/2021	3.300	882,292		(78)				2,100,000	01/21/2021
356621147		MARION	IA		03/04/2021	3.600	527,562		(63)				925,000	01/09/2021
356621148		MONTICELLO	IA		05/06/2021	3.100	163,285		(124)				451,365	03/09/2021
356621149		MONTICELLO	IA		05/06/2021	3.200	695,926		(357)				1,923,635	03/09/2021
356621150		ELKTON	SD		04/23/2021	3.600	4,221,214		214				8,760,000	08/27/2020
356621152		ROLLING FORK	MS		02/16/2021	4.200	2,257,262		210				3,776,500	01/28/2021
356621153		OUTLOOK	MT		03/17/2021	3.350	1,492,369		(256)				3,506,191	02/21/2021
356621154		OUTLOOK	MT		03/17/2021	3.350	497,490		(85)				1,168,809	02/21/2021
356621159		VARIOUS	AR		04/05/2021	3.150	1,757,898		(91)				3,000,000	02/08/2021
356621160		LEACHVILE	AR		03/12/2021	3.150	729,389		(42)				1,260,000	02/08/2021
356621164		CORVALLIS	OR		04/01/2021	3.650	1,518,039		(317)				3,700,000	03/02/2021
356621165		COVE	OR		04/14/2021	3.500	1,726,293		(257)				3,950,000	02/18/2021
356621168		FORSYTH	MT		04/07/2021	3.650	1,530,262		(568)				10,500,000	02/03/2021
356621169		VARIOUS	NM		04/15/2021	3.150	1,205,827		(173)				2,736,000	02/23/2021
356621178		REESEVILLE	WI		05/17/2021	3.300	5,066,095		90,508				7,750,000	04/05/2021
356621179		UPTON	WY		05/04/2021	3.550	2,713,701		201				6,350,000	03/18/2021
356621183		REINBECK	IA		12/17/2021	4.100	472,339		(11)				940,000	08/05/2021
356621184		NUMA	IA		05/21/2021	3.990	1,758,748		(2)				4,604,354	11/13/2020
356621186		RIGBY	ID		03/23/2021	3.750	864,178		(122)				1,600,000	02/08/2021
356621187		HUNTSVILLE	MO		03/30/2021	3.350	743,150		(248)				1,375,000	02/19/2021
356621189		COCHRAN	GA		04/16/2021	4.050	903,093		101				1,435,000	03/16/2021
356621191		LODI	CA		05/18/2021	3.450	3,516,577		(923)				6,350,000	03/10/2021
356621192		VARIOUS	AR		05/04/2021	3.850	250,655		0				418,605	03/19/2021
356621193		VARIOUS	AR		05/04/2021	3.850	2,121,214		(27)				3,541,395	03/19/2021
356621194		LEACHVILLE	AR		05/11/2021	3.550	2,411,788		(212)				3,775,000	03/19/2021
356621196		VARIOUS	MN		05/12/2021	3.350	3,631,371		(1,110)				6,259,750	04/02/2021
356621197		VARIOUS	MN		05/12/2021	3.350	3,431,364		(1,049)				5,914,978	04/02/2021
356621198		VARIOUS	MN		05/12/2021	3.350	3,631,371		(1,110)				6,259,750	04/02/2021
356621199		VARIOUS	MN		05/12/2021	3.350	3,234,441		(989)				5,575,522	04/02/2021
356621200		NEW RICHLAND	MN		04/15/2021	3.750	159,316		(20)				300,000	03/10/2021
356621201		BRICELYN	MN		04/21/2021	4.060	1,497,415		(245)				3,400,000	03/10/2021
356621203		GARY	MN		05/04/2021	3.150	1,093,794		(363)				1,987,755	04/06/2021
356621204		NIELSVILLE	MN		05/04/2021	3.650	3,980,724		(1,216)				7,029,142	04/06/2021
356621205		GARY	MN		05/04/2021	3.150	1,292,719		(377)				2,601,000	04/06/2021
356621208		BLAKESBURG	IA		06/16/2021	3.850	796,695		(105)				1,620,000	06/02/2021
356621209		ALLENDALE	IL		04/16/2021	3.940	3,728,232		(817)				8,699,000	03/29/2021
356621212		MARION	IA		05/17/2021	3.900	251,201		(49)				815,000	03/02/2021
356621216		JONESBORO	AR		04/19/2021	3.550	124,073		(44)				192,000	03/30/2021
356621218		CAMILLA	GA		05/12/2021	3.400	753,660		(90)				1,180,000	04/13/2021
356621221		WARDEN	WA		05/24/2021	4.100	593,018		(152)				1,285,000	04/01/2021
356621223		KLAMATH FALLS	OR		07/12/2021	3.650	929,371		(254)				2,080,000	04/09/2021
356621224		INDEPENDENCE	OR		06/17/2021	4.050	1,004,838		(162)				1,905,000	04/02/2021
356621225		ENDERLIN	ND		05/27/2021	3.950	995,845		(310)				1,590,000	03/26/2021
356621227		VARIOUS	KS		05/18/2021	4.050	2,322,408		(368)				5,250,000	04/21/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
356621229		VARIOUS	MN		05/14/2021	3.950	291,607		(103)				570,111	08/18/2020
356621233		WOLF POINT	MT		09/01/2021	3.550	2,914,702		202				5,188,500	04/26/2021
356621238		WACO	TX		06/21/2021	3.800	3,417,237		237				6,511,000	04/20/2021
356621239		IVANHOE	MN		06/29/2021	4.000	3,685,455		(603)				7,772,000	06/08/2021
356621240		MOORPARK	CA		05/13/2021	3.900	1,004,729		(271)				4,320,000	04/10/2021
356621241		WALDORF	MN		06/15/2021	3.830	1,240,544		(85)				2,350,000	04/06/2021
356621242		CAMILLA	GA		07/02/2021	3.550	1,658,014		(236)				2,700,000	06/10/2021
356621244		BUFFALO	SD		07/14/2021	3.800	502,570		70				2,145,000	04/24/2021
356621246		RHAME	ND		07/20/2021	3.700	6,030,356		356				9,200,000	06/18/2021
356621250		FORT BENTON	MT		07/09/2021	3.950	2,311,253		(247)				5,200,000	04/28/2021
356621251		JONESBORO	AR		08/02/2021	3.800	427,060		(65)				670,000	06/14/2021
356621252		VARIOUS	MN		06/17/2021	3.900	398,358		(74)				778,780	08/18/2020
356621254		ECHO	OR		08/03/2021	3.400	258,974		(126)				745,000	06/30/2021
356621255		HIGHWOOD	MT		09/09/2021	3.450	1,105,452		(48)				5,250,000	05/11/2021
356621258		LOST SPRINGS	WY		09/15/2021	3.950	2,562,986		236				5,430,000	07/01/2021
356621259		DOUGLAS	WY		09/15/2021	3.950	1,457,384		134				3,070,000	07/01/2021
356621261		DONALSONVILLE	GA		10/01/2021	3.750	2,411,500		(500)				4,550,000	08/16/2021
356621263		TANGENT	OR		08/09/2021	4.300	1,206,138		138				1,950,000	07/14/2021
356621267		WARM SPRINGS	AR		09/15/2021	3.450	592,881		(83)				1,500,000	07/13/2021
356621268		FULDA	MN		07/21/2021	3.940	1,506,944		(556)				2,795,000	06/15/2021
356621269		MEDFORD	MN		08/19/2021	4.450	1,981,682		(486)				4,060,000	06/18/2021
356621273		FOREST	IN		09/28/2021	3.250	904,567		67				1,800,000	08/03/2021
356621274		WASHINGTON	IA		09/01/2021	3.950	1,407,197		197				3,925,000	07/25/2021
356621277		ELKTON	MI		09/01/2021	4.370	3,632,120		(81)				7,270,000	08/04/2021
356621281		TWO BUTTES	CO		11/10/2021	3.400	6,532,486		(14)				10,115,625	08/31/2021
356621282		TWO BUTTES	CO		11/10/2021	3.400	1,507,497		(3)				2,334,375	08/31/2021
356621284		TIPTON	MI		10/14/2021	3.650	1,202,246		(69)				2,380,354	09/14/2021
356621285		TIPTON	MI		10/14/2021	3.350	10,818,418		(640)				21,419,646	09/14/2021
356621288		VARIOUS	GA		10/14/2021	3.600	1,758,482		(268)				2,760,000	09/29/2021
356621289		SWITZ CITY	IN		11/02/2021	4.050	8,040,251		251				14,829,205	09/13/2021
356621290		GRANGER	WA		10/25/2021	3.400	3,014,731		(269)				5,900,000	08/27/2021
356621295		WINNEBAGO	MN		09/28/2021	3.100	1,180,792		(152)				2,675,000	08/03/2021
356621298		URBANA	IL		10/13/2021	3.150	688,423		(2)				1,708,000	09/09/2021
356621300		INWOOD	IA		11/15/2021	3.250	2,814,057		57				5,125,000	09/01/2021
356621302		TAFT	TN		12/09/2021	4.000	452,232		(18)				825,000	10/01/2021
356621304		HOT SPRINGS	MT		12/03/2021	3.500	3,316,270		(230)				9,000,000	09/21/2021
356621307		DAYTON	WA		10/27/2021	3.650	502,454		(46)				2,292,500	04/16/2021
356621310		MONMOUTH	OR		12/22/2021	3.600	2,251,167		(33)				3,440,000	11/01/2021
356621311		MILLINGTON	TN		11/04/2021	3.100	181,281		(19)				405,000	09/20/2021
356621312		MILLINGTON	TN		11/10/2021	3.100	150,741		(9)				265,000	09/20/2021
356621313		MONMOUTH	OR		10/27/2021	3.650	1,256,171		(79)				1,820,000	08/10/2021
356621315		VARIOUS	MN		11/04/2021	3.720	896,782		(53)				1,758,109	08/18/2020
356621316		POCATELLO	ID		12/14/2021	3.800	702,316		(17)				1,630,000	10/30/2021
356621317		ADA	MN		12/08/2021	4.050	602,964		(36)				1,504,000	10/09/2021
356621319		MT VERNON	IA		11/23/2021	3.750	1,005,050		50				2,125,000	10/14/2021
356621323		CURRIE	MN		12/14/2021	3.350	427,109		(16)				765,000	10/06/2021
356621326		WEST MEMPHIS	AR		12/23/2021	3.750	4,371,695		(55)				7,600,000	12/02/2021
356621327		CURRIE	MN		12/02/2021	3.500	351,725		(25)				790,000	10/21/2021
356621330		MEDFORD	OR		12/22/2021	3.500	2,010,003		3				3,000,000	11/04/2021
356621334		SHELBYVILLE	IN		12/03/2021	4.000	587,900		(25)				1,645,000	11/16/2021
356621336		TIPTON	MI		12/22/2021	3.800	371,847		(3)				785,000	11/30/2021
356621338		CURRIE	MN		12/14/2021	3.350	427,109		(16)				765,000	10/06/2021
356621339		VARIOUS	OR		12/17/2021	3.800	1,708,460		(40)				2,820,000	11/05/2021
356622102		HYSHAM	MT		12/03/2021	4.250	1,606,060		(37)				5,600,000	11/17/2021
0199999. Mortgages in good standing - Farm Mortgages							932,873,522		(105,119)				1,991,858,040	XXX
02659		MENLO PARK	CA		03/31/2016	6.250	527,500						1,000,000	03/04/2016
02960		SACRAMENTO	CA		05/31/2016	6.250	104,613						271,000	04/29/2016
03287		ATLANTA	GA		07/29/2016	6.500	95,900						150,000	07/22/2016
04197		VARIOUS	NV		03/01/2017	5.750	370,313						1,617,000	02/16/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
04461		VARIOUS	NC		05/18/2017	6.250	612,693						983,000	03/31/2017
04504		VARIOUS	FL		02/14/2017	6.500	299,392						896,000	02/06/2017
04552		SOUTH BEND	IN		05/18/2017	6.500	137,674						209,000	03/22/2017
04649		VARIOUS	FL		03/01/2017	6.250	349,114						535,000	02/22/2017
04710		VARIOUS	IN		02/23/2018	6.500	28,443						148,000	10/26/2017
04784		VALLEJO	CA		09/26/2017	5.900	349,300						585,000	07/14/2017
04871		VARIOUS	FL		06/28/2017	6.250	331,192						506,000	03/29/2017
04982		VARIOUS	GA		02/23/2018	6.000	91,689						139,000	08/31/2017
05207		SOUTH BEND	IN		09/26/2017	6.500	98,276						148,500	07/12/2017
05835		VARIOUS	GA		12/21/2017	6.000	145,178						1,177,000	08/31/2017
05839		VARIOUS	GA		12/21/2017	6.000	278,874						933,900	08/31/2017
212800601		VARIOUS	US		09/01/2013	6.500	195,997,823		30,819				436,100,000	06/25/2013
220500101		VARIOUS	US		11/12/2020	2.700	39,097,003						57,267,040	11/12/2020
0399999. Mortgages in good standing - Residential mortgages-all other							238,914,978		30,819				502,665,440	XXX
004091112		MILTON	CAN		06/26/2002	7.910	676,013					(173,680)	15,900,000	10/01/2001
004091211		KING CITY	CAN		06/26/2002	7.910	540,807					(138,944)	12,019,961	07/24/2003
004091229		KING CITY	CAN		07/24/2003	6.576	138,744					(17,936)	3,380,027	07/24/2003
004094514		OCEAN VIEW	DE		06/13/2003	6.590	944,980		1,433				10,200,000	06/13/2003
004095414		HUNTSVILLE	CAN		08/28/2003	6.502	1,254,503					(23,646)	14,000,000	06/01/2003
004095513		MACTIER	CAN		08/28/2003	6.502	1,864,170					(35,138)	16,600,000	06/01/2003
004095612		PORT CARLING	CAN		08/28/2003	6.502	1,336,577					(25,194)	11,750,000	06/01/2003
004103316		ALBERTON	CAN		06/08/2004	6.817	2,574,771					(6,519)	17,572,000	01/01/2004
008948090		LAKE WORTH	FL		09/25/1989	8.750	1,983,397						17,909,922	12/20/1994
008948091		LAKE WORTH	FL		12/20/1994	9.875	264,685						2,390,081	12/20/1994
205630201		VARIOUS	CAN		02/06/2006	6.619	17,157,324		17,708			464,455	75,380,000	02/06/2006
206630401		MARKHAM	CAN		01/08/2007	6.960	5,342,613					118,634	24,742,266	12/29/2006
207630501		VARIOUS	CAN		11/15/2007	6.374	17,712,384		20,663			847,851	76,686,000	11/12/2007
207970201		HOUSTON	TX		05/17/2007	6.090	47,572,720		8,476				132,356,798	09/01/2010
207970202		HOUSTON	TX		05/17/2007	6.340	28,916,867						80,444,982	09/01/2010
208630101		NORTH BETHESDA	MD		04/05/2013	4.389	54,574,389						94,400,000	03/22/2013
209800701		OAKVILLE	CAN		10/01/2009	8.000	9,441,434		9,351				26,228,000	09/14/2009
210620401		SAN JOSE	CA		07/28/2010	6.000	16,593,816		9,352				30,704,040	07/22/2010
210800501		ATLANTA	GA		12/16/2010	5.950	113,512,209		36,013				242,942,100	12/06/2010
210970201		PEBBLE BEACH	CA		10/01/2010	5.750	204,626,356						747,405,000	09/27/2010
210970301		ARLINGTON	VA		02/10/2011	5.508	122,634,657		66,896				219,325,500	11/30/2010
211620101		MILPITAS	CA		04/07/2011	6.324	19,903,759		24,956				49,854,839	07/23/2019
211620102		MILPITAS	CA		08/30/2019	3.850	28,251,216		4,096				54,387,097	07/23/2019
211620301		BELLEVUE	WA		08/22/2011	5.119	294,088,910		131,132				633,417,998	12/19/2014
211620302		BELLEVUE	WA		03/13/2015	4.650	81,094,878		416,311				163,750,282	12/19/2014
211620701		SAN JOSE	CA		11/04/2011	5.250	62,003,002		67,500				137,759,215	07/23/2019
211620702		SAN JOSE	CA		08/30/2019	4.046	37,894,872		6,107				73,840,785	07/23/2019
211800301		WASHINGTON	DC		06/30/2011	5.070	310,000,000						586,587,000	02/14/2011
211800401		BOSTON	MA		11/03/2011	5.125	77,320,831		30,938				141,383,400	06/30/2011
211800601		BOSTON	MA		07/06/2012	5.000	73,302,028		129,892				150,000,000	12/01/2012
211900301		HOUSTON	TX		09/13/2011	5.250	73,302,375		34,450				116,432,000	07/26/2011
211900302		HOUSTON	TX		09/13/2011	5.250	9,185,074						14,554,000	07/26/2011
211900701		SCOTTSDALE	AZ	S	01/01/2012	5.250	30,307,254						50,750,000	12/09/2011
211970101		NEW YORK	NY		06/01/2011	5.116	249,962,845		24,652				535,000,000	04/26/2011
212620401		SEATTLE	WA		08/15/2012	3.500	87,583,351		1,608,740				217,610,000	03/26/2012
212800101		BERLIN	MD		06/01/2012	7.000	3,026,581		3,462				8,500,000	05/04/2012
212800201		FT. MEADE	MD		12/14/2012	7.000	64,807,252		21,241				112,000,000	05/10/2012
212800501	CF	PITTSBURGH	PA		12/20/2012	4.250	70,532,541						120,000,000	04/01/2012
212900101		HOUSTON	TX		09/28/2012	5.375	64,024,228		60,501				110,000,000	09/24/2012
212970201		NEW YORK	NY		09/10/2012	4.250	283,653,082		29,087				720,000,000	07/01/2012
213210201		NEW YORK	NY		10/31/2013	4.480	224,845,829		18,928				440,000,000	07/26/2013
213620201		SAN JOSE	CA		03/31/2014	4.626	26,494,280		2,146				47,800,000	02/05/2014
213620301		WALNUT CREEK	CA		07/23/2014	5.309	44,447,442		64,775				76,000,000	01/30/2014
213800101		ATLANTA	GA		05/01/2013	4.531	103,155,632		33,427				235,000,000	01/30/2013
213800301		BOSTON	MA		06/19/2013	3.957	109,017,109		107,529				212,500,000	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
213900101		HOUSTON	TX		06/27/2013	4.000	94,506,253		89,264				152,082,340	05/06/2013
213900201	CF	SCOTTSDALE	AZ		06/26/2013	4.890	47,256,796		44,074				92,000,000	05/17/2013
213900301		DALLAS	TX		07/22/2013	5.430	54,636,306		47,226				102,270,000	07/19/2013
213900501		HOUSTON	TX		12/13/2013	5.365	58,002,125		52,480				106,000,000	12/06/2013
213900601		BEVERLY HILLS	CA		05/08/2014	4.988	124,886,414						322,300,000	12/09/2020
213900701		FORT WORTH	TX		04/01/2014	5.533	42,877,657		26,365				74,330,610	01/23/2019
213900702		FORT WORTH	TX		05/16/2019	5.533	10,574,386						18,169,390	01/23/2019
214210101		NEW YORK	NY		11/17/2014	5.450	38,130,030		22,929				100,452,052	08/04/2014
214210102		NEW YORK	NY		11/17/2014	5.450	3,677,479		874				7,447,948	08/04/2014
214620201		SEATTLE	WA		06/17/2014	5.177	79,694,793						169,500,000	01/28/2014
214620601		SEATTLE	WA		05/15/2015	4.750	91,045,554		76,856				206,530,000	01/23/2015
214800101		WASHINGTON	DC		05/22/2014	4.399	183,301,668		207,775				341,100,000	03/31/2014
214800201		JERSEY CITY	NJ		08/01/2014	5.197	189,683,831		168,159				294,200,000	05/23/2014
214800701	CF	WASHINGTON	DC		12/29/2014	4.900	69,663,539		114,798				176,000,000	11/26/2014
214900101		MCLEAN	VA		06/27/2014	5.342	103,858,986		94,066				193,000,000	05/27/2014
214900201		HOUSTON	TX		08/22/2014	5.415	134,364,010		58,165				270,100,000	07/13/2014
214900301		IRVING	TX		03/12/2015	5.000	36,913,044		36,923				79,987,136	06/12/2014
215210101		SHORT HILLS	NJ		09/15/2015	3.480	332,098,710		190,178				619,999,999	05/01/2015
215210201		TEMPE	AZ		10/06/2015	3.824	180,375,312						372,000,000	09/01/2015
215210301		DENVER	CO		11/04/2015	3.900	97,125,724						123,600,000	12/10/2020
215620101		SAN FRANCISCO	CA		03/31/2015	3.017	39,362,172		270,041				83,300,000	02/13/2015
215620201		SANTA CLARA	CA		05/26/2015	3.600	20,259,099		17,909				37,000,000	04/06/2015
215800101		VARIOUS	FL		06/26/2015	4.076	50,400,000						77,800,000	05/12/2015
215800201		BOYNTON BEACH	FL		06/26/2015	4.076	26,600,000						40,700,000	05/12/2015
215800301		CLARKSTON	MI		06/26/2015	4.076	8,700,000						20,000,000	05/14/2015
215800401		WIXOM	MI		06/26/2015	4.076	12,800,000						25,300,000	05/14/2015
215800501		COCONUT CREEK	FL		06/26/2015	4.076	15,900,000						24,000,000	05/12/2015
215800601		ORLANDO	FL		06/26/2015	4.076	18,100,000						26,200,000	05/12/2015
215800701		ROCHESTER	MI		06/26/2015	4.076	17,500,000						32,000,000	05/14/2015
215800801		JERSEY CITY	NJ		12/09/2015	4.926	127,405,895		43,627				235,200,000	06/19/2015
215900101		COSTA MESA	CA		07/13/2015	3.692	42,500,518		2,583				203,100,000	05/28/2015
215900201		PINEHURST	NC		09/03/2015	5.775	195,364,810						351,340,360	07/24/2015
215900301	CF	IRVINE	CA		11/06/2015	4.100	88,442,404						143,300,000	10/22/2015
215900401		VARIOUS	CA		11/20/2015	4.271	98,205,786		85,790				209,120,000	10/22/2021
215900501		HUNTINGTON BEACH	CA		02/09/2016	4.984	48,390,379		47,470				102,551,071	10/22/2015
215900502		HUNTINGTON BEACH	CA		02/09/2016	4.984	85,671,540		104,091				181,748,929	10/22/2015
215900601		ATLANTA	GA		04/29/2016	4.600	41,585,735		34,768				88,900,000	03/28/2016
215900701		SAN DIEGO	CA		07/21/2016	5.100	159,572,932		92,270				319,198,569	07/11/2016
216210101		CHICAGO	IL		05/27/2016	3.680	331,507,353		440,021				710,173,500	04/01/2016
216620101		OTTAWA	CAN		03/30/2016	4.250	38,470,103					176,531	81,763,000	12/31/2015
216620301		SAN MATEO	CA		12/27/2016	4.250	134,656,625		67,711				317,916,667	10/25/2016
216620302		SAN MATEO	CA		12/27/2016	4.250	96,008,811		83,545				227,083,333	10/25/2016
216620401		BELLEVUE	WA		11/15/2016	4.600	55,851,681						113,130,000	07/27/2016
216620601		LAS VEGAS	NV		01/27/2017	4.221	215,482,438		33,471				400,000,000	12/13/2016
216800101		DALLAS	TX		03/04/2016	4.600	75,730,544		127,126				155,500,000	02/01/2016
216800201		BETHESDA	MD		08/31/2016	4.700	59,452,762		(13,417)				113,000,000	06/07/2016
216800301		ARLINGTON	VA		10/20/2016	4.850	95,095,725		(59,803)				228,900,000	08/19/2016
216800302		ARLINGTON	VA		10/20/2016	4.850	116,884,594		(155,039)				252,000,000	08/15/2016
216800401		MIAMI	FL		03/10/2017	5.687	193,863,173		247,873				371,473,708	09/27/2018
216800501		CHARLOTTE	NC		02/13/2017	5.230	45,667,015		9,133				74,400,000	12/05/2016
216900101		PHOENIX	AZ		04/01/2016	4.078	177,264,445		33,883				331,500,000	02/15/2016
216900201		CARLSBAD	CA		12/15/2016	5.250	41,722,515		20,860				87,557,647	10/04/2016
216900202		CARLSBAD	CA		12/15/2016	5.250	42,650,675						89,642,353	10/04/2016
216900301		ROCKVILLE	MD		11/09/2016	4.597	53,578,406		56,567				122,000,000	10/27/2016
217620101		NIAGARA FALLS	CAN		07/21/2017	5.350	167,556,524					1,010,452	358,902,077	03/16/2017
217900101		DENVER	CO		03/28/2017	4.229	74,938,218		15,899				125,700,000	03/07/2017
217900301		TUSTIN	CA		08/11/2017	4.150	206,000,000						304,500,000	07/14/2017
217900401		NORTHBROOK	IL		09/29/2017	5.143	61,232,712		(11,299)				105,700,000	08/25/2017
217900501		BOSTON	MA		12/14/2017	5.357	137,610,789		30,592				340,200,000	10/30/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
217900502		BOSTON	MA		12/14/2017	5.357	74,191,338		431,114				163,586,160	10/30/2017
217900601		WESTWOOD	MA		10/30/2017	3.868	86,917,439		18,222				150,100,000	08/21/2017
218620101	CF	OREM	UT		05/14/2018	4.508	78,868,062		46,558				122,800,000	03/30/2018
218620301		OVERLAND PARK	KS		10/18/2018	4.540	41,930,243		28,640				58,000,000	10/02/2018
218620401		LOS ANGELES	CA		05/30/2019	5.252	404,163,736		296,574				803,091,520	06/26/2018
218620501	CF	CHICAGO	IL		12/20/2018	4.200	67,949,207		48,634				117,300,000	12/14/2018
218620601		SEATTLE	WA		03/19/2019	5.100	274,544,782		154,710				520,919,540	03/08/2019
218620602		SEATTLE	WA		03/19/2019	5.750	49,914,567		31,902				94,712,644	03/08/2019
218620603		SEATTLE	WA		03/19/2019	6.500	67,380,559		48,722				127,862,069	03/08/2019
218620604		SEATTLE	WA		03/19/2019	8.765	42,417,179		40,543				80,505,747	03/08/2019
218800201		CHICAGO	IL		04/06/2018	4.474	108,893,046		15,361				161,100,000	02/08/2018
218800301		LAKE TERRACE	MD		10/11/2018	5.138	93,667,476		40,913				163,154,867	08/20/2018
218800501		CHICAGO	IL		12/04/2018	4.483	449,670,167		210,212				904,743,000	10/19/2018
218800701		TALLAHASSEE	FL		03/19/2019	4.800	43,948,955		50,959				72,000,000	12/13/2018
218800801		CHICAGO	IL	S	02/20/2019	4.350	39,298,319		9,857				63,900,000	12/07/2018
218900201		LOS ANGELES	CA		12/11/2018	5.306	56,866,334		15,225				106,291,097	10/23/2017
218900301		REDLANDS	CA		07/10/2018	5.515	54,867,812		22,819				88,920,000	04/30/2018
218900401		HOUSTON	TX		09/07/2018	5.246	92,945,675		65,934				186,468,381	08/10/2018
218900501		RALEIGH	NC		03/05/2019	4.366	72,890,830		18,871				128,000,000	02/14/2019
218900601		HOUSTON	TX	S	11/30/2018	5.500	97,953,718		90,848				217,864,411	10/31/2018
218900701		SAN DIEGO	CA		12/14/2018	6.219	4,428,537						8,801,431	07/11/2016
218900801		DALLAS	TX		12/21/2018	4.604	40,932,116		27,373				65,360,000	06/27/2018
218900901		LA JOLLA	CA		02/12/2019	4.358	87,407,869		24,535				142,000,000	02/04/2019
219620101		BELLEVUE	WA	S	06/14/2019	4.000	84,893,750						139,400,000	04/12/2019
219620201		OREM	UT		12/18/2019	5.150	100,850,000						178,800,000	08/16/2019
219620301		SAN RAMON	CA		09/16/2019	4.250	290,000,000						586,514,260	08/09/2019
219620401		ISSAQUAH	WA	S	04/06/2020	3.500	104,250,000						166,450,000	08/29/2019
219630101		CARY	NC	S	07/29/2019	3.900	75,960,708		5,680				119,300,000	06/12/2019
219630201		ALEXANDRIA	VA		12/05/2019	4.550	170,286,891		112,750				355,645,740	12/02/2019
219800301		FARMINGTON HILLS	MI		06/01/2019	3.599	46,800,000						63,600,000	05/20/2019
219800401		JACKSONVILLE	FL		03/26/2020	4.000	47,535,506		(9,635)				78,700,000	03/24/2020
219800501		HIALEAH	FL		05/01/2020	4.000	55,566,455						88,700,000	04/24/2020
219800601		TALLAHASSEE	FL		12/23/2019	3.792	43,250,000						60,877,297	12/18/2019
219800602		TALLAHASSEE	FL		12/23/2019	7.500	1,978,756		1,019				4,222,703	12/18/2019
219900101		FORT WORTH	TX		04/25/2019	5.025	47,951,686		23,009				99,444,531	02/20/2019
219900401		DRAPER	UT		06/19/2019	5.250	40,027,166		28,498				76,461,579	04/18/2019
219900501		CHANDLER	AZ		12/19/2019	4.593	177,834,796		15,271				255,000,000	11/01/2019
219900601		MINNEAPOLIS	MN		07/30/2019	4.900	46,384,709		7,065				92,532,739	05/29/2019
219900701		AUSTIN	TX		08/06/2019	4.000	154,000,000						289,570,000	06/27/2019
219900801		AUSTIN	TX		01/09/2020	3.950	63,217,476						101,100,000	10/04/2019
219900901		ATLANTA	GA		12/19/2019	4.435	33,988,288		3,518				77,982,981	11/12/2019
219901001		HOUSTON	TX		02/13/2020	5.000	59,631,491						92,100,000	02/07/2020
220630101		BOSTON	MA		03/20/2020	2.850	196,523,342		181,100				325,950,000	02/10/2020
220630201		CHEVY CHASE	MD		11/18/2020	4.491	2,434,374		(522,500)				5,320,990	11/09/2020
220630301		SPARROWS POINT	MD		01/08/2021	3.190	45,320,000		82,400				73,700,000	11/25/2020
220630401		EDGEMORE	MD		12/31/2020	2.990	95,609,186		48,786				140,800,000	11/25/2020
220800101		WILMINGTON	IL		02/03/2021	3.037	66,870,303		72,678				111,996,990	10/26/2020
220800201		ATLANTA	GA	S	12/30/2020	2.850	50,643,255		47,505				85,150,000	12/16/2020
220900201		VARIOUS	CA		04/13/2020	3.150	145,000,000						231,755,313	03/10/2020
220900202		VARIOUS	CA		07/09/2021	3.150	14,981,529		279				23,974,688	03/10/2020
220900301		PITTSBURGH	PA		05/19/2020	3.650	80,400,000						216,300,000	04/23/2020
220900401		KENSINGTON	MD		09/18/2020	5.024	26,741,156		1,431				45,763,453	07/31/2020
220900501		SAN DIEGO	CA	S	11/20/2020	4.640	(940,000)							06/02/2020
221620101		MALDEN	MA		04/02/2021	2.500	58,036,319		46,068				96,600,000	03/18/2021
221620201		LOS ANGELES	CA		07/12/2021	2.750	33,606,735		75,235				56,000,000	06/24/2021
221620301		OREM	UT		09/29/2021	3.100	44,179,707						72,690,000	07/07/2021
221620501		FORT COLLINS	CO		12/23/2021	2.921	52,434,375						90,888,000	10/11/2021
221620601		DENVER	CO		11/12/2021	2.700	69,000,000		86,250				138,000,000	11/03/2021
221630201		BLACKSBURG	VA		05/05/2021	2.651	50,824,548		52,348				79,200,000	04/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
221630301		BLACKSBURG	VA		05/05/2021	2.651	48,715,880		33,180				76,800,000	04/16/2021
221630401		DURHAM	NC		09/02/2021	2.751	65,246,166		73,666				112,800,000	07/21/2021
221630501		CHARLESTON	SC		10/13/2021	4.150	(400,000)							06/23/2021
221630701		CHARLOTTE	NC		12/17/2021	3.698	10,486,875						16,800,000	12/05/2016
221800101		BOYNTON BEACH	FL		05/14/2021	4.250	(848,750)							03/04/2021
221800201		CHICAGO	IL		05/20/2021	2.350	68,282,035		102,244				103,000,000	03/06/2021
221800301		MASON	OH		09/30/2021	3.100	39,950,000						57,300,000	08/17/2021
221800401		TALLAHASSEE	FL		06/07/2021	3.237	63,477,638		(12,900)				98,600,000	05/12/2021
221800501		SANDY SPRINGS	GA	S	07/08/2021	2.700	66,930,191		13,941				109,200,000	05/10/2021
221800601		GAINESVILLE	FL		10/13/2021	3.000	46,000,000		57,500				73,800,000	09/08/2021
221800701		CLIFTON	NJ		08/13/2021	3.500	74,140,719		3,734				113,700,000	08/09/2021
221900101		VARIOUS	CA		07/09/2021	2.950	124,841,146		(2,604)				230,400,000	05/18/2021
221900201		RANCHO CUCAMONGA	CA		07/08/2021	3.125	44,942,138		(1,612)				75,150,000	06/14/2021
221900301		CHULA VISTA	CA		10/06/2021	3.100	70,000,000		87,500				108,537,000	08/31/2021
221900501		EDEN PRAIRIE	MN		10/14/2021	4.069	(595,000)							09/30/2021
221900601		ATLANTA	GA		11/19/2021	3.050	65,500,000		81,875				113,600,000	11/03/2021
221900701		SANTA ANA	CA		12/07/2021	2.700	154,806,250						316,017,760	09/25/2021
521630011		BALTIMORE	MD		11/01/2021	4.385	6,120,000						9,600,000	08/27/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							14,624,242,535		8,379,369			2,196,867	28,695,610,871	XXX
210970101		NEW YORK	NY		12/28/2010	6.000	106,757,756		75,199				189,192,623	12/27/2018
0699999. Mortgages in good standing - Mezzanine Loans							106,757,756		75,199				189,192,623	XXX
0899999. Total Mortgages in good standing							15,902,788,791		8,380,268			2,196,867	31,379,326,973	XXX
219800101		TROY	MI		05/15/2019	1.599	19,700,650						22,000,000	04/23/2019
1399999. Restructured mortgages - Commercial mortgages-all other							19,700,650						22,000,000	XXX
1699999. Total - Restructured Mortgages							19,700,650						22,000,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
03680		KATY	TX		10/28/2016	6.500	177,160						270,000	10/12/2016
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							177,160						270,000	XXX
3299999. Total - Mortgages in the process of foreclosure							177,160						270,000	XXX
3399999 - Totals							15,922,666,601		8,380,268			2,196,867	31,401,596,973	XXX

General Interrogatory:

1. Mortgages in good standing $ 85,545 unpaid taxes $ 65,490,440 interest due and unpaid.
2. Restructured mortgages $ unpaid taxes $ 50,933 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ unpaid taxes $ interest due and unpaid.
4. Mortgages in process of foreclosure $ unpaid taxes $ interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
356620284	BLACKFOOT	ID		07/01/2021	4.000	979,875		1,980,970
356620307	BOZEMAN	MT		02/03/2021	3.750	1,507,500		5,164,392
356620327	OTTER	MT		01/20/2021	3.950	1,793,925		3,340,000
356620350	BAKER	MT		02/25/2021	3.750	1,226,100		3,110,000
356620367	ELLENSBURG	WA		02/01/2021	3.700	4,221,000		8,600,000
356620370	VARIOUS	IL		02/03/2021	3.650	12,060,000		22,027,065
356620372	SALINAS	CA		01/27/2021	4.050	12,780,198		21,500,000
356621102	FERNDALE	CA		02/23/2021	3.850	1,557,750		2,722,255
356621104	BELT	MT		01/28/2021	4.050	1,852,385		5,100,000
356621110	VARIOUS	NM		02/09/2021	3.100	6,030,000		15,082,000
356621117	BRISTOL	IN		02/10/2021	4.150	2,965,902		4,580,000
356621119	MOUNT VERNON	WA		02/22/2021	3.850	1,477,350		2,845,555
356621121	VARIOUS	WI		01/25/2021	3.500	6,353,231		9,740,000
356621123	DEMING	NM		03/03/2021	3.200	954,750		3,575,000
356621128	LEONARD	ND		02/16/2021	3.650	613,050		1,134,129
356621129	VARIOUS	IL		03/16/2021	3.300	5,125,500		8,980,000
356621131	VARIOUS	IA		04/22/2021	3.900	4,330,800		9,300,000
356621132	ESTELLINE	SD		05/19/2021	3.950	12,562,500		24,463,635
356621137	LAFAYETTE	IN		02/25/2021	3.400	1,507,500		4,530,000
356621140	WARDEN	WA		03/09/2021	3.700	1,206,000		2,380,000
356621141	HICKORY VALLEY	TN		03/19/2021	3.100	854,250		2,300,000
356621142	CORVALLIS	OR		03/02/2021	3.300	653,250		2,720,000
356621144	REVILLE	SD		02/19/2021	3.300	904,500		2,100,000
356621147	MARION	IA		03/04/2021	3.600	527,625		925,000
356621148	MONTICELLO	IA		05/06/2021	3.100	180,900		451,365
356621149	MONTICELLO	IA		05/06/2021	3.200	743,700		1,923,635
356621150	ELKTON	SD		04/23/2021	3.600	4,221,000		8,760,000
356621152	ROLLING FORK	MS		02/16/2021	4.200	2,257,052		3,776,500
356621153	OUTLOOK	MT		03/17/2021	3.350	1,507,500		3,506,191
356621154	OUTLOOK	MT		03/17/2021	3.350	502,500		1,168,809
356621159	VARIOUS	AR		04/05/2021	3.150	1,776,536		3,000,000
356621160	LEACHVILE	AR		03/12/2021	3.150	736,881		1,260,000
356621164	CORVALLIS	OR		04/01/2021	3.650	1,532,625		3,700,000
356621165	COVE	OR		04/14/2021	3.500	1,748,700		3,950,000
356621168	FORSYTH	MT		04/07/2021	3.650	1,580,763		10,500,000
356621169	VARIOUS	NM		04/15/2021	3.150	1,206,000		2,736,000
356621178	REESEVILLE	WI		05/17/2021	3.300	5,025,000		7,750,000
356621179	UPTON	WY		05/04/2021	3.550	2,713,500		6,350,000
356621183	REINBECK	IA		12/17/2021	4.100	472,350		940,000
356621184	NUMA	IA		05/21/2021	3.990	1,758,750		4,604,354
356621186	RIGBY	ID		03/23/2021	3.750	864,300		1,600,000
356621187	HUNTSVILLE	MO		03/30/2021	3.350	753,750		1,375,000
356621189	COCHRAN	GA		04/16/2021	4.050	902,993		1,435,000
356621191	LODI	CA		05/18/2021	3.450	3,517,500		6,350,000
356621192	VARIOUS	AR		05/04/2021	3.850	250,656		418,605
356621193	VARIOUS	AR		05/04/2021	3.850	2,121,241		3,541,395
356621194	LEACHVILLE	AR		05/11/2021	3.550	2,412,000		3,775,000
356621196	VARIOUS	MN		05/12/2021	3.350	3,668,250		6,259,750
356621197	VARIOUS	MN		05/12/2021	3.350	3,466,212		5,914,978
356621198	VARIOUS	MN		05/12/2021	3.350	3,668,250		6,259,750
356621199	VARIOUS	MN		05/12/2021	3.350	3,267,288		5,575,522
356621200	NEW RICHLAND	MN		04/15/2021	3.750	160,800		300,000
356621201	BRICELYN	MN		04/21/2021	4.060	1,529,811		3,400,000
356621203	GARY	MN		05/04/2021	3.150	1,105,500		1,987,755
356621204	NIELSVILLE	MN		05/04/2021	3.650	4,020,000		7,029,142
356621205	GARY	MN		05/04/2021	3.150	1,306,500		2,601,000
356621208	BLAKESBURG	IA		06/16/2021	3.850	804,000		1,620,000
356621209	ALLENDALE	IL		04/16/2021	3.940	3,763,425		8,699,000
356621212	MARION	IA		05/17/2021	3.900	251,250		815,000
356621216	JONESBORO	AR		04/19/2021	3.550	124,118		192,000
356621218	CAMILLA	GA		05/12/2021	3.400	753,750		1,180,000
356621221	WARDEN	WA		05/24/2021	4.100	603,000		1,285,000
356621223	KLAMATH FALLS	OR		07/12/2021	3.650	929,625		2,080,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
356621224	INDEPENDENCE	OR		06/17/2021	4.050	1,005,000		1,905,000
356621225	ENDERLIN	ND		05/27/2021	3.950	1,005,000		1,590,000
356621227	VARIOUS	KS		05/18/2021	4.050	2,361,559		5,250,000
356621229	VARIOUS	MN		05/14/2021	3.950	301,500		570,111
356621233	WOLF POINT	MT		09/01/2021	3.550	2,914,500		5,188,500
356621238	WACO	TX		06/21/2021	3.800	3,417,000		6,511,000
356621239	IVANHOE	MN		06/29/2021	4.000	3,718,500		7,772,000
356621240	MOORPARK	CA		05/13/2021	3.900	1,005,000		4,320,000
356621241	WALDORF	MN		06/15/2021	3.830	1,251,914		2,350,000
356621242	CAMILLA	GA		07/02/2021	3.550	1,658,250		2,700,000
356621244	BUFFALO	SD		07/14/2021	3.800	502,500		2,145,000
356621246	RHAME	ND		07/20/2021	3.700	6,030,000		9,200,000
356621250	FORT BENTON	MT		07/09/2021	3.950	2,311,500		5,200,000
356621251	JONESBORO	AR		08/02/2021	3.800	427,125		670,000
356621252	VARIOUS	MN		06/17/2021	3.900	402,000		778,780
356621254	ECHO	OR		08/03/2021	3.400	271,350		745,000
356621255	HIGHWOOD	MT		09/09/2021	3.450	1,105,500		5,250,000
356621258	LOST SPRINGS	WY		09/15/2021	3.950	2,562,750		5,430,000
356621259	DOUGLAS	WY		09/15/2021	3.950	1,457,250		3,070,000
356621261	DONALSONVILLE	GA		10/01/2021	3.750	2,412,000		4,550,000
356621263	TANGENT	OR		08/09/2021	4.300	1,206,000		1,950,000
356621267	WARM SPRINGS	AR		09/15/2021	3.450	603,000		1,500,000
356621268	FULDA	MN		07/21/2021	3.940	1,507,500		2,795,000
356621269	MEDFORD	MN		08/19/2021	4.450	2,010,000		4,060,000
356621273	FOREST	IN		09/28/2021	3.250	904,500		1,800,000
356621274	WASHINGTON	IA		09/01/2021	3.950	1,407,000		3,925,000
356621277	ELKTON	MI		09/01/2021	4.370	3,632,201		7,270,000
356621281	TWO BUTTES	CO		11/10/2021	3.400	6,532,500		10,115,625
356621282	TWO BUTTES	CO		11/10/2021	3.400	1,507,500		2,334,375
356621284	TIPTON	MI		10/14/2021	3.650	1,206,000		2,380,354
356621285	TIPTON	MI		10/14/2021	3.350	10,854,000		21,419,646
356621288	VARIOUS	GA		10/14/2021	3.600	1,758,750		2,760,000
356621289	SWITZ CITY	IN		11/02/2021	4.050	8,040,000		14,829,205
356621290	GRANGER	WA		10/25/2021	3.400	3,015,000		5,900,000
356621295	WINNEBAGO	MN		09/28/2021	3.100	1,206,000		2,675,000
356621298	URBANA	IL		10/13/2021	3.150	688,425		1,708,000
356621300	INWOOD	IA		11/15/2021	3.250	2,814,000		5,125,000
356621302	TAFT	TN		12/09/2021	4.000	452,250		825,000
356621304	HOT SPRINGS	MT		12/03/2021	3.500	3,316,500		9,000,000
356621307	DAYTON	WA		10/27/2021	3.650	502,500		2,292,500
356621310	MONMOUTH	OR		12/22/2021	3.600	2,251,200		3,440,000
356621311	MILLINGTON	TN		11/04/2021	3.100	185,925		405,000
356621312	MILLINGTON	TN		11/10/2021	3.100	150,750		265,000
356621313	MONMOUTH	OR		10/27/2021	3.650	1,256,250		1,820,000
356621315	VARIOUS	MN		11/04/2021	3.720	916,883		1,758,109
356621316	POCATELLO	ID		12/14/2021	3.800	702,333		1,630,000
356621317	ADA	MN		12/08/2021	4.050	603,000		1,504,000
356621319	MT VERNON	IA		11/23/2021	3.750	1,005,000		2,125,000
356621323	CURRIE	MN		12/14/2021	3.350	427,125		765,000
356621326	WEST MEMPHIS	AR		12/23/2021	3.750	4,371,750		7,600,000
356621327	CURRIE	MN		12/02/2021	3.500	351,750		790,000
356621330	MEDFORD	OR		12/22/2021	3.500	2,010,000		3,000,000
356621334	SHELBYVILLE	IN		12/03/2021	4.000	587,925		1,645,000
356621336	TIPTON	MI		12/22/2021	3.800	371,850		785,000
356621338	CURRIE	MN		12/14/2021	3.350	427,125		765,000
356621339	VARIOUS	OR		12/17/2021	3.800	1,708,500		2,820,000
356622102	HYSHAM	MT		12/03/2021	4.250	1,606,097		5,600,000
0199999. Mortgages in good standing - Farm Mortgages						260,470,205		522,847,957
213900601	BEVERLY HILLS	CA		05/08/2014	4.988		1,044,705	322,300,000
216800401	MIAMI	FL		03/10/2017	5.687		14,244,885	371,473,708
216800501	CHARLOTTE	NC		02/13/2017	5.230		1,386,214	74,400,000
217900502	BOSTON	MA		12/14/2017	5.357		36,957,993	163,586,160
217970101	WASHINGTON	DC	S	01/19/2018	4.768		2,270,293	115,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
218620401	LOS ANGELES	CA		05/30/2019	5.252		101,671,371	803,091,520
218800301	LAKE TERRACE	MD		10/11/2018	5.138		38,228,361	163,154,867
218900201	LOS ANGELES	CA		12/11/2018	5.306		28,623,447	106,291,097
218900301	REDLANDS	CA		07/10/2018	5.515		974,201	88,920,000
218900401	HOUSTON	TX		09/07/2018	5.246		12,707,667	186,468,381
218900601	HOUSTON	TX	S	11/30/2018	5.500		52,706,471	217,864,411
219630201	ALEXANDRIA	VA		12/05/2019	4.550		136,781,437	355,645,740
219900101	FORT WORTH	TX		04/25/2019	5.025		12,837,500	99,444,531
219900401	DRAPER	UT		06/19/2019	5.250		16,844,240	76,461,579
219900601	MINNEAPOLIS	MN		07/30/2019	4.900		47,043,644	92,532,739
219900901	ATLANTA	GA		12/19/2019	4.435		34,959,770	77,982,981
220630201	CHEVY CHASE	MD		11/18/2020	4.491		2,956,874	5,320,990
220630301	SPARROWS POINT	MD		01/08/2021	3.190	65,837,600		73,700,000
220800101	WILMINGTON	IL		02/03/2021	3.037	81,797,625		111,996,990
220900202	VARIOUS	CA		07/09/2021	3.150	14,981,250		23,974,688
220900401	KENSINGTON	MD		09/18/2020	5.024		27,467,224	45,763,453
221620101	MALDEN	MA		04/02/2021	2.500	57,990,251		96,600,000
221620201	LOS ANGELES	CA		07/12/2021	2.750	33,531,500		56,000,000
221620301	OREM	UT		09/29/2021	3.100	44,179,707		72,690,000
221620501	FORT COLLINS	CO		12/23/2021	2.921	52,434,375		90,888,000
221620601	DENVER	CO		11/12/2021	2.700	68,913,750		138,000,000
221630201	BLACKSBURG	VA		05/05/2021	2.651	50,772,200		79,200,000
221630301	BLACKSBURG	VA		05/05/2021	2.651	48,682,700		76,800,000
221630401	DURHAM	NC		09/02/2021	2.751	65,172,500		112,800,000
221630501	CHARLESTON	SC		10/13/2021	4.150	(400,000)		
221630701	CHARLOTTE	NC		12/17/2021	3.698	10,486,875		16,800,000
221800101	BOYNTON BEACH	FL		05/14/2021	4.250	(848,750)		
221800201	CHICAGO	IL		05/20/2021	2.350	68,179,791		103,000,000
221800301	MASON	OH		09/30/2021	3.100	39,950,000		57,300,000
221800401	TALLAHASSEE	FL		06/07/2021	3.237	63,490,538		98,600,000
221800501	SANDY SPRINGS	GA	S	07/08/2021	2.700	66,916,250		109,200,000
221800601	GAINESVILLE	FL		10/13/2021	3.000	45,942,500		73,800,000
221800701	CLIFTON	NJ		08/13/2021	3.500	74,606,625		113,700,000
221900101	VARIOUS	CA		07/09/2021	2.950	124,843,750		230,400,000
221900201	RANCHO CUCAMONGA	CA		07/08/2021	3.125	44,943,750		75,150,000
221900301	CHULA VISTA	CA		10/06/2021	3.100	69,912,500		108,537,000
221900501	EDEN PRAIRIE	MN		10/14/2021	4.069	(595,000)		
221900601	ATLANTA	GA		11/19/2021	3.050	65,418,125		113,600,000
221900701	SANTA ANA	CA		12/07/2021	2.700	154,806,250		316,017,760
221970101	WASHINGTON	DC	S	01/11/2021	5.000	538,158	9,461,842	10,000,000
521630011	BALTIMORE	MD		11/01/2021	4.385	6,120,000		9,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,418,604,819	579,168,142	5,734,056,593
0899999. Total Mortgages in good standing						1,679,075,024	579,168,142	6,256,904,550
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,679,075,024	579,168,142	6,256,904,550

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
02320	PHOENIX	AZ		03/31/2016	02/25/2021	167,463								163,381			
02459	HOUSTON	TX		04/28/2016	03/25/2021	95,968								94,197			
02770	ODESSA	TX		04/28/2016	06/25/2021	575,499								390,245			
02771	VARIOUS CITIES	AZ		03/31/2016	06/25/2021	1,063,125								1,050,000			
02772	VARIOUS CITIES	AZ		03/31/2016	01/25/2021	151,875								150,000			
02925	VARIOUS	TX		05/31/2016	01/25/2021	1,044,921								1,015,347			
02945	LAS VEGAS	NV		05/31/2016	01/25/2021	182,862								179,471			
03112	VARIOUS	TX		07/29/2016	07/25/2021	375,277								367,478			
03238	VARIOUS	TX		07/29/2016	01/25/2021	458,355								445,335			
03288	VARIOUS	GA		10/18/2016	08/25/2021	238,213								232,391			
03643	VARIOUS	AZ		09/30/2016	01/25/2021	276,925								275,000			
03647	PHOENIX	AZ		09/30/2016	03/25/2021	123,807								121,084			
03666	VARIOUS	FL		10/28/2016	11/25/2021	178,826								173,715			
03677	VARIOUS	FL		10/28/2016	08/25/2021	364,998								164,395			
03737	LANCASTER	CA		12/15/2016	02/25/2021	132,635								129,281			
04127	VARIOUS	CA		12/30/2016	09/25/2021	631,850								611,410			
04230	VARIOUS	FL		01/13/2017	06/25/2021	141,681								128,967			
04275	VARIOUS	FL		01/13/2017	03/25/2021	341,937								250,744			
04346	VARIOUS	FL		01/30/2017	05/25/2021	164,188								159,566			
04465	VARIOUS	MO		01/30/2017	07/25/2021	3,996,380								3,868,808			
04578	VARIOUS	MO		02/14/2017	07/25/2021	1,717,743								1,671,245			
04593	FORT LAUDERDALE	FL		03/01/2017	01/25/2021	129,200								125,556			
04595	BAKERSFIELD	CA		06/28/2017	07/25/2021	609,087								356,708			
04671	SPRING	TX		05/18/2017	08/25/2021	108,928								106,412			
04810	VARIOUS	FL		06/28/2017	06/25/2021	585,945								509,873			
05071	FORT WORTH	TX		09/26/2017	02/25/2021	244,152								238,456			
211620801	SACRAMENTO	CA		12/01/2011	03/30/2021	2,197,500		13,381			13,381			2,210,880			
211620901	LINCOLN	CA		12/01/2011	12/30/2021	2,673,967		16,282			16,282			2,690,249			
211900101	HOUSTON	TX		06/30/2011	07/29/2021	66,974,946		18,225			18,225			66,993,171			
211900201	WASHINGTON	DC		06/29/2011	03/31/2021	166,869,074		130,926			130,926			167,000,000			
211900401	HOUSTON	TX		03/28/2012	12/15/2021	53,287,485		217,238			217,238			53,504,723			
211970201	SAN FRANCISCO	CA		09/01/2011	05/10/2021	246,379,260		40,356			40,356			246,419,616			
213210101	LONDON	GBR		07/25/2013	06/10/2021	172,488,365		514,846			514,846	22,599,583		175,624,794	(19,978,000)		(19,978,000)
217970101	WASHINGTON	DC	S	01/19/2018	10/28/2021	115,000,000								122,398,765		5,128,472	5,128,472
218800101	CHICAGO	IL	S	03/30/2018	03/25/2021	68,953,899		248,325			248,325			69,202,224			
218900101	HOUSTON	TX		04/25/2018	09/29/2021	67,907,051		92,949			92,949			68,000,000			
219800201	CLIFTON	NJ		07/26/2019	08/13/2021	68,824,966		175,034			175,034			69,000,000			
220900101	FRISCO	TX		03/20/2020	11/30/2021	47,339,230		160,770			160,770			47,500,000			
221970101	WASHINGTON	DC	S	01/11/2021	10/28/2021									10,000,000			
356617149	BELLEVUE	IA		04/03/2017	12/02/2021	192,574		(876)			(876)			191,698			
356617166	VARIOUS	KS		04/17/2017	05/18/2021	1,161,788		(4,888)			(4,888)			1,156,900			
356617247	BRICELYN	MN		07/12/2017	04/21/2021	1,141,237		(4,603)			(4,603)			1,136,634			
356617274	ROLLING FORK	MS		09/26/2017	02/16/2021	1,686,169		(7,009)			(7,009)			1,679,160			
356617294	HANFORD	CA		10/19/2017	04/02/2021	7,181,493		(30,585)			(30,585)			7,150,908			
356617332	OURAY	UT		12/26/2017	05/26/2021	2,249,353		(9,971)			(9,971)			2,239,382			
356618120	VARIOUS	AR		01/25/2018	04/05/2021	1,755,831		(8,569)			(8,569)			1,747,262			
356618121	LEACHVILE	AR		02/08/2018	03/12/2021	727,876		(3,442)			(3,442)			724,434			
356618123	FORSYTH	MT		01/29/2018	04/07/2021	848,489		(3,624)			(3,624)			844,865			
356618125	ALLENDALE	IL		01/23/2018	04/16/2021	2,187,277		(9,564)			(9,564)			2,177,713			
356618165	FAULKTON	SD		04/17/2018	10/01/2021	7,827,391		(37,391)			(37,391)			7,790,000			
356618178	POCATELLO	ID		05/02/2018	12/14/2021	474,653		(2,111)			(2,111)			472,542			
356618257	HYSHAM	MT		06/01/2018	12/03/2021	778,558		(3,860)			(3,860)			774,698			
356618274	ELKTON	MI		09/11/2018	09/01/2021	1,741,831		(8,221)			(8,221)			1,733,610			
356618281	VARIOUS	AR		07/10/2018	05/04/2021	243,306		(1,019)			(1,019)			242,288			
356618282	VARIOUS	AR		07/10/2018	05/04/2021	1,774,700		(7,432)			(7,432)			1,767,269			
356619119	CUSHING	IA		12/05/2018	01/20/2021	1,386,819		(6,207)			(6,207)			1,380,612			
356619135	ST JAMES	MN		02/11/2019	11/01/2021	969,438		(6,323)			(6,323)			963,116			
356619161	VARIOUS	KS		04/01/2019	04/09/2021	1,585,755		(7,750)			(7,750)			1,578,004			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619260	VARIOUS	KS		09/25/2019	05/18/2021	529,406		(6,015)			(6,015)			523,392			
356619295	SALINAS	CA		11/20/2019	01/27/2021	9,809,478		(46,669)			(46,669)			9,762,809			
356619307	BELT	MT		11/19/2019	01/28/2021	1,379,474		(6,525)			(6,525)			1,372,948			
356620103	VARIOUS	WI		01/10/2020	01/25/2021	5,730,736		(27,008)			(27,008)			5,703,728			
356620142	BRISTOL	IN		05/01/2020	02/10/2021	2,210,708		(10,708)			(10,708)			2,200,000			
356620229	WALDORF	MN		06/25/2020	06/15/2021	871,502		(4,375)			(4,375)			867,127			
356620245	CANYON	TX		06/01/2020	07/14/2021	1,177,674		(1,674)			(1,674)			1,176,000			
356620336	ST JAMES	MN		10/21/2020	11/04/2021	546,194		(2,658)			(2,658)			543,537			
0199999. Mortgages closed by repayment						1,151,167,295		1,359,254			1,359,254	22,599,583		1,171,424,121	(19,978,000)	5,128,472	(14,849,528)
03287	ATLANTA	GA		07/29/2016		99,908								1,525			
03680	KATY	TX		10/28/2016		183,407								2,281			
04197	VARIOUS	NV		03/01/2017		563,685								159,870			
04461	VARIOUS	NC		05/18/2017		641,391								10,043			
04504	VARIOUS	FL		02/14/2017		406,289								83,744			
04552	SOUTH BEND	IN		05/18/2017		143,848								2,074			
04649	VARIOUS	FL		03/01/2017		365,149								5,515			
04710	VARIOUS	IN		02/23/2018		91,862								60,743			
04784	VALLEJO	CA		09/26/2017		353,986								0			
04871	VARIOUS	FL		06/28/2017		346,511								5,198			
04982	VARIOUS	GA		02/23/2018		95,655								1,451			
05207	SOUTH BEND	IN		09/26/2017		102,669								1,441			
05835	VARIOUS	GA		12/21/2017		797,554								631,726			
05839	VARIOUS	GA		12/21/2017		593,350								299,113			
004091112	MILTON	CAN		06/26/2002		1,751,827								902,134			
004091211	KING CITY	CAN		06/26/2002		1,401,458								721,707			
004091229	KING CITY	CAN		07/24/2003		361,756								205,076			
004094514	OCEAN VIEW	DE		06/13/2003		1,492,174								548,627			
004095414	HUNTSVILLE	CAN		08/28/2003		1,895,546								617,396			
004095513	MACTIER	CAN		08/28/2003		2,816,748								917,439			
004095612	PORT CARLING	CAN		08/28/2003		2,019,557								657,787			
004103316	ALBERTON	CAN		06/08/2004		3,431,421								850,132			
008948090	LAKE WORTH	FL		09/25/1989		2,988,076								1,004,679			
008948091	LAKE WORTH	FL		12/20/1994		396,690								132,006			
205630201	VARIOUS	CAN		02/06/2006		20,391,380								3,716,219			
206630401	MARKHAM	CAN		01/08/2007		6,130,394								906,414			
207630501	VARIOUS	CAN		11/15/2007		19,912,410								3,068,540			
207970201	HOUSTON	TX		05/17/2007		49,771,042								2,206,797			
207970202	HOUSTON	TX		05/17/2007		30,231,136								1,314,270			
208630101	NORTH BETHESDA	MD		04/05/2013		56,087,290								1,512,900			
209800701	OAKVILLE	CAN		10/01/2009		10,270,128								838,045			
210620401	SAN JOSE	CA		07/28/2010		17,007,431								422,968			
210800501	ATLANTA	GA		12/16/2010		117,956,524								4,480,329			
210970201	PEBBLE BEACH	CA		10/01/2010		210,532,118								5,905,762			
211620101	MILPITAS	CA		04/07/2011		20,257,780								378,977			
211620102	MILPITAS	CA		08/30/2019		29,005,807								758,687			
211620301	BELLEVUE	WA		08/22/2011		259,384,896								1,730,803			
211620302	BELLEVUE	WA		03/13/2015		72,080,845								403,818			
211620701	SAN JOSE	CA		11/04/2011		63,190,305								1,254,803			
211620702	SAN JOSE	CA		08/30/2019		38,801,324								912,559			
211800401	BOSTON	MA		11/03/2011		77,650,119								360,226			
211800601	BOSTON	MA		07/06/2012		74,805,334								1,633,198			
211900301	HOUSTON	TX		09/13/2011		74,671,126								1,403,202			
211900302	HOUSTON	TX		09/13/2011		9,360,474								175,400			
211900701	SCOTTSDALE	AZ	S	01/01/2012		31,137,262								830,008			
212800101	BERLIN	MD		06/01/2012		3,321,217								298,099			
212800201	FT. MEADE	MD		12/14/2012		65,637,697								851,686			
212800501	PITTSBURGH	PA		12/20/2012		72,558,632								2,026,091			
212800601	VARIOUS	US		09/01/2013		197,228,032								1,261,027			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
212900101	HOUSTON	TX		09/28/2012		65,170,102								1,206,375			
212970201	NEW YORK	NY		09/10/2012		290,592,094								6,968,099			
213620301	WALNUT CREEK	CA		07/23/2014		45,159,415								776,748			
213800101	ATLANTA	GA		05/01/2013		105,400,794								2,278,589			
213800301	BOSTON	MA		06/19/2013		109,400,487								490,907			
213900101	HOUSTON	TX		06/27/2013		96,375,841								1,958,852			
213900201	SCOTTSDALE	AZ		06/26/2013		48,124,242								911,520			
213900301	DALLAS	TX		07/22/2013		55,550,176								961,096			
213900501	HOUSTON	TX		12/13/2013		58,882,941								933,296			
213900601	BEVERLY HILLS	CA		05/08/2014		125,405,525								1,563,816			
213900701	FORT WORTH	TX		04/01/2014		43,514,932								663,640			
213900702	FORT WORTH	TX		05/16/2019		10,737,413								163,028			
214210101	NEW YORK	NY		11/17/2014		38,764,392								657,291			
214210102	NEW YORK	NY		11/17/2014		3,739,488								62,882			
214620201	SEATTLE	WA		06/17/2014		81,223,346								1,528,552			
214620601	SEATTLE	WA		05/15/2015		92,549,281								1,580,583			
214800101	WASHINGTON	DC		05/22/2014		184,596,319								1,502,426			
214800201	JERSEY CITY	NJ		08/01/2014		190,553,738								1,038,066			
214800701	WASHINGTON	DC		12/29/2014		70,527,236								978,496			
214900101	MCLEAN	VA		06/27/2014		105,499,882								1,734,962			
214900201	HOUSTON	TX		08/22/2014		136,355,210								2,049,365			
214900301	IRVING	TX		03/12/2015		37,903,599								1,027,478			
215210201	TEMPE	AZ		10/06/2015		183,726,469								3,351,158			
215620201	SANTA CLARA	CA		05/26/2015		20,702,138								460,948			
215900101	COSTA MESA	CA		07/13/2015		43,609,077								1,111,142			
215900201	PINEHURST	NC		09/03/2015		199,099,472								3,734,662			
215900301	IRVINE	CA		11/06/2015		90,000,000								1,557,596			
215900401	VARIOUS	CA		11/20/2015		99,799,664								1,679,668			
215900501	HUNTINGTON BEACH	CA		02/09/2016		49,227,641								884,732			
215900502	HUNTINGTON BEACH	CA		02/09/2016		87,135,440								1,567,991			
215900601	ATLANTA	GA		04/29/2016		42,250,959								699,992			
215900701	SAN DIEGO	CA		07/21/2016		161,885,799								2,405,137			
216210101	CHICAGO	IL		05/27/2016		334,155,891								3,088,560			
216620101	OTTAWA	CAN		03/30/2016		39,088,385								794,814			
216620301	SAN MATEO	CA		12/27/2016		137,042,722								2,453,809			
216620302	SAN MATEO	CA		12/27/2016		97,677,986								1,752,720			
216620401	BELLEVUE	WA		11/15/2016		56,818,241								966,560			
216800101	DALLAS	TX		03/04/2016		76,410,743								807,325			
216800302	ARLINGTON	VA		10/20/2016		118,865,825								1,826,191			
216800501	CHARLOTTE	NC		02/13/2017		44,761,981								490,314			
216900301	ROCKVILLE	MD		11/09/2016		54,397,605								875,765			
217620101	NIAGARA FALLS	CAN		07/21/2017		169,947,390								3,401,319			
217900502	BOSTON	MA		12/14/2017		72,396,895								35,594,664			
218900701	SAN DIEGO	CA		12/14/2018		4,482,685								54,147			
219800101	TROY	MI		05/15/2019		20,415,650								715,000			
219800602	TALLAHASSEE	FL		12/23/2019		2,483,676								505,939			
219900501	CHANDLER	AZ		12/19/2019		181,623,405								3,803,880			
219900801	AUSTIN	TX		01/09/2020		64,500,000								1,282,524			
219901001	HOUSTON	TX		02/13/2020		63,753,405								4,121,914			
220500101	VARIOUS	US		11/12/2020		40,493,581								1,396,578			
221800701	CLIFTON	NJ		08/13/2021										469,640			
356616343	LOVINGTON	NM		12/20/2016		983,262								30,000			
356616344	OXNARD	CA		12/12/2016		982,455								51,351			
356617107	RICHLAND	OR		01/10/2017		354,459								7,449			
356617121	CONNELL	WA		01/25/2017		1,513,102								30,328			
356617124	SHELBY	MT		02/02/2017		510,142								10,956			
356617126	PORTLAND	ND		03/01/2017		234,870								5,419			
356617128	QUINCY	WA		02/27/2017		2,526,084								69,822			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
356617137	CAMARILLO	CA		03/14/2017		3,645,429								53,035			
356617148	WHEATLAND	ND		03/23/2017		513,327								14,163			
356617152	IOWA CITY	IA		05/25/2017		6,024,000								145,783			
356617165	POCAHONTAS	IA		05/25/2017		1,619,484								29,988			
356617175	GOOD THUNDER	MN		06/02/2017		1,762,833								30,883			
356617177	VARIOUS	NE		04/27/2017		4,550,911								164,009			
356617183	VARIOUS	IN		06/09/2017		388,477								25,945			
356617184	VARIOUS	IN		06/09/2017		1,961,691								38,931			
356617185	VARIOUS	IN		06/09/2017		1,999,170								42,809			
356617186	VARIOUS	IN		06/09/2017		1,628,748								107,020			
356617187	VARIOUS	IN		06/09/2017		119,339								12,764			
356617188	VARIOUS	IN		06/09/2017		169,659								3,436			
356617189	VARIOUS	IN		06/09/2017		767,908								31,882			
356617204	SOLOMON	KS		06/29/2017		569,767								38,647			
356617210	JOHNSTOWN	OH		06/02/2017		423,587								27,732			
356617211	CHAFFEE	ND		06/01/2017		294,949								5,925			
356617216	EAST CHAIN	MN		06/21/2017		348,262								48,058			
356617218	EAST CHAIN	MN		06/21/2017		493,943								14,168			
356617219	VARIOUS	MT		06/29/2017		1,222,737								23,075			
356617226	GABBS	NV		06/27/2017		2,028,933								281,768			
356617228	ABERDEEN	ID		08/03/2017		608,466								6,471			
356617229	ABERDEEN	ID		08/03/2017		1,644,140								16,575			
356617230	ABERDEEN	ID		08/03/2017		2,263,347								25,237			
356617232	VARIOUS	ID		11/13/2017		761,833								16,946			
356617235	PLENTYWOOD	MT		07/13/2017		1,802,419								29,652			
356617238	REINBECK	IA		08/15/2017		929,070								25,000			
356617239	NEW RICHLAND	MN		08/22/2017		586,241								11,841			
356617244	GREENWOOD	MS		08/09/2017		1,532,346								30,306			
356617248	DALLAS CITY	IL		10/10/2017		3,292,662								55,061			
356617254	MORGAN CITY	MS		08/02/2017		1,715,012								33,201			
356617263	VARIOUS	IN		09/12/2017		8,335,939								176,564			
356617278	MANKATO	MN		08/22/2017		784,823								15,519			
356617281	OAKESDALE	WA		09/11/2017		206,022								12,815			
356617282	WASHINGTON	IL		09/12/2017		1,013,077								20,598			
356617283	PARAGOULD	AR		09/08/2017		1,858,342								50,000			
356617291	FLORENCE	SD		10/06/2017		1,106,586								31,688			
356617296	VARIOUS	OK		10/27/2017		5,848,977								188,000			
356617309	STOCKTON	CA		11/01/2017		812,219								33,123			
356617311	BRICELYN	MN		10/26/2017		428,653								8,479			
356617312	BUTLER	MO		12/08/2017		3,347,322								98,870			
356617317	MT PLEASANT	IA		01/10/2018		371,878								10,600			
356617320	VARIOUS	ND		11/14/2017		2,045,935								56,977			
356617322	PRATT	KS		11/21/2017		1,278,083								32,922			
356617323	MASONVILLE	IA		01/04/2018		1,531,492								406,357			
356617326	STANFORD	MT		12/07/2017		854,834								108,474			
356617328	VARIOUS	MT		12/15/2017		1,286,702								19,004			
356617336	PAGE	ND		12/07/2017		379,379								12,608			
356617338	SANTA ROSA	CA		01/03/2018		2,761,838								93,957			
356618106	INVERNESS	MS		12/19/2017		421,847								10,000			
356618112	WYNNE	AR		12/19/2017		1,221,883								26,082			
356618122	GRADY	NM		02/08/2018		753,362								20,000			
356618124	SELAH	WA		02/08/2018		569,887								35,459			
356618127	HEALDSBURG	CA		03/15/2018		8,414,057								298,983			
356618138	HUNTER	ND		03/21/2018		209,958								48,330			
356618145	WAYLAND	IA		04/05/2018		551,349								21,153			
356618146	CAPULIN	NM		04/02/2018		1,736,864								50,000			
356618148	CUT BANK	MT		03/01/2018		234,873								8,605			
356618149	CUT BANK	MT		03/01/2018		315,909								5,601			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
356618156	WAHPETON	ND		04/02/2018		1,750,944								30,764			
356618157	ABERDEEN	ID		02/09/2018		337,350								2,776			
356618159	BOELUS	NE		04/09/2018		757,847								19,402			
356618160	CHAFFEE	ND		04/03/2018		145,614								2,707			
356618172	BURR OAK	MI		03/29/2018		2,694,624								50,731			
356618182	WOODBURN	OR		04/20/2018		702,977								42,832			
356618183	HERMISTON	OR		05/07/2018		336,979								38,581			
356618185	CUSHING	IA		05/23/2018		8,150,671								489,815			
356618188	CASSELTON	ND		04/11/2018		817,591								15,155			
356618197	MILES CITY	MT		03/15/2018		1,943,647								35,256			
356618201	LAWRENCEVILLE	IL		04/26/2018		323,353								37,324			
356618203	BRITTON	SD		05/10/2018		2,044,005								35,336			
356618206	FAIRFIELD	IA		05/25/2018		1,714,001								255,478			
356618215	WHEATLAND	ND		05/09/2018		967,959								25,610			
356618216	GALATA	MT		04/23/2018		1,607,917								26,714			
356618220	ABERDEEN	ID		05/02/2018		176,072								51,190			
356618221	MICHIGANTOWN	IN		04/26/2018		557,527								21,370			
356618222	GOOD THUNDER	MN		04/27/2018		713,059								12,005			
356618224	COIN	IA		05/15/2018		1,589,849								17,313			
356618225	LEACHVILLE	AR		05/16/2018		336,074								12,557			
356618231	HATCH	NM		04/20/2018		1,355,210								119,370			
356618232	HATCH	NM		04/27/2018		264,820								62,500			
356618234	HERON LAKE	MN		05/23/2018		460,185								6,178			
356618235	BLACKFOOT	ID		12/07/2018		6,723,034								55,354			
356618249	HANNAFORD	ND		06/12/2018		401,876								6,893			
356618250	MOUND	LA		06/20/2018		1,827,762								36,077			
356618252	MANCHESTER	IA		07/17/2018		300,207								5,169			
356618253	LEACHVILLE	AR		05/23/2018		497,015								8,202			
356618255	MANCHESTER	IA		07/17/2018		185,369								3,204			
356618259	CLARK	SD		10/16/2018		8,633,863								145,734			
356618267	CLEMENTS	CA		07/16/2018		873,725								32,233			
356618268	ENDERLIN	ND		05/30/2018		650,658								11,811			
356618271	AUSTIN	MN		07/11/2018		363,930								6,846			
356618278	BRTITTON	SD		07/12/2018		1,412,876								44,904			
356618288	HERON LAKE	MN		07/10/2018		497,407								60,164			
356618291	PASCO	WA		05/29/2018		440,013								166,426			
356618293	WOOD LAKE	MN		08/06/2018		222,278								96,604			
356618296	HERMISTON	OR		08/23/2018		1,948,019								443,621			
356618297	FORSYTH	MT		08/15/2018		6,791,757								118,836			
356618319	ESSEXVILLE	MI		08/15/2018		1,423,790								23,461			
356618323	HITCHCOCK	SD		10/18/2018		3,191,993								51,278			
356618324	FAIRFIELD	IA		10/12/2018		426,464								7,029			
356618325	FAIRFIELD	IA		10/12/2018		426,464								3,470			
356618326	VARIOUS	IA		10/15/2018		1,647,849								19,538			
356618329	STERLING	IL		10/05/2018		212,446								102,359			
356618332	CUSHING	IA		08/15/2018		888,404								266,967			
356618334	SHERIDAN	OR		09/06/2018		1,882,104								67,424			
356618336	HERMAN	MN		09/26/2018		1,080,689								17,358			
356618337	COLLEGE CORNER	IN		09/21/2018		1,081,328								17,077			
356618339	QUINCY	WA		09/07/2018		2,920,859								24,787			
356618341	OKABENA	MN		08/29/2018		569,202								27,986			
356618342	GRANADA	MN		09/06/2018		698,524								6,685			
356618344	ENDERLIN	ND		09/25/2018		393,135								6,210			
356618346	LOVINGTON	NM		09/17/2018		464,396								15,000			
356618351	VARIOUS	SD		10/18/2018		7,850,792								131,425			
356618354	CLAREMONT	SD		10/04/2018		4,982,518								169,822			
356618363	VARIOUS	WA		11/15/2018		1,054,405								37,810			
356618364	OAKES	ND		10/25/2018		637,056								10,239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356618378	BLACKFOOT	ID		12/04/2018		1,153,992								28,494			
356618379	SELMA	CA		11/20/2018		2,008,877								40,671			
356618380	VARIOUS	OR		12/11/2018		8,158,534								128,851			
356618381	GOOD THUNDER	MN		11/14/2018		949,629								10,593			
356618383	PRINCETON	IN		11/14/2018		1,131,870								18,102			
356618387	GOSHEN	IN		12/19/2018		1,989,846								228,442			
356618388	FISHER	MN		11/16/2018		462,390								9,647			
356618389	BERLIN	ND		01/15/2019		1,179,794								18,329			
356618391	FAIRFIELD	IA		01/15/2019		393,839								108,007			
356618392	GRENVILLE	NM		12/17/2018		1,416,316								345,000			
356618393	COLSTRIP	MT		12/07/2018		1,767,579								28,866			
356618394	HATHAWAY	MT		12/27/2018		1,178,469								19,245			
356618396	STOCKPORT	IA		12/21/2018		1,032,328								16,056			
356618398	OUTLOOK	WA		04/15/2019		3,819,313								928,635			
356618402	ARGUSVILLE	ND		12/11/2018		563,189								36,305			
356618403	GLENFIELD	ND		12/13/2018		1,346,048								22,171			
356618404	FARMINGTON	ID		08/22/2019		418,179								14,080			
356618406	CONRAD	MT		01/16/2019		820,749								15,374			
356618407	CONRAD	MT		01/16/2019		2,154,040								177,664			
356618409	ST PARIS	OH		01/10/2019		5,246,195								81,080			
356618411	LAKE ARTHUR	NM		01/07/2019		8,956,417								311,120			
356619103	VARIOUS	OR		01/14/2019		828,260								19,048			
356619106	VARIOUS	CA		12/19/2018		3,990,587								1,084,465			
356619107	VARIOUS	CA		12/19/2018		4,433,985								1,204,960			
356619109	VARIOUS	CA		02/01/2019		11,029,677								370,323			
356619123	ST JAMES	MN		02/21/2019		2,161,559								34,442			
356619124	BUTTERFIELD	MN		02/21/2019		1,350,974								22,426			
356619127	FRANKLIN	ID		02/15/2019		2,275,630								17,688			
356619129	CAMPBELLSBURG	IN		01/28/2019		609,125								9,624			
356619132	TIPTON	CA		06/21/2019		20,258,688								219,262			
356619133	PASCO	WA		01/17/2019		273,638								99,400			
356619136	DRAYTON	MN		03/01/2019		1,762,844								26,872			
356619138	MANKATO	MN		02/07/2019		1,098,336								17,657			
356619139	HARLEM	MT		01/15/2019		1,374,226								22,769			
356619140	VARIOUS	IA		04/03/2019		1,238,597								27,791			
356619143	DARLINGTON	WI		02/11/2019		1,513,239								25,003			
356619149	WASCO	CA		04/03/2019		3,156,363								77,387			
356619150	BRADSHAW	NE		03/01/2019		638,751								10,173			
356619152	VARIOUS	MT		05/09/2019		13,421,371								203,301			
356619165	BEECH GROVE	AR		04/11/2019		1,507,260								22,002			
356619166	ORLAND	CA		03/14/2019		5,824,568								87,009			
356619169	OGDEN	IL		04/09/2019		1,413,882								22,951			
356619172	VARIOUS	SD		04/29/2019		2,996,351								45,768			
356619178	MALTA	MT		04/02/2019		1,914,058								31,838			
356619182	FAIRFIELD	IA		03/27/2019		423,477								114,569			
356619186	BINGHAM LAKE	MN		04/25/2019		510,980								8,138			
356619187	LEONARD	ND		05/01/2019		564,430								9,297			
356619191	COCHRAN	GA		07/11/2019		2,011,141								29,950			
356619192	WINSLOW	IL		06/05/2019		15,808,519								280,004			
356619198	WINDOM	MN		05/02/2019		2,968,850								57,179			
356619199	GILMAN	IL		05/01/2019		386,955								27,685			
356619200	ELIZABETH	IL		05/24/2019		2,347,822								39,486			
356619201	VARIOUS	WA		04/26/2019		292,118								91,118			
356619208	VARIOUS	WA		07/24/2019		3,433,228								75,001			
356619211	RISING STAR	TX		07/10/2019		112,492								3,521			
356619212	RISING STAR	TX		07/10/2019		572,243								17,911			
356619214	VARIOUS	MT		07/11/2019		2,233,565								37,483			
356619216	WHEATLAND	ND		05/29/2019		451,656								7,377			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356619217	VARIOUS	WA		07/05/2019		1,407,647								65,022			
356619218	HENRY	SD		06/27/2019		6,117,808								96,700			
356619220	VARIOUS	OR		06/07/2019		594,586								8,824			
356619221	TULELAKE	CA		07/02/2019		1,966,566								44,623			
356619222	LEDGER	MT		06/03/2019		676,947								23,491			
356619223	BIRD ISLAND	MN		06/14/2019		494,473								8,153			
356619224	CARROLLTON	IL		06/17/2019		405,252								13,295			
356619226	BRITTON	SD		08/07/2019		742,639								11,539			
356619227	BRITTON	SD		08/07/2019		2,971,622								45,391			
356619231	LASALLE	MN		07/17/2019		214,961								3,842			
356619232	SUGAR CITY	ID		06/05/2019		1,012,355								26,947			
356619234	LEONARD	ND		07/16/2019		487,120								8,428			
356619235	GRANITE FALLS	MN		07/10/2019		735,553								12,071			
356619238	COMFREY	MN		10/04/2019		2,386,855								60,497			
356619243	ZILLAH	WA		08/21/2019		1,706,287								54,701			
356619246	BENOIT	MS		07/24/2019		743,458								17,500			
356619248	HERMISTON	OR		08/29/2019		738,167								158,028			
356619249	WOLF CREEK	MT		11/21/2019		1,014,843								15,842			
356619251	RICKREALL	OR		08/27/2019		827,285								20,122			
356619252	BURLINGTON	WA		08/29/2019		414,510								23,299			
356619254	MANCHESTER	IA		09/03/2019		418,763								6,801			
356619255	MANCHESTER	IA		09/03/2019		378,888								6,138			
356619256	VARIOUS	IN		08/28/2019		3,936,859								68,822			
356619263	HECLA	SD		08/27/2019		2,492,980								39,820			
356619269	FAIRFIELD	IA		10/15/2019		994,039								22,181			
356619272	LISBON	ND		10/01/2019		873,108								14,761			
356619276	WEST BEND	IA		10/18/2019		697,988								11,287			
356619277	WALL LAKE	IA		03/12/2020		294,982								7,035			
356619278	ELLENDALE	ND		10/03/2019		593,501								9,919			
356619280	PASCO	WA		10/15/2019		367,895								22,859			
356619283	MARIANNA	AR		10/01/2019		431,963								10,000			
356619284	VARIOUS	WA		12/30/2019		2,628,744								87,778			
356619285	VARIOUS	AR		11/07/2019		1,522,513								25,912			
356619289	VALLEY FORD	CA		11/07/2019		4,110,200								96,040			
356619292	WELLS	MN		10/29/2019		927,071								534,620			
356619294	ROCKTON	IL		11/08/2019		2,289,922								42,946			
356619298	MANTECA	CA		12/13/2019		1,164,911								42,157			
356619299	HATCH	NM		12/11/2019		5,254,509								110,000			
356619301	KENNEBEC	SD		11/07/2019		2,489,787								44,791			
356619305	YAZOO CITY	MS		10/15/2019		3,484,115								63,797			
356619310	WAVELAND	IN		11/20/2019		1,140,471								20,774			
356619316	GOSPORT	IN		11/21/2019		542,496								10,466			
356619317	ANGELA	MT		02/06/2020		904,317								16,216			
356619318	VARIOUS	MI		01/22/2020		1,471,817								32,984			
356619321	MOUNT VERNON	WA		01/08/2020		4,366,239								105,618			
356619322	RUSSELL	MN		01/03/2020		1,444,899								36,563			
356619325	LAKOTA	IA		01/13/2020		315,178								6,151			
356619328	BRITTON	SD		12/19/2019		298,965								2,486			
356619329	FORSYTH	MT		03/24/2020		2,512,161								44,278			
356619330	BELMONT	WI		01/14/2020		2,169,418								38,837			
356619332	IPSWICH	SD		12/27/2019		1,406,511								36,014			
356619334	GUTHRIE	TX		11/12/2019		2,937,314								75,168			
356619336	FAITH	SD		12/19/2019		3,933,751								71,358			
356619339	WEST BEND	IA		01/30/2020		412,676								10,064			
356619341	PETALUMA	CA		12/02/2019		564,653								6,713			
356619347	EMMETT	ID		10/28/2020		2,010,040								17,500			
356619348	COLQUITT	GA		01/23/2020		4,384,402								74,983			
356620102	HAWLEY	TX		01/16/2020		2,944,787								56,315			

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356620110	VAN BUREN	IN		02/27/2020		2,181,899								74,121			
356620113	FERNDALE	CA		12/20/2019		4,328,871								94,813			
356620116	HAMLIN	TX		01/22/2020		583,110								30,550			
356620117	MOLT	MT		01/17/2020		954,467								24,661			
356620120	VARIOUS	TX		04/21/2020		21,101,186								154,957			
356620123	EUREKA	SD		03/03/2020		803,708								13,344			
356620126	BRIDGER	MT		01/23/2020		620,756								11,064			
356620132	GUTHRIE	TX		02/26/2020		2,630,714								68,193			
356620133	ILIFF	CO		02/27/2020		4,873,791								79,194			
356620139	FERGUS FALLS	MN		03/27/2020		3,150,907								71,647			
356620143	VARIOUS	IL		03/04/2020		1,076,241								18,098			
356620144	MONTEZUMA	GA		04/02/2020		1,356,766								21,005			
356620145	FORSYTH	MT		04/13/2020		1,005,075								17,863			
356620146	HENAGAR	AL		11/06/2020		934,703								8,296			
356620152	RAVENNA	NE		05/01/2020		2,812,786								66,871			
356620153	BAINBRIDGE	IN		03/13/2020		562,897								10,039			
356620156	BARNESVILLE	MN		04/22/2020		742,860								13,249			
356620158	FROST	MN		04/08/2020		522,769								9,803			
356620163	CAPITOL	MT		04/27/2020		1,507,817								26,794			
356620166	FINGAL	ND		04/09/2020		298,878								5,287			
356620167	VARIOUS	WI		06/01/2020		5,580,961								200,462			
356620168	MILES CITY	MT		04/08/2020		529,067								13,138			
356620170	BURNS	OR		04/09/2020		1,301,205								31,286			
356620182	MAYO	FL		06/11/2020		1,356,772								21,005			
356620183	VARIOUS	ND		05/27/2020		1,713,199								28,155			
356620186	BREWSTER	WA		05/20/2020		552,555								27,544			
356620187	HUGHES	AR		06/10/2020		694,161								12,974			
356620191	MURDOCK	MN		05/13/2020		476,951								8,945			
356620192	VERO BEACH	FL		06/17/2020		8,038,410								320,000			
356620195	VARIOUS	AR		05/28/2020		665,327								12,259			
356620196	RENVILLE	MN		04/13/2020		248,831								4,824			
356620198	MESA	WA		05/07/2020		5,846,925								129,101			
356620201	VARIOUS	IL		06/08/2020		995,612								16,617			
356620208	LYLE	MN		04/28/2020		571,526								10,222			
356620211	FRIEND	NE		05/27/2020		1,394,292								25,714			
356620216	ENDERLIN	ND		06/23/2020		695,679								12,209			
356620218	GUTHRIE	TX		06/01/2020		5,224,698								149,168			
356620219	VARIOUS	IN		07/14/2020		1,909,362								32,799			
356620221	FINLEY	ND		06/18/2020		1,566,235								27,205			
356620222	CORNELIUS	OR		07/08/2020		3,475,391								79,964			
356620224	MCMINNVILLE	OR		06/05/2020		1,266,682								29,927			
356620226	VARIOUS	IA		10/09/2020		707,522								6,170			
356620232	GREENWOOD	MS		05/20/2020		1,205,962								26,700			
356620233	SOUTH ENGLISH	IA		08/24/2020		1,105,565								19,642			
356620235	ROSEBUD	MT		10/21/2020		2,411,419								43,606			
356620238	MILNOR	ND		06/10/2020		1,791,707								31,017			
356620239	HELENA	AR		06/18/2020		171,923								8,036			
356620242	OAKLEY	ID		12/11/2020		4,019,875								74,694			
356620247	VARIOUS	CA		06/19/2020		1,432,785								49,713			
356620248	VARIOUS	ND		10/01/2020		9,696,943								168,019			
356620249	VARIOUS	WI		06/26/2020		3,969,367								66,757			
356620252	PASCO	WA		07/09/2020		3,897,903								139,679			
356620254	BANCROFT	ID		10/14/2020		653,174								5,675			
356620255	FAITH	SD		07/15/2020		2,513,032								20,988			
356620256	LAMOURE	ND		06/24/2020		378,917								11,990			
356620260	LINDSAY	MT		08/18/2020		8,543,202								151,835			
356620261	FREDERICK	SD		08/06/2020		1,206,112								10,162			
356620262	POMPEYS PILLAR	MT		07/06/2020		310,039								10,811			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356620264	PUKWANA	SD		07/21/2020		1,306,738								11,009			
356620268	VARIOUS	AR		07/22/2020		1,507,520								26,812			
356620270	CASSELTON	ND		08/26/2020		296,405								6,968			
356620272	CURRIE	MN		07/09/2020		391,683								10,063			
356620275	BOARDMAN	OR		07/17/2020		2,161,132								51,711			
356620276	NAPPANEE	IN		06/25/2020		1,356,890								24,321			
356620279	ABERDEEN	ID		08/06/2020		784,665								28,203			
356620282	RUNNELLS	IA		12/23/2020		628,115								11,162			
356620283	HOWELL	UT		10/05/2020		3,015,138								52,785			
356620294	TULARE	SD		09/29/2020		1,507,164								30,764			
356620297	COLUMBIA	LA		08/18/2020		1,645,212								30,656			
356620299	DILLON	MT		09/16/2020		602,977								10,706			
356620301	BRITTON	SD		09/14/2020		7,034,553								91,728			
356620302	BRITTON	SD		09/14/2020		6,632,579								86,486			
356620303	BEATRICE	AL		11/17/2020		401,982								9,710			
356620305	EAGAN	MN		09/09/2020		337,504								10,908			
356620307	BOZEMAN	MT		02/03/2021										13,775			
356620311	FRANKFORT	IN		09/01/2020		4,722,948								80,442			
356620312	BLACKFOOT	ID		09/15/2020		366,050								66,592			
356620315	WHEATLAND	ND		09/23/2020		1,354,000								31,004			
356620319	FREELAND	MI		10/21/2020		1,356,767								12,043			
356620320	FREELAND	MI		10/21/2020		1,206,015								10,705			
356620321	VARIOUS	MI		10/21/2020		643,208								5,709			
356620322	FREELAND	MI		10/21/2020		402,005								3,568			
356620329	BANCROFT	IA		12/09/2020		1,306,505								12,075			
356620330	ISMAY	MT		10/28/2020		5,727,824								51,731			
356620332	VARIOUS	MN		10/21/2020		1,624,316								32,248			
356620335	DARLINGTON	WI		09/25/2020		5,690,000								51,199			
356620337	FORT KLAMATH	OR		10/20/2020		1,105,489								27,373			
356620339	VARIOUS	ID		12/15/2020		4,823,877								44,800			
356620343	MESA	WA		11/13/2020		502,521								8,370			
356620345	DAYTON	OR		10/22/2020		763,743								18,606			
356620347	VARIOUS	ND		12/16/2020		4,418,911								112,732			
356620352	BARNARD	SD		12/14/2020		1,157,877								28,876			
356620353	WESTPORT	SD		12/14/2020		771,918								19,250			
356620355	GALT	CA		11/17/2020		2,456,913								60,319			
356620359	PETALUMA	CA		11/25/2020		4,422,158								110,992			
356620363	VARIOUS	MT		12/03/2020		1,582,754								30,258			
356620364	SCHLATER	MS		12/21/2020		2,242,478								52,547			
356620367	ELLENSBURG	WA		02/01/2021										65,613			
356620368	FROST	MN		11/18/2020		643,216								6,325			
356620369	MERRILL	OR		11/10/2020		1,206,041								21,000			
356620370	VARIOUS	IL		02/03/2021										279,266			
356620372	SALINAS	CA		01/27/2021										260,795			
356621102	FERNDALE	CA		02/23/2021										28,088			
356621104	BELT	MT		01/28/2021										16,138			
356621110	VARIOUS	NM		02/09/2021										180,000			
356621119	MOUNT VERNON	WA		02/22/2021										46,257			
356621121	VARIOUS	WI		01/25/2021										119,091			
356621123	DEMING	NM		03/03/2021										16,000			
356621124	PRESTON	ID		12/30/2020		2,361,740								54,734			
356621128	LEONARD	ND		02/16/2021										6,732			
356621129	VARIOUS	IL		03/16/2021										71,823			
356621140	WARDEN	WA		03/09/2021										20,525			
356621141	HICKORY VALLEY	TN		03/19/2021										19,000			
356621142	CORVALLIS	OR		03/02/2021										11,675			
356621144	REVILLE	SD		02/19/2021										22,130			
356621148	MONTICELLO	IA		05/06/2021										17,491			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
356621149	MONTICELLO	IA		05/06/2021										47,418			
356621153	OUTLOOK	MT		03/17/2021										14,875			
356621154	OUTLOOK	MT		03/17/2021										4,925			
356621159	VARIOUS	AR		04/05/2021										18,547			
356621160	LEACHVILE	AR		03/12/2021										7,450			
356621164	CORVALLIS	OR		04/01/2021										14,269			
356621165	COVE	OR		04/14/2021										22,150			
356621168	FORSYTH	MT		04/07/2021										49,933			
356621178	REESEVILLE	WI		05/17/2021										49,414			
356621187	HUNTSVILLE	MO		03/30/2021										10,353			
356621196	VARIOUS	MN		05/12/2021										35,768			
356621197	VARIOUS	MN		05/12/2021										33,798			
356621198	VARIOUS	MN		05/12/2021										35,768			
356621199	VARIOUS	MN		05/12/2021										31,859			
356621200	NEW RICHLAND	MN		04/15/2021										1,464			
356621201	BRICELYN	MN		04/21/2021										32,151			
356621203	GARY	MN		05/04/2021										11,343			
356621204	NIELSVILLE	MN		05/04/2021										38,060			
356621205	GARY	MN		05/04/2021										13,405			
356621208	BLAKESBURG	IA		06/16/2021										7,200			
356621209	ALLENDALE	IL		04/16/2021										34,376			
356621221	WARDEN	WA		05/24/2021										9,830			
356621225	ENDERLIN	ND		05/27/2021										8,845			
356621227	VARIOUS	KS		05/18/2021										38,783			
356621229	VARIOUS	MN		05/14/2021										9,790			
356621239	IVANHOE	MN		06/29/2021										32,441			
356621241	WALDORF	MN		06/15/2021										11,286			
356621252	VARIOUS	MN		06/17/2021										3,568			
356621254	ECHO	OR		08/03/2021										12,251			
356621267	WARM SPRINGS	AR		09/15/2021										10,036			
356621269	MEDFORD	MN		08/19/2021										27,832			
356621284	TIPTON	MI		10/14/2021										3,685			
356621285	TIPTON	MI		10/14/2021										34,943			
356621295	WINNEBAGO	MN		09/28/2021										25,056			
356621311	MILLINGTON	TN		11/04/2021										4,625			
356621315	VARIOUS	MN		11/04/2021										20,049			
0299999. Mortgages with partial repayments						6,879,053,859								182,523,020			
220500101	VARIOUS	US		11/12/2020		25,294,244								25,294,244			
220630301	SPARROWS POINT	MD		01/08/2021										20,600,000			
220800101	WILMINGTON	IL		02/03/2021										15,000,000			
0499999. Mortgages transferred						25,294,244								60,894,244			
0599999 - Totals						8,055,515,398		1,359,254			1,359,254	22,599,583		1,414,841,385	(19,978,000)	5,128,472	(14,849,528)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ABRY ADVANCED SECURITIES FUND		GEORGE TOWN	CYM	ABRY PARTNERS, LLC		12/03/2007	2		224,742	224,742	(54,951)			(6,649)			794,867	3.602
000000-00-0	ABRY PARTNERS VI, LP		BOSTON	MA	ABRY PARTNERS, LLC		02/11/2008	3		201,915	201,915	(104,970)					67,232	1,645,809	1.081
000000-00-0	AEA MEZZANINE FUND II		NEW YORK	NY	AEA MEZZANINE MANAGEMENT LP		03/15/2010	2		234,089	234,089	(146,745)			1,360			838,151	5.021
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.		GRAND CAYMAN	CYM	ALTAS PARTNERS		04/14/2016	3	2,191,131	9,220,498	9,220,498	2,946,987			3,032,199			738,064	1.710
000000-00-0	AP ARISTOTLE HOLDINGS		NEW YORK	NY	APOLLO		12/17/2021		3,817,490	3,817,490	3,817,490								4.820
000000-00-0	AP TUNDRA HOLDINGS LIMITED		ST. LOUIS	MO	APOLLO		12/29/2020		3,777,557	4,121,458	4,121,458	343,901							1.056
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.		NEW YORK	NY	APOLLO		09/30/2021		9,584,806	9,584,806	9,584,806							65,912,236	3.750
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.		EDINBURGH	GBR	ARDIAN		12/18/2015	3	9,966,433	24,794,734	24,794,734	9,291,422			30,772			15,258,148	1.670
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.		EDINBURGH	GBR	ARDIAN		12/13/2018	3	14,794,753	24,337,143	24,337,143	8,461,924			(490,551)			22,556,280	1.111
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.		LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020		7,319,833	8,942,631	8,942,631	1,622,798						40,850,694	1.111
000000-00-0	ASCP OAKLAND, L.P.		NEW YORK	NY	ASCP OAKLAND GP, L.P.		10/01/2021	3	9,833,906	9,833,906	9,833,906							13,166,094	17.600
000000-00-0	ASTORG MID-CAP FUND		LUXEMBOURG	LUX	ASTORG ASSET MANAGEMENT, S.A R.L.		04/20/2021	3	2,109,379	2,109,379	2,109,379							18,351,821	1.470
000000-00-0	ASTORG PARTNERS VII, L.P.		PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.		12/17/2018	3	19,227,921	21,906,650	21,906,650	3,901,029			297,595	(1,305,705)		13,166,340	0.635
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.		GREENWICH	CT	ATLAS HOLDINGS, LLC		04/06/2018	3	6,689,917	11,484,256	11,484,256	783,556			2,371,999			12,123,406	1.238
000000-00-0	ATLAS CAPITAL RESOURCES IV LP		GREENWICH	CT	ATLAS HOLDINGS, LLC		03/26/2021	3										30,000,000	0.968
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.		NEW YORK	NY	BANNER RIDGE FUND III GP, LLC		10/29/2019	3	8,695,142	14,566,591	14,566,591	5,808,658			62,791			11,295,817	4.000
000000-00-0	BANNER RIDGE SECONDARY FUND IV (T), LP		NEW YORK	NY	BANNER RIDGE FUND IV GP, LLC		06/15/2021	3	6,526,325	6,526,325	6,526,325							33,473,675	5.030
000000-00-0	BAY AREA COMMUNITY EQUITY FUND		SAN FRANCISCO	CA	BAY AREA EQUITY FUND MANAGERS		02/06/2003	3		240,296	240,296								1.333
000000-00-0	BCP INFRASTRUCTURE FUND, LP		BATON ROUGE	LA	BCP INFRASTRUCTURE FUND GP, LP		08/19/2021		3,213,480	3,213,480	3,213,480							36,902,109	9.302
000000-00-0	BENEFIT STREET SENIOR SECURED OPPS FUND		NEW YORK	NY	BENEFIT STREET PARTNERS		12/02/2016	2	4,814,412	7,268,645	7,268,645	683,456			437,940			2,755,114	4.894
000000-00-0	BIRCH HILL EQUITY PARTNERS VI		TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020	3	5,977,642	5,580,911	5,580,911	(162)			(230,993)	(161,437)		25,332,128	2.692
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		06/19/2006	3		3,513,842	3,513,842	(1,111,225)			1,390,386			6,548	3.420
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV, L.P.		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		09/10/2007	3		4,685,123	4,685,123	(1,481,634)			1,853,848			8,739	4.559
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V		LOS ANGELES	CA	BRENTWOOD ASSOCIATES		11/07/2014	3	8,951,106	14,939,994	14,939,994	2,655,084			867,127			1,701,365	2.180
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI		NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021											200,000,000	4.979
13139#-10-3	CALTIUS PARTNERS IV		LOS ANGELES	CA	CALTIUS MEZZANINE		04/07/2008	2		3,970,984	3,970,984	(467,675)			929,545			1,987,738	2.951
000000-00-0	CAPVEST EQUITY PARTNERS IV		LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018	3	14,322,051	14,974,569	14,974,569	2,205,066			(907,781)	(725,471)		14,900,567	5.940
000000-00-0	CARLYLE INFRASTRUCTURE CREDIT FUND, L.P.		WASHINGTON	DC	CICF NOTE ISSUER GP L.L.C.		08/25/2021											15,000,000	15.000
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY		WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.		12/17/2020		14,577,816	16,480,573	16,480,573	2,229,727			(326,970)			60,486,964	16.730
000000-00-0	CATALYST INVESTORS IV		NEW YORK	NY	CATALYST INVESTORS		02/13/2015	3	30,149	34,430,611	34,430,611	4,186,380			9,879,447			2,149,012	5.302
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC		GEORGE TOWN	CYM	WALKERS FIDUCIARY LIMITED		08/27/2020		565,307	1,837,233	1,837,233	459,183							3.372
000000-00-0	CLAREANT MEZZANINE		ST. HELIER	GBR	ALCENTRA JERSEY GP LTD		09/25/2006	2		351,868	351,868				(28,204)			100,789	1.844
000000-00-0	CLAREANT MEZZANINE II		ST. HELIER	GBR	ALCENTRA JERSEY GP LTD		12/29/2008	2		835,961	835,961				(67,007)			593,015	3.953
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.		SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS		11/22/2017	3		22,754,526	22,754,526	14,150,951			3,264,042			5,954,592	0.760
000000-00-0	CO-INVESTMENT PARTNERS EUROPE		GEORGE TOWN	CYM	CIP EUROPE, LP		02/26/2007	3		336,824	336,824	285,505			(1,034,033)	(56,811)	591,229	1,681,318	6.947
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP		GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		12/09/2011	3		11,998,166	11,997,981	774,029			1,739,768		3,461,910	14,861,633	0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP		GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS		06/12/2015	3	9,627,151	27,781,133	27,781,133	11,154,465			(66,655)			12,227,887	1.188
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP		EDINBURGH	GBR	DB SECONDARY		05/09/2014	3		6,173,904	6,173,904	751,988			1,289,202			1,735,100	0.907
000000-00-0	DIGITAL COLONY PARTNERS II LP		BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021											50,000,000	0.620
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		12/01/2019	13	81,766	1,449,705	1,449,705	370,059			(81,766)		149,684		0.111
000000-00-0	EIG ENERGY FUND XIV		LOS ANGELES	CA	EIG GLOBAL ENERGY PARTNERS		12/03/2007	3	689,258	936,891	936,891	1,178,001			(1,202,892)			552,225	0.778
000000-00-0	EMERALD PARTNERS V		BEACHWOOD	OH	BRANTLEY PARTNERS		08/11/2008	3		136,181	136,181	136,181					41,192		8.709
000000-00-0	ESD MANAGEMENT IV		ST. PETER PORT	GBR	ESD PARTNERS, LLC		02/05/2007	3		2,438,624	2,438,624	(149,734)			(784,540)	(210,637)		1,160,400	5.655
000000-00-0	ESTANCIA CAPITAL PARTNERS		SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS		11/30/2012	1	50,894										10.000
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.		SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS		07/06/2018	3	19,117,217	30,216,343	30,216,343	1,871,146			(613,863)			19,833,838	8.330
000000-00-0	EURO CHOICE VII SCS		GENEVE	CHE	UNIGESTION GP S.A.R.L.		02/28/2019	3	9,074,897	10,873,389	10,873,389	1,768,925			362,714	(724,688)		8,095,313	11.150
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND V, L.P		LONDON	GBR	ESD PARTNERS, LLC		03/11/2016	3	2,009,382	17,036,423	17,036,423	983,449			5,137,706	(1,485,960)		2,826,434	7.323
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.		LONDON	GBR	ESD PARTNERS, LLC		09/27/2019	3	6,865,640	7,152,735	7,152,735	1,261,452			(899,287)	(126,162)		23,117,992	6.625
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP		HOUSTON	TX	FIVE POINT CAPITAL		12/19/2014	3	3,193,978	9,307,457	9,307,457	882,155			72,569			309,095	1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		03/01/2019	2	12,112,885	19,639,186	19,639,186	276,360			3,764,654			12,889,819	0.630
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020	2	9,090,887	9,781,877	9,781,877	707,724			(16,734)			25,909,113	1.250
000000-00-0	GARTMORE PRIVATE EQUITY III, LP		EDINGBURGH	GBR	GPE III GP, LP		10/25/2007	3		699,002	699,002	129,619		890,295	500,062	(79,646)		582,048	6.286
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND IV, LP		LONDON	GBR	GLENDOWER CAPITAL LLP		04/16/2018	3	15,332,080	34,854,285	34,854,285	13,914,442			1,640,018			18,377,712	1.882
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P		LONDON	GBR	GLENDOWER CAPITAL LLP		04/29/2021	3	1,500,000	5,315,188	5,315,188	4,109,616			(294,428)			48,491,650	9.050
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE III		LUXEMBOURG	LUX	BLACKROCK FRANCE SAS		03/31/2021		8,481,383	7,578,113	7,578,113	(64,999)			(838,271)			41,632,368	1.040

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP		NEW YORK	NY	GSO ASSOCIATES LLC		12/01/2019	13	641,122	279,628	279,628	(173,754)			74,052				0.112
000000-00-0	HARVEST PARTNERS IX LP		NEW YORK	NY	HARVEST PARTNERS		12/17/2021	3										55,000,000	1.050
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND		NEW YORK	NY	HARVEST PARTNERS		08/07/2015	3	5,289,780	11,240,652	11,240,652	(143,971)			1,879,304			2,679,008	2.660
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND		SAN FRANCISCO	CA	CALIFORNIA IMPACT SBIC		04/23/2014	3	896,393	3,135,509	3,135,509				474,996			2,697,543	4.000
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P		SAN FRANCISCO	CA	INDUSTRY VENTURES		07/17/2020	1	10,499,653	17,308,560	17,308,560	7,201,383			(392,476)			19,500,347	3.529
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P.		SAN FRANCISCO	CA	INDUSTRY VENTURES		12/18/2020	1	3,499,884	5,769,520	5,769,520	2,400,461			(130,825)			6,500,116	1.176
000000-00-0	INDUSTRY VENTURES SECONDARY VIII		SAN FRANCISCO	CA	INDUSTRY VENTURES		02/12/2016	1	3,349,469	32,406,792	32,406,792	13,426,594			3,826,241			1,980,000	3.900
000000-00-0	INDUSTRY VENTURES V		SAN FRANCISCO	CA	INDUSTRY VENTURES		03/10/2008	1		175,630	175,630							750,000	5.630
000000-00-0	INSIGHT PARTNERS OPPORTUNITIES FUND I, L.P.		NEW YORK	NY	INSIGHT ASSOCIATES		08/17/2020	3	20,825,000	21,352,473	21,352,473	943,079			(415,606)			14,175,000	2.240
000000-00-0	KAYNE ANDERSON MEZZANINE PARTNERS		LOS ANGELES	CA	KAYNE ANDERSON MEZZANINE ADVISORS		09/30/2010	2		137,493	137,493	(17,533)			(6,336)			236,022	3.333
000000-00-0	KINDERHOOK CAPITAL FUND 7 LP		NEW YORK	NY	KINDERHOOK CAPITAL		10/21/2021	3										55,000,000	3.440
000000-00-0	KINDERHOOK CAPITAL FUND IV		NEW YORK	NY	KINDERHOOK CAPITAL		06/13/2014	3		7,210,900	7,210,900	1,081,836			3,438,456			2,133,527	2.347
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP		GRAND CAYMAN	CYM	KKR ASSOCIATES INFRASTRUCTURE III		05/24/2021											50,000,000	0.420
000000-00-0	LANDMARK EQUITY PARTNERS XIII		SIMSBURY	CT	LANDMARK PARTNERS		01/09/2006	3		68,283	68,283	1,023,128			(1,231,127)		74,786	776,262	1.679
000000-00-0	LANDMARK EQUITY PARTNERS XIV		SIMSBURY	CT	LANDMARK PARTNERS		03/10/2008	3		8,425,560	8,425,560	3,684,730			(322,706)			2,025,464	3.755
000000-00-0	LBC CREDIT PARTNERS III		PHILADELPHIA	PA	LBC CREDIT PARTNERS		05/09/2014	2		1,099,046	1,099,046	492,138			(334,327)			1,925,375	1.190
000000-00-0	LEXINGTON CAPITAL PARTNERS III		NEW YORK	NY	LEXINGTON PARTNERS		01/27/1999	3		105,324	105,324	(76,856)			1,332		83,324		7.539
000000-00-0	LEXINGTON CAPITAL PARTNERS V		NEW YORK	NY	LEXINGTON PARTNERS		02/28/2002	3		96,848	96,848	(37,094)			(1,345)			121,689	1.247
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A		NEW YORK	NY	LEXINGTON PARTNERS		01/09/2006	3		807,023	807,023	807,023			(828,501)		150,146	326,937	1.138
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		NEW YORK	NY	LEXINGTON PARTNERS		11/10/2008	3		13,489,544	13,489,544	4,600,834		3,943,091	5,402,936			11,756,587	1.230
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II		NEW YORK	NY	LEXINGTON PARTNERS		05/31/2008	3		6,217,715	6,217,715	1,107,272			2,052,528			565,642	3.850
000000-00-0	LIGHTYEAR FUND II, LP		NEW YORK	NY	LIGHTYEAR CAPITAL		06/05/2006	3		160,385	160,385	(8,053)			(1,694)			680,092	0.583
000000-00-0	LIVINGBRIDGE 7 LP		LONDON	GBR	LIVINGBRIDGE 7 GENERAL PARTNER LLP		05/29/2020	3	13,144,427	11,988,163	11,988,163				(867,849)	(288,415)		25,491,879	4.351
000000-00-0	LONG POND CAPITAL QP FUND SERIES C		NEW YORK	NY	LONG POND GP, LLC		12/01/2019	13		130,973	130,973	(10,553)					10,553		0.193
000000-00-0	LS POWER EQUITY PARTNERS II		NEW YORK	NY	LS POWER EQUITY PARTNERS		04/23/2007	3		6,066	6,066	27,447		366,468	(50,666)			565,889	0.566
000000-00-0	LUXOR CAPITAL PARTNERS LIQUIDATING SPV, LLC		NEW YORK	NY	LUXOR CAPITAL GROUP, LP		12/31/2019	13	59,971	45,550	45,550	(13,967)			(454)				0.082
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P		BOSTON	MA	MANULIFE INVESTMENT MANAGEMENT		11/13/2020		20,850,660	19,918,021	19,918,021	(2,901)			(929,738)			78,664,708	8.220
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.		BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018	3	23,045,221	49,995,591	49,995,591	21,877,367			414,421	(3,225,513)		8,210,544	3.680
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM V, L.P.		BAAR	CHE	MONTANA CAPITAL PARTNERS AG		08/06/2020	3	3,105,860	6,427,842	6,427,842	3,516,135			(51,724)	(142,429)		47,785,483	3.330
000000-00-0	MENLO VENTURES IX		MENLO PARK	CA	MENLO VENTURES		01/08/2001	1		429,236	429,236	381,788							1.188
000000-00-0	MONTAUK TRIGUARD IV		IRVINE	CA	MONTAUK TRIGUARD PARTNERS		02/20/2008	3		4,490,895	4,490,895	494,053			1,219,602			2,161,083	12.354
000000-00-0	MONTAUK TRIGUARD V		IRVINE	CA	MONTAUK TRIGUARD PARTNERS		01/28/2011	3		18,311,500	18,311,500	5,405,920			2,026,224			10,448,049	24.410
000000-00-0	NOVACAP TMT V		LONGUEUIL	CAN	NOVACAP MANAGEMENT INC		05/26/2017	3	3,301,002	27,146,607	27,146,607	1,625,489)			13,407,766	93		1,707,886	2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III		NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010	2		1,382,015	1,382,015	1,508,345		1,982,405	671,623			1,357,969	2.594
000000-00-0	OC MASTER FUND, LLC		ORANGE COUNTY	CA	OC MASTER FUND, LLC		12/20/2019	1	3,570,000	4,258,360	4,258,360	800,430			(112,070)			6,430,000	10.000
000000-00-0	PANTHEON ASIA FUND II		ST. PETER PORT	GBR	THE PANTHEON GROUP		08/31/1998	3		48,471	48,471							369,360	5.325
000000-00-0	PANTHEON GLOBAL SECONDARY FUND III		ST. PETER PORT	GBR	THE PANTHEON GROUP		11/20/2006	3		161,393	161,393				(5,331)			245,000	0.350
000000-00-0	PANTHEON USA FUND IV		ST. PETER PORT	GBR	THE PANTHEON GROUP		03/30/2001	3		228,387	228,387	949			25,989			324,000	2.250
000000-00-0	PAUL CAPITAL PARTNERS IX		SAN FRANCISCO	CA	PAUL CAPITAL PARTNERS		02/05/2007	3	226,768	1,916,426	1,916,426	257,035)			63,237			2,485,554	0.606
000000-00-0	PERMIRA EUROPE II		ST. PETER PORT	GBR	PERMIRA		06/07/2000	3		144,960	144,960					(11,620)			0.682
000000-00-0	PINE RIVER FUND L.P.		MINNETONKA	MN	PINE RIVER DOMESTIC MANAGEMENT L.P.		12/01/2019	13	16,060	48,539	48,539								1.412
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP		NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		02/28/2018	3	9,715,821	15,156,030	15,156,030	2,260,999			1,924,762			10,727,531	4.205
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III		NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		06/12/2015	2	5,452,317	3,275,332	3,275,332	3,548,805			(3,030,482)			5,226,813	2.730
000000-00-0	RCP SECONDARY OPPORTUNITY FUND		CHICAGO	IL	RCP ADVISORS		02/16/2010	3		145,738	145,738	(19,620)		2,632,203	2,699,444			2,300,681	7.560
000000-00-0	RLH INVESTORS II		LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		02/06/2006	3		438,710	438,710	17,680			(16,619)			1,566,314	3.996
000000-00-0	RLH INVESTORS III		LOS ANGELES	CA	RIORDAN, LEWIS & HADEN		09/30/2010	3		6,980,915	6,980,915	(5,073,247)			10,973,886			3,074,224	4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS		FINDEL	LUX	ROCKET INTERNET CAPITAL LUX II S.A.R.L		06/04/2019	3	24,191,235	32,043,139	32,043,139	7,948,760			(96,856)			808,765	1.667
000000-00-0	SPIRE CAPITAL PARTNERS III		NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC		02/13/2015	3	3,262,137	5,994,813	5,994,813	609,409			(88,977)			151,604	2.250
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III		ST. PETER PORT	GBR	STEPSTONE GROUP		02/05/2007	3		12,857	12,857	(145,296)			(22,885)	(3,386)	33,868	176,616	0.683
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III		NEW YORK	NY	STEPSTONE GROUP		09/16/2016	3	13,163,350	31,830,357	31,830,357	6,742,653			4,143,694			7,381,174	3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV		NEW YORK	NY	STEPSTONE GROUP		04/18/2019	3	16,814,836	27,391,656	27,391,656	7,891,034			798,948			23,182,023	3.200
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP		NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021											75,000,000	0.540
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		04/07/2008	3		3,281,986	3,281,986	(1,631,482)			3,190,326			7,305,663	3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		09/30/2010	3		8,132,863	8,132,863	(1,313,945)			3,354,751		1,291,137	12,024,819	3.190
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		03/28/2014	3		9,507,477	9,507,477	1,300,613			3,160,383			12,138,652	0.818

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		03/11/2016	3	5,212,649	25,253,375	25,253,375	9,087,063			3,009,117			12,647,738	0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		06/26/2020	3	5,661,789	7,191,583	7,191,583	1,707,851			(787,452)			42,923,036	2.006
000000-00-0	STRATEGIC PARTNERS IX L.P.		NEW YORK	NY	STRATEGIC PARTNERS		10/07/2021	3	2,299,000	2,299,000	2,299,000							21,901,000	0.186
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		02/02/2018	3	19,947,392	31,997,778	31,997,778	6,457,377			39,989			24,022,350	3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3	7,717,733	16,975,206	16,975,206	7,972,703			(94,991)			12,233,539	0.210
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.		NEW YORK	NY	STRATEGIC PARTNERS		12/21/2018	3	16,207,238	35,647,932	35,647,932	16,742,681			(199,488)			25,690,315	0.450
000000-00-0	TAILWATER ENERGY PARTNERS II		DALLAS	TX	TAILWATER CAPITAL		12/05/2014	3	2,124,182	4,542,695	4,542,695	(96,259)			(74,126)			1,027,001	1.159
000000-00-0	TCW/CRESCENT MEZZANINE V		LOS ANGELES	CA	TCW/CRESCENT MEZZANINE LLC		05/05/2008	2		127,240	127,240	115,247			(383,385)		1,332,658	1,591,316	1.489
891868-10-6	TOWER SQUARE CAPITAL PARTNERS III		SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008	2		1,053,543	1,053,543	103,795		626,229	1,045,271			717,214	3.480
000000-00-0	TREE LINE DIRECT LENDING		SAN FRANCISCO	CA	TREE LINE CAPITAL PARTNERS		11/21/2018	2	3,908,256	6,282,048	6,282,048	526,951			405,399			700,154	6.255
000000-00-0	TZP CAPITAL FUND I		NEW YORK	NY	TZP CAPITAL PARTNERS		06/01/2010	3		6,008,053	6,008,053	1,898,745			(960,482)		160,109		8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP		NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019	3	5,425,545	6,189,161	6,189,161	909,318			(145,702)			4,290,096	4.000
000000-00-0	UNITED STATES POWER FUND II		NEEDHAM	MA	EIF GROUP		03/28/2006	3		540,910	540,910	137,939			(245,307)				0.994
000000-00-0	UNITED STATES POWER FUND III		NEEDHAM	MA	EIF GROUP		03/12/2007	3		1,331,942	1,331,942	949,470			(20,485)				0.726
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND II LP		LONDON	GBR	WARWICK CAPITAL PARTNERS		06/19/2017	2	20,795,786	30,185,037	30,185,037	(2,371,912)			8,858,037				8.200
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III		LONDON	GBR	WARWICK CAPITAL PARTNERS		08/20/2020	2	19,798,257	29,532,788	29,532,788	(3,101,441)			12,835,972			5,201,743	3.333
000000-00-0	WESTVIEW CAPITAL PARTNERS II		BOSTON	MA	WESTVIEW CAPITAL MANAGEMENT II		08/31/2009	3		98,313	98,313	(1,095,055)			(1,610)		1,577,696	520,012	4.603
000000-00-0	WHITE DEER ENERGY, LP		GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP		02/16/2010	3		859,169	859,169	(11,687)			(30,750)				2.435
000000-00-0	YUKON CAPITAL PARTNERS I, L.P.		MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		03/31/2017	2		937,119	937,119	(41,685)			26,762			2,482,578	2.097
000000-00-0	YUKON CAPITAL PARTNERS II		MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		09/12/2014	2		7,400,634	7,400,634	783,188			110,206			1,349,474	4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated									548,232,767	1,125,901,934	1,125,901,749	227,927,501		10,440,691	110,803,613	(8,642,998)	9,025,524	1,665,773,487	XXX
000000-00-0	PACIFIC ASSET MANAGEMENT CLO OPPORTUNITIES FUND LP		NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2018		24,900,000	30,439,434	30,439,434	2,497,702							100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		04/15/2019	2	52,247,854	57,885,775	57,885,775	6,479,451			3,692,963			36,879,114	100.000
000000-00-0	PACIFIC CO-INVEST CREDIT FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		04/14/2021	2										75,000,000	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		01/25/2019	3	90,585,962	151,579,549	151,579,549	41,585,674			(1,382,638)			2,908,669	100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		05/11/2021	3	34,561,426	35,420,647	35,420,647	859,221			(87,561)			90,322,181	84.220
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		09/07/2012		65,799,570	25,744,406	25,744,406	8,005,146							100.000
000000-00-0	PACIFIC LIFE AVIATION HOLDINGS LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		03/30/2017		17,461,905	7,711,798	7,711,798	(22,002)							100.000
69448#-10-1	PACIFIC LIFE FUND ADVISORS, LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2007		35,716,785	46,789,798	46,789,798	6,803					117,778,978		100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	2	81,809,500	77,070,301	77,070,301	(1,725,311)			13,513,577			96,202,421	75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III		NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	2	107,137,459	110,759,899	110,759,899	1,793,406			13,016,484			127,961,335	74.373
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV		NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019	2	114,689,327	121,180,672	121,180,672	5,024,730			6,415,153			185,780,825	84.523
000000-00-0	PACIFIC PRIVATE CREDIT FUND V		NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021	2	16,352,990	16,556,917	16,556,917	203,927			230,916			283,881,000	100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013	3	101,585,064	119,360,293	119,360,293	14,458,756			21,261,375			25,794,102	78.508
000000-00-0	PACIFIC PRIVATE EQUITY INCENTIVE ALLOCATION		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/2013		50,000	5,564,874	5,564,874	1,974,775							100.000
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II		NEWPORT BEACH	CA	INTERNALLY FORMED		07/01/2016	3	70,416,157	122,236,900	122,236,900	24,944,699			23,118,057			99,847,462	78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND III		NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017	3	186,816,248	311,092,590	311,092,590	84,670,825			13,512,188			226,944,802	79.772
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV		NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019	3	116,742,596	171,101,893	171,101,893	50,182,443			(5,094,112)			349,187,488	79.158
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND V		NEWPORT BEACH	CA	INTERNALLY FORMED		07/14/2021	3	1,046,431	1,145,067	1,145,067	98,636			(597,308)			473,411,596	100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP		NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018	3	13,576,756	17,612,351	17,612,351	1,990,260			3,139,877			15,323,956	35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP		NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019	3	6,908,426	9,322,715	9,322,715	1,641,378			643,863			8,055,622	30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP		NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020	3	7,886,105	9,321,175	9,321,175	1,435,069			(13,354)			16,039,148	23.075
000000-00-0	PACIFIC SELECT DISTRIBUTORS, LLC		NEWPORT BEACH	CA	INTERNALLY FORMED		01/01/2015		304,928,100	45,160,484	45,160,484	(21,831,324)							100.000
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP		NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020	2	4,346,386	5,352,007	5,352,007	1,005,621			270,418			5,998,083	9.664
000000-00-0	TRESTLES CLO VI		GEORGE TOWN	CYM	INTERNALLY FORMED		12/07/2021		10,000,000	10,149,204	10,149,204	149,204							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									1,465,565,047	1,508,558,749	1,508,558,749	225,429,089			91,639,898		117,778,978	2,119,537,804	XXX
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982		SAN FRANCISCO	CA	PCCP CSGF IV GP, LLC		10/25/2006			1,273,867	1,273,867	(203,388)			373,447				28.612
000000-00-0	LBA REALTY FUND LP / REO #3971		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY LLC		10/28/2003			861,513	861,513	(98,340)			25,411				4.640
000000-00-0	LBA REALTY FUND II LP / REO #3974		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY II, LLC		08/29/2005			2,860,298	2,860,298	(542,668)						190,000	2.375
000000-00-0	LBA REALTY FUND III LP / REO #3985		NEWPORT BEACH	CA	LBA MANAGEMENT COMPANY III, LLC		09/14/2006		3,499,171	3,576,973	3,576,973	(709,203)			389,605				1.658
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V (INTERNATIONAL) / REO #3973		NEW YORK	NY	MSREF V INTERNATIONAL-GP, LLC		10/12/2005		12,165,615	1,003,576	1,003,576	(160,752)			148,812			50,000	1.412

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979		NEW YORK	NY	MSREF VII GLOBAL-GP, LP		06/30/2008		930,988	629,198	629,198				88,086		(26,566)	3,283,000	0.494
000000-00-0	SOUTHERN CALIFORNIA SMART GROWTH FUND I, LLC / REO #3972		EL SEGUNDO	CA	PCCP SCSGF MANAGER, LLC		04/20/2005		1,069,298	19,862	19,862				28				3.257
2199999. Joint Venture Interests - Real Estate - Unaffiliated									17,665,072	10,225,286	10,225,286	(1,714,351)			1,025,389		(26,566)	3,523,000	XXX
69388#-10-3	PACIFIC ASSET HOLDINGS		NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997		1,976,079,800	1,971,428,066	1,971,428,066	35,688,213					151,567,276	608,893,401	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									1,976,079,800	1,971,428,066	1,971,428,066	35,688,213					151,567,276	608,893,401	XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/27/2021		29,108,065	29,108,065	29,108,065							45,304,101	92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									29,108,065	29,108,065	29,108,065							45,304,101	XXX
000000-00-0	IMPACT C.I.L. PARENT		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		06/30/2010			12,483,764	12,483,764	(6,441)			2,346,082				22.399
000000-00-0	IMPACT COMMUNITY CAPITAL		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		03/31/1998		573,827	3,673,052	3,673,052	171,539			137,712				17.534
000000-00-0	IMPACT HUNTINGTON CAPITAL II		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		06/30/2008		103,869									66,882	22.730
000000-00-0	IMPACT HUNTINGTON CAPITAL II - DEBT		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		12/31/2008		242,563	592,532	592,532							788,288	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									920,259	16,749,348	16,749,348	165,098			2,483,794			855,170	XXX
309588-AE-1	FARMERS EXCH CAP TR SURPLUS NT 144A		LOS ANGELES	CA	FARMERS EXCHANGE	2.A	02/09/1999		10,012,000	14,538,547	10,010,455		(131)				719,869		
30958Q-AA-9	FARMERS EXCHANGE CAP III SURPLUS NT 144A		LOS ANGELES	CA	FARMERS EXCHANGE	2.A	10/01/2014		7,000,000	8,450,478	7,000,000						381,780		
41020V-AA-9	JOHN HANCOCK SURPLUS NT 144A		BOSTON	MA	JOHN HANCOCK	1.F	02/19/1999		10,874,600	11,220,954	10,140,798		(59,909)				677,591		
575767-AM-0	HARBORWALK FUNDING SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	02/28/2019		25,000,000	31,108,439	25,000,000						1,269,247		
575767-AL-2	MASS MUTUAL LIFE INS CO SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	10/17/2019		125,450	131,227	125,164		(132)				4,768		
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	04/13/2020		348,558	370,490	348,607		59				33,894		
575767-AR-9	MASS MUTUAL LIFE INS CO SUB 144A		SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	1.D	11/18/2021		39,686,800	39,573,853	39,687,208		408				408		
628312-AD-2	MUTUAL OF OMAHA INS CO SUB FRN 144A		OMAHA	NE	MUTUAL OF OMAHA INS CO	1.G	12/01/2016		10,000,000	10,295,067	10,000,000						429,700		
638671-AJ-6	NATIONWIDE MUTUAL INSURA STEPUP NT 144A		COLUMBUS	OH	NATIONWIDE INVESTMENT SERVICE CORP	1.G	12/08/2004		10,000,000	10,012,025	10,000,000						248,263		
638671-AL-1	NATIONWIDE MUTUAL INSURA NT 144A		COLUMBUS	OH	NATIONWIDE INVESTMENT SERVICE CORP	1.G	12/01/2016		14,995,540	18,244,057	14,995,986		97				742,597		
644162-AB-5	NEW ENG MUT LIFE INS CO SURPLUS NT 144A		BOSTON	MA	NEW ENGLAND MUTUAL LIFE INS CO	1.F	02/12/1999		11,303,200	11,329,789	10,211,951		(90,004)				697,496		
64952G-AQ-1	NEW YORK LIFE INSURANCE SUB 144A		NEW YORK	NY	NEW YORK LIFE GLBL	1.C	04/01/2019		9,927,800	12,775,982	9,928,934		430				445,430		
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUB 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	1.C	10/17/2019		225,792	237,532	224,994		(369)				7,716		
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR NT 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	1.C	09/12/2019		8,455,375	9,400,966	8,456,555		529				308,654		
668138-AE-0	NORTHWESTERN MUTUAL LIFE SUB 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	1.C	03/15/2021		14,947,800	16,090,296	14,948,569		769				400,393		
707567-AE-3	PENN MUTUAL LIFE INS CO SR NT 144A		PHILADELPHIA	PA	PENN MUTUAL LIFE INS CO	1.F	04/22/2021		15,000,000	16,297,786	15,000,000						357,834		
7620ET-AA-7	RGA REINSURANCE SR NT		CHESTERFIELD	MO	RGA REINSURANCE	1.F Z*	12/13/2021		37,190,000	37,190,000	37,190,000								
878091-BE-6	TEACHERS INSUR & ANNUITY SUB 144A		NEW YORK	NY	TEACHERS INSUR & ANNUITY	1.D	12/01/2016		9,981,996	10,394,309	9,983,066		230				437,730		
878091-BF-3	TEACHERS INSUR & ANNUITY SUB 144A		NEW YORK	NY	TEACHERS INSUR & ANNUITY	1.D	11/29/2017		20,870,700	24,843,027	20,840,658		(7,895)				867,455		
95765P-AA-7	WESTERN & SOUTHERN LIFE SUB 144A		CINCINNATI	OH	WESTERN & SOUTHERN LIFE	1.F	01/17/2019		9,948,700	13,666,206	9,950,989		818				515,818		
95765P-AE-9	WESTERN & SOUTHERN LIFE SUB NT 144A		CINCINNATI	OH	WESTERN & SOUTHERN LIFE	1.F	04/22/2021		10,024,940	11,191,489	10,024,733		(207)				187,293		
2799999. Surplus Debentures, etc - Unaffiliated									275,919,250	307,362,519	274,068,667		(155,309)				8,733,936		XXX
00751K-9C-2	ADVANCE STORES COMPANY INC		ROANOKE	VA	ADVANCE STORES COMPANY	2.C	07/20/2015		9,952,801	9,982,574	9,982,574		61,567				61,567		
053332-9J-3	AUTOZONE, INC.		MEMPHIS	TN	AUTOZONE	2.B	11/29/2010		81,272,180	81,611,865	81,611,865		669,807				669,807		
231021-D*-4	CUMMINS INC SVCS		COLUMBUS	OH	CUMMINS	1.F	05/01/2021		5,881,769	5,882,289	5,882,289		81,992				81,992		
68555C-CF-4	GENERAL MILLS INC		MINNEAPOLIS	MN	GENERAL MILLS	2.B Z*	12/16/2021		7,646,837	7,650,010	7,650,010		3,173				3,173		
372460-E#-8	GENUINE PARTS SVCS		ATLANTA	GA	GENUINE PARTS CO	2.B	09/15/2021		34,917,688	34,976,959	34,976,959		59,271				59,271		
438516-9A-6	HONEYWELL INTL SVCS		CHARLOTTE	NJ	HONEYWELL INTL	1.F Z*	04/29/2020		37,948,933	37,977,221	37,977,221		185,324				185,324		
713448-9C-4	PEPSI CO WORKING CAP FIN PROG		PURCHASE	NY	PEPSI	1.E Z*	09/08/2016		43,123,070	43,145,350	43,145,350		218,187				218,187		
742718-9C-5	PROCTOR & GAMBLE		CINCINNATI	OH	PROCTOR & GAMBLE	1.D Z*	06/17/2016		85,569,489	85,612,303	85,612,303		111,559				111,559		
87612E-E#-9	TARGET CORP SVCS		MINNEAPOLIS	MN	TARGET CORP SVCS	1.F	06/19/2020		29,869,731	29,880,292	29,880,292		144,140				144,140		
911312-9D-0	UPS SVCS		ATLANTA	GA	UPS SVCS	1.G Z*	06/19/2020		84,760,339	84,790,505	84,790,505		329,113				329,113		
931142-9A-6	WALMART STORES, INC.		BENTONVILLE	AR	WALMART	1.D Z*	12/10/2010		22,975,276	22,978,951	22,978,951		23,209				23,209		
4599999. Working Capital Finance Investment - Unaffiliated									443,918,113	444,488,317	444,488,317		1,887,342				1,887,342		XXX
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVI		CLEARWATER	FL	CHURCHILL STATESIDE		10/08/2021		399,549	399,549	399,549							39,555,351	99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND X		CLEARWATER	FL	CHURCHILL STATESIDE		10/05/2017		3,146,255	3,146,255	3,146,255								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XII		CLEARWATER	FL	CHURCHILL STATESIDE		11/22/2017		4,886,467	4,886,467	4,886,467								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XV		CLEARWATER	FL	CHURCHILL STATESIDE		05/04/2018		5,102,775	5,102,775	5,102,775								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XVI		CLEARWATER	FL	CHURCHILL STATESIDE		05/04/2018		4,181,879	4,181,879	4,181,879								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XX		CLEARWATER	FL	CHURCHILL STATESIDE		05/21/2020		9,261,826	9,261,826	9,261,826								99.990

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXI		CLEARWATER	FL	CHURCHILL STATESIDE		08/06/2020		8,507,690	8,507,690	8,507,690								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXII		CLEARWATER	FL	CHURCHILL STATESIDE		08/10/2020		12,050,398	12,050,398	12,050,398								99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXIII		CLEARWATER	FL	CHURCHILL STATESIDE		12/31/2020		1,799,612	1,799,612	1,799,612								99.990
000000-00-0	IMPACT COMMUNITY CAPITAL COIN		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		10/03/2016		8,100,000	10,000,000	10,000,000				300,000				0.175
000000-00-0	SARGASSO MUTUAL INS		HAMILTON	BMU	SARGASSO		06/20/1986		1,317,597	4,345,276	4,345,276								6.250
000000-00-0	USB RETC FUNDING 2020-1, LLC		MINNEAPOLIS	MN	U.S. BANCORP		03/17/2020		7,161,161	7,161,161	7,161,161								98.000
000000-00-0	USB RETC FUNDING 2020-2, LLC		MINNEAPOLIS	MN	U.S. BANCORP		04/08/2020		7,404,970	7,404,970	7,404,970								98.000
4699999. Any Other Class of Assets - Unaffiliated									73,320,179	78,247,858	78,247,858				300,000			39,555,351	XXX
4899999. Total - Unaffiliated									1,389,083,705	2,012,083,327	1,978,789,290	226,378,248	1,732,033	10,440,691	114,612,796	(8,642,998)	19,620,236	1,755,011,109	XXX
4999999. Total - Affiliated									3,441,644,847	3,479,986,815	3,479,986,815	261,117,302			91,639,898		269,346,254	2,728,431,205	XXX
5099999 - Totals									4,830,728,552	5,492,070,142	5,458,776,105	487,495,550	1,732,033	10,440,691	206,252,694	(8,642,998)	288,966,490	4,483,442,314	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$ 33,559,051	1D ...$ 204,575,957	1E ...$ 43,145,350	1F ...$ 166,258,272	1G ...$ 119,786,491
1B	2A ...$ 17,010,455	2B ...$ 124,238,833	2C ...$ 9,982,574				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	ABRY ADVANCED SECURITIES FUND	GEORGE TOWN	CYM	ABRY PARTNERS, LLC	12/03/2007	2		20,420		3.602
000000-00-0	ABRY PARTNERS VI, LP	BOSTON	MA	ABRY PARTNERS, LLC	02/11/2008	3		33,650		1.081
000000-00-0	AEA MEZZANINE FUND II	NEW YORK	NY	AEA MEZZANINE MANAGEMENT LP	03/15/2010	2		25,306		5.021
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	ALTAS PARTNERS	04/14/2016	3		92,547		1.710
000000-00-0	AP ARISTOTLE HOLDINGS	NEW YORK	NY	APOLLO	12/17/2021		4,000,000			4.820
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO	09/30/2021		9,584,806			3.750
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	ARDIAN	12/18/2015	3		1,770,855		1.670
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.	EDINBURGH	GBR	ARDIAN	12/13/2018	3		9,194,977		1.111
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT	08/03/2020			9,149,306		1.111
000000-00-0	ASCP OAKLAND, L.P.	NEW YORK	NY	ASCP OAKLAND GP, L.P.	10/01/2021	3	7,707,163	2,126,742		17.598
000000-00-0	ASTORG MID-CAP FUND	LUXEMBOURG	LUX	ASTORG ASSET MANAGEMENT, S.A R.L.	04/20/2021	3	2,109,379			1.470
000000-00-0	ASTORG PARTNERS VII, L.P.	PARIS	FRA	ASTORG ASSET MANAGEMENT, S.A R.L.	12/17/2018	3		8,385,292		0.635
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	ATLAS HOLDINGS, LLC	04/06/2018	3		(3,284,497)		1.238
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	BANNER RIDGE FUND III GP, LLC	10/29/2019	3		1,839,965		4.000
000000-00-0	BANNER RIDGE SECONDARY FUND IV (T), LP	NEW YORK	NY	BANNER RIDGE FUND IV GP, LLC	06/15/2021	3	1,577,826	4,948,499		5.030
000000-00-0	BCP INFRASTRUCTURE FUND, LP	BATON ROUGE	LA	BCP INFRASTRUCTURE FUND GP, LP	08/19/2021		3,213,480			9.302
000000-00-0	BENEFIT STREET SENIOR SECURED OPPS FUND	NEW YORK	NY	BENEFIT STREET PARTNERS	12/02/2016	2		(1,399,210)		4.894
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT	02/04/2020	3		4,468,173		2.692
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	BRENTWOOD ASSOCIATES	11/07/2014	3		595,326		2.180
000000-00-0	CALTIUS PARTNERS IV	LOS ANGELES	CA	CALTIUS MEZZANINE	04/07/2008	2		20,155		2.951
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP	06/29/2018	3		12,439,612		5.940
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY	WASHINGTON	DC	CRSEF LUX GP, S.A.R.L.	12/17/2020			14,881,664		16.730
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	CATALYST INVESTORS	02/13/2015	3		2,694,204		5.302
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	CLEARLAKE CAPITAL PARTNERS	11/22/2017	3		4,409,189		0.760
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS	12/09/2011	3		331,997		0.916
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	COLLER INTERNATIONAL PARTNERS	06/12/2015	3		(2,178,498)		1.188
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	ESTANCIA CAPITAL PARTNERS	07/06/2018	3		8,537,050		8.330
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	UNIGESTION GP S.A.R.L.	02/28/2019	3		2,244,552		11.150
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	ESD PARTNERS, LLC	03/11/2016	3		535,039		7.323
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	ESD PARTNERS, LLC	09/27/2019	3		5,991,862		6.625
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	FIVE POINT CAPITAL	12/19/2014	3		11,619		1.767
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	03/01/2019	2		357,989		0.630
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	05/29/2020	2		7,340,887		1.250
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	GPE III GP, LP	10/25/2007	3		31,430		6.286
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND IV, LP	LONDON	GBR	GLENDOWER CAPITAL LLP	04/16/2018	3		6,972,357		1.882
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS FUND V-P	LONDON	GBR	GLENDOWER CAPITAL LLP	04/29/2021	3	1,500,000	8,350		9.050
000000-00-0	GLOBAL RENEWABLE POWER INFRASTRUCTURE III	LUXEMBOURG	LUX	BLACKROCK FRANCE SAS	03/31/2021		3,482,604	4,998,779		1.040
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS	08/07/2015	3		(1,165,282)		2.660
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P	SAN FRANCISCO	CA	INDUSTRY VENTURES	06/25/2020	1		10,499,653		3.529
000000-00-0	INDUSTRY VENTURES SECONDARY IX, L.P.	SAN FRANCISCO	CA	INDUSTRY VENTURES	12/18/2020	1		3,499,884		1.176
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	INDUSTRY VENTURES	02/12/2016	1		620,000		3.900
000000-00-0	INSIGHT PARTNERS OPPORTUNITIES FUND I, L.P.	NEW YORK	NY	INSIGHT ASSOCIATES	08/17/2020	3		20,825,000		2.240
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	KINDERHOOK CAPITAL	06/13/2014	3		378,750		1.500
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	LANDMARK PARTNERS	03/10/2008	3		110,383		3.755
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	LEXINGTON PARTNERS	11/10/2008	3		56,540		1.230
000000-00-0	LIGHTYEAR FUND II, LP	NEW YORK	NY	LIGHTYEAR CAPITAL	06/05/2006	3		5,827		0.583
000000-00-0	LIVINGBRIDGE 7 LP	LONDON	GBR	LIVINGBRIDGE 7 GENERAL PARTNER LLP	05/29/2020	3		13,145,321		4.351
000000-00-0	LS POWER EQUITY PARTNERS II	NEW YORK	NY	LS POWER EQUITY PARTNERS	04/23/2007	3		6,308		0.566
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	Boston	MA	MANULIFE INVESTMENT MANAGEMENT	11/13/2020			21,335,292		8.220
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG	03/07/2018	3		10,402,104		3.680
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM V, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG	08/06/2020	3		3,120,299		3.330
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NOVACAP MANAGEMENT INC	05/26/2017	3		3,202,787		2.424
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS	12/31/2010	2		(90,584)		2.594
000000-00-0	PINEBRIDGE SECONDARY PARTNERS IV FEEDER, SLP	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC	02/28/2018	3		(1,884,594)		4.205
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC	06/12/2015	2		188,353		2.730
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN	02/06/2006	3		26,390		3.996
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	RIORDAN, LEWIS & HADEN	09/30/2010	3		415,911		4.234
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	ROCKET INTERNET CAPITAL LUX II S.A.R.L	06/04/2019	3		18,903,981		1.667
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	SPIRE CAPITAL PARTNERS LLC	02/13/2015	3		378,623		2.250
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III	ST. PETER PORT	GBR	STEPSTONE GROUP	02/05/2007	3		12,735		0.683
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III	NEW YORK	NY	STEPSTONE GROUP	09/16/2016	3		919,015		3.158
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND IV	NEW YORK	NY	STEPSTONE GROUP	04/18/2019	3		12,809,534		3.200

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	04/07/2008	3		34,381		3.620
000000-00-0	STRATEGIC PARTNERS FUND V, L.P	NEW YORK	NY	STRATEGIC PARTNERS	09/30/2010	3		121,448		0.818
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	03/28/2014	3		377,570		0.818
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	03/11/2016	3		1,431,552		0.520
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE III, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	06/26/2020	3		4,867,973		2.006
000000-00-0	STRATEGIC PARTNERS IX L.P.	NEW YORK	NY	STRATEGIC PARTNERS	10/07/2021	3	2,299,000			0.186
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	02/02/2018	3		(2,904,081)		3.031
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	12/21/2018	3		3,785,152		0.210
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	STRATEGIC PARTNERS	12/21/2018	3		7,948,819		0.450
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL	12/05/2014	3		282,929		1.159
000000-00-0	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL	07/14/2008	2		29,005		3.480
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	TZP CAPITAL PARTNERS	06/01/2010	3		83,027		8.310
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP	02/14/2019	3		5,709,904		4.000
000000-00-0	WARWICK EUROPEAN OPPORTUNITIES FUND III	LONDON	GBR	WARWICK CAPITAL PARTNERS	08/20/2020	2		11,275,144		3.333
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	EDELMAN & GUILL ENERGY LP	02/16/2010	3		13,915		2.435
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS	03/31/2017	2		21,935		2.097
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS	09/12/2014	2		575,338		4.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated							35,474,257	258,971,830		XXX
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	04/15/2019	2		28,793,368		100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	01/25/2019	3		27,239,060		100.000
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED	05/11/2021	3	9,887,899	24,845,783		84.220
000000-00-0	PACIFIC GLOBAL ASSET MANAGEMENT LLC	NEWPORT BEACH	CA	INTERNALLY FORMED	09/07/2012			9,000,000		100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED	07/01/2016	2		(9,009,138)		75.789
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED	10/17/2017	2		7,858,858		74.373
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED	02/28/2019	2		66,200,982		84.523
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED	05/26/2021	2	2,997,502	13,124,572		100.000
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	INTERNALLY FORMED	12/31/2013	3		625,779		78.508
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	INTERNALLY FORMED	07/01/2016	3		8,070,504		78.509
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED	10/17/2017	3		42,378,403		79.772
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED	03/06/2019	3		83,582,875		79.158
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED	07/14/2021	3	5,934,377	(4,290,637)		100.000
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED	06/28/2018	3		160,091		35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED	06/21/2019	3		1,083,716		30.606
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED	12/22/2020	3		4,680,516		23.075
000000-00-0	PACIFIC SELECT DISTRIBUTORS, LLC	NEWPORT BEACH	CA	INTERNALLY FORMED	01/01/2015			18,600,000		100.000
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED	07/31/2020	2		2,382,131		9.664
000000-00-0	TRESTLES CLO IV	GEORGE TOWN	CYM	INTERNALLY FORMED	04/19/2021		20,000,000	80,000,000		100.000
000000-00-0	TRESTLES CLO V	GEORGE TOWN	CYM	INTERNALLY FORMED	07/26/2021		5,000,000	195,000,000		100.000
000000-00-0	TRESTLES CLO VI	GEORGE TOWN	CYM	INTERNALLY FORMED	12/07/2021		5,000,000	5,000,000		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							48,819,778	605,326,863		XXX
69388#-10-3	PACIFIC ASSET HOLDINGS, LLC	NEWPORT BEACH	CA	INTERNALLY FORMED	12/31/1997			292,380,930		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								292,380,930		XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC	01/27/2021		29,960,529			92.820
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							29,960,529			XXX
575767-AR-9	MASS MUTUAL LIFE INS CO SUB 144A	SPRINGFIELD	MA	MASSMUTUAL FINANCIAL GROUP	11/18/2021		39,686,800			
668138-AE-0	NORTHWESTERN MUTUAL LIFE SUB 144A	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE	03/15/2021		14,947,800			
707567-AE-3	PENN MUTUAL LIFE INS CO SR NT 144A	PHILADELPHIA	PA	PENN MUTUAL LIFE INS CO	04/22/2021		15,000,000			
7620ET-AA-7	RGA REINSURANCE SR NT	CHESTERFIELD	MO	RGA REINSURANCE	12/13/2021		37,190,000			
95765P-AE-9	WESTERN & SOUTHERN LIFE SUB 144A	CINCINNATI	OH	WESTERN & SOUTHERN LIFE	04/22/2021		10,024,940			
2799999. Surplus Debentures, etc - Unaffiliated							116,849,540			XXX
00751K-9C-2	ADVANCE STORES COMPANY INC	ROANOKE	VA	ADVANCE STORES COMPANY	07/20/2015			44,756,301		
053332-9J-3	AUTOZONE, INC.	MEMPHIS	TN	AUTOZONE	11/29/2010			120,534,724		
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	CATERPILLAR	01/01/2021			283,331,727		
191216-9D-4	COCA-COLA CO	ATLANTA	GA	COCA-COLA CO	04/08/2020			14,999,035		
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	CUMMINS	05/01/2021			85,242,964		
68555C-CF-4	GENERAL MILLS INC	MINNEAPOLIS	MN	GENERAL MILLS	12/16/2021			7,646,837		
372460-E#-8	GENUINE PARTS SVCS	ATLANTA	GA	GENUINE PARTS CO	09/15/2021			34,917,688		
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	HONEYWELL INTL	04/29/2020			128,862,516		
713448-9C-4	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	PEPSI	09/08/2016			171,732,938		
742718-9C-5	PROCTOR & GAMBLE	CINCINNATI	OH	PROCTOR & GAMBLE	06/17/2016			208,093,815		

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	TARGET CORP SVCS	06/19/2020			162,626,911		
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	3M CO SVCS	06/19/2020			3,595,830		
911312-9D-0	UPS SVCS	ATLANTA	GA	UPS SVCS	06/19/2020			330,948,834		
931142-9A-6	WALMART STORES, INC.	BENTONVILLE	AR	WALMART	12/10/2010			72,955,727		
4599999. Working Capital Finance Investment - Unaffiliated								1,670,245,846		XXX
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXVI, LLC	CLEARWATER	FL	CHURCHILL STATESIDE	10/08/2021		399,549			99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XX	CLEARWATER	FL	CHURCHILL STATESIDE	05/21/2020			67,124,964		99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXI	CLEARWATER	FL	CHURCHILL STATESIDE	08/06/2020			59,575,939		99.990
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXII	CLEARWATER	FL	CHURCHILL STATESIDE	08/10/2020			88,118,783		99.990
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	SCF II, LLC	02/18/2020			6,720,000		100.000
4699999. Any Other Class of Assets - Unaffiliated							399,549	221,539,686		XXX
4899999. Total - Unaffiliated							182,683,875	2,150,757,362		XXX
4999999. Total - Affiliated							48,819,778	897,707,793		XXX
5099999 - Totals							231,503,653	3,048,465,155		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ABRY ADVANCED SECURITIES FUND	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/03/2007	12/31/2021	104,027							104,027	104,027				
000000-00-0	ABRY PARTNERS VI, LP	BOSTON	MA	NORMAL DISTRIBUTION	02/11/2008	12/31/2021	33,650							33,650	33,650				
000000-00-0	AEA MEZZANINE FUND II	NEW YORK	NY	NORMAL DISTRIBUTION	03/15/2010	12/31/2021	107,542							107,542	107,542				
000000-00-0	ALTAS PARTNERS HOLDINGS, L.P.	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	04/14/2016	12/31/2021	3,685,866							3,685,866	3,685,866				
000000-00-0	AP ARISTOTLE HOLDINGS	NEW YORK	NY	NORMAL DISTRIBUTION	12/17/2021	12/31/2021	182,510							182,510	182,510				
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	12/29/2020	12/31/2021	182,443							182,443	182,443				
000000-00-0	ARDIAN SECONDARY FUND VII, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/18/2015	12/31/2021	9,340,673							9,340,673	9,340,673				
000000-00-0	ARDIAN SECONDARY FUND VIII B, L.P.	EDINBURGH	GBR	NORMAL DISTRIBUTION	12/13/2018	12/31/2021	2,527,854							2,527,854	2,527,854				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	08/03/2020	12/31/2021	1,829,474							1,829,474	1,829,474				
000000-00-0	ATLAS CAPITAL RESOURCES III L.P.	GREENWICH	CT	NORMAL DISTRIBUTION	04/06/2018	12/31/2021	788,809							788,809	788,809				
000000-00-0	BANNER RIDGE SECONDARY FUND III, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	10/29/2019	12/31/2021	4,581,585							4,581,585	4,581,585				
000000-00-0	BENEFIT STREET SENIOR SECURED OPPS FUND	NEW YORK	NY	NORMAL DISTRIBUTION	12/02/2016	12/31/2021	2,353,083							2,353,083	2,353,083				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	06/19/2006	12/31/2021	1,914,139							1,914,139	1,914,139				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/10/2007	12/31/2021	2,552,185							2,552,185	2,552,185				
000000-00-0	BRENTWOOD ASSOCIATES PRIVATE EQUITY V	LOS ANGELES	CA	NORMAL DISTRIBUTION	11/07/2014	12/31/2021	1,967,141							1,967,141	1,967,141				
000000-00-0	CALTIUS PARTNERS IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/07/2008	12/31/2021	197,216							197,216	197,216				
000000-00-0	CARLYLE RENEWABLE AND SUSTAINABLE ENERGY	WASHINGTON	DC	NORMAL DISTRIBUTION	12/17/2020	12/31/2021	303,848							303,848	303,848				
000000-00-0	CATALYST INVESTORS IV	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	12/31/2021	10,201,884							10,201,884	10,201,884				
000000-00-0	CLEARLAKE CAPITAL PARTNERS V, L.P.	SANTA MONICA	CA	NORMAL DISTRIBUTION	11/22/2017	12/31/2021	21,168,133							21,168,133	21,168,133				
000000-00-0	CO-INVESTMENT PARTNERS EUROPE	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	02/26/2007	12/31/2021	(215,546)							(215,546)	(215,546)				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	12/31/2021	4,410,921							4,410,921	4,410,921				
000000-00-0	COLLER INTERNATIONAL PARTNERS VII, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	06/12/2015	12/31/2021	10,958,754							10,958,754	10,958,754				
000000-00-0	DB SECONDARY OPPORTUNITIES FUND III, LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	05/09/2014	12/31/2021	3,220,048							3,220,048	3,220,048				
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	12/31/2021	902,214							902,214	902,214				
000000-00-0	ESTANCIA CAPITAL PARTNERS FUND II, L.P.	SCOTTSDALE	AZ	NORMAL DISTRIBUTION	07/06/2018	12/31/2021	2,222,288							2,222,288	2,222,288				
000000-00-0	ESD MANAGEMENT IV	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	12/31/2021	399,106							399,106	399,106				
000000-00-0	ESD MANAGEMENT V	LONDON	GBR	NORMAL DISTRIBUTION	03/11/2016	12/31/2021	8,515,737							8,515,737	8,515,737				
000000-00-0	ESD FUND VI, L.P.	LONDON	GBR	NORMAL DISTRIBUTION	09/27/2019	12/31/2021	692,823							692,823	692,823				
000000-00-0	FIVE POINT CAPITAL MIDSTREAM FUND II, LP	HOUSTON	TX	NORMAL DISTRIBUTION	12/19/2014	12/31/2021	1,475,561							1,475,561	1,475,561				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	03/01/2019	12/31/2021	4,498,829							4,498,829	4,498,829				
000000-00-0	GARTMORE PRIVATE EQUITY III, LP	EDINGBURGH	GBR	NORMAL DISTRIBUTION	10/25/2007	12/31/2021	174,914							174,914	174,914				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS IV, LP	LONDON	GBR	NORMAL DISTRIBUTION	04/16/2018	12/31/2021	12,223,664							12,223,664	12,223,664				
000000-00-0	GLENDOWER CAPITAL SECONDARY OPPS V-P	LONDON	GBR	NORMAL DISTRIBUTION	04/29/2021	12/31/2021	8,350							8,350	8,350				
000000-00-0	GSO SPECIAL SITUATIONS FUND, LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	12/31/2021	98,375							98,375	98,375				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	08/07/2015	12/31/2021	1,881,801							1,881,801	1,881,801				
000000-00-0	IMPACT GCM GROSVENOR CALIFORNIA SBIC FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	04/23/2014	12/31/2021	4,440,876							4,440,876	4,440,876				
000000-00-0	INDUSTRY VENTURES SECONDARY VIII	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	02/12/2016	12/31/2021	8,621,708							8,621,708	8,621,708				
000000-00-0	INDUSTRY VENTURES IV	SAN FRANCISCO	CA	TERMINATED	08/31/2006	12/31/2021	134,219	(107,546)			(11,676)	(119,222)		134,219	134,219				2,361
000000-00-0	INDUSTRY VENTURES V	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	03/10/2008	12/31/2021	66,496							66,496	66,496				
000000-00-0	KINDERHOOK CAPITAL FUND IV	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	12/31/2021	5,404,821							5,404,821	5,404,821				
000000-00-0	LANDMARK EQUITY PARTNERS XIV	SIMSBURY	CT	NORMAL DISTRIBUTION	03/10/2008	12/31/2021	5,305,393							5,305,393	5,305,393				
000000-00-0	LBC CREDIT PARTNERS III	PHILADELPHIA	PA	NORMAL DISTRIBUTION	05/09/2014	12/31/2021	678,748							678,748	678,748				
000000-00-0	LEXINGTON CAPITAL PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	01/27/1999	12/31/2021	218,245							218,245	218,245				
000000-00-0	LEXINGTON CAPITAL PARTNERS VI-A	NEW YORK	NY	NORMAL DISTRIBUTION	01/09/2006	12/31/2021	270,490							270,490	270,490				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	12/31/2021	6,414,005							6,414,005	6,414,005				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS II	NEW YORK	NY	NORMAL DISTRIBUTION	05/05/2008	12/31/2021	3,124,579							3,124,579	3,124,579				
000000-00-0	LIVINGBRIDGE 7 LP	LONDON	GBR	NORMAL DISTRIBUTION	05/29/2020	12/31/2021	894							894	894				
000000-00-0	LS POWER EQUITY PARTNERS II	NEW YORK	NY	NORMAL DISTRIBUTION	04/23/2007	12/31/2021	137,248							137,248	137,248				
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, L.P	Boston	MA	NORMAL DISTRIBUTION	11/13/2020	12/31/2021	484,632							484,632	484,632				
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	NORMAL DISTRIBUTION	03/07/2018	12/31/2021	3,293,293							3,293,293	3,293,293				
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM V, L.P.	BAAR	CHE	NORMAL DISTRIBUTION	08/06/2020	12/31/2021	14,439							14,439	14,439				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	02/20/2008	12/31/2021	1,739,996							1,739,996	1,739,996				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	01/28/2011	12/31/2021	6,428,702							6,428,702	6,428,702				
000000-00-0	NOVACAP TMT V	LONGUEUIL	CAN	NORMAL DISTRIBUTION	05/26/2017	12/31/2021	9,538,814							9,538,814	9,538,814				
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	12/31/2010	12/31/2021	3,084,967							3,084,967	3,084,967				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PANTHEON ASIA FUND II	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	08/31/1998	12/31/2021	21,302							21,302	21,302				
000000-00-0	PINE RIVER FUND L.P.	MINNETONKA	MN	NORMAL DISTRIBUTION	12/01/2019	12/31/2021	23,107							23,107	23,107				
000000-00-0	RLH INVESTORS II	LOS ANGELES	CA	NORMAL DISTRIBUTION	02/06/2006	12/31/2021	102,031							102,031	102,031				
000000-00-0	RLH INVESTORS III	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2010	12/31/2021	8,831,340							8,831,340	8,831,340				
000000-00-0	SPIRE CAPITAL PARTNERS III	NEW YORK	NY	NORMAL DISTRIBUTION	02/13/2015	12/31/2021	12,878							12,878	12,878				
000000-00-0	STEPSTONE INTERNATIONAL INVESTORS III	ST. PETER PORT	GBR	NORMAL DISTRIBUTION	02/05/2007	12/31/2021	9,156							9,156	9,156				
000000-00-0	STEPSTONE SECONDARY OPPORTUNITIES FUND III ..	NEW YORK	NY	NORMAL DISTRIBUTION	09/16/2016	12/31/2021	7,006,891							7,006,891	7,006,891				
000000-00-0	STRATEGIC PARTNERS FUND IV, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	04/07/2008	12/31/2021	3,256,386							3,256,386	3,256,386				
000000-00-0	STRATEGIC PARTNERS FUND V, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	09/30/2010	12/31/2021	4,292,076							4,292,076	4,292,076				
000000-00-0	STRATEGIC PARTNERS FUND VI, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/28/2014	12/31/2021	3,338,088							3,338,088	3,338,088				
000000-00-0	STRATEGIC PARTNERS FUND VII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	03/11/2016	12/31/2021	9,161,068							9,161,068	9,161,068				
000000-00-0	STRATEGIC PARTNERS REAL ASSETS II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2018	12/31/2021	2,992,413							2,992,413	2,992,413				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	12/31/2021	36,809							36,809	36,809				
000000-00-0	STRATEGIC PARTNERS FUND VIII, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/21/2018	12/31/2021	77,300							77,300	77,300				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	12/05/2014	12/31/2021	12,160							12,160	12,160				
000000-00-0	TCW/CRESCENT MEZZANINE V	LOS ANGELES	CA	NORMAL DISTRIBUTION	05/05/2008	12/31/2021	458,751							458,751	458,751				
000000-00-0	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	07/14/2008	12/31/2021	370,667							370,667	370,667				
000000-00-0	TREE LINE DIRECT LENDING	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	11/21/2018	12/31/2021	2,210,716							2,210,716	2,210,716				
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	12/31/2021	83,027							83,027	83,027				
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/14/2019	12/31/2021	284,359							284,359	284,359				
000000-00-0	UNITED STATES POWER FUND III	NEEDHAM	MA	NORMAL DISTRIBUTION	03/12/2007	12/31/2021	1,863,058							1,863,058	1,863,058				
000000-00-0	WESTVIEW CAPITAL PARTNERS II	BOSTON	MA	NORMAL DISTRIBUTION	08/31/2009	12/31/2021	1,784,818							1,784,818	1,784,818				
000000-00-0	WHITE DEER ENERGY, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	02/16/2010	12/31/2021	219,081							219,081	219,081				
000000-00-0	YUKON CAPITAL PARTNERS	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/31/2017	12/31/2021	394,146							394,146	394,146				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	09/12/2014	12/31/2021	3,881,089							3,881,089	3,881,089				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							225,615,184	(107,546)			(11,676)	(119,222)		225,615,184	225,615,184				2,361
000000-00-0	PACIFIC CO-INVEST CREDIT FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	04/15/2019	12/31/2021	16,249,744							16,249,744	16,249,744				
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	01/25/2019	12/31/2021	5,789,351							5,789,351	5,789,351				
000000-00-0	PACIFIC CO-INVEST OPPORTUNITIES FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/11/2021	12/31/2021	84,696							84,696	84,696				
000000-00-0	PACIFIC PRIVATE CREDIT FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	12/31/2021	13,090,784							13,090,784	13,090,784				
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	12/31/2021	16,213,078							16,213,078	16,213,078				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	12/31/2021	114,831							114,831	114,831				
000000-00-0	PACIFIC PRIVATE EQUITY FUND I	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/2013	12/31/2021	43,358,085							43,358,085	43,358,085				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND II	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/01/2016	12/31/2021	22,102,629							22,102,629	22,102,629				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/06/2019	12/31/2021	345,316							345,316	345,316				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	12/31/2021	3,016,578							3,016,578	3,016,578				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	12/31/2021	486,392							486,392	486,392				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	12/31/2021	77,675							77,675	77,675				
000000-00-0	TRESTLES CLO IV	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	04/19/2021	12/31/2021	100,000,000							100,000,000	100,000,000				1,819,078
000000-00-0	TRESTLES CLO V	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	07/26/2021	12/31/2021	200,000,000							200,000,000	200,000,000				1,663,354
2099999. Joint Venture Interests - Common Stock - Affiliated							420,929,159							420,929,159	420,929,159				3,482,432
000000-00-0	CALIFORNIA SMART GROWTH FUND IV, LP / REO #3982	SAN FRANCISCO	CA	NORMAL DISTRIBUTIONS	10/25/2006	12/31/2021	1,477,255							373,448	373,448				
000000-00-0	IHP FUND III/V (MERGED)/ REO #3967	IRVINE	CA	LIQUIDATION OF FUND	03/19/2003	03/11/2021	1,380,814							1,380,814	1,380,814				2,804,719
000000-00-0	LBA REALTY FUND III LP / REO #3985	NEWPORT BEACH	CA	NORMAL DISTRIBUTIONS	09/14/2006	12/31/2021	4,394,083							497,512	497,512				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V (INTERNATIONAL) / REO #3973	NEW YORK	NY	NORMAL DISTRIBUTIONS	10/12/2005	12/31/2021	1,164,328							148,812	148,812				
000000-00-0	NORTH HAVEN RE FUND VII GLOBAL / REO#3979	NEW YORK	NY	NORMAL DISTRIBUTIONS	06/30/2008	12/31/2021	602,993							61,881	61,881				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							9,019,473							2,462,467	2,462,467				2,804,719
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	12/31/2021	124,917,344							124,917,344	124,917,344				
2299999. Joint Venture Interests - Real Estate - Affiliated							124,917,344							124,917,344	124,917,344				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/27/2021	12/31/2021	852,464							852,464	852,464				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							852,464							852,464	852,464				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	IMPACT HUNTINGTON CAPITAL II - DEBT	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	12/31/2008	12/31/2021	40,148							40,148	40,148				
2599999. Joint Venture Interests - Other - Unaffiliated							40,148							40,148	40,148				
575767-AQ-1	MASS MUTUAL LIFE INS CO SUB 144A	SPRINGFIELD	MA	TERMINATED	04/13/2020	12/31/2021	1,344,545							1,344,545	1,344,545				
2799999. Surplus Debentures, etc - Unaffiliated							1,344,545							1,344,545	1,344,545				
00751K-9C-2	ADVANCE STORES COMPANY INC	ROANOKE	VA	NORMAL DISTRIBUTIONS	07/20/2015	12/31/2021	36,860,825							36,860,825	36,860,825				
053332-9J-3	AUTOZONE, INC.	MEMPHIS	TN	NORMAL DISTRIBUTIONS	11/29/2010	12/31/2021	75,542,217							75,542,217	75,542,217				
149123-J*-3	CATERPILLAR SVCS	DEERFIELD	IL	NORMAL DISTRIBUTIONS	01/01/2021	12/31/2021	283,331,727		302,976			302,976		283,634,703	283,634,703				302,976
191216-9D-4	COCA-COLA CO	ATLANTA	GA	NORMAL DISTRIBUTIONS	04/08/2020	12/31/2021	29,598,518		2,527			2,527		29,601,045	29,601,045				2,527
438516-9A-6	HONEYWELL INTL SVCS	CHARLOTTE	NJ	NORMAL DISTRIBUTIONS	04/29/2020	12/31/2021	180,569,319							180,569,319	180,569,319				
231021-D*-4	CUMMINS INC SVCS	COLUMBUS	OH	NORMAL DISTRIBUTIONS	05/01/2021	12/31/2021	79,442,667							79,442,667	79,442,667				
713448-9C-4	PEPSI CO WORKING CAP FIN PROG	PURCHASE	NY	NORMAL DISTRIBUTIONS	09/08/2016	12/31/2021	149,402,517							149,402,517	149,402,517				
742718-9C-5	PROCTOR & GAMBLE	CINCINNATI	OH	NORMAL DISTRIBUTIONS	06/17/2016	12/31/2021	127,591,316							127,591,316	127,591,316				
87612E-E#-9	TARGET CORP SVCS	MINNEAPOLIS	MN	NORMAL DISTRIBUTIONS	06/19/2020	12/31/2021	168,643,533							168,643,533	168,643,533				
88579Y-B@-9	3M CO SVCS	ST. PAUL	MN	NORMAL DISTRIBUTIONS	06/19/2020	12/31/2021	3,595,830		3,616			3,616		3,599,447	3,599,447				3,616
911312-9D-0	UPS SVCS	ATLANTA	GA	NORMAL DISTRIBUTIONS	06/19/2020	12/31/2021	421,154,375							421,154,375	421,154,375				
931142-9A-6	WALMART STORES, INC.	BENTONVILLE	AR	NORMAL DISTRIBUTIONS	12/10/2010	12/31/2021	49,999,986							49,999,986	49,999,986				
4599999. Working Capital Finance Investment - Unaffiliated							1,605,732,831		309,119			309,119		1,606,041,950	1,606,041,950				309,119
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND IX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/08/2017	12/31/2021													994,049
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND X	CLEARWATER	FL	NORMAL DISTRIBUTION	10/05/2017	12/31/2021	738,000							738,000	738,000				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XII	CLEARWATER	FL	NORMAL DISTRIBUTION	11/22/2017	12/31/2021	360,200							360,200	360,200				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XV	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	12/31/2021	690,700							690,700	690,700				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XVI LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	05/04/2018	12/31/2021	515,200							515,200	515,200				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	12/31/2021	57,863,138							57,863,138	57,863,138				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	06/11/2020	12/31/2021	51,068,249							51,068,249	51,068,249				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	12/31/2021	76,068,385							76,068,385	76,068,385				
000000-00-0	CHURCHILL STATESIDE SOLAR TC FUND XXIII	CLEARWATER	FL	NORMAL DISTRIBUTION	08/10/2020	12/31/2021	365,498							365,498	365,498				
000000-00-0	TEXAS HISTORIC STRUCTURE TAX CREDIT	HOUSTON	TX	NORMAL DISTRIBUTION	04/08/2021	12/31/2021	6,720,000							6,720,000	6,720,000				
000000-00-0	USB RETC FUNDING 2020-1, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	03/17/2020	12/31/2021	507,791							507,791	507,791				
000000-00-0	USB RETC FUNDING 2020-2, LLC	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	04/08/2020	12/31/2021	893,540							893,540	893,540				
4699999. Any Other Class of Assets - Unaffiliated							195,790,701							195,790,701	195,790,701				994,049
4899999. Total - Unaffiliated							2,038,395,345	(107,546)	309,119		(11,676)	189,897		2,032,147,458	2,032,147,458				4,110,248
4999999. Total - Affiliated							545,846,503							545,846,503	545,846,503				3,482,432
5099999 - Totals							2,584,241,848	(107,546)	309,119		(11,676)	189,897		2,577,993,961	2,577,993,961				7,592,680

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82340*-AB-3	SHEPHERDS FLAT SR NT SER A1G				1.A FE	17,000,000	117.6200	19,995,678	17,000,000	17,000,000					4.480	4.480	JAJO	129,049	761,600	05/02/2011	04/30/2032
912810-FA-1	US TREASURY BOND				1.A	101,906	127.4300	127,430	100,000	100,571		(82)			6.375	6.253	FA	2,408	6,375	10/27/1997	08/15/2027
912810-FA-1	US TREASURY BOND	LS			1.A	15,184,031	127.4300	18,987,025	14,900,000	14,985,039		(12,280)			6.375	6.253	FA	358,784	949,875	10/27/1997	08/15/2027
912810-RJ-9	US TREASURY NT				1.A	236,182	119.2500	298,125	250,000	237,277		367			3.000	3.319	MN	974	7,500	11/29/2018	11/15/2044
912810-RP-5	US TREASURY NT				1.A	249,717	120.1330	300,332	250,000	249,756		7			3.000	3.006	MN	974	7,500	11/23/2015	11/15/2045
912810-RU-4	US TREASURY NT				1.A	488,008	118.2770	591,387	500,000	488,883		297			2.875	3.003	MN	1,866	14,375	12/19/2018	11/15/2046
912810-SE-9	US TREASURY NT				1.A	528,671,875	130.8400	654,199,000	500,000,000	526,858,013		(634,958)			3.375	3.080	MN	2,190,953	16,875,000	01/18/2019	11/15/2048
912810-SN-9	US TREASURY NT				1.A	499,375	84.9180	424,590	500,000	499,400		18			1.250	1.255	MN	811	6,250	07/24/2020	05/15/2050
912810-SP-4	US TREASURY NT				1.A	402,559	87.5980	437,989	500,000	404,545		1,987			1.375	2.288	FA	2,597	3,438	02/25/2021	08/15/2050
912810-SZ-2	US TREASURY NT				1.A	1,506,270	101.9380	1,529,063	1,500,000	1,506,244		(25)			2.000	1.981	FA	11,332		11/01/2021	08/15/2051
912810-TB-4	US TREASURY NT				1.A	620,585,663	99.2030	615,351,770	620,294,900	620,585,336		(327)			1.875	1.873	MN	1,510,041		12/10/2021	11/15/2051
912810-TC-2	US TREASURY NT				1.A	86,498,619	101.1410	86,272,022	85,299,100	86,496,422		(2,196)			2.000	1.915	MN	221,495		12/10/2021	11/15/2041
912828-4A-5	US TREASURY NT				1.A	304,723	102.4730	307,418	300,000	301,436		(1,210)			2.625	2.205	FA	2,676	7,875	03/25/2019	02/28/2023
912828-5N-6	US TREASURY NT				1.A	503,945	106.5900	532,949	500,000	502,313		(553)			2.875	2.749	MN	1,264	14,375	12/18/2018	11/30/2025
912828-6Y-1	US TREASURY NT	SD			1.A	5,168,910	100.7230	5,187,219	5,150,000	5,153,204		(6,988)			1.750	1.612	JD	5,209	89,125	09/23/2019	06/15/2022
912828-K7-4	US TREASURY NT				1.A	489,648	103.1330	515,664	500,000	495,899		1,075			2.000	2.237	FA	3,777	10,000	11/05/2015	08/15/2025
912828-SV-3	US TREASURY NT	SD			1.A	832,788	100.5860	834,863	830,000	830,398		(1,063)			1.750	1.620	MN	1,886	14,525	09/23/2019	05/15/2022
912828-WZ-9	US TREASURY NT				1.A	1,510,098	100.5280	1,507,913	1,500,000	1,500,601		(1,817)			1.750	1.627	AO	4,496	26,250	04/01/2016	04/30/2022
912828-XB-1	US TREASURY NT				1.A	1,112,607	103.5120	1,164,507	1,125,000	1,120,427		1,292			2.125	2.251	MN	3,104	23,906	07/28/2015	05/15/2025
912828-Z6-0	US TREASURY NT				1.A	15,904,836	100.1000	15,715,637	15,700,000	15,716,567		(188,269)			1.375	0.080	JJ	90,339	215,875	01/27/2021	01/31/2022
912828-ZC-7	US TREASURY NT				1.A	309,727	100.3520	301,055	300,000	306,264		(1,963)			1.125	0.459	FA	1,147	3,375	03/26/2020	02/28/2025
912828-ZW-3	US TREASURY NT				1.A	997,617	97.1520	971,523	1,000,000	998,321		477			0.250	0.298	JD	7	2,500	07/08/2020	06/30/2025
91282C-AK-7	US TREASURY NT	SD			1.A	59,913	99.0860	59,452	60,000	59,951		29			0.125	0.173	MS	97		09/09/2020	09/15/2023
91282C-AX-9	US TREASURY NT				1.A	1,399,344	99.7730	1,396,828	1,400,000	1,399,700		328			0.125	0.149	MN	154	1,750	11/30/2020	11/30/2022
91282C-CF-6	US TREASURY NT				1.A	498,477	97.9450	489,727	500,000	498,652		175			0.750	0.812	MN	330	1,875	05/27/2021	05/31/2026
91282C-CK-5	US TREASURY NT				1.A	598,500	99.3240	595,945	600,000	598,873		373			0.125	0.251	JD	2	375	07/01/2021	06/30/2023
91282C-CL-3	US TREASURY NT				1.A	1,999,219	98.7660	1,975,312	2,000,000	1,999,307		89			0.375	0.389	JJ	3,465		09/02/2021	07/15/2024
91282C-DJ-7	US TREASURY NT				1.A	233,286,033	98.7340	233,129,296	236,117,600	233,297,771		11,737			1.375	1.506	MN	421,522		12/10/2021	11/15/2031
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,536,400,589	XXX	1,663,199,715	1,508,676,600	1,534,191,172		(833,483)			XXX	XXX	XXX	4,970,758	19,043,719	XXX	XXX
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND	CF		4	1.A	8,355,917	108.6480	9,764,434	8,987,234	8,714,109		9,144			5.000	5.866	MON	37,447	437,673	09/29/2005	10/01/2035
38374E-HT-7	GNMA SER 2003-105 CL Z			4	1.A	6,183,483	107.9040	8,028,365	7,440,318	6,842,221		22,426			4.500	6.869	MON	27,901	326,416	11/06/2003	11/01/2033
38374E-G9-2	GNMA SER 2003-113 CL ZA			4	1.A	8,955,521	107.6120	11,377,451	10,572,649	9,749,772		115,293			4.500	6.789	MON	39,647	462,579	12/02/2003	12/01/2033
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE	CF		4	1.A	11,833,665	100.5290	11,933,586	11,870,761	11,844,921		2,900			0.504	0.563	MON	1,828	54,735	12/04/2019	09/20/2049
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG	CF		4	1.A	20,112,865	100.4950	20,294,821	20,194,907	20,130,040		6,896			0.554	0.642	MON	3,418	106,023	12/05/2019	09/20/2049
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF	CF		4	1.A	21,001,251	100.4960	21,191,577	21,086,917	21,019,059		7,143			0.554	0.643	MON	3,569	112,509	12/05/2019	09/20/2049
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE	CF		4	1.A	17,228,709	100.6770	17,367,028	17,250,272	17,239,014		1,205			0.554	0.571	MON	2,919	89,297	12/04/2019	11/20/2049
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF	CF		4	1.A	13,857,070	100.5340	13,946,289	13,872,243	13,865,442		708			0.554	0.566	MON	2,348	69,763	12/03/2019	11/20/2049
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF	CF		4	1.A	13,344,767	100.6840	13,452,807	13,361,468	13,355,046		620			0.554	0.566	MON	2,261	68,575	12/04/2019	11/20/2049
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB			4	1.A	300,320	104.9100	331,353	315,844	313,631		731			6.500	7.208	MON	1,711	19,550	01/01/1999	06/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						121,173,567	XXX	127,687,711	124,952,612	123,073,256		167,065			XXX	XXX	XXX	123,049	1,747,119	XXX	XXX
83162C-RR-6	SBAP 2008-20C CL 1			1	1.A	1,990,256	107.1920	2,133,402	1,990,256	1,990,256					5.490	5.490	MS	36,422	101,231	02/28/2008	03/01/2028
83162C-RS-4	SBAP 2008-20D CL 1			1	1.A	2,055,702	108.3440	2,227,226	2,055,702	2,055,702					5.370	5.370	AO	27,598	100,803	04/02/2008	04/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						4,045,959	XXX	4,360,628	4,045,959	4,045,959					XXX	XXX	XXX	64,019	202,034	XXX	XXX
0599999. Total - U.S. Government Bonds						1,661,620,115	XXX	1,795,248,054	1,637,675,171	1,661,310,386		(666,418)			XXX	XXX	XXX	5,157,826	20,992,871	XXX	XXX
29135L-AB-6	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	272,297	119.6690	275,240	230,000	270,132		(1,000)			4.125	3.133	AO	2,108	9,488	10/17/2019	10/11/2047
29135L-AJ-9	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	4,806,800	116.4790	5,823,940	5,000,000	4,812,635		3,462			3.875	4.100	AO	40,365	193,750	04/08/2020	04/16/2050
29135L-AN-0	ABU DHABI GOVT INT'L SR NT 144A		D		1.C FE	6,000,000	90.9710	5,458,248	6,000,000	6,000,000					2.700	2.700	MS	53,550	162,000	08/25/2020	09/02/2070
03845E-AA-0	ARAB PETROLEUM INVST SR NT 144A		D		1.C FE	24,957,500	105.4570	26,364,203	25,000,000	24,984,447		8,587			4.125	4.163	MS	295,052	1,031,250	09/11/2018	09/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N0431#-AH-3	ARUBA SR NT		D		3.B	15,000,000	108.3880	16,258,264	15,000,000	15,000,000					6.100	6.100	MS	231,292	915,000	03/31/2014	03/31/2024
135087-F8-2	CANADIAN GOVT NT	C	B		1.A FE	3,779,878	98.7060	4,099,146	4,152,884	4,040,846		18,838		28,676	1.000	1.521	JD	3,527	42,334	06/19/2017	06/01/2027
135087-G3-2	CANADIAN GOVT NT	C	B		1.A FE	1,887,897	100.0560	2,036,423	2,035,293	2,033,143		12,554		14,548	0.500	1.152	MS	3,401	10,136	06/19/2017	03/01/2022
135087-XW-9	CANADIAN GOVT NT	C	B		1.A FE	13,212,622	146.0090	13,462,832	9,220,543	12,928,016		(195,117)		81,829	5.000	1.964	JD	39,156	468,402	06/19/2017	06/01/2037
141844-AF-7	CARIBBEAN DEV BK NT 144A		D		1.B FE	25,000,000	109.8410	27,460,225	25,000,000	25,000,000					4.375	4.375	MN	157,986	1,093,750	11/06/2012	11/09/2027
219868-BS-4	CORP ANDINA DE FOMENTO SR NT		D		1.E FE	9,922,500	101.6760	10,167,600	10,000,000	9,995,679		9,194			4.375	4.472	JD	19,444	437,500	06/07/2012	06/15/2022
F26017-NR-4	DEXIA CREDIT LOCAL GOVT GTD SER EMTN		B		1.D FE	7,210,137	102.9700	6,964,982	6,764,069	6,819,592		(17,905)		(68,390)	2.125	1.851	FEB	127,197	149,382	06/14/2016	02/12/2025
29843Y-AB-1	EURASIAN DEV BAN SR NT 144A		D		2.B FE	3,747,500	102.6500	3,900,692	3,800,000	3,794,774		6,948			4.767	4.964	MS	50,822	181,146	10/09/2013	09/20/2022
30216J-AC-9	EXPORT-IMPORT BK INDIA SR NT 144A		D		2.C FE	24,954,750	106.9300	26,732,570	25,000,000	24,970,430		4,231			3.875	3.897	FA	403,646	968,750	01/25/2018	02/01/2028
30216J-AE-5	EXPORT-IMPORT BK INDIA SR NT 144A		D		2.C FE	9,954,300	101.6820	10,168,245	10,000,000	9,962,124		4,052			3.250	3.304	JJ	149,861	325,000	01/06/2020	01/15/2030
085209-AF-1	GOVT OF BERMUDA SR NT 144A		D	1	1.F FE	19,851,000	114.7500	22,950,000	20,000,000	19,888,882		12,788			4.750	4.843	FA	358,889	950,000	11/15/2018	02/15/2029
085209-AG-9	GOVT OF BERMUDA SR NT 144A		D	1	1.F FE	303,000	99.7500	299,250	300,000	302,898		(102)			2.375	2.347	FA	2,593		08/17/2020	08/20/2030
085209-AG-9	GOVT OF BERMUDA SR NT 144A	LS	D	1	1.F FE	9,718,950	99.7500	9,675,750	9,700,000	9,719,021		(190)			2.375	2.347	FA	83,831	166,250	08/17/2020	08/20/2030
445545-AN-6	HUNGARY SR NT 144A		D		2.B FE	14,427,300	98.3750	14,756,190	15,000,000	14,430,104		2,804			3.125	3.327	MS	130,208		10/26/2021	09/21/2051
448814-DF-7	HYDRO QUEBEC DEB		A		1.D FE	2,824,408	153.3730	4,337,374	2,828,000	2,826,065		149			9.375	9.387	AO	55,971	265,125	04/05/1990	04/15/2030
448814-DF-7	HYDRO QUEBEC DEB	LS	A		1.D FE	171,782	153.3730	263,801	172,000	171,882		9			9.375	9.387	AO	3,404	16,125	04/05/1990	04/15/2030
80413T-AV-1	KINGDOM SAUDI ARABIA MOF SR NT 144A		D		1.F FE	7,928,400	97.4760	7,798,080	8,000,000	7,933,181		4,781			2.250	2.336	FA	74,500	90,000	01/26/2021	02/02/2033
651333-DR-4	NEWFOUNDLAND PROV DEB		A		1.F FE	5,000,000	106.1310	5,306,550	5,000,000	5,000,000					8.650	8.650	AO	82,896	432,500	10/08/1992	10/22/2022
669827-DM-6	NOVA SCOTIA PROV DEB		A		1.D FE	1,966,000	101.8720	2,037,434	2,000,000	1,999,219		2,991			8.750	8.913	AO	43,750	175,000	03/31/1992	04/01/2022
669827-DP-9	NOVA SCOTIA PROV DEB		A		1.D FE	4,921,070	104.2400	5,212,000	5,000,000	4,995,985		6,496			8.250	8.395	JJ	173,021	412,500	07/27/1992	07/30/2022
69369E-AE-9	PERTAMINA PERSERO PT SR NT 144A		D		2.B FE	9,000,000	103.9430	9,354,890	9,000,000	9,000,000					4.300	4.300	MN	44,075	387,000	05/13/2013	05/20/2023
69370P-AA-9	PERTAMINA PERSERO SR NT 144A		D		2.B FE	9,960,000	130.5720	13,004,952	9,960,000	9,960,000					6.450	6.450	MN	55,319	642,420	05/22/2014	05/30/2044
69370P-AA-9	PERTAMINA PERSERO SR NT 144A	LS	D		2.B FE	40,000	130.5720	52,229	40,000	40,000					6.450	6.450	MN	222	2,580	05/22/2014	05/30/2044
69369E-AC-3	PERTAMINA PT SR NT 144A		D		2.B FE	7,779,450	101.3210	8,105,703	8,000,000	7,989,295		30,559			4.875	5.281	MN	62,833	390,000	10/11/2013	05/03/2022
69369E-AD-1	PERTAMINA PT SR NT 144A		D		2.B FE	9,863,100	122.2100	12,221,004	10,000,000	9,884,373		2,817			6.000	6.100	MN	96,667	600,000	04/26/2012	05/03/2042
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3		C		1.B	8,639,659	122.0810	9,395,900	7,696,441	8,118,661		(69,924)			6.030	4.832	JAN	462,806	460,633	11/30/2012	01/02/2027
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3		C		1.B	15,080,226	125.2250	16,770,434	13,392,294	14,223,184		(113,177)			6.030	4.816	JAN	805,312	807,555	11/30/2012	01/02/2028
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3		C		1.B	1,953,670	120.0640	2,096,847	1,746,437	1,838,648		(15,359)			6.030	4.817	JAN	105,018	105,310	11/30/2012	01/02/2027
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3		C		1.B	85,468	117.8060	91,176	77,395	81,094		(578)			6.030	4.818	JAN	4,654	4,667	11/30/2012	01/02/2027
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3		C		1.B	2,285,870	113.9080	2,352,221	2,065,025	2,137,898		(20,973)			6.030	4.818	JAN	124,175	122,716	11/30/2012	01/02/2025
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3		C		1.B	2,414,867	117.6660	2,550,541	2,167,603	2,267,751		(20,919)			6.030	4.817	JAN	130,343	128,822	11/30/2012	01/02/2026
748148-PD-9	PROVINCE OF QUEBEC SER NN DEB		A		1.D FE	10,941,400	112.5440	11,254,389	10,000,000	10,146,766		(63,244)			7.125	6.369	FA	281,042	712,500	01/01/1999	02/09/2024
69370P-AL-5	PT PERTAMINA SR NT 144A		D	1	2.B FE	15,000,000	95.3680	14,305,242	15,000,000	15,000,000					2.300	2.300	FA	136,083	172,500	02/03/2021	02/09/2031
168863-DN-5	REPUBLIC OF CHILE SR NT		D	1	1.F FE	12,153,430	99.7500	11,471,250	11,500,000	12,102,908		(50,522)			2.550	1.973	JJ	125,446	293,250	01/19/2021	01/27/2032
168863-DN-5	REPUBLIC OF CHILE SR NT	LS	D	1	1.F FE	528,410	99.7500	498,750	500,000	526,213		(2,197)			2.550	1.973	JJ	5,454	12,750	01/19/2021	01/27/2032
195325-BK-0	REPUBLIC OF COLOMBIA SR NT		D		3.A FE	322,217	116.2500	267,375	230,000	314,489		(3,744)			7.375	4.166	MS	4,853	16,963	11/21/2019	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR NT		D	1	3.A FE	197,820	102.8760	154,314	150,000	194,481		(1,550)			6.125	3.904	JJ	4,160	9,188	10/17/2019	01/18/2041
195325-DP-7	REPUBLIC OF COLOMBIA SR NT		D	1	3.A FE	8,555,237	101.6460	8,675,486	8,535,000	8,550,439		(1,787)			4.500	4.512	MS	113,089	384,075	01/23/2019	03/15/2029
195325-DP-7	REPUBLIC OF COLOMBIA SR NT	LS	D	1	3.A FE	5,430,133	101.6460	5,554,954	5,465,000	5,439,207		2,961			4.500	4.512	MS	72,411	245,925	01/23/2019	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA SR NT		D	1	3.A FE	8,220,200	91.9740	7,541,868	8,200,000	8,219,351		(501)			5.200	5.182	MN	54,484	426,400	10/17/2019	05/15/2049
195325-DR-3	REPUBLIC OF COLOMBIA SR NT		D	1	3.A FE	14,836,200	91.4000	13,710,000	15,000,000	14,863,836		14,599			3.000	3.128	JJ	188,750	450,000	01/21/2020	01/30/2030
195325-DS-1	REPUBLIC OF COLOMBIA SR NT		D	1	3.A FE	285,817	89.7730	249,569	278,000	285,187		(630)			3.125	2.807	AO	1,834	8,688	01/12/2021	04/15/2031
195325-DS-1	REPUBLIC OF COLOMBIA SR NT	LS	D	1	3.A FE	9,995,383	89.7730	8,727,731	9,722,000	9,973,347		(22,036)			3.125	2.807	AO	64,138	303,813	01/12/2021	04/15/2031
455780-CE-4	REPUBLIC OF INDONESIA SR NT		D		2.B FE	4,958,300	114.3830	5,719,129	5,000,000	4,961,277		784			4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
455780-CF-1	REPUBLIC OF INDONESIA SR NT		D		2.B FE	4,987,800	111.5140	5,575,712	5,000,000	4,991,730		1,125			4.100	4.130	AO	38,153	205,000	04/17/2018	04/24/2028
455780-CS-3	REPUBLIC OF INDONESIA SR NT		D		2.B FE	298,719	112.4100	337,231	300,000	298,894		104			3.850	3.900	AO	2,438	11,550	04/06/2020	10/15/2030
455780-CS-3	REPUBLIC OF INDONESIA SR NT	LS	D		2.B FE	9,658,581	112.4100	10,903,808	9,700,000	9,664,243		3,352			3.850	3.900	AO	78,839	373,450	04/06/2020	10/15/2030
455780-CT-1	REPUBLIC OF INDONESIA SR NT		D		2.B FE	5,949,000	113.8800	6,832,782	6,000,000	5,950,461		866			4.200	4.250	AO	53,200	252,000	04/06/2020	10/15/2050
455780-CT-1	REPUBLIC OF INDONESIA SR NT	LS	D		2.B FE	1,983,000	113.8800	2,277,594	2,000,000	1,983,487		289			4.200	4.250	AO	17,733	84,000	04/06/2020	10/15/2050
455780-CW-4	REPUBLIC OF INDONESIA SR NT		D		2.B FE	297,060	98.5760	295,728	300,000	297,118		58			3.050	3.100	MS	2,770	6,100	01/05/2021	03/12/2051
455780-CW-4	REPUBLIC OF INDONESIA SR NT	LS	D		2.B FE	14,555,940	98.5760	14,490,669	14,700,000	14,558,791		2,851			3.050	3.100	MS	135,750	298,900	01/05/2021	03/12/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-DG-8	REPUBLIC OF INDONESIA SR NT		D	1	2.B FE	4,712,500	95.9630	4,798,137	5,000,000	4,712,932		432			3.200	3.467	MS	43,556		11/10/2021	09/23/2061
455780-BX-3	REPUBLIC OF INDONESIA SR NT 144A		D		2.B FE	4,979,600	111.2960	5,564,820	5,000,000	4,988,730		1,966			4.350	4.401	JJ	104,521	217,500	12/01/2016	01/08/2027
455780-BY-1	REPUBLIC OF INDONESIA SR NT 144A		D		2.B FE	4,962,300	128.1950	6,409,768	5,000,000	4,965,289		655			5.250	5.300	JJ	126,146	262,500	12/01/2016	01/08/2047
698299-BN-3	REPUBLIC OF PANAMA SR NT		D	1	2.B FE	2,992,500	94.8750	2,846,250	3,000,000	2,993,193		553			2.252	2.276	MS	17,265	67,560	09/23/2020	09/29/2032
715638-BM-3	REPUBLIC OF PERU SR NT		D		2.A FE	416,392	140.5010	562,004	400,000	414,730		(210)			5.625	5.373	MN	2,688	22,500	01/25/2012	11/18/2050
715638-BM-3	REPUBLIC OF PERU SR NT	LS	D		2.A FE	9,993,408	140.5010	13,488,096	9,600,000	9,953,514		(5,038)			5.625	5.373	MN	64,500	540,000	01/25/2012	11/18/2050
715638-DF-6	REPUBLIC OF PERU SR NT		D	1	2.A FE	20,082,400	99.5010	19,900,200	20,000,000	20,076,452		(5,948)			2.783	2.735	JJ	244,286	278,300	03/03/2021	01/23/2031
715638-DT-6	REPUBLIC OF PERU SR NT		D	1	2.A FE	5,351,173	104.0010	5,760,615	5,539,000	5,353,977		2,805			3.550	3.739	MS	60,629	98,317	03/03/2021	03/10/2051
715638-DT-6	REPUBLIC OF PERU SR NT	LS	D	1	2.A FE	4,309,727	104.0010	4,639,485	4,461,000	4,311,986		2,259			3.550	3.739	MS	48,829	79,183	03/03/2021	03/10/2051
718286-CP-0	REPUBLIC OF PHILIPPINES SR NT		D		2.B FE	9,914,900	101.5650	10,156,488	10,000,000	9,915,985		1,085			3.200	3.250	JJ	155,556		06/28/2021	07/06/2046
857524-AC-6	REPUBLIC OF POLAND NT		D		1.G FE	14,925,650	105.7240	15,858,570	15,000,000	14,982,149		8,150			4.000	4.061	JJ	265,000	600,000	02/25/2014	01/22/2024
731011-AT-9	REPUBLIC OF POLAND SR NT		D		1.G FE	13,824,375	102.6410	15,396,210	15,000,000	14,820,355		142,064			3.000	4.024	MS	130,000	450,000	02/25/2014	03/17/2023
857524-AB-8	REPUBLIC OF POLAND SR NT		D		1.G FE	8,062,480	100.9870	8,078,992	8,000,000	8,001,755		(7,529)			5.000	4.901	MS	108,889	400,000	01/26/2012	03/23/2022
896292-AH-2	REPUBLIC OF TRINIDAD & T SR NT 144A		D		3.B FE	5,000,000	102.0010	5,100,050	5,000,000	5,000,000					4.375	4.375	JJ	100,260	218,750	12/11/2013	01/16/2024
80413T-AG-4	SAUDI INTL BOND SR NT 144A		D		1.F FE	4,953,650	107.7050	5,385,270	5,000,000	4,976,531		6,520			4.000	4.154	AO	41,111	200,000	04/10/2018	04/17/2025
80413T-AH-2	SAUDI INTL BOND SR NT 144A		D		1.F FE	7,954,560	116.5160	9,321,280	8,000,000	7,966,075		3,298			4.500	4.562	AO	74,000	360,000	04/10/2018	04/17/2030
80413T-AK-5	SAUDI INTL BOND SR NT 144A		D		1.F FE	24,769,500	114.7100	28,677,500	25,000,000	24,825,651		19,811			4.375	4.488	AO	227,865	1,093,750	01/09/2019	04/16/2029
80413T-AQ-2	SAUDI INTL BOND SR NT 144A		D		1.F FE	24,682,250	102.8870	25,721,750	25,000,000	24,725,870		23,115			2.750	2.876	FA	282,639	687,500	01/21/2020	02/03/2032
80413T-AR-0	SAUDI INTL BOND SR NT 144A		D		1.F FE	19,655,200	107.2060	21,441,200	20,000,000	19,664,762		4,964			3.750	3.840	FA	308,333	750,000	01/21/2020	01/21/2055
80413T-AU-3	SAUDI INTL BOND SR NT 144A		D		1.F FE	5,944,980	122.9700	7,378,200	6,000,000	5,945,843		518			4.500	4.550	AO	51,750	270,000	04/15/2020	04/22/2060
80413T-AZ-2	SAUDI INTL BOND SR NT 144A		D		1.F FE	4,896,550	98.4530	4,922,640	5,000,000	4,896,797		247			3.250	3.360	MN	19,861		11/09/2021	11/17/2051
831588-AB-4	SLOVAK REPUBLIC SR NT 144A		D		1.F FE	9,908,200	101.4840	10,148,360	10,000,000	9,995,628		10,930			4.375	4.490	MN	48,611	437,500	05/10/2012	05/21/2022
46513A-GA-2	STATE OF ISRAEL SR NT		D		1.E FE	12,873,600	101.7110	13,222,456	13,000,000	12,992,669		14,302			4.000	4.116	JD	1,444	520,000	01/31/2012	06/30/2022
46513Y-JJ-8	STATE OF ISRAEL SR NT		D		1.E FE	241,200	122.3880	244,776	200,000	239,091		(974)			4.125	3.034	JJ	3,758	8,250	10/17/2019	01/17/2048
74727P-AR-2	STATE OF QATAR SR NT 144A		D	1	1.D FE	4,946,400	140.1220	7,006,080	5,000,000	4,955,446		1,150			5.750	5.826	JJ	128,576	287,500	11/29/2011	01/20/2042
74727P-BA-8	STATE OF QATAR SR NT 144A		D	1	1.D FE	5,978,940	112.6580	6,759,480	6,000,000	5,984,011		1,878			4.000	4.043	MS	71,333	240,000	03/06/2019	03/14/2029
74727P-BB-6	STATE OF QATAR SR NT 144A		D	1	1.D FE	250,100	131.0640	262,128	200,000	247,837		(1,047)			4.817	3.454	MS	2,863	9,634	10/17/2019	03/14/2049
74727P-BD-2	STATE OF QATAR SR NT 144A		D	1	1.D FE	6,986,700	112.1300	7,849,100	7,000,000	6,988,636		1,148			3.750	3.773	AO	54,688	262,500	04/07/2020	04/16/2030
74727P-BE-0	STATE OF QATAR SR NT 144A		D	1	1.D FE	2,000,000	124.2290	2,484,584	2,000,000	2,000,000					4.400	4.400	AO	18,333	88,000	04/07/2020	04/16/2050
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						659,644,284	XXX	706,033,007	655,327,985	658,638,086		(216,103)		56,662	XXX	XXX	XXX	8,768,523	25,080,885	XXX	XXX
1099999. Total - All Other Government Bonds						659,644,284	XXX	706,033,007	655,327,985	658,638,086		(216,103)		56,662	XXX	XXX	XXX	8,768,523	25,080,885	XXX	XXX
13063D-FR-4	CALIFORNIA ST			1	1.C FE	14,745,600	107.7060	16,155,900	15,000,000	14,764,977		5,372			3.625	3.720	AO	135,938	543,750	03/07/2018	10/01/2047
13063D-VZ-8	CALIFORNIA ST			1	1.C FE	2,235,040	111.0600	2,221,200	2,000,000	2,176,960		(44,407)			4.000	1.610	MN	13,333	91,556	09/03/2020	11/01/2045
13063D-WA-2	CALIFORNIA ST			1	1.C FE	21,000,600	107.6530	21,530,600	20,000,000	20,884,691		(88,735)			3.000	2.440	MN	100,000	686,667	09/03/2020	11/01/2050
419792-A4-8	HAWAII ST			1	1.C FE	5,015,000	101.5260	5,091,529	5,015,000	5,015,000					2.782	2.782	AO	34,879	128,666	10/22/2020	10/01/2040
419792-YF-7	HAWAII ST			1	1.C FE	6,360,998	112.1070	7,180,453	6,405,000	6,365,944		1,786			3.500	3.550	JJ	112,088	224,175	02/07/2019	01/01/2038
419792-ZC-3	HAWAII ST			1	1.C FE	14,196,303	97.6490	13,768,509	14,100,000	14,186,694		(9,110)			2.215	2.136	FA	130,131	302,772	12/09/2020	08/01/2037
57582R-LK-0	MASSACHUSETTS ST			1	1.B FE	7,616,554	104.8850	9,313,788	8,880,000	7,704,377		30,843			3.000	3.867	MS	88,800	266,400	01/15/2019	09/01/2046
57582R-MG-8	MASSACHUSETTS ST			1	1.B FE	15,456,900	114.2360	17,135,400	15,000,000	15,274,543		(50,205)			4.000	3.591	JD	50,000	600,000	03/05/2018	12/01/2046
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						86,626,994	XXX	92,397,379	86,400,000	86,373,185		(154,456)			XXX	XXX	XXX	665,169	2,843,985	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						86,626,994	XXX	92,397,379	86,400,000	86,373,185		(154,456)			XXX	XXX	XXX	665,169	2,843,985	XXX	XXX
213185-DV-0	COOK COUNTY IL BAB			1	1.E FE	11,000,000	135.9840	14,958,240	11,000,000	11,000,000					6.229	6.229	MN	87,552	685,190	06/11/2010	11/15/2034
64971X-QN-1	NEW YORK CITY NY TRANSITIONALF			1	1.A FE	6,930,000	106.3920	7,447,440	7,000,000	6,932,935		1,835			3.000	3.056	MN	35,000	210,000	05/14/2020	05/01/2046
64966J-AR-7	NEW YORK N Y			1	1.C FE	5,051	142.1010	7,105	5,000	5,036		(2)			6.271	6.190	JD	26	314	12/16/2010	12/01/2037
64966J-AR-7	NEW YORK N Y	LS		1	1.C FE	5,045,649	142.1010	7,097,945	4,995,000	5,031,388		(1,729)			6.271	6.190	JD	26,103	313,236	12/16/2010	12/01/2037
64966H-MU-1	NEW YORK N Y BAB			1	1.C FE	1,610,000	103.0350	1,658,864	1,610,000	1,597,512		5,373			4.589	5.648	AO	18,471	73,883	09/30/2009	10/01/2022
64966H-MV-9	NEW YORK N Y BAB			1	1.C FE	5,000,000	119.3150	5,965,750	5,000,000	5,000,000					5.206	5.206	AO	65,075	260,300	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y BAB			1	1.C FE	15,000,000	140.5260	21,078,900	15,000,000	15,000,000					5.846	5.846	JD	73,075	876,900	06/09/2010	06/01/2040
64966M-XP-9	NEW YORK NY			1	1.C FE	39,490,400	110.3910	44,156,400	40,000,000	39,537,247		12,973			3.625	3.701	MS	483,333	1,450,000	02/22/2018	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649660-KB-5	NEW YORK NY			1	1.C FE	9,930,300	106.3840	10,638,400	10,000,000	9,933,707		1,948			3.000	3.040	MS	100,000	300,000	03/13/2020	03/01/2045
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDLD			1	1.G FE	70,000,000	106.7860	74,750,200	70,000,000	70,000,000					3.964	3.964	AO	585,791	2,774,800	12/12/2012	04/15/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						164,011,400	XXX	187,759,244	164,610,000	164,037,826		20,398			XXX	XXX	XXX	1,474,426	6,944,623	XXX	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020				1.D	4,930,180	111.9900	5,521,308	4,930,180	4,930,180					4.050	4.050	MON	8,874	199,169	09/09/2020	08/15/2039
89917*-AA-3	TULARE COUNTY II CTL PTC				1.D	2,721,792	108.9500	2,936,073	2,694,881	2,720,621		(651)			3.660	3.600	MON	1,644	98,623	05/26/2020	08/25/2045
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						7,651,972	XXX	8,457,381	7,625,061	7,650,801		(651)			XXX	XXX	XXX	10,518	297,793	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						171,663,372	XXX	196,216,625	172,235,061	171,688,627		19,747			XXX	XXX	XXX	1,484,945	7,242,416	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B			1	1.G FE	15,068,676	113.9240	17,156,954	15,060,000	15,066,900		(818)			4.263	4.256	MS	189,036	642,008	10/17/2019	09/15/2032
010869-CC-7	ALAMEDA CORRIDOR TRANS AUTH MBIA REV	@			1.G FE	4,940,986	99.5160	23,883,840	24,000,000	22,823,135		1,479,819			0.000	6.723	N/A			04/07/1999	10/01/2022
01757L-GD-2	ALLEN CNTY OH HOSP FACS REVENU			1	1.E FE	3,350,726	113.9720	3,829,459	3,360,000	3,351,799		342			4.000	4.020	FA	56,000	134,400	09/19/2018	08/01/2038
01757L-GF-7	ALLEN CNTY OH HOSP FACS REVENU			1	1.E FE	17,495,315	112.1010	19,942,768	17,790,000	17,515,662		6,500			4.000	4.101	FA	296,500	711,600	10/03/2018	08/01/2047
022447-P7-5	ALVIN TX INDEP SCH DIST			1	1.A FE	24,500,000	112.7290	27,618,605	24,500,000	24,500,000					3.750	3.750	FA	347,083	918,750	03/06/2019	02/15/2046
02765U-EP-5	AMERICAN MUNI PWR-OHIO INC OH			1	1.F FE	1,189,116	124.0370	1,116,333	900,000	1,018,095		(22,515)			7.334	4.221	FA	24,936	66,006	01/23/2013	02/15/2028
037433-AG-4	APACHE CNTY AZ INDL DEV AUTH P			1	1.G FE	29,490,312	100.6250	32,049,063	31,850,000	30,436,242		135,968			4.500	5.173	MS	477,750	1,433,250	11/25/2013	03/01/2030
072024-WG-3	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	22,891,225	105.7410	23,791,725	22,500,000	22,814,775		(35,881)			3.000	2.799	AO	168,750	675,000	10/07/2020	04/01/2054
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	11,000,000	100.3860	11,042,460	11,000,000	11,000,000					3.276	3.276	AO	10,010		12/09/2021	04/01/2050
072024-NU-2	BAY AREA TOLL AUTHORITY CA BAB			1	1.D FE	5,000,000	149.6130	7,480,650	5,000,000	5,000,000					6.918	6.918	AO	86,475	345,900	06/24/2010	04/01/2040
101029-VV-5	BOSTON MA WTR & SWR COMMISSION			1	1.B FE	9,295,156	110.0520	10,559,489	9,595,000	9,315,591		6,375			3.500	3.675	MN	55,971	335,825	08/23/2018	11/01/2048
130795-SE-3	CALIFORNIA ST STWD CMNTYS DEV			1	1.D FE	10,172,400	101.0990	10,109,900	10,000,000	10,022,036		(86,382)			5.000	4.100	AO	125,000	500,000	03/23/2020	04/01/2042
153476-FG-6	CENTRAL FL EXPRESSWAY AUTH SR L			1	1.E FE	29,123,400	108.1130	32,433,900	30,000,000	29,165,253		20,553			3.125	3.286	JJ	468,750	937,500	11/08/2019	07/01/2049
167560-PL-9	CHICAGO IL MET WATER RECL BAB			1	1.C FE	5,000,000	137.8810	6,894,050	5,000,000	5,000,000					5.720	5.720	JD	23,833	286,000	08/11/2009	12/01/2038
167725-AC-4	CHICAGO ILL TRANSIT AUTH TRANS			1	1.C FE	2,495,067	140.9660	3,249,266	2,305,000	2,430,179		(7,722)			6.899	6.215	JD	13,252	159,022	08/23/2010	12/01/2040
194741-GW-8	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	5,144,338	104.9710	5,537,220	5,275,000	5,164,700		6,192			3.375	3.570	FA	67,256	178,031	07/24/2018	08/15/2035
194741-GX-6	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	11,569,036	105.2230	12,368,964	11,755,000	11,595,773		8,135			3.500	3.620	FA	155,427	411,425	07/24/2018	08/15/2036
194741-GY-4	COLLIN CNTY TX CMNTY CLG DIST			1	1.A FE	7,081,951	101.3490	7,337,668	7,240,000	7,102,984		6,403			3.500	3.660	FA	95,729	253,400	07/24/2018	08/15/2037
235241-VP-8	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	5,000,000	100.4630	5,023,150	5,000,000	5,000,000					2.078	2.078	JD	8,658	107,652	10/30/2020	12/01/2031
235241-VQ-6	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	10,000,000	100.0750	10,007,500	10,000,000	10,000,000					2.178	2.178	JD	18,150	225,665	10/30/2020	12/01/2032
235241-VS-2	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	12,655,000	100.9790	12,778,892	12,655,000	12,655,000					2.478	2.478	JD	26,133	324,915	10/30/2020	12/01/2034
235036-7V-6	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	24,889,250	102.0830	25,520,750	25,000,000	24,889,732		482			2.875	2.901	MN	101,823		10/22/2021	11/01/2046
23503C-AM-9	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	6,000,000	101.8160	6,108,960	6,000,000	6,000,000					2.875	2.875	MN	24,438		10/29/2021	11/01/2045
249182-LM-6	DENVER CITY & CNTY CO ARPT REV			1	1.F FE	29,167,200	110.4980	33,149,400	30,000,000	29,263,398		30,122			3.750	3.950	JD	93,750	1,125,000	08/15/2018	12/01/2038
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO			1	1.C FE	23,061,000	99.8410	23,024,333	23,061,000	23,061,000					2.154	2.154	JJ	248,367	393,248	09/03/2020	07/01/2030
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO	LS		1	1.C FE	1,939,000	99.8410	1,935,917	1,939,000	1,939,000					2.154	2.154	JJ	20,883	33,065	09/03/2020	07/01/2030
341150-2Y-5	FLORIDA STATE DEPT TRANSPORTN			1	1.A FE	7,476,726	109.3300	8,347,346	7,635,000	7,490,555		3,846			3.500	3.620	JJ	133,613	267,225	03/19/2018	07/01/2045
341150-4F-4	FLORIDA STATE DEPT TRANSPORTN			1	1.A FE	4,790,000	116.5370	5,582,122	4,790,000	4,790,000					4.000	4.000	JJ	95,800	191,600	10/19/2018	07/01/2047
359900-3W-5	FULTON CNTY GA DEV AUTH REV TAXBLE SER A			1	5.B GI	10,338,640	101.8140	10,523,495	10,336,000	10,337,495		(158)			7.130	7.127	AO	184,239	736,957	05/11/2012	04/01/2032
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B			1	5.B GI	2,700,688	100.3270	2,708,829	2,700,000	2,700,165		(53)			6.132	6.128	AO	41,391	157,439	05/11/2012	04/01/2025
38122N-B5-0	GOLDEN ST TOBACCO SECURITIZATION			1	1.D FE	8,982,614	100.8450	9,035,712	8,960,000	8,982,274		(341)			2.746	2.716	JD	20,503	36,906	10/29/2021	06/01/2034
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATION			1	1.D FE	25,000,000	102.5690	25,642,250	25,000,000	25,000,000					3.000	3.000	JD	62,500	112,500	09/30/2021	06/01/2046
392274-2K-1	GTR ORLANDO FL AVIATION AUTH A			1	1.D FE	16,114,070	106.6300	17,434,005	16,350,000	16,123,225		4,163			3.250	3.322	AO	132,844	531,375	09/20/2019	10/01/2054
409328-AV-3	HAMPTON ROADS VA TRANSPRTN ACC			1	1.C FE	27,867,250	117.3420	29,335,500	25,000,000	27,553,155		(264,248)			4.000	2.656	JJ	500,000	691,667	10/07/2020	07/01/2060
455057-SV-2	INDIANA ST FIN AUTH REV BAB			1	1.B FE	6,000,000	150.6760	9,040,560	6,000,000	6,000,000					6.596	6.596	FA	164,900	395,760	06/23/2009	02/01/2039
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC IMPT			1	1.B FE	39,731,600	111.6650	44,666,000	40,000,000	39,743,304		4,413			3.840	3.876	FA	640,000	1,536,000	03/22/2019	02/01/2054
485428-ZX-7	KANSAS ST DEV AUTH SER C FSA REV			1	1.D FE	4,705,000	109.1900	5,137,390	4,705,000	4,705,000					5.371	5.371	MN	42,118	231,087	02/26/2004	05/01/2026
486063-WP-1	KATY TX INDEP SCH DIST			1	1.A FE	34,071,149	113.9410	39,144,431	34,355,000	34,091,424		6,720			4.000	4.051	FA	519,142	1,374,200	11/01/2018	02/15/2047
494152-VE-8	KILLEEN TX INDEP SCH DIST SEC			1	1.A FE	24,699,500	107.6450	26,911,250	25,000,000	24,727,149		8,588			3.625	3.700	FA	342,361	906,250	08/03/2018	02/15/2043
544495-VY-7	LA DEPT WTR & PWR/POWER REV			1	1.D FE	5,280,000	162.4750	8,578,680	5,280,000	5,280,000					6.574	6.574	JJ	173,554	347,107	11/24/2010	07/01/2045
544495-VY-7	LA DEPT WTR & PWR/POWER REV	LS		1	1.D FE	4,720,000	162.4750	7,668,820	4,720,000	4,720,000					6.574	6.574	JJ	155,146	310,293	11/24/2010	07/01/2045
544495-WA-8	LA DEPT WTR & PWR/WATER REV			1	1.C FE	15,000,000	170.0540	25,508,100	15,000,000	15,000,000					6.603	6.603	JJ	495,225	990,450	12/01/2010	07/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52480G-DV-3	LEHIGH CNTY PA GEN PURPOSE HOS			1	1.F FE	19,515,000	107.1040	21,420,800	20,000,000	19,538,127		11,049			3.250	3.384	JJ	325,000	650,000	10/30/2019	07/01/2049
54438C-YP-1	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	15,500,000	98.0760	15,201,780	15,500,000	15,500,000					2.106	2.106	FA	136,013	236,662	10/30/2020	08/01/2032
54438C-YQ-9	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	31,250,000	98.8390	30,887,188	31,250,000	31,250,000					2.336	2.336	FA	304,167	529,250	10/30/2020	08/01/2033
54438C-YR-7	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	12,800,000	98.4490	12,601,472	12,800,000	12,800,000					2.406	2.406	FA	128,320	223,277	10/30/2020	08/01/2034
54438C-YT-3	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	10,000,000	100.3740	10,037,400	10,000,000	10,000,000					2.825	2.825	FA	117,708	204,813	10/30/2020	08/01/2039
544647-EY-2	LOS ANGELES CA UNIF SCH DIST			1	1.B FE	5,962,080	101.9980	6,119,880	6,000,000	5,962,253		173			2.625	2.662	JJ	22,313		10/27/2021	07/01/2046
54473E-NV-2	LOS ANGELES CNTY CALIF PUB WKS			1	1.C FE	5,298,075	108.7240	5,436,200	5,000,000	5,051,245		(30,339)			6.466	5.777	FA	134,708	323,300	11/09/2011	08/01/2023
54811B-TB-7	LOWER COLORADO RIVER TX AUTH T			1	1.F FE	32,365,000	109.3000	35,374,945	32,365,000	32,365,000					3.875	3.875	MN	160,252	1,254,144	03/15/2019	05/15/2049
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY R			1	1.F FE	15,000,000	116.2020	17,430,300	15,000,000	15,000,000					5.353	5.353	JD	66,913	802,950	07/31/2013	12/01/2028
576528-CZ-4	MATAGORDA CNTY TX NAV DIST #1				2.B FE	1,832,820	120.1240	2,402,480	2,000,000	1,897,362		9,567			4.550	5.321	MN	15,167	91,000	12/04/2013	05/01/2030
576528-DP-5	MATAGORDA CNTY TX NAV DIST #1			1	2.B FE	4,209,800	104.6220	5,231,100	5,000,000	4,515,563		44,314			4.000	5.451	JD	16,667	200,000	08/27/2013	06/01/2030
586145-T6-1	MEMPHIS TN			1	1.C FE	9,203,216	110.2070	10,276,803	9,325,000	9,217,654		4,328			3.600	3.690	JD	27,975	335,700	07/02/2018	06/01/2039
586145-T7-9	MEMPHIS TN			1	1.C FE	4,469,545	110.0500	4,963,255	4,510,000	4,474,020		1,342			3.650	3.710	JD	13,718	164,615	07/02/2018	06/01/2040
59259Y-BF-5	METROPOLITAN TRANSP AUTH NY REV BAB			1	1.G FE	5,000,000	129.7810	6,489,050	5,000,000	5,000,000					5.871	5.871	MN	37,509	293,550	10/07/2009	11/15/2039
59333F-A7-5	MIAMI-DADE CNTY FL			1	1.C FE	6,843,424	102.0900	7,034,001	6,890,000	6,845,808		2,007			2.375	2.420	JJ	81,819	113,183	10/09/2020	07/01/2039
59333F-A9-1	MIAMI-DADE CNTY FL			1	1.C FE	12,455,000	102.4170	12,756,037	12,455,000	12,455,000					2.500	2.500	JJ	155,688	215,368	10/09/2020	07/01/2041
59334P-GR-2	MIAMI-DADE CNTY FL TRANSIT SAL			1	1.C FE	10,818,280	114.4180	12,585,980	11,000,000	10,830,404		3,961			4.000	4.100	JJ	220,000	440,000	10/17/2018	07/01/2046
59334P-GS-0	MIAMI-DADE CNTY FL TRANSIT SAL			1	1.C FE	9,266,283	114.3280	10,775,414	9,425,000	9,276,276		3,259			4.000	4.100	JJ	188,500	377,000	10/15/2018	07/01/2047
59447T-XX-6	MICHIGAN ST FIN AUTH REV			1	1.D FE	28,379,550	109.0120	27,253,000	25,000,000	28,184,326		(151,747)			3.384	2.456	JD	70,500	846,000	09/15/2020	12/01/2040
613520-PE-9	MONTGOMERY CNTY OH HOSP REVENU			1	1.E FE	25,000,000	101.8460	25,461,500	25,000,000	25,000,000					2.950	2.950	FA	122,917		10/07/2021	08/01/2051
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB			1	2.A FE	9,736,000	152.4560	14,843,116	9,736,000	9,736,000					6.637	6.637	AO	161,545	642,661	03/04/2010	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ M BAB			1	1.F FE	14,934,641	154.9120	23,046,258	14,877,000	14,927,381		(715)			6.655	6.624	AO	247,516	984,674	10/16/2013	04/01/2057
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR				1.F FE	4,725,000	113.2650	5,351,771	4,725,000	4,725,000					4.500	4.500	JJ	106,313	210,263	12/11/2014	01/01/2045
645790-QF-6	NEW JERSEY ST HLTH CARE FACS F			1	1.D FE	30,000,000	99.2980	29,789,400	30,000,000	30,000,000					2.625	2.625	JJ	199,063		09/22/2021	07/01/2051
64971X-HS-0	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	19,760,000	111.2890	22,257,800	20,000,000	19,786,106		8,329			3.625	3.707	FA	302,083	725,000	09/07/2018	08/01/2040
649902-T2-9	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	2,421,200	116.7370	2,334,740	2,000,000	2,182,213		(30,968)			5.500	3.594	MS	32,389	110,000	02/21/2013	03/15/2030
64985T-CY-5	NEW YORK ST URBAN DEV CORP SAL			1	1.B FE	24,372,250	101.0730	25,268,250	25,000,000	24,374,967		2,717			2.625	2.750	MS	127,604		10/15/2021	03/15/2051
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP				1.E	5,231,890	116.6000	5,962,305	5,113,462	5,135,396		(4,570)			8.780	8.572	MS	132,194	429,805	12/16/1997	03/15/2026
667530-AA-7	NORTHWEST INFRASTRUCTURE FIN WASH REV			1	1.D FE	2,000,000	131.4050	2,628,100	2,000,000	2,000,000					5.379	5.379	JJ	53,790	107,580	03/11/2004	01/01/2034
677561-KY-7	OHIO ST HOSP FAC REV			1	1.C FE	30,000,000	111.3870	33,416,100	30,000,000	30,000,000					3.550	3.550	JJ	532,500	1,065,000	04/17/2019	01/01/2046
67756C-FF-0	OHIO ST HOSP REV			1	1.F FE	30,000,000	101.7590	30,527,700	30,000,000	30,000,000					2.900	2.900	JJ	188,500		09/30/2021	01/15/2051
708790-PZ-0	PENNSYLVANIA ST HSG FIN AGY SF			1	1.B FE	8,000,000	100.8280	8,066,240	8,000,000	8,000,000					2.600	2.600	AO	6,356		11/10/2021	04/01/2046
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL BAB			1	1.D FE	2,429,650	136.9840	3,424,600	2,500,000	2,450,382		2,332			5.848	6.065	JD	12,183	146,200	10/14/2009	12/01/2037
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE			1	1.E FE	30,000,000	132.8170	39,845,100	30,000,000	30,000,000					4.458	4.458	AO	334,350	1,337,400	09/27/2012	10/01/2062
735000-TM-3	PORT OF OAKLAND CA			1	1.E FE	1,750,000	99.4110	1,739,693	1,750,000	1,750,000					1.181	1.181	MN	3,445	18,830	11/20/2020	05/01/2025
735000-TN-1	PORT OF OAKLAND CA			1	1.E FE	2,000,000	99.7550	1,995,100	2,000,000	2,000,000					1.517	1.517	MN	5,057	27,643	11/20/2020	05/01/2026
735000-TP-6	PORT OF OAKLAND CA			1	1.E FE	2,875,000	99.6030	2,863,586	2,875,000	2,875,000					1.667	1.667	MN	7,988	43,666	11/20/2020	05/01/2027
735000-TQ-4	PORT OF OAKLAND CA			1	1.E FE	2,750,000	100.2900	2,757,975	2,750,000	2,750,000					1.949	1.949	MN	8,933	48,833	11/20/2020	05/01/2028
735000-TR-2	PORT OF OAKLAND CA			1	1.E FE	4,000,000	100.1190	4,004,760	4,000,000	4,000,000					2.049	2.049	MN	13,660	74,675	11/20/2020	05/01/2029
735000-TU-5	PORT OF OAKLAND CA			1	1.E FE	2,000,000	99.4900	1,989,800	2,000,000	2,000,000					2.299	2.299	MN	7,663	41,893	11/20/2020	05/01/2032
735389-E3-8	PORT OF SEATTLE WA REV			1	1.E FE	15,000,000	110.6690	16,600,350	15,000,000	15,000,000					3.850	3.850	MN	96,250	577,500	06/06/2018	05/01/2043
76803E-AB-4	RIVER CITY REGL STAD 1999 AMBAC				1.E FE	4,335,000	125.5170	5,441,162	4,335,000	4,335,000					8.090	8.090	MN	58,450	350,702	08/23/1999	11/01/2029
771902-HF-3	ROCHESTER MN HLTH CARE FACS RE			1	1.C FE	16,552,570	114.7070	18,972,538	16,540,000	16,548,883		(1,200)			4.000	3.990	MN	84,538	661,600	09/19/2018	11/15/2048
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST BAB			1	1.C FE	13,000,000	139.0260	18,073,380	13,000,000	13,000,000					6.156	6.156	MN	102,258	800,280	07/22/2010	05/15/2036
795576-HL-4	SALT LAKE CITY UT ARPT REV			1	1.F FE	3,220,950	120.7280	3,621,840	3,000,000	3,157,901		(20,795)			5.000	4.077	JJ	75,000	150,000	10/18/2018	07/01/2048
79574C-EQ-2	SALT RIVER AZ PROJ AGRIC IMPT&			1	1.B FE	26,178,450	102.7160	27,024,580	26,310,000	26,182,837		3,637			2.375	2.401	JJ	312,431	444,347	10/01/2020	01/01/2048
797661-ZW-8	SAN FRANCISCO CA BAY AREA RAPI			1	1.C FE	5,700,354	95.1370	5,827,141	6,125,000	5,715,358		12,174			2.000	2.360	FA	51,042	113,653	10/02/2020	08/01/2046
79766D-MC-0	SAN FRANCISCO CALIF CITY & CNTY			1	1.E FE	14,895,000	113.6680	17,050,200	15,000,000	14,900,745		2,057			4.000	4.041	MN	100,000	600,000	01/11/2019	05/01/2049
79766D-SA-8	SAN FRANCISCO CALIF CITY &CNTY			1	1.E FE	3,587,773	122.4240	3,978,780	3,250,000	3,530,024		(32,698)			5.000	3.659	MN	27,083	162,500	03/12/2020	05/01/2050
79765R-5Q-8	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	15,185,428	107.6530	15,340,553	14,250,000	15,079,121		(83,818)			3.000	2.272	MN	71,250	472,625	09/11/2020	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN BAB			1	1.C FE	15,000,000	119.8790	17,981,850	15,000,000	15,000,000					5.876	5.876	AO	220,350	881,400	11/10/2010	04/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
802385-RK-2	SANTA MONICA CA CMNTY CLG DIST			1	1.C FE	14,945,700	111.2100	16,681,500	15,000,000	14,949,817		1,167			3.650	3.670	FA	228,125	547,500	04/05/2018	08/01/2047
837123-KJ-6	SOUTH CAROLINA ST PORTS AUTH P			1	1.E FE	26,980,240	106.7910	29,901,480	28,000,000	27,019,530		17,858			3.250	3.435	JJ	455,000	910,000	09/18/2019	07/01/2054
837151-XB-0	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	8,536,635	108.2360	9,200,060	8,500,000	8,532,959		(3,188)			3.000	2.950	JD	21,250	255,000	10/28/2020	12/01/2041
837151-XK-0	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	10,000,000	102.4740	10,247,400	10,000,000	10,000,000					2.529	2.529	JD	21,075	252,900	10/28/2020	12/01/2030
837151-XL-8	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	8,500,000	102.2260	8,689,210	8,500,000	8,500,000					2.579	2.579	JD	18,268	219,215	10/28/2020	12/01/2031
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	6,585,000	102.4700	6,747,650	6,585,000	6,585,000					2.659	2.659	JD	14,591	175,095	10/28/2020	12/01/2032
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC				1.C FE	5,642,591	110.2460	6,220,731	5,642,591	5,642,591					3.846	3.846	FA	81,983	211,101	08/06/2013	08/15/2033
864784-GK-3	SUFFOLK CNTY NY WTR AUTH			1	1.A FE	28,177,200	109.4170	32,825,100	30,000,000	28,340,866		50,532			3.250	3.623	JD	81,250	975,000	09/04/2018	06/01/2043
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN			1	1.B FE	7,935,401	104.3270	8,215,751	7,875,000	7,919,546		(5,907)			4.000	3.901	JJ	157,500	299,900	02/14/2019	07/01/2044
88283L-HU-3	TEXAS ST TRANSP COM BAB			1	1.A FE	5,000,000	120.1210	6,006,050	5,000,000	5,000,000					5.178	5.178	AO	64,725	258,900	07/27/2010	04/01/2030
882854-4W-9	TEXAS ST WTR DEV BRD			1	1.A FE	15,000,000	101.7740	15,266,100	15,000,000	15,000,000					2.375	2.375	AO	75,208	363,177	09/23/2020	10/15/2055
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BAB			1	1.D FE	5,000,000	134.0470	6,702,350	5,000,000	5,000,000					6.918	6.918	JJ	172,950	345,900	06/25/2009	01/01/2034
914455-UF-5	UNIV OF MICHIGAN MI			1	1.A FE	20,722,919	100.1690	19,723,276	19,690,000	20,661,515		(44,880)			2.437	2.103	AO	119,961	479,845	09/17/2020	04/01/2040
914455-UF-5	UNIV OF MICHIGAN MI	LS		1	1.A FE	616,257	100.1690	590,997	590,000	614,704		(1,134)			2.437	2.103	AO	3,595	14,378	09/17/2020	04/01/2040
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,355,447,562	XXX	1,517,996,712	1,376,655,053	1,373,446,878		1,079,350			XXX	XXX	XXX	14,450,410	42,851,928	XXX	XXX
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z			4	1.A	5,523,254	108.3990	7,030,765	6,486,007	6,112,873		2,664			4.500	6.500	MON	24,323	285,052	04/02/2004	05/01/2034
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ			4	1.A	4,213,715	109.5390	5,516,771	5,036,339	4,650,969		3,169			4.500	7.190	MON	18,886	220,981	04/13/2004	05/01/2034
31393G-V3-5	FHLMC 2533- CL Z			4	1.A	2,341,899	112.0060	2,734,948	2,441,785	2,386,084		2,032			5.500	6.279	MON	11,192	131,441	10/12/2006	12/01/2032
31394R-TP-4	FHLMC 2766 CL ZD			4	1.A	4,687,549	111.1510	5,778,657	5,198,939	4,977,382		3,008			5.000	6.420	MON	21,662	255,638	03/21/2006	03/01/2034
31395H-RC-6	FHLMC 2870 CL VZ			4	1.A	6,232,297	111.8400	7,515,701	6,720,019	6,514,507		3,414			5.000	5.953	MON	28,000	328,629	01/24/2007	10/01/2034
31395H-RC-6	FHLMC 2870 CL VZ	CF		4	1.A	9,722,772	111.8400	11,724,963	10,483,650	10,163,039		5,326			5.000	5.953	MON	43,682	512,682	01/24/2007	10/01/2034
3137FP-WL-5	FHLMC 4931- CL FJ	CF		4	1.A	27,539,309	100.6550	27,810,985	27,629,970	27,559,736		6,185			0.552	0.611	MON	2,541	144,520	12/06/2019	11/25/2049
3137FQ-HH-9	FHLMC 4936- CL EF	CF		4	1.A	10,112,081	100.9050	10,232,354	10,140,602	10,117,672		1,947			0.602	0.658	MON	1,006	55,223	12/10/2019	12/25/2049
3137FQ-JW-4	FHLMC 4936- CL FL	CF		4	1.A	17,824,974	100.7560	18,010,316	17,875,248	17,836,380		3,652			0.602	0.656	MON	1,793	99,395	12/09/2019	12/25/2049
3137FR-2N-0	FHLMC 4954- CL LB	CF		4	1.A	15,575,186	102.7460	15,876,330	15,452,053	15,570,871		11,308			2.500	2.308	MON	32,192	371,626	01/17/2020	02/01/2050
3137FW-DY-3	FHLMC 5009- CL MB	CF		4	1.A	42,849,672	97.8840	41,322,941	42,216,426	42,849,672		(3,049)			1.250	0.871	MON	43,975	482,237	08/06/2020	08/01/2047
3137F9-WS-6	FHLMC 5070- CL DP	CF		4	1.A	83,600,798	95.1470	79,590,654	83,649,812	83,606,454		5,656			1.000	1.012	MON	69,708	736,800	01/25/2021	08/01/2050
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702			4	1.A	8,050,780	106.7480	8,156,881	7,641,256	8,078,544		68,540			3.500	2.184	MON	22,287	249,855	08/19/2016	04/01/2046
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067	CF		4	1.A	51,882,834	100.3680	50,721,693	50,535,740	51,770,236		(45,401)			1.500	0.815	MON	63,170	697,003	08/11/2020	09/01/2035
31394P-PA-5	FHLMC SER 2755 CL ZM			4	1.A	2,682,527	110.9530	3,199,821	2,883,943	2,795,055		1,447			5.000	6.031	MON	12,016	141,285	10/05/2005	02/01/2034
31397B-SF-9	FHLMC SER 3227 CL PT			4	1.A	4,334,795	114.0100	5,132,985	4,502,222	4,445,815		421			5.500	5.871	MON	20,635	241,713	10/18/2006	10/01/2036
31396G-BS-9	FHLMC SERIES 3087 CL NZ			4	1.A	1,656,571	108.5610	2,245,171	2,068,111	1,878,569		(93)			4.500	7.588	MON	7,755	91,313	07/05/2006	12/01/2035
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM			4	1.A	72,942	111.2640	97,112	87,281	79,808		438			6.500	10.358	MON	473	5,566	05/05/2000	06/01/2030
31393E-N8-8	FNMA 2003-86 CL ZJ			4	1.A	5,220,749	111.7000	6,131,744	5,489,470	5,382,611		3,822			5.500	6.146	MON	25,160	296,426	03/31/2006	09/01/2033
31394C-JW-3	FNMA 2005-12 CL CZ			4	1.A	2,578,727	110.9810	3,004,570	2,707,282	2,656,229		1,116			5.000	5.606	MON	11,280	132,167	08/25/2005	03/01/2035
31394C-6F-4	FNMA 2005-30 CL Z			4	1.A	1,352,387	111.2540	1,640,152	1,474,245	1,419,527		1,149			5.000	6.173	MON	6,143	71,809	10/20/2005	04/01/2035
31394C-U5-9	FNMA 2005-34 CL PE			4	1.A	2,279,845	113.0790	2,647,833	2,341,586	2,318,221		422			5.500	5.825	MON	10,732	127,283	10/06/2006	04/01/2035
31394D-QR-4	FNMA 2005-40 CL Z			4	1.A	4,344,862	109.5490	5,545,055	5,061,711	4,782,754		1,975			4.500	6.405	MON	18,981	221,825	03/15/2006	05/01/2035
31394V-N5-5	FNMA 2006-13 CL ZA			4	1.A	1,701,379	112.1890	2,017,651	1,798,435	1,753,731		1,159			5.500	6.298	MON	8,243	95,498	11/03/2006	03/01/2036
31396K-3E-0	FNMA 2006-84 CL YP			4	1.A	4,832,208	113.0120	5,677,633	5,023,942	4,961,039		2,002			5.500	5.904	MON	23,026	269,708	10/20/2006	09/01/2036
3136B4-SB-5	FNMA 2019-24 CL FA	CF		4	1.A	10,556,439	100.7750	10,674,988	10,592,852	10,565,169		2,399			0.552	0.611	MON	969	55,786	12/10/2019	05/25/2049
3136B4-WA-2	FNMA 2019-26 CL FG	CF		4	1.A	13,863,756	100.4020	13,941,251	13,885,452	13,871,081		598			0.552	0.575	MON	1,270	72,740	06/03/2019	06/25/2049
3136B5-AM-7	FNMA 2019-30 CL FA	CF		4	1.A	12,400,030	100.8450	12,512,631	12,407,785	12,401,778		307			0.552	0.563	MON	1,134	63,496	06/28/2019	07/25/2049
3136B4-5C-8	FNMA 2019-33 CL FB	CF		4	1.A	24,718,355	101.1780	25,025,161	24,733,814	24,722,172		587			0.552	0.563	MON	2,261	131,960	06/14/2019	07/25/2049
3136B5-GH-2	FNMA 2019-35 CL FB			4	1.A	7,358,688	100.7850	7,425,770	7,367,898	7,361,041		344			0.552	0.573	MON	674	38,789	06/05/2019	07/25/2049
3136B5-GL-3	FNMA 2019-35 CL FE	CF		4	1.A	30,509,343	100.8500	30,913,668	30,653,029	30,542,686		9,074			0.452	0.542	MON	2,309	135,262	12/02/2019	07/25/2049
3136B6-WD-1	FNMA 2019-60 CL F	CF		4	1.A	18,280,427	100.8140	18,504,318	18,354,994	18,294,803		4,566			0.552	0.624	MON	1,688	98,313	12/02/2019	10/25/2049
3136B7-PZ-8	FNMA 2019-73 CL FD	CF		4	1.A	11,356,353	100.9460	11,510,489	11,402,677	11,365,236		2,643			0.552	0.621	MON	1,043	60,955	12/10/2019	12/25/2049
3136BB-GY-2	FNMA 2020-54 CL PC	CF		4	1.A	47,025,838	99.4710	45,809,365	46,053,189	46,893,473		(56,329)			1.500	0.997	MON	57,566	617,516	12/01/2021	08/01/2050
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM			4	1.A	90,617	110.1670	100,721	91,426	90,885		56			6.000	6.234	MON	457	5,402	12/08/1998	12/01/2028
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM			4	1.A	5,923	110.3250	6,464	5,859	5,906		(5)			6.500	6.210	MON	32	375	12/08/1998	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183			4	1.A	2,308,382	107.1560	2,387,408	2,227,966	2,324,129		241			4.000	2.940	MON	7,427	82,569	01/26/2018	11/01/2047
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239	CF		4	1.A	7,545,303	107.3870	7,814,510	7,276,965	7,585,877		(2,927)			4.000	2.950	MON	24,257	270,931	01/26/2018	01/01/2048
31393Y-WN-1	FNMA SER 2004-45 CL Z			4	1.A	6,792,357	108.5070	9,299,069	8,569,992	7,783,973		8,600			4.500	7.752	MON	32,137	375,400	09/15/2006	06/01/2034
31394A-M3-7	FNMA SER 2004-67 CL ZA			4	1.A	5,981,732	109.1080	7,795,497	7,144,770	6,669,821		4,367			4.500	6.805	MON	26,793	313,295	09/23/2004	09/01/2034
31394A-R6-5	FNMA SER 2004-74 CL ZB			4	1.A	2,320,799	108.4510	2,977,514	2,745,492	2,557,310		1,496			4.500	6.879	MON	10,296	120,271	09/30/2004	10/01/2034
31394B-HW-7	FNMA SER 2004-83 CL ZB			4	1.A	2,376,709	108.3060	3,061,835	2,827,025	2,641,343		2,116			4.500	6.786	MON	10,601	123,665	12/02/2004	11/01/2034
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ			4	1.A	7,280,074	111.0990	8,985,496	8,087,801	7,758,602		6,536			5.000	6.343	MON	33,699	396,011	11/20/2003	12/01/2033
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ			4	1.A	3,045,696	110.2110	3,886,380	3,526,302	3,349,435		1,193			4.500	6.246	MON	13,224	153,865	10/31/2003	11/01/2033
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC			4	1.A	5,067,769	108.9920	6,631,450	6,084,358	5,680,626		5,966			4.500	6.828	MON	22,816	266,190	04/16/2004	04/01/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						540,098,707	XXX	558,627,670	548,985,720	547,133,123		74,138			XXX	XXX	XXX	779,515	9,648,465	XXX	XXX
46670#-AA-6	JLL SECURITIES CTL SEC SER 2020-50				1.A	14,179,600	108.2100	15,116,990	13,970,049	14,171,019		(7,586)			3.387	3.253	MON	21,030	472,366	12/01/2020	11/15/2040
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						14,179,600	XXX	15,116,990	13,970,049	14,171,019		(7,586)			XXX	XXX	XXX	21,030	472,366	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,909,725,869	XXX	2,091,741,372	1,939,610,822	1,934,751,020		1,145,902			XXX	XXX	XXX	15,250,955	52,972,759	XXX	XXX
75973P-AA-7	10 RENEW PWR SUBSIDIAR SR SEC 144A		D	1	3.C FE	19,996,400	100.3650	20,072,955	20,000,000	19,996,705		305			4.500	4.503	JJ	642,500		03/31/2021	07/14/2028
88579Y-BK-6	3M CO SR NT			1	1.E FE	2,313	109.3150	2,186	2,000	2,302		(8)			3.250	2.482	FA	23	65	07/21/2020	08/26/2049
88579Y-BK-6	3M CO SR NT	LS		1	1.E FE	576,016	109.3150	544,387	498,000	573,254		(1,923)			3.250	2.482	FA	5,620	16,185	07/21/2020	08/26/2049
88579Y-BN-0	3M CO SR NT			1	1.E FE	498,405	107.3320	536,659	500,000	498,650		141			3.050	3.087	AO	3,219	15,250	03/25/2020	04/15/2030
88579Y-AZ-4	3M CO SR NT MTN DTD 10/02/17			1	1.E FE	126,084	114.0830	136,900	120,000	125,774		(143)			3.625	3.342	AO	918	4,350	10/17/2019	10/15/2047
817826-AA-8	7-ELEVEN INC SR NT 144A			1	2.B FE	999,170	99.6280	996,282	1,000,000	999,539		369			0.625	0.667	FA	2,448	3,125	01/27/2021	02/10/2023
817826-AD-2	7-ELEVEN INC SR NT 144A			1	2.B FE	6,544,452	95.3190	6,257,692	6,565,000	6,546,964		2,512			1.300	1.347	FA	33,427	42,673	01/27/2021	02/10/2028
817826-AD-2	7-ELEVEN INC SR NT 144A	LS		1	2.B FE	433,638	95.3190	414,638	435,000	433,805		166			1.300	1.347	FA	2,215	2,828	01/27/2021	02/10/2028
817826-AE-0	7-ELEVEN INC SR NT 144A			1	2.B FE	208,894	94.7420	198,010	209,000	208,894		9			1.800	2.068	FA	1,473	1,881	07/21/2021	02/10/2031
817826-AE-0	7-ELEVEN INC SR NT 144A	LS		1	2.B FE	19,346,616	94.7420	18,750,332	19,791,000	19,346,616		19,751			1.800	2.068	FA	139,527	178,119	07/21/2021	02/10/2031
817826-AF-7	7-ELEVEN INC SR NT 144A			1	2.B FE	6,924,037	92.5380	6,966,252	7,528,000	6,924,037		4,984			2.500	3.058	FA	73,712		10/25/2021	02/10/2041
817826-AF-7	7-ELEVEN INC SR NT 144A	LS		1	2.B FE	2,272,759	92.5380	2,287,536	2,472,000	2,272,759		1,362			2.500	3.058	FA	24,205		10/25/2021	02/10/2041
817826-AG-5	7-ELEVEN INC SR NT 144A			1	2.B FE	3,046,277	93.1140	3,002,932	3,225,000	3,046,277		3,264			2.800	3.090	FA	35,368	45,150	06/30/2021	02/10/2051
817826-AG-5	7-ELEVEN INC SR NT 144A	LS		1	2.B FE	732,051	93.1140	721,635	775,000	732,051		784			2.800	3.090	FA	8,499	10,850	06/30/2021	02/10/2051
00003#-AB-9	A&E TELEVISION SER B SR NT				1.G	25,000,000	102.0540	25,513,542	25,000,000	25,000,000					3.630	3.630	FA	325,188	907,500	08/22/2012	08/22/2022
00003#-AE-3	A&E TELEVISION SER E SR NT				1.G	10,000,000	114.8970	11,489,661	10,000,000	10,000,000					4.430	4.430	FA	158,742	443,000	08/22/2012	08/22/2032
002824-BB-5	ABBOTT LABORATORIES SR NT			1	1.F FE	14,703,501	105.0330	15,475,509	14,734,000	14,723,243		3,154			2.950	2.974	MS	127,981	434,653	03/05/2015	03/15/2025
002824-BB-5	ABBOTT LABORATORIES SR NT	LS		1	1.F FE	265,449	105.0330	279,387	266,000	265,806		57			2.950	2.974	MS	2,311	7,847	03/05/2015	03/15/2025
002824-BF-6	ABBOTT LABORATORIES SR NT			1	1.F FE	10,953,627	110.5660	12,204,266	11,038,000	10,988,038		9,071			3.750	3.847	MN	35,644	413,925	12/19/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES SR NT	LS		1	1.F FE	8,069,513	110.5660	8,989,009	8,130,000	8,097,471		5,908			3.750	3.847	MN	26,253	304,875	12/19/2018	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR NT			1	1.F FE	86,415	127.8050	89,464	70,000	84,673		(806)			4.750	2.954	MN	286	3,325	10/17/2019	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SR NT			1	1.F FE	3,859	137.1640	4,115	3,000	3,812		(21)			4.900	4.941	MN	13	147	10/17/2019	11/30/2046
002824-BH-2	ABBOTT LABORATORIES SR NT	LS		1	1.F FE	19,956,099	137.1640	27,552,102	20,087,000	19,967,990		2,236			4.900	4.941	MN	84,756	984,263	10/17/2019	11/30/2046
002824-BM-1	ABBOTT LABORATORIES SR NT			1	1.F FE	18,802,704	108.6450	20,407,886	18,784,000	18,792,853		(2,200)			3.875	3.861	MS	214,320	727,880	03/22/2017	09/15/2025
002824-BN-9	ABBOTT LABORATORIES SR NT			1	1.F FE	21,845,623	130.4610	28,701,335	22,000,000	21,861,673		3,669			4.750	4.797	AO	220,611	1,045,000	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC SR NT			1	2.B FE	18,749,123	119.6590	22,666,950	18,943,000	18,782,149		4,601			4.400	4.463	MN	127,339	833,492	08/05/2013	11/06/2042
00287Y-AM-1	ABBVIE INC SR NT	LS		1	2.B FE	1,046,182	119.6590	1,264,793	1,057,000	1,048,025		257			4.400	4.463	MN	7,105	46,508	08/05/2013	11/06/2042
00287Y-AQ-2	ABBVIE INC SR NT			1	2.B FE	20,843,626	106.3710	22,200,712	20,871,000	20,860,663		2,836			3.600	3.616	MN	98,094	751,356	05/11/2015	05/14/2025
00287Y-AR-0	ABBVIE INC SR NT			1	2.B FE	1,036,252	119.9670	1,157,685	965,000	1,028,495		(3,751)			4.500	3.847	MN	5,669	43,425	11/21/2019	05/14/2035
00287Y-AS-8	ABBVIE INC SR NT			1	2.B FE	9,995,200	124.4440	12,444,435	10,000,000	9,995,771		98			4.700	4.703	MN	61,361	470,000	05/05/2015	05/14/2045
00287Y-AV-1	ABBVIE INC SR NT			1	2.B FE	5,191,050	117.9650	5,898,253	5,000,000	5,171,989		(9,142)			4.300	3.975	MN	28,069	215,000	11/12/2019	05/14/2036
00287Y-AX-7	ABBVIE INC SR NT			1	2.B FE	1,313,225	102.2250	1,277,810	1,250,000	1,287,595		(25,630)			2.850	0.640	MN	4,651	35,625	01/26/2021	05/14/2023
00287Y-AY-5	ABBVIE INC SR NT			1	2.B FE	10,011,609	106.0530	10,658,278	10,050,000	10,031,710		3,837			3.200	3.245	MN	41,987	321,600	12/20/2019	05/14/2026
00287Y-AY-5	ABBVIE INC SR NT	LS		1	2.B FE	9,911,991	106.0530	10,552,226	9,950,000	9,931,892		3,799			3.200	3.245	MN	41,569	318,400	12/20/2019	05/14/2026
00287Y-BF-5	ABBVIE INC SR NT			1	2.B FE	17,475,144	113.1700	19,865,864	17,554,000	17,498,446		6,739			4.250	4.303	MN	97,400	746,045	04/01/2019	11/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-BV-0	ABBVIE INC SR NT			1	2.B FE	228,763	105.4340	241,443	229,000	228,804		37			2.950	2.969	MN	751	6,756	11/19/2020	11/21/2026
00287Y-BV-0	ABBVIE INC SR NT	LS		1	2.B FE	570,409	105.4340	602,027	571,000	570,511		92			2.950	2.969	MN	1,872	16,845	11/19/2020	11/21/2026
00287Y-BX-6	ABBVIE INC SR NT			1	2.B FE	2,000	107.0190	2,140	2,000	2,000		0			3.200	3.203	MN	7	64	12/14/2020	11/21/2029
00287Y-BX-6	ABBVIE INC SR NT	LS		1	2.B FE	9,995,715	107.0190	10,699,787	9,998,000	9,995,964		224			3.200	3.203	MN	35,548	319,936	12/14/2020	11/21/2029
00287Y-CT-4	ABBVIE INC SR NT			1	2.B FE	16,033,538	101.3540	16,469,957	16,250,000	16,161,199		114,559			3.250	3.998	AO	132,031	528,125	11/19/2020	10/01/2022
00287Y-CV-9	ABBVIE INC SR NT			1	2.B FE	30,005,641	105.8750	31,762,634	30,000,000	30,003,949		(1,518)			3.850	3.844	JD	51,333	1,155,000	11/19/2020	06/15/2024
00287Y-CX-5	ABBVIE INC SR NT			1	2.B FE	24,957,510	106.4870	26,621,725	25,000,000	24,967,831		9,262			3.800	3.843	MS	279,722	950,000	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SR NT			1	2.B FE	95,588	120.5770	108,520	90,000	95,241		(312)			4.550	3.962	MS	1,206	4,095	11/19/2020	03/15/2035
00287Y-DB-2	ABBVIE INC SR NT			1	2.B FE	9,952,853	125.0950	12,509,485	10,000,000	9,954,038		1,064			4.750	4.783	MS	139,861	475,000	11/19/2020	03/15/2045
00289L-AA-3	ABENGOA TRANSMISION SUR SR SEC 144A	D		1	2.B FE	14,345,283	129.5000	18,578,070	14,346,000	14,345,412		17			6.875	6.875	AO	167,121	983,297	04/08/2014	04/30/2043
003009-B@-5	ABERDEEN ASIA PACIFIC FUND SER E SR SEC				1.F FE	18,000,000	114.0690	20,532,484	18,000,000	18,000,000					3.730	3.730	JD	22,380	671,400	06/19/2019	06/19/2034
003009-A@-6	ABERDEEN ASIA-PAC SER B SR SEC NT				1.F FE	3,000,000	103.9640	3,118,918	3,000,000	3,000,000					3.690	3.690	JD	5,843	110,700	06/12/2013	06/12/2023
00084D-AW-0	ABN AMRO BANK NV SR NT 144A		D	1	2.A FE	31,550,000	100.0900	31,578,425	31,550,000	31,550,000					2.470	2.470	JD	38,964		12/06/2021	12/13/2029
00084D-AW-0	ABN AMRO BANK NV SR NT 144A	LS	D	1	2.A FE	9,200,000	100.0900	9,208,289	9,200,000	9,200,000					2.470	2.470	JD	11,362		12/06/2021	12/13/2029
000800-AF-2	ABN AMRO BANK NV SUB 144A		D		2.B FE	14,605,300	108.8850	16,332,702	15,000,000	14,826,081		42,717			4.750	5.106	JJ	302,813	712,500	02/12/2016	07/28/2025
00084D-AV-2	ABN AMRO BANK NV SUB 144A		D	1	2.B FE	21,000,000	100.0310	21,006,595	21,000,000	21,000,000					3.324	3.324	MS	34,902		12/06/2021	03/13/2037
00077T-AB-0	ABN AMRO BANK NY SUB NT SER B		D		3.A FE	11,813,039	184.5000	21,427,830	11,614,000	11,812,197		(95)			7.125	7.005	AO	174,694	827,498	01/01/2009	10/15/2093
G2962#-AB-7	ABP FOODS UNLIMITED EUR SR NT		B		2.B	11,025,000	102.3580	10,476,752	10,235,415	10,235,415				(789,585)	1.240	1.240	JJ	56,409	66,161	01/21/2021	01/21/2031
G2962#-AC-5	ABP FOODS UNLIMITED GBP SR NT		B		2.B	24,444,000	99.0090	24,109,243	24,350,649	24,350,649				(93,350)	2.100	2.100	JJ	227,273	261,447	01/21/2021	01/21/2033
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC 144A		D	1	1.C FE	13,000,000	110.0000	14,300,000	13,000,000	13,000,000					3.650	3.650	JD	1,318	474,500	10/26/2017	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL SR SEC 144A		D	1	1.C FE	27,000,000	118.2090	31,916,538	27,000,000	27,000,000					4.600	4.600	JD	3,450	1,242,000	10/26/2017	11/02/2047
00440E-AS-6	ACE INA HLDGS CO GUARNT			1	1.F FE	9,998,300	105.5720	10,557,162	10,000,000	9,999,396		176			3.150	3.152	MS	92,750	315,000	03/09/2015	03/15/2025
00440E-AV-9	ACE INA HLDGS CO GUARNT			1	1.F FE	14,953,950	107.2670	16,090,009	15,000,000	14,978,992		4,424			3.350	3.385	MN	80,958	502,500	10/27/2015	05/03/2026
00440E-AW-7	ACE INA HLDGS CO GUARNT			1	1.F FE	1,496,250	124.0530	1,860,794	1,500,000	1,496,681		78			4.350	4.365	MN	10,513	65,250	10/27/2015	11/03/2045
00440E-AW-7	ACE INA HLDGS CO GUARNT	LS		1	1.F FE	8,478,750	124.0530	10,544,501	8,500,000	8,481,192		442			4.350	4.365	MN	59,571	369,750	10/27/2015	11/03/2045
005117-AA-4	ACWA PWR MGMT INVST SR SEC 144A		D	1	2.C FE	19,962,000	118.5000	23,654,970	19,962,000	19,962,000					5.950	5.950	JD	52,788	1,187,738	05/03/2017	12/15/2039
00654G-AA-1	ADANI ELEC MUMBAI SR SEC 144A		D	1	2.C FE	15,000,000	98.6810	14,802,150	15,000,000	15,000,000					3.949	3.949	FA	228,713	592,350	02/05/2020	02/12/2030
00654G-AB-9	ADANI ELEC MUMBAI SR SEC 144A		D	1	2.C FE	10,000,000	97.2730	9,727,260	10,000,000	10,000,000					3.867	3.867	JJ	170,793		07/15/2021	07/22/2031
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC 144A		D	1	3.B FE	20,000,000	108.5000	21,700,000	20,000,000	20,000,000					6.250	6.250	JD	72,917	1,250,000	05/30/2019	12/10/2024
00654U-AA-0	ADANI INTL CONT SR SEC 144A		D	1	2.C FE	12,708,836	96.4200	12,283,851	12,740,000	12,711,688		2,852			3.000	3.039	MS	96,612	297,267	12/14/2020	02/16/2031
00652M-AE-2	ADANI PORTS AND SPECIAL SR NT 144A		D	1	2.C FE	4,985,150	104.3800	5,219,005	5,000,000	4,988,383		1,297			4.375	4.412	JJ	108,160	218,750	06/26/2019	07/03/2029
00652M-AF-9	ADANI PORTS AND SPECIAL SR NT 144A		D		2.C FE	14,989,800	102.8190	15,422,920	15,000,000	14,994,557		1,999			3.375	3.390	JJ	220,781	506,250	07/16/2019	07/24/2024
00652M-AJ-1	ADANI PORTS AND SPECIAL SR NT 144A		D	1	2.C FE	18,000,000	104.5150	18,812,732	18,000,000	18,000,000					5.000	5.000	FA	372,500		07/26/2021	08/02/2041
00652M-AK-8	ADANI PORTS AND SPECIAL SR NT 144A		D	1	2.C FE	10,000,000	99.2260	9,922,571	10,000,000	10,000,000					3.828	3.828	FA	158,437		07/26/2021	02/02/2032
00724F-AC-5	ADOBE SYSTEMS INC SR NT			1	1.E FE	14,839,200	105.7860	15,867,943	15,000,000	14,944,641		16,764			3.250	3.377	FA	203,125	487,500	01/21/2015	02/01/2025
00101J-AH-9	ADT CORP SR NT			1	3.C FE	3,581,512	103.8650	3,720,426	3,582,000	3,581,917		55			4.125	4.127	JD	6,567	147,758	05/17/2013	06/15/2023
00101J-AH-9	ADT CORP SR NT	LS		1	3.C FE	7,416,989	103.8650	7,704,669	7,418,000	7,417,827		113			4.125	4.127	JD	13,600	305,993	05/17/2013	06/15/2023
00751Y-AC-0	ADVANCE AUTO PARTS CO GUARNT			1	2.B FE	19,938,000	104.9870	20,997,378	20,000,000	19,985,867		6,908			4.500	4.539	JD	75,000	900,000	11/25/2013	12/01/2023
00751Y-AE-6	ADVANCE AUTO PARTS CO GUARNT			1	2.B FE	9,965,615	109.1720	10,917,163	10,000,000	9,969,889		3,018			3.900	3.943	AO	82,333	390,000	07/27/2020	04/15/2030
00751Y-AF-3	ADVANCE AUTO PARTS CO GUARNT			1	2.C FE	14,950,800	97.1090	14,566,375	15,000,000	14,959,173		6,681			1.750	1.800	AO	65,625	263,958	09/22/2020	10/01/2027
0010EP-A#-5	AEP TEXAS CENTRAL CO SER C SR NT				2.A	40,000,000	113.9440	45,577,588	40,000,000	40,000,000					4.670	4.670	AO	316,522	1,868,000	04/30/2014	04/30/2044
0010EP-AN-8	AEP TEXAS CENTRAL CO SR NT 144A			1	2.A FE	17,340,201	106.7110	18,545,245	17,379,000	17,362,712		3,913			3.850	3.886	AO	167,273	669,092	11/03/2015	10/01/2025
0010EP-AN-8	AEP TEXAS CENTRAL CO SR NT 144A	LS		1	2.A FE	1,778,417	106.7110	1,916,523	1,796,000	1,788,610		1,794			3.850	3.886	AO	17,287	69,146	11/03/2015	10/01/2025
00108W-AJ-9	AEP TEXAS INC SR NT SER G			1	2.A FE	9,986,400	114.0790	11,407,915	10,000,000	9,987,048		251			4.150	4.158	MN	69,167	415,000	04/29/2019	05/01/2049
00108W-AH-3	AEP TEXAS INC SR NT SER WI			1	2.A FE	5,651,140	109.5740	6,273,086	5,725,000	5,671,374		7,166			3.950	4.118	JD	18,845	226,138	01/24/2019	06/01/2028
00114*-AB-9	AEP TRANS CO LLC SR NT SER A TR B				1.F	5,000,000	106.9880	5,349,388	5,000,000	5,000,000					4.000	4.000	AO	40,556	200,000	10/18/2012	10/18/2032
00114*-AC-7	AEP TRANS CO LLC SR NT SER A TR C				1.F	45,000,000	112.8590	50,786,676	45,000,000	45,000,000					4.730	4.730	AO	431,613	2,128,500	10/18/2012	10/18/2042
00114*-AH-6	AEP TRANSMISSION CO LLC SER B TR D SR NT				1.F	20,000,000	123.0420	24,608,436	20,000,000	20,000,000					5.320	5.320	MN	159,600	1,064,000	11/07/2013	11/07/2043
00115A-AF-6	AEP TRANSMISSION CO LLC SR NT			1	1.F FE	6,885,442	115.4530	8,081,698	7,000,000	6,895,619		2,375			4.000	4.096	JD	23,333	280,000	11/16/2016	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC SR NT			1	1.F FE	9,998,200	120.1760	12,017,620	10,000,000	9,998,306		34			4.250	4.251	MS	125,139	425,000	09/05/2018	09/15/2048
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	4,469,805	103.1500	4,641,753	4,500,000	4,480,697		8,636			3.150	3.361	FA	53,550	126,000	09/23/2020	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AQ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	LS	D	1	2.C FE	5,463,095	103.1500	5,673,253	5,500,000	5,476,407		10,556			3.150	3.361	FA	65,450	154,000	09/23/2020	02/15/2024
00774M-AR-6	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	12,680,313	110.7100	14,281,612	12,900,000	12,714,450		27,105			4.625	4.914	AO	125,954	629,771	09/23/2020	10/15/2027
00774M-AR-6	AERCAP IRELAND CAP/GLOBA CO GUARNT	LS	D	1	2.C FE	98,297	110.7100	110,710	100,000	98,562		210			4.625	4.914	AO	976	4,882	09/23/2020	10/15/2027
00774M-AS-4	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	444,942	98.1320	441,592	450,000	445,872		930			1.750	1.985	JJ	3,303	4,309	01/06/2021	01/30/2026
00774M-AT-2	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	1,350,000	99.5780	1,344,304	1,350,000	1,350,000					1.150	1.150	AO	2,674		10/21/2021	10/29/2023
00774M-AV-7	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	698,824	100.8860	706,203	700,000	698,862		38			2.450	2.486	AO	2,954		10/21/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	25,224,400	101.5000	25,375,121	25,000,000	25,219,341		(5,059)			3.000	2.857	AO	129,167		10/26/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	4,981,200	102.0800	5,104,018	5,000,000	4,981,465		265			3.300	3.344	JJ	28,417		10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	23,522,970	101.9450	24,059,056	23,600,000	23,523,872		902			3.400	3.434	AO	138,191		10/21/2021	10/29/2033
00774M-AY-1	AERCAP IRELAND CAP/GLOBA CO GUARNT	LS	D	1	2.C FE	1,393,980	101.9450	1,427,232	1,400,000	1,394,051		71			3.400	3.434	AO	8,198		10/21/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT		D	1	2.C FE	22,330,036	104.4470	22,948,999	21,972,000	22,327,904		(2,132)			3.850	3.704	AO	145,687		11/12/2021	10/29/2041
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	LS	D	1	2.C FE	5,210,514	104.4470	5,251,573	5,028,000	5,209,693		(821)			3.850	3.704	AO	33,338		11/12/2021	10/29/2041
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT				3.A FE	21,333,219	107.0630	22,840,089	21,333,219	21,333,219					5.750	5.750	MS	337,332	1,217,110	03/22/2013	03/22/2035
00130H-CE-3	AES CORP/THE SR NT			1	2.C FE	325,845	97.0950	316,531	326,000	325,857		13			1.375	1.386	JJ	2,067		08/19/2021	01/15/2026
00130H-CE-3	AES CORP/THE SR NT	LS		1	2.C FE	823,608	97.0950	800,066	824,000	823,639		32			1.375	1.386	JJ	5,224		08/19/2021	01/15/2026
00111@-AA-2	AES HAWAII INC SR SEC NT				5.C	1,436,650	100.5240	1,444,178	1,436,650	1,436,650					6.870	6.870	MJSD	274	100,015	07/30/2003	06/30/2022
00122@-AA-9	AES SOUTHLAND ENERGY LLC SR SEC NTS				2.C PL	45,000,000	111.7300	50,278,405	45,000,000	45,000,000					4.500	4.500	FMAN	174,375	2,025,000	02/28/2019	02/29/2040
00105Q-AA-4	AES US GENERATION HLDGS LLC SR UNSEC NTS				2.C PL	4,666,667	103.0700	4,809,953	4,666,667	4,666,667					4.170	4.170	MN	16,757	173,750	12/18/2014	11/30/2023
00817Y-AG-3	AETNA INC SR NT			1	2.B FE	198,333	144.8330	217,250	150,000	194,368		(1,922)			6.750	4.189	JD	450	10,125	11/21/2019	12/15/2037
00817Y-AJ-7	AETNA INC SR NT			1	2.B FE	7,941,321	118.4920	9,923,692	8,375,000	8,017,425		10,112			4.500	4.831	MN	48,156	376,875	06/27/2013	05/15/2042
00817Y-AP-3	AETNA INC SR NT			1	2.B FE	4,988,000	122.4980	6,124,922	5,000,000	4,989,716		256			4.750	4.765	MS	69,931	237,500	03/04/2014	03/15/2044
00817Y-AQ-1	AETNA INC SR NT			1	2.B FE	22,026,559	105.4940	23,312,169	22,098,000	22,074,892		7,513			3.500	3.539	MN	98,827	773,430	12/03/2014	11/15/2024
00817Y-AQ-1	AETNA INC SR NT	LS		1	2.B FE	898,221	105.4940	951,560	902,000	900,777		398			3.500	3.539	MN	4,034	31,570	12/03/2014	11/15/2024
00817Y-AZ-1	AETNA INC SR NT			1	2.B FE	15,164,834	111.6160	17,992,419	16,120,000	15,234,046		18,884			3.875	4.228	FA	235,979	624,650	10/17/2019	08/15/2047
001055-AM-4	AFLAC INC SR NT			1	1.G FE	9,989,900	106.8000	10,680,040	10,000,000	9,996,725		1,063			3.625	3.637	MN	46,319	362,500	11/04/2014	11/15/2024
001055-AR-3	AFLAC INC SR NT			1	1.G FE	19,847,000	116.8970	23,379,363	20,000,000	19,862,448		3,180			4.000	4.044	AO	168,889	800,000	09/14/2016	10/15/2046
001055-AY-8	AFLAC INC SR NT			1	1.G FE	4,967,000	132.9280	6,646,393	5,000,000	4,968,678		558			4.750	4.792	JJ	109,514	237,500	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC SR NT			1	1.G FE	4,987,100	110.3370	5,516,842	5,000,000	4,989,037		1,121			3.600	3.631	AO	45,000	180,000	03/30/2020	04/01/2030
00846U-AJ-0	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE	14,896,230	103.6560	15,548,407	15,000,000	14,981,068		11,701			3.875	3.960	JJ	268,021	581,250	10/30/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE	21,702,450	105.4700	23,203,437	22,000,000	21,808,127		36,722			3.050	3.250	MS	184,525	671,000	05/30/2019	09/22/2026
001192-AK-9	AGL CAPITAL CORP CO GUARNT			1	2.A FE	21,698,491	114.2580	25,102,418	21,970,000	21,740,276		5,986			4.400	4.475	JD	80,557	966,680	11/21/2013	06/01/2043
001192-AM-5	AGL CAPITAL CORP CO GUARNT			1	2.A FE	9,964,120	106.2020	10,620,170	10,000,000	9,982,669		3,555			3.250	3.292	JD	14,444	325,000	05/17/2016	06/15/2026
001201-B@-0	AGL ENERGY SER E SR NT		D		2.B	43,000,000	108.0220	46,449,260	43,000,000	43,000,000					3.910	3.910	JD	107,416	1,681,300	12/08/2016	12/08/2031
008474-E#-1	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B FE	19,000,000	112.2200	21,321,829	19,000,000	19,000,000					4.630	4.630	AO	210,151	879,700	04/05/2018	04/05/2033
008474-C#-3	AGNICO EAGLE MINES LTD SER A SR NT		A		2.B FE	2,000,000	106.7910	2,135,822	2,000,000	2,000,000					4.420	4.420	JD	491	88,400	06/29/2017	06/29/2025
008474-B#-4	AGNICO EAGLE MINES LTD SER A SR NTS		A		2.B	7,000,000	104.1890	7,293,232	7,000,000	7,000,000					4.540	4.540	JD	883	317,800	06/30/2016	06/30/2023
008474-C*-7	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B	10,000,000	109.4730	10,947,286	10,000,000	10,000,000					4.840	4.840	JD	1,344	484,000	06/30/2016	06/30/2026
008474-D*-6	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B FE	8,000,000	109.3260	8,746,072	8,000,000	8,000,000					4.640	4.640	JD	2,062	371,200	06/29/2017	06/29/2027
008474-E@-3	AGNICO EAGLE MINES LTD SER B SR NT		A		2.B FE	3,000,000	109.4620	3,283,853	3,000,000	3,000,000					4.480	4.480	AO	32,107	134,400	04/05/2018	04/05/2030
008474-C@-5	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B FE	13,000,000	111.5350	14,499,566	13,000,000	13,000,000					4.940	4.940	JD	1,784	642,200	06/30/2016	06/30/2028
008474-D@-4	AGNICO EAGLE MINES LTD SER C SR NT		A		2.B FE	10,000,000	110.9500	11,095,011	10,000,000	10,000,000					4.740	4.740	JD	2,633	474,000	06/29/2017	06/29/2029
008474-D#-2	AGNICO EAGLE MINES LTD SER D SR NT		A		2.B FE	10,000,000	112.6560	11,265,633	10,000,000	10,000,000					4.890	4.890	JD	2,717	489,000	06/29/2017	06/29/2032
008513-AA-1	AGREE LP CO GUARNT			1	2.B FE	4,996,350	102.0860	5,104,305	5,000,000	4,996,785		318			2.900	2.908	AO	36,250	162,722	08/12/2020	10/01/2030
008558-AG-9	AGREE LTD PARTNERSHIP SR NT SER B				2.B	15,000,000	112.0800	16,812,009	15,000,000	15,000,000					4.470	4.470	AO	113,613	670,500	10/17/2019	10/30/2031
001306-AB-5	AHS HOSPITAL CORP NT			1	1.D FE	17,000,000	136.6520	23,230,911	17,000,000	17,000,000					5.024	5.024	JJ	427,040	854,080	04/30/2015	07/01/2045
00131L-AB-1	AIA GRP LTD SR NT 144A		D	1	1.E FE	14,980,950	104.1970	15,629,550	15,000,000	14,993,245		1,978			3.200	3.215	MS	146,667	480,000	03/04/2015	03/11/2025
00131L-AH-8	AIA GRP LTD SR NT 144A		D	1	1.E FE	5,060,200	109.1800	5,458,979	5,000,000	5,046,228		(5,504)			3.600	3.455	AO	41,000	180,000	05/20/2019	04/09/2029
008911-BK-4	AIR CANADA SR SEC 144A		A	1	3.B FE	29,176,656	102.0000	29,646,300	29,065,000	29,168,605		(8,051)			3.875	3.774	FA	437,993		12/02/2021	08/15/2026
008911-BK-4	AIR CANADA SR SEC 144A	LS	A	1	3.B FE	3,959,594	102.0000	4,013,700	3,935,000	3,957,627		(1,967)			3.875	3.774	FA	59,298		12/02/2021	08/15/2026
00912X-BJ-2	AIR LEASE CORP PERP JR SUB SER B			1	3.A FE	1,000	103.6250	1,036	1,000	1,036	36				4.650	4.650	MJSD	2	37	02/23/2021	01/01/2099
00912X-BJ-2	AIR LEASE CORP PERP JR SUB SER B	LS		1	3.A FE	749,000	103.6250	776,151	749,000	776,151	27,151				4.650	4.650	MJSD	1,548	27,379	02/23/2021	01/01/2099

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00912X-AW-4	AIR LEASE CORP SR NT			1	2.B FE	898,549	100.8030	882,024	875,000	883,277		(15,272)			2.625	0.726	JJ	11,484	11,484	01/26/2021	07/01/2022
00914A-AK-8	AIR LEASE CORP SR NT			1	2.B FE	13,296,143	102.1440	13,696,425	13,409,000	13,312,407		14,446			3.125	3.168	JD	34,919	371,842	08/11/2021	12/01/2030
00914A-AK-8	AIR LEASE CORP SR NT	LS		1	2.B FE	1,636,057	102.1440	1,625,103	1,591,000	1,634,421		(1,636)			3.125	3.168	JD	4,143	24,859	08/11/2021	12/01/2030
00914A-AM-4	AIR LEASE CORP SR NT			1	2.B FE	7,534,306	98.4020	7,471,637	7,593,000	7,540,764		6,458			1.875	2.032	FA	85,817		05/17/2021	08/15/2026
00914A-AM-4	AIR LEASE CORP SR NT	LS		1	2.B FE	5,117,136	98.4020	5,074,573	5,157,000	5,121,523		4,386			1.875	2.032	FA	58,285		05/17/2021	08/15/2026
00914A-AG-7	AIR LEASE CORP SR NT MTN DTD 01/14/20			1	2.B FE	9,790,400	99.9070	9,990,722	10,000,000	9,826,225		18,523			3.000	3.246	FA	125,000	300,000	01/07/2020	02/01/2030
00914A-AL-6	AIR LEASE CORP SR NT MTN DTD 01/26/21			1	2.B FE	372,679	98.4310	369,115	375,000	373,380		701			0.700	0.906	FA	992	1,451	01/20/2021	02/15/2024
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20			1	2.B FE	18,069,615	103.1960	18,640,208	18,063,000	18,071,837		(2,273)			2.875	2.835	JJ	239,460	473,150	11/17/2020	01/15/2026
00914A-AJ-1	AIR LEASE CORP SR NT MTN DTD 08/17/20	LS		1	2.B FE	1,963,285	103.1960	1,998,897	1,937,000	1,957,938		(4,857)			2.875	2.835	JJ	25,679	50,739	11/17/2020	01/15/2026
00913R-AE-6	AIR LIQUIDE FINANCE CO GUARNT 144A		D	1	1.G FE	9,979,700	114.0500	11,404,990	10,000,000	9,981,916		453			3.500	3.511	MS	91,389	350,000	09/22/2016	09/27/2046
C01048-AA-8	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	50,000,000	103.5870	51,793,690	50,000,000	50,000,000					2.770	2.770	JJ	615,556	1,385,000	07/21/2020	07/21/2026
C01048-AB-6	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	50,000,000	104.3850	52,192,252	50,000,000	50,000,000					2.890	2.890	JJ	642,222	1,445,000	07/21/2020	07/21/2027
C01048-AC-4	AIRBUS CANADA LTD PARTNERSHIP SR NT		D		1.F FE	17,000,000	104.9760	17,845,842	17,000,000	17,000,000					2.970	2.970	JJ	224,400	504,900	07/21/2020	07/21/2028
00973R-AE-3	AKER BP ASA SR NT 144A		D	1	2.C FE	6,978,720	103.6710	7,256,995	7,000,000	6,986,684		4,120			3.000	3.066	JJ	96,833	210,000	01/08/2020	01/15/2025
00973R-AF-0	AKER BP ASA SR NT 144A		D	1	2.C FE	24,950,500	105.9880	26,496,886	25,000,000	24,958,808		4,312			3.750	3.774	JJ	432,292	937,500	01/08/2020	01/15/2030
00973R-AG-8	AKER BP ASA SR NT 144A		D	1	2.C FE	14,851,955	103.7010	15,435,872	14,885,000	14,859,324		5,907			2.875	2.921	JJ	197,330	338,789	09/23/2020	01/15/2026
00973R-AG-8	AKER BP ASA SR NT 144A	LS	D	1	2.C FE	114,745	103.7010	119,256	115,000	114,802		46			2.875	2.921	JJ	1,525	2,617	09/23/2020	01/15/2026
F1000#-AD-0	AKIEM HOLDINGS SAS SEC		B		2.A PL	36,939,600	107.6510	37,952,744	35,255,317	35,255,317				(1,684,283)	2.020	2.020	JD	1,978	514,885	04/13/2021	04/13/2041
010284-AN-7	ALABAMA GAS CORP SR NT			1	1.G FE	10,000,000	124.7900	12,478,999	10,000,000	10,000,000					5.900	5.900	JJ	272,056	590,000	01/10/2007	01/15/2037
010392-FG-8	ALABAMA PWR CO SR NT			1	1.G FE	4,771,294	111.8310	5,686,620	5,085,000	4,815,529		8,073			4.100	4.503	JJ	96,135	208,485	03/22/2017	01/15/2042
010392-FM-5	ALABAMA PWR CO SR NT			1	1.G FE	27,204,114	111.0080	31,548,374	28,420,000	27,350,966		25,959			3.750	3.995	MS	355,250	1,065,750	09/17/2015	03/01/2045
010392-FP-8	ALABAMA PWR CO SR NT			1	1.G FE	14,900,100	120.1520	18,022,832	15,000,000	14,911,229		2,070			4.300	4.340	JJ	320,708	645,000	01/08/2016	01/02/2046
010392-FW-3	ALABAMA PWR CO SR NT			1	1.E FE	24,956,000	100.1500	25,037,541	25,000,000	24,956,107		107			3.000	3.009	MS	89,583		11/15/2021	03/15/2052
010392-FS-2	ALABAMA PWR CO SR NT SER A			1	1.G FE	14,887,050	121.3250	18,198,808	15,000,000	14,894,018		2,094			4.300	4.345	JJ	297,417	645,000	06/21/2018	07/15/2048
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT				2.C PL	22,286,800	109.4330	24,389,087	22,286,800	22,286,800					4.670	4.670	MJSD	2,891	1,292,404	12/18/2017	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT				2.C PL	2,440,260	106.5760	2,600,741	2,440,260	2,440,260					4.670	4.670	MJSD	317	141,253	08/23/2019	06/30/2033
012725-AC-1	ALBEMARLE CORP CO GUARNT			1	2.C FE	22,909,887	107.1170	24,581,141	22,948,000	22,931,557		5,192			4.150	4.176	JD	79,362	952,342	11/08/2018	12/01/2024
01273P-AB-8	ALBEMARLE WOD PTY LTD CO GUARNT			1	2.B FE	21,229,116	103.7350	22,016,728	21,224,000	21,228,422		(490)			3.450	3.447	MN	93,562	732,228	07/28/2020	11/15/2029
01400E-AB-9	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	35,481,950	104.4850	36,569,579	35,000,000	35,394,677		(45,510)			3.000	2.835	MS	285,833	1,050,000	12/01/2020	09/23/2029
01400E-AC-7	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	10,190,220	111.7500	11,398,544	10,200,000	10,190,624		177			3.800	3.805	MS	105,513	387,600	10/17/2019	09/23/2049
01400E-AD-5	ALCON FINANCE CORP CO GUARNT 144A			1	2.B FE	22,958,131	101.0170	22,482,380	22,256,000	22,882,201		(68,075)			2.600	2.227	MN	54,651	578,656	12/03/2020	05/27/2030
015271-AG-4	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	31,308,524	115.1030	35,872,876	31,166,000	31,250,148		(9,197)			4.500	4.457	JJ	588,258	1,402,470	07/29/2015	07/30/2029
015271-AH-2	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	19,924,800	109.6100	21,922,020	20,000,000	19,966,131		7,517			4.300	4.346	JJ	396,556	860,000	11/05/2015	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	8,083,617	109.6550	8,899,624	8,116,000	8,098,909		3,005			3.950	3.997	JJ	147,824	320,582	06/01/2016	01/15/2027
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO GUARNT	LS		1	2.A FE	1,876,483	109.6550	2,065,906	1,884,000	1,880,033		698			3.950	3.997	JJ	34,315	74,418	06/01/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	21,399,511	110.8720	23,917,265	21,572,000	21,452,368		16,878			3.950	4.048	JJ	392,910	852,094	12/11/2018	01/15/2028
015271-AK-5	ALEXANDRIA REAL ESTATE E CO GUARNT	LS		1	2.A FE	1,425,929	110.8720	1,583,249	1,428,000	1,426,741		181			3.950	4.048	JJ	26,009	56,406	12/11/2018	01/15/2028
015271-AN-9	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	17,421,354	117.4480	20,478,268	17,436,000	17,424,837		1,046			4.700	4.709	JJ	409,746	819,492	06/12/2018	07/01/2030
015271-AN-9	ALEXANDRIA REAL ESTATE E CO GUARNT	LS		1	2.A FE	563,526	117.4480	662,408	564,000	563,639		34			4.700	4.709	JJ	13,254	26,508	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	9,985,900	108.1470	10,814,680	10,000,000	9,988,327		1,011			3.375	3.389	FA	127,500	337,500	07/08/2019	08/15/2031
015271-AU-3	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE	6,995,310	119.9670	8,397,711	7,000,000	6,995,924		355			4.900	4.908	JD	15,244	343,000	03/23/2020	12/15/2030
01626P-AH-9	ALIMENTATION COUCHE-TARD CO GUARNT 144A		A	1	2.B FE	29,976,050	107.2010	32,160,185	30,000,000	29,985,331		2,337			3.550	3.560	JJ	458,542	1,065,000	11/16/2017	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD SR NT 144A		A	1	2.B FE	4,527,560	103.3920	4,686,777	4,533,000	4,528,489		488			2.950	2.964	JJ	57,947	133,724	01/22/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD SR NT 144A	LS	A	1	2.B FE	5,460,440	103.3920	5,652,462	5,467,000	5,461,560		589			2.950	2.964	JJ	69,886	161,277	01/22/2020	01/25/2030
Q0182#-AB-4	ALINTA ENERGY FINANCE SR B GTD UNSEC NT		D		2.C PL	25,000,000	110.4490	27,612,221	25,000,000	25,000,000					4.770	4.770	MS	314,688	1,192,500	09/26/2018	09/26/2028
01748T-AB-7	ALLEGION PLC CO GUARNT			1	2.B FE	17,626,999	106.4720	18,703,883	17,567,000	17,615,952		(5,492)			3.500	3.458	AO	153,711	614,845	12/05/2019	10/01/2029
01748N-AD-6	ALLEGION US HOLDING CO GUARNT			1	2.B FE	5,138,981	104.0100	5,642,521	5,425,000	5,282,843		47,532			3.200	4.217	AO	43,400	173,600	10/25/2018	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO GUARNT			1	2.B FE	39,651,969	106.1020	42,062,006	39,643,000	39,691,277		(2,224)			3.550	3.524	AO	351,832	1,378,927	04/28/2021	10/01/2027
N6587*-AA-1	ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT				2.B	5,607,000	104.7190	5,954,702	5,686,341	5,686,341				(421,648)	1.550	1.550	MN	7,590	91,184	05/28/2019	05/31/2029
N6587*-AB-9	ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT				2.B	8,970,400	106.5560	9,694,629	9,098,146	9,098,146				(674,637)	1.740	1.740	MN	13,632	163,778	05/28/2019	05/31/2031
N6587*-AC-7	ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT				2.B	11,214,000	108.5930	12,349,882	11,372,683	11,372,683				(843,296)	1.950	1.950	MN	19,097	229,430	05/28/2019	05/31/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01882Y-AC-0	ALLIANT ENERGY FINANCE 144A			1	2.B FE	4,990,600	96.3480	4,817,399	5,000,000	4,992,510		1,716			1.400	1.437	MS	20,611	57,361	11/17/2020	03/15/2026
01882Y-AB-2	ALLIANT ENERGY FINANCE CO GUARNT 144A			1	2.B FE	39,504,395	110.4440	43,827,328	39,683,000	39,554,968		16,730			4.250	4.307	JD	74,957	1,686,528	11/01/2018	06/15/2028
020002-AY-7	ALLSTATE CORP SR NT			1	1.G FE	4,980,400	118.6850	5,934,249	5,000,000	4,983,961		445			5.200	5.226	JJ	119,889	260,000	01/09/2012	01/15/2042
020002-BA-8	ALLSTATE CORP SR NT			1	1.G FE	6,969,060	121.9160	8,534,122	7,000,000	6,974,163		701			4.500	4.527	JD	14,000	315,000	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORP SR NT			1	1.G FE	9,957,600	120.4290	12,042,935	10,000,000	9,961,586		855			4.200	4.225	JD	18,667	420,000	12/01/2016	12/15/2046
020002-BD-2	ALLSTATE CORP SR NT			1	1.G FE	9,884,040	107.4630	10,746,321	10,000,000	9,937,490		11,390			3.280	3.418	JD	14,578	328,000	12/22/2016	12/15/2026
02005N-BP-4	ALLY FINANCIAL INC SR NT			1	2.C FE	11,093,279	99.4220	11,180,995	11,246,000	11,096,583		3,304			2.200	2.412	MN	40,548		10/26/2021	11/02/2028
02005N-BP-4	ALLY FINANCIAL INC SR NT	LS		1	2.C FE	8,635,121	99.4220	8,703,399	8,754,000	8,637,692		2,572			2.200	2.412	MN	31,563		10/26/2021	11/02/2028
020564-AE-0	ALPEK SA DE CV CO GUARNT 144A		D	1	2.C FE	17,077,100	99.7500	16,957,500	17,000,000	17,076,207		(893)			3.250	3.193	FA	193,375	195,000	09/29/2021	02/25/2031
020564-AD-2	ALPEK SA DE CV SR NT 144A		D	1	2.C FE	4,985,900	106.3750	5,318,750	5,000,000	4,988,619		1,221			4.250	4.285	MS	60,799	212,500	09/11/2019	09/18/2029
G12638-AE-1	ALTITUDE INFRA SEC SER B		D		4.A Z	35,327,024	102.1000	36,068,891	35,327,024	35,327,024					5.750	5.750	JD	259,555		11/16/2021	11/18/2027
PPEFKS-4A-1	ALTITUDE INFRA SEC SER C		D		4.A Z	10,296,504	103.0000	10,605,399	10,296,504	10,296,504					5.750	5.750	JD	75,651		12/17/2021	11/18/2027
G12638-AD-3	ALTITUDE INFRASTRUCTURE HLDG SEC SER A		D		4.A PL	28,814,583	102.4000	29,506,133	28,814,583	28,217,311		39,994			5.750	6.165	JD	851,431		12/30/2020	11/18/2027
02209S-AM-5	ALTRIA GRP INC CO GUARNT				2.B FE	143,475	101.8010	152,701	150,000	143,855		177			4.250	4.559	FA	2,515	6,375	10/17/2019	08/09/2042
02209S-AS-2	ALTRIA GRP INC CO GUARNT				2.B FE	9,937,800	105.4580	10,545,833	10,000,000	9,985,217		6,678			4.000	4.075	JJ	167,778	400,000	10/28/2013	01/31/2024
02209S-BC-6	ALTRIA GRP INC CO GUARNT			1	2.B FE	14,968,650	110.0600	16,508,998	15,000,000	14,980,402		4,248			4.400	4.435	FA	251,167	660,000	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GRP INC CO GUARNT			1	2.B FE	30,279,300	112.8860	33,865,775	30,000,000	30,216,835		(26,176)			4.800	4.677	FA	548,000	1,440,000	06/18/2019	02/14/2029
02209S-BE-2	ALTRIA GRP INC CO GUARNT			1	2.B FE	253,088	120.4650	265,023	220,000	250,509		(1,201)			5.800	4.597	FA	4,856	12,760	10/17/2019	02/14/2039
02209S-BF-9	ALTRIA GRP INC CO GUARNT			1	2.B FE	313,875	125.1700	337,959	270,000	312,245		(761)			5.950	4.892	FA	6,114	16,065	10/17/2019	02/14/2049
02209S-BG-7	ALTRIA GRP INC CO GUARNT			1	2.B FE	184,384	130.7980	209,276	160,000	183,931		(212)			6.200	5.274	FA	3,775	9,920	10/17/2019	02/14/2059
02209S-BL-6	ALTRIA GRP INC CO GUARNT			1	2.B FE	11,926,286	95.0570	11,359,326	11,950,000	11,926,286		1,808			2.450	2.472	FA	119,550	146,388	06/30/2021	02/04/2032
023135-AN-6	AMAZON.COM INC SR NT			1	1.E FE	17,138,870	107.2590	18,234,092	17,000,000	17,047,888		(15,306)			3.800	3.697	JD	46,656	646,000	05/13/2015	12/05/2024
023135-BF-2	AMAZON.COM INC SR NT			1	1.E FE	126,280	117.6850	129,453	110,000	124,618		(766)			3.875	2.793	FA	1,527	4,263	10/17/2019	08/22/2037
023135-BJ-4	AMAZON.COM INC SR NT			1	1.E FE	15,047,435	121.6600	18,407,181	15,130,000	15,053,481		1,543			4.050	4.081	FA	219,574	612,765	10/17/2019	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC CO GUARNT			1	2.B FE	19,142,577	106.3910	20,328,120	19,107,000	19,133,328		(5,540)			3.625	3.590	AO	121,210	692,629	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC CO GUARNT			1	2.B FE	22,977,631	113.7950	26,172,936	23,000,000	22,981,672		2,429			4.500	4.515	MN	132,250	1,035,000	04/23/2020	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AM CO GUARNT			1	2.B FE	19,991,200	101.4660	20,293,108	20,000,000	19,991,665		465			2.690	2.695	MN	53,800	269,000	05/18/2021	05/25/2031
02369F-AA-5	AMER AGCREDIT FLCA/PCA SUB 144A			1	2.B FE	40,000,000	99.8830	39,953,107	40,000,000	40,000,000					3.375	3.375	JD	60,000	690,000	06/08/2021	06/15/2036
02379K-AA-2	AMER AIRLINE 21-1A EETC PTC			1	1.G FE	31,114,688	99.1260	30,852,815	31,125,000	31,114,771		83			2.875	2.879	JJ	131,741		11/30/2021	07/11/2034
02376L-AA-3	AMER AIRLINE 21-1B PTT PTC SER B			1	3.A FE	550,000	99.0810	544,948	550,000	550,000					3.950	3.950	JJ	3,198		10/27/2021	07/11/2030
023586-C@-7	AMERCO SR NT SER B				2.B PL	8,000,000	99.8890	7,991,133	8,000,000	8,000,000					2.510	2.510	MS	51,316		09/29/2021	09/30/2030
023586-C#-5	AMERCO SR NT SER C				2.B PL	13,000,000	99.9350	12,991,517	13,000,000	13,000,000					2.630	2.630	MS	87,374		09/29/2021	09/30/2031
023586-D*-8	AMERCO SR NT SER D				2.B PL	19,000,000	99.2920	18,865,495	19,000,000	19,000,000					2.780	2.780	MS	134,984		09/29/2021	09/30/2033
023608-AG-7	AMEREN CORP SR NT			1	2.A FE	19,982,200	106.1940	21,238,866	20,000,000	19,992,023		1,762			3.650	3.661	FA	275,778	730,000	11/17/2015	02/15/2026
023608-AJ-1	AMEREN CORP SR NT			1	2.A FE	54,870	107.9920	59,396	55,000	54,888		10			3.500	3.527	JJ	888	1,925	03/31/2020	01/15/2031
023608-AJ-1	AMEREN CORP SR NT	LS		1	2.A FE	4,933,280	107.9920	5,340,222	4,945,000	4,934,889		935			3.500	3.527	JJ	79,807	173,075	03/31/2020	01/15/2031
023608-AL-6	AMEREN CORP SR NT			1	2.B FE	299,943	100.3490	301,046	300,000	299,944		1			1.950	1.954	MS	699		11/15/2021	03/15/2027
023608-AL-6	AMEREN CORP SR NT	LS		1	2.B FE	599,886	100.3490	602,092	600,000	599,888		2			1.950	1.954	MS	1,398		11/15/2021	03/15/2027
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT		D	1	2.A FE	1,796,442	140.2300	2,389,521	1,704,000	1,778,353		(2,263)			6.125	5.736	MS	26,382	104,370	10/04/2011	03/30/2040
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT	LS	D	1	2.A FE	312,058	140.2300	415,081	296,000	308,916		(393)			6.125	5.736	MS	4,583	18,130	10/04/2011	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV SR NT		D	1	2.A FE	4,505,448	118.6430	6,228,747	5,250,000	4,618,514		16,592			4.375	5.347	JJ	105,273	229,688	10/24/2013	07/16/2042
02364W-BE-4	AMERICA MOVIL SAB DE CV SR NT	LS	D	1	2.A FE	643,673	118.6430	889,821	750,000	659,820		2,370			4.375	5.347	JJ	15,039	32,813	10/24/2013	07/16/2042
00253X-AA-9	AMERICAN AIRLINES/AADVAN SR SEC 144A			1	3.B FE	15,143,750	103.9880	15,598,125	15,000,000	15,141,450		(2,300)			5.500	5.253	JAJO	162,708	314,722	12/01/2021	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN SR SEC 144A			1	3.B FE	12,095,000	106.7590	12,811,080	12,000,000	12,085,573		(9,427)			5.750	5.606	JAJO	136,083	394,833	03/10/2021	04/20/2029
02401L-AA-2	AMERICAN ASSETS TR LP CO GUARNT			1	2.C FE	2,968,050	102.3100	3,069,285	3,000,000	2,970,575		2,525			3.375	3.502	FA	42,188	52,031	01/14/2021	02/01/2031
02401@-AG-4	AMERICAN ASSETS TRUST LP SR NT				2.C	15,000,000	105.3240	15,798,621	15,000,000	15,000,000					3.910	3.910	JJ	246,004	586,500	07/30/2019	07/30/2030
024836-AD-0	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	22,730,927	106.7710	25,534,309	23,915,000	23,121,459		116,342			3.625	4.269	MN	110,773	866,919	06/09/2020	11/15/2027
024836-AF-5	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	19,962,000	102.1170	20,423,360	20,000,000	19,968,479		3,419			2.850	2.872	FA	237,500	570,000	01/15/2020	02/01/2030
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT			1	2.B FE	6,231,075	110.3890	6,937,942	6,285,000	6,237,623		4,257			3.875	3.975	JJ	102,153	276,693	06/09/2020	01/30/2031
024836-AG-3	AMERICAN CAMPUS CMNTYS CO GUARNT	LS		1	2.B FE	708,865	110.3890	789,281	715,000	709,610		484			3.875	3.975	JJ	11,621	31,477	06/09/2020	01/30/2031
02507*-AD-6	AMERICAN CENTURY CO SR NT DUE 2027				2.C	5,000,000	108.3950	5,419,734	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02507*-AE-4	AMERICAN CENTURY CO SR NT DUE 2029				2.C	10,000,000	109.9070	10,990,743	10,000,000	10,000,000					4.070	4.070	AO	73,486	407,000	10/26/2017	10/26/2029
025537-AJ-0	AMERICAN ELEC PWR SR NT			1	2.B FE	149,745	105.6240	158,436	150,000	149,841		24			3.200	3.220	MN	640	4,800	11/08/2017	11/13/2027
025537-AQ-4	AMERICAN ELEC PWR SR NT SER M			1	2.B FE	299,748	99.3220	297,966	300,000	299,843		85			0.750	0.779	MN	375	2,131	11/18/2020	11/01/2023
025816-BF-5	AMERICAN EXPRESS CO SR NT				1.G FE	5,423,410	119.0480	7,142,896	6,000,000	5,519,936		13,340			4.050	4.652	JD	18,900	243,000	06/07/2013	12/03/2042
025816-CA-5	AMERICAN EXPRESS CO SR NT			1	1.G FE	608,087	110.0140	658,984	599,000	604,381		(1,272)			4.200	4.139	MN	3,844	25,158	12/18/2018	11/06/2025
025816-CA-5	AMERICAN EXPRESS CO SR NT	LS		1	1.G FE	14,445,563	110.0140	15,843,115	14,401,000	14,427,537		(6,292)			4.200	4.139	MN	92,406	604,842	12/18/2018	11/06/2025
025816-CN-7	AMERICAN EXPRESS CO SR NT 144A			1	1.G FE	29,785,208	107.2810	32,184,278	30,000,000	29,788,132		2,923			3.300	3.446	MN	159,500		12/02/2021	05/03/2027
025816-BK-4	AMERICAN EXPRESS CO SUB			1	1.G FE	11,943,240	106.8700	12,824,367	12,000,000	11,981,192		5,978			3.625	3.682	JD	31,417	435,000	12/02/2014	12/05/2024
025932-AK-0	AMERICAN FINANCIAL GRP SR NT			1	2.A FE	1,239,052	107.0180	1,284,210	1,200,000	1,227,629		(5,500)			3.500	2.963	FA	15,867	42,000	11/21/2019	08/15/2026
02666T-AD-9	AMERICAN HOMES 4 RENT SR NT			1	2.C FE	4,898,100	101.3600	5,068,010	5,000,000	4,899,037		937			3.375	3.485	JJ	81,094		06/30/2021	07/15/2051
02665W-BH-3	AMERICAN HONDA FINANCE SR NT SER GMTN			1	1.G FE	6,617,165	103.3930	7,055,548	6,824,000	6,684,663		27,469			2.300	2.767	MS	48,830	156,952	06/26/2019	09/09/2026
026874-DC-8	AMERICAN INTL GRP NT			1	2.B FE	4,983,450	110.7130	5,535,661	5,000,000	4,987,832		704			3.875	3.899	JJ	89,340	193,750	01/12/2015	01/15/2035
026874-AZ-0	AMERICAN INTL GRP SR NT			1	2.B FE	197,820	138.9860	208,479	150,000	192,974		(2,245)			6.250	3.663	MN	1,563	9,375	10/17/2019	05/01/2036
026874-CY-1	AMERICAN INTL GRP SR NT			1	2.B FE	8,598,579	106.1970	9,137,190	8,604,000	8,602,697		576			4.125	4.133	FA	134,079	354,915	09/25/2013	02/15/2024
026874-CY-1	AMERICAN INTL GRP SR NT	LS		1	2.B FE	1,395,121	106.1970	1,482,510	1,396,000	1,395,789		94			4.125	4.133	FA	21,754	57,585	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GRP SR NT			1	2.B FE	13,333,529	123.5170	16,520,404	13,375,000	13,338,543		677			4.500	4.518	JJ	275,859	601,875	01/23/2018	07/16/2044
026874-DD-6	AMERICAN INTL GRP SR NT			1	2.B FE	29,196,150	107.0450	32,113,639	30,000,000	29,660,195		86,963			3.750	4.096	JJ	534,375	1,125,000	02/12/2016	07/10/2025
026874-DF-1	AMERICAN INTL GRP SR NT			1	2.B FE	4,963,050	128.5290	6,426,467	5,000,000	4,967,239		735			4.800	4.847	JJ	114,000	240,000	07/07/2015	07/10/2045
026874-DK-0	AMERICAN INTL GRP SR NT			1	2.B FE	11,955,240	111.6360	13,396,295	12,000,000	11,969,906		4,124			4.200	4.246	AO	126,000	504,000	03/19/2018	04/01/2028
026874-DL-8	AMERICAN INTL GRP SR NT			1	2.B FE	19,882,600	127.7910	25,558,299	20,000,000	19,889,898		2,067			4.750	4.787	AO	237,500	950,000	03/19/2018	04/01/2048
03027X-AD-2	AMERICAN TOWER CORP SR NT			1	2.C FE	4,994,400	107.6250	5,381,237	5,000,000	4,998,622		601			5.000	5.014	FA	94,444	250,000	08/14/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP SR NT			1	2.A FE	14,803,250	107.0500	16,057,531	15,000,000	14,923,008		20,538			4.000	4.163	JD	50,000	600,000	07/16/2015	06/01/2025
03027X-AP-5	AMERICAN TOWER CORP SR NT			1	2.C FE	17,461,743	106.8830	18,981,364	17,759,000	17,558,891		31,146			3.550	3.897	JJ	290,705	630,445	10/17/2018	07/15/2027
03027X-AP-5	AMERICAN TOWER CORP SR NT	LS		1	2.C FE	5,564,776	106.8830	6,280,449	5,876,000	5,665,915		32,791			3.550	3.897	JJ	96,187	208,598	10/17/2018	07/15/2027
03027X-AR-1	AMERICAN TOWER CORP SR NT			1	2.C FE	11,021,725	107.8020	12,397,257	11,500,000	11,179,755		45,299			3.600	4.122	JJ	190,900	414,000	04/25/2018	01/15/2028
03027X-AW-0	AMERICAN TOWER CORP SR NT			1	2.C FE	23,724,212	108.6710	25,495,350	23,461,000	23,668,732		(23,673)			3.800	3.665	FA	336,796	891,518	07/31/2019	08/15/2029
03027X-AW-0	AMERICAN TOWER CORP SR NT	LS		1	2.C FE	68,723	108.6710	74,983	69,000	68,783		24			3.800	3.665	FA	991	2,622	07/31/2019	08/15/2029
03027X-AX-8	AMERICAN TOWER CORP SR NT			1	2.C FE	2,007,920	103.1220	2,062,440	2,000,000	2,005,641		(1,034)			2.750	2.690	JJ	25,361	55,000	10/29/2019	01/15/2027
03027X-BA-7	AMERICAN TOWER CORP SR NT			1	2.C FE	14,952,950	102.4760	15,371,355	15,000,000	14,961,165		4,223			2.900	2.936	JJ	200,583	435,000	01/17/2020	01/15/2030
03027X-BK-5	AMERICAN TOWER CORP SR NT			1	2.C FE	9,767,000	95.1550	9,515,520	10,000,000	9,768,287		1,287			2.950	3.071	JJ	136,028		09/23/2021	01/15/2051
03027X-BM-1	AMERICAN TOWER CORP SR NT			1	2.C FE	9,980,700	100.7030	10,070,320	10,000,000	9,981,978		1,278			2.700	2.722	AO	57,000	147,000	03/24/2021	04/15/2031
03027X-BS-8	AMERICAN TOWER CORP SR NT			1	2.C FE	19,263,225	97.0990	18,900,301	19,465,000	19,266,464		3,239			2.300	2.417	MS	116,898		11/12/2021	09/15/2031
03027X-BS-8	AMERICAN TOWER CORP SR NT	LS		1	2.C FE	532,025	97.0990	519,479	535,000	532,095		70			2.300	2.417	MS	3,213		11/12/2021	09/15/2031
030288-B*-4	AMERICAN TRANS SYS INC SER A SR NT				2.B	13,000,000	110.1910	14,324,874	13,000,000	13,000,000					4.320	4.320	AO	140,400	561,600	09/27/2018	10/01/2030
03028P-E#-9	AMERICAN TRANSMISSION CO SER C SR NT				1.F	18,000,000	106.2330	19,121,881	18,000,000	18,000,000					4.310	4.310	JD	43,100	775,800	12/11/2014	12/11/2044
030288-AB-0	AMERICAN TRANSMISSION SY SR NT 144A			1	2.B FE	18,316,295	128.4480	23,762,817	18,500,000	18,339,508		3,716			5.000	5.065	MS	308,333	925,000	09/22/2014	09/01/2044
030288-AC-8	AMERICAN TRANSMISSION SY SR NT 144A			1	2.B FE	299,172	101.0470	303,142	300,000	299,178		6			2.650	2.681	JJ	663		11/29/2021	01/15/2032
03028P-F#-8	AMERICAN TRNS CO SR NT SER F				1.F	12,000,000	107.8120	12,937,473	12,000,000	12,000,000					4.410	4.410	AO	113,190	529,200	04/14/2015	04/14/2045
03040W-AK-1	AMERICAN WATER CAP CORP SR NT			1	2.A FE	14,108,900	105.3070	14,743,042	14,000,000	14,027,172		(11,829)			3.850	3.756	MS	179,667	539,000	03/11/2014	03/01/2024
03040W-AJ-4	AMERICAN WATERR CAP CORP SR NT			1	2.A FE	19,031,655	119.1040	22,629,796	19,000,000	19,025,533		(797)			4.300	4.290	JD	68,083	817,000	12/18/2012	12/01/2042
03040W-AL-9	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	2,015,140	105.7140	2,114,277	2,000,000	2,005,240		(1,545)			3.400	3.312	MS	22,667	68,000	12/03/2014	03/01/2025
03040W-AM-7	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	6,907,880	119.8790	8,391,529	7,000,000	6,918,848		1,925			4.300	4.379	MS	100,333	301,000	08/10/2015	09/01/2045
03040W-AS-4	AMERICAN WATERR CAPITAL C SR NT			1	2.A FE	4,890,800	109.7570	5,487,873	5,000,000	4,921,770		10,047			3.750	4.020	MS	62,500	187,500	10/10/2018	09/01/2028
03040W-AT-2	AMERICAN WATERR CAPITAL C SR NT SER 30YR			1	2.A FE	4,997,300	119.7280	5,986,400	5,000,000	4,997,464		51			4.200	4.203	MS	70,000	210,000	08/06/2018	09/01/2048
03073E-AL-9	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	17,907,120	104.4720	18,804,876	18,000,000	17,972,864		10,782			3.400	3.467	MN	78,200	612,000	11/24/2015	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	19,573,723	104.9240	20,831,677	19,854,000	19,751,913		29,876			3.250	3.422	MS	215,085	645,255	06/26/2015	03/01/2025
03073E-AN-5	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	9,981,300	114.2730	11,427,342	10,000,000	9,983,764		405			4.250	4.261	MS	141,667	425,000	02/17/2015	03/01/2045
03073E-AP-0	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	19,951,000	107.5490	21,509,815	20,000,000	19,968,890		4,626			3.450	3.479	JD	30,667	690,000	11/29/2017	12/15/2027
03073E-AQ-8	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	24,878,500	118.2160	29,553,943	25,000,000	24,887,347		2,316			4.300	4.329	JD	47,778	1,075,000	11/29/2017	12/15/2047
03073E-AS-4	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	250,000	99.7460	249,364	250,000	250,000					0.737	0.737	MS	543	844	03/25/2021	03/15/2023
03073E-AT-2	AMERISOURCEBERGEN CORP SR NT			1	2.A FE	19,958,600	101.1450	20,228,926	20,000,000	19,961,357		2,757			2.700	2.724	MS	159,000	247,500	03/25/2021	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031100-N@-5	AMETEK INC SR NT SER U				2.A	10,000,000	109.5570	10,955,725	10,000,000	10,000,000					4.370	4.370	JD	21,850	437,000	12/13/2018	12/13/2028
031100-H#-0	AMETEK INC. SR NT SER Q				2.A	11,018,000	104.6130	11,897,257	11,372,683	11,372,683				(843,296)	1.530	1.530	AO	29,484	180,386	12/13/2018	10/31/2028
031100-H@-2	AMETEK INC. SR SEC SER P				2.A	33,054,000	103.6570	35,365,720	34,118,048	34,118,048				(2,529,887)	1.340	1.340	AO	77,467	473,956	12/13/2018	10/31/2026
00176@-AA-4	AMF FLORENCE LLC SEC				2.C PL	37,379,741	100.6690	37,629,903	37,379,741	37,379,741					3.210	3.210	MJSD	3,333	1,371,420	11/04/2020	12/31/2035
03115A-AA-1	AMFAM HOLDINGS INC SR NT 144A			1	2.B FE	34,137,200	102.2180	34,753,983	34,000,000	34,131,703		(5,497)			2.805	2.757	MS	291,408	420,750	09/28/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SR NT 144A			1	2.B FE	25,776,255	110.7810	28,249,159	25,500,000	25,772,563		(3,692)			3.833	3.771	MS	298,655	488,708	04/21/2021	03/11/2051
031162-AA-8	AMGEN INC DEB			1	2.A FE	21,362,759	195.6900	35,909,099	18,350,000	21,348,936		(1,157)			8.125	6.978	AO	372,734	1,490,938	03/29/1999	04/01/2097
031162-BA-7	AMGEN INC SR NT			1	2.A FE	1,990,660	141.2990	2,825,984	2,000,000	1,992,743		228			6.400	6.435	FA	53,333	128,000	01/13/2009	02/01/2039
031162-CJ-7	AMGEN INC SR NT			1	2.A FE	4,559,299	104.3020	5,217,205	5,002,000	4,718,616		54,722			2.600	3.661	FA	47,686	130,052	03/26/2019	08/19/2026
031162-CJ-7	AMGEN INC SR NT	LS		1	2.A FE	4,745,451	104.3020	5,213,033	4,998,000	4,832,478		32,482			2.600	3.661	FA	47,648	129,948	03/26/2019	08/19/2026
031162-CQ-1	AMGEN INC SR NT			1	2.A FE	4,602,864	107.8360	5,283,980	4,900,000	4,697,684		30,218			3.200	4.000	MN	25,698	156,800	10/16/2019	11/02/2027
031162-CQ-1	AMGEN INC SR NT	LS		1	2.A FE	383,259	107.8360	439,972	408,000	391,154		2,516			3.200	4.000	MN	2,140	13,056	10/16/2019	11/02/2027
031162-CR-9	AMGEN INC SR NT			1	2.A FE	2,250,543	102.8310	2,313,693	2,250,000	2,250,668		1			3.150	3.148	FA	25,594	51,188	03/10/2021	02/21/2040
031162-CT-5	AMGEN INC SR NT			1	2.A FE	1,996	102.4210	2,048	2,000	1,997		1			2.200	2.233	FA	16	44	02/18/2020	02/21/2027
031162-CT-5	AMGEN INC SR NT	LS		1	2.A FE	496,939	102.4210	510,059	498,000	497,205		144			2.200	2.233	FA	3,956	10,956	02/18/2020	02/21/2027
031162-DC-1	AMGEN INC SR NT			1	2.A FE	5,233,396	97.4140	5,100,613	5,236,000	5,233,403		7			3.000	3.028	JJ	61,959		11/10/2021	01/15/2052
031162-DC-1	AMGEN INC SR NT	LS		1	2.A FE	9,682,854	97.4140	9,511,532	9,764,000	9,683,228		374			3.000	3.028	JJ	115,541		11/10/2021	01/15/2052
032095-AG-6	AMPHENOL CORP SR NT			1	2.A FE	9,605,986	103.9730	10,025,082	9,642,000	9,618,612		9,531			3.200	3.311	AO	77,136	308,544	11/08/2018	04/01/2024
032095-AH-4	AMPHENOL CORP SR NT			1	2.A FE	19,249,370	113.7240	21,891,894	19,250,000	19,249,536		49			4.350	4.350	JD	69,781	837,375	01/16/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP SR NT			1	2.A FE	17,782,800	103.1430	18,565,761	18,000,000	17,823,626		18,831			2.800	2.936	FA	190,400	504,000	11/13/2019	02/15/2030
032654-AN-5	ANALOG DEVICES INC SR NT			1	1.G FE	29,366,000	109.1210	32,736,365	30,000,000	29,602,949		71,271			3.500	3.795	JD	75,833	1,050,000	10/30/2018	12/05/2026
G1265#-AA-5	ANDEAN POWER GENERATION SEC		D		3.C PL	6,079,094	98.7000	6,090,636	6,170,857	6,038,376		12,996			8.750	9.221	JD	277,474	270,230	12/30/2020	06/05/2028
G0369@-BC-9	ANGLIAN WATER SVC SR NT GREEN SER B		B		1.G FE	33,050,000	109.1910	36,928,782	33,820,346	33,820,346				(341,993)	3.000	3.000	FA	411,404	1,035,108	02/06/2019	02/06/2031
034863-AR-1	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	216,940	111.2830	222,567	200,000	212,386		(2,107)			4.750	3.455	AO	2,138	9,500	10/17/2019	04/10/2027
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	899,122	98.1600	883,441	900,000	899,338		106			2.625	2.634	MS	7,284	23,625	09/08/2020	09/10/2030
034863-AY-6	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	492,815	106.4660	532,329	500,000	492,982		128			3.950	4.033	MS	6,090	19,750	09/08/2020	09/10/2050
034863-AZ-3	ANGLO AMERICAN CAPITAL CO GUARNT 144A		D	1	2.B FE	596,568	98.2840	589,703	600,000	596,928		360			2.250	2.339	MS	3,900	6,750	03/15/2021	03/17/2028
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	73,251,136	107.4160	78,776,840	73,338,000	73,282,647		12,350			3.650	3.670	FA	1,115,349	2,676,837	05/15/2019	02/01/2026
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	LS	C	1	2.B FE	1,660,031	107.4160	1,785,256	1,662,000	1,660,746		280			3.650	3.670	FA	25,276	60,663	05/15/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	25,335,673	120.8540	30,285,977	25,060,000	25,300,457		(13,873)			4.700	4.599	FA	490,758	1,177,820	10/17/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		C	1	2.B FE	23,583,570	126.7850	29,901,044	23,584,000	23,583,489		(218)			4.900	4.903	FA	481,507	1,155,616	10/17/2019	02/01/2046
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER	LS	C	1	2.B FE	6,671,118	126.7850	8,476,865	6,686,000	6,671,880		301			4.900	4.903	FA	136,506	327,614	10/17/2019	02/01/2046
035229-DA-8	ANHEUSER-BUSCH COS INC NT		C	1	2.B FE	11,871,394	129.7840	15,443,002	11,899,000	11,880,286		829			5.750	5.766	AO	171,048	684,193	03/07/2006	04/01/2036
035229-DA-8	ANHEUSER-BUSCH COS INC NT	LS	C	1	2.B FE	100,766	129.7840	131,082	101,000	100,841		7			5.750	5.766	AO	1,452	5,808	03/07/2006	04/01/2036
035229-CL-5	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE	14,429,499	130.7910	18,565,728	14,195,000	14,378,427		(4,836)			6.000	5.888	MN	141,950	851,700	03/12/2007	11/01/2041
035229-CN-1	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE	4,248,152	140.8340	5,478,451	3,890,000	4,176,538		(6,737)			6.500	5.886	FA	105,354	252,850	03/23/2006	02/01/2043
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	984,812	109.3160	1,052,709	963,000	983,387		(661)			3.750	3.615	JJ	16,652	36,113	10/16/2019	07/15/2042
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT	LS	C	1	2.B FE	2,077,898	109.3160	2,226,758	2,037,000	2,075,164		(1,235)			3.750	3.615	JJ	35,223	76,388	10/16/2019	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	91,004	119.9260	97,140	81,000	90,548		(211)			4.439	3.731	AO	849	3,596	10/17/2019	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	545,460	131.1790	655,895	500,000	541,364		(1,730)			5.450	4.704	JJ	11,960	27,250	07/18/2019	01/23/2039
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	615,794	138.7950	652,337	470,000	609,307		(3,008)			5.550	3.773	JJ	11,448	26,085	10/17/2019	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	376,516	145.1330	406,373	280,000	374,117		(1,114)			5.800	4.034	JJ	7,128	16,240	10/17/2019	01/23/2059
035240-AE-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	5,385,073	136.8630	6,843,154	5,000,000	5,304,806		(17,843)			6.625	5.893	FA	125,139	331,250	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	15,239,118	125.7680	18,865,163	15,000,000	15,209,594		(6,387)			4.950	4.838	JJ	342,375	742,500	12/16/2016	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	9,921,600	111.3130	11,131,277	10,000,000	9,947,218		7,230			4.000	4.096	AO	86,667	400,000	03/20/2018	04/13/2028
035240-AM-2	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	89,872	117.3780	93,903	80,000	88,962		(421)			4.375	3.449	AO	739	3,500	10/17/2019	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	7,155,472	122.5600	8,787,545	7,170,000	7,156,804		168			4.600	4.611	AO	69,629	329,820	10/17/2019	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	4,096,710	124.1190	4,344,170	3,500,000	4,080,828		(7,395)			4.750	3.887	AO	35,097	166,250	11/19/2019	04/15/2058
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	23,251,624	116.4880	27,116,153	23,278,000	23,258,339		2,129			4.750	4.770	JJ	485,282	1,105,705	04/10/2019	01/23/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO GUARNT	LS	C	1	2.B FE	7,847,203	116.4880	9,169,961	7,872,000	7,853,318		2,176			4.750	4.770	JJ	164,109	373,920	04/10/2019	01/23/2029
035240-AR-1	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.A FE	1,546,524	120.2060	1,532,629	1,275,000	1,542,126		(4,398)			4.900	2.323	JJ	27,420		11/01/2021	01/23/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AB-9	ANTHEM INC SR NT			1	2.B FE	24,677,050	109.7800	27,445,075	25,000,000	24,778,907		32,151			3.650	3.817	JD	76,042	912,500	10/09/2018	12/01/2027
036752-AC-7	ANTHEM INC SR NT			1	2.B FE	14,776,650	105.6640	15,849,590	15,000,000	14,882,468		37,545			3.350	3.636	JD	41,875	502,500	01/30/2019	12/01/2024
036752-AD-5	ANTHEM INC SR NT			1	2.B FE	15,149,468	122.2340	18,506,255	15,140,000	15,149,035		(203)			4.375	4.371	JD	55,198	662,375	10/17/2019	12/01/2047
036752-AH-6	ANTHEM INC SR NT			1	2.B FE	15,047,472	125.3040	18,908,443	15,090,000	15,050,439		752			4.550	4.567	MS	228,865	686,595	10/17/2019	03/01/2048
036752-AJ-2	ANTHEM INC SR NT			1	2.B FE	399,648	103.1460	412,582	400,000	399,795		64			2.375	2.393	JJ	4,381	9,500	09/04/2019	01/15/2025
036752-AL-7	ANTHEM INC SR NT			1	2.B FE	14,907,500	104.7600	15,714,068	15,000,000	14,925,539		8,455			2.875	2.947	MS	126,979	431,250	11/05/2019	09/15/2029
036752-AP-8	ANTHEM INC SR NT			1	2.B FE	2,585,009	102.2080	2,652,290	2,595,000	2,585,708		699			2.550	2.594	MS	19,484	32,719	03/08/2021	03/15/2031
036752-AP-8	ANTHEM INC SR NT	LS		1	2.B FE	7,376,491	102.2080	7,568,482	7,405,000	7,378,486		1,995			2.550	2.594	MS	55,599	93,365	03/08/2021	03/15/2031
036752-AS-2	ANTHEM INC SR NT			1	2.B FE	1,993	111.4160	2,228	2,000	1,993		0			3.600	3.620	MS	21	36	03/08/2021	03/15/2051
036752-AS-2	ANTHEM INC SR NT	LS		1	2.B FE	4,979,807	111.4160	5,568,574	4,998,000	4,980,078		271			3.600	3.620	MS	52,979	88,964	03/08/2021	03/15/2051
94973V-BF-3	ANTHEM INC SR NT			1	2.B FE	115,640	132.4120	132,412	100,000	114,764		(407)			5.100	4.078	JJ	2,352	5,100	10/17/2019	01/15/2044
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A		D	1	2.B FE	26,702,013	95.0000	25,673,750	27,025,000	26,725,530		21,363			2.375	2.516	AO	137,283	582,469	10/29/2020	10/14/2030
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN CO GUARNT 144A		D		1.E FE	9,965,700	108.6570	10,865,707	10,000,000	9,977,823		3,236			3.450	3.491	JJ	153,333	345,000	01/16/2018	01/21/2028
037389-BB-8	AON CORP CO GUARNT			1	2.A FE	19,411,594	113.8990	22,090,759	19,395,000	19,407,548		(1,543)			4.500	4.489	JD	38,790	872,775	01/10/2019	12/15/2028
00185A-AB-0	AON PLC CO GUARNT			1	2.A FE	8,450,052	114.3190	10,002,894	8,750,000	8,501,788		7,050			4.250	4.460	JD	19,627	371,875	05/13/2013	12/12/2042
00185A-AC-8	AON PLC CO GUARNT			1	2.A FE	11,921,280	117.6410	14,116,971	12,000,000	11,934,412		1,796			4.450	4.490	MN	54,883	534,000	05/21/2013	05/24/2043
00185A-AD-6	AON PLC CO GUARNT			1	2.A FE	29,894,700	104.6730	31,401,821	30,000,000	29,976,571		11,603			4.000	4.043	MN	113,333	1,200,000	11/21/2013	11/27/2023
00185A-AG-9	AON PLC CO GUARNT			1	2.A FE	4,986,950	123.0870	6,154,352	5,000,000	4,988,788		280			4.600	4.616	JD	10,861	230,000	05/20/2014	06/14/2044
00185A-AH-7	AON PLC CO GUARNT			1	2.A FE	4,984,150	124.8050	6,240,237	5,000,000	4,986,015		320			4.750	4.770	MN	30,347	237,500	05/13/2015	05/15/2045
00185A-AK-0	AON PLC CO GUARNT			1	2.A FE	12,996,360	108.0710	14,049,291	13,000,000	12,998,363		376			3.875	3.878	JD	22,389	503,750	02/23/2016	12/15/2025
PPE3DH-1F-4	AP ARISTOTLE HLD SEC SER SR		D		1.G Z	26,717,751	100.3660	26,717,634	26,620,204	26,717,217		21			3.250	3.192	JAJO	37,925		12/16/2021	12/31/2028
PPE3DH-1E-7	AP ARISTOTLE HLD SUPER SENIOR NTS		D		2.C Z	45,801,859	100.3660	45,801,659	45,634,636	45,801,006		33			5.125	5.063	JAJO	102,522		12/16/2021	12/31/2028
00203Q-AD-9	AP MOELLER-MAERSK A/S SR NT 144A		D	1	2.B FE	15,881,231	107.0940	17,135,065	16,000,000	15,957,704		10,197			3.875	3.951	MS	160,167	620,000	11/21/2019	09/28/2025
00203Q-AE-7	AP MOLLER-MAERSK A/S SR NT 144A		D	1	2.B FE	14,908,200	113.9170	17,087,591	15,000,000	14,927,665		7,958			4.500	4.577	JD	20,625	675,000	06/17/2019	06/20/2029
00229*-AA-3	AP TUNDRA HOLDINGS SEC				2.A PL	28,921,649	99.9760	28,914,795	28,921,649	28,921,649					4.750	4.750	FA	518,983	862,428	12/29/2020	02/15/2042
037411-AW-5	APACHE CORP SR NT			1	3.A FE	4,222,944	113.0000	4,826,230	4,271,000	4,232,713		1,194			5.100	5.175	MS	72,607	217,821	10/17/2019	09/01/2040
037411-AW-5	APACHE CORP SR NT	LS		1	3.A FE	859,754	113.0000	981,970	869,000	861,756		226			5.100	5.175	MS	14,773	44,319	10/17/2019	09/01/2040
037411-BE-4	APACHE CORP SR NT			1	3.A FE	155,758	108.9430	169,950	156,000	155,827		21			4.375	4.394	AO	1,441	6,825	08/14/2018	10/15/2028
037411-BE-4	APACHE CORP SR NT	LS		1	3.A FE	9,828,742	108.9430	10,724,300	9,844,000	9,833,066		1,355			4.375	4.394	AO	90,920	430,675	08/14/2018	10/15/2028
037411-BF-1	APACHE CORP SR NT			1	3.A FE	716,599	108.5200	780,259	719,000	717,063		198			4.250	4.290	JJ	14,090	30,558	07/31/2019	01/15/2030
037411-BF-1	APACHE CORP SR NT	LS		1	3.A FE	2,220,558	108.5200	2,417,826	2,228,000	2,221,996		614			4.250	4.290	JJ	43,663	94,690	07/31/2019	01/15/2030
037411-AR-6	APACHE CORPORATION NT			1	3.A FE	2,839,016	122.0000	3,487,980	2,859,000	2,844,788		567			6.000	6.051	JJ	79,099	171,540	01/23/2007	01/15/2037
037411-AR-6	APACHE CORPORATION NT	LS		1	3.A FE	1,133,024	122.0000	1,392,020	1,141,000	1,135,328		226			6.000	6.051	JJ	31,568	68,460	01/23/2007	01/15/2037
00194@-AA-2	APH FINANCE 1, LLC SR SEC GTD NOTES				1.G PL	30,000,000	116.1360	34,840,945	30,000,000	30,000,000					4.770	4.770	MJSD	361,725	1,431,000	06/10/2019	07/07/2029
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A			1	1.G FE	5,267,362	100.9560	5,333,521	5,283,000	5,269,554		1,404			2.650	2.684	JD	10,111	140,000	06/02/2020	06/05/2030
03765H-AF-8	APOLLO MANAGEMENT HOLDIN CO GUARNT 144A	LS		1	1.G FE	14,673,438	100.9560	14,857,738	14,717,000	14,679,543		3,912			2.650	2.684	JD	28,167	390,001	06/02/2020	06/05/2030
037735-CE-5	APPALACHIAN POWER CO SR NT			1	2.A FE	9,924,000	128.3230	12,832,305	10,000,000	9,949,425		2,342			5.800	5.854	AO	145,000	580,000	09/26/2005	10/01/2035
037735-CK-1	APPALACHIAN POWER CO SR NT			1	2.A FE	4,898,775	138.7140	6,796,983	4,900,000	4,899,086		32			6.700	6.702	FA	124,024	328,300	08/14/2007	08/15/2037
037735-CK-1	APPALACHIAN POWER CO SR NT	LS		1	2.A FE	99,975	138.7140	138,714	100,000	99,981		1			6.700	6.702	FA	2,531	6,700	08/14/2007	08/15/2037
037735-CW-5	APPALACHIAN PWR CO SR NT SER X			1	2.A FE	4,711,200	106.7350	5,336,736	5,000,000	4,807,336		31,169			3.300	4.101	JD	13,750	165,000	10/05/2018	06/01/2027
037833-AZ-3	APPLE INC SR NT			1	1.B FE	5,236,204	104.1030	5,556,992	5,338,000	5,302,913		10,687			2.500	2.722	FA	52,639	133,450	03/31/2015	02/09/2025
037833-AZ-3	APPLE INC SR NT	LS		1	1.B FE	2,611,236	104.1030	2,771,209	2,662,000	2,644,502		5,330			2.500	2.722	FA	26,250	66,550	03/31/2015	02/09/2025
037833-BA-7	APPLE INC SR NT			1	1.B FE	2,741,994	111.9620	2,888,631	2,580,000	2,732,280		(4,461)			3.450	3.091	FA	35,110	89,010	10/17/2019	02/09/2045
037833-BH-2	APPLE INC SR NT			1	1.B FE	4,981,750	126.5050	6,325,244	5,000,000	4,984,022		386			4.375	4.397	MN	29,167	218,750	05/06/2015	05/13/2045
037833-BU-3	APPLE INC SR NT			1	1.B FE	2,540,279	102.0920	2,596,210	2,543,000	2,542,518		409			2.850	2.867	FA	25,769	72,476	02/16/2016	02/23/2023
037833-BU-3	APPLE INC SR NT	LS		1	1.B FE	12,443,671	102.0920	12,717,651	12,457,000	12,454,637		2,004			2.850	2.867	FA	126,231	355,025	02/16/2016	02/23/2023
037833-BW-9	APPLE INC SR NT			1	1.B FE	3,392,978	125.6460	4,283,258	3,409,000	3,396,292		629			4.500	4.536	FA	54,544	153,405	02/16/2016	02/23/2036
037833-BW-9	APPLE INC SR NT	LS		1	1.B FE	1,583,522	125.6460	1,999,021	1,591,000	1,585,069		294			4.500	4.536	FA	25,456	71,595	02/16/2016	02/23/2036
037833-BX-7	APPLE INC SR NT			1	1.B FE	4,971,150	131.5890	6,579,458	5,000,000	4,974,134		568			4.650	4.686	FA	82,667	232,500	02/16/2016	02/23/2046
037833-BY-5	APPLE INC SR NT			1	1.B FE	34,923,000	106.9470	37,431,434	35,000,000	34,965,037		7,756			3.250	3.276	FA	404,444	1,137,500	02/16/2016	02/23/2026
037833-CD-0	APPLE INC SR NT			1	1.B FE	192,474	118.8960	202,124	170,000	191,212		(584)			3.850	3.110	FA	2,673	6,545	10/17/2019	08/04/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-EE-6	APPLE INC SR NT			1	1.B FE	4,992,100	97.5710	4,878,529	5,000,000	4,992,380		280			2.375	2.385	FA	47,170	59,375	02/01/2021	02/08/2041
038222-AJ-4	APPLIED MATERIALS INC SR NT			1	1.F FE	29,891,400	108.9950	32,698,406	30,000,000	29,954,324		11,096			3.900	3.944	AO	292,500	1,170,000	09/21/2015	10/01/2025
038222-AL-9	APPLIED MATERIALS INC SR NT			1	1.F FE	10,016,388	108.0380	11,131,199	10,303,000	10,115,285		31,568			3.300	3.683	AO	85,000	339,999	10/19/2018	04/01/2027
00205G-AB-3	APT PIPELINES LTD CO GUARNT 144A		D	1	2.B FE	24,973,750	106.9750	26,743,750	25,000,000	24,990,309		2,748			4.200	4.213	MS	285,833	1,050,000	03/16/2015	03/23/2025
00205G-AD-9	APT PIPELINES LTD CO GUARNT 144A		D	1	2.B FE	13,930,362	110.1270	15,197,526	13,800,000	13,890,646		(14,592)			4.250	4.114	JJ	270,442	586,500	11/21/2019	07/15/2027
03835V-AG-1	APTIV PLC CO GUARNT			1	2.B FE	9,987,900	113.4490	11,344,874	10,000,000	9,990,777		1,068			4.350	4.365	MS	128,083	435,000	02/28/2019	03/15/2029
03835V-AJ-5	APTIV PLC SR NT			1	2.B FE	24,453,500	95.6280	23,906,875	25,000,000	24,454,653		1,153			3.100	3.214	JD	81,806		11/09/2021	12/01/2051
03836W-AC-7	AQUA AMERICA INC SR NT			1	2.B FE	9,999,900	119.0550	11,905,508	10,000,000	9,999,905		2			4.276	4.276	MN	71,267	427,600	04/24/2019	05/01/2049
03842*-BY-1	AQUA PENNSYLVANIA INC 1ST MTG				1.E	9,000,000	92.1510	8,293,559	9,000,000	9,000,000					2.850	2.850	JD	21,375	264,337	11/20/2020	12/01/2053
03842*-BZ-8	AQUA PENNSYLVANIA INC 1ST MTG				1.E	8,000,000	92.9170	7,433,386	8,000,000	8,000,000					2.890	2.890	JD	19,267	238,264	11/20/2020	12/01/2057
03842*-CA-2	AQUA PENNSYLVANIA INC 1ST MTG				1.E	9,000,000	93.1360	8,382,279	9,000,000	9,000,000					2.900	2.900	JD	21,750	268,975	11/20/2020	12/01/2058
Q0458*-AD-1	AQUASURE FIN PTY SER 15A GTD SR SEC NT		D		1.G FE	20,000,000	104.5030	20,900,571	20,000,000	20,000,000					3.280	3.280	JJ	307,956	656,000	07/13/2015	07/12/2027
Q0458*-AB-5	AQUASURE FIN PTY SER 2014A GTD SR SEC NT		D		1.G FE	22,000,000	105.7580	23,266,842	22,000,000	22,000,000					4.480	4.480	JJ	462,684	985,600	02/27/2014	02/27/2024
03938L-AP-9	ARCELORMITTAL SR NT		D	1	2.C FE	72,066	137.7680	82,661	60,000	71,287		(365)			7.000	5.358	AO	887	4,275	10/17/2019	10/15/2039
03938L-AS-3	ARCELORMITTAL SR NT		D	1	2.C FE	70,908	135.0100	81,006	60,000	70,273		(298)			6.750	5.315	MS	1,350	4,125	10/17/2019	03/01/2041
03938L-BA-1	ARCELORMITTAL SR NT		D	1	2.C FE	94,221	109.5150	98,564	90,000	92,877		(623)			4.550	3.720	MS	1,251	4,095	10/17/2019	03/11/2026
039483-AP-7	ARCHER DANIELS MIDLAND CO DEB			1	1.F FE	20,156,400	185.7120	37,142,498	20,000,000	20,155,685		(60)			6.950	6.896	JD	61,778	1,390,000	02/25/1999	12/15/2097
039483-AU-6	ARCHER DANIELS SR NT			1	1.F FE	5,213,150	134.8530	6,742,661	5,000,000	5,158,222		(7,847)			5.375	5.052	MS	79,132	268,750	08/21/2013	09/15/2035
039482-AB-0	ARCHER-DANIELS-MIDLAND C SR NT			1	1.F FE	34,728,050	108.8020	38,080,777	35,000,000	34,769,671		23,918			3.250	3.342	MS	297,014	1,137,500	03/25/2020	03/27/2030
040555-CH-5	ARIZONA PUB SERVICE CO BOND			1	1.G FE	14,871,150	124.5500	18,682,500	15,000,000	14,915,834		4,026			5.500	5.559	MS	275,000	825,000	08/17/2005	09/01/2035
040555-CF-9	ARIZONA PUB SERVICE CO NT			1	1.G FE	631,516	126.3240	718,785	569,000	610,422		(2,686)			5.625	4.787	MN	4,090	32,006	06/18/2012	05/15/2033
040555-CT-9	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	19,973,200	115.6960	23,139,158	20,000,000	19,976,274		557			4.350	4.358	MN	111,167	870,000	11/03/2015	11/15/2045
040555-CX-0	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	7,446,750	114.9880	8,624,120	7,500,000	7,449,980		1,000			4.200	4.242	FA	119,000	315,000	08/07/2018	08/15/2048
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	2,986	102.1850	3,066	3,000	2,986		0			3.350	3.375	MN	13	101	05/19/2020	05/15/2050
040555-DB-7	ARIZONA PUBLIC SERVICE SR NT	LS		1	1.G FE	4,973,564	102.1850	5,106,195	4,997,000	4,974,315		471			3.350	3.375	MN	21,390	167,400	05/19/2020	05/15/2050
04070*-AP-2	ARIZONA WATER CO GEN MTGE SECD SER L			1	1.F	20,000,000	126.4360	25,287,279	20,000,000	20,000,000					6.300	6.300	FA	525,000	1,260,000	08/25/2006	08/01/2036
042004-AB-7	ARLINGTON VALLEY SOLAR ENERGY II SER B				2.C	25,000,000	122.4120	30,603,034	25,000,000	25,000,000					6.250	6.250	MJSD	4,340	1,562,500	01/27/2012	09/30/2038
042735-BC-3	ARROW ELECTRONICS INC SR NT			1	2.C FE	16,736,070	102.8840	17,283,477	16,799,000	16,790,120		7,238			4.500	4.547	MS	251,985	755,955	02/06/2014	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC SR NT			1	2.C FE	9,903,100	106.6570	10,665,669	10,000,000	9,964,329		10,063			4.000	4.118	AO	100,000	400,000	02/23/2015	04/01/2025
042735-BF-6	ARROW ELECTRONICS INC SR NT			1	2.C FE	10,162,487	108.3590	11,052,635	10,200,000	10,177,494		3,240			3.875	3.916	JJ	185,548	395,250	11/21/2019	01/12/2028
04273W-AC-5	ARROW ELECTRONICS INC SR NT			1	2.C FE	34,915,300	101.1030	35,385,881	35,000,000	34,915,892		592			2.950	2.978	FA	86,042		11/16/2021	02/15/2032
04317@-AM-0	ARTHUR J GALLAGHER & CO SER N SR NT				2.B PL	7,000,000	103.9230	7,274,624	7,000,000	7,000,000					4.130	4.130	JD	5,621	289,100	06/24/2014	06/24/2023
04317@-AN-8	ARTHUR J GALLAGHER & CO SER O SR NT				2.B PL	3,000,000	107.3600	3,220,805	3,000,000	3,000,000					4.310	4.310	JD	2,514	129,300	06/24/2014	06/24/2025
04317@-AP-3	ARTHUR J GALLAGHER & CO SER P SR NT				2.B PL	10,000,000	108.0050	10,800,504	10,000,000	10,000,000					4.360	4.360	JD	8,478	436,000	06/24/2014	06/24/2026
04316J-AB-5	ARTHUR J GALLAGHER & CO SR NT			1	2.B FE	14,844,900	97.0980	14,564,694	15,000,000	14,845,348		448			3.050	3.103	MS	66,083		11/02/2021	03/09/2052
363576-AB-5	ARTHUR J GALLAGHER & CO SR NT			1	2.B FE	18,971,136	105.9990	20,351,744	19,200,000	18,973,800		2,664			3.500	3.565	MN	76,533	336,000	05/13/2021	05/20/2051
363576-AB-5	ARTHUR J GALLAGHER & CO SR NT	LS		1	2.B FE	790,464	105.9990	847,989	800,000	790,575		111			3.500	3.565	MN	3,189	14,000	05/13/2021	05/20/2051
04317@-BA-5	ARTHUR J GALLAGHER & CO SR NT SER AA				2.B PL	7,500,000	109.5080	8,213,093	7,500,000	7,500,000					4.340	4.340	FA	134,721	325,500	08/02/2017	08/02/2032
04317@-BH-0	ARTHUR J GALLAGHER & CO SR NT SER HH				2.B PL	20,000,000	105.6860	21,137,286	20,000,000	20,000,000					4.720	4.720	FA	361,867	944,000	02/13/2019	02/13/2024
04317@-AZ-1	ARTHUR J GALLAGHER & CO SR NT SER Z				2.B PL	7,500,000	109.5100	8,213,223	7,500,000	7,500,000					4.340	4.340	JD	3,617	325,500	06/27/2017	06/27/2032
04317@-AR-9	ARTHUR J GALLAGHER SR NT				2.B PL	12,000,000	110.0120	13,201,463	12,000,000	12,000,000					4.550	4.550	JD	43,983	546,000	06/02/2016	06/02/2028
04317@-BS-6	ARTHUR J GALLAGHER SR NT				2.B PL	20,000,000	110.2200	22,044,021	20,000,000	20,000,000					3.990	3.990	JJ	334,717	798,000	01/30/2020	01/30/2030
04317@-AQ-1	ARTHUR J. GALLAGHER & CO SER Q SR NT				2.B PL	13,000,000	108.5820	14,115,652	13,000,000	13,000,000					4.400	4.400	JD	46,078	572,000	06/02/2016	06/02/2026
F0405#-AA-9	ARTS ET TECHNIQUES DU PROG SR NT SER A				2.B	15,000,000	108.9860	16,347,968	15,000,000	15,000,000					4.220	4.220	JD	19,342	633,000	06/20/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROG SR NT SER B				2.B YE	10,000,000	112.1980	11,219,844	10,000,000	10,000,000					4.420	4.420	JD	13,506	442,000	06/20/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROG SR NT SER C				2.B YE	10,000,000	113.8280	11,382,815	10,000,000	10,000,000					4.520	4.520	JD	13,811	452,000	06/20/2019	06/20/2031
F0405#-AD-3	ARTS ET TECHNIQUES DU PROG SR NT SER D				2.B	10,000,000	114.9740	11,497,360	10,000,000	10,000,000					4.670	4.670	JD	14,269	467,000	06/20/2019	06/20/2034
04351L-AA-8	ASCENSION HEALTH NT			1	1.B FE	7,834,000	142.2980	11,147,606	7,834,000	7,834,000					4.847	4.847	MN	48,519	379,714	06/12/2013	11/15/2053
04351L-AA-8	ASCENSION HEALTH NT	LS		1	1.B FE	12,166,000	142.2980	17,311,944	12,166,000	12,166,000					4.847	4.847	MN	75,349	589,686	06/12/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH SR NT			1	1.B FE	8,973,767	122.7100	11,209,540	9,135,000	8,988,180		3,374			3.945	4.048	MN	46,048	360,376	05/23/2017	11/15/2046
04351L-AB-6	ASCENSION HEALTH SR NT	LS		1	1.B FE	849,733	122.7100	1,061,440	865,000	851,098		319			3.945	4.048	MN	4,360	34,124	05/23/2017	11/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
045054-AP-8	ASHTEAD CAPITAL INC CO GUARNT 144A		C	1	2.C FE	19,949,000	97.4830	19,496,626	20,000,000	19,950,747		1,747			2.450	2.479	FA	189,194		08/03/2021	08/12/2031
04538#-AA-7	ASSAI ENERGY SEC				2.C PL	18,542,000	106.6060	19,766,866	18,542,000	18,542,000					3.750	3.750	MJSD	16,271	540,816	12/15/2021	09/30/2031
04621W-AE-0	ASSURED GUARANTY US HLDG CO GUARNT			1	1.F FE	1,696,855	104.3770	1,774,409	1,700,000	1,696,876		21			3.600	3.610	MS	22,270		08/17/2021	09/15/2051
04636N-AB-9	ASTRAZENECA FINANCE LLC CO GUARNT		C	1	1.G FE	93,883	100.8140	94,765	94,000	93,889		6			2.250	2.264	MN	194	1,058	05/25/2021	05/28/2031
04636N-AB-9	ASTRAZENECA FINANCE LLC CO GUARNT	LS	C	1	1.G FE	1,903,618	100.8140	1,921,515	1,906,000	1,903,744		127			2.250	2.264	MN	3,931	21,443	05/25/2021	05/28/2031
046353-AG-3	ASTRAZENECA PLC SR NT		D	1	2.A FE	7,459,945	119.7920	9,021,510	7,531,000	7,468,674		1,867			4.000	4.059	MS	86,188	301,240	08/08/2017	09/18/2042
046353-AL-2	ASTRAZENECA PLC SR NT		D	1	2.A FE	36,658,940	107.3650	39,725,075	37,000,000	36,849,560		35,659			3.375	3.488	MN	156,094	1,248,750	12/19/2016	11/16/2025
046353-AM-0	ASTRAZENECA PLC SR NT		D	1	2.A FE	24,989,000	128.4780	32,275,082	25,121,000	25,004,926		2,653			4.375	4.406	MN	137,380	1,099,044	12/07/2016	11/16/2045
046353-AT-5	ASTRAZENECA PLC SR NT		D	1	2.A FE	19,918,000	113.0260	22,605,227	20,000,000	19,940,902		7,118			4.000	4.049	JJ	364,444	800,000	08/14/2018	01/17/2029
046353-AU-2	ASTRAZENECA PLC SR NT		D	1	2.A FE	9,894,400	129.5050	12,950,475	10,000,000	9,900,569		1,925			4.375	4.439	FA	162,847	437,500	08/14/2018	08/17/2048
046353-AW-8	ASTRAZENECA PLC SR NT		D	1	2.A FE	614,790	94.5110	614,324	650,000	616,617		1,828			1.375	2.029	FA	3,600	4,469	06/23/2021	08/06/2030
046353-AZ-1	ASTRAZENECA PLC SR NT		D	1	2.A FE	1,973	105.2260	2,105	2,000	1,973		0			3.000	3.070	MN	6	30	05/25/2021	05/28/2051
046353-AZ-1	ASTRAZENECA PLC SR NT	LS	D	1	2.A FE	2,957,047	105.2260	3,154,681	2,998,000	2,957,546		499			3.000	3.070	MN	8,245	44,970	05/25/2021	05/28/2051
00206R-AN-2	AT&T INC SR NT			1	2.B FE	2,139	135.3520	2,707	2,000	2,108		(4)			6.400	5.884	MN	16	128	06/30/2011	05/15/2038
00206R-AN-2	AT&T INC SR NT	LS		1	2.B FE	5,344,211	135.3520	6,764,891	4,998,000	5,266,873		(9,564)			6.400	5.884	MN	40,873	319,872	06/30/2011	05/15/2038
00206R-AS-1	AT&T INC SR NT			1	2.B FE	25,220,750	139.6170	34,904,348	25,000,000	25,171,565		(5,500)			6.550	6.482	FA	618,611	1,637,500	06/23/2009	02/15/2039
00206R-BH-4	AT&T INC SR NT			1	2.B FE	14,516,813	113.3690	22,756,609	20,073,000	15,248,379		107,374			4.300	6.399	JD	38,362	863,139	06/18/2013	12/15/2042
00206R-BK-7	AT&T INC SR NT			1	2.B FE	20,425,450	113.0660	31,008,303	27,425,000	21,217,584		115,476			4.350	6.192	JD	53,022	1,192,988	06/18/2013	06/15/2045
00206R-BN-1	AT&T INC SR NT			1	2.B FE	3,516,820	101.2580	4,106,008	4,055,000	3,991,365		66,646			2.625	4.392	JD	8,870	106,444	09/10/2013	12/01/2022
00206R-BN-1	AT&T INC SR NT	LS		1	2.B FE	819,580	101.2580	956,887	945,000	930,170		15,532			2.625	4.392	JD	2,067	24,806	09/10/2013	12/01/2022
00206R-CG-5	AT&T INC SR NT			1	2.B FE	100,080	119.8810	107,893	90,000	99,513		(264)			4.800	4.067	JD	192	4,320	10/17/2019	06/15/2044
00206R-CN-0	AT&T INC SR NT			1	2.B FE	19,940,800	105.6830	21,136,672	20,000,000	19,977,808		6,107			3.400	3.435	MN	86,889	680,000	04/23/2015	05/15/2025
00206R-CP-5	AT&T INC SR NT			1	2.B FE	304,810	115.6790	322,744	279,000	301,878		(1,366)			4.500	3.699	MN	1,604	12,555	11/21/2019	05/15/2035
00206R-CP-5	AT&T INC SR NT	LS		1	2.B FE	224,689	115.6790	238,299	206,000	222,635		(993)			4.500	3.699	MN	1,185	9,270	11/21/2019	05/15/2035
00206R-CT-7	AT&T INC SR NT			1	2.B FE	9,693,598	109.1260	10,585,255	9,700,000	9,697,043		644			4.125	4.133	FA	148,935	400,125	01/29/2016	02/17/2026
00206R-CT-7	AT&T INC SR NT	LS		1	2.B FE	299,802	109.1260	327,379	300,000	299,909		20			4.125	4.133	FA	4,606	12,375	01/29/2016	02/17/2026
00206R-DD-1	AT&T INC SR NT			1	2.B FE	9,938,547	106.8780	10,687,807	10,000,000	9,976,336		7,181			3.950	4.034	JJ	182,139	395,000	03/21/2016	01/15/2025
00206R-DF-6	AT&T INC SR NT			1	2.B FE	428,869	135.6790	468,092	345,000	423,261		(2,719)			6.000	4.228	FA	7,820	20,700	11/21/2019	08/15/2040
00206R-DG-4	AT&T INC SR NT			1	2.B FE	1,999,048	141.8930	2,837,861	2,000,000	1,999,158		22			6.375	6.379	MS	42,500	127,500	03/21/2016	03/01/2041
00206R-DJ-8	AT&T INC SR NT			1	2.B FE	562,330	116.9690	611,747	523,000	560,568		(820)			4.500	4.048	MS	7,322	23,535	10/17/2019	03/09/2048
00206R-HJ-4	AT&T INC SR NT			1	2.B FE	2,101,230	112.4210	2,079,787	1,850,000	2,095,980		(5,250)			4.350	2.325	MS	26,825		11/01/2021	03/01/2029
00206R-HK-1	AT&T INC SR NT			1	2.B FE	2,240	119.8100	2,396	2,000	2,221		(9)			4.850	3.940	MS	32	97	11/21/2019	03/01/2039
00206R-HK-1	AT&T INC SR NT	LS		1	2.B FE	2,310,502	119.8100	2,471,672	2,063,000	2,290,836		(9,518)			4.850	3.940	MS	33,352	100,056	11/21/2019	03/01/2039
00206R-HP-0	AT&T INC SR NT			1	2.B FE	25,831,907	105.8180	27,376,202	25,871,000	25,853,237		8,557			4.050	4.087	JD	46,568	1,047,776	06/05/2019	12/15/2023
00206R-HP-0	AT&T INC SR NT	LS		1	2.B FE	128,805	105.8180	136,505	129,000	128,911		43			4.050	4.087	JD	232	5,225	06/05/2019	12/15/2023
00206R-HW-5	AT&T INC SR NT			1	2.B FE	4,921,193	108.6610	5,433,056	5,000,000	4,944,891		9,505			3.800	4.040	FA	71,778	190,000	06/05/2019	02/15/2027
00206R-HY-1	AT&T INC SR NT			1	2.B FE	10,418,997	125.6760	12,567,622	10,000,000	10,333,018		(34,983)			6.625	6.058	MN	84,653	662,500	06/05/2019	05/15/2029
00206R-JC-7	AT&T INC SR NT			1	2.B FE	10,017,762	134.1630	13,416,324	10,000,000	10,016,201		(637)			6.500	6.483	MN	83,056	650,000	06/05/2019	11/15/2036
00206R-JE-3	AT&T INC SR NT			1	2.B FE	163,774	135.5910	176,269	130,000	161,408		(1,100)			6.100	4.210	JJ	3,657	7,930	10/17/2019	07/15/2040
00206R-JG-8	AT&T INC SR NT			1	2.B FE	2,561,456	123.1550	3,232,812	2,625,000	2,565,451		1,620			5.375	5.566	AO	29,786	141,094	09/25/2019	10/15/2041
00206R-JH-6	AT&T INC SR NT			1	2.B FE	9,905,963	120.9560	12,095,638	10,000,000	9,912,000		2,438			4.900	4.969	JD	21,778	490,000	06/05/2019	06/15/2042
00206R-JJ-2	AT&T INC SR NT			1	2.B FE	4,997,306	123.6470	6,182,333	5,000,000	4,997,453		60			5.350	5.354	JD	11,889	267,500	06/05/2019	12/15/2043
00206R-KB-7	AT&T INC SR NT			1	2.B FE	3,396,286	104.8920	3,256,883	3,105,000	3,390,898		(3,776)			3.850	3.403	JD	9,962	119,543	07/21/2020	06/01/2060
00206R-KB-7	AT&T INC SR NT	LS		1	2.B FE	219,931	104.8920	204,539	195,000	219,470		(323)			3.850	3.403	JD	626	7,508	07/21/2020	06/01/2060
00206R-KE-1	AT&T INC SR NT			1	2.B FE	2,998,260	98.3080	2,949,252	3,000,000	2,998,306		33			3.300	3.303	FA	41,250	98,175	07/27/2020	02/01/2052
00206R-KJ-0	AT&T INC SR NT			1	2.B FE	2,850,226	101.2830	3,064,817	3,026,000	2,851,046		820			3.500	3.808	MS	31,185	52,955	09/09/2021	09/15/2053
00206R-MM-1	AT&T INC SR NT			1	2.B FE	839,951	97.9410	863,844	882,000	840,839		889			2.550	2.923	JD	1,874	11,246	11/01/2021	12/01/2033
00206R-MM-1	AT&T INC SR NT	LS		1	2.B FE	3,227,419	97.9410	3,277,122	3,346,000	3,229,303		1,884			2.550	2.923	JD	7,110	42,662	11/01/2021	12/01/2033
00206R-GQ-9	AT&T INC SR NT SER			1	2.B FE	457,961	112.6540	453,994	403,000	456,964		(998)			4.300	2.470	FA	6,547		11/01/2021	02/15/2030
00206R-GQ-9	AT&T INC SR NT SER	LS		1	2.B FE	1,928,437	112.6540	1,911,732	1,697,000	1,924,236		(4,200)			4.300	2.470	FA	27,567		11/01/2021	02/15/2030
00206R-GV-8	AT&T INC SR NT SER			1	2.B FE	1,205,051	147.1500	1,199,274	815,000	1,198,955		(6,095)			8.750	2.868	MS	23,771		11/01/2021	03/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-GL-0	AT&T INC SR NT SER WI			1	2.B FE	13,831,311	111.0450	15,674,001	14,115,000	13,914,327		28,029			4.100	4.367	FA	218,626	578,715	12/07/2018	02/15/2028
00206R-GL-0	AT&T INC SR NT SER WI	LS		1	2.B FE	867,213	111.0450	982,748	885,000	872,418		1,757			4.100	4.367	FA	13,708	36,285	12/07/2018	02/15/2028
00226@-AB-2	ATC HOLDING LLC SR NT				2.A	20,000,000	110.7660	22,153,110	20,000,000	20,000,000					4.370	4.370	JD	26,706	874,000	12/20/2018	12/20/2028
00226@-AC-0	ATC HOLDING LLC SR NT				2.A	16,500,000	112.8970	18,627,985	16,500,000	16,500,000					4.470	4.470	JD	22,536	737,550	12/20/2018	12/20/2030
04685A-2S-9	ATHENE GLBL FUNDING SEC 144A				1.F FE	1,503,175	99.4120	1,491,182	1,500,000	1,502,182		(993)			0.950	0.877	JJ	6,848	7,125	01/26/2021	01/08/2024
04685A-2U-4	ATHENE GLBL FUNDING SEC 144A				1.F FE	17,994,780	98.2710	17,688,858	18,000,000	17,995,774		994			1.450	1.456	JJ	125,425	130,500	01/04/2021	01/08/2026
04685A-2V-2	ATHENE GLBL FUNDING SEC 144A				1.F FE	9,971,900	100.6480	10,064,801	10,000,000	9,974,754		2,854			2.500	2.544	MS	67,361	125,000	03/19/2021	03/24/2028
04685A-2Y-6	ATHENE GLBL FUNDING SEC 144A				1.F FE	10,000,000	99.1840	9,918,430	10,000,000	10,000,000					2.673	2.673	JD	17,820	133,650	06/02/2021	06/07/2031
04685A-3E-9	ATHENE GLBL FUNDING SEC 144A				1.F FE	9,000,000	98.7800	8,890,184	9,000,000	9,000,000					2.646	2.646	AO	57,551		09/29/2021	10/04/2031
04685A-3E-9	ATHENE GLBL FUNDING SEC 144A	LS			1.F FE	1,000,000	98.7800	987,798	1,000,000	1,000,000					2.646	2.646	AO	6,395		09/29/2021	10/04/2031
04774#-AB-8	ATLANTA FALCONS SR NT SER B				2.B PL	7,370,047	104.6140	7,710,101	7,370,047	7,370,047					3.590	3.590	MS	88,195	262,522	11/01/2016	09/01/2042
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A				2.B PL	10,496,733	104.6140	10,981,053	10,496,733	10,496,733					3.590	3.590	MS	125,611	373,895	08/25/2016	09/01/2042
04775H-CJ-4	ATLANTA GAS LT CO SR NT MTN DTD 7/15/97				2.A FE	5,322,950	119.6460	5,982,295	5,000,000	5,136,240		(20,650)			7.300	6.684	MN	60,833	365,000	06/24/2009	07/15/2027
048303-CH-2	ATLANTIC CITY ELEC 1ST MTG			1	1.F FE	29,970,600	111.7510	33,525,403	30,000,000	29,978,800		2,668			4.000	4.012	AO	253,333	1,200,000	10/09/2018	10/15/2028
G0488*-AA-2	ATLANTICA YIELD PLC SECURED NT		B		2.C PL	43,876,000	105.6050	48,040,676	45,490,731	45,490,731				(3,373,183)	1.960	1.960	MJSD	27,244	929,302	04/01/2020	06/20/2026
049560-AL-9	ATMOS ENERGY CORP SR NT			1	1.E FE	24,953,000	115.9470	28,986,796	25,000,000	24,961,605		1,124			4.150	4.161	JJ	478,403	1,037,500	01/08/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR NT			1	1.E FE	4,501,251	116.7390	5,057,121	4,332,000	4,483,310		(4,205)			4.125	3.889	AO	37,725	178,695	06/05/2017	10/15/2044
049560-AM-7	ATMOS ENERGY CORP SR NT	LS		1	1.E FE	2,772,239	116.7390	3,114,589	2,668,000	2,761,189		(2,590)			4.125	3.889	AO	23,234	110,055	06/05/2017	10/15/2044
05073*-AA-9	AUDAX GRP LP SR NT SER A				1.F PL	12,500,000	98.5600	12,320,000	12,500,000	12,500,000					3.360	3.360	AO	75,833		10/26/2021	10/26/2031
05073*-AB-7	AUDAX GRP LP SR NT SER B				1.F PL	12,500,000	98.4100	12,301,250	12,500,000	12,500,000					3.510	3.510	AO	79,219		10/26/2021	10/26/2033
Q0697#-AC-0	AUSGRID FINANCE PTY LTD SER C SR SEC NT		D		2.A FE	50,000,000	108.4720	54,236,030	50,000,000	50,000,000					3.750	3.750	AO	468,750	1,875,000	09/06/2017	10/01/2032
052528-AH-9	AUST & NZ BANKING GRP SUB 144A		D		2.A FE	9,986,400	106.4730	10,647,331	10,000,000	9,996,443		1,494			4.500	4.517	MS	127,500	450,000	03/12/2014	03/19/2024
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING SR SEC		D		2.B FE	40,000,000	113.0910	45,236,510	40,000,000	40,000,000					4.820	4.820	MS	487,356	1,928,000	09/26/2018	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A			1	2.C FE	26,040,000	97.1890	25,307,931	26,040,000	26,040,000					6.750	6.750	MJSD	4,883	1,741,406	08/02/2013	06/30/2035
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A	LS		1	2.C FE	255,000	97.1890	247,831	255,000	255,000					6.750	6.750	MJSD	48	17,053	08/02/2013	06/30/2035
052769-AD-8	AUTODESK INC SR NT			1	2.B FE	4,669,651	108.6100	5,051,440	4,651,000	4,661,260		(2,698)			4.375	4.306	JD	9,044	203,481	09/25/2018	06/15/2025
052769-AE-6	AUTODESK INC SR NT			1	2.B FE	34,240,200	107.5220	37,632,755	35,000,000	34,510,634		78,217			3.500	3.783	JD	54,444	1,225,000	10/25/2018	06/15/2027
052769-AG-1	AUTODESK INC SR NT			1	2.B FE	9,977,500	103.3110	10,331,084	10,000,000	9,981,426		2,026			2.850	2.876	JJ	131,417	285,000	01/07/2020	01/15/2030
052769-AH-9	AUTODESK INC SR NT			1	2.B FE	4,134,827	99.8290	4,164,875	4,172,000	4,135,242		415			2.400	2.501	JD	23,363		11/10/2021	12/15/2031
05279#-AG-4	AUTOLIV ASP INC SER C GTD SR NT				2.B FE	29,000,000	105.9340	30,720,744	29,000,000	29,000,000					4.090	4.090	AO	224,041	1,331,100	04/23/2014	04/23/2024
053015-AE-3	AUTOMATIC DATA PROCESSNG SR NT			1	1.D FE	4,994,550	107.2720	5,363,587	5,000,000	4,997,765		557			3.375	3.388	MS	49,688	168,750	09/08/2015	09/15/2025
05329W-AP-7	AUTONATION INC CO GUARNT			1	2.C FE	18,180,753	106.5460	19,545,862	18,345,000	18,238,637		15,667			3.800	3.903	MN	89,075	697,110	02/06/2018	11/15/2027
05329W-AP-7	AUTONATION INC CO GUARNT	LS		1	2.C FE	1,428,928	106.5460	1,523,608	1,430,000	1,429,323		101			3.800	3.903	MN	6,943	54,340	02/06/2018	11/15/2027
05329W-AM-4	AUTONATION INC SR NT			1	2.C FE	14,354,630	108.7610	15,433,197	14,190,000	14,263,987		(17,993)			4.500	4.357	AO	159,638	638,550	05/23/2016	10/01/2025
05329W-AM-4	AUTONATION INC SR NT	LS		1	2.C FE	807,270	108.7610	880,965	810,000	808,834		279			4.500	4.357	AO	9,113	36,450	05/23/2016	10/01/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAM SR NT 144A		D	1	1.G FE	3,929,280	121.8750	4,875,000	4,000,000	3,945,442		2,943			4.950	5.095	JJ	83,600	198,000	09/24/2015	07/29/2035
053332-AR-3	AUTOZONE INC SR NT			1	2.B FE	16,892,070	105.0440	17,857,539	17,000,000	16,960,257		11,243			3.250	3.326	AO	116,639	552,500	05/05/2015	04/15/2025
053332-AZ-5	AUTOZONE INC SR NT			1	2.B FE	19,986,600	111.9910	22,398,269	20,000,000	19,988,573		1,142			4.000	4.008	AO	168,889	800,000	03/26/2020	04/15/2030
05348E-AZ-2	AVALONBAY COMM SR MTN DTD 10/05/16			1	1.G FE	32,895,166	118.5500	38,824,961	32,750,000	32,892,427		(4,057)			3.900	3.871	AO	269,642	1,277,250	06/09/2020	10/15/2046
05348E-BB-4	AVALONBAY COMM SR NT MTN DTD 06/21/17			1	1.G FE	19,999,800	123.2530	24,650,500	20,000,000	19,999,817		4			4.150	4.150	JJ	415,000	830,000	06/12/2017	07/01/2047
05348E-AY-5	AVALONBAY COMM SR NT MTN DTD 10/05/16			1	1.G FE	9,968,900	105.2440	10,524,350	10,000,000	9,984,016		3,066			2.900	2.936	AO	61,222	290,000	09/26/2016	10/15/2026
05348E-AT-6	AVALONBAY COMM SR NT MTN DTD 12/16/13			1	1.G FE	19,961,200	105.3650	21,073,080	20,000,000	19,991,086		4,286			4.200	4.224	JD	37,333	840,000	12/05/2013	12/15/2023
05348E-AR-0	AVALONBAY COMMIN SR NT MTN DTD 12/14/12			1	1.G FE	11,139,940	102.1150	11,743,191	11,500,000	11,477,982		18,606			2.850	3.010	MS	96,504	327,750	01/26/2021	03/15/2023
05348E-AV-1	AVALONBAY COMMUNITIES SR NT			1	1.G FE	13,819,358	106.3160	14,718,359	13,844,000	13,834,652		2,535			3.450	3.471	JD	39,802	477,618	05/06/2015	06/01/2025
05348E-AV-1	AVALONBAY COMMUNITIES SR NT	LS		1	1.G FE	1,153,942	106.3160	1,229,011	1,156,000	1,155,219		212			3.450	3.471	JD	3,324	39,882	05/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES SR NT SER GMTN			1	1.G FE	14,951,100	107.1220	16,068,345	15,000,000	14,979,007		4,975			3.500	3.539	MN	67,083	525,000	11/04/2015	11/15/2025
05351W-AA-1	AVANGRID INC SR NT			1	2.B FE	1,898,700	104.7140	2,094,273	2,000,000	1,948,358		16,349			3.150	4.099	JD	5,250	63,000	10/25/2018	12/01/2024
053611-AJ-8	AVERY DENNISON CORP SR NT			1	2.B FE	26,317,905	116.6980	30,798,894	26,392,000	26,337,266		6,381			4.875	4.910	JD	89,348	1,286,610	02/12/2019	12/06/2028
053611-AK-5	AVERY DENNISON CORP SR NT			1	2.B FE	9,957,000	101.4490	10,144,913	10,000,000	9,963,984		3,808			2.650	2.699	AO	44,903	265,000	03/04/2020	04/30/2030
053611-AM-1	AVERY DENNISON CORP SR NT			1	2.B FE	39,836,800	97.3090	38,923,634	40,000,000	39,841,915		5,115			2.250	2.294	FA	332,500		08/10/2021	02/15/2032
05369A-AA-9	AVIATION CAPITAL GRP SR NT 144A			1	2.C FE	3,753,165	102.5850	3,640,756	3,549,000	3,745,262		(7,903)			3.500	2.389	MN	20,703	35,438	11/04/2021	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05369A-AK-7	AVIATION CAPITAL GRP SR NT 144A			1	2.B FE	9,904,400	97.5880	9,758,757	10,000,000	9,921,842		17,442			1.950	2.151	JJ	81,792	105,625	01/12/2021	01/30/2026
05369A-AL-5	AVIATION CAPITAL GRP SR NT 144A			1	2.B FE	5,086,846	97.1900	5,017,902	5,163,000	5,088,951		2,105			1.950	2.272	MS	28,246		11/08/2021	09/20/2026
05379B-AM-9	AVISTA CORP 1ST MTG			1	1.G FE	19,680,840	128.3510	28,237,234	22,000,000	20,272,577		62,583			5.700	6.510	JJ	627,000	1,254,000	02/11/2008	07/01/2037
05379B-AP-2	AVISTA CORP 1ST MTG			1	1.G FE	2,494,250	101.0970	2,527,431	2,500,000	2,499,847		598			5.125	5.150	AO	32,031	128,125	09/15/2009	04/01/2022
05379B-AQ-0	AVISTA CORP 1ST MTG			1	1.G FE	9,989,900	123.9090	12,390,921	10,000,000	9,990,542		188			4.350	4.356	JD	36,250	435,000	05/15/2018	06/01/2048
05379B-C@-4	AVISTA CORP 1ST MTG BOND DUE 2045				1.G	10,000,000	114.9180	11,491,759	10,000,000	10,000,000					4.370	4.370	JD	36,417	437,000	12/16/2015	12/01/2045
053807-AR-4	AVNET INC SR NT			1	2.C FE	9,978,800	103.5640	10,356,438	10,000,000	9,997,606		2,495			4.875	4.902	JD	40,625	487,500	11/20/2012	12/01/2022
053807-AS-2	AVNET INC SR NT			1	2.C FE	5,589,239	109.6600	6,173,854	5,630,000	5,610,250		4,066			4.625	4.716	AO	54,971	260,388	03/21/2016	04/15/2026
053807-AS-2	AVNET INC SR NT	LS		1	2.C FE	1,360,081	109.6600	1,502,341	1,370,000	1,365,194		989			4.625	4.716	AO	13,377	63,363	03/21/2016	04/15/2026
05401A-AE-1	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	1,105,710	100.6440	1,107,085	1,100,000	1,101,570		(4,480)			3.625	3.191	MN	6,646	39,875	04/11/2019	05/01/2022
05401A-AJ-0	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	10,002,250	100.7560	10,075,563	10,000,000	10,001,675		(297)			3.250	3.246	FA	122,778	325,000	01/10/2020	02/15/2027
05401A-AL-5	AVOLON HLDGS FNDG LTD CO GUARNT 144A		D	1	2.C FE	7,998,000	106.0230	8,481,854	8,000,000	7,998,374		339			4.250	4.255	AO	71,778	304,111	11/16/2020	04/15/2026
05401A-AK-7	AVOLON HLDGS FNDG LTD SR NT 144A		D	1	2.C FE	9,992,300	110.5640	11,056,401	10,000,000	9,993,930		1,308			5.500	5.517	JJ	253,611	436,944	09/24/2020	01/15/2026
05401A-AM-3	AVOLON HLDGS FNDG LTD SR NT 144A		D	1	2.C FE	7,903,920	98.1980	7,855,880	8,000,000	7,920,914		16,994			2.125	2.377	FA	61,389	99,167	01/13/2021	02/21/2026
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A		D	1	2.C FE	39,896,212	98.2000	39,672,607	40,400,000	39,957,528		61,316			2.750	2.946	FA	401,194	648,083	01/13/2021	02/21/2028
002474-B*-4	AZZ INC. SR NT DUE 2028				2.C	12,000,000	101.5220	12,182,633	12,000,000	12,000,000					2.770	2.770	JJ	149,580	166,200	01/19/2021	01/19/2028
067316-AD-1	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	27,657,348	102.8480	28,571,274	27,780,000	27,719,965		12,235			2.750	2.801	JJ	352,266	763,950	08/16/2016	07/15/2026
067316-AF-6	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	21,863,660	113.1820	24,900,010	22,000,000	21,902,792		12,673			4.700	4.781	MN	132,122	1,034,000	01/25/2019	05/15/2028
067316-AH-2	BACARDI LTD CO GUARNT 144A		D	1	2.C FE	4,978,250	130.8670	6,543,357	5,000,000	4,979,451		351			5.300	5.329	MN	33,861	265,000	04/24/2018	05/15/2048
05523R-AC-1	BAE SYSTEMS HLDGS INC CO GUARNT 144A		D	1	2.B FE	15,958,110	135.5740	21,441,038	15,815,000	15,936,332		(3,343)			5.800	5.734	AO	203,838	917,270	08/23/2013	10/11/2041
05523U-AK-6	BAE SYSTEMS HLDGS INC CO GUARNT 144A		C	1	2.B FE	14,955,450	106.2160	15,932,430	15,000,000	14,985,943		4,730			3.800	3.836	AO	133,000	570,000	09/30/2014	10/07/2024
05523U-AL-4	BAE SYSTEMS HLDGS INC CO GUARNT 144A		C	1	2.B FE	11,672,147	122.3650	14,069,560	11,498,000	11,655,470		(3,886)			4.750	4.651	AO	127,436	546,155	10/04/2018	10/07/2044
05523U-AP-5	BAE SYSTEMS HLDGS INC SR NT 144A		C	1	2.B FE	12,058,945	107.2300	12,974,812	12,100,000	12,084,727		3,394			3.850	3.884	JD	20,704	465,850	06/09/2020	12/15/2025
05523R-AD-9	BAE SYSTEMS PLC SR NT 144A		D	1	2.B FE	12,412,000	106.8390	13,354,930	12,500,000	12,425,012		7,681			3.400	3.484	AO	89,722	425,000	04/07/2020	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A		D	1	2.B FE	16,808,370	97.7140	16,611,416	17,000,000	16,813,557		3,969			3.000	3.057	MS	150,167	510,000	10/22/2020	09/15/2050
05682*-AC-8	BAIN CAPITAL LP SR NT SER C				1.D PL	40,000,000	98.9800	39,592,000	40,000,000	40,000,000					2.840	2.840	AO	239,822	776,267	02/09/2021	04/15/2036
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	25,926,134	106.6610	28,937,059	27,130,000	26,304,665		119,716			3.337	3.911	JD	40,237	905,328	07/16/2019	12/15/2027
05723K-AG-5	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	24,978,750	105.3870	26,346,693	25,000,000	24,982,750		1,906			3.138	3.148	MN	117,675	784,500	11/07/2019	11/07/2029
05724B-AD-1	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	5,000,000	100.9740	5,048,717	5,000,000	5,000,000					2.061	2.061	JD	6,298		12/06/2021	12/15/2026
058498-AT-3	BALL CORP CO GUARNT			1	3.A FE	7,285,000	110.2500	8,031,713	7,285,000	7,285,000					5.250	5.250	JJ	191,231	382,463	06/22/2015	07/01/2025
058498-AT-3	BALL CORP CO GUARNT	LS		1	3.A FE	2,715,000	110.2500	2,993,288	2,715,000	2,715,000					5.250	5.250	JJ	71,269	142,538	06/22/2015	07/01/2025
058498-AV-8	BALL CORP CO GUARNT			1	3.A FE	7,000,000	110.1500	7,710,500	7,000,000	7,000,000					4.875	4.875	MS	100,479	341,250	03/06/2018	03/15/2026
058498-AW-6	BALL CORP CO GUARNT			1	3.A FE	11,275,000	97.0000	10,961,000	11,300,000	11,275,646		646			2.875	2.896	FA	122,731	182,131	09/23/2021	08/15/2030
058498-AW-6	BALL CORP CO GUARNT	LS		1	3.A FE	3,700,000	97.0000	3,589,000	3,700,000	3,700,000					2.875	2.896	FA	40,186	106,966	09/23/2021	08/15/2030
058498-AX-4	BALL CORP CO GUARNT			1	3.A FE	20,904,000	98.7500	20,642,700	20,904,000	20,904,000					3.125	3.125	MS	194,160		09/09/2021	09/15/2031
058498-AX-4	BALL CORP CO GUARNT	LS		1	3.A FE	4,096,000	98.7500	4,044,800	4,096,000	4,096,000					3.125	3.125	MS	38,044		09/09/2021	09/15/2031
058498-AS-5	BALL CORP SR NT			1	3.A FE	2,838,750	104.3750	3,131,250	3,000,000	2,965,099		17,456			4.000	4.656	MN	15,333	120,000	06/05/2013	11/15/2023
059165-DX-5	BALTIMORE GAS & ELEC SR NT			1	1.G FE	4,586,428	121.1930	5,423,393	4,475,000	4,552,126		(4,885)			5.200	5.001	JD	10,342	232,700	08/15/2013	06/15/2033
059165-EH-9	BALTIMORE GAS & ELEC SR NT			1	1.G FE	4,995,400	108.3200	5,416,024	5,000,000	4,995,914		103			3.500	3.505	FA	66,111	175,000	08/15/2016	08/15/2046
05965M-AA-1	BANCO DEL ESTADO -CHILE SR NT 144A		D	1	1.F FE	14,747,100	100.2800	15,042,000	15,000,000	14,996,872		30,006			3.875	4.082	FA	230,885	581,250	02/01/2012	02/08/2022
05958A-AJ-7	BANCO DO BRASIL SR NT		D		3.C FE	4,948,900	101.7260	5,086,300	5,000,000	4,995,284		5,884			3.875	4.000	AO	43,594	193,750	10/02/2012	10/10/2022
05967B-AB-1	BANCO SANTANDER CHILE SR NT 144A		D		1.G FE	9,833,800	101.8120	10,181,200	10,000,000	9,985,700		19,232			3.875	4.079	MS	108,715	387,500	09/12/2012	09/20/2022
05964H-AB-1	BANCO SANTANDER SA SR NT		D		1.G FE	9,910,800	110.0110	11,001,093	10,000,000	9,948,176		8,560			4.250	4.361	AO	94,444	425,000	04/04/2017	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SR NT		D		1.G FE	9,954,920	108.4810	10,848,091	10,000,000	9,971,083		4,098			3.800	3.853	FA	135,111	380,000	10/23/2017	02/23/2028
05964H-AJ-4	BANCO SANTANDER SA SR NT		D		1.G FE	10,000,000	111.5950	11,159,513	10,000,000	10,000,000					4.379	4.379	AO	96,095	437,900	04/09/2018	04/12/2028
05964H-AM-7	BANCO SANTANDER SA SR NT		D		1.G FE	18,000,000	102.1420	18,385,598	18,000,000	18,000,000					2.958	2.958	MS	141,984	266,220	03/23/2021	03/25/2031
05964H-AM-7	BANCO SANTANDER SA SR NT	LS	D		1.G FE	2,000,000	102.1420	2,042,844	2,000,000	2,000,000					2.958	2.958	MS	15,776	29,580	03/23/2021	03/25/2031
05969B-AA-1	BANCO SANTANDER SA SR NT 144A		D	1	2.A FE	11,833,300	102.3760	12,285,120	12,000,000	11,982,776		19,365			4.125	4.298	MN	71,500	495,000	11/20/2012	11/09/2022
05971K-AG-4	BANCO SANTANDER SA SUB		D		2.B FE	2,008,820	97.9610	1,959,214	2,000,000	2,007,977		(783)			2.749	2.698	JD	4,276	54,980	12/01/2020	12/03/2030
05971K-AL-3	BANCO SANTANDER SA SUB		D	1	2.B FE	24,800,000	100.2100	24,852,078	24,800,000	24,800,000					3.225	3.225	MN	86,645		11/15/2021	11/22/2032
05971K-AL-3	BANCO SANTANDER SA SUB	LS	D	1	2.B FE	200,000	100.2100	200,420	200,000	200,000					3.225	3.225	MN	699		11/15/2021	11/22/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05971K-AK-5	BANCO SANTANDER SR NT		D	1	1.F FE	450,000	99.4760	447,642	450,000	450,000					0.701	0.701	JD	9	1,577	06/23/2021	06/30/2024
06051G-FM-6	BANK OF AMERICA CORP 01/22/15				2.A FE	107,100	106.8320	106,832	100,000	104,240		(1,317)			4.000	2.550	JJ	1,767	4,000	10/17/2019	01/22/2025
06051G-GF-0	BANK OF AMERICA CORP MTN DTD 01/20/17			1	1.G FE	16,256,946	108.3530	17,536,988	16,185,000	16,237,306		(9,975)			3.824	3.749	JJ	276,792	618,914	11/21/2019	01/20/2028
06051G-GG-8	BANK OF AMERICA CORP MTN DTD 01/20/17			1	1.G FE	10,155,194	124.6760	12,629,670	10,130,000	10,153,895		(601)			4.443	4.426	JJ	201,284	450,076	10/17/2019	01/20/2048
06051G-JP-5	BANK OF AMERICA CORP SR MTN DTD 03/11/21			1	1.F FE	10,000,000	101.3770	10,137,699	10,000,000	10,000,000					2.651	2.651	MS	81,003	132,550	03/08/2021	03/11/2032
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20			1	1.F FE	2,000	98.0520	1,961	2,000	2,000					1.197	1.197	AO	4	24	10/16/2020	10/24/2026
06051G-JK-6	BANK OF AMERICA CORP SR MTN DTD 10/21/20	LS		1	1.F FE	4,998,000	98.0520	4,900,639	4,998,000	4,998,000					1.197	1.197	AO	11,134	60,325	10/16/2020	10/24/2026
06051G-EM-7	BANK OF AMERICA CORP SR NT				1.G FE	9,759,428	100.2810	9,827,554	9,800,000	9,799,665		5,150			5.700	5.755	JJ	243,612	558,600	01/19/2012	01/24/2022
06051G-EM-7	BANK OF AMERICA CORP SR NT	LS			1.G FE	10,157,772	100.2810	10,228,678	10,200,000	10,199,651		5,360			5.700	5.755	JJ	253,555	581,400	01/19/2012	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP SR NT				1.G FE	9,793,971	142.3600	14,093,669	9,900,000	9,811,327		2,244			5.875	5.952	FA	232,650	581,625	02/02/2012	02/07/2042
06051G-EN-5	BANK OF AMERICA CORP SR NT	LS			1.G FE	98,929	142.3600	142,360	100,000	99,104		23			5.875	5.952	FA	2,350	5,875	02/02/2012	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP SR NT				1.G FE	9,163,306	106.2620	9,744,254	9,170,000	9,168,391		735			4.125	4.134	JJ	167,066	378,263	01/15/2014	01/22/2024
06051G-FB-0	BANK OF AMERICA CORP SR NT	LS			1.G FE	829,394	106.2620	881,977	830,000	829,854		66			4.125	4.134	JJ	15,122	34,238	01/15/2014	01/22/2024
06051G-FC-8	BANK OF AMERICA CORP SR NT				1.G FE	9,978,400	131.6950	13,169,536	10,000,000	9,981,447		453			5.000	5.014	JJ	222,222	500,000	01/15/2014	01/21/2044
06051G-GM-5	BANK OF AMERICA CORP SR NT			1	1.G FE	14,505,000	117.6030	17,058,365	14,505,000	14,505,000					4.244	4.244	AO	114,569	615,592	04/19/2017	04/24/2038
06051G-GM-5	BANK OF AMERICA CORP SR NT	LS		1	1.G FE	495,000	117.6030	582,137	495,000	495,000					4.244	4.244	AO	3,910	21,008	04/19/2017	04/24/2038
06051G-GZ-6	BANK OF AMERICA CORP SR NT			1	1.G FE	1,200,000	105.2400	1,262,878	1,200,000	1,200,000					3.366	3.366	JJ	17,728	40,392	01/18/2018	01/23/2026
06051G-HA-0	BANK OF AMERICA CORP SR NT			1	1.G FE	5,000,000	117.1470	5,857,326	5,000,000	5,000,000					3.946	3.946	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HM-4	BANK OF AMERICA CORP SR NT			1	1.G FE	16,081,661	111.5830	17,814,180	15,965,000	16,057,641		(12,792)			4.271	4.165	JJ	299,263	681,865	06/09/2020	07/23/2029
06051G-JN-0	BANK OF AMERICA CORP SR NT			1	1.F FE	15,000,000	110.7730	16,615,936	15,000,000	15,000,000					3.483	3.483	MS	156,735	264,128	03/08/2021	03/13/2052
06051G-JQ-3	BANK OF AMERICA CORP SR NT			1	1.F FE	5,000,000	99.3500	4,967,523	5,000,000	5,000,000					1.658	1.658	MS	25,331	41,450	03/08/2021	03/11/2027
06051G-JT-7	BANK OF AMERICA CORP SR NT			1	1.F FE	18,000,000	101.5970	18,287,510	18,000,000	18,000,000					2.687	2.687	AO	92,702	241,830	04/16/2021	04/22/2032
06051G-JT-7	BANK OF AMERICA CORP SR NT	LS		1	1.F FE	2,000,000	101.5970	2,031,946	2,000,000	2,000,000					2.687	2.687	AO	10,300	26,870	04/16/2021	04/22/2032
06053F-AA-7	BANK OF AMERICA CORP SR NT				1.G FE	9,991,900	105.1270	10,512,688	10,000,000	9,998,507		906			4.100	4.110	JJ	178,806	410,000	07/18/2013	07/24/2023
06051G-HV-4	BANK OF AMERICA CORP SR NT 07/23/19			1	1.G FE	3,591,068	105.5560	3,715,587	3,520,000	3,577,207		(6,672)			3.194	2.952	JJ	49,344	112,429	11/21/2019	07/23/2030
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20			1	1.G FE	10,369,787	120.5660	12,058,989	10,002,000	10,364,331		(5,456)			4.083	3.671	MS	114,574	347,096	04/09/2021	03/20/2051
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20	LS		1	1.G FE	7,855,353	120.5660	8,437,193	6,998,000	7,842,634		(12,718)			4.083	3.671	MS	80,163	142,864	04/09/2021	03/20/2051
06051G-HF-9	BANK OF AMERICA CORP SR NT FRN			1	1.F FE	2,930,305	102.9800	2,831,938	2,750,000	2,850,251		(80,054)			3.550	0.443	MS	31,457	97,625	01/26/2021	03/05/2024
06051G-HS-1	BANK OF AMERICA CORP SR NT FRN			1	1.G FE	557,525	124.1470	620,736	500,000	554,719		(1,153)			4.330	3.689	MS	6,375	21,650	06/27/2019	03/15/2050
06051G-JY-6	BANK OF AMERICA CORP SR NT FRN MTN			1	1.F FE	300,000	99.3450	298,036	300,000	300,000					0.523	0.523	JD	74	785	06/07/2021	06/14/2024
06051G-FS-3	BANK OF AMERICA CORP SR NT MTN				1.G FE	10,149,400	108.4390	10,843,890	10,000,000	10,062,829		(16,118)			3.875	3.686	FA	161,458	387,500	02/17/2016	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP SR NT SER			1	1.G FE	13,803,690	107.7760	14,549,710	13,500,000	13,700,626		(43,452)			3.500	3.125	AO	94,500	472,500	06/28/2019	04/19/2026
06051G-KC-2	BANK OF AMERICA CORP SUB			1	2.A FE	18,073,450	96.9810	17,650,561	18,200,000	18,075,239		1,789			2.482	2.538	MS	125,479		09/28/2021	09/21/2036
06051G-FL-8	BANK OF AMERICA CORP SUB MTN				2.A FE	13,054,660	110.4060	14,131,905	12,800,000	13,070,907		(5,607)			4.250	3.747	AO	104,267	425,000	11/01/2021	10/22/2026
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L			1	2.A FE	20,445,148	109.4780	21,912,115	20,015,000	20,433,029		(14,573)			4.183	3.696	MN	83,723	749,280	11/01/2021	11/25/2027
06051G-FU-8	BANK OF AMERICA CORP SUB SER GMTN				2.A FE	9,053,283	110.1510	9,875,001	8,965,000	9,025,350		(13,440)			4.450	4.268	MS	130,764	398,943	11/21/2019	03/03/2026
06050T-JZ-6	BANK OF AMERICA NA SUB SER BKNT				1.G FE	12,951,528	137.3210	18,243,108	13,285,000	13,046,655		8,224			6.000	6.177	AO	168,277	797,100	06/09/2020	10/15/2036
06051G-JE-0	BANK OF AMERICA SR NT MTN DTD 06/19/20			1	1.G FE	25,904,800	96.5250	24,131,170	25,000,000	25,853,097		(37,051)			2.676	2.445	JD	22,300	669,000	09/14/2020	06/19/2041
06051G-JF-7	BANK OF AMERICA SR NT MTN DTD 07/23/20			1	1.G FE	5,000,000	95.8110	4,790,534	5,000,000	5,000,000					1.898	1.898	JJ	41,651	94,900	07/20/2020	07/23/2031
06051G-HX-0	BANK OF AMERICA SR NT MTN DTD 10/22/19			1	1.G FE	455,031	103.3540	465,093	450,000	454,079		(462)			2.884	2.754	AO	2,487	12,978	11/26/2019	10/22/2030
06051G-FH-7	BANK OF AMERICA SUB MTN DTD 08/26/14				2.A FE	19,985,400	107.2120	21,442,334	20,000,000	19,995,519		1,566			4.200	4.209	FA	291,667	840,000	08/21/2014	08/26/2024
06279J-AB-5	BANK OF IRELAND GRP SR NT 144A		D	1	2.B FE	49,781,050	98.2070	49,103,313	50,000,000	49,786,635		5,585			2.029	2.108	MS	256,443		11/03/2021	09/30/2027
06368B-GS-1	BANK OF MONTREAL SUB FRN		A	1	2.A FE	34,784,200	107.3350	37,567,236	35,000,000	34,828,358		12,119			3.803	3.858	JD	59,158	1,331,050	02/15/2018	12/15/2032
064159-6E-1	BANK OF NOVA SCOTIA SR NT		A	1	1.F FE	2,997,330	98.7650	2,962,962	3,000,000	2,997,694		364			0.650	0.680	JJ	8,017		07/27/2021	07/31/2024
06406R-AG-2	BANK OF NY MELLON MTN DTD 04/30/18				1.F FE	5,009,550	103.5600	5,178,007	5,000,000	5,002,783		(2,020)			3.500	3.457	AO	30,625	175,000	06/29/2018	04/28/2023
06406R-AD-9	BANK OF NY MELLON MTN DTD 05/16/17			1	1.F FE	19,991,600	107.8100	21,562,090	20,000,000	19,995,151		813			3.250	3.255	MN	81,250	650,000	05/09/2017	05/16/2027
06654D-AE-7	BANNER HEALTH NT			1	1.D FE	20,000,000	101.4330	20,286,560	20,000,000	20,000,000					2.913	2.913	JJ	291,300	391,637	10/20/2020	01/01/2051
06675F-AQ-0	BANQUE FED CRED MUTUEL SR NT FRN 144A		D		1.D FE	5,059,900	101.1810	5,059,053	5,000,000	5,025,441		(16,229)			1.092	0.761	JAJO	11,067	58,350	11/05/2019	07/20/2023
06739F-HV-6	BARCLAYS BANK PLC SR NT SER BKNT		D		1.F FE	25,016,100	106.0470	26,511,733	25,000,000	25,004,381		(1,737)			3.750	3.742	MN	119,792	937,500	05/21/2014	05/15/2024
06740L-8C-2	BARCLAYS BANK PLC SUB		D		3.A FE	2,512,500	105.5020	2,637,541	2,500,000	2,501,620		(1,703)			7.625	7.548	MN	21,181	190,625	10/08/2013	11/21/2022
06738E-AE-5	BARCLAYS PLC SR NT		D		2.B FE	9,968,500	105.6200	10,562,039	10,000,000	9,988,619		3,284			3.650	3.688	MS	106,458	365,000	03/09/2015	03/16/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06738E-AJ-4	BARCLAYS PLC SR NT		D		2.B FE	6,983,200	132.8020	9,296,172	7,000,000	6,984,957		316			5.250	5.266	FA	136,792	367,500	08/10/2015	08/17/2045
06738E-AN-5	BARCLAYS PLC SR NT		D		2.B FE	6,965,840	109.3730	7,656,125	7,000,000	6,984,411		3,460			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AS-4	BARCLAYS PLC SR NT		D	1	2.B FE	2,635,406	100.0470	2,621,220	2,620,000	2,622,009		(13,396)			3.684	0.607	JJ	45,847		11/01/2021	01/10/2023
06738E-AU-9	BARCLAYS PLC SR NT		D	1	2.B FE	4,532,835	109.2430	4,915,916	4,500,000	4,523,907		(4,307)			4.337	4.238	JJ	92,703	195,165	11/21/2019	01/10/2028
06738E-AU-9	BARCLAYS PLC SR NT	LS	D	1	2.B FE	1,000,000	109.2430	1,092,426	1,000,000	1,000,000					4.337	4.238	JJ	20,601	43,370	11/21/2019	01/10/2028
06738E-AV-7	BARCLAYS PLC SR NT		D	1	2.B FE	5,075,276	129.1060	6,558,566	5,080,000	5,075,665		86			4.950	4.956	JJ	119,444	251,460	01/03/2017	01/10/2047
06738E-AV-7	BARCLAYS PLC SR NT	LS	D	1	2.B FE	1,918,214	129.1060	2,478,828	1,920,000	1,918,362		33			4.950	4.956	JJ	45,144	95,040	01/03/2017	01/10/2047
06738E-BD-6	BARCLAYS PLC SR NT		D	1	2.B FE	346,629	114.1490	353,862	310,000	338,458		(3,941)			4.972	3.360	MN	1,927	15,413	11/21/2019	05/16/2029
06738E-BH-7	BARCLAYS PLC SR NT		D	1	2.B FE	781,250	105.1840	788,883	750,000	766,962		(6,876)			3.932	2.929	MN	4,424	29,490	11/21/2019	05/07/2025
06738E-BR-5	BARCLAYS PLC SR NT		D	1	2.B FE	12,965,170	99.2870	12,907,369	13,000,000	12,967,372		2,202			2.667	2.695	MS	106,902	173,355	03/10/2021	03/10/2032
06738E-BU-8	BARCLAYS PLC SR NT		D	1	2.B FE	10,000,000	100.2310	10,023,126	10,000,000	10,000,000					2.279	2.279	MN	23,423		11/17/2021	11/24/2027
06738E-BV-6	BARCLAYS PLC SR NT		D	1	2.B FE	19,500,000	100.8270	19,661,297	19,500,000	19,500,000					2.894	2.894	MN	58,001		11/17/2021	11/24/2032
06738E-BV-6	BARCLAYS PLC SR NT	LS	D	1	2.B FE	500,000	100.8270	504,136	500,000	500,000					2.894	2.894	MN	1,487		11/17/2021	11/24/2032
06738E-BW-4	BARCLAYS PLC SR NT		D	1	2.B FE	20,000,000	102.0550	20,411,011	20,000,000	20,000,000					3.330	3.330	MN	68,450		11/17/2021	11/24/2042
06738E-AC-9	BARCLAYS PLC SUB		D		2.B FE	9,984,800	106.8800	10,687,980	10,000,000	9,995,237		1,631			4.375	4.394	MS	133,681	437,500	09/04/2014	09/11/2024
06738E-AP-0	BARCLAYS PLC SUB		D		2.B FE	9,999,200	111.5870	11,158,700	10,000,000	9,999,600		80			5.200	5.201	MN	70,778	520,000	05/05/2016	05/12/2026
06738E-BK-0	BARCLAYS PLC SUB		D	1	2.B FE	6,871,819	113.5320	7,549,848	6,650,000	6,828,033		(19,740)			5.088	4.657	JD	10,339	338,352	11/21/2019	06/20/2030
06738E-BS-3	BARCLAYS PLC SUB		D	1	2.B FE	5,968,500	106.9000	6,414,024	6,000,000	5,969,296		796			3.811	3.828	MS	70,504	114,330	03/10/2021	03/10/2042
06738E-BS-3	BARCLAYS PLC SUB	LS	D	1	2.B FE	7,000,000	106.9000	7,483,028	7,000,000	7,000,000					3.811	3.828	MS	82,254	133,385	03/10/2021	03/10/2042
067901-AH-1	BARRICK GOLD CORP SR NT		A	1	2.B FE	9,782,405	130.0280	12,742,719	9,800,000	9,785,461		395			5.250	5.262	AO	128,625	514,500	06/08/2012	04/01/2042
067901-AH-1	BARRICK GOLD CORP SR NT	LS	A	1	2.B FE	199,641	130.0280	260,055	200,000	199,703		8			5.250	5.262	AO	2,625	10,500	06/08/2012	04/01/2042
06849R-AG-7	BARRICK NA FINANCE LLC CO GUARNT		C	1	2.B FE	164,034	136.2520	177,127	130,000	161,714		(1,076)			5.700	3.897	MN	638	7,410	10/17/2019	05/30/2041
06850#-AC-8	BARRIERSAFE SOL SR NT SER B				2.B	13,000,000	105.6470	13,734,066	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	04/03/2014	04/03/2024
06850#-AD-6	BARRIERSAFE SOL SR NT SER C				2.B	13,000,000	108.3670	14,087,720	13,000,000	13,000,000					4.680	4.680	AO	148,720	608,400	04/03/2014	04/03/2026
06887#-AH-4	BARRY-WEHMILLER SR NT SER B				2.C PL	12,500,000	99.3420	12,417,801	12,500,000	12,500,000					3.200	3.200	JJ	178,889	200,000	01/20/2021	01/20/2036
070101-E*-7	BASIN ELEC 1ST MTG SER D				1.F	3,000,000	127.4040	3,822,133	3,000,000	3,000,000					5.590	5.590	AO	29,348	167,700	10/21/2009	04/28/2040
070101-AH-3	BASIN ELEC PWR COOP 1ST MTG 144A			1	1.F FE	24,908,750	122.7550	30,688,750	25,000,000	24,915,985		1,682			4.750	4.773	AO	214,410	1,187,500	04/19/2017	04/26/2047
070101-E#-3	BASIN ELEC PWR COOP 2011 SER B 1ST MTG				1.F	13,000,000	123.0430	15,995,654	13,000,000	13,000,000					5.100	5.100	AO	165,750	663,000	10/31/2011	10/01/2049
070102-AA-6	BASIN ELECTRIC POWER CORP AMBAC				1.F FE	13,643,960	135.1490	18,920,860	14,000,000	13,728,566		10,698			6.127	6.329	JD	71,482	857,780	05/03/2011	06/01/2041
05526D-BB-0	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	1,576,000	104.9480	1,653,973	1,576,000	1,576,000					3.557	3.557	FA	21,178	56,058	11/23/2018	08/15/2027
05526D-BB-0	BAT CAPITAL CORP CO GUARNT	LS	C	1	2.B FE	8,424,000	104.9480	8,840,780	8,424,000	8,424,000					3.557	3.557	FA	113,198	299,642	11/23/2018	08/15/2027
05526D-BD-6	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	4,305,094	105.5970	4,709,615	4,460,000	4,317,593		6,074			4.390	4.680	FA	73,967	195,794	11/21/2019	08/15/2037
05526D-BF-1	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	15,202,438	104.9080	15,736,167	15,000,000	15,190,114		(4,147)			4.540	4.455	FA	257,267	681,000	11/23/2018	08/15/2047
05530Q-AF-7	BAT INTL FINANCE PLC CO GUARNT 144A		D	1	2.B FE	4,953,200	101.1180	5,055,924	5,000,000	4,997,635		5,335			3.250	3.361	JD	10,833	162,500	05/31/2012	06/07/2022
05530Q-AK-6	BAT INTL FINANCE PLC CO GUARNT 144A		D	1	2.B FE	33,412,176	106.2530	35,457,635	33,371,000	33,389,117		(4,967)			3.950	3.933	JD	58,585	1,318,155	01/25/2016	06/15/2025
07086*-AA-0	BATH COUNTY ENERGY LLC SR SEC				2.B PL	35,000,000	112.2740	39,295,949	35,000,000	35,000,000					4.590	4.590	MJSD	406,088	1,204,875	05/03/2018	05/03/2033
07177M-AB-9	BAXALTA INC SR NT			1	2.B FE	11,984,356	107.8590	13,017,559	12,069,000	12,032,776		9,506			4.000	4.093	JD	10,728	482,760	06/03/2016	06/23/2025
07177M-AN-3	BAXALTA INC SR NT			1	2.B FE	9,935,078	133.2040	13,320,430	10,000,000	9,941,241		1,241			5.250	5.294	JD	11,667	525,000	06/03/2016	06/23/2045
071813-BG-3	BAXTER INTL INC SR NT			1	2.B FE	9,993,400	119.0400	11,903,950	10,000,000	9,994,491		150			4.500	4.504	JD	20,000	450,000	06/04/2013	06/15/2043
071813-BP-3	BAXTER INTL INC SR NT			1	2.B FE	9,313,881	109.1960	10,974,221	10,050,000	9,388,783		15,621			3.500	3.919	FA	132,883	351,750	11/07/2016	08/15/2046
071813-BP-3	BAXTER INTL INC SR NT	LS		1	2.B FE	90,260	109.1960	109,196	100,000	91,228		204			3.500	3.919	FA	1,322	3,500	11/07/2016	08/15/2046
071813-BQ-1	BAXTER INTL INC SR NT			1	2.B FE	40,246,780	103.6850	44,584,543	43,000,000	41,352,902		319,490			2.600	3.499	FA	422,356	1,118,000	10/18/2018	08/15/2026
071813-BY-4	BAXTER INTL INC SR NT			1	2.B FE	2,991,966	111.4430	3,345,517	3,002,000	2,992,571		605			3.950	3.995	AO	29,645	59,290	05/13/2021	04/01/2030
071813-BY-4	BAXTER INTL INC SR NT	LS		1	2.B FE	3,984,637	111.4430	4,455,489	3,998,000	3,985,442		806			3.950	3.995	AO	39,480	78,961	05/13/2021	04/01/2030
071813-CM-9	BAXTER INTL INC SR NT 144A			1	2.B FE	10,000,000	100.8140	10,081,382	10,000,000	10,000,000					2.272	2.272	JD	18,933		11/16/2021	12/01/2028
071813-CQ-0	BAXTER INTL INC SR NT 144A			1	2.B FE	4,999,800	101.1420	5,057,119	5,000,000	4,999,801		1			2.539	2.539	FA	10,579		11/16/2021	02/01/2032
071813-CT-4	BAXTER INTL INC SR NT 144A			1	2.B FE	10,000,000	103.2910	10,329,130	10,000,000	10,000,000					3.132	3.132	JD	26,100		11/16/2021	12/01/2051
071813-AX-7	BAXTER INTL SR NT			1	2.B FE	9,984,000	137.3230	13,732,319	10,000,000	9,988,128		426			6.250	6.262	JD	52,083	625,000	12/04/2007	12/01/2037
072732-AC-4	BAYER CORP CO GUARNT 144A		C		2.B FE	6,067,900	121.8560	6,092,776	5,000,000	5,499,044		(68,744)			6.650	4.752	FA	125,611	332,500	10/27/2011	02/15/2028
07274N-AG-8	BAYER US FINANCE II LLC CO GUARFRN 144A		C	1	2.B FE	1,275,514	100.8220	1,270,354	1,260,000	1,270,466		(5,049)			1.213	0.784	MJSD	722	14,929	03/04/2021	12/15/2023
07274N-AJ-2	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.B FE	213,996	108.2090	216,418	200,000	209,408		(2,209)			4.250	2.980	JD	378	8,500	11/21/2019	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-AL-7	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.B FE	39,924,330	111.7840	44,937,214	40,200,000	40,004,372		23,438			4.375	4.457	JD	78,167	1,758,750	11/21/2019	12/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A		C	1	2.B FE	7,210,112	123.3010	8,920,794	7,235,000	7,211,524		426			4.875	4.897	JD	5,878	352,706	06/18/2018	06/25/2048
07274N-AQ-6	BAYER US FINANCE II LLC CO GUARNT 144A	LS	C	1	2.B FE	17,703,888	123.3010	21,904,341	17,765,000	17,707,356		1,047			4.875	4.897	JD	14,434	866,044	06/18/2018	06/25/2048
072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SER 2021			1	1.D FE	28,000,000	100.4380	28,122,641	28,000,000	28,000,000					2.839	2.839	MN	101,573	649,185	01/14/2021	11/15/2050
05531F-BE-2	BB&T CORPORATION SR NT MTN DTD 06/05/18			1	1.G FE	4,483,575	107.5540	4,839,916	4,500,000	4,491,338		2,326			3.700	3.760	JD	12,025	166,500	06/29/2018	06/05/2025
05533U-AD-0	BBVA BANCOMER SA TEXAS SR NT 144A		D		2.B FE	9,899,400	106.2510	10,625,100	10,000,000	9,973,047		11,018			4.375	4.501	AO	98,438	437,500	04/03/2014	04/10/2024
073730-AE-3	BEAM INC SR NT		C	1	2.B FE	9,910,800	100.2920	10,029,227	10,000,000	9,996,123		10,202			3.250	3.356	MN	41,528	325,000	05/10/2012	05/15/2022
073730-AG-8	BEAM INC SR NT		C	1	2.B FE	4,726,971	102.6180	4,903,079	4,778,000	4,768,010		6,586			3.250	3.398	JD	6,902	155,285	02/17/2015	06/15/2023
349631-AN-1	BEAM INC SR NT		C	1	2.B FE	2,135,900	123.6870	2,473,732	2,000,000	2,102,994		(4,823)			5.875	5.349	JJ	54,181	117,500	10/21/2013	01/15/2036
07586P-AA-9	BECLE SA DE CV SR NT 144A		D	1	2.B FE	34,641,600	98.3940	34,437,900	35,000,000	34,648,356		6,756			2.500	2.617	AO	187,153		09/30/2021	10/14/2031
075887-BF-5	BECTON DICKINSON AND CO SR NT			1	2.C FE	18,000,000	106.3150	19,136,762	18,000,000	18,000,000					3.734	3.734	JD	29,872	672,120	12/04/2014	12/15/2024
075887-BG-3	BECTON DICKINSON AND CO SR NT			1	2.C FE	18,995,381	125.8580	23,607,180	18,757,000	18,972,178		(5,470)			4.685	4.608	JD	39,056	878,765	10/17/2019	12/15/2044
075887-BG-3	BECTON DICKINSON AND CO SR NT	LS		1	2.C FE	1,337,000	125.8580	1,682,721	1,337,000	1,337,000					4.685	4.608	JD	2,784	62,638	10/17/2019	12/15/2044
075887-BL-2	BECTON DICKINSON AND CO SR NT			1	2.C FE	14,977,425	105.2360	15,785,409	15,000,000	14,993,312		2,642			3.875	3.895	MN	74,271	581,250	04/22/2015	05/15/2024
075887-BW-8	BECTON DICKINSON AND CO SR NT			1	2.C FE	23,865,660	109.0450	26,230,835	24,055,000	23,923,312		21,312			3.700	3.812	JD	61,808	890,035	03/08/2019	06/06/2027
075887-BX-6	BECTON DICKINSON AND CO SR NT			1	2.C FE	11,085,000	126.4950	14,021,955	11,085,000	11,085,000					4.669	4.669	JD	35,942	517,559	05/22/2017	06/06/2047
075887-BX-6	BECTON DICKINSON AND CO SR NT	LS		1	2.C FE	8,915,000	126.4950	11,277,017	8,915,000	8,915,000					4.669	4.669	JD	28,906	416,241	05/22/2017	06/06/2047
075887-CL-1	BECTON DICKINSON AND CO SR NT			1	2.C FE	10,000,000	96.2380	9,623,844	10,000,000	10,000,000					1.957	1.957	FA	76,106	97,850	02/08/2021	02/11/2031
0778FP-AA-7	BELL CANADA CO GUARNT		A	1	2.A FE	14,938,400	124.1010	18,615,129	15,000,000	14,941,952		1,133			4.464	4.489	AO	167,400	669,600	09/11/2018	04/01/2048
0778FP-AF-6	BELL CANADA CO GUARNT SER US-4		A	1	2.A FE	9,972,800	110.1420	11,014,167	10,000,000	9,973,201		401			3.650	3.665	MS	105,444	182,500	03/12/2021	03/17/2051
0778FP-AG-4	BELL CANADA CO GUARNT SER US-5		A	1	2.A FE	19,314,834	97.6440	18,942,938	19,400,000	19,317,633		2,799			2.150	2.197	FA	161,047		08/09/2021	02/15/2032
0778FP-AG-4	BELL CANADA CO GUARNT SER US-5	LS	A	1	2.A FE	597,366	97.6440	585,864	600,000	597,453		87			2.150	2.197	FA	4,981		08/09/2021	02/15/2032
0778FP-AB-5	BELL CANADA SR NT		A	1	2.A FE	9,111,923	121.8030	11,120,634	9,130,000	9,112,740		321			4.300	4.300	JJ	165,760	392,590	10/17/2019	07/29/2049
0778FP-AB-5	BELL CANADA SR NT	LS	A	1	2.A FE	1,016,724	121.8030	1,218,032	1,000,000	1,015,973		(354)			4.300	4.300	JJ	18,156	43,000	10/17/2019	07/29/2049
080807-AA-8	BELROSE FUNDING TR SR NT 144A			1	2.A FE	14,374,259	98.1520	14,006,315	14,270,000	14,365,517		(8,742)			2.330	2.254	FA	125,608	259,038	08/11/2020	08/15/2030
080807-AA-8	BELROSE FUNDING TR SR NT 144A	LS		1	2.A FE	1,900,000	98.1520	1,864,891	1,900,000	1,900,000					2.330	2.254	FA	16,724	43,901	08/11/2020	08/15/2030
081437-AT-2	BEMIS CO INC CO GUARNT			1	2.B FE	8,519,963	100.4580	8,103,941	8,067,000	8,467,425		(43,021)			2.630	1.984	JD	7,072	212,162	10/26/2020	06/19/2030
081437-AT-2	BEMIS CO INC CO GUARNT	LS		1	2.B FE	3,279,273	100.4580	3,114,196	3,100,000	3,259,198		(17,119)			2.630	1.984	JD	2,718	81,530	10/26/2020	06/19/2030
081437-AS-4	BEMIS CO INC CO GUARNT SER			1	2.B FE	14,000,268	103.7560	14,639,986	14,110,000	14,026,850		15,931			3.100	3.235	MS	128,793	437,410	04/23/2020	09/15/2026
084423-AW-2	BERKLEY CORPORATION SR NT			1	2.A FE	18,592,003	95.3360	18,159,537	19,048,000	18,593,127		1,124			3.150	3.257	MS	176,670		11/10/2021	09/30/2061
084659-AT-8	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	9,889,447	108.2350	10,715,256	9,900,000	9,891,405		1,958			4.050	4.078	AO	84,645	400,950	03/08/2021	04/15/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERG SR NT	LS		1	1.G FE	99,893	108.2350	108,235	100,000	99,913		20			4.050	4.078	AO	855	4,050	03/08/2021	04/15/2025
084659-AV-3	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	19,997,046	110.5470	22,109,341	20,000,000	19,997,265		219			3.700	3.702	JJ	341,222	370,000	03/08/2021	07/15/2030
59562V-AM-9	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	514,503	136.2980	505,666	371,000	499,252		(7,060)			6.125	3.104	AO	5,681	22,724	10/17/2019	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	671,378	134.7020	666,777	495,000	654,979		(7,906)			5.950	3.260	MN	3,763	29,453	11/21/2019	05/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	19,882,793	129.2150	25,842,965	20,000,000	19,898,688		2,449			5.150	5.189	MN	131,611	1,030,000	05/08/2014	11/15/2043
084664-BU-4	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	14,807,850	122.2170	18,332,515	15,000,000	14,844,662		4,594			4.400	4.478	MN	84,333	660,000	05/08/2012	05/15/2042
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	377,216	121.7700	389,664	320,000	374,383		(1,309)			4.200	3.232	FA	5,077	13,440	10/17/2019	08/15/2048
084664-CX-7	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	9,885,200	93.2180	9,321,827	10,000,000	9,887,684		2,484			2.500	2.555	JJ	115,278	125,000	01/05/2021	01/15/2051
084670-BK-3	BERKSHIRE HATHAWAY INC SR NT			1	1.C FE	9,868,600	123.7540	12,375,447	10,000,000	9,891,130		3,010			4.500	4.581	FA	175,000	450,000	01/29/2013	02/11/2043
084670-BS-6	BERKSHIRE HATHAWAY INC SR NT			1	1.C FE	19,981,200	107.0820	21,416,487	20,000,000	19,991,378		1,890			3.125	3.136	MS	184,028	625,000	03/08/2016	03/15/2026
08516*-AA-8	BERLIN STATION SR NT SER A				4.B PL	7,993,557	62.6910	7,993,103	12,750,000	7,993,557		318,601	5,075,044		7.000	19.349	JAJO	151,229	882,656	11/30/2011	09/30/2031
08576P-AG-6	BERRY GLBL INC SR SEC			1	2.C FE	1,503,309	99.1000	1,486,500	1,500,000	1,503,048		(261)			0.950	0.853	FA	5,383		10/25/2021	02/15/2024
08577D-AA-3	BERRY GLBL INC SR SEC 144A			1	2.C FE	1,201,641	103.4420	1,163,723	1,125,000	1,169,350		(30,935)			4.875	2.005	JJ	25,289	54,844	12/11/2020	07/15/2026
12614Q-AK-1	BESTFOODS MTN SER F DTD 10/24/97			1	1.E FE	17,838,360	143.3040	31,526,924	22,000,000	17,857,441		1,591			5.600	6.908	AO	260,089	1,232,000	03/04/1999	10/15/2097
055451-AV-0	BHP BILLITON FIN USA LTD CO GUARNT		D	1	1.F FE	19,997,000	132.6220	26,524,335	20,000,000	19,997,444		64			5.000	5.001	MS	252,778	1,000,000	09/25/2013	09/30/2043
088888-AA-6	BIF II SAFE HARBOR HLDGS LLC SR SEC				2.C PL	20,000,000	109.4630	21,892,695	20,000,000	20,000,000					4.610	4.610	MJSD	2,561	922,000	12/16/2016	12/31/2026
05606#-AA-1	BIF III HOLTWOOD SR SEC				2.C PL	25,000,000	110.3300	27,582,449	25,000,000	25,000,000					4.504	4.504	MJSD	3,128	1,126,000	02/15/2018	02/15/2033
09031W-AA-1	BIMBO BAKERIES USA INC CO GUARNT 144A		C	1	2.B FE	4,424,265	108.4020	4,878,090	4,500,000	4,425,081		816			4.000	4.098	MN	22,000	90,000	05/12/2021	05/17/2051
09031W-AA-1	BIMBO BAKERIES USA INC CO GUARNT 144A	LS	C	1	2.B FE	491,585	108.4020	542,010	500,000	491,676		91			4.000	4.098	MN	2,444	10,000	05/12/2021	05/17/2051
09062X-AD-5	BIOGEN INC SR NT			1	1.G FE	855,914	129.6460	1,117,550	862,000	856,543		114			5.200	5.247	MS	13,198	44,824	09/10/2015	09/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09062X-AD-5	BIOGEN INC SR NT	LS		1	1.G FE	14,038,186	129.6460	18,329,381	14,138,000	14,048,504		1,872			5.200	5.247	MS	216,468	735,176	09/10/2015	09/15/2045
09062X-AF-0	BIOGEN INC SR NT			1	1.G FE	33,189,488	108.6580	36,148,485	33,268,000	33,235,167		8,053			4.050	4.079	MS	396,721	1,347,354	09/10/2015	09/15/2025
09062X-AF-0	BIOGEN INC SR NT	LS		1	1.G FE	1,727,912	108.6580	1,881,964	1,732,000	1,730,291		419			4.050	4.079	MS	20,654	70,146	09/10/2015	09/15/2025
09062X-AG-8	BIOGEN INC SR NT			1	2.A FE	72,186	96.4870	69,471	72,000	72,186		(1)			3.150	3.197	MN	378		11/17/2021	05/01/2050
09062X-AG-8	BIOGEN INC SR NT	LS		1	2.A FE	9,790,332	96.4870	9,531,028	9,878,000	9,790,539		207			3.150	3.197	MN	51,860		11/17/2021	05/01/2050
09062X-AH-6	BIOGEN INC SR NT			1	2.A FE	588,681	98.5790	573,732	582,000	587,923		(643)			2.250	2.116	MN	2,183	13,095	10/22/2020	05/01/2030
09062X-AH-6	BIOGEN INC SR NT	LS		1	2.A FE	9,526,119	98.5790	9,284,209	9,418,000	9,513,844		(10,413)			2.250	2.116	MN	35,318	211,905	10/22/2020	05/01/2030
09143#-AA-3	BISHOP HILL ENERGY LLC				3.B PL	35,426,112	89.5500	31,724,244	35,426,112	35,426,112					3.280	3.280	MJSD	305,800	1,168,440	03/26/2020	06/30/2037
064255-AW-2	BK TOKYO-MITSUBISHI UFJ NT 144A		D		1.E FE	14,867,965	105.4390	15,710,480	14,900,000	14,891,924		3,472			3.750	3.776	MS	172,281	558,750	03/04/2014	03/10/2024
064255-AW-2	BK TOKYO-MITSUBISHI UFJ NT 144A	LS	D		1.E FE	99,785	105.4390	105,439	100,000	99,946		23			3.750	3.776	MS	1,156	3,750	03/04/2014	03/10/2024
064255-AX-0	BK TOKYO-MITSUBISHI UFJ NT 144A		D		1.E FE	14,959,350	131.0670	19,659,988	15,000,000	14,965,204		874			4.700	4.717	MS	217,375	705,000	03/04/2014	03/10/2044
092113-AH-2	BLACK HILLS CORP SR NT			1	2.A FE	19,906,000	105.0180	21,003,670	20,000,000	19,978,840		10,392			4.250	4.308	MN	73,194	850,000	11/14/2013	11/30/2023
092113-AM-1	BLACK HILLS CORP SR NT			1	2.A FE	9,785,230	104.0730	10,407,286	10,000,000	9,857,067		24,993			3.150	3.457	JJ	145,250	315,000	01/11/2019	01/15/2027
092113-AQ-2	BLACK HILLS CORP SR NT			1	2.A FE	10,082,563	113.8460	11,515,557	10,115,000	10,089,297		1,657			4.350	4.378	MN	73,334	440,003	06/09/2020	05/01/2033
092114-AB-3	BLACK HILLS PWR INC 1ST MTG			1	1.F FE	4,996,550	137.9550	6,897,765	5,000,000	4,997,282		82			6.125	6.130	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AQ-4	BLACKROCK INC SR NT			1	1.D FE	8,493,200	103.0090	8,755,758	8,500,000	8,494,354		605			2.400	2.409	AO	34,567	204,000	01/16/2020	04/30/2030
09256B-AD-9	BLACKSTONE HLDGS FINA CO GUARNT 144A			1	1.E FE	9,810,600	104.0330	10,403,274	10,000,000	9,974,794		21,339			4.750	4.984	FA	179,444	475,000	08/14/2012	02/15/2023
05490L-AA-7	BLUE CROSS BLUE SHIELD M SR NT 144A			1	2.A FE	18,441,704	105.4780	19,471,244	18,460,000	18,454,377		1,536			3.790	3.800	MN	116,606	699,634	11/06/2017	05/01/2025
05565E-AY-1	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	29,428,200	110.0990	33,029,798	30,000,000	29,591,520		56,164			3.750	3.997	AO	246,875	1,125,000	02/13/2019	04/12/2028
05565E-BJ-3	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	5,203,000	110.1190	5,505,956	5,000,000	5,156,815		(18,846)			3.625	3.141	AO	36,753	181,250	06/26/2019	04/18/2029
05565E-BL-8	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	4,992,700	113.3380	5,666,922	5,000,000	4,993,757		620			4.150	4.168	AO	47,264	207,500	04/06/2020	04/09/2030
05581K-AC-5	BNP PARIBAS JR SUB 144A		D		2.A FE	14,985,750	110.9120	16,636,843	15,000,000	14,991,783		1,368			4.625	4.637	MS	208,125	693,750	03/06/2017	03/13/2027
05565A-SK-0	BNP PARIBAS PERP JR SUB 144A		D	1	2.C FE	200,000	100.3000	200,600	200,000	200,600	600				4.625	4.625	FA	3,238	4,625	02/18/2021	01/01/2099
05565A-SK-0	BNP PARIBAS PERP JR SUB 144A	LS	D	1	2.C FE	200,000	100.3000	200,600	200,000	200,600	600				4.625	4.625	FA	3,238	4,625	02/18/2021	01/01/2099
05581K-AB-7	BNP PARIBAS SR NT 144A		D		1.G FE	34,893,600	104.9040	36,716,527	35,000,000	34,966,253		15,730			3.800	3.850	JJ	631,750	1,330,000	01/03/2017	01/10/2024
09659W-2C-7	BNP PARIBAS SR NT 144A		D		1.G FE	34,690,200	106.6030	37,310,932	35,000,000	34,803,424		29,534			3.500	3.607	MN	153,125	1,225,000	01/24/2018	11/16/2027
09659W-2F-0	BNP PARIBAS SR NT 144A		D		1.G FE	19,892,800	112.1620	22,432,397	20,000,000	19,923,895		9,684			4.400	4.467	FA	334,889	880,000	08/07/2018	08/14/2028
09659W-2H-6	BNP PARIBAS SR NT 144A		D	1	1.G FE	10,551,520	116.4390	11,876,794	10,200,000	10,466,329		(31,462)			5.198	4.755	JJ	251,843	530,196	10/17/2019	01/10/2030
09659W-2K-9	BNP PARIBAS SR NT 144A		D	1	1.G FE	30,000,000	102.9700	30,890,953	30,000,000	30,000,000					3.052	3.052	JJ	427,280	915,600	01/06/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SR NT 144A		D	1	1.G FE	5,000,000	100.9740	5,048,698	5,000,000	5,000,000					2.219	2.219	JD	6,780	110,950	06/02/2020	06/09/2026
09659W-2N-3	BNP PARIBAS SR NT 144A		D	1	1.G FE	5,000,000	97.3560	4,867,798	5,000,000	5,000,000					1.323	1.323	JJ	30,870	33,075	01/06/2021	01/13/2027
09659W-2P-8	BNP PARIBAS SR NT 144A		D	1	1.G FE	10,231,720	101.4370	10,351,607	10,205,000	10,231,448		(272)			2.871	2.845	AO	58,597	117,783	11/18/2021	04/19/2032
09659W-2P-8	BNP PARIBAS SR NT 144A	LS	D	1	1.G FE	2,295,000	101.4370	2,327,970	2,295,000	2,295,000					2.871	2.845	AO	13,178	32,945	11/18/2021	04/19/2032
09659W-2R-4	BNP PARIBAS SR NT 144A		D	1	1.G FE	2,450,000	97.9970	2,400,929	2,450,000	2,450,000					2.159	2.159	MS	15,575		09/08/2021	09/15/2029
05574L-FY-9	BNP PARIBAS SR NT MTN DTD 03/04/13		D		1.D FE	14,794,359	102.9720	15,342,896	14,900,000	14,885,743		11,743			3.250	3.334	MS	158,726	484,250	02/25/2013	03/03/2023
05574L-FY-9	BNP PARIBAS SR NT MTN DTD 03/04/13	LS	D		1.D FE	99,291	102.9720	102,972	100,000	99,904		79			3.250	3.334	MS	1,065	3,250	02/25/2013	03/03/2023
05579T-5G-7	BNP PARIBAS SUB		D		2.A FE	4,955,800	107.8750	5,393,728	5,000,000	4,985,711		4,721			4.250	4.360	AO	44,861	212,500	10/06/2014	10/15/2024
05565A-AR-4	BNP PARIBAS SUB 144A		D		2.A FE	14,973,600	108.8020	16,320,290	15,000,000	14,987,063		2,635			4.375	4.397	MN	89,323	656,250	05/05/2016	05/12/2026
09659T-2A-8	BNP PARIBAS SUB 144A		D	1	2.A FE	35,440,590	108.5470	39,077,039	36,000,000	35,539,594		30,663			4.375	4.521	MS	525,000	1,575,000	08/24/2018	03/01/2033
09659T-2C-4	BNP PARIBAS SUB 144A		D		2.A FE	40,224,916	95.8270	40,016,464	41,759,000	40,224,916		27,271			2.824	3.078	JJ	507,743	420,776	11/18/2021	01/26/2041
09659T-2C-4	BNP PARIBAS SUB 144A	LS	D		2.A FE	191,455	95.8270	191,654	200,000	191,455		151			2.824	3.078	JJ	2,432	2,824	11/18/2021	01/26/2041
06051G-EU-9	BOA CORP SR NT MTN DTD 01/11/13				1.G FE	2,690,298	102.7430	2,781,267	2,707,000	2,704,981		1,899			3.300	3.369	JJ	42,184	89,331	03/19/2013	01/11/2023
06051G-EU-9	BOA CORP SR NT MTN DTD 01/11/13	LS			1.G FE	7,252,120	102.7430	7,493,083	7,293,000	7,288,136		4,576			3.300	3.369	JJ	113,649	240,669	03/19/2013	01/11/2023
096630-AD-0	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	9,882,000	108.3900	10,839,004	10,000,000	9,958,924		12,572			4.950	5.102	JD	22,000	495,000	11/19/2014	12/15/2024
096630-AF-5	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	24,842,618	109.4890	27,684,369	25,285,000	24,966,335		47,508			4.450	4.684	JJ	518,834	1,125,183	11/14/2018	07/15/2027
096630-AF-5	BOARDWALK PIPELINES LP CO GUARNT	LS		1	2.C FE	2,790,452	109.4890	3,065,700	2,800,000	2,794,417		870			4.450	4.684	JJ	57,454	124,600	11/14/2018	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	14,986,950	112.0860	16,812,895	15,000,000	14,989,843		1,130			4.800	4.811	MN	116,000	720,000	04/30/2019	05/03/2029
096630-AH-1	BOARDWALK PIPELINES LP CO GUARNT			1	2.C FE	4,994,300	103.3310	5,166,572	5,000,000	4,994,942		465			3.400	3.413	FA	64,222	171,889	08/04/2020	02/15/2031
09681L-AD-2	BOC AVIATION LTD SR NT 144A		D	1	1.G FE	497,295	100.7670	503,835	500,000	499,590		561			2.750	2.867	MS	3,934	13,750	09/11/2017	09/18/2022
097023-AX-3	BOEING CO SR NT			1	2.C FE	4,895,650	138.7640	6,938,179	5,000,000	4,916,965		2,425			6.875	7.043	MS	101,215	343,750	03/10/2009	03/15/2039
097023-BV-6	BOEING CO SR NT			1	2.C FE	4,368,954	100.6350	4,609,079	4,580,000	4,388,878		4,399			3.650	3.912	MS	55,723	167,170	02/14/2017	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-BV-6	BOEING CO SR NT	LS		1	2.C FE	400,646	100.6350	422,667	420,000	402,474		403			3.650	3.912	MS	5,110	15,330	02/14/2017	03/01/2047
097023-BY-0	BOEING CO SR NT			1	2.C FE	532,634	101.9340	535,152	525,000	532,573		(61)			3.550	3.430	MS	6,213		11/01/2021	03/01/2038
097023-CD-5	BOEING CO SR NT			1	2.C FE	2,073	103.0060	2,060	2,000	2,072		(2)			3.200	2.646	MS	21		11/01/2021	03/01/2029
097023-CD-5	BOEING CO SR NT	LS		1	2.C FE	588,846	103.0060	585,074	568,000	588,415		(431)			3.200	2.646	MS	6,059		11/01/2021	03/01/2029
097023-CJ-2	BOEING CO SR NT			1	2.C FE	1,296,768	104.9030	1,268,277	1,209,000	1,286,155		(5,109)			3.600	2.978	MN	7,254	43,524	11/21/2019	05/01/2034
097023-CJ-2	BOEING CO SR NT	LS		1	2.C FE	1,921,019	104.9030	1,878,813	1,791,000	1,905,296		(7,569)			3.600	2.978	MN	10,746	64,476	11/21/2019	05/01/2034
097023-CN-3	BOEING CO SR NT			1	2.C FE	1,163,731	101.9830	1,172,802	1,150,000	1,163,484		(247)			2.950	2.787	FA	14,135		11/01/2021	02/01/2030
097023-CR-4	BOEING CO SR NT			1	2.C FE	197,730	104.2920	187,726	180,000	197,244		(225)			3.950	3.488	FA	2,963	7,110	10/17/2019	08/01/2059
097023-CU-7	BOEING CO SR NT			1	2.C FE	9,900,000	112.6680	11,154,089	9,900,000	9,900,000					5.040	5.040	MN	83,160	498,960	04/30/2020	05/01/2027
097023-CU-7	BOEING CO SR NT	LS		1	2.C FE	100,000	112.6680	112,668	100,000	100,000					5.040	5.040	MN	840	5,040	04/30/2020	05/01/2027
097023-CW-3	BOEING CO SR NT			1	2.C FE	10,000,000	135.8500	13,585,047	10,000,000	10,000,000					5.805	5.805	MN	96,750	580,500	04/30/2020	05/01/2050
097023-CY-9	BOEING CO SR NT			1	2.C FE	40,000,000	116.6180	46,647,272	40,000,000	40,000,000					5.150	5.150	MN	343,333	2,060,000	08/19/2020	05/01/2030
097023-DG-7	BOEING CO SR NT			1	2.C FE	4,000	100.0040	4,000	4,000	4,000					2.196	2.196	FA	36	44	02/02/2021	02/04/2026
097023-DG-7	BOEING CO SR NT	LS		1	2.C FE	746,000	100.0040	746,028	746,000	746,000					2.196	2.196	FA	6,689	8,191	02/02/2021	02/04/2026
09778P-AA-3	BON SECOURS MERCY SEC			1	1.E FE	15,000,000	108.7940	16,319,106	15,000,000	15,000,000					3.464	3.464	JD	43,300	519,600	04/08/2020	06/01/2030
09778P-AC-9	BON SECOURS MERCY SEC SER 20-2			1	1.E FE	5,000,000	105.7560	5,287,814	5,000,000	5,000,000					3.205	3.205	JD	13,354	180,726	10/07/2020	06/01/2050
F1068#-AH-0	BONDUELLE SA SR NT		B		2.C PL	39,291,000	105.3980	41,952,934	39,804,390	39,804,390				(2,951,535)	1.860	1.860	MN	121,337	767,609	05/02/2019	05/02/2029
F1068#-AF-4	BONDUELLE SAS SR NT SER A		D		2.C PL	15,000,000	104.8680	15,730,175	15,000,000	15,000,000					3.850	3.850	JJ	280,729	577,500	07/06/2017	07/06/2027
F1068#-AD-9	BONDUELLE SCA SR NT		D		2.C PL	6,600,000	102.2390	6,747,799	6,600,000	6,600,000					5.040	5.040	FA	136,752	332,640	08/03/2010	08/03/2022
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	41,081,006	106.1460	43,523,027	41,003,000	41,066,377		(8,843)			3.750	3.722	MN	256,269	1,537,613	10/24/2019	05/01/2028
09951*-AJ-9	BORAL INDUSTRIES INC GTD SR NT				2.B FE	9,000,000	108.1210	9,730,848	9,000,000	9,000,000					4.050	4.050	AO	75,938	364,500	04/16/2018	04/16/2026
09951*-AM-2	BORAL INDUSTRIES INC SER A-2020 GTD SR				2.C Z	10,000,000	107.9370	10,793,717	10,000,000	10,000,000					4.400	4.400	MN	40,333	440,000	05/28/2020	05/28/2025
A2002*-AD-5	BOREALIS AG SER B SR NT		D		2.A	18,000,000	101.7170	18,309,040	18,000,000	18,000,000					4.460	4.460	JJ	381,330	802,800	12/20/2018	07/10/2022
A2002*-AK-9	BOREALIS AG SR NT A DUE 2029		D		2.A	19,000,000	107.4410	20,413,828	19,000,000	19,000,000					3.800	3.800	JD	40,111	722,000	12/11/2019	12/11/2029
A2002*-AL-7	BOREALIS AG SR NT B DUE 2031		D		2.A	19,000,000	108.3980	20,595,607	19,000,000	19,000,000					3.900	3.900	JD	41,167	741,000	12/11/2019	12/11/2031
099724-AL-0	BORGWARNER INC			1	2.A FE	7,570,666	103.3800	7,848,590	7,592,000	7,574,981		2,834			2.650	2.694	JJ	100,594	207,894	06/16/2020	07/01/2027
099724-AL-0	BORGWARNER INC	LS		1	2.A FE	2,401,234	103.3800	2,489,384	2,408,000	2,402,602		899			2.650	2.694	JJ	31,906	65,939	06/16/2020	07/01/2027
099724-AJ-5	BORGWARNER INC SR NT			1	2.A FE	1,265,439	105.3860	1,336,296	1,268,000	1,267,083		266			3.375	3.399	MS	12,601	42,795	03/09/2015	03/15/2025
099724-AJ-5	BORGWARNER INC SR NT	LS		1	2.A FE	8,714,361	105.3860	9,202,317	8,732,000	8,725,687		1,834			3.375	3.399	MS	86,774	294,705	03/09/2015	03/15/2025
100743-AJ-2	BOSTON GAS CO SR NT 144A			1	2.A FE	1,236,517	113.8650	1,333,361	1,171,000	1,227,372		(1,769)			4.487	4.132	FA	19,849	52,543	04/22/2016	02/15/2042
10112R-BA-1	BOSTON PROPERTIES LP CO GUARNT			1	2.A FE	29,892,300	113.3650	34,009,410	30,000,000	29,920,572		9,576			4.500	4.545	JD	112,500	1,350,000	11/13/2018	12/01/2028
10112R-AW-4	BOSTON PROPERTIES LP NT			1	2.A FE	12,373,022	104.6130	12,983,532	12,411,000	12,402,280		3,948			3.800	3.835	FA	196,508	471,618	06/18/2013	02/01/2024
10112R-AW-4	BOSTON PROPERTIES LP NT	LS		1	2.A FE	2,581,078	104.6130	2,708,433	2,589,000	2,587,181		824			3.800	3.835	FA	40,993	98,382	06/18/2013	02/01/2024
10112R-AV-6	BOSTON PROPERTIES LP SR NT			1	2.A FE	10,555,044	102.9870	10,938,292	10,621,000	10,608,909		6,958			3.125	3.196	MS	110,635	331,906	04/02/2013	09/01/2023
10112R-AV-6	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	9,320,756	102.9870	9,659,188	9,379,000	9,368,323		6,144			3.125	3.196	MS	97,698	293,094	04/02/2013	09/01/2023
10112R-AX-2	BOSTON PROPERTIES LP SR NT			1	2.A FE	43,988,702	107.0930	47,112,221	43,992,000	43,990,606		268			3.650	3.651	FA	669,045	1,605,708	02/16/2016	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP SR NT			1	2.A FE	19,854,200	104.1040	20,820,840	20,000,000	19,926,413		14,281			2.750	2.833	AO	137,500	550,000	08/08/2016	10/01/2026
10112R-BC-7	BOSTON PROPERTIES LP SR NT			1	2.A FE	9,635,146	102.1410	10,821,807	10,595,000	9,777,853		82,595			2.900	4.013	MS	90,470	307,255	03/26/2020	03/15/2030
10112R-BD-5	BOSTON PROPERTIES LP SR NT			1	2.A FE	5,358,950	104.5460	5,611,005	5,367,000	5,360,016		651			3.250	3.267	JJ	73,163	174,428	05/01/2020	01/30/2031
10112R-BD-5	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	2,629,051	104.5460	2,752,707	2,633,000	2,629,574		319			3.250	3.267	JJ	35,893	85,573	05/01/2020	01/30/2031
10112R-BE-3	BOSTON PROPERTIES LP SR NT			1	2.A FE	24,823,797	99.2120	24,734,594	24,931,000	24,830,514		6,717			2.550	2.595	AO	158,935	344,359	03/02/2021	04/01/2032
10112R-BE-3	BOSTON PROPERTIES LP SR NT	LS		1	2.A FE	68,703	99.2120	68,456	69,000	68,722		19			2.550	2.595	AO	440	953	03/02/2021	04/01/2032
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.B FE	6,736,653	102.0440	6,428,756	6,300,000	6,690,205		(42,467)			2.650	1.852	JD	13,913	166,950	11/24/2020	06/01/2030
101137-BA-4	BOSTON SCIENTIFIC CORP	LS		1	2.B FE	3,956,447	102.0440	3,775,618	3,700,000	3,929,168		(24,941)			2.650	1.852	JD	8,171	98,050	11/24/2020	06/01/2030
101137-AN-7	BOSTON SCIENTIFIC CORP SR NT			1	2.B FE	24,960,750	104.4690	26,117,253	25,000,000	24,991,934		4,357			4.125	4.144	AO	257,813	1,031,250	10/07/2013	10/01/2023
101137-AR-8	BOSTON SCIENTIFIC CORP SR NT			1	2.B FE	19,972,000	107.5080	21,501,600	20,000,000	19,989,348		2,904			3.850	3.867	MN	98,389	770,000	05/07/2015	05/15/2025
101137-AS-6	BOSTON SCIENTIFIC CORP SR NT			1	2.B FE	29,454,251	111.8090	32,989,117	29,505,000	29,471,404		4,713			4.000	4.021	MS	393,400	1,180,200	02/22/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC CORP SR NT	LS		1	2.B FE	494,149	111.8090	553,452	495,000	494,436		79			4.000	4.021	MS	6,600	19,800	02/22/2018	03/01/2028
101137-AT-4	BOSTON SCIENTIFIC CORP SR NT			1	2.B FE	9,944,000	119.8990	11,989,872	10,000,000	9,949,224		1,910			4.550	4.593	MS	151,667	455,000	02/21/2019	03/01/2039
10240*-AA-7	BOWIE ACQ SR NT				2.C PL	40,969,849	103.9600	42,592,119	40,969,849	40,969,849					3.920	3.920	JD	4,461	1,585,035	12/17/2019	09/30/2038
10334#-AL-6	BOYD WATTERSON GSA REIT SR NT SER H				2.C PL	5,000,000	102.8470	5,142,355	5,000,000	5,000,000					3.160	3.160	JD	3,511	158,439	12/22/2020	12/23/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10334#-AQ-5	BOYD WATTERSON GSA REIT SR NT SER L				2.C Z	20,000,000	99.9580	19,991,523	20,000,000	20,000,000					3.120	3.120	JD	41,600		12/07/2021	12/07/2031
10334#-AR-3	BOYD WATTERSON GSA REIT SR NT SER M				2.C Z	37,000,000	99.7050	36,890,851	37,000,000	37,000,000					3.270	3.270	JD	80,660		12/07/2021	12/07/2033
10373Q-BP-4	BP CAP MARKETS AMERICA		C	1	1.F FE	21,218,200	96.3690	21,201,110	22,000,000	21,232,129		13,929			2.939	3.120	JD	48,494	646,580	02/03/2021	06/04/2051
10373Q-AC-4	BP CAP MARKETS AMERICA CO GUARNT		C	1	1.F FE	8,261,073	110.8010	9,251,903	8,350,000	8,286,111		8,113			3.937	4.068	MS	91,317	328,740	10/05/2018	09/21/2028
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT		C	1	1.F FE	2,005,000	112.9640	2,264,926	2,005,000	2,005,000					4.234	4.234	MN	12,970	84,892	11/01/2018	11/06/2028
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	LS	C	1	1.F FE	7,995,000	112.9640	9,031,463	7,995,000	7,995,000					4.234	4.234	MN	51,717	338,508	11/01/2018	11/06/2028
10373Q-AV-2	BP CAP MARKETS AMERICA CO GUARNT SER		C	1	1.F FE	15,000,000	105.6180	15,842,714	15,000,000	15,000,000					3.017	3.017	JJ	207,419	452,550	12/14/2018	01/16/2027
05565Q-CP-1	BP CAPITAL MARKETS PLC BANK GTD		D	1	1.G FE	10,000,000	105.3870	10,538,690	10,000,000	10,000,000					3.814	3.814	FA	149,382	381,400	02/05/2014	02/10/2024
05578D-AX-0	BPCE SA BANK GTD		D		1.E FE	29,708,400	106.5590	31,967,722	30,000,000	29,843,974		28,599			3.375	3.491	JD	81,563	1,012,500	11/29/2016	12/02/2026
05583J-AB-8	BPCE SA CO GUARFRN 144A		D		2.A FE	5,046,050	100.4010	5,020,042	5,000,000	5,006,229		(15,828)			1.380	1.060	FMAN	7,665	70,186	06/04/2019	05/22/2022
05578A-AA-6	BPCE SA SR NT 144A		D		1.E FE	9,995,895	102.0790	10,718,310	10,500,000	10,365,959		125,278			2.750	4.031	JJ	136,354	288,750	11/29/2018	01/11/2023
05578A-AJ-7	BPCE SA SR NT 144A		D		1.E FE	4,281,113	106.4720	4,658,147	4,375,000	4,314,358		8,888			3.250	3.507	JJ	67,144	142,188	01/23/2018	01/11/2028
05578A-AJ-7	BPCE SA SR NT 144A	LS	D		1.E FE	1,467,810	106.4720	1,597,079	1,500,000	1,479,208		3,047			3.250	3.507	JJ	23,021	48,750	01/23/2018	01/11/2028
05583J-AC-6	BPCE SA SR NT 144A		D		2.A FE	29,609,950	105.3150	31,594,414	30,000,000	29,751,807		37,429			3.500	3.659	AO	198,333	1,050,000	02/07/2018	10/23/2027
05583J-AE-2	BPCE SA SR NT 144A		D		2.A FE	24,853,750	113.7250	28,431,325	25,000,000	24,894,785		13,090			4.625	4.699	MS	350,087	1,156,250	09/05/2018	09/12/2028
05583J-AG-7	BPCE SA SR NT 144A		D		2.A FE	17,892,360	101.7760	18,319,654	18,000,000	17,933,054		20,967			2.375	2.503	JJ	198,313	427,500	01/06/2020	01/14/2025
05583J-AJ-1	BPCE SA SR NT 144A		D	1	2.A FE	20,000,000	96.4620	19,292,356	20,000,000	20,000,000					2.277	2.277	JJ	203,665	227,700	01/12/2021	01/20/2032
05578Q-AE-3	BPCE SA SUB 144A		D		2.B FE	24,748,750	110.3590	27,589,804	25,000,000	24,877,975		25,185			4.875	5.004	AO	304,688	1,218,750	03/29/2016	04/01/2026
05578Q-AF-0	BPCE SA SUB 144A		D	1	2.B FE	10,000,000	100.4360	10,043,554	10,000,000	10,000,000					3.116	3.116	AO	62,320		10/12/2021	10/19/2032
05578Q-AG-8	BPCE SA SUB 144A		D	1	2.B FE	15,142,050	102.4460	15,366,971	15,000,000	15,141,225		(825)			3.582	3.515	AO	107,460		10/29/2021	10/19/2042
G0691*-AD-9	BPHA LTD SR NT		B		1.E YE	38,610,000	103.5010	42,005,359	40,584,416	40,584,416				(410,392)	2.500	2.500	MS	270,563	1,038,103	03/25/2020	03/25/2035
10510K-AC-1	BRAMBLES USA INC CO GUARNT 144A		C	1	2.A FE	32,881,262	108.1880	35,240,029	32,573,000	32,711,681		(33,809)			4.125	4.003	AO	253,798	1,343,636	02/07/2019	10/23/2025
10510K-AC-1	BRAMBLES USA INC CO GUARNT 144A	LS	C	1	2.A FE	172,580	108.1880	187,165	173,000	172,819		43			4.125	4.003	AO	1,348	7,136	02/07/2019	10/23/2025
07330M-AA-5	BRANCH BANKING & TR SUB			1	1.F FE	19,951,200	109.0400	21,808,080	20,000,000	19,977,788		4,113			3.800	3.825	AO	128,778	760,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TR SUB			1	1.F FE	6,995,310	107.1690	7,501,862	7,000,000	6,998,062		480			3.625	3.633	MS	74,010	253,750	09/09/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TR SUB SER BKNT			1	1.F FE	2,282,175	102.8430	2,365,387	2,300,000	2,285,807		1,633			2.636	2.725	MS	17,515	60,628	10/16/2019	09/17/2029
G1320*-AA-2	BREEDON HOLDINGS LIMITED SR NT		B		2.C Z	6,995,000	99.5610	6,734,357	6,764,069	6,764,069				(230,931)	2.110	2.110	MS	38,852		09/23/2021	09/23/2028
G1320*-AE-4	BREEDON HOLDINGS LIMITED SR NT		B		2.C	11,960,000	101.2950	11,519,966	11,372,683	11,372,683				(587,317)	1.070	1.070	MS	33,126		09/23/2021	09/23/2028
G1320*-AF-1	BREEDON HOLDINGS LIMITED SR NT		B		2.C	13,156,000	101.0910	12,646,439	12,509,951	12,509,951				(646,049)	1.330	1.330	MS	45,293		09/23/2021	09/23/2031
109641-AG-5	BRINKER INTL IN SR NT			1	4.C FE	16,497,015	102.2500	17,680,048	17,291,000	17,150,344		96,855			3.875	4.503	MN	85,614	670,026	01/30/2014	05/15/2023
109641-AG-5	BRINKER INTL IN SR NT	LS		1	4.C FE	391,999	102.2500	434,563	425,000	419,148		4,029			3.875	4.503	MN	2,104	16,469	01/30/2014	05/15/2023
G1629#-AQ-0	BRISBANE AIRPORT SER C SR SEC NTS		D		2.B	15,000,000	108.3180	16,247,686	15,000,000	15,000,000					4.070	4.070	JD	27,133	610,500	06/15/2017	06/15/2032
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	448,959	107.5840	484,127	450,000	449,198		165			3.200	3.243	JD	640	14,400	07/17/2020	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	24,037,403	109.6030	25,756,811	23,500,000	23,966,502		(54,862)			3.400	3.100	JJ	344,014	799,000	07/17/2020	07/26/2029
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	10,216,291	118.5810	12,154,552	10,250,000	10,218,059		1,226			4.125	4.150	JD	18,792	422,813	09/29/2020	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	10,034,084	124.0170	12,525,673	10,100,000	10,035,700		1,122			4.250	4.289	AO	77,503	429,250	07/17/2020	10/26/2049
110122-DB-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	2,496,368	105.3570	2,633,919	2,500,000	2,497,690		916			3.625	3.666	MN	11,580	90,625	07/17/2020	05/15/2024
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	15,992,111	108.2510	17,512,892	16,178,000	16,041,382		34,170			3.875	4.102	FA	236,828	626,898	07/17/2020	08/15/2025
110122-DC-9	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	3,801,452	108.2510	4,137,364	3,822,000	3,806,929		3,795			3.875	4.102	FA	55,950	148,103	07/17/2020	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	2,417,486	109.2060	2,730,151	2,500,000	2,432,040		10,090			3.450	3.974	MN	11,021	86,250	07/17/2020	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	18,449,501	111.5390	20,634,683	18,500,000	18,458,063		5,933			3.900	3.942	FA	262,546	721,500	07/17/2020	02/20/2028
110122-DE-5	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	1,495,906	111.5390	1,673,082	1,500,000	1,496,600		481			3.900	3.942	FA	21,288	58,500	07/17/2020	02/20/2028
110122-DH-8	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	16,305,425	128.0140	20,816,414	16,261,000	16,303,808		(1,122)			4.625	4.606	MN	96,098	752,071	07/17/2020	05/15/2044
110122-DH-8	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	794,863	128.0140	1,016,434	794,000	794,832		(22)			4.625	4.606	MN	4,692	36,723	07/17/2020	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	4,586,935	133.2510	6,129,541	4,600,000	4,587,331		275			5.000	5.020	FA	86,889	230,000	07/17/2020	08/15/2045
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	398,864	133.2510	533,004	400,000	398,898		24			5.000	5.020	FA	7,556	20,000	07/17/2020	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	12,353,380	123.5900	15,232,478	12,325,000	12,352,475		(627)			4.350	4.335	MN	68,506	536,138	07/17/2020	11/15/2047
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	4,818,594	94.9870	4,751,249	5,002,000	4,819,129		535			2.550	2.619	MN	17,007	51	11/10/2021	11/13/2050
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT	LS		1	1.F FE	9,968,806	94.9870	9,496,800	9,998,000	9,969,552		659			2.550	2.619	MN	33,993	254,949	11/10/2021	11/13/2050
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	200,000	100.0020	200,003	200,000	200,000					0.537	0.537	MN	143	1,074	11/09/2020	11/13/2023
110122-AP-3	BRISTOL-MYERS SQUIBB NT			1	1.F FE	5,989,980	136.4390	8,186,334	6,000,000	5,992,975		289			5.875	5.887	MN	45,042	352,500	11/15/2006	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A		C	1	2.C FE	587,769	99.4110	584,308	587,769	587,769					3.350	3.350	MJSD	875	19,198	07/15/2019	06/15/2029
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A		C	1	1.F FE	175,368	104.2750	182,866	175,368	175,368					4.625	4.625	MJSD	248	7,737	06/25/2013	06/20/2024
111021-AE-1	BRITISH TELECOM PLC SR NT STEPUP		D	1	2.B FE	91,956	146.5700	87,942	60,000	86,645		(2,463)			9.625	3.743	JD	257	5,775	10/17/2019	12/15/2030
11102A-AE-1	BRITISH TELECOMMUNICATIO CO GUARNT 144A		D	1	2.B FE	24,787,000	102.3150	25,578,863	25,000,000	24,826,982		18,968			3.250	3.351	MN	119,618	812,500	11/05/2019	11/08/2029
111021-AL-5	BRITISH TELECOMMUNICATIO SR NT		D	1	2.B FE	7,167,492	113.3350	8,156,725	7,197,000	7,175,022		2,579			5.125	5.178	JD	27,663	368,846	11/29/2018	12/04/2028
111021-AL-5	BRITISH TELECOMMUNICATIO SR NT	LS	D	1	2.B FE	2,791,508	113.3350	3,176,782	2,803,000	2,794,440		1,004			5.125	5.178	JD	10,774	143,654	11/29/2018	12/04/2028
111021-AM-3	BRITISH TELECOMMUNICATIO SR NT		D	1	2.B FE	6,031,371	105.7930	6,382,509	6,033,000	6,032,330		326			4.500	4.506	JD	20,361	271,485	11/29/2018	12/04/2023
111021-AM-3	BRITISH TELECOMMUNICATIO SR NT	LS	D	1	2.B FE	3,965,929	105.7930	4,196,820	3,967,000	3,966,559		215			4.500	4.506	JD	13,389	178,515	11/29/2018	12/04/2023
G1591#-AZ-5	BRITVIC PLC SER F SR NT		B		2.C	12,240,000	104.5270	14,140,498	13,528,139	13,528,139				(136,797)	2.760	2.760	FA	135,868	380,972	02/15/2017	02/20/2032
G1591#-BG-6	BRITVIC PLC SR NT		B		2.C	13,011,000	100.0470	13,534,549	13,528,139	13,528,139				(136,797)	2.090	2.090	MN	36,913	287,410	05/14/2020	05/14/2030
G1591#-BH-4	BRITVIC PLC SR NT		B		2.C	6,505,500	99.9500	6,760,713	6,764,069	6,764,069				(68,399)	2.190	2.190	MN	19,340	150,581	05/14/2020	05/14/2032
G1591#-BC-5	BRITVIC PLC SR NT SER I GBP GTD		B		2.C	11,144,000	103.6320	11,215,629	10,822,511	10,822,511				(109,438)	2.660	2.660	JD	11,195	292,513	06/05/2018	06/17/2028
11120V-AE-3	BRIXMOR OPERATING PART SR NT			1	2.C FE	17,923,539	107.9640	19,528,492	18,088,000	17,994,263		15,894			3.900	4.011	MS	207,711	705,432	05/31/2017	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART SR NT			1	2.C FE	15,184,860	110.9510	16,864,491	15,200,000	15,188,675		1,238			4.125	4.137	MN	80,117	627,000	11/21/2019	05/15/2029
11120V-AK-9	BRIXMOR OPERATING PART SR NT			1	2.C FE	1,996,340	99.7210	1,994,410	2,000,000	1,996,736		396			2.250	2.278	AO	11,250	25,750	03/02/2021	04/01/2028
11120V-AK-9	BRIXMOR OPERATING PART SR NT	LS		1	2.C FE	998,170	99.7210	997,205	1,000,000	998,368		198			2.250	2.278	AO	5,625	12,875	03/02/2021	04/01/2028
11134L-AF-6	BROADCOM CRP / CAYMN FI CO GUARNT			1	2.C FE	2,433,859	104.6020	2,353,539	2,250,000	2,376,311		(57,548)			3.625	0.842	JJ	37,609	40,781	01/26/2021	01/15/2024
11134L-AH-2	BROADCOM CRP / CAYMN FI CO GUARNT			1	2.C FE	29,879,489	108.4920	32,547,536	30,000,000	29,926,696		12,916			3.875	3.929	JJ	536,042	1,162,500	02/21/2018	01/15/2027
11135F-AQ-4	BROADCOM INC CO GUARNT			1	2.C FE	4,225,063	111.0170	4,265,286	3,842,000	4,217,265		(7,799)			4.150	2.894	MN	20,373	87,607	11/01/2021	11/15/2030
11135F-AS-0	BROADCOM INC CO GUARNT			1	2.C FE	4,504,407	112.5110	5,074,265	4,510,000	4,504,904		361			4.300	4.313	MN	24,780	193,930	08/11/2020	11/15/2032
11135F-AS-0	BROADCOM INC CO GUARNT	LS		1	2.C FE	489,392	112.5110	551,306	490,000	489,446		39			4.300	4.313	MN	2,692	21,070	08/11/2020	11/15/2032
11135F-BA-8	BROADCOM INC CO GUARNT			1	2.C FE	6,572,055	113.9250	7,519,053	6,600,000	6,575,791		2,715			4.750	4.810	AO	66,183	313,500	08/11/2020	04/15/2029
11135F-BA-8	BROADCOM INC CO GUARNT	LS		1	2.C FE	3,385,604	113.9250	3,873,452	3,400,000	3,387,529		1,398			4.750	4.810	AO	34,094	161,500	08/11/2020	04/15/2029
11135F-BD-2	BROADCOM INC CO GUARNT			1	2.C FE	4,978,337	116.5300	5,826,525	5,000,000	4,980,842		1,820			5.000	5.057	AO	52,778	250,000	08/11/2020	04/15/2030
11135F-BK-6	BROADCOM INC SR NT 144A			1	2.C FE	2,100,435	104.9530	2,133,692	2,033,000	2,099,610		(825)			3.419	3.073	AO	14,674		11/01/2021	04/15/2033
11135F-BL-4	BROADCOM INC SR NT 144A			1	2.C FE	2,139,367	104.7360	2,173,279	2,075,000	2,138,658		(708)			3.469	3.166	AO	15,196		11/01/2021	04/15/2034
11135F-BP-5	BROADCOM INC SR NT 144A			1	2.C FE	4,213,640	100.7490	4,198,199	4,167,000	3,940,263		4,141			3.137	3.632	MN	16,703	16,340	11/01/2021	11/15/2035
11135F-BQ-3	BROADCOM INC SR NT 144A			1	2.C FE	3,818	99.9900	4,000	4,000	3,421		(271)			3.187	3.470	MN	16	16	11/01/2021	11/15/2036
11135F-BQ-3	BROADCOM INC SR NT 144A	LS		1	2.C FE	3,561,388	99.9900	3,633,631	3,634,000	3,512,612		65,142			3.187	3.470	MN	14,799	14,477	11/01/2021	11/15/2036
11133T-AC-7	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	18,290,130	106.4000	19,151,977	18,000,000	18,235,445		(50,769)			3.400	3.075	JD	6,800	612,000	07/16/2020	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	21,498,076	103.4790	21,627,190	20,900,000	21,432,251		(62,109)			2.900	2.534	JD	50,508	606,100	11/24/2020	12/01/2029
11133T-AE-3	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	17,896,245	100.4850	18,029,057	17,942,000	17,898,766		2,522			2.600	2.628	MN	77,749	212,513	05/11/2021	05/01/2031
11133T-AE-3	BROADRIDGE FINANCIAL SOL SR NT	LS		1	2.A FE	907,610	100.4850	912,406	908,000	907,631		22			2.600	2.628	MN	3,935	10,755	05/11/2021	05/01/2031
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT			1	2.B FE	17,417,892	97.7190	17,051,948	17,450,000	17,418,725		833			2.600	2.621	MS	133,589		09/10/2021	09/15/2031
112585-AH-7	BROOKFIELD ASSET MAN INC SR NT		A	1	1.G FE	4,521,493	106.9160	4,944,867	4,625,000	4,570,974		16,269			4.000	4.415	JJ	85,306	185,000	10/19/2018	01/15/2025
112585-AH-7	BROOKFIELD ASSET MAN INC SR NT	LS	A	1	1.G FE	2,321,848	106.9160	2,539,256	2,375,000	2,347,257		8,354			4.000	4.415	JJ	43,806	95,000	10/19/2018	01/15/2025
11271L-AC-6	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	33,441,633	109.7780	36,984,357	33,690,000	33,526,726		23,229			3.900	3.989	JJ	569,361	1,313,910	02/27/2018	01/25/2028
11271L-AC-6	BROOKFIELD FINANCE INC CO GUARNT	LS	A	1	1.G FE	1,305,467	109.7780	1,438,098	1,310,000	1,307,048		423			3.900	3.989	JJ	22,139	51,090	02/27/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	8,050,564	115.3900	9,306,167	8,065,000	8,054,018		1,237			4.850	4.873	MS	99,961	391,153	01/24/2019	03/29/2029
11271L-AD-4	BROOKFIELD FINANCE INC CO GUARNT	LS	A	1	1.G FE	1,931,536	115.3900	2,232,788	1,935,000	1,932,365		297			4.850	4.873	MS	23,983	93,848	01/24/2019	03/29/2029
11271L-AF-9	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	5,229,500	105.2750	5,263,764	5,000,000	5,227,447		(2,053)			3.500	3.255	MS	44,236	87,500	07/21/2021	03/30/2051
11271L-AH-5	BROOKFIELD FINANCE INC CO GUARNT		A	1	1.G FE	5,000,000	100.9950	5,049,729	5,000,000	5,000,000					2.724	2.724	AO	28,753	69,235	04/07/2021	04/15/2031
11283#-AF-8	BROOKFIELD POWER NEW YORK FINANCE LP				2.B PL	12,000,000	106.5830	12,789,990	12,000,000	12,000,000					4.290	4.290	JD	21,450	514,800	12/19/2017	12/16/2030
114259-AN-4	BROOKLYN UNION GAS CO SR NT 144A			1	2.A FE	34,153,886	105.1440	35,867,626	34,113,000	34,133,406		(4,470)			3.407	3.392	MS	358,354	1,162,230	02/13/2017	03/10/2026
114259-AN-4	BROOKLYN UNION GAS CO SR NT 144A	LS		1	2.A FE	440,000	105.1440	462,632	440,000	440,000					3.407	3.392	MS	4,622	14,991	02/13/2017	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO SR NT 144A			1	2.A FE	35,000,000	116.9330	40,926,555	35,000,000	35,000,000					4.504	4.504	MS	486,057	1,576,400	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO SR NT 144A			1	2.A FE	5,000,000	114.6830	5,734,150	5,000,000	5,000,000					4.273	4.273	MS	62,908	213,650	03/09/2018	03/15/2048
115637-AP-5	BROWN-FORMAN CORP SR NT			1	1.G FE	19,624,400	128.0530	25,610,580	20,000,000	19,668,565		7,670			4.500	4.616	JJ	415,000	900,000	06/24/2015	07/15/2045
116794-B@-6	BRUKER CORP SR NT				2.C	19,034,262	103.4750	21,536,135	20,812,794	20,812,794				(651,282)	1.010	1.010	JD	11,678	211,041	12/11/2019	12/12/2029
116794-A#-5	BRUKER CORP SR NT SER C				2.C	17,000,000	100.1340	17,022,778	17,000,000	17,000,000					4.310	4.310	JJ	331,750	732,700	01/18/2012	01/18/2022
117043-AS-8	BRUNSWICK CORP SR NT			1	2.B FE	649,233	98.5910	640,843	650,000	649,326		93			0.850	0.890	FA	2,041		08/04/2021	08/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
117043-AT-6	BRUNSWICK CORP SR NT			1	2.B FE	27,820,980	95.9970	26,879,169	28,000,000	27,825,312		4,332			2.400	2.473	FA	248,267		10/07/2021	08/18/2031
118230-AK-7	BUCKEYE PARTNERS LP SR NT			1	3.B FE	6,900,987	102.5000	7,277,500	7,100,000	7,062,470		23,659			4.150	4.518	JJ	147,325	294,650	01/22/2014	07/01/2023
118230-AQ-4	BUCKEYE PARTNERS LP SR NT			1	3.B FE	11,482,010	101.9210	11,720,915	11,500,000	11,490,554		1,706			3.950	3.970	JD	37,854	454,250	10/18/2017	12/01/2026
118230-AQ-4	BUCKEYE PARTNERS LP SR NT	LS		1	3.B FE	498,220	101.9210	509,605	500,000	499,042		173			3.950	3.970	JD	1,646	19,750	10/18/2017	12/01/2026
118230-AR-2	BUCKEYE PARTNERS LP SR NT			1	3.B FE	12,733,430	103.2090	13,210,752	12,800,000	12,757,441		6,218			4.125	4.189	JD	44,000	528,000	11/15/2017	12/01/2027
118230-AR-2	BUCKEYE PARTNERS LP SR NT	LS		1	3.B FE	198,910	103.2090	206,418	200,000	199,303		102			4.125	4.189	JD	688	8,250	11/15/2017	12/01/2027
120568-AX-8	BUNGE LTD FINANCE CORP CO GUARNT			1	2.B FE	14,986,050	105.5380	15,830,706	15,000,000	14,992,991		1,384			3.250	3.261	FA	184,167	487,500	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LTD FINANCE CORP CO GUARNT			1	2.B FE	24,485,188	108.5550	26,650,273	24,550,000	24,509,914		6,153			3.750	3.782	MS	245,500	920,625	09/18/2017	09/25/2027
120568-AZ-3	BUNGE LTD FINANCE CORP CO GUARNT	LS		1	2.B FE	448,812	108.5550	488,498	450,000	449,265		113			3.750	3.782	MS	4,500	16,875	09/18/2017	09/25/2027
120568-BC-3	BUNGE LTD FINANCE CORP CO GUARNT			1	2.B FE	19,944,400	101.6010	20,320,119	20,000,000	19,947,474		3,074			2.750	2.782	MN	71,806	275,000	05/07/2021	05/14/2031
G1696#-BB-1	BUNZL FIN PLC SR NT SER A		D		2.A	10,000,000	105.2290	10,522,862	10,000,000	10,000,000					4.050	4.050	MN	51,750	405,000	05/15/2014	05/15/2025
G1696#-BA-3	BUNZL FIN PLC SR NT SER C		D		2.A	10,000,000	104.1570	10,415,714	10,000,000	10,000,000					3.620	3.620	AO	74,411	362,000	04/17/2013	04/17/2024
G1696#-BL-9	BUNZL FINANCE PLC SR NT		D		2.A	17,000,000	107.4970	18,274,559	17,000,000	17,000,000					3.930	3.930	MN	77,945	668,100	11/19/2015	11/19/2027
12117#-AA-9	BUREAU VERITAS HOLDINGS INC GTD SR NT		D		2.C	10,000,000	107.4450	10,744,478	10,000,000	10,000,000					3.670	3.670	MS	122,333	367,000	09/01/2017	09/01/2027
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB			1	1.D FE	10,858,601	121.8690	13,395,887	10,992,000	10,885,643		2,978			4.375	4.447	MS	160,300	480,900	06/09/2020	09/01/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE DEB	LS		1	1.D FE	1,077,873	121.8690	1,332,033	1,093,000	1,080,674		357			4.375	4.447	MS	15,940	47,819	06/09/2020	09/01/2042
12189L-AP-6	BURLINGTN NORTH SANTA FE DEB			1	1.D FE	4,298,402	134.3100	5,807,550	4,324,000	4,302,145		537			5.150	5.189	MS	74,229	222,686	08/13/2013	09/01/2043
12189L-AP-6	BURLINGTN NORTH SANTA FE DEB	LS		1	1.D FE	671,998	134.3100	907,933	676,000	672,583		84			5.150	5.189	MS	11,605	34,814	08/13/2013	09/01/2043
12189L-AQ-4	BURLINGTN NORTH SANTA FE DEB			1	1.D FE	4,983,050	104.0750	5,203,730	5,000,000	4,996,712		1,875			3.850	3.891	MS	64,167	192,500	08/13/2013	09/01/2023
12189L-AC-5	BURLINGTN NORTH SANTA FE SR NT			1	1.D FE	6,016,746	130.1090	8,502,611	6,535,000	6,118,245		11,778			5.050	5.595	MS	110,006	330,018	06/09/2020	03/01/2041
12189L-AN-1	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	14,997,450	123.2750	18,491,320	15,000,000	14,997,889		59			4.450	4.451	MS	196,542	667,500	03/05/2013	03/15/2043
12189L-AR-2	BURLINGTN NORTH SANTA FE SR NT			1	1.D FE	5,980,380	105.2130	6,312,770	6,000,000	5,994,953		2,111			3.750	3.789	AO	56,250	225,000	03/04/2014	04/01/2024
12189L-AU-5	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	9,944,600	126.5010	12,650,149	10,000,000	9,952,173		1,182			4.550	4.584	MS	151,667	455,000	08/11/2014	09/01/2044
12189L-BB-6	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	4,916,700	120.9410	6,047,059	5,000,000	4,923,991		1,640			4.125	4.223	JD	9,167	206,250	03/07/2017	06/15/2047
12189L-BG-5	BURLINGTN NORTH SANTA FE SR NT			1	1.G FE	997,720	108.9890	1,089,888	1,000,000	997,753		33			3.300	3.312	MS	9,717	14,575	03/29/2021	09/15/2051
12189T-AD-6	BURLINGTN NORTH SANTA FE SR NT				1.D FE	6,343,577	150.2850	8,702,990	5,791,000	6,201,339		(17,248)			7.290	6.517	JD	35,180	422,164	02/14/2011	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE CORP DEB				1.D FE	11,163,173	179.7990	18,429,375	10,250,000	11,158,132		(411)			7.250	6.656	FA	309,635	743,125	01/25/1999	08/01/2097
12189Q-AB-6	BURLINGTON NORTHRN MTN DTD 7/15/97 SER A				1.D FE	6,142,238	144.8860	7,606,521	5,250,000	5,921,575		(27,263)			6.530	5.311	JJ	158,080	342,825	10/27/2011	07/15/2037
130789-#B-6	CA WATER SRVC CO 1ST MTG SER 1				1.D	13,000,000	101.1520	13,149,732	13,000,000	13,000,000					3.020	3.020	MN	54,528	196,300	05/11/2021	05/11/2061
130789-#A-8	CA WATER SRVC CO 1ST MTG SER ZZZ				1.D	9,000,000	96.7540	8,707,895	9,000,000	9,000,000					2.870	2.870	MN	35,875	129,150	05/11/2021	05/11/2051
12686L-AA-7	CABLE ONDA SA SR NT 144A		D	1	3.A FE	9,899,500	102.6800	10,268,000	10,000,000	9,917,010		8,300			4.500	4.624	JJ	188,750	450,000	10/28/2019	01/30/2030
127387-AL-2	CADENCE DESIGN SYS INC SR NT			1	1.G FE	20,054,750	107.4790	21,495,799	20,000,000	20,020,668		(6,906)			4.375	4.335	AO	184,722	875,000	10/15/2015	10/15/2024
G1746#-AC-0	CADENT FINANCE PLC GTD SR NT SER 3		B		1.G FE	12,818,000	103.9750	14,065,943	13,528,139	13,528,139				(136,797)	2.890	2.890	MS	110,773	400,016	03/19/2019	03/19/2034
G1746#-AD-8	CADENT FINANCE PLC GTD SR NT SER 4		B		1.G FE	24,354,200	104.4090	26,836,641	25,703,463	25,703,463				(259,915)	2.990	2.990	MS	217,751	786,328	03/19/2019	03/19/2039
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT				2.B PL	6,014,320	112.4650	6,764,009	6,014,320	6,014,320					5.710	5.710	JJ	158,354	337,012	02/26/2009	01/15/2032
130789-AF-7	CALIFORNIA WATER SERVICE 1ST MTG			1	1.E FE	7,456,200	132.7800	9,958,502	7,500,000	7,464,994		1,028			5.500	5.540	JD	34,375	412,500	11/17/2010	12/01/2040
13215#-AA-8	CAMBRIDGE ASSOCIATES, LLC SR NT				1.E PL	25,000,000	115.7550	28,938,847	25,000,000	25,000,000					4.910	4.910	FA	504,639	1,227,500	08/28/2018	08/03/2028
133131-AU-6	CAMDEN PROPERTY TR NT			1	1.G FE	19,962,800	105.1050	21,020,980	20,000,000	19,991,174		4,059			4.250	4.273	JJ	391,944	850,000	11/20/2013	01/15/2024
133131-AS-1	CAMDEN PROPERTY TR SR NT			1	1.G FE	14,831,700	104.4970	15,674,550	15,000,000	14,973,953		16,846			4.875	5.000	JD	32,500	731,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TR SR NT			1	1.G FE	9,894,500	101.4990	10,149,930	10,000,000	9,988,498		11,687			2.950	3.073	JD	13,111	295,000	12/04/2012	12/15/2022
133131-AV-4	CAMDEN PROPERTY TR SR NT			1	1.G FE	9,923,100	104.9050	10,490,540	10,000,000	9,976,461		8,146			3.500	3.592	MS	103,056	350,000	09/03/2014	09/15/2024
133131-AX-0	CAMDEN PROPERTY TR SR NT			1	1.G FE	1,180,644	106.6350	1,171,914	1,099,000	1,167,728		(8,327)			3.150	2.240	JJ	17,309	34,619	06/09/2020	07/01/2029
133131-AX-0	CAMDEN PROPERTY TR SR NT	LS		1	1.G FE	1,074	106.6350	1,066	1,000	1,063		(8)			3.150	2.240	JJ	16	32	06/09/2020	07/01/2029
133131-AY-8	CAMDEN PROPERTY TR SR NT			1	1.G FE	386,990	110.0350	418,133	380,000	386,755		(152)			3.350	3.251	MN	2,122	12,730	06/09/2020	11/01/2049
133434-AC-4	CAMERON LNG LLC SR SEC 144A			1	1.G FE	25,000,000	103.2770	25,819,298	25,000,000	25,000,000					3.402	3.402	JJ	392,175	850,500	12/05/2019	01/15/2038
133434-AD-2	CAMERON LNG LLC SR SEC 144A			1	1.G FE	25,000,000	107.9720	26,992,902	25,000,000	25,000,000					3.701	3.701	JJ	426,643	925,250	12/05/2019	01/15/2039
134429-AY-5	CAMPBELL SOUP CO SR NT			1	2.C FE	4,280,587	101.0640	4,772,257	4,722,000	4,686,784		58,386			2.500	3.800	FA	48,860	118,050	11/19/2019	08/02/2022
134429-BA-6	CAMPBELL SOUP CO SR NT			1	2.C FE	19,689,150	105.4020	21,080,462	20,000,000	19,829,981		48,257			3.300	3.580	MS	187,000	660,000	02/11/2019	03/19/2025
134429-BF-5	CAMPBELL SOUP CO SR NT			1	2.C FE	4,894,400	106.9600	5,347,976	5,000,000	4,940,986		16,813			3.950	4.349	MS	58,153	197,500	02/11/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO SR NT			1	2.C FE	29,966,100	111.1350	33,340,370	30,000,000	29,977,350		3,139			4.150	4.164	MS	366,583	1,245,000	03/12/2018	03/15/2028
134429-BH-1	CAMPBELL SOUP CO SR NT			1	2.C FE	6,345,787	124.9980	8,016,127	6,413,000	6,349,850		1,165			4.800	4.850	MS	90,637	307,824	04/20/2018	03/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
134429-BH-1	CAMPBELL SOUP CO SR NT	LS		1	2.C FE	5,560,573	124.9980	6,983,643	5,587,000	5,562,220		463			4.800	4.850	MS	78,963	268,176	04/20/2018	03/15/2048
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT		A	1	1.F FE	501,275	98.7770	493,887	500,000	500,859		(416)			0.500	0.412	JD	118	2,500	01/22/2021	12/14/2023
136375-BE-1	CANADIAN NATL RAILWAY CO NT		A	1	1.F FE	13,897,780	144.2460	18,751,939	13,000,000	13,629,063		(26,061)			6.712	6.202	JJ	402,347	872,560	07/07/2006	07/15/2036
136375-BQ-4	CANADIAN NATL RAILWAY DEBS		A	1	1.F FE	4,987,150	142.3120	7,115,613	5,000,000	4,990,450		340			6.375	6.394	MN	40,729	318,750	09/19/2007	11/15/2037
136375-BN-1	CANADIAN NATL RAILWAY NT		A	1	1.F FE	5,979,720	140.0840	8,405,065	6,000,000	5,985,852		593			6.200	6.225	JD	31,000	372,000	05/23/2006	06/01/2036
136375-CJ-9	CANADIAN NATL RAILWAY SR NT		A	1	1.F FE	4,980,850	104.5310	5,226,549	5,000,000	4,991,389		1,923			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136385-AJ-0	CANADIAN NATL RES SR NT		A	1	2.C FE	380,884	130.5230	391,568	300,000	373,842		(3,415)			6.500	4.273	FA	7,367	19,500	11/21/2019	02/15/2037
136385-AV-3	CANADIAN NATL RES SR NT		A	1	2.C FE	14,980,650	106.2600	15,939,007	15,000,000	14,993,329		1,998			3.900	3.915	FA	243,750	585,000	11/12/2014	02/01/2025
136385-AX-9	CANADIAN NATL RES SR NT		A	1	2.C FE	3,092,570	107.2010	3,325,369	3,102,000	3,096,445		905			3.850	3.887	JD	9,952	119,427	05/23/2017	06/01/2027
136385-AX-9	CANADIAN NATL RES SR NT	LS	A	1	2.C FE	16,846,630	107.2010	18,114,793	16,898,000	16,867,738		4,930			3.850	3.887	JD	54,214	650,573	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATL RES SR NT		A	1	2.C FE	99,922	123.0950	123,095	100,000	99,928		1			4.950	4.955	JD	413	4,950	05/23/2017	06/01/2047
136385-AY-7	CANADIAN NATL RES SR NT	LS	A	1	2.C FE	4,896,178	123.0950	6,031,652	4,900,000	4,896,466		68			4.950	4.955	JD	20,213	242,550	05/23/2017	06/01/2047
13645R-AK-0	CANADIAN PACIFIC LTD SR NT		A	1	2.B FE	1,699,764	103.3250	1,684,200	1,630,000	1,638,852		(7,037)			4.450	3.984	MS	21,358	72,535	08/29/2011	03/15/2023
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO GUARNT		A	1	2.B FE	399,860	101.9170	407,669	400,000	399,861		1			2.450	2.454	JD	789		11/17/2021	12/02/2031
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO GUARNT		A	1	2.B FE	19,895,600	102.5550	20,511,027	20,000,000	19,895,909		309			3.000	3.035	JD	48,333		11/17/2021	12/02/2041
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO GUARNT		A	1	2.B FE	24,821,000	102.3990	25,599,700	25,000,000	24,821,293		293			3.100	3.137	JD	62,431		11/17/2021	12/02/2051
13645R-AP-9	CANADIAN PACIFIC RAILWAY SR NT		A	1	2.B FE	1,472,265	100.1180	1,501,770	1,500,000	1,499,868		3,355			4.500	4.732	JJ	31,125	67,500	11/28/2011	01/15/2022
13645R-AU-8	CANADIAN PACIFIC RR CO NT		A	1	2.B FE	15,373,713	128.3810	19,841,345	15,455,000	15,382,650		1,599			4.800	4.833	FA	309,100	741,840	09/16/2015	08/01/2045
13645R-AF-1	CANADIAN PACIFIC RR CO SR NT		A	1	2.B FE	2,205,096	137.3930	2,712,141	1,974,000	2,146,183		(7,221)			5.950	5.123	MN	15,008	117,453	10/24/2011	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RR CO SR NT		A	1	2.B FE	9,511,676	104.0430	10,355,378	9,953,000	9,787,554		49,971			2.900	3.473	FA	120,265	288,637	02/16/2016	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR NT		A	1	2.B FE	32,155,875	107.1770	34,564,506	32,250,000	32,208,777		9,179			3.700	3.734	FA	497,188	1,193,250	09/16/2015	02/01/2026
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT		A	1	2.B FE	2,207,207	123.8360	2,290,969	1,850,000	2,168,008		(19,105)			4.800	3.194	MS	26,147	88,800	06/09/2020	09/15/2035
138050-A*-3	CANPOTEX LIMITED SER 2014A SR NT		A		1.G	10,000,000	105.6080	10,560,845	10,000,000	10,000,000					3.610	3.610	JJ	173,481	361,000	01/08/2015	01/08/2025
140420-NB-2	CAPITAL ONE BANK USA NA SUB				2.A FE	46,959	102.7720	51,386	50,000	49,565		371			3.375	4.172	FA	638	1,688	11/20/2013	02/15/2023
140420-NB-2	CAPITAL ONE BANK USA NA SUB	LS			2.A FE	3,756,478	102.7720	4,110,888	4,000,000	3,965,425		29,514			3.375	4.172	FA	51,000	135,000	11/20/2013	02/15/2023
14040H-BF-1	CAPITAL ONE FINANCIAL CO SR NT			1	2.A FE	9,990,900	105.4140	10,541,375	10,000,000	9,997,585		982			3.750	3.761	AO	69,792	375,000	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR NT			1	2.A FE	9,975,400	104.8220	10,482,188	10,000,000	9,991,532		2,562			3.200	3.229	FA	129,778	320,000	02/02/2015	02/05/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR NT			1	2.A FE	5,308,100	108.3270	5,416,330	5,000,000	5,226,734		(40,061)			3.750	2.805	MS	58,333	187,500	12/05/2019	03/09/2027
14040H-CJ-2	CAPITAL ONE FINANCIAL CO SR NT			1	2.A FE	26,307,900	99.8440	26,203,189	26,244,000	26,307,098		(802)			2.618	2.594	MN	112,603		11/08/2021	11/02/2032
14040H-CJ-2	CAPITAL ONE FINANCIAL CO SR NT	LS		1	2.A FE	3,756,000	99.8440	3,750,159	3,756,000	3,756,000					2.618	2.594	MN	16,116		11/08/2021	11/02/2032
14040H-BJ-3	CAPITAL ONE FINANCIAL CO SUB			1	2.B FE	19,998,400	108.7720	21,754,431	20,000,000	19,999,308		163			4.200	4.201	AO	144,667	840,000	10/26/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUB			1	2.B FE	10,251,045	107.2890	11,013,175	10,265,000	10,267,923		2,797			3.750	3.742	JJ	163,598	375,000	11/01/2021	07/28/2026
14040H-CG-8	CAPITAL ONE FINANCIAL CO SUB			1	2.B FE	4,772,659	94.7810	4,601,617	4,855,000	4,774,352		1,693			2.359	2.539	JJ	48,357		09/27/2021	07/29/2032
14040H-CG-8	CAPITAL ONE FINANCIAL CO SUB	LS		1	2.B FE	2,108,621	94.7810	2,033,052	2,145,000	2,109,369		748			2.359	2.539	JJ	21,365		09/27/2021	07/29/2032
14149Y-AW-8	CARDINAL HEALTH INC SR NT			1	2.B FE	9,631,800	115.4030	11,540,305	10,000,000	9,686,429		7,836			4.600	4.833	MS	135,444	460,000	08/15/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC SR NT			1	2.B FE	9,693,554	102.6920	10,063,799	9,800,000	9,784,950		12,036			3.200	3.331	MS	92,338	313,600	05/28/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC SR NT			1	2.B FE	5,642,381	113.5820	6,542,300	5,760,000	5,653,939		2,566			4.500	4.631	MN	33,120	259,200	01/26/2017	11/15/2044
14149Y-BD-9	CARDINAL HEALTH INC SR NT			1	2.B FE	4,941,950	120.5070	6,025,358	5,000,000	4,948,325		1,124			4.900	4.975	MS	72,139	245,000	07/10/2015	09/15/2045
14149Y-BE-7	CARDINAL HEALTH INC SR NT			1	2.B FE	9,992,800	107.2180	10,721,769	10,000,000	9,997,071		724			3.750	3.759	MS	110,417	375,000	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC SR NT			1	2.B FE	35,813,200	107.3160	38,922,440	36,269,000	35,966,587		48,818			3.410	3.546	JD	54,968	1,236,773	03/27/2019	06/15/2027
14149Y-BJ-6	CARDINAL HEALTH INC SR NT	LS		1	2.B FE	8,731,000	107.3160	9,369,760	8,731,000	8,731,000					3.410	3.546	JD	13,232	297,727	03/27/2019	06/15/2027
14149Y-BM-9	CARDINAL HEALTH INC SR NT SER 30YR			1	2.B FE	6,512,000	113.0570	7,362,249	6,512,000	6,512,000					4.368	4.368	JD	12,642	284,444	06/01/2017	06/15/2047
14149Y-BM-9	CARDINAL HEALTH INC SR NT SER 30YR	LS		1	2.B FE	8,488,000	113.0570	9,596,249	8,488,000	8,488,000					4.368	4.368	JD	16,478	370,756	06/01/2017	06/15/2047
14155#-AB-6	CARDINALS BALLPK SR NT				2.B	9,480,649	110.6470	10,490,054	9,480,649	9,480,649					5.770	5.770	MS	138,278	528,672	09/28/2012	09/30/2027
141781-BC-7	CARGILL INC SR NT 144A			1	1.F FE	15,771,090	113.0990	19,794,508	17,502,000	16,043,547		39,101			4.100	4.726	MN	119,597	717,582	11/21/2013	11/01/2042
141781-BK-9	CARGILL INC SR NT 144A			1	1.F FE	5,169,050	107.6500	5,382,498	5,000,000	5,130,607		(15,654)			3.250	2.856	MN	17,153	162,500	06/26/2019	05/23/2029
141781-BQ-6	CARGILL INC SR NT 144A			1	1.F FE	9,995,400	95.7000	9,569,978	10,000,000	9,995,789		389			1.700	1.705	FA	70,361	85,000	01/28/2021	02/02/2031
141781-BR-4	CARGILL INC SR NT 144A			1	1.F FE	4,016,920	107.2690	4,290,751	4,000,000	4,016,710		(210)			3.125	3.103	MN	12,500	62,500	05/26/2021	05/25/2051
142339-AF-7	CARLISLE COMPANIES INC SR NT			1	2.B FE	747,653	101.8330	763,749	750,000	749,758		268			3.750	3.788	MN	3,594	28,125	11/15/2012	11/15/2022
142339-AG-5	CARLISLE COS INC SR NT			1	2.B FE	7,685,285	105.4870	8,348,229	7,914,000	7,792,432		38,513			3.500	4.064	JD	23,083	276,990	02/07/2019	12/01/2024
142339-AH-3	CARLISLE COS INC SR NT			1	2.B FE	40,287,344	107.9840	43,530,517	40,312,000	40,296,024		2,275			3.750	3.757	JD	125,975	1,511,700	02/02/2018	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
142339-AJ-9	CARLISLE COS INC SR NT			1	2.B FE	19,751,200	102.0020	20,400,381	20,000,000	19,791,796		22,301			2.750	2.894	MS	183,333	550,000	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COS INC SR NT			1	2.B FE	4,174,611	96.4250	4,165,564	4,320,000	4,176,717		2,106			2.200	2.573	MS	24,552		11/17/2021	03/01/2032
14268#-AA-2	CARLSBAD ENERGY HLDGS LLC SR SEC NT				2.A PL	23,000,001	109.3380	25,147,720	23,000,001	23,000,001					4.120	4.120	MJSD	2,632	947,600	09/29/2017	10/31/2038
14314D-AA-1	CARLYLE FINANCE SUB LLC CO GUARNT 144A			1	2.A FE	31,960,195	106.9080	33,383,185	31,226,000	31,878,075		(76,005)			3.500	3.186	MS	309,658	1,092,910	11/03/2020	09/19/2029
14310F-AA-0	CARLYLE HLDGS II FIN CO GUARNT 144A			1	2.A FE	140,928	130.5140	156,617	120,000	139,743		(551)			5.625	4.423	MS	1,706	6,750	10/17/2019	03/30/2043
14313*-AA-1	CARMAX AUTO SER A SR NT				2.B	3,000,000	103.1200	3,093,606	3,000,000	3,000,000					3.860	3.860	AO	20,587	115,800	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SER B SR NT				2.B	3,000,000	108.0100	3,240,310	3,000,000	3,000,000					4.170	4.170	AO	22,240	125,100	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SER C SR NT				2.B	17,000,000	110.0120	18,702,038	17,000,000	17,000,000					4.270	4.270	AO	129,049	725,900	06/22/2016	04/27/2028
14448C-AP-9	CARRIER GLBL CORP SR NT			1	2.C FE	5,000,000	102.7960	5,139,775	5,000,000	5,000,000					2.493	2.493	FA	47,090	124,650	12/10/2020	02/15/2027
14448C-AQ-7	CARRIER GLBL CORP SR NT			1	2.C FE	25,925,144	102.2230	26,578,088	26,000,000	25,932,666		7,115			2.722	2.757	FA	267,361	707,720	12/10/2020	02/15/2030
14448C-AS-3	CARRIER GLBL CORP SR NT			1	2.C FE	15,472,620	106.7130	16,006,977	15,000,000	15,463,633		(8,987)			3.577	3.402	AO	128,176	536,550	03/16/2021	04/05/2050
14456#-AE-6	CARRIX INC SEC SER D				2.C PL	5,000,000	109.6300	5,481,495	5,000,000	5,000,000					3.940	3.940	JJ	82,631	196,453	11/20/2019	07/31/2029
14456#-AG-1	CARRIX INC SEC SER F				2.C PL	11,000,000	114.0900	12,549,872	11,000,000	11,000,000					4.190	4.190	JJ	193,322	459,620	11/20/2019	07/31/2034
14456#-AF-3	CARRIX INC SEC SR E				2.C PL	9,000,000	112.4340	10,119,089	9,000,000	9,000,000					4.090	4.090	JJ	154,398	367,078	11/20/2019	07/31/2032
14456#-AA-4	CARRIX INC SER A GTD SR SEC NTS DUE 2027				2.C PL	6,000,000	114.5850	6,875,072	6,000,000	6,000,000					4.960	4.960	JJ	124,827	297,600	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC SER B GTD SR SEC NTS DUE 2027				2.C PL	17,000,000	118.3730	20,123,449	17,000,000	17,000,000					5.060	5.060	JJ	360,806	860,200	07/19/2017	07/31/2029
14456#-AC-0	CARRIX INC SER C GTD SR SEC NTS DUE 2032				2.C PL	13,000,000	121.7400	15,826,194	13,000,000	13,000,000					5.210	5.210	JJ	284,090	677,300	07/19/2017	07/31/2032
147339-G#-6	CASCADE NATURAL GAS CORP SER A SR NT				2.A	7,500,000	105.5120	7,913,427	7,500,000	7,500,000					4.090	4.090	MN	31,527	306,750	11/24/2014	11/24/2044
147339-H@-7	CASCADE NATURAL GAS CORP SER C SR NT				2.A	7,500,000	105.5780	7,918,319	7,500,000	7,500,000					4.090	4.090	JJ	141,446	306,750	01/15/2015	01/15/2045
147339-J#-3	CASCADE NATURAL GAS CORP SER C SR NT				2.A	8,000,000	110.6260	8,850,090	8,000,000	8,000,000					4.260	4.260	JD	17,040	340,800	06/13/2019	06/13/2049
14733X-AQ-5	CASCADE NATURAL MTN SER B DTD 3/16/99				2.A FE	15,000,000	117.5840	17,637,581	15,000,000	15,000,000					7.098	7.098	AO	266,175	1,064,700	03/11/1999	03/16/2029
14888@-AA-4	CATALYST QLD RIVER HYDRO SEC				2.C PL	9,175,250	106.4790	9,769,688	9,175,250	9,175,250					4.000	4.000	MJSD	1,019	424,111	10/30/2020	11/30/2029
149123-CB-5	CATERPILLAR INC SR NT			1	1.F FE	59,074	117.0170	58,509	50,000	58,597		(308)			3.803	2.709	FA	718	1,902	06/09/2020	08/15/2042
14916R-AF-1	CATHOLIC HEALTH INITIATI NT			1	2.A FE	2,049,401	104.5810	2,117,760	2,025,000	2,029,736		(2,841)			4.200	4.046	FA	35,438	85,050	01/28/2014	08/01/2023
14916R-AD-6	CATHOLIC HEALTH INITIATI SEC			1	2.A FE	22,587,787	115.0580	26,630,168	23,145,000	22,678,826		13,475			4.350	4.500	MN	167,801	1,006,808	02/05/2014	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020			1	1.G FE	19,989,360	103.0610	20,844,058	20,225,000	19,993,796		4,006			3.368	3.431	JJ	340,589	498,958	04/30/2021	07/01/2050
G1981*-AA-2	CAYMAN UNIVERSE SR NT		D		1.D PL	43,654,916	100.8100	44,342,788	43,986,497	44,078,043		421,009			3.800	3.787	MJSD	422,515	1,247,133	09/25/2020	09/30/2045
12610#-AE-3	CBRE US CORE PARTNERS REIT SER E SR NT				2.B	10,000,000	99.9040	9,990,375	10,000,000	10,000,000					2.760	2.760	FA	95,833		08/26/2021	08/26/2031
12610#-AF-0	CBRE US CORE PARTNERS REIT SER F SR NT				2.B	20,000,000	99.1580	19,831,505	20,000,000	20,000,000					2.910	2.910	FA	202,083		08/26/2021	08/26/2033
12610#-AC-7	CBRE US CORE PARTNERS REIT SR NT SER C				2.B	5,000,000	101.0040	5,050,207	5,000,000	5,000,000					2.840	2.840	MN	22,483	142,000	11/04/2020	11/04/2030
124857-AJ-2	CBS CORP CO GUARNT			1	2.B FE	9,740,600	119.3780	11,937,774	10,000,000	9,786,261		5,865			4.850	5.018	JJ	242,500	485,000	06/11/2012	07/01/2042
124857-AM-5	CBS CORP CO GUARNT			1	2.B FE	19,899,900	105.9010	21,180,147	20,000,000	19,969,789		10,760			3.700	3.761	FA	279,556	740,000	09/26/2014	08/15/2024
124857-AQ-6	CBS CORP CO GUARNT			1	2.B FE	12,741,370	108.0150	14,041,945	13,000,000	12,886,939		25,157			4.000	4.237	JJ	239,778	520,000	07/10/2015	01/15/2026
124857-AR-4	CBS CORP CO GUARNT			1	2.B FE	3,174,704	104.1910	3,670,650	3,523,000	3,296,713		39,196			2.900	3.609	JJ	47,110	102,167	10/09/2018	01/15/2027
124857-AR-4	CBS CORP CO GUARNT	LS		1	2.B FE	4,488,694	104.1910	4,755,279	4,564,000	4,524,877		7,072			2.900	3.609	JJ	61,031	132,356	10/09/2018	01/15/2027
124857-AP-8	CBS CORP CO GUARNT SER 10YR			1	2.B FE	7,922,640	105.5070	8,440,551	8,000,000	7,973,518		8,103			3.500	3.616	JJ	129,111	280,000	01/07/2015	01/15/2025
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC			1	2.B FE	18,197,233	103.4890	18,839,094	18,204,000	18,202,960		773			3.849	3.854	AO	147,920	700,672	06/17/2013	04/15/2023
124900-AD-3	CCL INDS INC SR NT 144A		A	1	2.B FE	45,043,364	103.5280	44,895,086	43,365,000	44,870,725		(154,837)			3.050	2.582	JD	110,219	1,322,633	11/30/2020	06/01/2030
124900-AB-7	CCL INDSTS/CCL INDSTS UK SR NT 144A		A	1	2.B FE	54,503,334	104.9660	57,736,572	55,005,000	54,882,299		96,654			3.250	3.293	AO	446,916	1,514,663	08/28/2018	10/01/2026
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR NT 144A			1	3.B FE	1,980	103.0000	2,060	2,000	1,988		2			5.125	5.254	MN	17	103	03/09/2017	05/01/2027
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR NT 144A	LS		1	3.B FE	4,948,020	103.0000	5,147,940	4,998,000	4,968,360		4,703			5.125	5.254	MN	42,691	256,148	03/09/2017	05/01/2027
1248EP-CP-6	CCO HLDGS LLC/CAP CORP SR NT 144A			1	3.B FE	20,000,000	98.3830	19,676,550	20,000,000	20,000,000					4.250	4.250	JJ	318,750		08/02/2021	01/15/2034
G1263@-AH-4	CDC MIDCO LLC SEC				4.B Z	13,807,866	99.1000	13,683,596	13,807,866	13,678,900		3,589			7.750	7.930	MJSD	279,418		09/29/2021	08/17/2028
12513G-BG-3	CDW LLC/CDW FINANCE SR NT			1	2.C FE	3,350,000	102.4220	3,431,137	3,350,000	3,350,000					2.670	2.670	JD	7,454		11/23/2021	12/01/2026
12513G-BG-3	CDW LLC/CDW FINANCE SR NT	LS		1	2.C FE	6,650,000	102.4220	6,811,063	6,650,000	6,650,000					2.670	2.670	JD	14,796		11/23/2021	12/01/2026
14986W-AA-6	CE OAXACA II SR SEC 144A		D		2.C FE	7,594,999	113.0810	8,588,516	7,594,999	7,594,999					7.250	7.250	JD	1,530	542,459	08/08/2012	12/31/2031
14986V-AA-8	CE OAXACA IV SR SEC 144A		D		2.C FE	7,865,520	114.5000	9,006,020	7,865,520	7,865,520					7.250	7.250	JD	1,584	548,426	08/08/2012	12/31/2031
127390-AA-9	CED NV VA WATER SR NT SER C				2.C IF	14,603,824	105.3400	15,383,622	14,603,824	14,603,824					3.770	3.770	JD	1,529	308,928	08/26/2021	12/31/2046
15103J-AA-0	CELEO REDES OPERACION CL SR SEC 144A		D	1	2.B FE	16,358,686	112.0000	18,323,377	16,360,158	16,358,859		41			5.200	5.201	JD	21,268	848,935	05/04/2017	06/22/2047
15118J-AA-3	CELLNEX FINANCE CO GUARNT 144A		D	1	3.A FE	207,320	95.6320	200,827	210,000	207,363		43			3.875	3.968	JJ	3,933		06/29/2021	07/07/2041
15118J-AA-3	CELLNEX FINANCE CO GUARNT 144A	LS	D	1	3.A FE	14,601,280	95.6320	14,143,973	14,790,000	14,604,310		3,031			3.875	3.968	JJ	277,004		06/29/2021	07/07/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
151191-BB-8	CELULOSA ARAUCONSTITU SR NT		D	1	2.C FE	11,825,541	106.2510	12,750,120	12,000,000	11,883,874		17,307			3.875	4.063	MN	76,208	465,000	06/15/2018	11/02/2027
151191-BE-2	CELULOSA ARAUCONSTITU SR NT 144A		D	1	2.C FE	12,437,720	107.0000	13,375,000	12,500,000	12,451,833		5,475			4.250	4.312	AO	90,017	531,250	05/09/2019	04/30/2029
15135U-AJ-8	CENOVUS ENERGY INC SR NT		A	1	2.C FE	3,815,430	103.5050	3,995,299	3,860,000	3,851,007		5,003			3.800	3.943	MS	43,189	146,680	01/17/2014	09/15/2023
15135U-AK-5	CENOVUS ENERGY INC SR NT		A	1	2.C FE	4,980,100	111.2330	5,561,649	5,000,000	4,982,992		414			5.200	5.226	MS	76,556	260,000	08/12/2013	09/15/2043
15135B-AW-1	CENTENE CORP SR NT			1	3.A FE	16,788,000	101.6510	17,065,170	16,788,000	16,788,000					3.000	3.000	AO	106,324	514,832	09/23/2020	10/15/2030
15135B-AW-1	CENTENE CORP SR NT	LS		1	3.A FE	3,212,000	101.6510	3,265,030	3,212,000	3,212,000					3.000	3.000	AO	20,343	98,501	09/23/2020	10/15/2030
15135B-AX-9	CENTENE CORP SR NT			1	3.A FE	22,858,900	97.3520	22,488,197	23,100,000	22,871,485		12,585			2.500	2.600	MS	192,500	311,208	06/24/2021	03/01/2031
15135B-AX-9	CENTENE CORP SR NT	LS		1	3.A FE	4,900,000	97.3520	4,770,224	4,900,000	4,900,000					2.500	2.600	MS	40,833	66,014	06/24/2021	03/01/2031
15135B-AY-7	CENTENE CORP SR NT			1	3.A FE	15,000,000	98.5000	14,775,000	15,000,000	15,000,000					2.450	2.450	JJ	183,750		06/24/2021	07/15/2028
15135B-AZ-4	CENTENE CORP SR NT			1	3.A FE	1,661,000	98.0000	1,627,780	1,661,000	1,661,000					2.625	2.625	FA	16,835		07/29/2021	08/01/2031
15135B-AZ-4	CENTENE CORP SR NT	LS		1	3.A FE	3,339,000	98.0000	3,272,220	3,339,000	3,339,000					2.625	2.625	FA	33,842		07/29/2021	08/01/2031
15135B-AR-2	CENTENE CORP SR NT SER WI			1	3.A FE	945,351	104.2500	993,503	953,000	946,801		893			4.250	4.375	JD	1,800	40,503	05/08/2020	12/15/2027
15135B-AR-2	CENTENE CORP SR NT SER WI	LS		1	3.A FE	3,022,544	104.2500	3,176,498	3,047,000	3,027,181		2,855			4.250	4.375	JD	5,755	129,498	05/08/2020	12/15/2027
15135B-AT-8	CENTENE CORP SR NT SER WI			1	3.A FE	5,000,000	107.8460	5,392,300	5,000,000	5,000,000					4.625	4.625	JD	10,278	231,250	05/08/2020	12/15/2029
15135B-AV-3	CENTENE CORP SR NT SER WI			1	3.A FE	6,343,000	102.0210	6,471,192	6,343,000	6,343,000					3.375	3.375	FA	80,873	214,076	05/08/2020	02/15/2030
15135B-AV-3	CENTENE CORP SR NT SER WI	LS		1	3.A FE	657,000	102.0210	670,278	657,000	657,000					3.375	3.375	FA	8,377	22,174	05/08/2020	02/15/2030
15135#-BX-9	CENTENNIAL ENERGY HLDGS SR NT SER A				2.B	14,000,000	112.4560	15,743,824	14,000,000	14,000,000					4.530	4.530	AO	153,265	634,200	04/04/2019	04/04/2029
15135#-BY-7	CENTENNIAL ENERGY HLDGS SR NT SER B				2.B	7,000,000	113.3090	7,931,603	7,000,000	7,000,000					4.630	4.630	AO	78,324	324,100	04/04/2019	04/04/2031
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	1,111,125	111.5250	1,115,246	1,000,000	1,105,191		(3,832)			3.550	2.858	FA	14,792	35,500	06/09/2020	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	134,024	125.7800	138,359	110,000	132,492		(708)			4.500	3.189	AO	1,238	4,950	10/17/2019	04/01/2044
15189T-AV-9	CENTERPOINT ENERGY INC SR NT			1	2.B FE	11,927,760	111.1920	13,343,044	12,000,000	11,947,490		6,477			4.250	4.325	MN	85,000	510,000	10/19/2018	11/01/2028
15189W-AJ-9	CENTERPOINT ENERGY RES SR NT			1	2.A FE	6,959,190	114.6830	8,027,825	7,000,000	6,962,486		809			4.100	4.134	MS	95,667	287,000	08/21/2017	09/01/2047
15189W-AL-4	CENTERPOINT ENERGY RES SR NT			1	1.G FE	5,948,659	109.3980	6,673,259	6,100,000	5,996,842		14,103			4.000	4.312	AO	61,000	244,000	05/18/2018	04/01/2028
15189W-AN-0	CENTERPOINT ENERGY RES SR NT FRN			1	1.G FE	450,000	99.7670	448,952	450,000	450,000					0.673	0.673	MJSD	252	2,218	02/26/2021	03/02/2023
151895-E#-2	CENTERPOINT PROP TRUST SR NT SER J				2.C	5,000,000	98.7410	4,937,059	5,000,000	5,000,000					2.830	2.830	AO	24,763	141,107	10/29/2020	10/28/2030
15361G-AP-0	CENTRAL HUDSON G&E SR MTN DTD11/17/06 E				1.G FE	18,000,000	117.4950	21,149,136	18,000,000	18,000,000					5.764	5.764	MS	345,840	1,037,520	11/13/2006	11/17/2031
15361G-AN-5	CENTRAL HUDSON GAS & ELE MTN DT12/5/05 E				1.G FE	7,000,000	123.5100	8,645,672	7,000,000	7,000,000					5.840	5.840	MS	136,267	408,800	11/30/2005	12/05/2035
153609-E@-7	CENTRAL HUDSON SER J SR NT DUE 2047				1.G	14,000,000	104.2810	14,599,294	14,000,000	14,000,000					4.050	4.050	FA	190,575	567,000	08/31/2017	08/31/2047
153609-J*-4	CENTRAL HUDSON SR NT				1.G	13,000,000	96.2950	12,518,392	13,000,000	13,000,000					3.290	3.290	MS	124,746	222,300	03/16/2021	03/16/2051
15502#-AA-5	CENTRAL PORT LLC SECURED				3.A	37,600,000	113.0290	42,499,016	37,600,000	37,600,000					4.860	4.860	JD	5,076	1,844,613	11/05/2019	11/05/2029
156700-AS-5	CENTURYLINK INC SR NT			1	4.B FE	998,420	100.7500	1,007,500	1,000,000	999,958		199			5.800	5.821	MS	17,078	58,000	03/05/2012	03/15/2022
G12628-AA-0	CERRO DOMINADOR SR SEC		D		4.C PL	23,813,341	99.1000	26,074,879	26,311,684	25,979,599		323,482			8.750	9.173	JD	1,183,112	1,436,698	08/02/2018	06/30/2025
157214-AA-5	CEZ AS NT 144A		D	1	2.A FE	9,018,080	100.6980	9,062,820	9,000,000	9,000,840		(3,228)			4.250	4.213	AO	93,500	382,500	02/10/2014	04/03/2022
157214-AB-3	CEZ AS NT 144A		D	1	2.A FE	14,850,681	124.2320	18,510,627	14,900,000	14,858,916		1,065			5.625	5.648	AO	204,875	838,125	03/27/2012	04/03/2042
157214-AB-3	CEZ AS NT 144A	LS	D	1	2.A FE	99,669	124.2320	124,232	100,000	99,724		7			5.625	5.648	AO	1,375	5,625	03/27/2012	04/03/2042
12527G-AC-7	CF INDS INC CO GUARNT			1	2.C FE	9,840,336	103.1010	10,367,837	10,056,000	10,018,618		25,145			3.450	3.676	JD	28,911	346,932	03/10/2014	06/01/2023
12527G-AC-7	CF INDS INC CO GUARNT	LS		1	2.C FE	2,108,038	103.1010	2,175,431	2,110,000	2,109,680		217			3.450	3.676	JD	6,066	72,795	03/10/2014	06/01/2023
12527G-AD-5	CF INDS INC CO GUARNT			1	2.C FE	3,993,120	120.6140	4,824,560	4,000,000	3,994,196		150			4.950	4.961	JD	16,500	198,000	05/20/2013	06/01/2043
12527G-AD-5	CF INDS INC CO GUARNT	LS		1	2.C FE	998,280	120.6140	1,206,140	1,000,000	998,549		37			4.950	4.961	JD	4,125	49,500	05/20/2013	06/01/2043
12527G-AF-0	CF INDS INC CO GUARNT			1	2.C FE	5,576,941	120.5000	6,705,810	5,565,000	5,579,900		(952)			5.150	5.119	MS	84,387	286,598	11/21/2019	03/15/2034
12532H-AA-2	CGI INC SR NT 144A		A	1	2.A FE	3,043,019	97.8440	2,984,235	3,050,000	3,043,406		388			1.450	1.498	MS	13,145		09/23/2021	09/14/2026
12532H-AD-6	CGI INC SR NT 144A		A	1	2.A FE	9,565,600	96.4150	9,641,479	10,000,000	9,569,353		3,753			2.300	2.810	MS	68,361		11/23/2021	09/14/2031
G2037*-AJ-5	CHANEL LIMITED SER A SR NT				1.D	9,000,000	101.9310	9,173,791	9,000,000	9,000,000					2.450	2.450	AO	47,775	220,500	10/13/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED SER B SR NT				1.D	10,000,000	102.1190	10,211,907	10,000,000	10,000,000					2.550	2.550	AO	55,250	255,000	10/13/2020	10/13/2032
G2037*-AM-8	CHANEL LIMITED SER D SR NT				1.D	12,000,000	105.3540	12,642,500	12,000,000	12,000,000					3.200	3.200	AO	83,200	384,000	10/13/2020	10/13/2040
808513-AL-9	CHARLES SCHWAB CORP SR NT			1	1.F FE	9,958,000	105.1500	10,515,047	10,000,000	9,985,195		4,353			3.000	3.049	MS	92,500	300,000	03/03/2015	03/10/2025
808513-AM-7	CHARLES SCHWAB CORP SR NT			1	1.F FE	11,954,280	107.3500	12,881,993	12,000,000	11,979,671		4,517			3.450	3.495	FA	158,700	414,000	11/09/2015	02/13/2026
808513-AZ-8	CHARLES SCHWAB CORP SR NT			1	1.F FE	39,838,800	112.2870	44,914,672	40,000,000	39,881,736		14,154			4.000	4.048	FA	666,667	1,600,000	10/29/2018	02/01/2029
808513-BA-2	CHARLES SCHWAB CORP SR NT			1	1.F FE	5,420,775	107.5150	5,638,090	5,244,000	5,380,564		(16,374)			3.250	2.857	MN	18,463	170,430	06/26/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP SR NT			1	1.F FE	4,992,900	118.4430	5,922,142	5,000,000	4,993,933		594			4.625	4.643	MS	63,594	231,250	03/20/2020	03/22/2030
808513-BW-4	CHARLES SCHWAB CORP SR NT			1	1.F FE	24,981,874	107.2300	27,337,157	25,494,000	25,004,433		22,559			3.300	3.703	AO	210,326	420,651	09/24/2021	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	7,174,367	110.0510	7,874,120	7,155,000	7,168,667		(3,671)			4.908	4.886	JJ	154,123	351,167	06/09/2020	07/23/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP SR SEC	LS		1	2.C FE	12,980,000	110.0510	14,284,568	12,980,000	12,980,000					4.908	4.886	JJ	279,598	637,058	06/09/2020	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	379,947	129.0500	400,055	310,000	372,887		(3,424)			6.384	4.359	AO	4,738	19,790	11/21/2019	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	1,582,033	136.9410	1,780,239	1,300,000	1,569,629		(6,034)			6.484	4.971	AO	15,922	84,292	11/21/2019	10/23/2045
161175-BL-7	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	219,060	119.7200	239,439	200,000	218,246		(379)			5.375	4.746	MN	1,792	10,750	10/17/2019	05/01/2047
161175-BM-5	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	127,590	119.2890	137,183	115,000	126,566		(497)			5.375	4.478	AO	1,545	6,181	11/21/2019	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	261,924	125.0820	287,690	230,000	260,658		(590)			5.750	4.839	AO	3,306	13,225	10/17/2019	04/01/2048
161175-BR-4	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	10,521,157	114.5750	12,062,419	10,528,000	10,522,795		582			5.050	5.058	MS	134,393	531,664	01/14/2019	03/30/2029
161175-BR-4	CHARTER COMM OPT LLC/CAP SR SEC	LS		1	2.C FE	4,469,093	114.5750	5,123,778	4,472,000	4,469,789		247			5.050	5.058	MS	57,086	225,836	01/14/2019	03/30/2029
161175-BS-2	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	2,856,667	116.3660	3,141,877	2,700,000	2,851,088		(2,713)			5.125	4.755	JJ	69,188	138,375	11/21/2019	07/01/2049
161175-BY-9	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	3,995,280	94.6810	3,787,243	4,000,000	3,995,334		50			3.850	3.856	AO	38,500	127,050	11/19/2020	04/01/2061
161175-BZ-6	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	19,909	97.7670	19,553	20,000	19,911		3			3.500	3.532	JD	58	519	02/18/2021	06/01/2041
161175-BZ-6	CHARTER COMM OPT LLC/CAP SR SEC	LS		1	2.C FE	2,269,603	97.7670	2,229,097	2,280,000	2,269,898		295			3.500	3.532	JD	6,650	59,185	02/18/2021	06/01/2041
161175-CD-4	CHARTER COMM OPT LLC/CAP SR SEC			1	2.C FE	499,175	97.6560	488,282	500,000	499,198		23			2.250	2.275	JJ	2,469		09/27/2021	01/15/2029
161175-BK-9	CHARTER COMM OPT LLC/CAP SR SEC SER WI			1	2.C FE	9,976,062	109.5370	10,953,729	10,000,000	9,984,363		2,162			4.200	4.229	MS	123,667	420,000	11/28/2017	03/15/2028
16412X-AG-0	CHENIERE CORP CHRISTI HD SR SEC			1	2.C FE	3,450,000	112.8980	3,951,428	3,500,000	3,467,162		5,006			5.125	5.324	JD	498	179,375	04/25/2018	06/30/2027
16412X-AK-1	CHENIERE CORP CHRISTI HD SR SEC 144A			1	2.C FE	19,051,011	97.7540	18,622,137	19,050,000	19,050,995		(16)			2.742	2.742	JD	1,451	182,823	08/18/2021	12/31/2039
16412X-AJ-4	CHENIERE CORP CHRISTI HD SR SEC SER WI			1	2.C FE	15,164,534	107.2110	16,269,284	15,175,000	15,165,708		999			3.700	3.709	MN	71,744	561,475	10/27/2020	11/15/2029
16412X-A#-2	CHENIERE CORPUS CHRISTI HLDGS SEC			2.C FE	18,000,000	103.4500	18,621,023	18,000,000	18,000,000					3.520	3.520	JD	1,760	633,600	08/19/2020	12/31/2039	
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT			1	3.B FE	6,285,025	106.0000	6,621,820	6,247,000	6,284,528		(497)			4.500	4.434	AO	70,279	254,790	12/08/2021	10/01/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT	LS		1	3.B FE	9,338,000	106.0000	9,898,280	9,338,000	9,338,000					4.500	4.434	AO	105,053	420,210	12/08/2021	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS CO GUARNT			1	3.B FE	5,000,000	105.0000	5,250,000	5,000,000	5,000,000					4.000	4.000	MS	66,667		12/02/2021	03/01/2031
16411Q-AL-5	CHENIERE ENERGY PARTNERS SR NT 144A			1	3.B FE	2,000	101.0000	2,020	2,000	2,000					3.250	3.250	JJ	17		09/13/2021	01/31/2032
16411Q-AL-5	CHENIERE ENERGY PARTNERS SR NT 144A	LS		1	3.B FE	4,998,000	101.0000	5,047,980	4,998,000	4,998,000					3.250	3.250	JJ	42,414		09/13/2021	01/31/2032
166764-BD-1	CHEVRON CORP SR NT			1	1.D FE	14,552,000	106.7640	15,536,283	14,552,000	14,552,000					3.326	3.326	MN	59,156	484,000	11/09/2015	11/17/2025
166764-BD-1	CHEVRON CORP SR NT	LS		1	1.D FE	448,000	106.7640	478,302	448,000	448,000					3.326	3.326	MN	1,821	14,900	11/09/2015	11/17/2025
166754-AW-1	CHEVRON PHILLIPS CHEM CO SR NT 144A			1	1.G FE	24,998,000	111.0730	27,768,347	25,000,000	24,998,640		376			5.125	5.127	AO	320,313	1,281,250	03/24/2020	04/01/2025
166756-AR-7	CHEVRON USA INC CO GUARNT			1	1.D FE	16,561,330	110.7890	18,423,066	16,629,000	16,569,749		8,419			3.850	3.917	JJ	295,211	640,217	01/06/2021	01/15/2028
166756-AS-5	CHEVRON USA INC CO GUARNT			1	1.D FE	8,430,664	108.1470	9,192,484	8,500,000	8,437,482		6,818			3.250	3.358	AO	58,319	276,250	01/06/2021	10/15/2029
166756-AU-0	CHEVRON USA INC CO GUARNT			1	1.D FE	9,812,507	138.5770	13,666,481	9,862,000	9,813,645		1,138			5.250	5.288	MN	66,158	517,755	01/06/2021	11/15/2043
166756-AU-0	CHEVRON USA INC CO GUARNT	LS		1	1.D FE	137,307	138.5770	191,237	138,000	137,323		16			5.250	5.288	MN	926	7,245	01/06/2021	11/15/2043
166756-AV-8	CHEVRON USA INC CO GUARNT			1	1.D FE	117,859	131.0760	144,183	110,000	117,668		(192)			5.050	4.550	MN	710	5,555	01/06/2021	11/15/2044
168298-AB-9	CHICK-FIL-A INC SR NT SER B DUE 2025				2.B	5,000,000	100.3250	5,016,247	5,000,000	5,000,000					1.610	1.610	AO	13,864	80,500	10/29/2020	10/29/2025
168298-AC-7	CHICK-FIL-A INC SR NT SER C DUE 2026				2.B	15,000,000	100.1320	15,019,772	15,000,000	15,000,000					1.720	1.720	AO	44,433	258,000	10/29/2020	10/29/2026
168298-AD-5	CHICK-FIL-A INC SR NT SER D DUE 2027				2.B	20,000,000	99.9240	19,984,899	20,000,000	20,000,000					1.820	1.820	AO	62,689	364,000	10/29/2020	10/29/2027
168298-AE-3	CHICK-FIL-A INC SR NT SER E DUE 2028				2.B	10,000,000	99.5860	9,958,583	10,000,000	10,000,000					1.900	1.900	AO	32,722	190,000	10/29/2020	10/29/2028
168298-AF-0	CHICK-FIL-A INC SR NT SER F DUE 2029				2.B	15,000,000	99.1680	14,875,154	15,000,000	15,000,000					1.970	1.970	AO	50,892	295,500	10/29/2020	10/29/2029
16876Y-AA-0	CHILDREN'S HEALTH CARE SEC SER 2020			1	1.D FE	10,000,000	106.4780	10,647,774	10,000,000	10,000,000					3.448	3.448	FA	130,258	344,800	01/08/2020	08/15/2049
169905-AG-1	CHOICE HOTELS INTL INC SR NT			1	2.C FE	149,241	106.2580	159,386	150,000	149,329		61			3.700	3.759	JJ	2,559	5,427	07/09/2020	01/15/2031
G1710#-AE-8	CHRISTIE MANSON & WOODS LIMITED		D		2.B PL	11,000,000	104.7000	11,517,000	11,000,000	11,000,000					3.310	3.310	MS	92,036	182,050	03/31/2021	03/31/2031
171239-AH-9	CHUBB INA HLDGS INC CO GUARNT			1	1.F FE	4,995,900	100.7180	5,035,876	5,000,000	4,995,910		10			2.850	2.854	JD	17,021		11/15/2021	12/15/2051
171239-AJ-5	CHUBB INA HLDGS INC CO GUARNT			1	1.F FE	9,944,700	102.5040	10,250,403	10,000,000	9,944,784		84			3.050	3.074	JD	36,431		11/15/2021	12/15/2061
171265-B@-9	CHUGACH ELEC 1ST MTG SER C				1.G	10,000,000	113.9070	11,390,670	10,000,000	10,000,000					4.780	4.780	MS	140,744	478,000	01/11/2012	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSOC 1ST MTG				1.G	5,794,286	96.6000	5,597,263	5,794,286	5,794,286					2.910	2.910	AO	28,571	168,991	10/26/2020	10/30/2050
171340-AL-6	CHURCH & DWIGHT CO INC SR NT			1	2.A FE	19,909,020	116.7840	23,356,736	20,000,000	19,916,466		1,847			3.950	3.976	FA	329,167	790,000	11/27/2017	08/01/2047
171340-AN-2	CHURCH & DWIGHT CO INC SR NT			1	2.A FE	21,864,297	105.9390	25,038,573	23,635,000	22,432,808		187,517			3.150	4.181	FA	310,209	744,503	11/01/2018	08/01/2027
125523-AV-2	CIGNA CORP SER WI			1	2.A FE	9,996,823	105.1340	10,513,394	10,000,000	9,997,750		638			3.250	3.257	AO	68,611	325,000	07/14/2020	04/15/2025
125523-AH-3	CIGNA CORP CO GUARNT			1	2.A FE	9,987,718	113.7400	11,374,009	10,000,000	9,990,420		1,188			4.375	4.391	AO	92,361	437,500	08/28/2019	10/15/2028
125523-AJ-9	CIGNA CORP CO GUARNT			1	2.A FE	190,264	123.2870	209,587	170,000	188,512		(813)			4.800	3.885	FA	3,083	8,160	10/17/2019	08/15/2038
125523-AK-6	CIGNA CORP CO GUARNT			1	2.A FE	10,195,500	129.6440	13,210,749	10,190,000	10,195,159		(178)			4.900	4.896	JD	22,192	499,310	10/17/2019	12/15/2048
125523-BD-1	CIGNA CORP CO GUARNT SER WI			1	2.A FE	5,065,549	135.8550	6,792,733	5,000,000	5,061,914		(2,518)			6.150	6.023	MN	39,292	307,500	07/14/2020	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-BH-2	CIGNA CORP CO GUARNT SER WI			1	2.A FE	9,994,369	127.8370	12,783,735	10,000,000	9,994,581		147			5.375	5.379	FA	203,056	537,500	07/14/2020	02/15/2042
125523-BK-5	CIGNA CORP CO GUARNT SER WI			1	2.A FE	5,356,906	112.1050	6,168,007	5,502,000	5,361,340		3,057			3.875	4.035	AO	45,009	213,203	07/14/2020	10/15/2047
125523-BK-5	CIGNA CORP CO GUARNT SER WI	LS		1	2.A FE	484,867	112.1050	558,282	498,000	485,269		277			3.875	4.035	AO	4,074	19,298	07/14/2020	10/15/2047
125523-BX-7	CIGNA CORP CO GUARNT SER WI			1	2.A FE	9,968,428	104.9340	10,493,448	10,000,000	9,979,708		7,770			3.500	3.587	JD	15,556	350,000	07/14/2020	06/15/2024
125523-BZ-2	CIGNA CORP CO GUARNT SER WI			1	2.A FE	29,901,478	110.5630	33,168,852	30,000,000	29,924,821		16,110			4.500	4.567	FA	472,500	1,350,000	07/14/2020	02/25/2026
125523-CB-4	CIGNA CORP CO GUARNT SER WI			1	2.A FE	5,660,459	107.4940	6,086,330	5,662,000	5,660,770		214			3.400	3.405	MS	64,169	192,508	07/14/2020	03/01/2027
125523-CB-4	CIGNA CORP CO GUARNT SER WI	LS		1	2.A FE	4,336,819	107.4940	4,663,105	4,338,000	4,337,058		164			3.400	3.405	MS	49,164	147,492	07/14/2020	03/01/2027
125523-CD-0	CIGNA CORP CO GUARNT SER WI			1	2.A FE	4,990,040	144.3110	7,215,552	5,000,000	4,990,390		242			6.125	6.142	MN	39,132	306,250	09/29/2020	11/15/2041
125523-CM-0	CIGNA CORP SR NT			1	2.B FE	31,055,933	100.6250	31,286,375	31,092,000	31,058,596		2,663			2.375	2.388	MS	217,428	393,832	03/01/2021	03/15/2031
125523-CM-0	CIGNA CORP SR NT	LS		1	2.B FE	2,055,613	100.6250	2,070,866	2,058,000	2,055,789		176			2.375	2.388	MS	14,392	26,068	03/01/2021	03/15/2031
125523-CQ-1	CIGNA CORP SR NT			1	2.B FE	11,736,044	104.9600	12,385,270	11,800,000	11,737,073		1,029			3.400	3.429	MS	118,131	213,973	03/01/2021	03/15/2051
125523-CQ-1	CIGNA CORP SR NT	LS		1	2.B FE	3,182,656	104.9600	3,358,717	3,200,000	3,182,935		279			3.400	3.429	MS	32,036	58,027	03/01/2021	03/15/2051
17252M-AG-5	CINTAS CORP NO. 2			1	1.G FE	3,214,037	136.6180	4,419,606	3,235,000	3,220,260		606			6.150	6.198	FA	75,160	198,953	08/17/2006	08/15/2036
17252M-AG-5	CINTAS CORP NO. 2	LS		1	1.G FE	1,753,563	136.6180	2,411,315	1,765,000	1,756,958		330			6.150	6.198	FA	41,007	108,548	08/17/2006	08/15/2036
17252M-A*-1	CINTAS CORPORATION NO 2 SR NT SER A				1.G	10,000,000	103.1110	10,311,083	10,000,000	10,000,000					3.730	3.730	AO	78,744	373,000	12/15/2017	04/15/2023
17252M-A@-9	CINTAS CORPORATION NO 2 SR NT SER B				1.G	10,000,000	106.1120	10,611,184	10,000,000	10,000,000					3.880	3.880	AO	81,911	388,000	12/01/2019	04/15/2025
17252M-AN-0	CINTAS CORPORATION NO. 2 CO GUARNT			1	1.G FE	31,703,694	109.4660	35,728,462	32,639,000	32,022,326		103,271			3.700	4.104	AO	301,911	1,207,643	10/31/2018	04/01/2027
17275R-BC-5	CISCO SYSTEMS INC SR NT			1	1.E FE	4,996,200	106.3250	5,316,261	5,000,000	4,998,283		383			2.950	2.959	FA	50,396	147,500	02/22/2016	02/28/2026
172967-AS-0	CITIGROUP INC UNSEC NT			1	2.A FE	5,359,480	176.5310	9,885,722	5,600,000	5,360,373		76			6.875	7.184	FA	145,444	385,000	03/29/1999	02/15/2098
172967-EW-7	CITIGRP INC SR NT				2.A FE	360,316	169.4510	372,792	220,000	349,075		(5,208)			8.125	3.588	JJ	8,242	17,875	10/17/2019	07/15/2039
172967-FT-3	CITIGRP INC SR NT				2.A FE	25,068,700	100.1170	25,029,170	25,000,000	25,000,334		(9,174)			4.500	4.462	JJ	521,875	1,125,000	06/29/2012	01/14/2022
172967-FX-4	CITIGRP INC SR NT				2.A FE	9,405,929	141.6980	13,525,046	9,545,000	9,428,683		2,939			5.875	5.980	JJ	235,211	560,769	01/19/2012	01/30/2042
172967-FX-4	CITIGRP INC SR NT	LS			2.A FE	448,371	141.6980	644,725	455,000	449,455		140			5.875	5.980	JJ	11,212	26,731	01/19/2012	01/30/2042
172967-JP-7	CITIGRP INC SR NT				2.A FE	9,319,949	106.2510	9,917,464	9,334,000	9,328,910		1,425			3.300	3.318	AO	54,759	308,022	05/10/2016	04/27/2025
172967-JP-7	CITIGRP INC SR NT	LS			2.A FE	914,296	106.2510	973,259	916,000	915,371		176			3.300	3.318	AO	5,374	30,228	05/10/2016	04/27/2025
172967-KY-6	CITIGRP INC SR NT			1	2.A FE	7,600,713	106.0280	8,056,007	7,598,000	7,601,168		(638)			3.200	3.194	AO	47,276	243,136	06/09/2020	10/21/2026
172967-KY-6	CITIGRP INC SR NT	LS		1	2.A FE	2,500,524	106.0280	2,652,821	2,502,000	2,501,232		146			3.200	3.194	AO	15,568	80,064	06/09/2020	10/21/2026
172967-LP-4	CITIGRP INC SR NT			1	2.A FE	10,779,180	107.9260	11,575,049	10,725,000	10,767,354		(7,017)			3.668	3.587	JJ	171,563	393,393	06/09/2020	07/24/2028
172967-MD-0	CITIGRP INC SR NT			1	2.A FE	921,351	128.8420	1,131,235	878,000	919,309		(948)			4.650	4.597	JJ	17,919	40,827	10/17/2019	07/23/2048
172967-MD-0	CITIGRP INC SR NT	LS		1	2.A FE	4,309,930	128.8420	5,555,676	4,312,000	4,310,049		37			4.650	4.597	JJ	88,001	200,508	10/17/2019	07/23/2048
172967-ML-2	CITIGRP INC SR NT			1	2.A FE	10,750,000	101.6150	10,923,590	10,750,000	10,750,000					2.666	2.666	JJ	121,007	286,595	01/22/2020	01/29/2031
172967-MS-7	CITIGRP INC SR NT			1	1.G FE	4,182,825	100.9700	4,044,840	4,006,000	4,166,967		(15,858)			2.572	2.050	JD	8,014	103,034	01/29/2021	06/03/2031
172967-MS-7	CITIGRP INC SR NT	LS		1	1.G FE	299,668	100.9700	289,783	287,000	298,532		(1,136)			2.572	2.050	JD	574	7,382	01/29/2021	06/03/2031
172967-MY-4	CITIGRP INC SR NT			1	1.G FE	8,050,000	100.6330	8,100,950	8,050,000	8,050,000					2.561	2.561	MN	34,360	101,362	04/27/2021	05/01/2032
172967-MY-4	CITIGRP INC SR NT	LS		1	1.G FE	4,000,000	100.6330	4,025,317	4,000,000	4,000,000					2.561	2.561	MN	17,073	50,366	04/27/2021	05/01/2032
172967-NF-4	CITIGRP INC SR NT			1	1.G FE	30,000,000	99.3070	29,792,010	30,000,000	30,000,000					2.904	2.904	MN	140,360		10/27/2021	11/03/2042
17327C-AM-5	CITIGRP INC SR NT			1	2.A FE	500,000	97.4490	487,246	500,000	500,000					1.122	1.122	JJ	2,384	2,805	01/21/2021	01/28/2027
172967-ME-8	CITIGRP INC SR NT FRN			1	2.A FE	8,660,846	110.4850	8,838,827	8,000,000	8,526,752		(64,553)			3.980	2.960	MS	89,329	318,400	11/21/2019	03/20/2030
172967-MW-8	CITIGRP INC SR NT FRN			1	1.G FE	1,400,000	100.6960	1,409,751	1,400,000	1,400,000					0.719	0.719	FMAN	1,705	4,990	04/27/2021	05/01/2025
172967-KN-0	CITIGRP INC SR SEC				2.A FE	748,485	107.2830	804,623	750,000	749,280		152			3.400	3.424	MN	4,250	25,500	04/26/2016	05/01/2026
172967-BU-4	CITIGRP INC SUB				2.B FE	3,261,475	127.0100	3,227,312	2,541,000	3,252,483		(8,992)			5.875	2.914	FA	53,493		11/01/2021	02/22/2033
172967-HB-0	CITIGRP INC SUB				2.B FE	10,216,338	113.1330	11,522,615	10,185,000	10,207,392		(5,764)			5.500	5.431	MS	168,053	560,175	06/09/2020	09/13/2025
172967-HS-3	CITIGRP INC SUB				2.B FE	14,981,522	130.8690	19,676,151	15,035,000	14,989,205		999			5.300	5.323	MN	121,742	796,855	06/09/2020	05/06/2044
172967-JL-6	CITIGRP INC SUB				2.B FE	2,303,188	106.7550	2,327,262	2,180,000	2,256,974		(22,459)			3.875	2.727	MS	22,292	84,475	12/05/2019	03/26/2025
172967-JT-9	CITIGRP INC SUB				2.B FE	9,724,600	108.9400	10,893,972	10,000,000	9,883,884		30,360			4.400	4.770	JD	25,667	440,000	02/16/2016	06/10/2025
172967-KA-8	CITIGRP INC SUB				2.B FE	2,968,190	111.5690	2,978,889	2,670,000	2,936,226		(18,994)			4.450	2.568	MS	30,364	52,065	11/01/2021	09/29/2027
172967-KJ-9	CITIGRP INC SUB				2.B FE	7,812,595	110.3310	8,572,713	7,770,000	7,800,277		(6,785)			4.600	4.494	MS	111,197	357,420	06/09/2020	03/09/2026
172967-KR-1	CITIGRP INC SUB				2.B FE	7,233,954	123.3570	8,894,037	7,210,000	7,233,939		(675)			4.750	4.725	MN	40,907	342,475	06/09/2020	05/18/2046
172967-KU-4	CITIGRP INC SUB				2.B FE	10,727,750	109.8190	11,091,765	10,100,000	10,636,928		(36,173)			4.125	3.211	JJ	180,538	292,875	11/01/2021	07/25/2028
172967-GT-2	CITIGRP INC SUB NT				2.B FE	6,614,510	103.3840	7,236,881	7,000,000	6,932,201		47,044			3.500	4.234	MN	31,306	245,000	03/31/2014	05/15/2023
17401Q-AQ-4	CITIZENS BANK NA/RI SR NT SER BKNT			1	2.A FE	12,292,167	103.1650	12,839,973	12,446,000	12,399,690		35,627			3.700	4.010	MS	117,684	460,502	11/06/2018	03/29/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
174610-AS-4	CITIZENS FINANCIAL GRP SR NT			1	2.A FE	14,967,000	100.3690	15,055,354	15,000,000	14,972,660		3,007			2.500	2.525	FA	151,042	375,000	02/03/2020	02/06/2030
174610-AW-5	CITIZENS FINANCIAL GRP SUB			1	2.B FE	26,831,179	98.9060	26,704,541	27,000,000	26,837,728		6,549			2.638	2.702	MS	180,044	357,172	06/25/2021	09/30/2032
174610-AY-1	CITIZENS FINANCIAL GRP SUB			1	2.B FE	5,189,318	104.4460	5,483,425	5,250,000	5,191,975		2,657			3.750	3.893	FA	76,563	98,438	06/25/2021	02/11/2031
174610-BA-2	CITIZENS FINANCIAL GRP SUB			1	2.B FE	6,996,192	105.7740	7,404,150	7,000,000	6,996,359		167			4.300	4.307	FA	117,056	150,500	06/25/2021	02/11/2031
174610-BC-8	CITIZENS FINANCIAL GRP SUB			1	2.B FE	13,865,221	106.3520	14,829,686	13,944,000	13,868,659		3,437			4.350	4.423	FA	235,886	303,282	06/25/2021	02/11/2031
17858P-AA-9	CITY OF HOPE/THE SEC SER 2013			1	1.E FE	10,249,390	142.8260	14,539,704	10,180,000	10,245,053		(2,005)			5.623	5.567	MN	73,143	572,421	10/17/2019	11/15/2043
12563X-AC-5	CK HUTCH INTL 17 II LTD CO GUARNT 144A		D		1.F FE	4,684,450	106.5280	5,326,400	5,000,000	4,786,858		32,306			3.250	4.090	MS	41,528	162,500	09/04/2018	09/29/2027
12563T-AB-6	CK HUTCHISON INTL 16 LTD CO GUARNT 144A		D		1.F FE	10,447,666	104.2500	11,050,471	10,600,000	10,514,474		16,262			2.750	2.931	AO	71,256	291,500	10/09/2018	10/03/2026
12563U-AB-3	CK HUTCHISON INTL 17 LTD CO GUARNT 144A		D		1.F FE	9,584,000	107.1460	10,714,600	10,000,000	9,736,059		44,145			3.500	4.062	AO	83,611	350,000	07/12/2018	04/05/2027
D6574*-AC-3	CLAAS KGAA MBH SR NT SER B		D		2.C	14,000,000	102.1970	14,307,547	14,000,000	14,000,000					4.080	4.080	MN	72,987	571,200	11/15/2012	11/15/2022
18055#-BK-7	CLARION LION PROP FD LP SR NT SER AH				1.G Z	10,000,000	103.9920	10,399,200	10,000,000	10,000,000					2.980	2.980	MS	97,678	298,000	09/03/2020	09/03/2030
18055#-AX-0	CLARION LION PROP FUND HLDGS SER V SR NT				1.G	3,000,000	107.5350	3,226,058	3,000,000	3,000,000					3.770	3.770	MN	18,850	113,100	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROP FUND HLDGS SER W SR NT				1.G	3,000,000	108.3100	3,249,310	3,000,000	3,000,000					3.820	3.820	MN	19,100	114,600	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROP FUND HLDGS SER X SR NT				1.G	14,000,000	110.2390	15,433,527	14,000,000	14,000,000					3.870	3.870	MN	90,300	541,800	05/01/2017	05/01/2029
18055#-BL-5	CLARION LION PROP FUND LP SR NT SER AI				1.G	13,000,000	102.0900	13,271,663	13,000,000	13,000,000					2.760	2.760	AO	89,700	358,800	10/01/2020	10/01/2030
18469P-A#-7	CLEARBRIDGE ENERGY MLP OPPTY SER C SR NT				1.A FE	2,015,025	107.1120	2,158,333	2,015,025	2,015,025					4.020	4.020	FA	32,402	81,004	02/07/2013	02/07/2025
18469Q-A@-7	CLEARBRIDGE ENERGY MLP TRF SER B SR NT				1.A FE	1,024,192	103.5850	1,060,907	1,024,192	1,024,192					3.930	3.930	MS	10,398	40,251	03/28/2013	03/28/2023
18469Q-A#-5	CLEARBRIDGE ENERGY MLP TRF SER C SR NT				1.A FE	1,749,005	107.5440	1,880,941	1,749,005	1,749,005					4.080	4.080	MS	18,435	71,359	03/28/2013	03/28/2025
185508-A#-5	CLECO PWR LLC SR NT				2.A	25,000,000	103.9490	25,987,129	25,000,000	25,000,000					3.680	3.680	MN	117,556	920,000	12/15/2015	11/15/2025
185508-A*-9	CLECO PWR LLC SR NT				2.A	20,000,000	110.0080	22,001,581	20,000,000	20,000,000					5.120	5.120	JD	42,667	1,024,000	12/16/2011	12/16/2041
18551P-AC-3	CLECORP HLDGS SR NT			1	2.C FE	1,445,276	106.6850	1,493,586	1,400,000	1,431,442		(6,666)			3.743	3.184	MN	8,734	52,402	11/21/2019	05/01/2026
186108-CK-0	CLEVELAND ELEC ILLUM SR NT 144A			1	2.B FE	14,955,600	106.5460	15,981,830	15,000,000	14,971,612		3,993			3.500	3.534	AO	131,250	525,000	10/02/2017	04/01/2028
186108-CL-8	CLEVELAND ELEC ILLUM SR NT 144A			1	2.B FE	6,994,750	114.8890	8,042,203	7,000,000	6,995,867		370			4.550	4.558	MN	40,697	318,500	10/30/2018	11/15/2030
189054-AT-6	CLOROX CO SR NT			1	2.A FE	12,809,266	101.1370	12,996,165	12,850,000	12,846,705		4,556			3.050	3.087	MS	115,400	391,925	09/10/2012	09/15/2022
189054-AW-9	CLOROX CO SR NT			1	2.A FE	8,916,992	112.1430	10,115,271	9,020,000	8,949,564		9,515			3.900	4.040	MN	44,950	351,780	05/22/2018	05/15/2028
G2214P-BJ-3	CLP PWR HK FINANCING CO GUARNT SER EMTN		D		1.E FE	6,769,275	102.2810	7,671,038	7,500,000	7,377,281		88,742			2.875	4.163	AO	38,932	215,625	04/01/2014	04/26/2023
125896-BL-3	CMS ENERGY CORP SR NT			1	2.B FE	7,209,473	120.3070	8,722,280	7,250,000	7,216,165		908			4.700	4.735	MS	86,134	340,750	03/19/2013	03/31/2043
125896-BM-1	CMS ENERGY CORP SR NT			1	2.B FE	9,992,600	104.7430	10,474,324	10,000,000	9,998,149		804			3.875	3.884	MS	129,167	387,500	02/24/2014	03/01/2024
125896-BN-9	CMS ENERGY CORP SR NT			1	2.B FE	14,971,650	126.1980	18,929,716	15,000,000	14,975,656		599			4.875	4.887	MS	243,750	731,250	02/24/2014	03/01/2044
125896-BP-4	CMS ENERGY CORP SR NT			1	2.B FE	9,968,300	106.5970	10,659,666	10,000,000	9,986,376		3,221			3.600	3.638	MN	46,000	360,000	11/04/2015	11/15/2025
126117-AS-9	CNA FINANCIAL CORP SR NT			1	2.A FE	19,251,645	105.5220	20,269,740	19,209,000	19,220,455		(4,528)			3.950	3.924	MN	96,952	758,756	03/25/2014	05/15/2024
126117-AS-9	CNA FINANCIAL CORP SR NT	LS			2.A FE	290,965	105.5220	307,069	291,000	290,991		4			3.950	3.924	MN	1,469	11,495	03/25/2014	05/15/2024
126128-AB-3	CNB FINANCIAL CORP/PA SUB SER QIB144A			1	2.C FE	20,035,000	98.9850	19,797,080	20,000,000	20,032,501		(2,499)			3.250	3.210	JD	28,889	348,472	08/16/2021	06/15/2031
G2242#-AA-1	COATS GROUP FINANCE CO LTD SR NT		D		2.C	10,000,000	105.2170	10,521,743	10,000,000	10,000,000					3.880	3.880	JD	26,944	388,000	12/06/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE CO LTD SR NT		D		2.C	17,000,000	107.6990	18,308,900	17,000,000	17,000,000					4.070	4.070	JD	48,049	691,900	12/06/2017	12/06/2027
191098-AK-8	COCA COLA BOTTL CONSL SR NT			1	2.B FE	40,700,880	107.8400	44,214,303	41,000,000	40,826,613		40,089			3.800	3.917	MN	155,800	1,558,000	10/04/2018	11/25/2025
M2512*-AC-7	COCA COLA ICECEK SER C SR NT		D		4.B	43,000,000	101.4020	43,602,776	43,000,000	43,000,000					4.440	4.440	MN	164,403	1,909,200	05/30/2013	05/30/2023
19108#-AA-5	COCA-COLA BEVERAGES FL SR NT				2.B PL	50,000,000	108.8440	54,422,003	50,000,000	50,000,000					3.810	3.810	MS	603,250	1,905,000	03/07/2018	03/07/2028
191216-DC-1	COCA-COLA CO/THE SR NT			1	1.F FE	9,649,600	96.3600	9,635,954	10,000,000	9,650,589		989			2.500	2.673	MS	73,611		11/12/2021	03/15/2051
191219-BD-5	COCA-COLA ENTERPRISES DEB			1	1.F FE	14,901,171	180.1830	26,540,961	14,730,000	14,900,361		(67)			7.000	6.919	MN	131,752	1,031,100	02/25/1999	05/15/2098
191241-AF-5	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.F FE	9,832,400	130.3310	13,033,100	10,000,000	9,855,440		3,407			5.250	5.363	MN	51,042	525,000	11/19/2013	11/26/2043
191241-AH-1	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.F FE	14,845,800	102.2760	15,341,400	15,000,000	14,872,412		13,887			2.750	2.869	JJ	182,188	412,500	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB CV CO GUARNT		D	1	1.F FE	11,952,480	94.2400	11,308,800	12,000,000	11,957,249		3,586			1.850	1.887	MS	74,000	222,000	08/26/2020	09/01/2032
21987B-AL-2	CODELCO INC NT 144A		D		1.G FE	1,429,819	131.0710	2,457,572	1,875,000	1,526,155		11,601			6.150	8.364	AO	21,461	115,313	01/22/2009	10/24/2036
21987B-AL-2	CODELCO INC NT 144A	LS	D		1.G FE	95,321	131.0710	163,838	125,000	101,744		773			6.150	8.364	AO	1,431	7,688	01/22/2009	10/24/2036
21987B-AV-0	CODELCO INC SR NT 144A		D		1.G FE	15,021,550	109.0060	16,350,923	15,000,000	15,012,194		(2,985)			4.500	4.476	MS	196,875	675,000	11/08/2018	09/16/2025
192714-AC-7	COLBUN SA SR NT 144A		D	1	2.B FE	9,972,200	105.7510	10,575,101	10,000,000	9,982,621		2,627			3.950	3.984	AO	87,778	395,000	10/04/2017	10/11/2027
19416Q-EK-2	COLGATE-PALM CO SR NT MTN DTD 07/28/17			1	1.D FE	117,380	121.1940	121,194	100,000	116,410		(447)			3.700	2.786	FA	1,542	3,700	10/17/2019	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO NT 144A			1	1.G FE	9,352,050	132.2240	11,900,132	9,000,000	9,260,579		(10,062)			6.375	6.082	FA	239,063	573,750	08/05/2009	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO SR NT 144A			1	1.G FE	3,281,023	118.0710	3,919,955	3,320,000	3,283,623		733			4.250	4.320	AO	29,788	141,100	03/27/2018	04/15/2048
195869-AQ-5	COLONIAL PIPELINE CO SR NT 144A	LS		1	1.G FE	6,601,577	118.0710	7,887,139	6,680,000	6,606,807		1,475			4.250	4.320	AO	59,934	283,900	03/27/2018	04/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196500-AA-0	COLORADO INT GAS CO/ISS CO GUARNT 144A			1	2.B FE	9,173,619	108.8380	10,301,517	9,465,000	9,280,188		35,108			4.150	4.624	FA	148,390	392,798	10/19/2018	08/15/2026
196522-AE-6	COLORADO INTERSTATE GAS DEB PT6/15/07				2.B FE	1,044,766	131.5830	1,172,405	891,000	1,032,876		(5,797)			6.850	5.325	JD	2,713	61,034	11/21/2019	06/15/2037
198280-AF-6	COLUMBIA PIPELINE GRP CO GUARNT			1	1.G FE	19,971,812	107.8940	21,578,775	20,000,000	19,988,003		3,179			4.500	4.519	JD	75,000	900,000	05/13/2016	06/01/2025
19828J-AA-6	COLUMBIA PROPERTY TR CO GUARNT			1	2.C FE	39,950,650	108.3310	43,332,440	40,000,000	39,981,766		5,138			4.150	4.165	AO	415,000	1,660,000	03/04/2016	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TR CO GUARNT			1	2.C FE	26,677,569	108.8100	29,487,510	27,100,000	26,880,990		41,884			3.650	3.841	FA	373,679	989,150	11/21/2019	08/15/2026
20030N-AK-7	COMCAST CORP CO GUARNT			1	1.G FE	5,653,268	143.4150	7,586,659	5,290,000	5,574,432		(13,876)			6.500	5.910	MN	43,936	343,850	11/21/2019	11/15/2035
20030N-AM-3	COMCAST CORP CO GUARNT			1	1.G FE	15,055,891	145.5540	22,015,048	15,125,000	15,073,251		1,952			6.450	6.486	MS	287,249	975,563	06/23/2009	03/15/2037
20030N-CE-9	COMCAST CORP CO GUARNT			1	1.G FE	153,166	116.2890	160,479	138,000	152,481		(317)			3.999	3.406	MN	920	5,519	10/17/2019	11/01/2049
20030N-CG-4	COMCAST CORP CO GUARNT			1	1.G FE	152,283	117.2360	161,786	138,000	151,741		(251)			4.049	3.513	MN	931	5,588	10/17/2019	11/01/2052
20030N-CL-3	COMCAST CORP CO GUARNT			1	1.G FE	443,408	121.6250	450,013	370,000	436,724		(3,087)			4.600	3.174	AO	3,593	17,020	10/17/2019	10/15/2038
20030N-CN-9	COMCAST CORP CO GUARNT			1	1.G FE	230,094	138.7040	249,667	180,000	228,708		(643)			4.950	3.607	AO	1,881	8,910	10/17/2019	10/15/2058
20030N-CS-8	COMCAST CORP CO GUARNT			1	1.G FE	1,998	109.2220	2,184	2,000	1,999		0			3.950	3.970	AO	17	79	10/02/2018	10/15/2025
20030N-CS-8	COMCAST CORP CO GUARNT	LS		1	1.G FE	647,203	109.2220	707,757	648,000	647,543		110			3.950	3.970	AO	5,404	25,596	10/02/2018	10/15/2025
20030N-CU-3	COMCAST CORP CO GUARNT			1	1.G FE	4,997,150	115.5230	5,776,134	5,000,000	4,997,782		204			4.250	4.256	AO	44,861	212,500	10/02/2018	10/15/2030
20030N-CY-5	COMCAST CORP CO GUARNT			1	1.G FE	5,062,650	105.7830	5,289,135	5,000,000	5,057,623		(2,463)			3.250	3.163	MN	27,083	162,500	12/02/2019	11/01/2039
20030N-CZ-2	COMCAST CORP CO GUARNT			1	1.G FE	285,533	107.1790	294,743	275,000	285,075		(223)			3.450	3.248	FA	3,953	9,488	11/26/2019	02/01/2050
20030N-DQ-1	COMCAST CORP CO GUARNT			1	1.G FE	3,963,920	89.1780	3,567,125	4,000,000	3,964,561		477			2.650	2.686	FA	40,044	103,056	08/11/2020	08/15/2062
20030N-DR-9	COMCAST CORP CO GUARNT 144A			1	1.G FE	1,916,420	97.0970	1,941,939	2,000,000	1,916,723		303			2.887	3.102	MN	9,623	11,548	10/25/2021	11/01/2051
20030N-DT-5	COMCAST CORP CO GUARNT 144A			1	1.G FE	2,899,951	95.6720	2,873,022	3,003,000	2,900,220		269			2.937	3.124	MN	14,700	17,640	10/25/2021	11/01/2056
20030N-DT-5	COMCAST CORP CO GUARNT 144A	LS		1	1.G FE	1,061,573	95.6720	1,075,350	1,124,000	1,061,747		174			2.937	3.124	MN	5,502	6,602	10/25/2021	11/01/2056
20030N-BK-6	COMCAST CORP CO GUARNT SER 30YR			1	1.G FE	4,955,700	125.2230	6,261,152	5,000,000	4,962,033		944			4.750	4.806	MS	79,167	237,500	02/19/2014	03/01/2044
20030N-BE-0	COMCAST CORP SR NT			1	1.G FE	9,991,800	122.7100	12,270,955	10,000,000	9,993,306		191			4.650	4.655	JJ	214,417	465,000	06/26/2012	07/15/2042
20030N-BH-3	COMCAST CORP SR NT			1	1.G FE	9,605,726	117.1880	11,351,970	9,687,000	9,633,821		3,692			4.250	4.256	JJ	189,838	411,698	06/09/2020	01/15/2033
20030N-BH-3	COMCAST CORP SR NT	LS		1	1.G FE	607,060	117.1880	653,907	558,000	602,347		(3,505)			4.250	4.256	JJ	10,935	23,715	06/09/2020	01/15/2033
20030N-BS-9	COMCAST CORP SR NT			1	1.G FE	8,596,808	106.6680	9,187,317	8,613,000	8,605,645		1,627			3.150	3.172	MS	90,437	271,310	02/16/2016	03/01/2026
20030N-BS-9	COMCAST CORP SR NT	LS		1	1.G FE	1,384,392	106.6680	1,479,485	1,387,000	1,385,816		262			3.150	3.172	MS	14,564	43,691	02/16/2016	03/01/2026
20030N-CH-2	COMCAST CORP SR NT			1	1.G FE	2,491,175	109.7150	2,742,871	2,500,000	2,494,165		807			3.550	3.592	MN	14,792	88,750	02/01/2018	05/01/2028
20030N-CK-5	COMCAST CORP SR NT			1	1.G FE	9,819,300	115.5830	11,558,333	10,000,000	9,832,261		3,523			4.000	4.105	MS	133,333	400,000	02/01/2018	03/01/2048
200339-DX-4	COMERICA BANK SUB SER BKNT				2.A FE	9,939,700	108.1400	10,813,960	10,000,000	9,975,627		6,218			4.000	4.074	JJ	171,111	400,000	07/22/2015	07/27/2025
200340-AT-4	COMERICA INC SR NT			1	2.A FE	19,925,000	111.8440	22,368,713	20,000,000	19,943,871		6,718			4.000	4.046	FA	333,333	800,000	01/28/2019	02/01/2029
200340-AQ-0	COMERICA INC SUB				2.B FE	23,070,800	107.9480	24,828,044	23,000,000	23,032,037		(6,390)			3.800	3.766	JJ	386,017	874,000	01/22/2015	07/22/2026
200447-AD-2	COMISION FED DE ELEC SR NT 144A		D	1	2.B FE	4,971,350	106.1250	5,306,250	5,000,000	4,993,092		3,145			4.875	4.947	JJ	112,396	243,750	10/17/2013	01/15/2024
200447-AF-7	COMISION FEDERAL DE ELEC SR NT 144A		D	1	2.B FE	7,990,080	110.6260	8,850,080	8,000,000	7,994,467		929			4.750	4.765	FA	135,111	380,000	10/11/2016	02/23/2027
20268J-AG-8	COMMONSPIRIT HEALTH SR SEC			1	2.A FE	5,000,000	111.6570	5,582,875	5,000,000	5,000,000					3.910	3.910	AO	48,875	180,838	10/21/2020	10/01/2050
202712-BL-8	COMMONWEALTH BANK AUST SUB 144A		D		2.A FE	202,080	107.4300	214,860	200,000	201,916		(76)			3.743	3.669	MS	2,267	7,486	10/17/2019	09/12/2039
202712-BN-4	COMMONWEALTH BANK AUST SUB 144A		D		2.A FE	500,000	98.4510	492,254	500,000	500,000					2.688	2.688	MS	4,107	6,720	03/02/2021	03/11/2031
202795-HT-0	COMMONWEALTH EDISON 1ST MTG			1	1.F FE	10,354,725	144.4810	14,838,193	10,270,000	10,352,119		(4,096)			6.450	6.358	JJ	305,447	662,415	11/21/2019	01/15/2038
202795-HG-8	COMMONWEALTH EDISON 1ST MTG SER 100			1	1.F FE	5,488,605	128.5660	7,071,110	5,500,000	5,488,845		423			5.875	5.891	FA	134,635	323,125	11/30/2006	02/01/2033
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MTG			1	1.F FE	14,902,650	111.0990	16,664,825	15,000,000	14,913,571		2,148			3.650	3.686	JD	24,333	547,500	10/29/2019	06/15/2046
20454P-AC-7	COMPEER FIN FLCA / PCA GRNT SER QIB 144A			1	2.B FE	25,000,000	101.2010	25,300,169	25,000,000	25,000,000					3.375	3.375	JD	70,313	454,688	05/12/2021	06/01/2036
209111-EL-3	CON EDISON CO OF NY INC SR NT SER 06-A			1	2.A FE	129,956	131.9470	131,947	100,000	126,951		(1,450)			5.850	3.436	MS	1,723	5,850	11/21/2019	03/15/2036
209111-FX-6	CON EDISON CO OF NY INC SR NT SER 20A			1	2.A FE	9,977,200	107.6450	10,764,514	10,000,000	9,980,662		2,002			3.350	3.377	AO	83,750	335,000	03/26/2020	04/01/2030
205887-CA-8	CONAGRA BRANDS INC SR NT			1	2.C FE	9,995,000	106.4270	10,642,738	10,000,000	9,997,745		900			4.300	4.310	MN	71,667	430,000	10/15/2018	05/01/2024
205887-CB-6	CONAGRA BRANDS INC SR NT			1	2.C FE	20,253,050	109.9970	21,999,326	20,000,000	20,157,695		(37,903)			4.600	4.371	MN	153,333	920,000	05/01/2019	11/01/2025
205887-CC-4	CONAGRA BRANDS INC SR NT			1	2.C FE	10,696,469	115.4440	12,352,553	10,700,000	10,697,415		312			4.850	4.854	MN	86,492	518,950	10/15/2018	11/01/2028
205887-CC-4	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	24,291,981	115.4440	28,052,995	24,300,000	24,294,130		709			4.850	4.854	MN	196,425	1,178,550	10/15/2018	11/01/2028
205887-CD-2	CONAGRA BRANDS INC SR NT			1	2.C FE	1,676,901	126.8390	1,845,503	1,455,000	1,659,095		(8,623)			5.300	4.112	MN	12,853	77,115	11/21/2019	11/01/2038
205887-CD-2	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	743,368	126.8390	818,110	645,000	735,475		(3,823)			5.300	4.112	MN	5,698	34,185	11/21/2019	11/01/2038
205887-CE-0	CONAGRA BRANDS INC SR NT			1	2.C FE	39,799	135.1100	54,044	40,000	39,809		3			5.400	5.434	MN	360	2,160	10/15/2018	11/01/2048
205887-CE-0	CONAGRA BRANDS INC SR NT	LS		1	2.C FE	9,910,001	135.1100	13,456,913	9,960,000	9,912,334		774			5.400	5.434	MN	89,640	537,840	10/15/2018	11/01/2048
205887-CF-7	CONAGRA BRANDS INC SR NT			1	2.C FE	14,993,656	95.5720	14,898,723	15,589,000	15,005,707		12,050			1.375	2.059	MN	35,725		11/10/2021	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-BJ-0	CONAGRA FOODS INC SR NT			1	2.C FE	9,944,200	101.6380	10,163,789	10,000,000	9,985,442		6,291			3.250	3.316	MS	95,694	325,000	09/10/2012	09/15/2022
205887-BR-2	CONAGRA FOODS INC SR NT			1	2.C FE	1,299,795	101.9010	1,327,776	1,303,000	1,302,607		356			3.200	3.229	JJ	18,068	41,696	01/15/2013	01/25/2023
205887-BR-2	CONAGRA FOODS INC SR NT	LS		1	2.C FE	987,565	101.9010	1,008,825	990,000	989,702		271			3.200	3.229	JJ	13,728	31,680	01/15/2013	01/25/2023
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS SR SEC		D		2.C PL	12,241,894	107.8290	13,200,278	12,241,894	12,241,894					5.620	5.620	JD	30,578	687,267	09/06/2018	05/28/2047
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SR SEC NT		D		2.B FE	12,000,000	105.2490	12,629,862	12,000,000	12,000,000					3.770	3.770	MS	118,127	452,400	09/27/2017	09/27/2032
207597-DV-4	CONNECTICUT LIGHT & POWER 1ST MTG			1	1.E FE	18,669,288	138.2440	25,464,560	18,420,000	18,593,808		(7,292)			6.350	6.250	JD	97,473	1,169,670	06/13/2006	06/01/2036
207597-DX-0	CONNECTICUT LT & PWR 1ST MTG			1	1.E FE	4,951,600	131.3540	6,567,716	5,000,000	4,965,721		1,378			5.750	5.819	MS	95,833	287,500	03/20/2007	03/01/2037
207796-A#-0	CONNECTICUT WATER COMPANY SR NT				1.G	13,000,000	97.0340	12,614,440	13,000,000	13,000,000					3.070	3.070	JD	33,258	129,708	08/04/2021	06/01/2051
20825C-AV-6	CONOCOPHILLIPS CO GUARNT 144A			1	1.G FE	19,302,183	109.6880	21,224,542	19,350,000	19,308,439		6,256			3.750	3.792	AO	181,406	723,750	11/01/2021	10/01/2027
20825C-AV-6	CONOCOPHILLIPS CO GUARNT 144A	LS		1	1.G FE	698,204	109.6880	767,813	700,000	698,421		217			3.750	3.792	AO	6,563	26,250	11/01/2021	10/01/2027
20825C-AX-2	CONOCOPHILLIPS CO GUARNT 144A			1	1.G FE	11,968,053	112.3940	13,487,247	12,000,000	11,971,348		3,296			4.300	4.342	FA	194,933	516,000	02/08/2021	08/15/2028
20825C-AZ-7	CONOCOPHILLIPS CO GUARNT 144A			1	1.G FE	2,095,174	100.4310	2,109,058	2,100,000	2,095,560		386			2.400	2.426	FA	19,040	49,140	02/08/2021	02/15/2031
20825C-AZ-7	CONOCOPHILLIPS CO GUARNT 144A	LS		1	1.G FE	4,888,739	100.4310	4,921,136	4,900,000	4,889,641		902			2.400	2.426	FA	44,427	114,660	02/08/2021	02/15/2031
20825C-AQ-7	CONOCOPHILLIPS NT			1	1.G FE	23,654,400	145.5970	34,943,297	24,000,000	23,729,762		8,352			6.500	6.611	FA	650,000	1,560,000	01/29/2009	02/01/2039
209111-FA-6	CONS EDISON CO OF NY SR NT			1	2.A FE	6,965,980	133.3870	9,337,088	7,000,000	6,973,023		806			5.700	5.734	JD	17,733	399,000	06/02/2010	06/15/2040
209111-FG-3	CONSOLIDATED EDISON CO O SR NT			1	2.A FE	19,980,000	118.4460	23,689,241	20,000,000	19,982,230		407			4.500	4.506	JD	75,000	900,000	11/12/2015	12/01/2045
209111-FQ-1	CONSOLIDATED EDISON CO O SR NT			1	2.A FE	4,976,950	122.7990	6,139,957	5,000,000	4,977,767		238			4.500	4.525	MN	28,750	225,000	05/07/2018	05/15/2058
209111-FL-2	CONSOLIDATED EDISON CO O SR NT SER 2017			1	2.A FE	14,944,500	109.5840	16,437,636	15,000,000	14,949,392		1,147			3.875	3.896	JD	25,833	581,250	06/05/2017	06/15/2047
209111-FK-4	CONSOLIDATED EDISON CO O SR NT SER C			1	2.A FE	14,869,350	119.2970	17,894,534	15,000,000	14,876,362		1,492			4.300	4.346	JD	53,750	645,000	11/10/2016	12/01/2056
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A			1	2.A FE	1,501,038	99.1930	1,487,899	1,500,000	1,500,000		(1,038)			0.650	0.650	JD	813	9,696	01/26/2021	12/01/2023
209111-FM-0	CONSOLIDATED EDISON INC SR NT SER B			1	2.A FE	556,516	105.2580	557,865	530,000	549,661		(3,078)			3.125	2.494	MN	2,116	16,563	11/12/2019	11/15/2027
209111-FM-0	CONSOLIDATED EDISON INC SR NT SER B	LS		1	2.A FE	1,535,254	105.2580	1,547,287	1,470,000	1,518,872		(7,634)			3.125	2.494	MN	5,870	45,938	11/12/2019	11/15/2027
21036P-AL-2	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	4,038,075	104.2170	4,436,528	4,257,000	4,220,000		26,146			4.250	4.912	MN	30,154	180,923	09/06/2013	05/01/2023
21036P-AL-2	CONSTELLATION BRANDS INC CO GUARNT	LS		1	2.B FE	236,925	104.2170	253,248	243,000	242,015		701			4.250	4.912	MN	1,721	10,328	09/06/2013	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	1,000,000	111.4980	1,114,982	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	24,977,250	108.0820	27,020,614	25,000,000	24,987,741		2,227			3.700	3.711	JD	64,236	925,000	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	14,964,900	107.5250	16,128,733	15,000,000	14,979,689		3,390			3.500	3.528	MN	75,833	525,000	05/02/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	25,150,053	108.0500	27,212,516	25,185,000	25,164,305		2,909			3.600	3.615	FA	342,516	906,660	06/09/2020	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	19,931,200	113.7500	22,750,082	20,000,000	19,936,139		1,342			4.100	4.120	FA	309,778	820,000	01/29/2018	02/15/2048
210518-CP-9	CONSUMERS ENERGY 1ST MTG			1	1.F FE	12,475,875	132.2100	16,526,238	12,500,000	12,484,028		746			5.800	5.814	MS	213,472	725,000	08/08/2005	09/15/2035
210518-CY-0	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	14,986,950	116.0520	17,407,857	15,000,000	14,988,503		280			4.100	4.105	MN	78,583	615,000	11/02/2015	11/15/2045
210518-DA-1	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	9,958,200	117.6880	11,768,794	10,000,000	9,962,016		846			3.950	3.974	JJ	182,139	395,000	02/15/2017	07/15/2047
210518-DH-6	CONSUMERS ENERGY CO 1ST MTG			1	1.F FE	9,960,600	112.4350	11,243,451	10,000,000	9,961,859		724			3.500	3.521	FA	145,833	350,000	03/17/2020	08/01/2051
210518-DM-5	CONSUMERS ENERGY CO 1ST MTG			1	1.E FE	299,898	99.3350	298,004	300,000	299,941		41			0.350	0.364	JD	88	1,012	12/02/2020	06/01/2023
210518-DN-3	CONSUMERS ENERGY CO 1ST MTG			1	1.E FE	4,995,800	97.6850	4,884,265	5,000,000	4,995,834		34			2.650	2.654	FA	51,160		08/02/2021	08/15/2052
212015-AN-1	CONTINENTAL RES CO GUARNT			1	2.C FE	2,491,316	104.3470	2,608,663	2,500,000	2,497,537		955			3.800	3.843	JD	7,917	95,000	09/05/2014	06/01/2024
212015-AS-0	CONTINENTAL RES CO GUARNT			1	2.C FE	7,263,776	108.1050	7,746,804	7,166,000	7,244,861		(11,711)			4.375	4.158	JJ	144,564	313,513	07/31/2019	01/15/2028
212015-AS-0	CONTINENTAL RES CO GUARNT	LS		1	2.C FE	87,174	108.1050	90,808	84,000	86,370		(342)			4.375	4.158	JJ	1,695	3,675	07/31/2019	01/15/2028
212015-AV-3	CONTINENTAL RES SR NT 144A			1	2.C FE	14,988,300	97.8260	14,673,825	15,000,000	14,988,406		106			2.875	2.884	AO	46,719		11/09/2021	04/01/2032
21688A-AQ-5	COOPERAT RABOBANK UA/NY SR NT		D		1.D FE	1,000,043	98.7030	987,027	1,000,000	1,000,030		(13)			0.375	0.374	JJ	1,760	1,875	01/26/2021	01/12/2024
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT		D		2.A FE	10,729,805	107.7520	11,529,482	10,700,000	10,735,042		(7,559)			3.750	3.667	JJ	178,333	401,250	07/21/2020	07/21/2026
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A		D		1.G FE	9,973,000	104.9470	10,494,659	10,000,000	9,990,030		5,448			3.875	3.935	MS	102,257	387,500	11/05/2019	09/26/2023
74977R-DK-7	COOPERATIEVE RABOBANK UA SR NT 144A		D	1	1.G FE	1,550,000	97.0730	1,504,635	1,550,000	1,550,000					1.106	1.106	FA	6,048	8,572	02/17/2021	02/24/2027
74977R-DL-5	COOPERATIEVE RABOBANK UA SR NT 144A		D	1	1.G FE	5,500,000	100.0890	5,504,884	5,500,000	5,500,000					1.980	1.980	JD	4,840		12/08/2021	12/15/2027
74977R-DD-3	COOPERATIEVE RABOBANK UA SR NT FRN 144A		D		1.G FE	559,059	100.7950	554,371	550,000	555,916		(3,143)			1.080	0.457	MJSD	49	5,800	01/27/2021	09/26/2023
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR NT		D		2.B	8,500,000	103.7090	8,815,285	8,500,000	8,500,000					4.010	4.010	FA	122,138	340,850	08/22/2013	08/22/2023
219350-AX-3	CORNING INC SR NT			1	2.A FE	486,781	118.0020	483,807	410,000	486,130		(651)			4.700	3.153	MS	5,674		11/01/2021	03/15/2037
219350-BF-1	CORNING INC SR NT			1	2.A FE	14,994,300	119.3560	17,903,458	15,000,000	14,994,540		62			4.375	4.377	MN	83,854	656,250	11/06/2017	11/15/2057
219350-BM-6	CORNING INC SR NT				2.A FE	25,500,567	96.1740	22,564,186	23,461,940	23,461,940				(2,688,182)	1.153	1.153	FA	102,946	290,562	08/06/2019	08/14/2031
22003B-AL-0	CORP OFFICE PROP LP CO GUARNT			1	2.C FE	6,959,120	100.9740	7,068,201	7,000,000	6,968,246		7,101			2.250	2.364	MS	46,375	156,625	09/10/2020	03/15/2026
22003B-AM-8	CORP OFFICE PROP LP CO GUARNT			1	2.C FE	10,500,892	99.4450	10,553,135	10,612,000	10,508,637		7,744			2.750	2.870	AO	61,609	173,477	03/03/2021	04/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22003B-AM-8	CORP OFFICE PROP LP CO GUARNT	LS		1	2.C FE	4,342,058	99.4450	4,363,660	4,388,000	4,345,260		3,202			2.750	2.870	AO	25,475	71,732	03/03/2021	04/15/2031
22003B-AP-1	CORP OFFICE PROP LP CO GUARNT			1	2.C FE	4,976,300	98.6410	4,932,030	5,000,000	4,976,501		201			2.900	2.947	JD	17,722		11/02/2021	12/01/2033
220068-AB-2	CORPORATION SERVICE CO SER B SR NT				2.B	10,000,000	105.0170	10,501,715	10,000,000	10,000,000					4.320	4.320	FA	154,800	432,000	08/22/2013	08/22/2023
22100*-AA-1	CORVIAS CAMPUS SR SEC				3.B IF	23,733,226	91.1360	21,629,513	23,733,226	23,733,226					5.300	5.300	JJ	628,930	1,256,396	05/14/2015	07/01/2050
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A			1	2.C FE	50,637,405	100.1260	50,708,912	50,645,000	50,641,406		2,525			2.800	2.801	JJ	653,883	1,250,822	06/24/2020	07/15/2030
127097-AB-9	COTERRA ENERGY INC SR NT 144A			1	2.B FE	7,500,000	105.7700	7,932,750	7,500,000	7,500,000					4.375	4.375	JD	27,344	164,063	10/07/2021	06/01/2024
127097-AE-3	COTERRA ENERGY INC SR NT 144A			1	2.B FE	8,855,238	107.5280	9,387,220	8,730,000	8,850,621		(4,617)			3.900	3.614	MN	43,505	170,235	11/01/2021	05/15/2027
127097-AH-6	COTERRA ENERGY INC SR NT 144A			1	2.B FE	24,973,006	111.8310	27,957,834	25,000,000	24,973,729		723			4.375	4.392	MS	322,049		10/07/2021	03/15/2029
224044-CM-7	COX COMMS INC CO GUARNT 144A			1	2.B FE	11,865,248	93.7210	11,532,418	12,305,000	11,866,497		1,249			2.950	3.139	AO	90,749		11/17/2021	10/01/2050
G2554#-AC-9	CRANFIELD UNIVERITY SER C SR NT		B		1.F Z	12,951,000	104.5440	14,142,900	13,528,139	13,528,139				(136,797)	2.490	2.490	MS	110,412	344,650	03/03/2020	03/03/2040
G2554#-AD-7	CRANFIELD UNIVERSITY SER D SR NT		B		1.F Z	38,853,000	105.9600	43,003,278	40,584,416	40,584,416				(410,392)	2.600	2.600	MS	345,869	1,079,627	03/03/2020	03/03/2045
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT		D		2.A FE	2,446,466	110.2310	2,425,082	2,200,000	2,437,614		(8,852)			4.550	1.919	AO	20,298		11/01/2021	04/17/2026
225433-AT-8	CRED SUIS GP FUN LTD CO GUARNT		D		2.A FE	29,918,939	103.6140	31,084,173	30,000,000	29,980,417		12,970			3.800	3.847	JD	66,500	1,140,000	11/18/2016	06/09/2023
22532L-AM-6	CREDIT AGRICOLE LONDON SR NT 144A		D		1.D FE	19,807,000	105.9820	21,196,343	20,000,000	19,948,892		20,929			3.875	3.993	AO	163,611	775,000	04/09/2014	04/15/2024
22535W-AB-3	CREDIT AGRICOLE LONDON SR NT 144A		D		1.G FE	50,578,100	109.8540	54,927,094	50,000,000	50,339,751		(60,818)			4.125	3.973	JJ	979,688	2,062,500	11/27/2017	01/10/2027
22535W-AG-2	CREDIT AGRICOLE LONDON SR NT 144A		D	1	1.G FE	10,000,000	100.2360	10,023,603	10,000,000	10,000,000					1.907	1.907	JD	7,946	190,700	06/09/2020	06/16/2026
225313-AF-2	CREDIT AGRICOLE SA SUB 144A		D		2.A FE	6,961,920	107.3820	7,516,739	7,000,000	6,985,912		3,998			4.375	4.443	MS	88,472	306,250	03/09/2015	03/17/2025
225313-AF-2	CREDIT AGRICOLE SA SUB 144A	LS	D		2.A FE	2,983,680	107.3820	3,221,460	3,000,000	2,993,962		1,714			4.375	4.443	MS	37,917	131,250	03/09/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA SUB 144A		D	1	2.A FE	24,547,950	106.6400	26,659,964	25,000,000	24,640,064		25,093			4.000	4.164	JJ	475,000	1,000,000	02/14/2018	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SUB 144A		D		2.A FE	31,282,270	103.6470	32,130,683	31,000,000	31,267,382		(18,276)			3.250	3.124	JJ	467,368	910,000	10/29/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA SUB 144A		D		2.A FE	18,864,729	95.9600	18,747,694	19,537,000	18,864,729		8,608			2.811	3.051	JJ	259,337	28,110	09/28/2021	01/11/2041
225401-AC-2	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	16,530,572	108.6150	17,823,776	16,410,000	16,499,732		(16,373)			4.282	4.157	JJ	335,723	702,676	06/09/2020	01/09/2028
225401-AF-5	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	15,420,177	107.1220	16,496,762	15,400,000	15,415,665		(2,394)			3.869	3.849	JJ	279,707	595,826	11/21/2019	01/12/2029
225401-AP-3	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	400,000	110.3910	441,562	400,000	400,000					4.194	4.194	AO	4,194	16,776	03/27/2020	04/01/2031
225401-AP-3	CREDIT SUISSE GRP AG SR NT 144A	LS	D	1	2.A FE	9,600,000	110.3910	10,597,497	9,600,000	9,600,000					4.194	4.194	AO	100,656	402,624	03/27/2020	04/01/2031
225401-AQ-1	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	25,151,200	100.6020	25,150,595	25,000,000	25,107,384		(30,062)			2.193	2.062	JD	39,596	548,250	07/10/2020	06/05/2026
225401-AT-5	CREDIT SUISSE GRP AG SR NT 144A		D	1	2.A FE	650,000	96.6160	628,005	650,000	650,000					1.305	1.305	FA	3,511	4,241	01/26/2021	02/02/2027
225401-AD-0	CREDIT SUISSE GRP AG SR NT FRN 144A		D	1	2.A FE	2,811,435	101.6180	2,794,499	2,750,000	2,775,898		(25,865)			2.997	1.992	JD	3,892	82,418	11/12/2019	12/14/2023
22550L-2D-2	CREDIT SUISSE NEW YORK SR NT		D		1.E FE	253,833	100.2700	250,675	250,000	252,238		(1,594)			1.000	0.332	MN	389	2,500	01/13/2021	05/05/2023
22550L-2E-0	CREDIT SUISSE NEW YORK SR NT		D		1.E FE	2,000,000	98.8100	1,976,201	2,000,000	2,000,000					0.495	0.495	FA	4,098	4,950	01/26/2021	02/02/2024
22546Q-AP-2	CREDIT SUISSE NY SR NT MTN DTD 09/09/14		D		1.F FE	9,909,650	106.0640	10,606,366	10,000,000	9,972,233		9,643			3.625	3.735	MS	112,778	362,500	09/26/2014	09/09/2024
22546D-AA-4	CREDIT SUISSE SUB 144A		D		2.B FE	3,279,850	107.6250	3,444,000	3,200,000	3,216,453		(9,509)			6.500	6.158	FA	82,622	208,000	12/11/2013	08/08/2023
225708-AA-0	CRESCENT CITY ENERGY PARTNERS I				1.F IF	8,450,493	103.1300	8,714,993	8,450,493	8,450,493					2.950	2.950	MON	11,080	179,242	03/26/2021	03/15/2036
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II				1.F IF	8,899,506	103.0900	9,174,501	8,899,506	8,899,506					2.950	2.950	MON	11,668	188,660	03/26/2021	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III				1.F IF	10,354,025	103.1200	10,677,071	10,354,025	10,354,025					2.950	2.950	MON	13,575	219,431	03/26/2021	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS IV				1.F IF	2,000,000	102.7000	2,054,000	2,000,000	2,000,000					2.950	2.950	MON	2,622	42,447	03/26/2021	03/15/2036
PPEKL2-YD-7	CRESCENT MIDSTREAM INT HLD SEC				4.B Z	17,259,833	98.0000	16,914,636	17,259,833	17,259,833					8.000	8.000	MJSD	57,533		12/17/2021	11/17/2026
22576C-E#-4	CRESCENT POINT ENERGY CORP SER O SR NT		A		3.B	20,000,000	103.7970	20,759,315	20,000,000	20,000,000					3.780	3.780	JD	39,900	756,000	06/12/2013	06/12/2023
22576C-F#-3	CRESCENT POINT SER R SR GTD NT		A		3.B	20,000,000	105.1890	21,037,798	20,000,000	20,000,000					3.750	3.750	JD	22,917	750,000	06/24/2014	06/20/2024
12636Y-AC-6	CRH AMERICA FINANCE INC CO GUARNT 144A			1	2.A FE	25,612,113	110.2810	28,410,705	25,762,000	25,660,454		13,851			3.950	4.021	AO	245,920	1,017,599	05/24/2019	04/04/2028
12636Y-AC-6	CRH AMERICA FINANCE INC CO GUARNT 144A	LS		1	2.A FE	37,761	110.2810	41,907	38,000	37,840		22			3.950	4.021	AO	363	1,501	05/24/2019	04/04/2028
12636Y-AA-0	CRH AMERICA FINANCE INC SR NT 144A			1	2.A FE	310,150	106.7970	320,392	300,000	307,497		(1,277)			3.400	2.893	MN	1,473	10,200	11/21/2019	05/09/2027
12626P-AM-5	CRH AMERICA INC CO GUARNT 144A			1	2.A FE	42,543,919	106.8710	45,596,372	42,665,000	42,618,264		12,679			3.875	3.910	MN	197,474	1,653,269	07/16/2015	05/18/2025
22819K-AB-6	CROWN AMER/CAP CORP V CO GUARNT SER WI			1	3.C FE	14,310,404	106.7500	15,612,188	14,625,000	14,432,381		35,090			4.250	4.531	MS	157,117	621,563	08/17/2018	09/30/2026
22819K-AB-6	CROWN AMER/CAP CORP V CO GUARNT SER WI	LS		1	3.C FE	2,943,746	106.7500	3,175,813	2,975,000	2,957,180		3,309			4.250	4.531	MS	31,961	126,438	08/17/2018	09/30/2026
228187-AB-6	CROWN AMER/CAP CORP VI CO GUARNT			1	3.C FE	2,000,000	102.5000	2,050,000	2,000,000	2,000,000					4.750	4.750	FA	39,583	95,000	01/24/2019	02/01/2026
22822V-AB-7	CROWN CASTLE INTL CORP SR NT			1	2.C FE	19,934,200	109.4880	21,897,503	20,000,000	19,969,357		6,627			4.450	4.491	FA	336,222	890,000	01/28/2016	02/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,978,900	108.7400	5,437,008	5,000,000	4,988,127		2,028			4.000	4.051	MS	66,667	200,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,792,643	107.4960	5,155,524	4,796,000	4,793,964		318			3.650	3.658	MS	58,351	175,054	07/25/2017	09/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR NT	LS		1	2.C FE	203,857	107.4960	219,293	204,000	203,913		14			3.650	3.658	MS	2,482	7,446	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,980,750	108.8890	5,444,428	5,000,000	4,987,443		1,787			3.800	3.846	FA	71,778	190,000	01/09/2018	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AL-5	CROWN CASTLE INTL CORP SR NT			1	2.C FE	14,919,150	111.4550	16,718,280	15,000,000	14,939,018		7,158			4.300	4.367	FA	243,667	645,000	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTL CORP SR NT			1	2.C FE	2,975,370	105.5760	3,167,289	3,000,000	2,978,986		2,100			3.300	3.396	JJ	49,500	99,000	03/31/2020	07/01/2030
22822V-AW-1	CROWN CASTLE INTL CORP SR NT			1	2.C FE	29,597,017	95.9940	28,540,966	29,732,000	29,607,565		10,549			2.100	2.150	AO	156,093	390,233	02/08/2021	04/01/2031
22822V-AW-1	CROWN CASTLE INTL CORP SR NT	LS		1	2.C FE	266,783	95.9940	257,264	268,000	266,878		95			2.100	2.150	AO	1,407	3,518	02/08/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INTL CORP SR NT			1	2.C FE	17,733,406	97.2200	17,551,054	18,053,000	17,737,099		3,694			2.900	3.015	AO	130,884	254,711	10/08/2021	04/01/2041
22822V-AX-9	CROWN CASTLE INTL CORP SR NT	LS		1	2.C FE	942,814	97.2200	920,670	947,000	942,950		136			2.900	3.015	AO	6,866	17,164	10/08/2021	04/01/2041
22822V-AJ-0	CROWN CASTLE INTL CORP SR NT SER 5YR			1	2.C FE	4,981,500	103.0250	5,151,273	5,000,000	4,994,490		3,438			3.150	3.224	JJ	72,625	157,500	01/09/2018	07/15/2023
12737#-AA-9	CSFV CORE II LLC SR NT SER A				1.G PL	35,000,000	103.2860	36,150,230	35,000,000	35,000,000					2.770	2.770	AO	242,375	484,750	04/01/2021	04/01/2031
12656*-AJ-1	CSLB HLDGS INC GTD SR NT		D		1.G	18,000,000	105.5750	19,003,551	18,000,000	18,000,000					3.630	3.630	AO	150,645	653,400	10/08/2015	10/08/2025
12656*-AM-4	CSLB HLDGS INC. SR NT DUE 2031		D		1.G	25,000,000	104.4330	26,108,159	25,000,000	25,000,000					3.120	3.120	AO	169,000	780,000	10/13/2016	10/13/2031
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT				2.A PL	8,289,872	109.4990	9,077,327	8,289,872	8,289,872					5.371	5.371	MJSD	1,237	552,686	11/21/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES				2.B PL	12,517,809	103.3570	12,938,009	12,517,809	12,517,809					3.850	3.850	MJSD	1,339	476,600	09/06/2017	03/31/2041
12641L-BU-6	CSX CORP MTN SER C DTD 12/1/98			1	2.A FE	9,899,773	128.8750	12,565,269	9,750,000	9,813,673		(7,039)			6.800	6.681	JD	55,250	663,000	02/03/1999	12/01/2028
126408-GS-6	CSX CORP SR NT			1	2.A FE	1,180,016	142.7970	1,249,478	875,000	1,158,148		(10,570)			6.220	3.761	AO	9,222	54,425	11/21/2019	04/30/2040
126408-GW-7	CSX CORP SR NT			1	2.A FE	6,960,520	125.4710	8,782,951	7,000,000	6,968,027		908			4.750	4.785	MN	28,632	332,500	10/27/2011	05/30/2042
126408-HC-0	CSX CORP SR NT			1	2.A FE	6,694,546	117.8460	8,263,365	7,012,000	6,714,280		5,385			3.950	4.210	MN	46,162	276,974	02/08/2018	05/01/2050
126408-HC-0	CSX CORP SR NT	LS		1	2.A FE	888,487	117.8460	1,099,504	933,000	891,247		754			3.950	4.210	MN	6,142	36,854	02/08/2018	05/01/2050
126408-HD-8	CSX CORP SR NT			1	2.A FE	19,553,548	106.7410	20,921,186	19,600,000	19,580,389		4,716			3.350	3.378	MN	109,433	656,600	10/15/2015	11/01/2025
126408-HE-6	CSX CORP SR NT			1	2.A FE	9,347,000	104.2890	10,428,878	10,000,000	9,650,842		65,426			2.600	3.389	MN	43,333	260,000	02/08/2017	11/01/2026
126408-HF-3	CSX CORP SR NT			1	2.A FE	29,468,200	112.7730	33,831,914	30,000,000	29,519,596		10,909			3.800	3.900	MN	190,000	1,140,000	11/28/2016	11/01/2046
126408-HK-2	CSX CORP SR NT			1	2.A FE	24,318,016	121.8450	29,730,203	24,400,000	24,323,659		1,551			4.300	4.320	MS	349,733	1,049,200	02/15/2018	03/01/2048
126408-HK-2	CSX CORP SR NT	LS		1	2.A FE	597,984	121.8450	731,071	600,000	598,123		38			4.300	4.320	MS	8,600	25,800	02/15/2018	03/01/2048
126408-HN-6	CSX CORP SR NT			1	2.A FE	9,906,800	129.1000	12,910,015	10,000,000	9,911,528		1,588			4.750	4.809	MN	60,694	475,000	11/07/2018	11/15/2048
126408-HP-1	CSX CORP SR NT			1	2.A FE	9,965,500	124.5380	12,453,802	10,000,000	9,967,151		605			4.500	4.521	MS	132,500	450,000	02/21/2019	03/15/2049
126408-GK-3	CSX CORP SR UNSUB NT			1	2.A FE	39,755,291	140.4440	55,615,994	39,600,000	39,748,351		(7,378)			6.150	6.108	MN	405,900	2,435,400	11/21/2019	05/01/2037
22966R-AC-0	CUBESMART LP CO GUARNT			1	2.B FE	38,815,140	107.4960	41,923,284	39,000,000	38,919,289		18,882			4.000	4.058	MN	199,333	1,560,000	12/03/2015	11/15/2025
22966R-AD-8	CUBESMART LP CO GUARNT			1	2.B FE	14,925,600	105.1260	15,768,960	15,000,000	14,962,499		7,343			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22966R-AE-6	CUBESMART LP CO GUARNT			1	2.B FE	9,935,600	113.2490	11,324,870	10,000,000	9,951,490		5,673			4.375	4.455	FA	165,278	437,500	01/24/2019	02/15/2029
22966R-AG-1	CUBESMART LP CO GUARNT			1	2.B FE	2,181,609	96.6050	2,127,240	2,202,000	2,183,817		1,791			2.000	2.100	FA	16,637	37,801	09/29/2020	02/15/2031
22966R-AG-1	CUBESMART LP CO GUARNT	LS		1	2.B FE	4,753,571	96.6050	4,635,103	4,798,000	4,758,381		3,902			2.000	2.100	FA	36,252	82,366	09/29/2020	02/15/2031
126650-CC-2	CVS CAREMARK CORP SR NT			1	2.B FE	7,912,033	104.7060	8,321,001	7,947,000	7,939,127		3,851			4.000	4.054	JD	22,958	317,880	12/02/2013	12/05/2023
126650-CC-2	CVS CAREMARK CORP SR NT	LS		1	2.B FE	2,043,967	104.7060	2,149,618	2,053,000	2,050,966		995			4.000	4.054	JD	5,931	82,120	12/02/2013	12/05/2023
126650-CD-0	CVS CAREMARK CORP SR NT			1	2.B FE	4,990,300	132.3620	6,618,081	5,000,000	4,991,638		198			5.300	5.313	JD	19,139	265,000	12/02/2013	12/05/2043
126650-CL-2	CVS HEALTH CORP SR NT			1	2.B FE	15,808,221	107.5130	17,094,535	15,900,000	15,877,351		5,548			3.875	3.918	JJ	275,545	616,125	11/21/2019	07/20/2025
126650-CL-2	CVS HEALTH CORP SR NT	LS		1	2.B FE	98,994	107.5130	107,513	100,000	99,596		104			3.875	3.918	JJ	1,733	3,875	11/21/2019	07/20/2025
126650-CN-8	CVS HEALTH CORP SR NT			1	2.B FE	4,981,750	130.3800	6,519,015	5,000,000	4,983,719		349			5.125	5.149	JJ	114,601	256,250	07/13/2015	07/20/2045
126650-CX-6	CVS HEALTH CORP SR NT			1	2.B FE	25,237,926	112.3010	28,636,753	25,500,000	25,337,429		21,130			4.300	4.415	MS	292,400	1,096,500	07/21/2020	03/25/2028
126650-CY-4	CVS HEALTH CORP SR NT			1	2.B FE	311,304	122.2190	342,213	280,000	308,520		(1,292)			4.780	3.907	MS	3,569	13,384	10/17/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP SR NT			1	2.B FE	2,292	131.1700	2,623	2,000	2,280		(6)			5.050	5.032	MS	27	101	10/17/2019	03/25/2048
126650-CZ-1	CVS HEALTH CORP SR NT	LS		1	2.B FE	10,571,118	131.1700	13,835,809	10,548,000	10,571,004		(679)			5.050	5.032	MS	142,046	532,674	10/17/2019	03/25/2048
126650-DJ-6	CVS HEALTH CORP SR NT			1	2.B FE	2,150,460	109.7400	2,139,936	1,950,000	2,146,860		(3,600)			3.750	2.394	AO	18,281		11/01/2021	04/01/2030
126650-DM-9	CVS HEALTH CORP SR NT			1	2.B FE	199,440	97.0110	194,022	200,000	199,545		77			1.300	1.342	FA	939	2,600	08/12/2020	08/21/2027
126650-DN-7	CVS HEALTH CORP SR NT			1	2.B FE	249,590	95.3990	238,498	250,000	249,642		38			1.750	1.768	FA	1,580	4,375	08/12/2020	08/21/2030
126650-DN-7	CVS HEALTH CORP SR NT	LS		1	2.B FE	4,243,030	95.3990	4,054,466	4,250,000	4,243,908		647			1.750	1.768	FA	26,858	74,375	08/12/2020	08/21/2030
126650-DP-2	CVS HEALTH CORP SR NT			1	2.B FE	1,999	96.5920	1,932	2,000	1,999		0			2.700	2.703	FA	20	54	08/12/2020	08/21/2040
126650-DP-2	CVS HEALTH CORP SR NT	LS		1	2.B FE	9,993,401	96.5920	9,657,304	9,998,000	9,993,642		178			2.700	2.703	FA	97,481	269,946	08/12/2020	08/21/2040
126650-DQ-0	CVS HEALTH CORP SR NT			1	2.B FE	17,997,840	96.0510	17,289,162	18,000,000	17,998,042		194			1.875	1.876	FA	115,313	236,250	12/07/2020	02/28/2031
126650-DQ-0	CVS HEALTH CORP SR NT	LS		1	2.B FE	1,999,760	96.0510	1,921,018	2,000,000	1,999,782		22			1.875	1.876	FA	12,813	26,250	12/07/2020	02/28/2031
232806-A*-0	CYPRESS SEMICONDUCTOR CORP SER A SR NT		D		2.C FE	31,000,000	99.7430	30,920,421	31,000,000	31,000,000					2.420	2.420	JD	31,258	375,100	06/16/2021	06/16/2027
232806-A@-8	CYPRESS SEMICONDUCTOR CORP SER B SR NT		D		2.C FE	27,000,000	100.9080	27,245,285	27,000,000	27,000,000					2.830	2.830	JD	31,838	382,050	06/16/2021	06/16/2029
232806-A#-6	CYPRESS SEMICONDUCTOR CORP SER C SR NT		D		2.C FE	20,000,000	102.1030	20,420,627	20,000,000	20,000,000					3.100	3.100	JD	25,833	310,000	06/16/2021	06/16/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SER D SR NT		D		2.C FE	12,000,000	102.5400	12,304,784	12,000,000	12,000,000					3.270	3.270	JD	16,350	196,200	06/16/2021	06/16/2033
23283P-AQ-7	CYRUSONE LP/CYRUSONE FIN CO GUARNT			1	2.C FE	9,985,900	103.1760	10,317,580	10,000,000	9,991,565		2,776			2.900	2.931	MN	37,056	290,000	11/20/2019	11/15/2024
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN CO GUARNT			1	2.C FE	4,939,750	98.7280	4,936,390	5,000,000	4,946,624		5,396			2.150	2.284	MN	17,917	119,444	09/15/2020	11/01/2030
232820-AK-6	CYTEC INDS INC SR NT		C	1	2.B FE	19,653,235	106.2470	20,866,884	19,640,000	19,646,360		(1,756)			3.950	3.940	MN	129,297	775,780	02/06/2017	05/01/2025
23331A-BG-3	D.R. HORTON INC CO GUARNT			1	2.B FE	5,537,585	103.2970	5,681,314	5,500,000	5,520,643		(16,942)			4.750	4.400	FA	98,694	261,250	01/22/2021	02/15/2023
23331A-BM-0	D.R. HORTON INC CO GUARNT			1	2.B FE	499,695	102.9170	514,584	500,000	499,826		60			2.500	2.513	AO	2,639	12,500	10/07/2019	10/15/2024
23331A-BN-8	D.R. HORTON INC CO GUARNT			1	2.B FE	4,994,250	103.2700	5,163,519	5,000,000	4,995,914		1,013			2.600	2.623	AO	27,444	130,000	05/01/2020	10/15/2025
23331A-BE-8	D.R. HORTON INC SR NT			1	2.B FE	790,718	101.6100	762,076	750,000	767,725		(22,992)			4.375	1.004	MS	9,661	32,813	01/27/2021	09/15/2022
233851-CB-8	DAIMLER FINANCE NA LLC CO GUARNT 144A		C	1	1.G FE	9,791,400	106.5720	10,657,154	10,000,000	9,887,320		28,621			3.500	3.838	FA	143,889	350,000	10/05/2018	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC CO GUARNT 144A		C	1	1.G FE	19,919,600	107.8950	21,578,986	20,000,000	19,956,214		7,859			3.450	3.498	JJ	335,417	690,000	01/03/2017	01/06/2027
233853-AB-6	DAIMLER TRUCKS FINAN NA CO GUARNT 144A		C	1	2.A FE	997,740	100.0400	1,000,401	1,000,000	997,793		53			1.125	1.240	JD	531		12/02/2021	12/14/2023
233853-AF-7	DAIMLER TRUCKS FINAN NA CO GUARNT 144A		C	1	2.A FE	14,934,750	100.4890	15,073,309	15,000,000	14,935,338		588			2.000	2.092	JD	14,167		12/02/2021	12/14/2026
233853-AG-5	DAIMLER TRUCKS FINAN NA CO GUARNT 144A		C	1	2.A FE	21,184,763	100.5490	21,366,663	21,250,000	21,185,169		406			2.375	2.423	JD	23,832		12/02/2021	12/14/2028
23386#-AG-7	DAIRY FARMERS OF AMERICA SER A SR NT				2.B	10,000,000	102.4760	10,247,620	10,000,000	10,000,000					3.610	3.610	JD	14,039	361,000	12/17/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AMERICA SER A SR NT				2.B	8,000,000	105.3250	8,425,978	8,000,000	8,000,000					3.690	3.690	JJ	143,500	295,200	01/06/2015	01/06/2025
23386#-AH-5	DAIRY FARMERS OF AMERICA SER B SR NT				2.B	10,000,000	105.2230	10,522,303	10,000,000	10,000,000					3.760	3.760	JD	14,622	376,000	12/17/2012	12/17/2024
23386#-AL-6	DAIRY FARMERS OF AMERICA SER B SR NT				2.B	5,000,000	106.4320	5,321,576	5,000,000	5,000,000					3.790	3.790	JJ	92,118	189,500	01/06/2015	01/06/2027
23386#-AJ-1	DAIRY FARMERS OF AMERICA SER C SR NT				2.B	15,000,000	108.2660	16,239,897	15,000,000	15,000,000					3.960	3.960	JD	23,100	594,000	12/17/2012	12/17/2027
23386#-AM-4	DAIRY FARMERS SER A SR NT				2.B	7,000,000	105.4290	7,380,024	7,000,000	7,000,000					3.400	3.400	JJ	115,694	238,000	01/04/2017	01/06/2029
23386#-AN-2	DAIRY FARMERS SER B SR NOTES				2.B	7,000,000	105.6870	7,398,082	7,000,000	7,000,000					3.550	3.550	JJ	120,799	248,500	01/04/2017	01/06/2032
23386#-AT-9	DAIRY FARMERS SER G SR NT				2.B FE	7,000,000	114.8520	8,039,619	7,000,000	7,000,000					4.830	4.830	JJ	164,354	338,100	01/03/2019	01/03/2029
23386#-AU-6	DAIRY FARMERS SER H SR NT				2.B FE	5,000,000	118.7350	5,936,760	5,000,000	5,000,000					4.930	4.930	JJ	119,826	246,500	01/03/2019	01/03/2031
235851-AQ-5	DANAHER CORP SR NT			1	2.A FE	2,356,625	106.5120	2,513,678	2,360,000	2,358,617		345			3.350	3.367	MS	23,279	79,060	09/10/2015	09/15/2025
235851-AQ-5	DANAHER CORP SR NT	LS		1	2.A FE	7,629,075	106.5120	8,137,500	7,640,000	7,635,522		1,117			3.350	3.367	MS	75,360	255,940	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP SR NT			1	2.A FE	14,967,600	123.2900	18,493,476	15,000,000	14,971,403		676			4.375	4.388	MS	193,229	656,250	09/10/2015	09/15/2045
235851-AV-4	DANAHER CORP SR NT			1	2.A FE	4,872,600	95.7100	4,785,521	5,000,000	4,872,965		365			2.600	2.728	AO	32,500		11/12/2021	10/01/2050
K21628-AA-4	DANISH CROWN A/S SER A GTD SR NT		D		2.C	10,000,000	101.6510	10,165,062	10,000,000	10,000,000					4.940	4.940	JD	24,700	494,000	06/13/2012	06/13/2022
K21628-AB-2	DANISH CROWN A/S SER B GTD SR NT		D		2.C	10,000,000	106.9930	10,699,280	10,000,000	10,000,000					5.090	5.090	JD	25,450	509,000	06/13/2012	06/13/2024
K21628-AD-8	DANISH CROWN SER B SR NT		D		2.B Z	18,000,000	105.8260	19,048,712	18,000,000	18,000,000					3.770	3.770	JD	56,550	678,600	06/01/2016	06/01/2028
K21628-AG-1	DANISH CROWN SER E SR NT		B		2.C	16,996,493	105.8330	18,054,154	17,059,024	17,059,024				(1,264,944)	1.920	1.920	JD	27,294	338,851	06/01/2016	06/01/2026
23636T-AE-0	DANONE SA SR NT 144A		D	1	2.A FE	22,000,829	105.2770	24,619,126	23,385,000	22,595,794		145,841			2.947	3.714	MN	112,945	689,156	11/05/2018	11/02/2026
23636A-AR-2	DANSKE BANK A/S SR NT 144A		D		2.A FE	22,989,504	111.4940	25,660,239	23,015,000	22,998,472		2,105			4.375	4.388	JD	53,142	1,006,906	12/11/2019	06/12/2028
23636A-AT-8	DANSKE BANK A/S SR NT 144A		D		2.A FE	12,196,200	107.6630	13,134,841	12,200,000	12,199,449		67			5.375	5.377	JJ	307,838	655,750	10/17/2019	01/12/2024
23636A-AZ-4	DANSKE BANK A/S SR NT 144A		D	1	2.A FE	16,000,000	98.5650	15,770,443	16,000,000	16,000,000					1.621	1.621	MS	79,249	259,360	09/08/2020	09/11/2026
23636A-BA-8	DANSKE BANK A/S SR NT 144A		D	1	1.E FE	1,000,000	98.4800	984,800	1,000,000	1,000,000					0.976	0.976	MS	3,009		09/07/2021	09/10/2025
Q3079#-AB-4	DBCT FINANCE PTY LTD SER B GTD SR SEC NT		D		2.C	26,000,000	104.1010	27,066,151	26,000,000	26,000,000					5.570	5.570	MS	426,414	1,448,200	03/15/2011	03/15/2023
23307*-AE-2	DC ARENA L.P. SR SEC				2.A PL	19,721,172	111.1150	21,913,180	19,721,172	19,721,172					4.260	4.260	MN	72,344	840,122	05/24/2018	05/30/2043
G2616#-AJ-0	DCC TREAS 2014 SER I SR NT		D		2.B	4,000,000	112.2420	4,489,696	4,000,000	4,000,000					4.980	4.980	MS	54,227	199,200	09/23/2014	09/23/2029
G2616#-AF-8	DCC TREAS 2014 SR NT SER F		D		2.B	17,000,000	106.7510	18,147,628	17,000,000	17,000,000					4.530	4.530	MN	85,567	770,100	05/21/2014	05/21/2024
G2616#-AG-6	DCC TREASURY 2014 LTD SER G GTD SR NT		D		2.B	14,000,000	109.0740	15,270,315	14,000,000	14,000,000					4.680	4.680	MN	72,800	655,200	05/21/2014	05/21/2026
23311V-AH-0	DCP MIDSTREAM OPERATING CO GUARNT			1	3.A FE	5,000,000	113.0000	5,650,000	5,000,000	5,000,000					5.125	5.125	MN	32,743	256,250	05/08/2019	05/15/2029
24618#-AS-9	DELAWARE NORTH CO INC SER 2013 SR NT				3.A	9,000,000	102.0940	9,188,422	9,000,000	8,937,420		(62,580)			3.930	4.390	JJ	148,358	500,700	07/31/2013	07/31/2023
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON SR NTS				2.B PL	7,577,867	105.2940	7,979,039	7,577,867	7,577,867					3.820	3.820	MN	37,793	285,286	11/14/2014	11/14/2034
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON SR NTS				2.B PL	12,243,229	103.9980	12,732,713	12,243,229	12,243,229					3.610	3.610	MN	57,703	441,613	10/16/2017	11/14/2034
24618#-AV-2	DELAWARE NTH COS INC SR NT SER 2017 TR A				3.A	13,000,000	101.3820	13,179,670	13,000,000	12,896,064		(103,936)			4.040	4.193	JD	278,648	483,781	12/20/2017	12/20/2027
24618#-AW-0	DELAWARE NTH COS INC SR NT SER 2017 TR B				3.A	6,000,000	100.5550	6,033,299	6,000,000	5,950,402		(49,598)			4.290	4.386	JD	136,565	230,783	12/20/2017	12/20/2032
24618#-AX-8	DELAWARE NTH COS INC SR NT SER 2019 TR A				3.A	14,000,000	104.4400	14,621,662	14,000,000	13,882,220		(117,780)			4.640	4.779	MS	185,858	845,600	03/18/2019	03/18/2029
24618#-AY-6	DELAWARE NTH COS INC SR NT SER 2019 TR B				3.A	9,000,000	104.8300	9,434,730	9,000,000	8,922,159		(77,841)			4.840	4.935	MS	124,630	561,600	03/18/2019	03/18/2034
24703T-AE-6	DELL INT LLC / EMC CORP SR SEC			1	2.B FE	5,819,050	112.6940	6,198,161	5,500,000	5,789,939		(29,110)			4.900	3.679	AO	67,375	134,750	06/22/2021	10/01/2026
247109-BT-7	DELMARVA PWR & LT CO 1ST MTG			1	1.F FE	23,574,663	118.0350	28,033,338	23,750,000	23,595,667		3,733			4.150	4.193	MN	125,941	985,625	09/25/2015	05/15/2045
247109-F@-5	DELMARVA PWR 1ST MTG				1.F	20,000,000	103.2010	20,640,174	20,000,000	20,000,000					3.240	3.240	MS	163,800	324,000	03/30/2021	03/30/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1			1	1.F FE	1,567,412	105.1050	1,553,704	1,478,244	1,547,558		(9,763)			3.625	2.536	JJ	22,477	52,792	12/05/2019	07/30/2027
24737B-AA-3	DELTA AIR LINES 2019-1AA PTC SER AA			1	2.A FE	1,488,361	103.3970	1,478,571	1,430,000	1,460,796		(12,813)			3.204	2.250	AO	8,400	45,817	12/19/2019	04/25/2024
24737B-AA-3	DELTA AIR LINES 2019-1AA PTC SER AA	LS		1	2.A FE	1,108,612	103.3970	1,101,173	1,065,000	1,087,600		(9,401)			3.204	2.250	AO	6,256	34,123	12/19/2019	04/25/2024
830867-AA-5	DELTA AIR LINES/SKYMILES SR SEC 144A			1	2.B FE	15,000,000	105.1330	15,769,942	15,000,000	15,000,000					4.500	4.500	JAJO	133,125	725,625	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES/SKYMILES SR SEC 144A			1	2.B FE	13,000,000	109.2670	14,204,747	13,000,000	13,000,000					4.750	4.750	JAJO	121,785	663,813	09/16/2020	10/20/2028
248798-AA-4	DENTON CNTY ELEC COOP 1ST MTG SER 2012A				1.F FE	37,126,364	107.3040	39,838,068	37,126,364	37,126,364					3.750	3.750	AO	348,060	1,392,239	09/13/2012	10/01/2040
250847-EA-4	DETROIT EDISON 1ST MTG			1	1.F FE	11,928,480	132.5160	15,901,903	12,000,000	11,949,559		1,930			5.700	5.741	AO	171,000	684,000	09/29/2005	10/01/2037
251526-CK-3	DEUTSCHE BANK NY SR NT		D	1	2.B FE	5,000,000	100.8770	5,043,837	5,000,000	5,000,000					3.035	3.035	MN	13,910	75,875	05/25/2021	05/28/2032
251526-BN-8	DEUTSCHE BANK NY SUB		D	1	3.A FE	19,995,200	108.1200	21,624,031	20,000,000	19,996,185		259			4.875	4.877	JD	81,250	975,000	11/28/2017	12/01/2032
25152R-XA-6	DEUTSCHE BK AG LONDON		D		2.B FE	29,885,700	105.0210	31,506,355	30,000,000	29,969,748		11,997			3.700	3.746	MN	95,583	1,110,000	05/22/2014	05/30/2024
25156P-AR-4	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A		D	1	2.B FE	19,650,350	124.8640	24,972,869	20,000,000	19,711,577		8,128			4.875	4.989	MS	311,458	975,000	10/31/2013	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A		D	1	2.B FE	43,318,013	107.1930	46,467,997	43,350,000	43,333,209		2,976			3.600	3.609	JJ	702,270	1,560,600	12/20/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO GUARNT 144A	LS	D	1	2.B FE	649,188	107.1930	696,752	650,000	649,553		79			3.600	3.609	JJ	10,530	23,400	12/20/2017	01/19/2027
25159X-AB-9	DEV BANK OF KAZA SR NT 144A		D		2.B FE	8,854,380	102.1750	9,195,750	9,000,000	8,983,489		16,830			4.125	4.326	JD	21,656	371,250	11/26/2012	12/10/2022
25179M-AN-3	DEVON ENERGY CORPORATION SR NT			1	2.C FE	14,468,808	116.0900	16,946,795	14,598,000	14,492,540		2,999			4.750	4.806	MN	88,602	693,324	05/07/2012	05/15/2042
25179M-AN-3	DEVON ENERGY CORPORATION SR NT	LS		1	2.C FE	10,309,942	116.0900	12,075,666	10,402,000	10,326,853		2,137			4.750	4.806	MN	63,134	494,095	05/07/2012	05/15/2042
25179M-AU-7	DEVON ENERGY CORPORATION SR NT			1	2.C FE	227,160	121.2330	242,465	200,000	225,734		(663)			5.000	4.127	JD	444	10,000	10/17/2019	06/15/2045
25179M-BD-4	DEVON ENERGY CORPORATION SR NT			1	2.C FE	7,836,000	105.5000	8,266,980	7,836,000	7,836,000					5.250	5.250	AO	86,849		12/30/2021	10/15/2027
25179M-BF-9	DEVON ENERGY CORPORATION SR NT			1	2.C FE	1,067,000	106.5000	1,136,355	1,067,000	1,067,000					4.500	4.500	JJ	22,140		12/30/2021	01/15/2030
25179M-BF-9	DEVON ENERGY CORPORATION SR NT	LS		1	2.C FE	233,000	106.5000	248,145	233,000	233,000					4.500	4.500	JJ	4,835		12/30/2021	01/15/2030
Q3189*-AL-3	DEXUS FUNDS MGMNT LTD SR GUAR SER H-2017		D		1.G	25,000,000	110.5510	27,637,837	25,000,000	25,000,000					3.790	3.790	MN	81,590	947,500	11/30/2017	11/30/2032
Q3189*-AD-1	DEXUS FUNDS MGMT SER A SR GTD NT		D		1.G	8,000,000	106.4950	8,519,628	8,000,000	8,000,000					4.580	4.580	FA	134,347	366,400	02/19/2014	02/19/2024
Q3189*-AB-5	DEXUS FUNDS MGMT SER B SR NT		D		1.G	10,000,000	106.2850	10,628,540	10,000,000	10,000,000					3.560	3.560	JJ	170,089	356,000	07/09/2013	07/09/2025
23291K-AJ-4	DH EUROPE FINANCE II CO GUARNT			1	2.A FE	10,236,800	107.0340	10,703,358	10,000,000	10,217,667		(9,346)			3.250	3.087	MN	41,528	325,000	11/27/2019	11/15/2039
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT		D	1	1.G FE	331,664	117.8590	324,113	275,000	328,702		(1,911)			3.875	2.649	AO	1,835	10,656	06/09/2020	04/29/2043
25243Y-AH-2	DIAGEO CAPITAL PLC NT		D	1	1.G FE	14,464,212	140.0340	21,005,096	15,000,000	14,622,100		15,411			5.875	6.137	MS	222,760	881,250	10/17/2006	09/30/2036
25245B-AA-5	DIAGEO INV CORP CO GUARNT		C	1	1.G FE	6,073	123.1400	6,157	5,000	6,017		(36)			4.250	2.918	MN	30	213	06/09/2020	05/11/2042
25278X-AM-1	DIAMONDBACK ENERGY INC CO GUARNT			1	2.C FE	9,985,800	105.5240	10,552,354	10,000,000	9,989,681		1,905			3.250	3.273	JD	27,083	325,000	11/20/2019	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC CO GUARNT			1	2.C FE	7,219,254	106.0410	7,675,250	7,238,000	7,222,624		1,657			3.500	3.531	JD	21,111	253,330	11/20/2019	12/01/2029
25278X-AN-9	DIAMONDBACK ENERGY INC CO GUARNT	LS		1	2.C FE	2,754,846	106.0410	2,928,853	2,762,000	2,756,133		632			3.500	3.531	JD	8,056	96,670	11/20/2019	12/01/2029
254010-AA-9	DIGNITY HEALTH NT			1	2.A FE	9,963,200	101.7720	10,177,243	10,000,000	9,996,487		4,100			3.125	3.168	MN	52,083	312,500	10/11/2012	11/01/2022
25434*-AH-6	DIMENSIONAL FUND ADVISORS LP SR NT				1.E Z	40,000,000	99.2900	39,715,994	40,000,000	40,000,000					2.880	2.880	JD	80,000		12/06/2021	12/06/2036
25466A-AD-3	DISCOVER BANK SR NT				2.B FE	12,917,246	105.0260	13,703,746	13,048,000	13,022,600		14,981			4.200	4.327	FA	217,684	548,016	12/09/2013	08/08/2023
25466A-AE-1	DISCOVER BANK SR NT				2.B FE	14,955,300	109.0860	16,362,847	15,000,000	14,981,722		3,894			4.250	4.282	MS	191,250	637,500	03/10/2014	03/13/2026
25466A-AP-6	DISCOVER BANK SR NT SER BKNT			1	2.B FE	12,780,800	113.5560	14,535,116	12,800,000	12,786,188		1,720			4.650	4.669	MS	178,560	595,200	09/10/2018	09/13/2028
25466A-AP-6	DISCOVER BANK SR NT SER BKNT	LS		1	2.B FE	998,500	113.5560	1,135,556	1,000,000	998,921		134			4.650	4.669	MS	13,950	46,500	09/10/2018	09/13/2028
25466A-AR-2	DISCOVER BANK SR NT SER BKNT			1	2.B FE	14,968,650	101.3630	15,204,498	15,000,000	14,973,982		2,836			2.700	2.724	FA	163,125	405,000	02/03/2020	02/06/2030
25466A-AN-1	DISCOVER BANK SUB FRN SER BKNT			1	2.B FE	4,408,000	104.5230	4,607,357	4,408,000	4,408,000					4.682	4.682	FA	81,406	206,383	08/06/2018	08/09/2028
25466A-AN-1	DISCOVER BANK SUB FRN SER BKNT	LS		1	2.B FE	592,000	104.5230	618,774	592,000	592,000					4.682	4.682	FA	10,933	27,717	08/06/2018	08/09/2028
254709-AM-0	DISCOVER FINANCIAL SVS SR NT			1	2.C FE	24,988,150	108.4520	27,112,912	25,000,000	24,993,372		1,144			4.100	4.106	FA	404,306	1,025,000	03/03/2017	02/09/2027
25470D-AK-5	DISCOVERY COMMS CO GUARNT			1	2.C FE	9,878,480	104.8920	10,489,151	10,000,000	9,954,513		13,016			3.450	3.601	MS	101,583	345,000	06/25/2015	03/15/2025
25470D-AS-8	DISCOVERY COMMS CO GUARNT			1	2.C FE	305,049	119.5780	334,819	280,000	302,883		(1,050)			5.000	4.264	MS	3,928	14,000	11/21/2019	09/20/2037
25470D-BE-8	DISCOVERY COMMS CO GUARNT			1	2.C FE	2,928,774	106.5560	3,196,681	3,000,000	2,957,949		11,039			3.950	4.392	JD	5,267	118,500	04/03/2019	06/15/2025
25470D-BF-5	DISCOVERY COMMS CO GUARNT			1	2.C FE	9,983,000	110.6560	11,065,613	10,000,000	9,986,799		1,503			4.125	4.146	MN	52,708	412,500	11/19/2019	05/15/2029
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC				2.B FE	16,462,156	98.2600	16,637,403	16,932,020	16,557,952		47,716			5.250	5.954	MON	82,283	806,915	04/09/2020	09/28/2028
256677-AC-9	DOLLAR GENERAL CORP SR NT			1	2.B FE	7,847,794	102.4230	8,661,896	8,457,000	8,360,105		71,758			3.250	4.173	AO	58,024	274,853	11/22/2013	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP SR NT			1	2.B FE	14,976,600	108.6450	16,296,710	15,000,000	14,989,902		2,383			4.150	4.169	MN	103,750	622,500	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP SR NT			1	2.B FE	9,989,602	109.7300	10,969,738	9,997,000	9,992,740		713			3.875	3.884	AO	81,781	387,384	03/28/2017	04/15/2027
256677-AE-5	DOLLAR GENERAL CORP SR NT	LS		1	2.B FE	2,998	109.7300	3,292	3,000	2,999		0			3.875	3.884	AO	25	116	03/28/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL CORP SR NT			1	2.B FE	9,989,900	111.2060	11,120,642	10,000,000	9,993,166		926			4.125	4.137	MN	68,750	412,500	03/26/2018	05/01/2028
256746-AH-1	DOLLAR TREE INC SR NT			1	2.B FE	21,228,791	111.5340	24,202,954	21,700,000	21,356,582		44,736			4.200	4.493	MN	116,457	911,400	01/23/2019	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256746-AH-1	DOLLAR TREE INC SR NT	LS		1	2.B FE	280,419	111.5340	334,603	300,000	285,643		1,865			4.200	4.493	MN	1,610	12,600	01/23/2019	05/15/2028
257375-AN-5	DOMINION ENERGY GAS HLDG SR NT SER A			1	2.A FE	399,740	103.0120	412,048	400,000	399,846		51			2.500	2.514	MN	1,278	10,000	11/18/2019	11/15/2024
25746U-DB-2	DOMINION ENERGY INC JR SUB				2.B FE	319,497	103.5310	310,592	300,000	316,077		(3,420)			3.071	0.995	FA	3,480	4,607	06/03/2021	08/15/2024
25746U-DM-8	DOMINION ENERGY INC PERP JR SUB SER C			1	2.C FE	300,000	103.2500	309,750	300,000	309,750	9,750				4.350	4.350	AO	798		12/01/2021	01/15/2167
25746U-DK-2	DOMINION ENERGY INC SR NT SER B			1	2.B FE	4,995,600	104.1570	5,207,840	5,000,000	4,995,716		116			3.300	3.306	AO	34,833	87,083	03/24/2021	04/15/2041
25746U-DL-0	DOMINION ENERGY INC SR NT SER C			1	2.B FE	4,992,850	97.7770	4,888,838	5,000,000	4,993,097		247			2.250	2.266	FA	43,438		08/10/2021	08/15/2031
257469-AJ-5	DOMINION RES INC SR NT PT 08/01/15 SER F			1	2.B FE	5,175,000	122.5570	6,127,839	5,000,000	5,110,396		(6,894)			5.250	4.997	FA	109,375	262,500	10/29/2009	08/01/2033
260003-AG-3	DOVER CORP NT			1	2.A FE	2,994,540	139.4690	4,184,080	3,000,000	2,995,854		140			6.600	6.614	MS	58,300	198,000	03/15/2038	03/15/2038
260003-AM-0	DOVER CORP SR NT			1	2.A FE	19,746,709	105.6790	21,267,833	20,125,000	19,920,790		48,070			3.150	3.431	MN	81,003	633,938	11/30/2018	11/15/2025
260003-AP-3	DOVER CORP SR NT			1	2.A FE	4,892,202	105.5820	5,120,740	4,850,000	4,884,286		(3,852)			2.950	2.849	MN	22,654	143,075	12/02/2019	11/04/2029
260543-CE-1	DOW CHEMICAL CO/THE SR NT			1	2.B FE	10,355,234	128.1630	13,264,910	10,350,000	10,354,449		(137)			5.250	5.246	MN	69,431	543,375	08/13/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE SR NT			1	2.B FE	4,415,900	118.4300	5,921,497	5,000,000	4,506,425		12,943			4.375	5.153	MN	27,951	218,750	08/13/2013	11/15/2042
260543-CK-7	DOW CHEMICAL CO/THE SR NT			1	2.B FE	412,129	115.5800	450,762	390,000	409,565		(1,239)			4.250	3.736	AO	4,144	16,575	11/21/2019	10/01/2034
260543-CR-2	DOW CHEMICAL CO/THE SR NT			1	2.B FE	8,988,521	140.7670	12,662,034	8,995,000	8,988,724		99			5.550	5.555	MN	42,989	499,223	11/25/2019	11/30/2048
260543-CR-2	DOW CHEMICAL CO/THE SR NT	LS		1	2.B FE	1,004,276	140.7670	1,414,713	1,005,000	1,004,299		11			5.550	5.555	MN	4,803	55,778	11/25/2019	11/30/2048
260543-CY-7	DOW CHEMICAL CO/THE SR NT			1	2.B FE	19,981,209	116.7270	23,345,464	20,000,000	19,984,898		1,802			4.800	4.813	MN	82,667	960,000	11/25/2019	11/30/2028
26078J-AC-4	DOWDUPONT INC SR NT			1	2.A FE	18,000,000	110.5450	19,898,152	18,000,000	18,000,000					4.493	4.493	MN	103,339	808,740	11/14/2018	11/15/2025
26078J-AD-2	DOWDUPONT INC SR NT			1	2.A FE	37,813,800	115.9160	42,976,992	37,076,000	37,623,237		(67,661)			4.725	4.536	MN	223,846	1,751,841	01/29/2019	11/15/2028
26078J-AD-2	DOWDUPONT INC SR NT	LS		1	2.A FE	12,924,000	115.9160	14,980,976	12,924,000	12,924,000					4.725	4.536	MN	78,029	610,659	01/29/2019	11/15/2028
26078J-AF-7	DOWDUPONT INC SR NT			1	2.A FE	234,000	140.0640	327,750	234,000	234,000					5.419	5.419	MN	1,620	12,680	11/14/2018	11/15/2048
26078J-AF-7	DOWDUPONT INC SR NT	LS		1	2.A FE	4,766,000	140.0640	6,675,458	4,766,000	4,766,000					5.419	5.419	MN	33,001	258,270	11/14/2018	11/15/2048
233293-AQ-2	DPL INC SR NT			1	3.A FE	199,721	106.2500	212,500	200,000	199,766		27			4.350	4.369	AO	1,837	8,700	04/23/2020	04/15/2029
26138E-AX-7	DR PEPPER SNAPPLE GRP CO GUARNT			1	2.B FE	4,939,250	107.0270	5,351,349	5,000,000	4,965,544		5,626			3.430	3.570	JD	7,622	171,500	12/21/2016	06/15/2027
26138E-AY-5	DR PEPPER SNAPPLE GRP CO GUARNT			1	2.B FE	9,991,700	118.8130	11,881,300	10,000,000	9,992,455		163			4.420	4.425	JD	19,644	442,000	12/05/2016	12/15/2046
26138E-AS-8	DR PEPPER SNAPPLE GRP SR NT			1	2.B FE	42,175,797	105.9610	44,980,262	42,450,000	42,332,605		27,859			3.400	3.477	MN	184,422	1,443,300	11/20/2015	11/15/2025
26138E-AT-6	DR PEPPER SNAPPLE GRP SR NT			1	2.B FE	27,350,724	118.9850	32,125,932	27,000,000	27,329,661		(8,371)			4.500	4.414	MN	155,250	1,215,000	11/12/2019	11/15/2045
23338V-AF-3	DTE ELEC CO GENL REF MORT			1	1.E FE	4,996,300	113.0270	5,651,359	5,000,000	4,996,722		81			3.700	3.704	JD	15,417	185,000	05/10/2016	06/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	9,993,000	139.4780	13,947,822	10,000,000	9,994,835		187			6.000	6.005	JJ	276,667	600,000	01/07/2008	01/15/2038
26442C-AY-0	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	199,042	101.8340	203,667	200,000	199,231		91			2.450	2.506	FA	1,851	4,900	11/21/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS 1ST MTG			1	1.F FE	161,920	103.8850	166,216	160,000	161,829		(42)			3.200	3.137	FA	1,934	5,120	10/17/2019	08/15/2049
26441C-AN-5	DUKE ENERGY CORP SR NT			1	2.B FE	9,994,100	105.0300	10,502,974	10,000,000	9,998,454		635			3.750	3.757	AO	79,167	375,000	04/01/2014	04/15/2024
26441C-AP-0	DUKE ENERGY CORP SR NT			1	2.B FE	14,949,600	123.1450	18,471,783	15,000,000	14,954,945		984			4.800	4.821	JD	32,000	720,000	11/16/2015	12/15/2045
26441C-AS-4	DUKE ENERGY CORP SR NT			1	2.B FE	9,494,550	103.5870	10,358,714	10,000,000	9,677,266		61,548			2.650	3.394	MS	88,333	265,000	12/14/2018	09/01/2026
26441C-AT-2	DUKE ENERGY CORP SR NT			1	2.B FE	14,991,600	107.0430	16,056,443	15,000,000	14,992,506		182			3.750	3.753	MS	187,500	562,500	08/09/2016	09/01/2046
26441C-AW-5	DUKE ENERGY CORP SR NT			1	2.B FE	498,965	100.9680	504,841	500,000	499,865		213			2.400	2.444	FA	4,533	12,000	08/07/2017	08/15/2022
26441C-AX-3	DUKE ENERGY CORP SR NT			1	2.B FE	4,624,450	105.2510	5,262,542	5,000,000	4,754,583		38,042			3.150	4.138	FA	59,500	157,500	05/21/2018	08/15/2027
26441C-BE-4	DUKE ENERGY CORP SR NT			1	2.B FE	3,408,534	106.1130	3,353,182	3,160,000	3,403,553		(4,981)			3.400	2.270	JD	4,775	53,720	11/01/2021	06/15/2029
26441C-BL-8	DUKE ENERGY CORP SR NT			1	2.B FE	399,472	100.2310	400,923	400,000	399,498		26			2.550	2.565	JD	453	5,242	06/07/2021	06/15/2031
26441C-BL-8	DUKE ENERGY CORP SR NT	LS		1	2.B FE	998,680	100.2310	1,002,307	1,000,000	998,745		65			2.550	2.565	JD	1,133	13,104	06/07/2021	06/15/2031
26444H-AA-9	DUKE ENERGY FLORIDA LLC 1ST MTG			1	1.F FE	19,887,600	105.8610	21,172,227	20,000,000	19,900,104		2,530			3.400	3.430	AO	170,000	680,000	09/06/2016	10/01/2046
26444G-AC-7	DUKE ENERGY FLORIDA LLC SR SEC				1.A FE	14,999,400	102.9900	15,448,574	15,000,000	14,999,715		60			2.538	2.538	MS	126,900	380,700	06/15/2016	09/01/2029
263901-AF-7	DUKE ENERGY INDIANA INC 1ST MTG SER WWW			1	1.F FE	6,968,290	125.5460	8,788,197	7,000,000	6,973,180		687			4.900	4.929	JJ	158,161	343,000	07/08/2013	07/15/2043
26442L-A@-3	DUKE ENERGY KENTUCKY DEBENTURE DUE 2046				2.A	24,000,000	110.3330	26,479,919	24,000,000	24,000,000					4.450	4.450	JJ	492,467	1,068,000	01/05/2016	01/15/2046
26442L-B*-4	DUKE ENERGY KENTUCKY DEBENTURES				2.A	25,000,000	105.4180	26,354,448	25,000,000	25,000,000					4.110	4.110	MS	302,542	1,027,500	09/07/2017	09/15/2047
26442L-C@-1	DUKE ENERGY KENTUCKY DEBENTURES				2.A	10,000,000	114.0960	11,409,611	10,000,000	10,000,000					4.620	4.620	JD	20,533	462,000	12/12/2018	12/15/2048
26442L-E*-1	DUKE ENERGY KY SR NT				2.A	12,000,000	100.4580	12,054,952	12,000,000	12,000,000					3.660	3.660	MS	129,320	439,200	09/15/2020	09/15/2050
26442L-D@-0	DUKE ENERGY KY SR UNSEC DEB				2.A	40,000,000	109.4420	43,776,794	40,000,000	40,000,000					4.320	4.320	JJ	796,800	1,728,000	07/17/2019	07/15/2049
26442E-AE-0	DUKE ENERGY OHIO INC 1ST MTG			1	1.F FE	19,860,200	110.6200	22,124,025	20,000,000	19,875,788		3,064			3.700	3.739	JD	32,889	740,000	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	177,480	120.3760	180,564	150,000	175,744		(802)			4.375	3.266	MS	1,659	6,563	10/17/2019	03/30/2044
26442U-AC-8	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	14,961,750	111.8000	16,770,028	15,000,000	14,965,811		829			3.700	3.714	AO	117,167	555,000	09/13/2016	10/15/2046
26441Q-AC-8	DUKE REALTY CORP MTN DTD 6/17/98				2.A FE	47,845,353	123.6200	61,810,218	50,000,000	48,898,965		127,527			7.250	7.689	JD	161,111	3,625,000	08/27/2003	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441Y-AY-3	DUKE REALTY LP SR NT			1	2.A FE	7,926,399	106.0940	8,532,079	8,042,000	7,999,164		13,602			3.750	3.945	JD	25,131	301,575	03/07/2016	12/01/2024
26441Y-AZ-0	DUKE REALTY LP SR NT			1	2.A FE	11,888,400	106.4680	12,776,124	12,000,000	11,945,284		11,092			3.250	3.360	JD	1,083	390,000	10/29/2019	06/30/2026
26441Y-BB-2	DUKE REALTY LP SR NT			1	2.A FE	14,838,900	111.8680	16,780,140	15,000,000	14,885,007		14,607			4.000	4.132	MS	176,667	600,000	09/04/2018	09/15/2028
26443C-AQ-6	DUKE UNIVERSITY HEALTH SR NT SER 2020			1	1.C FE	9,992,985	105.1330	9,609,182	9,140,000	9,941,167		(35,951)			3.162	2.541	JD	24,084	289,007	07/16/2020	06/01/2042
G3300*-AC-7	DULUXGROUP PTY LTD SER C SR NT		D		2.C	7,000,000	105.8330	7,408,301	7,000,000	7,000,000					4.230	4.230	MS	84,718	296,100	09/18/2014	09/18/2026
G3300*-AB-9	DULUXGRP SR NT SER B		D		2.C	4,000,000	103.8980	4,155,903	4,000,000	4,000,000					4.130	4.130	MS	47,266	165,200	09/18/2014	09/18/2024
266233-AJ-4	DUQUESNE LT H SR NT 144A			1	2.C FE	5,000,000	98.9230	4,946,135	5,000,000	5,000,000					2.775	2.775	JJ	67,063		06/22/2021	01/07/2032
266233-AB-1	DUQUESNE LT HLDGS SR NT			1	2.C FE	11,094,360	125.3520	12,409,854	9,900,000	10,785,440		(43,557)			6.250	5.317	FA	233,750	618,750	10/25/2013	08/15/2035
266233-AG-0	DUQUESNE LT HLDGS SR NT 144A			1	2.C FE	11,972,500	105.7630	12,691,576	12,000,000	11,983,088		2,682			3.616	3.644	FA	180,800	433,920	10/24/2017	08/01/2027
23355L-AL-0	DXC TECHNOLOGY CO SR NT			1	2.B FE	5,344,650	98.8730	5,289,699	5,350,000	5,344,968		318			1.800	1.821	MS	29,960		09/07/2021	09/15/2026
26969P-AB-4	EAGLE MATERIALS SR NT			1	2.B FE	39,678,650	98.7990	39,519,508	40,000,000	39,687,750		9,100			2.500	2.593	JJ	500,000		11/12/2021	07/01/2031
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT				3.A	41,567,164	113.1140	47,018,206	41,567,164	41,567,164					4.820	4.820	JD	1,055,626	1,001,769	11/01/2018	12/31/2042
270048-AB-3	EAGLES STADIUM A SR NT SER B				2.B PL	3,357,424	111.1140	3,730,568	3,357,424	3,357,424					4.580	4.580	JJ	70,905	150,911	11/14/2013	01/15/2039
270048-AA-5	EAGLES STADIUM SER A SR NT				2.B PL	7,319,183	111.0950	8,131,247	7,319,183	7,319,183					4.580	4.580	JJ	154,573	328,986	10/01/2013	01/15/2039
27326#-AC-0	EAST KENTUCKY POWER COOP 1ST MTG BD 2019				2.A	28,000,000	108.7390	30,446,788	28,000,000	28,000,000					4.450	4.450	AO	252,661	1,223,750	04/18/2019	04/19/2049
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A				2.A	30,225,256	113.5130	33,667,502	29,659,500	30,137,100		(29,227)			4.610	4.388	FA	550,719	1,347,077	04/03/2019	02/06/2044
G2903@-AA-3	EAST SURREY HOLDINGS LTD SR SEC		B		3.A Z	47,350,800	99.4440	48,430,304	48,701,299	48,701,299				(492,470)	3.220	3.220	AO	313,636	1,579,924	10/19/2018	10/19/2025
G3029*-AB-0	EASTLIGHT COMMUNITY HOMES LTD		B		1.F Z	28,296,000	105.4130	28,520,907	27,056,277	27,056,277				(1,239,723)	2.540	2.540	FA	251,984		08/19/2021	08/19/2046
277432-AN-0	EASTMAN CHEMICAL CO SR NT			1	2.C FE	19,844,800	101.1150	20,222,974	20,000,000	19,988,794		17,508			3.600	3.692	FA	272,000	720,000	05/29/2012	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO SR NT			1	2.C FE	9,719,350	119.9380	11,993,822	10,000,000	9,755,182		5,745			4.650	4.828	AO	98,167	465,000	11/10/2014	10/15/2044
277432-AR-1	EASTMAN CHEMICAL CO SR NT			1	2.C FE	20,129,750	106.8290	21,365,744	20,000,000	20,046,365		(13,581)			3.800	3.722	MS	223,778	760,000	02/27/2015	03/15/2025
277432-AW-0	EASTMAN CHEMICAL CO SR NT			1	2.C FE	23,563,144	113.7600	26,659,656	23,435,000	23,532,640		(11,988)			4.500	4.429	JD	87,881	1,054,575	03/04/2019	12/01/2028
278062-AC-8	EATON CORP CO GUARNT			1	2.A FE	6,756,321	101.8660	7,148,970	7,018,000	6,983,982		39,510			2.750	3.343	MN	31,630	192,995	09/16/2015	11/02/2022
278062-AD-6	EATON CORP CO GUARNT			1	2.A FE	23,713,427	115.0430	28,040,649	24,374,000	23,905,527		32,860			4.000	4.222	MN	159,785	974,960	06/09/2020	11/02/2032
278062-AD-6	EATON CORP CO GUARNT	LS			2.A FE	897,090	115.0430	1,065,301	926,000	905,559		1,458			4.000	4.222	MN	6,070	37,040	06/09/2020	11/02/2032
278062-AE-4	EATON CORP CO GUARNT			1	2.A FE	15,057,353	117.2320	17,731,293	15,125,000	15,068,222		1,636			4.150	4.177	MN	102,871	627,688	06/09/2020	11/02/2042
278062-AF-1	EATON CORP CO GUARNT			1	2.A FE	7,485,493	115.9720	8,813,894	7,600,000	7,494,346		2,319			3.915	4.002	MS	87,609	297,540	12/12/2017	09/15/2047
278058-DB-5	EATON CORP SR NT			1	2.A FE	14,943,000	126.8160	19,022,475	15,000,000	14,959,587		1,617			5.800	5.827	MS	256,167	870,000	03/13/2007	03/15/2037
278265-AE-3	EATON VANCE CORP SR NT			1	2.A FE	11,955,840	107.6060	12,912,757	12,000,000	11,974,837		4,277			3.500	3.544	AO	99,167	420,000	04/03/2017	04/06/2027
278865-AM-2	ECOLAB INC SR NT			1	1.G FE	20,847,950	140.7070	28,141,468	20,000,000	20,709,218		(20,219)			5.500	5.210	JD	70,278	1,100,000	11/12/2013	12/08/2041
278865-AV-2	ECOLAB INC SR NT			1	1.G FE	9,310,860	105.0600	10,243,394	9,750,000	9,508,913		45,359			2.700	3.257	MN	43,875	263,250	05/11/2017	11/01/2026
278865-BE-9	ECOLAB INC SR NT			1	1.G FE	9,990,600	120.2180	12,021,781	10,000,000	9,991,956		780			4.800	4.812	MS	129,333	480,000	03/20/2020	03/24/2030
279158-AC-3	ECOPETROL SA SR NT		D	1	3.A FE	6,932,310	106.0010	7,420,070	7,000,000	6,985,398		7,869			5.875	6.005	MS	117,663	411,250	09/11/2013	09/18/2023
279158-AJ-8	ECOPETROL SA SR NT		D	1	3.A FE	721,482	95.6260	666,513	697,000	720,547		(556)			5.875	5.899	MN	3,754	40,949	10/17/2019	05/28/2045
279158-AJ-8	ECOPETROL SA SR NT	LS	D	1	3.A FE	9,400,166	95.6260	9,049,088	9,463,000	9,407,028		1,087			5.875	5.899	MN	50,962	555,951	10/17/2019	05/28/2045
279158-AP-4	ECOPETROL SA SR NT		D	1	3.A FE	8,000,000	97.2200	7,777,600	8,000,000	8,000,000					4.625	4.625	MN	60,639		10/27/2021	11/02/2031
G3056@-AG-3	EDINBURGH AIRPORT LTD SR SEC NT DUE 2028		B		3.A	11,348,921	93.7010	11,030,436	11,771,951	11,771,951				(119,039)	3.250	3.250	JD	193,915	388,817	10/16/2018	10/16/2028
G3056@-AK-4	EDINBURGH AIRPORT LTD SR SEC TR 2		B		3.A	11,369,806	94.8660	11,167,579	11,771,951	11,771,951				(119,039)	3.450	3.450	JD	205,848	412,744	02/13/2019	10/16/2028
281020-AM-9	EDISON INTL SR NT			1	2.C FE	2,013,048	105.6210	2,112,414	2,000,000	2,010,965		(1,643)			4.125	4.019	MS	24,292	82,500	09/25/2019	03/15/2028
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES				1.G PL	17,232,948	112.0330	19,306,624	17,232,948	17,232,948					4.170	4.170	JD	1,996	1,084,235	02/11/2015	12/31/2041
283677-AX-0	EL PASO ELEC CO SR NT			1	2.B FE	9,914,600	146.2210	14,622,117	10,000,000	9,932,872		2,060			7.500	7.573	MS	220,833	750,000	05/29/2008	03/15/2038
283677-AY-8	EL PASO ELEC CO SR NT			1	2.B FE	24,205,500	101.2520	25,312,928	25,000,000	24,903,457		96,990			3.300	3.715	JD	36,667	825,000	08/27/2013	12/15/2022
283677-AZ-5	EL PASO ELEC CO SR NT			1	2.B FE	32,519,372	122.0540	39,290,287	32,191,000	32,482,210		(7,472)			5.000	4.939	JD	134,129	1,609,550	03/21/2016	12/01/2044
283677-AZ-5	EL PASO ELEC CO SR NT	LS		1	2.B FE	2,799,028	122.0540	3,428,487	2,809,000	2,800,253		200			5.000	4.939	JD	11,704	140,450	03/21/2016	12/01/2044
283677-AW-2	EL PASO ELECTRIC CO NT			1	2.B FE	22,112,940	132.0280	29,046,225	22,000,000	22,094,387		(4,714)			6.000	5.952	MN	168,667	1,320,000	12/06/2013	05/15/2035
268317-AK-0	ELEC DE FRANCE SR NT 144A		D		1.G FE	38,179,687	124.6060	49,184,419	39,472,000	38,359,986		26,852			4.875	5.089	JJ	849,882	1,924,260	01/13/2014	01/22/2044
268317-AK-0	ELEC DE FRANCE SR NT 144A	LS	D		1.G FE	510,713	124.6060	657,919	528,000	513,125		359			4.875	5.089	JJ	11,369	25,740	01/13/2014	01/22/2044
G3393*-AJ-0	ELECTRANET PTY LTD SER 2013-C SR SEC NT		D		2.B	18,000,000	107.8610	19,414,934	18,000,000	18,000,000					3.910	3.910	MN	89,930	703,800	05/15/2013	05/15/2028
G3393*-AH-4	ELECTRANET PTY LTD SR SEC NT SER 2013-B		D		2.B	12,000,000	105.2240	12,626,833	12,000,000	12,000,000					3.710	3.710	MN	56,887	445,200	05/15/2013	05/15/2025
28501*-BH-7	ELECTRIC TRANS TX SR NT SER H TRANCHE D				2.B	40,000,000	97.2720	38,908,622	40,000,000	40,000,000					3.350	3.350	JD	59,556	670,000	06/15/2021	06/15/2041
28501*-AU-9	ELECTRIC TRANSM TEXAS SR NT SER C				2.B	14,000,000	114.0680	15,969,558	14,000,000	14,000,000					4.710	4.710	JD	32,970	659,400	06/13/2013	06/13/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28501*-AZ-8	ELECTRIC TRANSMISSION TX LLC SR NT TR D				2.B	25,000,000	110.7050	27,676,142	25,000,000	25,000,000					4.370	4.370	MN	106,215	1,092,500	05/26/2016	05/26/2046
G2978#-AE-3	ELECTRICITY SUPPLY BOARD SR NT SER E		D		1.G	30,000,000	108.4050	32,521,515	30,000,000	30,000,000					6.050	6.050	JD	80,667	1,815,000	12/15/2003	12/15/2023
P40008-AA-1	ELETRANS S.A. SR SEC		D		2.A FE	17,535,558	100.6060	17,641,887	17,535,558	17,535,558					4.060	4.060	JD	5,933	704,622	01/10/2018	12/28/2037
532457-BH-0	ELI LILLY & CO SR NT			1	1.F FE	9,980,700	104.3180	10,431,826	10,000,000	9,992,947		1,942			2.750	2.772	JD	22,917	275,000	02/24/2015	06/01/2025
532457-BT-4	ELI LILLY & CO SR NT			1	1.F FE	22,933,277	121.3520	24,270,438	20,000,000	22,884,052		(49,225)			3.950	3.148	MS	232,611	395,000	04/09/2021	03/15/2049
F2977#-AA-3	ELIS SA SR NT		B		2.C PL	56,130,000	100.2800	57,022,852	56,863,414	56,863,414				(4,216,478)	2.700	2.700	AO	285,739	1,573,220	04/24/2019	04/24/2029
286857-B#-3	ELIZABETHTOWN GAS CO 1ST MTG				1.G	30,000,000	121.2470	36,374,003	30,000,000	30,000,000					4.520	4.520	JD	41,433	1,356,000	12/20/2018	12/20/2058
286857-B@-5	ELIZABETHTOWN GAS CO 1ST MTG				1.G	15,000,000	116.4460	17,466,975	15,000,000	15,000,000					4.370	4.370	JD	20,029	655,500	12/20/2018	12/20/2048
W2710@-AE-0	ELLEVIO AB SR SEC SER 6		D		2.B FE	38,500,000	104.3770	40,185,257	38,500,000	38,500,000					3.290	3.290	FA	432,772	1,266,650	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB SR SEC SER 7		D		2.B FE	61,500,000	104.9100	64,519,644	61,500,000	61,500,000					3.440	3.440	FA	722,830	2,115,600	10/26/2016	10/27/2031
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A			1	1.F FE	4,545,694	110.5080	5,023,365	4,545,694	4,545,694					5.209	5.209	FA	92,083	231,442	02/03/2010	02/11/2030
29081P-AF-2	EMBOTELLADORA ANDINA SA SR NT 144A		D	1	2.B FE	9,990,152	103.2500	10,403,470	10,076,000	9,993,167		1,579			3.950	3.999	JJ	176,890	398,002	01/15/2020	01/21/2050
29081P-AF-2	EMBOTELLADORA ANDINA SA SR NT 144A	LS	D	1	2.B FE	1,907,608	103.2500	1,986,530	1,924,000	1,908,183		301			3.950	3.999	JJ	33,777	75,998	01/15/2020	01/21/2050
26867L-AL-4	EMD FINANCE LLC CO GUARNT 144A		C	1	1.G FE	34,880,301	105.2680	37,291,286	35,425,000	35,223,484		58,050			3.250	3.437	MS	326,205	1,151,313	09/14/2015	03/19/2025
26867L-AL-4	EMD FINANCE LLC CO GUARNT 144A	LS	C	1	1.G FE	298,149	105.2680	315,805	300,000	299,337		192			3.250	3.437	MS	2,763	9,750	09/14/2015	03/19/2025
29091#-AC-9	EMERA MAINE SR NT				2.A	30,000,000	115.4420	34,632,515	30,000,000	30,000,000					4.710	4.710	MN	180,550	1,413,000	11/15/2018	11/15/2048
29091#-AD-7	EMERA MAINE SR NT				2.A	7,000,000	103.0470	7,213,303	7,000,000	7,000,000					3.790	3.790	JD	15,476	265,300	12/10/2019	12/10/2049
29091#-AA-3	EMERA MAINE SR NT SER 14-A				2.A	10,000,000	109.5360	10,953,597	10,000,000	10,000,000					4.340	4.340	MS	115,733	434,000	09/25/2014	09/25/2044
29103D-AJ-5	EMERA US FINANCE LP CO GUARNT		C	1	2.C FE	25,072,205	106.4150	26,603,741	25,000,000	25,032,012		(6,821)			3.550	3.518	JD	39,444	887,500	01/22/2018	06/15/2026
29103D-AS-5	EMERA US FINANCE LP CO GUARNT		C	1	2.C FE	250,000	98.1560	245,391	250,000	250,000					0.833	0.833	JD	93	1,105	12/02/2021	06/15/2024
291011-BM-5	EMERSON ELEC CO SR NT			1	1.F FE	4,993,900	97.6690	4,883,452	5,000,000	4,994,119		132			2.750	2.756	AO	29,028	137,500	04/27/2020	10/15/2050
292487-AA-3	EMPRESA DE LOS FERROCARR SR NT 144A		D	1	1.G FE	9,782,950	85.7440	9,570,745	11,162,000	9,794,156		11,206			3.068	3.771	FA	126,516	125,205	11/10/2021	08/18/2050
29246R-AA-1	EMPRESA NACIONAL DE ELEC SR NT		D	1	2.A FE	11,853,600	104.2500	12,510,000	12,000,000	11,947,238		21,432			4.250	4.439	AO	107,667	510,000	10/22/2018	04/15/2024
29246R-AA-1	EMPRESA NACIONAL DE ELEC SR NT	LS	D	1	2.A FE	2,969,400	104.2500	3,127,500	3,000,000	2,991,789		3,342			4.250	4.439	AO	26,917	127,500	10/22/2018	04/15/2024
29245J-AJ-1	EMPRESA NACIONAL DEL PET SR NT 144A		D	1	2.C FE	14,821,300	102.7500	15,412,500	15,000,000	14,908,377		17,862			3.750	3.896	FA	228,125	562,500	11/15/2017	08/05/2026
29245J-AL-6	EMPRESA NACIONAL DEL PET SR NT 144A		D	1	2.C FE	9,989,550	107.7500	10,775,000	10,000,000	9,992,278		916			5.250	5.263	MN	80,208	525,000	11/07/2018	11/06/2029
29245J-AM-4	EMPRESA NACIONAL DEL PET SR NT 144A		D	1	2.C FE	28,897,920	95.2510	27,622,790	29,000,000	28,900,433		2,513			3.450	3.492	MS	291,813		09/09/2021	09/16/2031
29248H-AA-1	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	5,000,000	97.0360	4,851,790	5,000,000	5,000,000					1.357	1.357	MS	19,601	67,850	09/14/2020	09/17/2027
29248H-AB-9	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	4,900,000	96.6480	4,735,775	4,900,000	4,900,000					1.776	1.776	MS	25,140	87,024	09/14/2020	03/17/2031
29248H-AB-9	EMPWR FINANCE 2020 LP CO GUARNT 144A	LS	C	1	1.F FE	100,000	96.6480	96,648	100,000	100,000					1.776	1.776	MS	513	1,776	09/14/2020	03/17/2031
29248H-AC-7	EMPWR FINANCE 2020 LP CO GUARNT 144A		C	1	1.F FE	10,103,825	101.5010	10,150,129	10,000,000	10,101,259		(2,178)			3.075	3.022	MS	88,833	307,500	10/22/2020	09/17/2051
292480-AH-3	ENABLE MIDSTREAM PARTNER CO GUARNT			1	2.C FE	20,692,429	104.4350	21,593,042	20,676,000	20,703,473		129			3.900	3.840	MN	103,035	793,182	11/01/2021	05/15/2024
292480-AJ-9	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	1,722	107.7300	2,155	2,000	1,734		5			5.000	6.099	MN	13	100	11/21/2019	05/15/2044
292480-AJ-9	ENABLE MIDSTREAM PARTNER SR NT	LS		1	2.C FE	515,015	107.7300	644,226	598,000	518,364		1,638			5.000	6.099	MN	3,821	29,900	11/21/2019	05/15/2044
292480-AK-6	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	9,961,500	107.9680	10,796,789	10,000,000	9,977,894		3,698			4.400	4.448	MS	129,556	440,000	03/06/2017	03/15/2027
292480-AL-4	ENABLE MIDSTREAM PARTNER SR NT			1	2.C FE	16,437,711	110.9920	18,380,233	16,560,000	16,475,648		10,968			4.950	5.046	MN	104,742	819,720	11/21/2019	05/15/2028
292480-AL-4	ENABLE MIDSTREAM PARTNER SR NT	LS		1	2.C FE	4,305,150	110.9920	4,817,042	4,340,000	4,315,867		3,139			4.950	5.046	MN	27,451	214,830	11/21/2019	05/15/2028
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR NT			1	2.A FE	19,930,800	113.8390	22,767,719	20,000,000	19,969,019		7,101			5.875	5.921	AO	248,056	1,175,000	10/01/2015	10/15/2025
29250R-AX-4	ENBRIDGE ENERGY PARTNERS SR NT			1	2.A FE	19,733,000	156.3760	31,275,202	20,000,000	19,752,204		3,700			7.375	7.487	AO	311,389	1,475,000	10/01/2015	10/15/2045
29250N-AZ-8	ENBRIDGE INC CO GUARNT		A	1	2.A FE	4,996,150	104.8180	5,240,888	5,000,000	4,996,872		345			3.125	3.134	MN	19,965	156,250	11/13/2019	11/15/2029
29250N-AF-2	ENBRIDGE INC SR NT		A	1	2.A FE	13,020,612	104.4150	13,732,631	13,152,000	13,124,986		14,603			4.000	4.123	AO	131,520	526,080	09/25/2013	10/01/2023
29250N-AF-2	ENBRIDGE INC SR NT	LS	A	1	2.A FE	1,829,538	104.4150	1,929,585	1,848,000	1,844,204		2,052			4.000	4.123	AO	18,480	73,920	09/25/2013	10/01/2023
29250N-AH-8	ENBRIDGE INC SR NT		A	1	2.A FE	7,474,200	104.3870	7,829,024	7,500,000	7,492,853		2,756			3.500	3.541	JD	15,313	262,500	05/28/2014	06/10/2024
29250N-AM-7	ENBRIDGE INC SR NT		A	1	2.A FE	2,988	135.5880	4,068	3,000	2,989		0			5.500	5.527	JD	14	165	11/21/2016	12/01/2046
29250N-AM-7	ENBRIDGE INC SR NT	LS	A	1	2.A FE	9,957,612	135.5880	13,554,721	9,997,000	9,960,659		667			5.500	5.527	JD	45,820	549,835	11/21/2016	12/01/2046
29252B-AA-7	ENBRIDGE PIPELINES SR NT				1.G PL	34,617,944	104.8580	35,635,710	33,984,800	34,567,306		(20,832)			3.980	3.717	JD	710,526	1,722,752	09/04/2019	06/30/2040
29244T-AC-5	ENDESA-CHILE UNSEC NT		D	1	2.A FE	4,896,864	140.0000	6,860,000	4,900,000	4,896,871		1			8.125	8.130	FA	165,885	398,125	01/17/1997	02/01/2097
29244T-AC-5	ENDESA-CHILE UNSEC NT	LS	D	1	2.A FE	99,936	140.0000	140,000	100,000	99,936		0			8.125	8.130	FA	3,385	8,125	01/17/1997	02/01/2097
29278D-AA-3	ENEL CHILE SA SR NT		D	1	2.A FE	17,734,505	110.0000	19,745,000	17,950,000	17,797,399		19,591			4.875	5.031	JD	46,184	875,063	11/08/2018	06/12/2028
29278G-AF-5	ENEL FINANCE INTL NV CO GUARNT 144A		D	1	2.A FE	2,950,516	106.9710	3,102,149	2,900,000	2,939,040		(5,533)			3.500	3.261	AO	23,965	101,500	11/21/2019	04/06/2028
29278G-AL-2	ENEL FINANCE INTL NV CO GUARNT 144A		D	1	2.A FE	3,509,420	102.9990	3,604,980	3,500,000	3,505,402		(1,914)			2.650	2.590	MS	28,598	92,750	11/19/2019	09/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AN-8	ENEL FINANCE INTL NV CO GUARNT 144A		D	1	2.A FE	497,980	97.5820	487,908	500,000	498,107		127			1.875	1.937	JJ	4,401		07/07/2021	07/12/2028
29278G-AP-3	ENEL FINANCE INTL NV CO GUARNT 144A		D	1	2.A FE	2,782,584	96.8350	2,711,394	2,800,000	2,783,315		731			2.250	2.320	JJ	29,575		07/07/2021	07/12/2031
29278G-AA-6	ENEL FINANCE INTL NV SR NT 144A		D	1	2.A FE	29,697,000	108.1170	32,435,174	30,000,000	29,822,540		29,139			3.625	3.747	MN	108,750	1,087,500	05/22/2017	05/25/2027
29273V-AN-0	ENERGY TRANSFER LP PERP JR SUB SER H			1	3.B FE	1,000	101.7500	1,018	1,000	1,018	18				6.500	6.500	MN	8	27	06/01/2021	01/01/2099
29273V-AN-0	ENERGY TRANSFER LP PERP JR SUB SER H	LS		1	3.B FE	499,000	101.7500	507,733	499,000	507,733	8,733				6.500	6.500	MN	4,144	13,515	06/01/2021	01/01/2099
29273R-BB-4	ENERGY TRANSFER LP SR NT SER			1	2.C FE	11,473,571	109.9150	10,991,531	10,000,000	11,103,768		(369,803)			7.600	2.153	FA	316,667	380,000	04/09/2021	02/01/2024
29273R-AF-6	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	1,543,415	126.8960	1,649,650	1,300,000	1,522,850		(10,005)			6.625	4.974	AO	18,182	86,125	11/21/2019	10/15/2036
29273R-AP-4	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	767,044	122.6510	858,560	700,000	763,132		(1,906)			6.050	5.290	JD	3,529	42,350	11/21/2019	06/01/2041
29273R-AZ-2	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	329,519	120.5020	361,505	300,000	328,064		(709)			5.950	5.216	AO	4,463	17,850	11/21/2019	10/01/2043
29278N-AG-8	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	24,947,250	114.6340	28,658,538	25,000,000	24,959,721		4,428			5.250	5.277	AO	277,083	1,312,500	01/08/2019	04/15/2029
29278N-AL-7	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	531,750	102.7650	513,826	500,000	517,771		(13,979)			4.250	1.269	MS	6,257	21,250	01/13/2021	03/15/2023
29278N-AQ-6	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	21,241	106.0680	21,214	20,000	21,139		(101)			3.750	2.976	MN	96	750	02/19/2021	05/15/2030
29278N-AQ-6	ENERGY TRANSFER OPERATNG CO GUARNT	LS		1	2.C FE	1,040,799	106.0680	1,039,465	980,000	1,035,834		(4,965)			3.750	2.976	MN	4,696	36,750	02/19/2021	05/15/2030
29279F-AA-7	ENERGY TRANSFER OPERATNG CO GUARNT			1	2.C FE	19,970,000	131.0200	26,203,914	20,000,000	19,971,102		395			6.250	6.261	AO	263,889	1,250,000	01/08/2019	04/15/2049
29278N-AE-3	ENERGY TRANSFER PARTNERS SER 30Y			1	2.C FE	7,038,650	124.6010	8,846,674	7,100,000	7,041,687		820			6.000	6.062	JD	18,933	426,000	10/17/2019	06/15/2048
29273R-AY-5	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	11,901,720	105.7990	12,695,870	12,000,000	11,976,024		10,665			4.900	5.002	FA	245,000	588,000	09/12/2013	02/01/2024
29273R-BG-3	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	15,079,437	109.3300	16,585,312	15,170,000	15,139,331		9,869			4.750	4.804	JJ	332,265	712,500	11/01/2021	01/15/2026
29273R-BK-4	ENERGY TRANSFER PARTNERS SR NT			1	2.C FE	19,957,200	108.5120	21,702,352	20,000,000	19,975,631		4,033			4.200	4.226	AO	177,333	840,000	01/11/2017	04/15/2027
29278N-AF-0	ENERGY TRANSFER PRTNRS CO GRNT SER 10Y			1	2.C FE	132,108	112.5740	135,088	120,000	129,369		(1,269)			4.950	3.584	JD	264	5,940	10/17/2019	06/15/2028
G2018*-AA-7	ENFINIUM HOLDINGS LIMITED		B		2.B PL	33,327,500	99.5830	33,679,315	33,820,346	33,820,346				492,846	3.230	3.230	JD	77,815		12/06/2021	12/31/2047
26874R-AJ-7	ENI SPA SR NT 144A		D	1	1.G FE	24,101,657	112.5710	27,201,670	24,164,000	24,115,673		5,483			4.250	4.282	MN	148,340	1,026,970	05/02/2019	05/09/2029
26874R-AJ-7	ENI SPA SR NT 144A	LS	D	1	1.G FE	833,843	112.5710	941,094	836,000	834,328		190			4.250	4.282	MN	5,132	35,530	05/02/2019	05/09/2029
26874R-AG-3	ENI SPA SR NT SER X-R144A		D	1	1.G FE	24,865,750	104.5790	26,144,788	25,000,000	24,951,363		27,140			4.000	4.120	MS	302,778	1,000,000	09/05/2018	09/12/2023
29336U-AB-3	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	12,500,174	104.5000	13,062,500	12,500,000	12,502,423		(1,042)			4.400	4.391	AO	137,500	550,000	01/03/2018	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	14,899,480	103.7500	15,562,500	15,000,000	14,950,918		13,044			4.150	4.254	JD	51,875	622,500	02/27/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR NT			1	3.A FE	3,278,094	105.2500	3,289,063	3,125,000	3,213,296		(17,334)			4.850	4.160	JJ	69,887	151,563	01/10/2018	07/15/2026
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR NT	LS		1	3.A FE	582,189	105.2500	584,138	555,000	570,681		(3,079)			4.850	4.160	JJ	12,412	26,918	01/10/2018	07/15/2026
29364D-AS-9	ENTERGY ARKANSAS INC 1ST MTG			1	1.F FE	9,992,800	105.0730	10,507,311	10,000,000	9,998,045		760			3.700	3.709	JD	30,833	370,000	03/10/2014	06/01/2024
29364D-AT-7	ENTERGY ARKANSAS INC 1ST MTG			1	1.F FE	14,578,419	109.6030	16,034,936	14,630,000	14,572,066		(3,535)			4.950	4.945	JD	32,186	724,185	08/15/2018	12/15/2044
29366M-AB-4	ENTERGY ARKANSAS LLC 1ST MTG			1	1.F FE	4,806,800	93.3090	4,665,441	5,000,000	4,807,323		523			2.650	2.844	JD	5,889	66,250	11/12/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC 1ST MTG			1	1.F FE	4,968,900	105.4100	5,270,514	5,000,000	4,969,330		430			3.350	3.382	JD	7,444	118,646	03/24/2021	06/15/2052
29364G-AP-8	ENTERGY CORP SR NT			1	2.B FE	5,960,114	98.6030	5,922,079	6,006,000	5,963,370		3,256			2.400	2.485	JD	6,406	112,112	03/02/2021	06/15/2031
29364G-AP-8	ENTERGY CORP SR NT	LS		1	2.B FE	986,406	98.6030	980,111	994,000	986,945		539			2.400	2.485	JD	1,060	18,555	03/02/2021	06/15/2031
29365P-AP-7	ENTERGY GULF STATES LA 1ST MTG			1	1.F FE	2,997,600	111.0510	3,331,529	3,000,000	2,999,400		197			5.590	5.598	AO	41,925	167,700	09/29/2009	10/01/2024
29364W-AK-4	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	8,969,220	110.8430	9,975,875	9,000,000	8,992,139		2,503			5.400	5.434	MN	81,000	486,000	11/10/2009	11/01/2024
29364W-AR-9	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	9,978,900	101.6000	10,159,957	10,000,000	9,997,763		2,366			3.300	3.325	JD	27,500	330,000	11/28/2012	12/01/2022
29364W-AV-0	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	16,673,720	107.5050	18,275,898	17,000,000	16,707,863		6,517			4.950	5.077	JJ	388,025	841,500	03/07/2016	01/15/2045
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	5,220,650	98.3400	4,917,016	5,000,000	5,215,081		(4,922)			2.900	2.684	MS	42,694	145,000	11/09/2020	03/15/2051
29364W-BJ-6	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	4,968,200	102.8880	5,144,389	5,000,000	4,969,121		921			3.100	3.143	JD	6,889	118,403	03/04/2021	06/15/2041
29364N-AR-9	ENTERGY MISSISSIPPI INC 1ST MTG			1	1.F FE	9,960,600	102.1020	10,210,236	10,000,000	9,993,580		4,116			3.100	3.144	JJ	155,000	310,000	12/05/2012	07/01/2023
29364N-AS-7	ENTERGY MISSISSIPPI INC 1ST MTG			1	1.F FE	18,494,450	104.7660	19,381,658	18,500,000	18,498,449		581			3.750	3.754	JJ	346,875	693,750	03/18/2014	07/01/2024
29366W-AC-0	ENTERGY MISSISSIPPI LLC 1ST MTG			1	1.F FE	9,974,200	99.5100	9,951,029	10,000,000	9,974,429		229			2.550	2.575	JD	31,875		11/10/2021	12/01/2033
29364P-AN-3	ENTERGY NEW ORLEANS INC 1ST MTG 06/21/13			1	2.B FE	34,890,450	103.4610	36,211,446	35,000,000	34,980,768		12,210			3.900	3.938	JJ	682,500	1,365,000	06/18/2013	07/01/2023
29365T-AD-6	ENTERGY TEXAS INC 1ST MTG			1	1.G FE	16,516,944	107.7150	17,759,985	16,488,000	16,490,366		(6,593)			5.150	5.108	JD	70,761	849,132	06/28/2017	06/01/2045
29379V-AG-8	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	181,622	135.3130	189,438	140,000	178,461		(1,466)			6.125	3.959	AO	1,810	8,575	10/17/2019	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	844,868	149.2720	895,629	600,000	825,511		(9,385)			7.550	4.314	AO	9,563	45,300	11/21/2019	04/15/2038
29379V-AT-0	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	5,115,909	133.0510	6,812,227	5,120,000	5,120,298		(186)			5.950	5.946	FA	126,933	304,640	11/21/2019	02/01/2041
29379V-AU-7	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,897,250	100.4140	5,020,705	5,000,000	4,998,529		11,851			4.050	4.296	FA	76,500	202,500	08/24/2011	02/15/2022
29379V-AW-3	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,977,100	119.7360	5,986,822	5,000,000	4,981,269		518			4.850	4.879	FA	91,611	242,500	02/08/2012	08/15/2042
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	19,962,200	105.0180	21,003,668	20,000,000	19,990,717		4,118			3.900	3.923	FA	294,667	780,000	02/05/2014	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,598,861	123.6690	5,696,191	4,606,000	4,599,784		138			5.100	5.110	FA	88,742	234,906	02/05/2014	02/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	393,389	123.6690	487,256	394,000	393,468		12			5.100	5.110	FA	7,591	20,094	02/05/2014	02/15/2045
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	3,737,309	107.3130	4,025,302	3,751,000	3,745,108		1,299			3.700	3.741	FA	52,431	138,787	05/04/2015	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO GUARNT	LS		1	2.A FE	6,226,191	107.3130	6,705,975	6,249,000	6,239,184		2,164			3.700	3.741	FA	87,347	231,213	05/04/2015	02/15/2026
29379V-BQ-5	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	19,973,000	113.5690	22,713,767	20,000,000	19,974,887		517			4.250	4.258	FA	321,111	850,000	02/01/2018	02/15/2048
29379V-BR-3	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.C FE	15,000,000	100.4080	15,061,209	15,000,000	15,000,000					5.375	5.375	FA	304,583	806,250	02/01/2018	02/15/2078
29379V-BT-9	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	9,829,700	112.3520	11,235,185	10,000,000	9,876,390		15,334			4.150	4.362	AO	86,458	415,000	10/19/2018	10/16/2028
29379V-BU-6	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	126,511	122.1040	134,314	110,000	125,794		(333)			4.800	3.925	FA	2,200	5,280	10/17/2019	02/01/2049
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,997,750	106.2860	5,314,307	5,000,000	4,998,241		203			3.125	3.130	JJ	65,538	156,250	06/24/2019	07/31/2029
29379V-CB-7	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	247,925	99.8560	249,640	250,000	247,936		11			3.300	3.343	FA	2,429		09/07/2021	02/15/2053
293791-AT-6	ENTERPRISE PRODUCTS OPER CO GUARNT SER J			1	2.A FE	1,883,123	124.9480	1,999,169	1,600,000	1,853,790		(14,214)			5.750	4.172	MS	30,667	92,000	11/21/2019	03/01/2035
29379V-AY-9	ENTERPRISE PRODUCTS OPER SR NT			1	2.A FE	9,947,000	114.3980	11,439,794	10,000,000	9,956,540		1,215			4.450	4.482	FA	168,111	445,000	08/06/2012	02/15/2043
P4001*-AB-0	ENVASES UNIVERS SR NT		D		2.C PL	10,000,000	102.7200	10,272,000	10,000,000	10,000,000					3.200	3.200	JJ	147,556		07/15/2021	07/15/2028
P4001*-AD-6	ENVASES UNIVERS SR NT		D		2.C PL	10,000,000	105.3610	10,536,100	10,000,000	10,000,000					3.660	3.660	JJ	168,767		07/15/2021	07/15/2031
P4001*-AF-1	ENVASES UNIVERS SR NT		D		2.C PL	12,000,000	106.0700	12,728,400	12,000,000	12,000,000					3.760	3.760	JJ	208,053		07/15/2021	07/15/2033
P4001*-AA-2	ENVASES UNIVERS SR NT SER A		D		2.C PL	5,000,000	102.6000	5,130,000	5,000,000	5,000,000					3.150	3.150	FA	62,125	83,728	02/09/2021	02/09/2028
P4001*-AC-8	ENVASES UNIVERS SR NT SER C		D		2.C PL	5,000,000	104.6900	5,234,500	5,000,000	5,000,000					3.610	3.610	FA	71,197	95,955	02/09/2021	02/09/2031
P4001*-AE-4	ENVASES UNIVERS SR NT SER E		D		2.C PL	8,000,000	105.3000	8,424,000	8,000,000	8,000,000					3.710	3.710	FA	117,071	157,780	02/09/2021	02/09/2033
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044		D		2.C PL	29,460,485	112.3610	33,102,078	29,460,485	29,460,485					5.980	5.980	MJSD	53,831	2,192,132	05/31/2019	12/20/2044
29425@-AA-2	EPIC OLEFINS LP SEC				2.C PL	87,354,039	103.7180	90,601,624	87,354,039	87,354,039					4.010	4.010	MJSD	904,920	2,624,760	06/30/2020	12/31/2040
26884L-AF-6	EQT CORP SR NT			1	3.A FE	23,009,705	107.3760	25,318,187	23,579,000	23,183,407		57,706			3.900	4.115	AO	229,895	919,581	11/02/2018	10/01/2027
26884L-AF-6	EQT CORP SR NT	LS		1	3.A FE	12,410,815	107.3760	13,337,173	12,421,000	12,414,665		965			3.900	4.115	AO	121,105	484,419	11/02/2018	10/01/2027
26885B-AA-8	EQT MIDSTREAM PARTNERS L CO GUARNT			1	3.C FE	19,884,400	103.8750	20,775,000	20,000,000	19,965,550		12,405			4.000	4.071	FA	333,333	800,000	07/29/2014	08/01/2024
26885B-AC-4	EQT MIDSTREAM PARTNERS L SR NT SER 10Y			1	3.C FE	292,054	109.2500	320,103	293,000	292,308		86			5.500	5.555	JJ	7,431	16,115	11/07/2018	07/15/2028
26885B-AC-4	EQT MIDSTREAM PARTNERS L SR NT SER 10Y	LS		1	3.C FE	14,645,596	109.2500	16,067,398	14,707,000	14,663,038		5,440			5.500	5.555	JJ	372,986	808,885	11/07/2018	07/15/2028
26885B-AD-2	EQT MIDSTREAM PARTNERS L SR NT SER 5Y			1	3.C FE	4,988,050	104.0000	5,200,000	5,000,000	4,996,055		2,414			4.750	4.804	JJ	109,514	237,500	06/20/2018	07/15/2023
29441W-AD-7	EQUATE PETROCHEMICAL BV CO GUARNT 144A		D	1	2.B FE	23,975,520	100.1250	24,030,000	24,000,000	23,977,692		2,172			2.625	2.641	AO	110,250	315,000	04/21/2021	04/28/2028
294429-AJ-4	EQUIFAX INC SR NT			1	2.B FE	12,829,470	101.7690	13,076,303	12,849,000	12,846,844		2,186			3.300	3.318	JD	18,845	424,017	12/10/2012	12/15/2022
294429-AJ-4	EQUIFAX INC SR NT	LS		1	2.B FE	2,147,730	101.7690	2,189,052	2,151,000	2,150,639		366			3.300	3.318	JD	3,155	70,983	12/10/2012	12/15/2022
294429-AL-9	EQUIFAX INC SR NT			1	2.B FE	23,725,421	105.3330	25,606,474	24,310,000	24,005,968		62,304			3.250	3.558	JD	65,840	790,075	03/28/2017	06/01/2026
294429-AT-2	EQUIFAX INC SR NT			1	2.B FE	9,973,100	98.7620	9,876,163	10,000,000	9,974,010		910			2.350	2.380	MS	90,083		08/11/2021	09/15/2031
29444U-BC-9	EQUINIX INC SR NT			1	2.B FE	1,350,000	103.0740	1,391,504	1,350,000	1,350,000					2.625	2.625	MN	4,233	35,438	11/06/2019	11/18/2024
29444U-BD-7	EQUINIX INC SR NT			1	2.B FE	3,702,138	103.9490	3,781,679	3,638,000	3,685,289		(8,972)			2.900	2.615	MN	12,602	105,502	02/05/2020	11/18/2026
29444U-BD-7	EQUINIX INC SR NT	LS		1	2.B FE	984,048	103.9490	1,005,191	967,000	979,570		(2,385)			2.900	2.615	MN	3,350	28,043	02/05/2020	11/18/2026
29444U-BE-5	EQUINIX INC SR NT			1	2.B FE	29,972,750	105.0000	31,499,940	30,000,000	29,977,816		2,438			3.200	3.211	MN	114,667	960,000	12/12/2019	11/18/2029
29444U-BF-2	EQUINIX INC SR NT			1	2.B FE	199,540	98.2680	196,536	200,000	199,675		89			1.250	1.297	JJ	1,153	2,660	06/08/2020	07/15/2025
29444U-BG-0	EQUINIX INC SR NT			1	2.B FE	5,937,937	98.6380	5,819,618	5,900,000	5,930,374		(5,186)			1.800	1.702	JJ	48,970	112,985	07/10/2020	07/15/2027
29444U-BH-8	EQUINIX INC SR NT			1	2.B FE	13,627,615	97.2890	13,152,446	13,519,000	13,615,757		(10,208)			2.150	2.058	JJ	134,026	248,610	01/20/2021	07/15/2030
29444U-BH-8	EQUINIX INC SR NT	LS		1	2.B FE	136,377	97.2890	131,340	135,000	136,224		(130)			2.150	2.058	JJ	1,338	3,088	01/20/2021	07/15/2030
29444U-BL-9	EQUINIX INC SR NT			1	2.B FE	1,898,271	96.2620	1,828,982	1,900,000	1,898,544		222			1.550	1.563	MS	8,671	27,650	09/23/2020	03/15/2028
29444U-BL-9	EQUINIX INC SR NT	LS		1	2.B FE	99,909	96.2620	96,262	100,000	99,923		12			1.550	1.563	MS	456	1,455	09/23/2020	03/15/2028
29444U-BS-4	EQUINIX INC SR NT			1	2.B FE	16,310,005	99.8420	16,363,040	16,389,000	16,314,364		4,359			2.500	2.555	MN	52,354	202,586	05/03/2021	05/15/2031
29444U-BS-4	EQUINIX INC SR NT	LS		1	2.B FE	3,593,595	99.8420	3,605,280	3,611,000	3,594,555		960			2.500	2.555	MN	11,535	44,636	05/03/2021	05/15/2031
26882P-BE-1	ERAC USA FINANCE LLC CO GUARNT 144A				2.A FE	846,554	147.6350	893,195	605,000	825,926		(9,979)			7.000	3.884	AO	8,941	42,350	11/21/2019	10/15/2037
26884T-AL-6	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	11,996,200	105.8850	12,706,232	12,000,000	11,998,827		377			3.850	3.821	MN	59,033	462,000	06/30/2014	11/15/2024
26884T-AL-6	ERAC USA FINANCE LLC CO GUARNT 144A	LS		1	2.A FE	8,052,800	105.8850	8,470,821	8,000,000	8,016,728		(5,417)			3.850	3.821	MN	39,356	308,000	06/30/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	14,971,650	107.5630	16,134,413	15,000,000	14,987,829		2,896			3.800	3.823	MN	95,000	570,000	11/02/2015	11/01/2025
26884T-AR-3	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	35,829,128	105.8930	38,827,791	36,667,000	36,135,092		95,570			3.300	3.621	JD	100,834	1,210,011	10/30/2018	12/01/2026
P3753#-AA-0	ERGON PERU SAC SR SEC		D		2.A PL	16,924,261	106.2650	17,984,612	16,924,261	16,924,261					4.870	4.870	JD	433,439	409,045	07/29/2020	06/30/2034
294829-AA-4	ERICSSON LM NT		D	1	2.C FE	5,066,010	101.1250	5,056,250	5,000,000	5,002,989		(7,838)			4.125	3.961	MN	26,354	206,250	08/09/2012	05/15/2022
29587#-BE-5	ERNST & YOUNG SER B SR NT				1.C PL	40,000,000	102.8650	41,145,818	40,000,000	40,000,000					2.590	2.590	AO	238,856	518,000	04/08/2021	04/08/2034
29587#-BF-2	ERNST & YOUNG SER C SR NT				1.C PL	50,000,000	103.0770	51,538,684	50,000,000	50,000,000					2.640	2.640	AO	304,333	660,000	04/08/2021	04/08/2035

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29587#-AT-3	ERNST & YOUNG U.S. LLP SER A SR NT				1.C PL	75,000,000	115.1050	86,328,785	75,000,000	75,000,000					4.390	4.390	JD	192,062	3,292,500	12/10/2018	12/10/2028
26884A-BA-0	ERP OPERATING LP SR NT			1	1.G FE	7,310,440	102.2420	7,770,354	7,600,000	7,556,386		32,562			3.000	3.459	AO	48,133	228,000	06/03/2013	04/15/2023
26884A-BB-8	ERP OPERATING LP SR NT			1	1.G FE	46,548,952	126.1980	58,681,977	46,500,000	46,576,590		(4,153)			4.500	4.484	JJ	1,046,250	2,092,500	06/09/2020	07/01/2044
26884A-BE-2	ERP OPERATING LP SR NT			1	1.G FE	11,954,640	126.8780	15,225,348	12,000,000	11,960,166		942			4.500	4.523	JD	45,000	540,000	05/11/2015	06/01/2045
26884A-BF-9	ERP OPERATING LP SR NT			1	1.G FE	9,934,100	104.8660	10,486,620	10,000,000	9,965,918		6,475			2.850	2.926	MN	47,500	285,000	10/04/2016	11/01/2026
G31988-AF-4	ESSENTRA PLC SR NT		D		2.C	40,000,000	104.7520	41,900,602	40,000,000	40,000,000					3.620	3.620	JJ	619,422		07/27/2021	07/27/2028
29717P-AE-7	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	2,198,294	102.3630	2,354,344	2,300,000	2,283,991		11,501			3.250	3.791	MN	12,458	74,750	06/10/2013	05/01/2023
29717P-AN-7	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	14,888,605	104.8620	15,729,315	15,000,000	14,969,145		12,388			3.875	3.968	MN	96,875	581,250	08/29/2014	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	34,911,450	105.6950	36,993,180	35,000,000	34,967,875		9,175			3.500	3.530	AO	306,250	1,225,000	03/10/2015	04/01/2025
29717P-AR-8	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	14,913,450	108.0810	16,212,150	15,000,000	14,950,172		8,309			3.625	3.694	MN	90,625	543,750	04/03/2017	05/01/2027
29717P-AS-6	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	16,930,470	122.5580	20,834,826	17,000,000	16,935,041		1,275			4.500	4.525	MS	225,250	765,000	02/27/2018	03/15/2048
29717P-AV-9	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE	2,797,554	100.7600	2,829,338	2,808,000	2,798,972		760			2.650	2.686	MS	21,910	74,412	02/04/2020	03/15/2032
29717P-AV-9	ESSEX PORTFOLIO LP CO GUARNT	LS		1	2.A FE	9,157,806	100.7600	9,261,850	9,192,000	9,162,448		2,486			2.650	2.686	MS	71,723	243,588	02/04/2020	03/15/2032
29736R-AC-4	ESTEE LAUDER CO INC SR NT			1	1.E FE	4,936,100	141.4420	7,072,095	5,000,000	4,953,902		1,772			6.000	6.093	MN	38,333	300,000	04/26/2007	05/15/2037
29736R-AG-5	ESTEE LAUDER CO INC SR NT			1	1.E FE	21,498,355	126.1890	27,395,589	21,710,000	21,523,671		4,293			4.375	4.434	JD	42,214	949,813	08/25/2015	06/15/2045
299808-AJ-4	EVEREST REINSURANCE HLDG SR NT			1	2.A FE	19,574,800	97.7320	19,546,313	20,000,000	19,576,746		1,946			3.125	3.234	AO	151,042		09/29/2021	10/15/2052
30034W-AA-4	EVERGY INC SR NT			1	2.B FE	149,739	102.5920	153,888	150,000	149,855		51			2.450	2.487	MS	1,082	3,675	09/05/2019	09/15/2024
30037#-AA-8	EVERGY MISSOURI WEST INC SER A SR NT				2.B	15,000,000	100.8920	15,133,824	15,000,000	15,000,000					2.860	2.860	AO	84,608	214,500	04/20/2021	04/20/2031
30037#-AB-6	EVERGY MISSOURI WEST INC SER B SR NT				2.B	5,000,000	99.4510	4,972,543	5,000,000	5,000,000					3.010	3.010	AO	29,682	75,250	04/20/2021	04/20/2033
30037#-AC-4	EVERGY MISSOURI WEST INC SER C SR NT				2.B	5,000,000	98.5070	4,925,341	5,000,000	5,000,000					3.210	3.210	AO	31,654	80,250	04/20/2021	04/20/2036
30040W-AB-4	EVERSOURCE ENERGY SR NT			1	2.A FE	11,963,520	104.9960	12,599,540	12,000,000	11,983,179		3,663			3.350	3.386	MS	118,367	402,000	03/07/2016	03/15/2026
30040W-AH-1	EVERSOURCE ENERGY SR NT			1	2.A FE	718,661	105.6190	760,457	720,000	718,713		27			3.450	3.460	JJ	11,454	24,840	01/07/2020	01/15/2050
30040W-AH-1	EVERSOURCE ENERGY SR NT	LS		1	2.A FE	9,262,739	105.6190	9,801,446	9,280,000	9,263,411		346			3.450	3.460	JJ	147,629	320,160	01/07/2020	01/15/2050
30040W-AF-5	EVERSOURCE ENERGY SR NT SER O			1	2.A FE	7,944,400	111.6100	8,928,789	8,000,000	7,958,392		4,791			4.250	4.334	AO	85,000	340,000	12/10/2018	04/01/2029
Q3647#-AA-9	EVOLUTION MINING FIN PTY LTD SR NT SER A		D		2.C PL	18,000,000	100.1920	18,034,533	18,000,000	18,000,000					2.830	2.830	MN	74,995		11/08/2021	11/08/2028
Q3647#-AB-7	EVOLUTION MINING FIN PTY LTD SR NT SER B		D		2.C Z	22,000,000	101.7290	22,380,463	22,000,000	22,000,000					3.170	3.170	MN	102,673		11/08/2021	11/08/2031
30161N-AC-5	EXELON CORP SR NT			1	2.B FE	532,737	127.3260	547,502	430,000	521,739		(5,217)			5.625	3.609	JD	1,075	24,188	11/21/2019	06/15/2035
30161N-AU-5	EXELON CORP SR NT			1	2.B FE	6,314,791	106.5750	6,700,399	6,287,000	6,300,183		(2,824)			3.400	3.354	AO	45,127	213,758	06/01/2016	04/15/2026
30161N-AU-5	EXELON CORP SR NT	LS		1	2.B FE	812,512	106.5750	866,458	813,000	812,771		49			3.400	3.354	AO	5,836	27,642	06/01/2016	04/15/2026
30161N-AN-1	EXELON CORP SR NT SER			1	2.B FE	11,977,319	106.8780	12,825,316	12,000,000	11,990,395		2,545			3.950	3.975	JD	21,067	474,000	05/19/2016	06/15/2025
30212P-BH-7	EXPEDIA GRP INC CO GUARNT			1	2.C FE	445,968	99.9680	449,857	450,000	446,160		192			2.950	3.057	MS	3,909	7,080	06/18/2021	03/15/2031
30212P-BJ-3	EXPEDIA GRP INC CO GUARNT			1	2.C FE	530,017	103.9090	519,547	500,000	523,630		(6,388)			3.600	1.149	JD	800	9,000	06/18/2021	12/15/2023
30212P-BK-0	EXPEDIA GRP INC CO GUARNT			1	2.C FE	349,991	111.4270	389,994	350,000	349,991		1			4.625	4.626	FA	6,745	8,094	06/18/2021	08/01/2027
30217A-AB-9	EXPERIAN FINANCE PLC CO GUARNT 144A		D	1	2.A FE	19,993,100	111.1090	22,221,899	20,000,000	19,994,821		614			4.250	4.254	FA	354,167	850,000	01/25/2019	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC CO GUARNT 144A		D	1	2.A FE	14,346,900	102.2960	14,832,870	14,500,000	14,373,570		13,519			2.750	2.870	MS	125,163	398,750	01/08/2020	03/08/2030
30215*-AR-9	EXPLORER PIPELINE CO SR NT DUE 2027				2.B	30,000,000	107.3750	32,212,636	30,000,000	30,000,000					3.760	3.760	AO	191,133	1,128,000	10/26/2017	10/29/2027
30225V-A#-4	EXTRA SPACE STORAGE LP SR NT				2.B FE	20,000,000	105.9040	21,180,731	20,000,000	20,000,000					3.470	3.470	AO	158,078	694,000	10/09/2019	10/09/2029
30225V-AG-2	EXTRA SPACE STORAGE LP SR NT			1	2.B FE	399,188	97.0660	388,266	400,000	399,207		19			2.350	2.372	MS	2,585		09/13/2021	03/15/2032
30225V-B*-7	EXTRA SPACE STORAGE LP SR NT SER A				2.B	20,000,000	105.8360	21,167,256	20,000,000	20,000,000					3.480	3.480	FA	243,600	696,000	08/25/2020	08/25/2030
30231G-AF-9	EXXON MOBIL CORPORATION SR NT			1	1.D FE	10,000,000	104.0160	10,401,590	10,000,000	10,000,000					2.709	2.709	MS	86,538	270,900	03/03/2015	03/06/2025
30231G-AT-9	EXXON MOBIL CORPORATION SR NT			1	1.D FE	10,000,000	105.8420	10,584,182	10,000,000	10,000,000					3.043	3.043	MS	101,433	304,300	02/29/2016	03/01/2026
30231G-AT-9	EXXON MOBIL CORPORATION SR NT	C		1	1.D FE	20,000,000	105.8420	21,168,363	20,000,000	20,000,000					3.043	3.043	MS	202,867	608,600	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION SR NT			1	1.D FE	25,000,000	117.2600	29,315,124	25,000,000	25,000,000					4.114	4.114	MS	342,833	1,028,500	02/29/2016	03/01/2046
30231G-AZ-5	EXXON MOBIL CORPORATION SR NT			1	1.D FE	5,214,450	101.7350	5,086,749	5,000,000	5,213,785		(665)			3.095	2.867	FA	58,031		11/10/2021	08/16/2049
30231G-BF-8	EXXON MOBIL CORPORATION SR NT			1	1.D FE	10,000,000	118.5460	11,854,578	10,000,000	10,000,000					4.227	4.227	MS	119,765	422,700	03/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORPORATION SR NT			1	1.D FE	2,000	123.2220	2,464	2,000	2,000					4.327	4.327	MS	25	87	03/17/2020	03/19/2050
30231G-BG-6	EXXON MOBIL CORPORATION SR NT	LS		1	1.D FE	4,998,000	123.2220	6,158,631	4,998,000	4,998,000					4.327	4.327	MS	61,275	216,263	03/17/2020	03/19/2050
30231G-BK-7	EXXON MOBIL CORPORATION SR NT			1	1.D FE	18,478,000	109.6170	20,255,093	18,478,000	18,478,000					3.482	3.482	MS	182,298	643,404	03/17/2020	03/19/2030
30231G-BK-7	EXXON MOBIL CORPORATION SR NT	LS		1	1.D FE	11,522,000	109.6170	12,630,110	11,522,000	11,522,000					3.482	3.482	MS	113,672	401,196	03/17/2020	03/19/2030
30321L-2A-9	F&G GLBL FUNDI SEC 144A				1.G FE	499,855	99.4320	497,160	500,000	499,869		14			1.750	1.756	JD	24	4,375	06/23/2021	06/30/2026
30321L-2C-5	F&G GLBL FUNDING SR SEC 144A				1.G FE	14,753,300	97.3060	14,595,954	15,000,000	14,758,844		5,544			2.000	2.259	MS	82,500		11/01/2021	09/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30607F-AA-8	FALABELLA SA SR NT 144A		D	1	2.B FE	24,779,000	99.0000	24,750,000	25,000,000	24,782,795		3,795			3.375	3.478	JJ	178,125		10/12/2021	01/15/2032
313747-AV-9	FEDERAL REALTY INVESTMEN SR NT			1	2.A FE	20,653,283	119.4080	24,860,704	20,820,000	20,679,330		3,324			4.500	4.547	JD	78,075	936,900	06/09/2020	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMEN SR NT			1	2.A FE	6,842,920	105.4170	7,379,204	7,000,000	6,860,150		3,417			3.625	3.750	FA	105,729	253,750	07/07/2016	08/01/2046
313747-AZ-0	FEDERAL REALTY INVESTMEN SR NT			1	2.A FE	2,024,700	105.8390	2,116,774	2,000,000	2,019,180		(2,258)			3.200	3.055	JD	2,844	64,000	06/27/2019	06/15/2029
313747-AU-1	FEDERAL REALTY INVS TRST SR NT			1	2.A FE	24,754,500	104.6210	26,155,325	25,000,000	24,942,093		26,714			3.950	4.070	JJ	455,347	987,500	12/04/2013	01/15/2024
31428X-AT-3	FEDEX CORP CO GUARNT			1	2.B FE	8,762,779	110.0900	10,695,219	9,715,000	8,891,475		23,875			3.875	4.512	FA	156,857	376,456	12/08/2016	08/01/2042
31428X-AU-0	FEDEX CORP CO GUARNT			1	2.B FE	8,599,500	112.3480	11,234,750	10,000,000	8,811,939		30,675			4.100	5.014	AO	86,556	410,000	11/21/2013	04/15/2043
31428X-AW-6	FEDEX CORP CO GUARNT			1	2.B FE	3,659,804	127.1710	4,662,072	3,666,000	3,660,670		129			5.100	5.111	JJ	86,212	186,966	01/06/2014	01/15/2044
31428X-AW-6	FEDEX CORP CO GUARNT	LS		1	2.B FE	1,331,746	127.1710	1,696,455	1,334,000	1,332,060		47			5.100	5.111	JJ	31,371	68,034	01/06/2014	01/15/2044
31428X-BA-3	FEDEX CORP CO GUARNT			1	2.B FE	129,059	111.7430	141,913	127,000	128,609		(94)			3.900	3.776	FA	2,064	4,953	10/19/2016	02/01/2035
31428X-BA-3	FEDEX CORP CO GUARNT	LS		1	2.B FE	4,443,886	111.7430	4,886,515	4,373,000	4,428,411		(3,222)			3.900	3.776	FA	71,061	170,547	10/19/2016	02/01/2035
31428X-BB-1	FEDEX CORP CO GUARNT			1	2.B FE	984,644	112.3000	1,111,774	990,000	985,124		124			4.100	4.133	FA	16,913	40,590	11/20/2017	02/01/2045
31428X-BG-0	FEDEX CORP CO GUARNT			1	2.B FE	14,934,150	120.2110	18,031,659	15,000,000	14,940,949		1,309			4.550	4.577	AO	170,625	682,500	03/21/2016	04/01/2046
31428X-BQ-8	FEDEX CORP CO GUARNT			1	2.B FE	16,929,280	112.6470	19,149,908	17,000,000	16,934,412		1,388			4.050	4.074	FA	260,100	688,500	01/29/2018	02/15/2048
31428X-BR-6	FEDEX CORP CO GUARNT			1	2.B FE	17,925,720	113.0790	20,354,264	18,000,000	17,945,812		6,738			4.200	4.251	AO	155,400	756,000	01/08/2019	10/17/2028
31428X-BE-5	FEDEX CORP SR NT			1	2.B FE	99,079	122.2290	122,229	100,000	99,178		18			4.750	4.808	MN	607	4,750	10/20/2015	11/15/2045
31428X-BE-5	FEDEX CORP SR NT	LS		1	2.B FE	4,854,871	122.2290	5,989,201	4,900,000	4,859,736		886			4.750	4.808	MN	29,740	232,750	10/20/2015	11/15/2045
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A		D	1	2.C FE	18,384,838	102.2510	19,014,175	18,595,588	18,437,398		19,549			4.317	4.538	MS	225,222	785,630	01/30/2019	09/20/2027
314890-AA-2	FERGUSON FINANCE PLC CO GUARNT 144A			1	2.B FE	46,093,238	112.7170	52,300,756	46,400,000	46,175,511		27,426			4.500	4.583	AO	388,600	2,088,000	11/30/2018	10/24/2028
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A			1	2.B FE	8,909,904	105.2130	9,416,550	8,950,000	8,915,403		3,511			3.250	3.303	JD	23,432	290,875	05/28/2020	06/02/2030
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A		D	1	2.B FE	12,265,339	115.5000	14,166,466	12,265,339	12,265,339					6.375	6.375	MS	197,651	775,335	05/01/2014	03/30/2038
31620M-AY-2	FIDELITY NATIONAL INFORM SR NT SER 10Y			1	2.B FE	4,982,700	111.9950	5,599,737	5,000,000	4,988,145		1,586			4.250	4.293	MN	27,153	212,500	05/14/2018	05/15/2028
31620R-AF-2	FIDELITY NATL FINANCIAL SR NT			1	2.B FE	1,741,478	103.1700	1,805,471	1,750,000	1,749,277		1,038			5.500	5.564	MS	32,083	96,250	08/21/2012	09/01/2022
31620R-AL-9	FIDELITY NATL FINANCIAL SR NT			1	2.B FE	16,400,400	95.9270	15,827,984	16,500,000	16,400,929		529			3.200	3.232	MS	152,533		09/24/2021	09/17/2051
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT			1	2.B FE	19,215,507	108.9090	20,963,824	19,249,000	19,223,086		2,990			3.750	3.771	MN	80,204	721,838	11/12/2019	05/21/2029
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT	LS		1	2.B FE	5,740,993	108.9090	6,263,336	5,751,000	5,743,258		893			3.750	3.771	MN	23,963	215,663	11/12/2019	05/21/2029
31620M-BS-4	FIDELITY NATL INFO SERV SR NT			1	2.B FE	7,655,571	96.9010	7,461,347	7,700,000	7,660,570		4,999			1.650	1.738	MS	42,350	63,172	02/23/2021	03/01/2028
31620M-BT-2	FIDELITY NATL INFO SERV SR NT			1	2.B FE	5,125,020	97.9040	5,050,887	5,159,000	5,127,373		2,353			2.250	2.358	MS	38,693	55,938	11/10/2021	03/01/2031
31620M-BT-2	FIDELITY NATL INFO SERV SR NT	LS		1	2.B FE	14,689,680	97.9040	14,529,991	14,841,000	14,695,408		5,728			2.250	2.358	MS	111,308	111,875	11/10/2021	03/01/2031
31620M-BU-9	FIDELITY NATL INFO SERV SR NT			1	2.B FE	1,988	101.2520	2,025	2,000	1,988		0			3.100	3.141	MS	21	31	02/23/2021	03/01/2041
31620M-BU-9	FIDELITY NATL INFO SERV SR NT	LS		1	2.B FE	4,967,762	101.2520	5,060,582	4,998,000	4,968,680		918			3.100	3.141	MS	51,646	77,039	02/23/2021	03/01/2041
316773-CV-0	FIFTH THIRD BANCORP SR NT			1	2.A FE	21,822,458	110.4320	24,485,060	22,172,000	21,926,382		33,990			3.950	4.130	MS	260,305	875,794	01/23/2019	03/14/2028
316773-CV-0	FIFTH THIRD BANCORP SR NT	LS		1	2.A FE	4,868,729	110.4320	5,406,768	4,896,000	4,876,431		2,727			3.950	4.130	MS	57,480	193,392	01/23/2019	03/14/2028
316773-DA-5	FIFTH THIRD BANCORP SR NT			1	2.A FE	6,986,210	103.2130	7,224,886	7,000,000	6,989,253		1,853			2.550	2.581	MN	27,767	178,500	04/30/2020	05/05/2027
316773-CH-1	FIFTH THIRD BANCORP SUB				2.B FE	211,012	164.3430	230,080	140,000	205,306		(2,766)			8.250	4.235	MS	3,850	11,550	11/21/2019	03/01/2038
316773-CP-3	FIFTH THIRD BANCORP SUB			1	2.B FE	22,857,451	105.7590	24,172,220	22,856,000	22,864,162		(3,764)			4.300	4.282	JJ	450,454	982,808	11/28/2018	01/16/2024
31677Q-BM-0	FIFTH THIRD BANK SR NT SER BKNT			1	1.G FE	1,672,692	108.8120	1,828,035	1,680,000	1,675,911		1,044			3.950	4.024	JJ	28,203	66,360	10/09/2018	07/28/2025
31677Q-BM-0	FIFTH THIRD BANK SR NT SER BKNT	LS		1	1.G FE	1,314,258	108.8120	1,436,313	1,320,000	1,316,787		820			3.950	4.024	JJ	22,160	52,140	10/09/2018	07/28/2025
31847R-AE-2	FIRST AMERICAN FINANCIAL SR NT			1	2.B FE	13,278,807	103.0380	13,864,727	13,456,000	13,433,151		20,050			4.300	4.462	FA	241,087	578,608	02/23/2017	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL SR NT			1	2.B FE	12,871,056	108.2230	13,852,497	12,800,000	12,825,600		(8,217)			4.600	4.525	MN	75,236	588,800	10/23/2015	11/15/2024
31847R-AH-5	FIRST AMERICAN FINANCIAL SR NT			1	2.B FE	18,849,880	97.5870	18,541,617	19,000,000	18,855,162		5,282			2.400	2.489	FA	187,467		08/09/2021	08/15/2031
Q3793#-AB-9	FIRST GAS LTD SR NT		D		2.B FE	25,000,000	94.4360	23,608,953	25,000,000	25,000,000					2.420	2.420	MS	164,694	302,500	03/23/2021	03/23/2033
Q3793#-AD-5	FIRST GAS LTD SR NT		D		2.B FE	14,000,000	99.1110	13,875,585	14,000,000	14,000,000					2.320	2.320	MS	88,418	162,400	03/23/2021	03/23/2028
Q3793#-AE-3	FIRST GAS LTD SR NT		D		2.B FE	10,000,000	98.8720	9,887,227	10,000,000	10,000,000					2.590	2.590	MS	70,506	129,500	03/23/2021	03/23/2030
337932-AF-4	FIRSTENERGY CORP SR NT			1	3.A FE	24,981,500	104.0000	26,000,000	25,000,000	25,000,000		4,762			4.750	4.750	MS	349,653	1,125,000	02/28/2013	03/15/2023
337932-AH-0	FIRSTENERGY CORP SR NT SER B			1	3.A FE	537,500	107.7550	538,776	500,000	537,142		(358)			4.400	2.937	JJ	10,144		12/08/2021	07/15/2027
337932-AC-1	FIRSTENERGY CORP SR NT SER C			1	3.A FE	269,705	134.9400	256,386	190,000	257,312		(5,725)			7.375	3.168	MN	1,790	14,013	10/17/2019	11/15/2031
337932-AJ-6	FIRSTENERGY CORP SR NT SER C			1	3.A FE	168,910	119.0340	166,647	140,000	167,522		(620)			5.350	4.088	JJ	3,454	7,140	10/17/2019	07/15/2047
33767B-AC-3	FIRSTENERGY TRANSMISSION SR NT 144A			1	3.A FE	19,964,200	114.5360	22,907,224	20,000,000	19,965,853		623			4.550	4.561	AO	227,500	910,000	03/25/2019	04/01/2049
337738-AM-0	FISERV INC CO GUARNT			1	2.B FE	9,953,900	101.5590	10,155,881	10,000,000	9,995,963		5,227			3.500	3.555	AO	87,500	350,000	09/18/2012	10/01/2022
337738-AP-3	FISERV INC SR NT			1	2.B FE	21,275,200	106.8360	22,649,188	21,200,000	21,230,728		(8,300)			3.850	3.804	JD	68,017	816,200	01/26/2016	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AR-9	FISERV INC SR NT			1	2.B FE	9,980,500	112.1910	11,219,107	10,000,000	9,985,989		1,760			4.200	4.224	AO	105,000	420,000	09/20/2018	10/01/2028
337738-AU-2	FISERV INC SR NT			1	2.B FE	23,023,997	107.6390	24,326,441	22,600,000	22,935,401		(39,232)			3.500	3.312	JJ	395,500	791,000	12/05/2019	07/01/2029
337738-AU-2	FISERV INC SR NT	LS		1	2.B FE	4,242,860	107.6390	4,574,663	4,250,000	4,244,428		639			3.500	3.312	JJ	74,375	148,750	12/05/2019	07/01/2029
338135-D@-2	FITCHBURG GAS & ELECTRIC NT				2.A	6,000,000	109.9810	6,598,853	6,000,000	6,000,000					6.790	6.790	AO	86,007	407,400	10/28/2003	10/15/2025
338135-E#-9	FITCHBURG GAS & ELECTRIC SR NT				2.A	4,000,000	99.6050	3,984,184	4,000,000	4,000,000					3.780	3.780	MS	44,520	151,200	09/15/2020	09/15/2040
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A			1	1.G FE	10,000,000	103.7220	10,372,233	10,000,000	10,000,000					2.850	2.850	MN	36,417	285,000	05/19/2020	05/15/2030
33829T-AA-4	FIVE CORNERS FUNDING TRS SR NT 144A			1	1.G FE	26,499,076	106.0030	26,095,791	24,618,000	25,154,352		(273,806)			4.419	3.210	MN	139,006	1,087,869	01/18/2017	11/15/2023
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SR SEC 144A			1	2.C FE	39,998,000	103.0140	41,205,418	40,000,000	39,998,042		42			4.317	4.317	JD	4,797	1,016,893	05/24/2021	12/30/2039
33938X-AB-1	FLEX LTD SR NT			1	2.C FE	22,972,600	114.1350	22,827,021	20,000,000	22,605,490		(269,091)			4.875	3.095	MN	132,708	975,000	08/13/2020	05/12/2030
33938E-AS-6	FLEXTRONICS INTL LTD CO GUARNT			1	2.C FE	4,002,397	104.3090	4,172,361	4,000,000	4,000,346		(293)			5.000	4.992	FA	75,556	200,000	08/28/2013	02/15/2023
Q3917#-AA-2	FLINDERS PORT HLDGS PTY LTD SER A SR NT		D		2.B PL	6,235,500	104.9650	6,297,908	6,000,000	6,086,840		(30,253)			4.170	3.602	MS	71,585	250,200	10/07/2016	09/18/2024
Q3917#-AB-0	FLINDERS PORT HLDGS PTY LTD SER B SR NT		D		2.B PL	11,000,000	108.6200	11,948,241	11,000,000	11,000,000					4.270	4.270	MS	134,386	469,700	09/18/2014	09/18/2026
Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD SER C SR		D		2.B PL	14,000,000	108.3150	15,164,157	14,000,000	14,000,000					4.080	4.080	MS	163,427	571,200	03/19/2019	03/18/2029
302445-AE-1	FLIR SYSTEMS INC SR NT			1	2.C FE	23,459,211	100.3210	23,177,045	23,103,000	23,459,211		(37,272)			2.500	2.301	FA	240,656	574,366	11/19/2020	08/01/2030
30288*-AE-0	FLNG LIQUEFACTION 2 SR SEC NOTES				2.B FE	47,145,000	108.6860	51,239,791	47,145,000	47,145,000					4.390	4.390	JD	5,749	2,048,594	05/21/2019	12/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SEC				2.C FE	24,217,500	97.8280	23,691,546	24,217,500	24,217,500					3.080	3.080	JD	383,145	188,105	04/15/2021	06/30/2039
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SEC				2.C FE	23,545,000	108.0240	25,434,248	23,545,000	23,545,000					4.360	4.360	JD	2,852	1,016,643	08/07/2019	06/30/2039
340711-AV-2	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	9,987,300	100.9030	10,090,274	10,000,000	9,999,189		1,462			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
340711-AY-6	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	36,130,096	100.4040	35,477,811	35,335,000	36,028,628		(73,969)			2.550	2.292	JJ	450,521	918,563	08/19/2020	07/01/2030
340711-BA-7	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	14,988,000	98.0190	14,702,818	15,000,000	14,988,274		274			2.300	2.309	AO	88,167		09/15/2021	10/01/2031
340711-AG-5	FLORIDA GAS TRANSMISSION SR NT144A				2.B FE	2,089,980	105.5900	2,217,382	2,100,000	2,098,138		439			9.190	9.244	MN	32,165	192,990	11/03/1994	11/01/2024
34107@-AA-7	FLORIDA PIPELINE HOLDINGS SEC				2.B PL	46,000,000	98.9710	45,526,452	46,000,000	46,000,000					2.920	2.920	FA	619,364		07/15/2021	08/15/2038
341081-EV-5	FLORIDA POWER & LIGHT 1ST MTG			1	1.E FE	6,504,056	133.0260	9,271,935	6,970,000	6,639,021		13,042			5.650	6.137	FA	164,085	393,805	07/14/2006	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT 1ST MTG			1	1.E FE	17,995,536	139.7700	25,158,557	18,000,000	17,996,867		131			6.200	6.202	JD	93,000	1,116,000	12/28/2006	06/01/2036
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTG			1	1.E FE	2,968,230	132.9010	3,987,018	3,000,000	2,982,993		1,088			5.950	6.027	AO	44,625	178,500	10/09/2003	10/01/2033
343498-AB-7	FLOWERS FOODS INC SR NT			1	2.B FE	55,875,700	107.3170	61,170,896	57,000,000	56,341,280		122,993			3.500	3.766	AO	498,750	1,995,000	09/07/2018	10/01/2026
343498-AC-5	FLOWERS FOODS INC SR NT			1	2.B FE	20,739,272	98.5980	20,628,727	20,922,000	20,752,268		12,996			2.400	2.499	MS	147,849	259,433	03/15/2021	03/15/2031
34355J-AB-4	FLOWSERVE CORPORATION SR NT			1	2.C FE	33,957,930	97.4170	33,365,306	34,250,000	33,962,943		5,013			2.800	2.881	JJ	261,061		10/25/2021	01/15/2032
34355J-AB-4	FLOWSERVE CORPORATION SR NT	LS		1	2.C FE	11,958,720	97.4170	11,690,034	12,000,000	11,959,661		941			2.800	2.881	JJ	91,467		10/25/2021	01/15/2032
302491-AT-2	FMC CORP SR NT			1	2.C FE	6,992,930	105.7640	7,403,499	7,000,000	6,995,053		950			3.200	3.216	AO	56,000	224,000	09/17/2019	10/01/2026
302491-AU-9	FMC CORP SR NT			1	2.C FE	17,698,024	106.5740	18,625,882	17,477,000	17,655,950		(20,118)			3.450	3.335	AO	150,739	602,957	12/02/2019	10/01/2029
302491-AU-9	FMC CORP SR NT	LS		1	2.C FE	5,634,944	106.5740	6,005,427	5,635,000	5,634,955		5			3.450	3.335	AO	48,602	194,408	12/02/2019	10/01/2029
30251B-AD-0	FMR LLC SR NT 144A			1	1.E FE	9,592,283	122.2600	11,247,944	9,200,000	9,514,062		(23,059)			4.950	4.538	FA	189,750	455,400	11/21/2019	02/01/2033
30251B-AE-8	FMR LLC SR NT 144A			1	1.E FE	5,990,880	130.4350	7,826,097	6,000,000	5,992,333		198			5.150	5.160	FA	128,750	309,000	01/29/2013	02/01/2043
344419-AB-2	FOMENTO ECONOMICO MEX SR NT		D	1	1.G FE	9,647,250	118.2610	11,826,100	10,000,000	9,689,505		8,315			4.375	4.604	MN	61,979	437,500	01/26/2017	05/10/2043
34490@-AC-8	FOOTBALL 2020-XI TRUST SER C SEC				1.F FE	12,000,000	105.0910	12,610,920	12,000,000	12,000,000					2.970	2.970	OCT	87,120	361,350	08/20/2020	10/05/2027
34490@-AD-6	FOOTBALL 2020-XI TRUST SER D SEC				1.F FE	12,000,000	108.0440	12,965,280	12,000,000	12,000,000					3.330	3.330	OCT	97,680	405,150	08/20/2020	10/05/2032
34490@-AF-1	FOOTBALL 2020-XI TRUST SER F SEC				1.F FE	6,000,000	111.6220	6,697,320	6,000,000	6,000,000					3.850	3.850	OCT	56,467	234,208	08/20/2020	10/05/2040
34500@-AC-6	FOOTBALL CLUB TERM NOTES 2021-XIV SEC				1.F FE	20,000,000	99.0330	19,806,600	20,000,000	20,000,000					3.000	3.000	OCT	41,667		12/07/2021	10/05/2041
345370-CQ-1	FORD MOTOR CO SR NT				3.B FE	6,939,440	110.3750	7,862,011	7,123,000	6,969,885		4,083			4.750	4.915	JJ	156,013	338,343	01/03/2013	01/15/2043
345370-CQ-1	FORD MOTOR CO SR NT	LS			3.B FE	2,802,860	110.3750	3,175,489	2,877,000	2,815,156		1,649			4.750	4.915	JJ	63,014	136,658	01/03/2013	01/15/2043
345370-CR-9	FORD MOTOR CO SR NT			1	3.B FE	5,612,000	109.0750	6,121,289	5,612,000	5,612,000					4.346	4.346	JD	15,582	243,898	12/05/2016	12/08/2026
345370-CR-9	FORD MOTOR CO SR NT	LS		1	3.B FE	4,388,000	109.0750	4,786,211	4,388,000	4,388,000					4.346	4.346	JD	12,184	190,702	12/05/2016	12/08/2026
345370-DA-5	FORD MOTOR CO SR NT			1	3.A FE	1,941,000	102.4000	1,987,584	1,941,000	1,941,000					3.250	3.250	FA	8,586		11/08/2021	02/12/2032
345370-DA-5	FORD MOTOR CO SR NT	LS		1	3.A FE	18,059,000	102.4000	18,492,416	18,059,000	18,059,000					3.250	3.250	FA	79,886		11/08/2021	02/12/2032
345397-B6-9	FORD MOTOR CREDI SR NT			1	3.A FE	4,672,000	104.9590	4,903,661	4,672,000	4,672,000					3.625	3.625	JD	6,586	80,916	06/22/2021	06/17/2031
345397-B6-9	FORD MOTOR CREDI SR NT	LS		1	3.A FE	15,328,000	104.9590	16,088,039	15,328,000	15,328,000					3.625	3.625	JD	21,608	265,472	06/22/2021	06/17/2031
345397-A7-8	FORD MOTOR CREDIT CO LLC SR NT			1	3.A FE	199,976	103.1370	206,274	200,000	199,986		7			3.370	3.374	MN	824	6,740	08/12/2020	11/17/2023
345397-A7-8	FORD MOTOR CREDIT CO LLC SR NT	LS		1	3.A FE	4,799,424	103.1370	4,950,576	4,800,000	4,799,660		173			3.370	3.374	MN	19,771	161,760	08/12/2020	11/17/2023
345397-B7-7	FORD MOTOR CREDIT CO LLC SR NT			1	3.A FE	1,000,000	100.8750	1,008,750	1,000,000	1,000,000					2.700	2.700	FA	10,575		08/05/2021	08/10/2026
345397-XL-2	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	25,000,000	106.1250	26,531,250	25,000,000	25,000,000					4.134	4.134	FA	422,013	1,033,500	07/30/2015	08/04/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
345397-ZM-8	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	5,000,000	100.0700	5,003,500	5,000,000	5,000,000					5.596	5.596	JJ	135,237	279,800	01/03/2019	01/07/2022
345397-ZU-0	FORD MOTOR CREDIT CO LLC SR NT				3.B FE	1,422,957	101.2500	1,437,750	1,420,000	1,420,865		(1,009)			3.350	3.275	MN	7,928	47,570	11/21/2019	11/01/2022
34959E-AB-5	FORTINET INC SR NT			1	2.A FE	14,949,000	97.9770	14,696,560	15,000,000	14,952,769		3,769			2.200	2.238	MS	97,167	174,167	02/24/2021	03/15/2031
E5311L-AA-9	FORTINI INVESTMENT SR SEC		B		2.C YE	10,837,935	100.1730	11,242,910	11,223,493	11,223,493				(832,233)	2.300	2.300	JD	1,800	256,027	10/10/2019	12/31/2038
E5311L-AB-7	FORTINI INVS SA SR SEC SER .		B		3.A YE	1,702,080	100.9510	1,736,233	1,719,877	1,719,877				(127,531)	2.300	2.300	JD	271	39,687	03/11/2020	12/31/2038
349553-AM-9	FORTIS INC SR NT			1	2.C FE	25,000,000	104.1520	26,037,988	25,000,000	25,000,000					3.055	3.055	AO	184,573	763,750	07/07/2017	10/04/2026
34959J-AG-3	FORTIVE CORPORATION CO GUARNT			1	2.B FE	32,804,815	105.9870	34,975,689	33,000,000	32,896,032		21,317			3.150	3.226	JD	46,200	1,039,500	06/20/2017	06/15/2026
34959J-AH-1	FORTIVE CORPORATION SR NT			1	2.B FE	13,970,130	118.8320	16,636,528	14,000,000	13,972,736		619			4.300	4.313	JD	26,756	602,000	06/20/2017	06/15/2046
34964C-AA-4	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	14,875,500	107.2510	16,087,674	15,000,000	14,941,679		15,391			4.000	4.122	JD	26,667	600,000	09/27/2018	06/15/2025
34964C-AC-0	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	11,818,335	104.7740	12,386,400	11,822,000	11,820,656		740			4.000	4.007	MS	131,356	472,880	09/19/2018	09/21/2023
34964C-AC-0	FORTUNE BRANDS HOME & SE SR NT	LS		1	2.B FE	3,177,015	104.7740	3,329,723	3,178,000	3,177,639		199			4.000	4.007	MS	35,311	127,120	09/19/2018	09/21/2023
34964C-AE-6	FORTUNE BRANDS HOME & SE SR NT			1	2.B FE	4,991,500	105.7980	5,289,922	5,000,000	4,993,218		762			3.250	3.270	MS	47,847	162,500	09/09/2019	09/15/2029
35137L-AG-0	FOX CORP SR NT SER WI			1	2.B FE	10,170,802	105.6250	10,726,260	10,155,000	10,164,083		(4,318)			4.030	3.984	JJ	177,340	409,247	06/09/2020	01/25/2024
35137L-AJ-4	FOX CORP SR NT SER WI			1	2.B FE	195,621	129.2630	206,822	160,000	193,181		(1,419)			5.476	3.780	JJ	3,797	8,762	04/03/2020	01/25/2039
35137L-AK-1	FOX CORP SR NT SER WI			1	2.B FE	202,155	136.9300	219,088	160,000	200,701		(847)			5.576	4.011	JJ	3,866	8,922	04/03/2020	01/25/2049
35177P-AX-5	FRANCE TELECOM SR NT		D	1	2.A FE	26,932,230	131.9620	35,629,705	27,000,000	26,944,279		1,517			5.375	5.392	JJ	677,250	1,451,250	01/09/2012	01/13/2042
354613-AL-5	FRANKLIN RES INC SR NT			1	1.F FE	27,522,936	94.5660	26,448,098	27,968,000	27,566,574		41,387			1.600	1.776	AO	75,824	461,161	01/12/2021	10/30/2030
354613-AM-3	FRANKLIN RES INC SR NT			1	1.F FE	2,621,824	96.6630	2,537,416	2,625,000	2,621,832		9			2.950	2.956	FA	29,899		11/10/2021	08/12/2051
35671D-AZ-8	FREEPORT-MCMORAN C & G CO GUARNT			1	3.A FE	18,851,102	103.5000	19,665,000	19,000,000	18,971,072		22,883			3.875	4.006	MS	216,785	736,250	02/12/2018	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN C & G CO GUARNT			1	3.A FE	5,688,151	125.7090	7,183,012	5,714,000	5,691,855		543			5.450	5.481	MS	91,694	311,413	10/09/2013	03/15/2043
35671D-BC-8	FREEPORT-MCMORAN C & G CO GUARNT	LS		1	3.A FE	4,266,611	125.7090	5,387,888	4,286,000	4,269,389		407			5.450	5.481	MS	68,778	233,587	10/09/2013	03/15/2043
35671D-BL-8	FREEPORT-MCMORAN INC CO GUARNT			1	3.A FE	14,724,998	107.1500	15,792,839	14,739,000	14,734,319		1,495			4.550	4.562	MN	87,554	670,625	11/10/2014	11/14/2024
35671D-BL-8	FREEPORT-MCMORAN INC CO GUARNT	LS		1	3.A FE	260,752	107.1500	279,662	261,000	260,917		26			4.550	4.562	MN	1,550	11,876	11/10/2014	11/14/2024
35671D-CE-3	FREEPORT-MCMORAN INC CO GUARNT			1	3.A FE	2,500,000	103.7500	2,593,750	2,500,000	2,500,000					4.125	4.125	MS	34,375	103,125	02/19/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC CO GUARNT			1	3.A FE	2,500,000	105.5000	2,637,500	2,500,000	2,500,000					4.250	4.250	MS	35,417	106,250	02/19/2020	03/01/2030
35802X-AF-0	FRESENIUS MED CARE II CO GUARNT 144A		C	1	2.C FE	2,000,000	100.3550	2,007,092	2,000,000	2,000,000					5.875	5.875	JJ	49,285	117,500	01/17/2012	01/31/2022
35802X-AJ-2	FRESENIUS MED CARE II CO GUARNT 144A		C	1	2.C FE	5,000,000	107.7800	5,388,997	5,000,000	5,000,000					4.750	4.750	AO	50,139	237,500	10/24/2014	10/15/2024
35805B-AA-6	FRESENIUS MED CARE III CO GUARNT 144A		C	1	2.C FE	39,398,290	106.9030	41,670,672	38,980,000	39,326,775		(41,024)			3.750	3.610	JD	64,967	1,461,750	01/22/2020	06/15/2029
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A		C	1	2.C FE	13,409,516	95.6610	12,866,402	13,450,000	13,414,006		3,488			2.375	2.408	FA	119,789	292,818	09/09/2020	02/16/2031
35805B-AB-4	FRESENIUS MED CARE III CO GUARNT 144A	LS	C	1	2.C FE	11,515,235	95.6610	11,048,844	11,550,000	11,519,090		2,995			2.375	2.408	FA	102,867	251,453	09/09/2020	02/16/2031
D2736#-AN-9	FRITZ DRAXLMAIER GMBH &CO KG SER M SR NT		D		2.C PL	11,000,000	105.8060	11,638,629	11,000,000	11,000,000					5.000	5.000	AO	135,972	550,000	04/02/2014	04/02/2024
360271-AL-4	FULTON FINANCIAL CORP SUB			1	2.A FE	5,000,000	100.6020	5,030,106	5,000,000	5,000,000					3.250	3.250	MS	47,847	162,500	02/25/2020	03/15/2030
360271-AM-2	FULTON FINANCIAL CORP SUB			1	2.A FE	17,914,500	101.0540	18,088,711	17,900,000	17,913,675		(825)			3.750	3.739	MS	197,646	616,875	05/27/2021	03/15/2035
36143L-2A-2	GA GLBL FUNDING TR SEC 144A				1.G FE	23,695,540	99.2250	23,438,902	23,622,000	23,682,182		(13,357)			1.625	1.559	JJ	177,001	191,929	01/21/2021	01/15/2026
36143L-2D-6	GA GLBL FUNDING TR SEC 144A				1.G FE	24,717,600	97.2620	24,315,536	25,000,000	24,724,290		6,690			1.950	2.126	MS	144,896		11/01/2021	09/15/2028
361435-AA-8	GAIF BOND ISSUER P/L CO GUARNT 144A		D	1	1.G FE	201,123	106.6410	213,282	200,000	200,804		(154)			3.400	3.308	MS	1,719	6,800	11/21/2019	09/30/2026
36321P-AB-6	GALAXY PIPELINE ASSETS SR SEC 144A		D	1	1.C FE	10,000,000	97.6990	9,769,923	10,000,000	10,000,000					2.625	2.625	MS	66,354	237,708	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS SR SEC 144A		D	1	1.C FE	11,000,000	100.9530	11,104,813	11,000,000	11,000,000					3.250	3.250	MS	90,368	323,736	10/27/2020	09/30/2040
36728K-AA-8	GAS NATURAL DE LIMA SR NT 144A		D	1	2.B FE	2,000,000	103.2760	2,065,520	2,000,000	2,000,000					4.375	4.375	AO	21,875	87,500	03/21/2013	04/01/2023
36728K-AA-8	GAS NATURAL DE LIMA SR NT 144A	LS	D	1	2.B FE	2,000,000	103.2760	2,065,520	2,000,000	2,000,000					4.375	4.375	AO	21,875	87,500	03/21/2013	04/01/2023
361448-AW-3	GATX CORP SR NT			1	2.B FE	14,878,957	104.4690	16,030,806	15,345,000	15,170,960		49,451			3.250	3.623	MS	126,063	498,713	07/06/2016	03/30/2025
361448-AY-9	GATX CORP SR NT			1	2.B FE	23,493,930	104.6610	25,118,668	24,000,000	23,734,712		50,583			3.250	3.506	MS	229,667	780,000	11/23/2016	09/15/2026
361448-AZ-6	GATX CORP SR NT			1	2.B FE	13,060,260	107.9520	14,033,791	13,000,000	13,036,359		(6,242)			3.850	3.790	MS	126,515	500,500	09/25/2017	03/30/2027
361448-BA-0	GATX CORP SR NT			1	2.B FE	9,180,761	107.5000	9,883,547	9,194,000	9,185,496		1,207			3.500	3.517	MS	94,749	321,790	11/08/2017	03/15/2028
361448-BA-0	GATX CORP SR NT	LS		1	2.B FE	804,839	107.5000	866,450	806,000	805,254		106			3.500	3.517	MS	8,306	28,210	11/08/2017	03/15/2028
361448-BE-2	GATX CORP SR NT			1	2.B FE	9,070,101	114.9320	10,441,604	9,085,000	9,073,680		1,282			4.700	4.720	AO	106,749	426,995	01/29/2019	04/01/2029
361448-BE-2	GATX CORP SR NT	LS		1	2.B FE	913,499	114.9320	1,051,631	915,000	913,860		129			4.700	4.720	AO	10,751	43,005	01/29/2019	04/01/2029
361448-BG-7	GATX CORP SR NT			1	2.B FE	5,308,852	95.0790	5,104,813	5,369,000	5,308,852		3,682			1.900	2.023	JD	8,501	76,004	08/02/2021	06/01/2031
361448-BG-7	GATX CORP SR NT	LS		1	2.B FE	979,180	95.0790	937,483	986,000	979,180		595			1.900	2.023	JD	1,561	15,508	08/02/2021	06/01/2031
C89738-AB-7	GAZ METRO INC SER B SR SEC NT		A		1.F	30,000,000	125.3900	37,616,904	30,000,000	30,000,000					5.060	5.060	MN	193,967	1,518,000	05/15/2012	05/15/2042
36830B-AB-1	GC TREASURY CENTRE CO GUARNT 144A		D	1	2.B FE	19,735,600	100.9390	20,187,890	20,000,000	19,753,560		17,960			2.980	3.135	MS	170,522	298,000	03/11/2021	03/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0DIN00-33-4	GE PROLEC TRANS NT				3.A Z	55,000,000	99.7800	54,879,000	55,000,000	55,000,000					4.500	4.500	JAJO	646,250		09/29/2021	10/15/2033
37190A-AA-7	GEN LUX SARL/GEN USA INC CO GUARNT			1	2.C FE	19,574,520	99.6470	19,530,902	19,600,000	19,578,240		3,720			1.750	1.777	AO	77,175	184,839	03/23/2021	04/10/2026
37190A-AA-7	GEN LUX SARL/GEN USA INC CO GUARNT	LS		1	2.C FE	399,480	99.6470	398,590	400,000	399,556		76			1.750	1.777	AO	1,575	3,772	03/23/2021	04/10/2026
369550-BD-9	GENERAL DYNAMICS CORP CO GUARNT			1	1.G FE	5,016,600	103.3340	5,166,714	5,000,000	5,004,947		(3,469)			3.375	3.301	MN	21,563	168,750	06/28/2018	05/15/2023
369550-BM-9	GENERAL DYNAMICS CORP CO GUARNT			1	1.G FE	19,789,400	111.1830	22,236,528	20,000,000	19,821,105		18,192			3.625	3.752	AO	181,250	725,000	03/23/2020	04/01/2030
36962G-X7-4	GENERAL ELECTRIC CAP FR MTN DTD08/15/06				2.B FE	21,273,050	86.6760	21,669,076	25,000,000	21,192,165		225,636			0.636	1.825	FMAN	20,758	165,296	08/07/2006	08/15/2036
370334-BT-0	GENERAL MILLS INC SR NT			1	2.B FE	5,156,700	104.8010	5,240,042	5,000,000	5,040,431		(18,119)			3.650	3.252	FA	68,944	182,500	12/04/2014	02/15/2024
370334-BZ-6	GENERAL MILLS INC SR NT			1	2.B FE	11,343,073	106.3090	12,158,574	11,437,000	11,384,780		9,241			3.200	3.298	FA	143,344	365,984	04/25/2017	02/10/2027
370334-CG-7	GENERAL MILLS INC SR NT			1	2.B FE	30,772,269	111.7550	34,532,252	30,900,000	30,811,371		12,019			4.200	4.252	AO	266,770	1,297,800	11/12/2019	04/17/2028
370334-CJ-1	GENERAL MILLS INC SR NT			1	2.B FE	119,770	128.4330	154,119	120,000	119,784		4			4.700	4.712	AO	1,159	5,640	04/03/2018	04/17/2048
370334-CJ-1	GENERAL MILLS INC SR NT	LS		1	2.B FE	5,868,710	128.4330	7,551,839	5,880,000	5,869,409		201			4.700	4.712	AO	56,807	276,360	04/03/2018	04/17/2048
370334-CP-7	GENERAL MILLS INC SR NT			1	2.B FE	80,017	100.6660	77,513	77,000	80,015		(2)			3.000	2.800	FA	963		12/20/2021	02/01/2051
370334-CP-7	GENERAL MILLS INC SR NT	LS		1	2.B FE	7,194,260	100.6660	6,969,115	6,923,000	7,194,071		(189)			3.000	2.800	FA	86,538		12/20/2021	02/01/2051
370334-CQ-5	GENERAL MILLS INC SR NT			1	2.B FE	1,998	98.9260	1,979	2,000	1,998		0			2.250	2.259	AO	10		10/05/2021	10/14/2031
370334-CQ-5	GENERAL MILLS INC SR NT	LS		1	2.B FE	997,202	98.9260	987,285	998,000	997,217		15			2.250	2.259	AO	4,803		10/05/2021	10/14/2031
37045V-AF-7	GENERAL MOTORS CO SR NT			1	2.C FE	571,913	137.2060	706,613	515,000	569,279		(1,285)			6.250	5.419	AO	7,957	32,188	11/21/2019	10/02/2043
37045V-AK-6	GENERAL MOTORS CO SR NT			1	2.C FE	267,067	135.4370	311,505	230,000	263,667		(1,655)			6.600	5.105	AO	3,795	15,180	11/21/2019	04/01/2036
37045V-AP-5	GENERAL MOTORS CO SR NT			1	2.C FE	142,593	120.7930	169,111	140,000	142,391		(98)			5.150	4.992	AO	1,803	7,210	11/21/2019	04/01/2038
37045V-AS-9	GENERAL MOTORS CO SR NT			1	2.C FE	3,527,765	114.7550	4,049,720	3,529,000	3,528,106		109			5.000	5.004	AO	44,113	176,450	01/23/2019	10/01/2028
37045V-AS-9	GENERAL MOTORS CO SR NT	LS		1	2.C FE	6,468,735	114.7550	7,425,825	6,471,000	6,469,360		200			5.000	5.004	AO	80,888	323,550	01/23/2019	10/01/2028
37045X-CK-0	GENERAL MOTORS FINL CO GUARNT			1	2.C FE	14,991,900	107.6290	16,144,419	15,000,000	14,995,909		1,140			4.350	4.359	AO	148,625	652,500	04/05/2018	04/09/2025
37045X-CL-8	GENERAL MOTORS FINL CO SR NT			1	2.C FE	9,985,200	104.0120	10,401,218	10,000,000	9,995,338		3,021			4.150	4.183	JD	13,833	415,000	06/14/2018	06/19/2023
37045X-CR-5	GENERAL MOTORS FINL CO SR NT			1	2.C FE	4,989,300	107.2400	5,362,012	5,000,000	4,995,295		2,130			5.100	5.149	JJ	116,167	255,000	01/14/2019	01/17/2024
37045X-DL-7	GENERAL MOTORS FINL CO SR NT			1	2.C FE	17,368,241	99.7570	17,376,678	17,419,000	17,369,879		1,638			2.700	2.732	JD	27,435	235,157	10/07/2021	06/10/2031
37045X-DL-7	GENERAL MOTORS FINL CO SR NT	LS		1	2.C FE	2,576,509	99.7570	2,574,729	2,581,000	2,576,729		220			2.700	2.732	JD	4,065	34,844	10/07/2021	06/10/2031
37045X-DM-5	GENERAL MOTORS FINL CO SR NT			1	2.C FE	649,734	99.2860	645,362	650,000	649,752		18			1.200	1.214	AO	1,647		10/12/2021	10/15/2024
37045X-DP-8	GENERAL MOTORS FINL CO SR NT			1	2.C FE	1,723,680	99.8100	1,724,715	1,728,000	1,723,800		120			2.400	2.439	AO	8,755		10/12/2021	10/15/2028
37045X-DP-8	GENERAL MOTORS FINL CO SR NT	LS		1	2.C FE	21,945	99.8100	21,958	22,000	21,947		2			2.400	2.439	AO	111		10/12/2021	10/15/2028
37254B-AC-4	GENPACT LUXEMBOURG SARL CO GUARNT			1	2.C FE	4,998,800	105.3150	5,265,756	5,000,000	4,999,281		231			3.375	3.380	JD	14,063	168,750	11/14/2019	12/01/2024
37254B-AB-6	GENPACT LUXEMBOURG SARL CO GUARNT SER WI			1	2.C FE	34,610,602	100.4850	35,169,870	35,000,000	34,971,305		112,388			3.700	4.035	AO	323,750	1,295,000	09/04/2018	04/01/2022
37255J-AA-0	GENTING NY LLC/GENNY CAP SR NT 144A			1	3.A FE	299,394	99.0430	297,128	300,000	299,495		101			3.300	3.344	FA	3,740	5,088	01/27/2021	02/15/2026
372460-C#-0	GENUINE PARTS CO SER I SR NT DUE 2027				2.B	10,000,000	105.0180	10,501,771	10,000,000	10,000,000					3.700	3.700	AO	62,694	390,833	10/30/2017	10/30/2027
372460-D@-1	GENUINE PARTS CO SER K SR NT DUE 2027				2.B	35,322,000	106.6020	36,370,449	34,118,048	34,118,048				(2,529,887)	1.810	1.810	AO	104,638	715,676	10/30/2017	10/30/2027
372460-AA-3	GENUINE PARTS CO SR NT			1	2.B FE	11,888,280	93.9440	11,273,322	12,000,000	11,900,265		10,237			1.875	1.978	MN	37,500	226,250	10/27/2020	11/01/2030
37331N-AH-4	GEORGIA-PACIFIC LLC SR NT 144A			1	1.G FE	17,135,170	105.9250	18,007,307	17,000,000	17,048,313		(14,263)			3.600	3.536	MS	204,000	612,000	04/23/2015	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC LLC SR NT 144A	LS		1	1.G FE	7,996,880	105.9250	8,474,027	8,000,000	7,998,918		317			3.600	3.536	MS	96,000	288,000	04/23/2015	03/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC SR NT 144A			1	1.G FE	449,910	100.4380	451,972	450,000	449,937		16			1.750	1.754	MS	1,991	7,875	04/27/2020	09/30/2025
37331N-AM-3	GEORGIA-PACIFIC LLC SR NT 144A			1	1.G FE	1,880,996	98.7090	1,850,792	1,875,000	1,879,310		(1,686)			0.625	0.527	MN	1,497	11,589	01/26/2021	05/15/2024
375558-AW-3	GILEAD SCIENCES INC SR NT			1	2.A FE	29,951,700	105.1350	31,540,377	30,000,000	29,987,605		5,190			3.700	3.719	AO	277,500	1,110,000	03/04/2014	04/01/2024
375558-AX-1	GILEAD SCIENCES INC SR NT			1	2.A FE	9,980,600	126.5870	12,658,675	10,000,000	9,983,349		411			4.800	4.812	AO	120,000	480,000	03/04/2014	04/01/2044
375558-BA-0	GILEAD SCIENCES INC SR NT			1	2.A FE	9,941,300	122.2840	12,228,445	10,000,000	9,948,982		1,232			4.500	4.536	FA	187,500	450,000	11/12/2014	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SR NT			1	2.A FE	131,945	127.1110	139,822	110,000	130,758		(551)			4.750	3.563	MS	1,742	5,225	10/17/2019	03/01/2046
375558-BF-9	GILEAD SCIENCES INC SR NT			1	2.A FE	16,389,518	107.7870	17,737,492	16,456,000	16,426,449		6,448			3.650	3.697	MS	200,215	600,644	09/09/2015	03/01/2026
375558-BF-9	GILEAD SCIENCES INC SR NT	LS		1	2.A FE	3,529,682	107.7870	3,819,985	3,544,000	3,537,636		1,389			3.650	3.697	MS	43,119	129,356	09/09/2015	03/01/2026
375558-BJ-1	GILEAD SCIENCES INC SR NT			1	2.A FE	2,240,320	115.1940	2,303,882	2,000,000	2,214,027		(11,906)			4.000	3.063	MS	26,667	80,000	09/27/2019	09/01/2036
375558-BK-8	GILEAD SCIENCES INC SR NT			1	2.A FE	9,712,650	118.1280	11,812,816	10,000,000	9,738,862		5,571			4.150	4.320	MS	138,333	415,000	11/15/2016	03/01/2047
375558-BS-1	GILEAD SCIENCES INC SR NT			1	2.A FE	21,702,118	96.6090	21,060,846	21,800,000	21,706,866		3,800			2.600	2.629	AO	141,700	568,374	09/23/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC SR NT			1	2.A FE	4,970,800	97.3820	4,869,080	5,000,000	4,971,591		633			2.800	2.829	AO	35,000	140,389	09/23/2020	10/01/2050
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC		D		2.B PL	60,000,000	102.3950	61,436,985	60,000,000	60,000,000					3.110	3.110	MJSD	5,183	824,150	07/21/2021	12/31/2034
37636#-AK-6	GIVAUDAN US INC SER B SR NT				2.C	23,008,850	102.4870	23,572,066	23,000,000	23,001,550		(1,366)			3.300	3.294	FA	305,708	759,000	03/24/2016	02/06/2023
37636#-AL-4	GIVAUDAN US INC SER C SR NT				2.C	19,000,000	104.4900	19,853,130	19,000,000	19,000,000					3.450	3.450	FA	264,021	655,500	02/06/2013	02/06/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372-AN-7	GLAXOSMITHKLINE CAP INC CO GUARNT		C	1	1.F FE	9,999,200	111.9920	11,199,183	10,000,000	9,999,456		74			3.875	3.876	MN	49,514	387,500	05/10/2018	05/15/2028
377373-AL-9	GLAXOSMITHKLINE CAPITAL CO GUARNT		D	1	1.F FE	200,000	99.6270	199,255	200,000	200,000					0.534	0.534	AO	267	1,068	09/28/2020	10/01/2023
37940X-AB-8	GLBL PAYMENTS INC SR NT			1	2.C FE	12,068,984	104.2500	12,621,551	12,107,000	12,076,959		3,424			3.200	3.237	FA	146,360	387,424	08/07/2019	08/15/2029
37940X-AB-8	GLBL PAYMENTS INC SR NT	LS		1	2.C FE	17,836,816	104.2500	18,653,457	17,893,000	17,848,603		5,060			3.200	3.237	FA	216,306	572,576	08/07/2019	08/15/2029
37940X-AC-6	GLBL PAYMENTS INC SR NT			1	2.C FE	341,124	115.2020	393,990	342,000	341,161		16			4.150	4.165	FA	5,362	14,193	08/07/2019	08/15/2049
37940X-AC-6	GLBL PAYMENTS INC SR NT	LS		1	2.C FE	456,828	115.2020	527,624	458,000	456,877		21			4.150	4.165	FA	7,180	19,007	08/07/2019	08/15/2049
37940X-AG-7	GLBL PAYMENTS INC SR NT			1	2.C FE	6,593,796	100.4600	6,630,336	6,600,000	6,593,919		123			2.150	2.169	JJ	15,373		11/16/2021	01/15/2027
37940X-AG-7	GLBL PAYMENTS INC SR NT	LS		1	2.C FE	3,396,804	100.4600	3,415,628	3,400,000	3,396,867		63			2.150	2.169	JJ	7,919		11/16/2021	01/15/2027
37940X-AH-5	GLBL PAYMENTS INC SR NT			1	2.C FE	2,961,060	101.5450	3,015,896	2,970,000	2,961,144		84			2.900	2.935	MN	9,331		11/16/2021	11/15/2031
37940X-AH-5	GLBL PAYMENTS INC SR NT	LS		1	2.C FE	16,978,740	101.5450	17,293,170	17,030,000	16,979,222		483			2.900	2.935	MN	53,503		11/16/2021	11/15/2031
378272-AN-8	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	24,463,481	107.9470	27,119,516	25,123,000	24,720,868		70,880			4.000	4.330	MS	262,396	982,680	10/17/2019	03/27/2027
378272-AN-8	GLENCORE FUNDING LLC CO GUARNT 144A	LS	C	1	2.A FE	998,081	107.9470	1,088,105	1,008,000	1,002,304		956			4.000	4.330	MS	10,528	40,320	10/17/2019	03/27/2027
378272-AP-3	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	1,560,615	101.5440	1,523,161	1,500,000	1,528,361		(32,254)			3.000	0.689	AO	8,000	45,000	01/26/2021	10/27/2022
378272-AQ-1	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	7,138,728	107.4480	7,736,256	7,200,000	7,161,438		5,779			3.875	3.979	AO	49,600	279,000	10/20/2017	10/27/2027
378272-AQ-1	GLENCORE FUNDING LLC CO GUARNT 144A	LS	C	1	2.A FE	4,759,152	107.4480	5,157,504	4,800,000	4,774,292		3,853			3.875	3.979	AO	33,067	186,000	10/20/2017	10/27/2027
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A		C	1	2.A FE	1,977	96.9450	1,939	2,000	1,980		2			2.500	2.633	MS	17	50	08/25/2020	09/01/2030
378272-AY-4	GLENCORE FUNDING LLC CO GUARNT 144A	LS	C	1	2.A FE	2,963,133	96.9450	2,906,418	2,998,000	2,967,275		3,118			2.500	2.633	MS	24,983	74,950	08/25/2020	09/01/2030
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A		C	1	2.A FE	20,173,103	97.3010	19,673,265	20,219,000	20,174,202		1,099			2.625	2.651	MS	144,482		09/15/2021	09/23/2031
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	LS	C	1	2.A FE	130,703	97.3010	127,464	131,000	130,710		7			2.625	2.651	MS	936		09/15/2021	09/23/2031
37941*-AA-2	GLOBAL INFRASTRUCTURE MGMT SEC SER A				1.D PL	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					2.710	2.710	JD	20,325		12/01/2021	12/01/2031
37941*-AB-0	GLOBAL INFRASTRUCTURE MGMT SEC SER B				1.D PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					2.860	2.860	JD	16,683		12/01/2021	12/01/2033
37941*-AC-8	GLOBAL INFRASTRUCTURE MGMT SEC SER C				1.D PL	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					3.010	3.010	JD	35,117		12/01/2021	12/01/2036
37941*-AD-6	GLOBAL INFRASTRUCTURE MGMT SEC SER D				1.D PL	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.250	3.250	JD	27,083		12/01/2021	12/01/2041
361841-AR-0	GLP CAPITAL LP / FIN II CO GUARNT			1	2.C FE	25,651,982	100.6390	25,864,120	25,700,000	25,652,181		199			3.250	3.272	JJ	41,763		12/07/2021	01/15/2032
36190C-AA-5	GNL QUINTERO SA SR NT 144A		D	1	2.B FE	9,412,000	106.1260	9,988,579	9,412,000	9,412,000					4.634	4.634	JJ	182,942	436,152	07/24/2014	07/31/2029
38141G-XR-0	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	1,544,830	95.9860	1,487,787	1,550,000	1,545,009		179			1.992	2.027	JJ	13,208	10,458	08/04/2021	01/27/2032
38141G-YA-6	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	750,000	98.0140	735,109	750,000	750,000					1.431	1.431	MS	3,339	5,396	03/01/2021	03/09/2027
38141G-YB-4	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	13,000,000	100.8320	13,108,187	13,000,000	13,000,000					2.615	2.615	AO	65,157	169,975	04/15/2021	04/22/2032
38141G-YB-4	GOLDMAN SACHS GRP INC SR NT	LS		1	1.F FE	2,000,000	100.8320	2,016,644	2,000,000	2,000,000					2.615	2.615	AO	10,024	26,150	04/15/2021	04/22/2032
38141G-YC-2	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	15,000,000	104.0050	15,600,793	15,000,000	15,000,000					3.210	3.210	AO	92,288	240,750	04/15/2021	04/22/2042
38141G-YK-4	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	13,216,000	99.7120	13,177,987	13,216,000	13,216,000					2.908	2.908	JJ	170,809		07/14/2021	07/21/2042
38141G-YK-4	GOLDMAN SACHS GRP INC SR NT	LS		1	1.F FE	6,784,000	99.7120	6,764,487	6,784,000	6,784,000					2.908	2.908	JJ	87,679		07/14/2021	07/21/2042
38141G-YN-8	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	10,000,000	100.7450	10,074,476	10,000,000	10,000,000					2.650	2.650	AO	51,528		10/18/2021	10/21/2032
38141G-WV-2	GOLDMAN SACHS GRP INC SR NT FRN			1	2.A FE	2,151,460	108.8600	2,177,194	2,000,000	2,117,364		(16,785)			3.814	2.793	AO	14,408	76,280	12/05/2019	04/23/2029
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN			1	2.A FE	4,291,080	114.6450	4,585,788	4,000,000	4,264,529		(12,361)			4.017	3.470	AO	27,226	160,680	11/12/2019	10/31/2038
38141G-XD-1	GOLDMAN SACHS GRP INC SR NT FRN SER .			1	2.A FE	300,000	101.8200	305,459	300,000	300,000					1.326	1.326	FMAN	519	4,077	05/14/2018	05/15/2026
38141G-YE-8	GOLDMAN SACHS GRP INC SR NT SER			1	1.F FE	2,500,000	99.1710	2,479,277	2,500,000	2,500,000					0.657	0.657	MS	5,064	4,106	06/07/2021	09/10/2024
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR			1	1.F FE	1,804,955	99.7460	1,795,431	1,800,000	1,802,378		(2,577)			0.627	0.476	MN	1,379	11,223	01/20/2021	11/17/2023
38141G-XM-1	GOLDMAN SACHS GRP INC SR NT SER VAR			1	1.F FE	3,600,000	97.4950	3,509,817	3,600,000	3,600,000					1.093	1.093	JD	2,405	39,348	12/04/2020	12/09/2026
38305#-AB-4	GORILLA INVESTOR LLC		A		1.F PL	28,985,507	121.1200	35,107,246	28,985,507	28,985,507					6.500	6.500	MJSD	486,715	1,904,992	03/13/2020	03/13/2027
P4950*-AB-1	GRAND BAHAMA POWER CO LTD SR NT SER B-1		D		2.C	10,000,000	106.9660	10,696,630	10,000,000	10,000,000					7.160	7.160	MN	79,556	715,900	07/24/2008	05/22/2023
38822#-AF-9	GRANT THORNTON SR NT				2.B	5,000,000	102.0380	5,101,875	5,000,000	5,000,000					2.800	2.800	AO	27,222	137,278	10/30/2020	10/29/2027
38822#-AH-5	GRANT THORNTON SR NT				2.B	9,000,000	102.8110	9,253,023	9,000,000	9,000,000					3.210	3.210	AO	56,175	283,283	10/30/2020	10/29/2032
38869P-AN-4	GRAPHIC PACKAGING INTERN SR SEC 144A			1	2.C FE	900,000	98.4280	885,854	900,000	900,000					0.821	0.821	AO	1,560	4,454	03/01/2021	04/15/2024
38937L-AA-9	GRAY OAK PIPELINE LLC 144A				2.C FE	14,411,750	101.0800	14,578,741	14,423,000	14,416,523		3,697			2.000	2.027	MS	84,935	288,460	09/11/2020	09/15/2023
38937L-AA-9	GRAY OAK PIPELINE LLC 144A	LS			2.C FE	576,550	101.0800	583,230	577,000	576,741		148			2.000	2.027	MS	3,398	11,540	09/11/2020	09/15/2023
38937L-AC-5	GRAY OAK PIPELINE LLC SR NT 144A			1	2.C FE	14,978,400	100.2400	15,035,982	15,000,000	14,983,633		4,057			2.600	2.630	AO	82,333	422,500	09/11/2020	10/15/2025
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A			1	1.G FE	16,319,950	132.3600	21,601,118	16,319,950	16,319,950					7.233	7.233	JJ	590,211	1,180,422	04/23/2008	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA			1	1.G FE	14,379,651	119.0500	17,118,903	14,379,651	14,379,651					6.254	6.254	JJ	449,652	899,303	06/21/2007	07/01/2038
39121J-B@-8	GREAT RIVER ENERGY SER 2015B 1ST MTG				1.G YE	14,000,000	111.7980	15,651,749	14,000,000	14,000,000					4.110	4.110	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERY SER 2017A 1ST MTG NT				1.G	8,983,333	105.2840	9,458,020	8,983,333	8,983,333					3.590	3.590	AO	68,084	322,502	08/30/2017	10/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39121J-B#-6	GREAT RIVER ENRG 1ST MTG SER C				1.G	11,000,000	118.3600	13,019,585	11,000,000	11,000,000					4.620	4.620	AO	127,050	508,200	02/04/2015	10/01/2044
391380-AA-3	GREAT-WEST LIFECO FIN 18 CO GUARNT 144A		C	1	1.F FE	5,214,038	113.1160	5,938,611	5,250,000	5,224,826		3,384			4.047	4.133	MN	25,968	212,468	11/02/2018	05/17/2028
391382-AB-4	GREAT-WEST LIFECO FINANC SR NT 144A		C	1	1.F FE	45,311,558	119.2590	53,980,056	45,263,000	45,308,820		(1,438)			4.150	4.143	JD	146,099	1,878,415	01/25/2018	06/03/2047
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A		D	1	3.B FE	11,820,000	100.8800	11,924,016	11,820,000	11,820,000					3.850	3.850	MS	116,296	227,535	03/22/2021	03/29/2026
39530V-AB-4	GREENKO SOLAR MAURITIUS 144A		D	1	3.B FE	15,000,000	106.1320	15,919,822	15,000,000	15,000,000					5.950	5.950	JJ	376,833	892,500	07/22/2019	07/29/2026
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT				2.C PL	24,912,296	106.7100	26,583,911	24,912,296	24,912,296					5.210	5.210	MJSD	3,605	1,274,149	09/26/2019	12/31/2030
40052V-AB-0	GRUPO BIMBO SAB DE CV CO GUARNT 144A		D	1	2.B FE	4,860,310	100.2080	4,910,192	4,900,000	4,899,674		4,815			4.500	4.602	JJ	95,550	220,500	01/18/2012	01/25/2022
40052V-AG-9	GRUPO BIMBO SAB DE CV CO GUARNT 144A		D	1	2.B FE	4,916,700	106.8880	5,344,400	5,000,000	4,920,160		1,531			4.000	4.097	MS	63,889	200,000	09/03/2019	09/06/2049
40052V-AC-8	GRUPO BIMBO SAB DE CV SR NT 144A		D	1	2.B FE	985,360	105.4870	1,054,873	1,000,000	993,211		2,538			3.875	4.165	JD	431	38,750	10/03/2018	06/27/2024
40052V-AE-4	GRUPO BIMBO SAB DE CV SR NT 144A		D	1	2.B FE	29,932,800	118.6590	35,597,700	30,000,000	29,937,497		1,218			4.700	4.714	MN	199,750	1,410,000	11/07/2017	11/10/2047
36260#-AA-3	GSRP PORT II SEC				2.C PL	59,715,624	86.6340	51,734,210	59,715,624	59,715,624					3.100	3.100	MJSD	470,142		10/01/2021	06/29/2046
36256#-AA-9	GSRP PORTFOLIO I LLC				2.B PL	13,330,178	101.9420	13,588,990	13,330,178	13,330,178					3.770	3.770	JD	1,396	495,617	01/30/2020	12/31/2044
402479-CE-7	GULF PWR CO SR NT			1	1.F FE	23,350,115	114.4670	26,298,848	22,975,000	23,308,382		(8,740)			4.550	4.446	AO	261,341	1,045,363	05/15/2017	10/01/2044
402524-AE-2	GULF SOUTH PIPELINE SR NT			1	2.C FE	9,965,956	100.6650	10,066,509	10,000,000	9,998,036		4,190			4.000	4.044	JD	17,778	400,000	01/28/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS NT 144A			1	2.B FE	2,498,550	115.1530	2,878,817	2,500,000	2,499,571		96			6.190	6.195	MN	25,792	154,750	10/19/2005	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS NT 144A			1	2.B FE	19,992,400	108.8630	21,772,690	20,000,000	19,996,769		783			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
36262G-AA-9	GXO LOGISTICS INC SR NT 144A			1	2.C FE	7,913,917	97.5740	7,883,003	8,079,000	7,918,106		4,188			1.650	2.112	JJ	66,281		11/15/2021	07/15/2026
36262G-AC-5	GXO LOGISTICS INC SR NT 144A			1	2.C FE	53,884,868	98.7660	53,442,283	54,110,000	53,888,379		3,511			2.650	2.699	JJ	712,974		11/23/2021	07/15/2031
359694-AB-2	H.B. FULLER CO SR NT			1	3.C FE	27,436,188	105.1200	28,871,208	27,465,000	27,448,809		2,788			4.000	4.017	FA	415,027	1,098,600	03/02/2017	02/15/2027
359694-AB-2	H.B. FULLER CO SR NT	LS		1	3.C FE	2,797,383	105.1200	2,953,872	2,810,000	2,802,910		1,222			4.000	4.017	FA	42,462	112,400	03/02/2017	02/15/2027
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC		D		2.B FE	11,344,365	105.8420	12,007,128	11,344,365	11,344,365					3.780	3.780	MJSD	4,765	424,675	05/27/2015	06/27/2027
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC		B		2.B FE	10,005,557	108.6980	10,378,125	9,547,664	9,547,664				(565,559)	4.876	4.876	MJSD	5,173	474,044	05/27/2015	06/27/2027
406216-AY-7	HALLIBURTON CO SR NT			1	2.A FE	10,508,488	147.2670	15,315,753	10,400,000	10,506,791		(4,342)			7.450	7.332	MS	228,136	774,800	11/21/2019	09/15/2039
406216-BA-8	HALLIBURTON CO SR NT			1	2.A FE	4,974,700	111.0070	5,550,362	5,000,000	4,979,826		616			4.500	4.531	MN	28,750	225,000	11/08/2011	11/15/2041
406216-BE-0	HALLIBURTON CO SR NT			1	2.A FE	118,052	115.2210	126,743	110,000	117,582		(219)			4.750	4.252	FA	2,177	5,225	10/17/2019	08/01/2043
406216-BG-5	HALLIBURTON CO SR NT			1	2.A FE	40,483,937	107.5500	43,953,534	40,868,000	40,650,046		50,938			3.800	3.945	MN	198,437	1,552,984	01/07/2019	11/15/2025
406216-BG-5	HALLIBURTON CO SR NT	LS		1	2.A FE	1,727,133	107.5500	1,862,766	1,732,000	1,729,895		495			3.800	3.945	MN	8,410	65,816	01/07/2019	11/15/2025
406216-BJ-9	HALLIBURTON CO SR NT			1	2.A FE	6,572,803	117.6910	7,571,064	6,433,000	6,554,076		(6,443)			4.850	4.670	MN	39,867	312,001	10/17/2019	11/15/2035
406216-BJ-9	HALLIBURTON CO SR NT	LS		1	2.A FE	2,041,727	117.6910	2,364,413	2,009,000	2,037,220		(1,487)			4.850	4.670	MN	12,450	97,437	10/17/2019	11/15/2035
406216-BK-6	HALLIBURTON CO SR NT			1	2.A FE	121,924	119.8310	131,814	110,000	121,329		(277)			5.000	4.297	MN	703	5,500	10/17/2019	11/15/2045
406216-BL-4	HALLIBURTON CO SR NT			1	2.A FE	233,939	102.9720	240,956	234,000	233,949		5			2.920	2.923	MS	2,278	6,833	02/19/2020	03/01/2030
406216-BL-4	HALLIBURTON CO SR NT	LS		1	2.A FE	9,763,461	102.9720	10,056,293	9,766,000	9,763,872		228			2.920	2.923	MS	95,056	285,167	02/19/2020	03/01/2030
40653*-AA-4	HAMAKUA ENERGY SR SEC				2.C PL	17,491,978	104.1130	18,211,401	17,491,978	17,491,978					4.020	4.020	MJSD	1,953	693,792	12/26/2017	12/31/2030
40938*-AA-1	HAMPTON SUSTAINABLE PARTNERS I LLC				1.F Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					3.110	3.110	MON	1,296		12/30/2021	12/15/2041
41242*-BY-7	HARDWOOD FDG LLC SR NT				1.G FE	2,000,000	112.9770	2,259,540	2,000,000	2,000,000					3.910	3.910	JD	5,213	78,200	06/30/2020	06/30/2040
41242*-AS-1	HARDWOOD FDG LLC SR NT SER Q				1.G FE	4,000,000	103.1420	4,125,680	4,000,000	4,000,000					3.380	3.380	JD	9,013	135,200	06/07/2013	06/07/2023
41242*-BV-3	HARDWOOD FDG LLC SR NT SER RR				1.G FE	13,000,000	106.1830	13,803,790	13,000,000	13,000,000					3.190	3.190	JD	27,647	414,700	06/30/2020	06/30/2030
41242*-BZ-4	HARDWOOD FDG LLC SR NT SER VV				1.G FE	3,000,000	101.8190	3,054,570	3,000,000	3,000,000					2.370	2.370	JD	4,740	35,550	06/07/2021	06/07/2028
41242*-CA-8	HARDWOOD FDG LLC SR NT SER WW				1.G FE	6,000,000	103.5800	6,214,800	6,000,000	6,000,000					2.830	2.830	JD	11,320	84,900	06/07/2021	06/07/2031
41242*-AX-0	HARDWOOD FND LLC SR SEC SER V				1.G FE	8,000,000	104.7680	8,381,440	8,000,000	8,000,000					3.130	3.130	JD	16,693	250,400	04/02/2015	06/07/2025
41242*-AY-8	HARDWOOD FND LLC SR SEC SER W				1.G FE	6,000,000	106.4170	6,385,020	6,000,000	6,000,000					3.230	3.230	JD	12,920	193,800	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FND LLC SR SEC SER X				1.G FE	6,000,000	107.5900	6,455,400	6,000,000	6,000,000					3.380	3.380	JD	13,520	202,800	04/02/2015	06/07/2030
41242*-BN-1	HARDWOOD FUNDING LLC SER KK SR SEC				1.G FE	15,000,000	117.1630	17,574,450	15,000,000	15,000,000					4.230	4.230	JD	42,300	634,500	10/04/2018	06/07/2038
41242*-AP-7	HARDWOOD FUNDING LLC SER N SR NT				1.G FE	7,000,000	101.3600	7,095,200	7,000,000	7,000,000					3.980	3.980	JD	18,573	278,600	06/07/2012	06/07/2022
41242*-AQ-5	HARDWOOD FUNDING LLC SER O SR NT				1.G FE	3,000,000	106.2790	3,188,370	3,000,000	3,000,000					4.130	4.130	JD	8,260	123,900	06/07/2012	06/07/2024
41242*-AT-9	HARDWOOD FUNDING LLC SER R SR NT				1.G FE	3,000,000	106.0920	3,182,760	3,000,000	3,000,000					3.530	3.530	JD	7,060	105,900	06/07/2013	06/07/2025
41242*-AU-6	HARDWOOD FUNDING LLC SER S SR NT				1.G FE	5,000,000	110.2580	5,512,900	5,000,000	5,000,000					3.780	3.780	JD	12,600	189,000	06/07/2013	06/07/2028
41242*-BJ-0	HARDWOOD FUNDING LLC SR NT SER GG				1.G FE	9,500,000	112.1110	10,650,545	9,500,000	9,500,000					3.700	3.700	JD	23,433	351,500	06/07/2018	06/07/2033
G4303*-AA-7	HARPER ADAMS UNIIVERSITY SR NT		B		1.F Z	33,400,000	105.6650	35,736,146	33,820,346	33,820,346				420,346	2.390	2.390	JD	53,887		12/07/2021	12/07/2051
413875-AR-6	HARRIS CORPORATION SR NT			1	2.B FE	22,400,120	106.6520	23,904,872	22,414,000	22,408,771		1,448			3.832	3.840	AO	152,694	858,904	05/05/2015	04/27/2025
413875-AS-4	HARRIS CORPORATION SR NT			1	2.B FE	3,751,338	122.0890	4,279,205	3,505,000	3,698,876		(11,230)			4.854	4.286	AO	30,246	170,133	10/17/2019	04/27/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AT-2	HARRIS CORPORATION SR NT			1	2.B FE	15,000,000	131.4730	19,720,906	15,000,000	15,000,000					5.054	5.054	AO	134,773	758,100	04/22/2015	04/27/2045
413875-AW-5	HARRIS CORPORATION SR NT			1	2.B FE	21,274,061	112.3260	23,672,737	21,075,000	21,214,719		(18,505)			4.400	4.281	JD	41,213	927,300	08/21/2018	06/15/2028
416515-BB-9	HARTFORD FINL SVCS GRP SR NT			1	2.A FE	4,809,750	118.1280	5,906,378	5,000,000	4,825,165		4,785			4.300	4.558	AO	45,389	215,000	08/06/2018	04/15/2043
416515-BD-5	HARTFORD FINL SVCS GRP SR NT			1	2.A FE	9,899,700	122.8800	12,287,957	10,000,000	9,906,333		1,857			4.400	4.461	MS	129,556	440,000	03/13/2018	03/15/2048
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT				1.F FE	2,514,310	106.7940	2,679,460	2,509,000	2,514,215		(95)			3.447	3.443	JJ	43,243	54,032	03/11/2021	07/01/2054
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT	LS			1.F FE	4,964,000	106.7940	5,301,250	4,964,000	4,964,000					3.447	3.443	JJ	85,555	171,109	03/11/2021	07/01/2054
41754W-AS-0	HARVEST OPERATIONS CORP CO GUARNT 144A		D	1	1.C FE	9,991,900	104.0560	10,405,600	10,000,000	9,997,568		1,633			4.200	4.218	JD	35,000	420,000	04/24/2018	06/01/2023
418056-AV-9	HASBRO INC SR NT			1	2.C FE	9,987,400	107.8770	10,787,719	10,000,000	9,992,284		1,202			3.500	3.515	MS	103,056	350,000	09/08/2017	09/15/2027
418056-AZ-0	HASBRO INC SR NT			1	2.C FE	348,880	110.3550	386,241	350,000	349,082		98			3.900	3.939	MN	1,593	13,650	11/13/2019	11/19/2029
418056-AZ-0	HASBRO INC SR NT	LS		1	2.C FE	9,619,120	110.3550	10,649,213	9,650,000	9,624,693		2,689			3.900	3.939	MN	43,908	376,350	11/13/2019	11/19/2029
G4339*-AA-5	HAVILA SIRIUS FIN SEC		D		2.B PL	15,910,000	97.9010	15,576,049	15,910,000	15,910,000					3.128	3.128	MJSD	91,239		10/25/2021	12/08/2031
41975*-AM-7	HAWAII ELECTRIC LIGHT CO INC SER 2013C				2.A	6,000,000	111.2550	6,675,319	6,000,000	6,000,000					4.840	4.840	AO	72,600	290,400	10/03/2013	10/01/2027
419866-D*-6	HAWAIIAN ELEC CO INC SER 2012D SR NT				2.A	9,000,000	111.9600	10,076,391	9,000,000	9,000,000					4.720	4.720	MN	70,800	424,800	04/19/2012	11/01/2029
419866-D@-4	HAWAIIAN ELEC CO INC SER 2012E SR NT				2.A	29,000,000	123.8180	35,907,337	29,000,000	29,000,000					5.390	5.390	AO	390,775	1,563,100	04/19/2012	04/01/2042
419866-D#-2	HAWAIIAN ELECTRIC CO INC SER F SR NT				2.A	7,000,000	110.8950	7,762,669	7,000,000	7,000,000					4.530	4.530	MS	105,700	317,100	09/13/2012	09/01/2032
419866-E#-1	HAWAIIAN ELECTRIC CO SER 2013C SR NT				2.A	9,000,000	125.9120	11,332,064	9,000,000	9,000,000					5.650	5.650	AO	127,125	508,500	10/03/2013	10/01/2043
404119-CA-5	HCA INC CO GUARNT			1	3.A FE	2,579,000	105.6880	2,725,681	2,579,000	2,579,000					3.500	3.500	MS	30,088	90,265	02/11/2020	09/01/2030
404119-CA-5	HCA INC CO GUARNT	LS		1	3.A FE	2,421,000	105.6880	2,558,694	2,421,000	2,421,000					3.500	3.500	MS	28,245	84,735	02/11/2020	09/01/2030
404119-BN-8	HCA INC SR SEC			1	2.C FE	3,738,000	107.5460	4,020,069	3,738,000	3,738,000					5.000	5.000	MS	55,032	186,900	03/03/2014	03/15/2024
404119-BN-8	HCA INC SR SEC	LS		1	2.C FE	1,262,000	107.5460	1,357,231	1,262,000	1,262,000					5.000	5.000	MS	18,579	63,100	03/03/2014	03/15/2024
404119-BQ-1	HCA INC SR SEC			1	2.C FE	2,227,310	110.6650	2,213,294	2,000,000	2,141,051		(40,246)			5.250	2.982	AO	22,167	105,000	11/19/2019	04/15/2025
404119-BX-6	HCA INC SR SEC			1	2.C FE	1,049,932	110.1330	1,101,327	1,000,000	1,040,295		(4,654)			4.125	3.506	JD	1,833	41,250	11/21/2019	06/15/2029
404119-BY-4	HCA INC SR SEC			1	2.C FE	222,754	123.4440	253,060	205,000	221,438		(638)			5.125	4.447	JD	467	10,506	11/21/2019	06/15/2039
404119-BZ-1	HCA INC SR SEC			1	2.C FE	165,330	128.8520	193,277	150,000	164,746		(272)			5.250	4.609	JD	350	7,875	10/17/2019	06/15/2049
404119-CB-3	HCA INC SR SEC			1	2.C FE	3,079,556	102.3300	3,167,109	3,095,000	3,079,703		147			3.500	3.527	JJ	54,463		06/21/2021	07/15/2051
404119-CB-3	HCA INC SR SEC	LS		1	2.C FE	6,870,544	102.3300	7,065,877	6,905,000	6,870,873		329			3.500	3.527	JJ	121,509		06/21/2021	07/15/2051
404119-CC-1	HCA INC SR SEC			1	2.C FE	22,134,701	98.5600	21,950,399	22,271,000	22,140,764		6,063			2.375	2.444	JJ	265,937		06/21/2021	07/15/2031
404119-CC-1	HCA INC SR SEC	LS		1	2.C FE	17,620,499	98.5600	17,473,783	17,729,000	17,625,325		4,826			2.375	2.444	JJ	211,701		06/21/2021	07/15/2031
404121-AF-2	HCA INC SR SEC			1	2.C FE	2,742,000	104.7450	2,872,121	2,742,000	2,742,000					4.750	4.750	MN	21,708	130,245	10/16/2012	05/01/2023
404121-AF-2	HCA INC SR SEC	LS		1	2.C FE	258,000	104.7450	270,243	258,000	258,000					4.750	4.750	MN	2,043	12,255	10/16/2012	05/01/2023
40414L-AM-1	HCP INC SR NT			1	2.A FE	19,638,630	105.1150	20,812,691	19,800,000	19,744,298		16,827			3.400	3.497	FA	280,500	673,200	01/13/2015	02/01/2025
40414L-AM-1	HCP INC SR NT	LS		1	2.A FE	198,370	105.1150	210,229	200,000	199,437		170			3.400	3.497	FA	2,833	6,800	01/13/2015	02/01/2025
40414L-AN-9	HCP INC SR NT			1	2.A FE	19,825,200	107.4650	21,493,040	20,000,000	19,932,317		18,099			4.000	4.107	JD	66,667	800,000	05/14/2015	06/01/2025
40414L-AR-0	HCP INC SR NT			1	2.A FE	11,948,640	108.6640	13,039,716	12,000,000	11,959,750		4,581			3.500	3.551	JJ	193,667	420,000	06/20/2019	07/15/2029
42225U-AD-6	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	23,106,495	106.5430	25,090,924	23,550,000	23,268,003		54,714			3.500	3.785	FA	343,438	824,250	02/19/2019	08/01/2026
42225U-AF-1	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	27,247,300	108.4540	29,824,768	27,500,000	27,340,498		25,328			3.750	3.867	JJ	515,625	1,031,250	09/11/2018	07/01/2027
42225U-AG-9	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	15,287,537	103.7460	15,914,698	15,340,000	15,297,670		4,510			3.100	3.139	FA	179,648	475,540	09/05/2019	02/15/2030
42225U-AG-9	HEALTHCARE TR OF AMER CO GUARNT	LS		1	2.B FE	4,644,063	103.7460	4,834,582	4,660,000	4,647,141		1,370			3.100	3.139	FA	54,574	144,460	09/05/2019	02/15/2030
42225U-AH-7	HEALTHCARE TR OF AMER CO GUARNT			1	2.B FE	29,758,800	94.7940	28,438,290	30,000,000	29,785,122		20,967			2.000	2.086	MS	176,667	578,333	09/14/2020	03/15/2031
42249#-AC-3	HEALTHPARTNERS, INC SER 2020				1.F FE	9,964,545	117.2000	11,678,447	9,964,545	9,964,545					4.370	4.370	JJ	217,725	500,768	05/07/2020	07/01/2050
42250P-AC-7	HEALTHPEAK PROPERTIES SR NT			1	2.A FE	1,348,340	97.5570	1,317,024	1,350,000	1,348,475		136			1.350	1.373	FA	8,556		06/30/2021	02/01/2027
423012-AE-3	HEINEKEN NV SR NT 144A		D	1	2.A FE	32,477,972	117.4400	41,027,822	34,935,000	32,857,728		58,513			4.000	4.437	AO	349,350	1,397,400	02/13/2018	10/01/2042
423012-AF-0	HEINEKEN NV SR NT 144A		D	1	2.A FE	34,773,200	107.7610	37,716,324	35,000,000	34,862,163		19,972			3.500	3.573	JJ	517,222	1,225,000	12/05/2019	01/29/2028
423012-AG-8	HEINEKEN NV SR NT 144A		D	1	2.A FE	4,961,050	124.5870	6,229,344	5,000,000	4,964,382		759			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
42307T-AH-1	HEINZ FINANCE CO GUARNT 144A			1	3.A FE	641,729	152.1310	760,653	500,000	632,138		(4,666)			7.125	4.870	FA	14,844	35,625	11/21/2019	08/01/2039
427096-B@-0	HERCULES CAPITAL, INC SR NT 2020B-B				2.A PL	3,200,000	107.6900	3,446,080	3,200,000	3,200,000					4.550	4.550	MS	47,320	72,800	03/04/2021	03/04/2026
427096-B*-2	HERCULES CAPITAL, INC SR NT SER 2020B-A				2.A PL	1,000,000	108.1900	1,081,900	1,000,000	1,000,000					4.500	4.500	MS	14,625	37,500	11/04/2020	03/04/2026
427096-A@-1	HERCULES CAPITAL, INC SR NT 2020-A				2.A PL	3,680,769	106.4500	3,918,179	3,680,769	3,680,769					4.280	4.280	FA	63,890	157,504	02/05/2020	02/05/2025
427096-A#-9	HERCULES CAPITAL, INC SR NT 2020-B				2.A PL	5,019,231	107.0800	5,374,592	5,019,231	5,019,231					4.310	4.310	JD	16,826	216,329	06/03/2020	06/03/2025
427866-BB-3	HERSHEY CO SR NT			1	1.F FE	1,021,979	107.2460	1,018,834	950,000	1,019,372		(1,683)			3.125	2.744	MN	3,793	29,688	06/09/2020	11/15/2049
42809H-AG-2	HESS CORP SR NT			1	3.A FE	2,458,886	108.9700	2,729,699	2,505,000	2,476,216		4,754			4.300	4.571	AO	26,929	107,715	02/12/2018	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42809H-AG-2	HESS CORP SR NT	LS		1	3.A FE	7,340,914	108.9700	8,167,302	7,495,000	7,398,749		15,882			4.300	4.571	AO	80,571	322,285	02/12/2018	04/01/2027
428291-AM-0	HEXCEL CORP SR NT			1	3.A FE	6,979,910	109.0990	7,636,911	7,000,000	6,992,211		2,638			4.950	4.984	FA	130,900	337,750	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP SR NT			1	3.A FE	36,094,554	107.4330	38,528,602	35,863,000	36,021,271		(24,391)			4.200	4.102	FA	569,026	1,461,417	01/16/2020	02/15/2027
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1		D		1.G PL	29,565,939	106.4170	31,463,234	29,565,939	29,565,939					3.790	3.790	MS	283,250	1,120,549	10/29/2012	03/30/2028
42981D-AA-4	HIGH STREET FDG TR II CO GUARNT 144A			1	2.A FE	12,000,000	123.4050	14,808,636	12,000,000	12,000,000					4.682	4.682	FA	212,251	561,840	03/08/2018	02/15/2048
42981C-AA-6	HIGH STREET FNDG TR I CO GUARNT 144A			1	2.A FE	18,814,488	111.3280	21,058,729	18,916,000	18,844,988		9,956			4.111	4.181	FA	293,774	777,637	01/17/2019	02/15/2028
431116-AE-2	HIGHMARK INC SR NT 144A			1	2.B FE	54,985,700	98.6640	54,265,177	55,000,000	54,986,514		814			2.550	2.553	MN	198,688	701,250	05/05/2021	05/10/2031
43137P-AA-8	HILL CITY FUNDING TR SR NT 144A			1	2.C FE	2,400,000	96.9780	2,327,461	2,400,000	2,400,000					4.046	4.046	FA	11,868		11/09/2021	08/15/2041
43148#-AA-7	HILL TOP ENERGY CTR SR SEC NT DUE 2029				3.A PL	29,247,294	100.7360	29,462,554	29,247,294	29,247,294					5.830	5.830	JD	4,736	1,705,117	03/02/2020	12/31/2029
43284M-AB-4	HILTON GRAND VAC BOR ESC SR NT 144A			1	4.B FE	250,313	100.0000	250,000	250,000	250,296		(16)			4.875	4.856	JJ	6,195		06/15/2021	07/01/2031
437076-AV-4	HOME DEPOT INC SR NT			1	1.F FE	4,976,400	143.8410	7,192,042	5,000,000	4,984,858		787			5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
437076-BH-4	HOME DEPOT INC SR NT			1	1.F FE	155,337	124.8510	162,306	130,000	153,890		(668)			4.250	3.146	AO	1,381	5,525	10/17/2019	04/01/2046
437076-BM-3	HOME DEPOT INC SR NT			1	1.F FE	13,512,416	106.2950	14,456,152	13,600,000	13,559,964		8,692			3.000	3.074	AO	102,000	408,000	02/03/2016	04/01/2026
437076-BM-3	HOME DEPOT INC SR NT	LS		1	1.F FE	6,358,784	106.2950	6,802,895	6,400,000	6,381,160		4,090			3.000	3.074	AO	48,000	192,000	02/03/2016	04/01/2026
437076-BP-6	HOME DEPOT INC SR NT			1	1.F FE	98,097	113.2710	113,271	100,000	98,222		25			3.500	3.590	MS	1,031	3,500	09/06/2016	09/15/2056
437076-BP-6	HOME DEPOT INC SR NT	LS		1	1.F FE	6,768,693	113.2710	7,815,714	6,900,000	6,777,334		1,759			3.500	3.590	MS	71,108	241,500	09/06/2016	09/15/2056
437076-BS-0	HOME DEPOT INC SR NT			1	1.F FE	137,436	117.2270	140,672	120,000	136,500		(433)			3.900	3.104	JD	208	4,680	10/17/2019	06/15/2047
43761A-D#-0	HOMESERVE PLC SR NT		D		2.B	10,000,000	104.6650	10,466,477	10,000,000	10,000,000					3.340	3.340	FA	121,539	333,900	08/20/2020	08/20/2027
43761A-E*-3	HOMESERVE PLC SR NT		D		2.B	5,000,000	105.2980	5,264,913	5,000,000	5,000,000					3.580	3.580	FA	65,136	178,950	08/20/2020	08/20/2030
438516-AT-3	HONEYWELL INTERNATIONAL NT			1	1.F FE	14,906,100	136.7040	20,505,654	15,000,000	14,933,663		2,675			5.700	5.744	MS	251,750	855,000	03/12/2007	03/15/2037
44107T-AY-2	HOST HOTELS & RESORTS LP SR NT SER H			1	2.C FE	2,589,804	102.2980	2,670,996	2,611,000	2,593,700		1,857			3.375	3.461	JD	3,917	88,121	11/12/2019	12/15/2029
44107T-AY-2	HOST HOTELS & RESORTS LP SR NT SER H	LS		1	2.C FE	884,786	102.2980	909,427	889,000	885,570		369			3.375	3.461	JD	1,334	30,004	11/12/2019	12/15/2029
44107T-AZ-9	HOST HOTELS & RESORTS LP SR NT SER I			1	2.C FE	987,020	102.5490	1,025,493	1,000,000	988,514		1,102			3.500	3.655	MS	10,306	37,431	08/11/2020	09/15/2030
44107T-BA-3	HOST HOTELS & RESORTS LP SR NT SER J			1	2.C FE	541,904	96.4790	530,635	550,000	541,977		73			2.900	3.071	JD	1,684		11/08/2021	12/15/2031
42824C-AW-9	HP ENTERPRISE CO SR NT			1	2.B FE	309,260	110.9600	343,975	310,000	309,642		84			4.900	4.934	AO	3,207	15,190	12/30/2016	10/15/2025
42824C-AW-9	HP ENTERPRISE CO SR NT	LS		1	2.B FE	29,619,129	110.9600	32,943,893	29,690,000	29,655,719		8,044			4.900	4.934	AO	307,127	1,454,810	12/30/2016	10/15/2025
42824C-BJ-7	HP ENTERPRISE CO SR NT			1	2.B FE	1,537,988	100.6570	1,509,862	1,500,000	1,526,870		(11,118)			1.450	0.647	AO	5,438	26,221	01/26/2021	04/01/2024
42824C-BK-4	HP ENTERPRISE CO SR NT			1	2.B FE	9,886,173	99.9300	9,897,032	9,904,000	9,890,551		3,020			1.750	1.783	AO	43,330	208,947	07/14/2020	04/01/2026
42824C-BK-4	HP ENTERPRISE CO SR NT	LS		1	2.B FE	2,591,327	99.9300	2,594,174	2,596,000	2,592,475		792			1.750	1.783	AO	11,358	54,768	07/14/2020	04/01/2026
40434L-AA-3	HP INC SR NT			1	2.B FE	19,953,800	102.1100	20,421,995	20,000,000	19,967,475		8,939			2.200	2.249	JD	17,111	440,000	06/09/2020	06/17/2025
40434L-AG-0	HP INC SR NT 144A			1	2.B FE	33,586,659	98.6980	33,305,668	33,745,000	33,592,708		6,049			2.650	2.704	JD	34,776	449,605	10/05/2021	06/17/2031
40434L-AG-0	HP INC SR NT 144A	LS		1	2.B FE	602,417	98.6980	597,123	605,000	602,540		123			2.650	2.704	JD	623	8,061	10/05/2021	06/17/2031
404280-CQ-0	HSBC HLDGS PLC PERP JR SUB		D	1	2.C FE	400,000	100.0000	400,000	400,000	400,000					4.700	4.700	MS	5,849	9,400	03/02/2021	09/09/2166
404280-AL-3	HSBC HLDGS PLC SR NT		D		1.G FE	9,990,900	100.1240	10,012,384	10,000,000	9,999,960		1,105			4.875	4.886	JJ	226,146	487,500	11/14/2011	01/14/2022
404280-AM-1	HSBC HLDGS PLC SR NT		D		1.G FE	4,996,350	143.3470	7,167,327	5,000,000	4,996,946		76			6.100	6.105	JJ	141,486	305,000	11/14/2011	01/14/2042
404280-BT-5	HSBC HLDGS PLC SR NT		D	1	1.G FE	12,539,163	112.1120	13,997,141	12,485,000	12,526,975		(5,772)			4.583	4.545	JD	19,073	572,188	11/21/2019	06/19/2029
404280-BT-5	HSBC HLDGS PLC SR NT	LS	D	1	1.G FE	8,010,000	112.1120	8,980,144	8,010,000	8,010,000					4.583	4.545	JD	12,237	367,098	11/21/2019	06/19/2029
404280-CC-1	HSBC HLDGS PLC SR NT		D	1	1.G FE	1,602,026	108.5710	1,628,564	1,500,000	1,581,799		(9,690)			3.973	3.140	MN	6,456	59,595	11/21/2019	05/22/2030
404280-CG-2	HSBC HLDGS PLC SR NT		D	1	1.G FE	2,400,000	100.6920	2,416,599	2,400,000	2,400,000					2.099	2.099	JD	3,778	50,376	05/28/2020	06/04/2026
404280-CM-9	HSBC HLDGS PLC SR NT		D	1	1.G FE	3,650,000	97.8480	3,571,440	3,650,000	3,650,000					1.589	1.589	MN	5,961	57,999	11/17/2020	05/24/2027
404280-CU-1	HSBC HLDGS PLC SR NT		D	1	1.G FE	250,000	99.1240	247,811	250,000	250,000					0.732	0.732	FA	681		08/10/2021	08/17/2024
404280-CW-7	HSBC HLDGS PLC SR NT		D	1	1.G FE	600,000	99.7150	598,289	600,000	600,000					1.162	1.162	MN	755		11/15/2021	11/22/2024
404280-CX-5	HSBC HLDGS PLC SR NT		D	1	1.G FE	9,355,000	100.3540	9,388,117	9,355,000	9,355,000					2.251	2.251	MN	22,813		11/15/2021	11/22/2027
404280-CX-5	HSBC HLDGS PLC SR NT	LS	D	1	1.G FE	5,645,000	100.3540	5,664,983	5,645,000	5,645,000					2.251	2.251	MN	13,766		11/15/2021	11/22/2027
404280-CY-3	HSBC HLDGS PLC SR NT		D	1	1.G FE	10,500,000	100.9490	10,599,619	10,500,000	10,500,000					2.871	2.871	MN	32,658		11/15/2021	11/22/2032
404280-BR-9	HSBC HLDGS PLC SR NT FRN		D	1	1.G FE	1,771,925	100.9330	1,766,335	1,750,000	1,763,128		(8,797)			1.160	0.614	FMAN	2,481	20,795	01/26/2021	05/18/2024
404280-CT-4	HSBC HLDGS PLC SR NT FRN		D	1	1.G FE	18,252,500	100.4230	18,076,219	18,000,000	18,243,664		(8,836)			2.804	2.656	MN	51,874	252,360	08/10/2021	05/24/2032
404280-CT-4	HSBC HLDGS PLC SR NT FRN	LS	D	1	1.G FE	2,000,000	100.4230	2,008,469	2,000,000	2,000,000					2.804	2.656	MN	5,764	28,040	08/10/2021	05/24/2032
404280-AQ-2	HSBC HLDGS PLC SUB		D		2.A FE	4,260,140	130.8110	5,634,031	4,307,000	4,266,329		942			5.250	5.323	MS	67,207	226,118	03/05/2014	03/14/2044
404280-AQ-2	HSBC HLDGS PLC SUB	LS	D		2.A FE	5,631,060	130.8110	7,447,072	5,693,000	5,639,241		1,245			5.250	5.323	MS	88,835	298,883	03/05/2014	03/14/2044
404280-AU-3	HSBC HLDGS PLC SUB		D		2.A FE	2,710,300	107.5660	2,689,143	2,500,000	2,701,394		(8,906)			4.250	1.941	FA	39,253		11/01/2021	08/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-BH-1	HSBC HLDGS PLC SUB		D		2.A FE	247,556	109.7720	246,987	225,000	246,853		(703)			4.375	2.267	MN	1,039	4,922	11/01/2021	11/23/2026
404280-AH-2	HSBC HLDGS PLC SUB NT		D		2.A FE	3,992,840	138.6510	5,546,039	4,000,000	3,994,673		190			6.500	6.514	MS	76,556	260,000	10/11/2007	09/15/2037
443510-AG-7	HUBBELL INC SR NT			1	2.A FE	19,848,800	105.5920	21,118,417	20,000,000	19,930,703		15,220			3.350	3.440	MS	223,333	670,000	02/23/2016	03/01/2026
443510-AH-5	HUBBELL INC SR NT			1	2.A FE	16,046,548	105.2490	18,013,359	17,115,000	16,386,769		112,902			3.150	4.000	FA	203,669	539,123	05/30/2019	08/15/2027
443510-AJ-1	HUBBELL INC SR NT			1	2.A FE	25,108,420	107.4020	27,897,681	25,975,000	25,388,449		82,841			3.500	3.895	FA	343,447	909,125	07/24/2018	02/15/2028
443510-AJ-1	HUBBELL INC SR NT	LS		1	2.A FE	1,740,165	107.4020	1,879,536	1,750,000	1,743,592		921			3.500	3.895	FA	23,139	61,250	07/24/2018	02/15/2028
44409#-AA-9	HUDSON PACIFIC PROP LP SER D SR NT				2.C	13,000,000	105.4410	13,707,291	13,000,000	13,000,000					3.980	3.980	JJ	251,514	517,400	07/06/2016	07/06/2026
44409M-AB-2	HUDSON PACIFIC PROPERT CO GUARNT			1	2.C FE	16,772,710	113.5110	19,296,921	17,000,000	16,826,146		19,613			4.650	4.819	AO	197,625	790,500	02/20/2019	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE CO GUARNT			1	2.C FE	370,270	104.2630	388,900	373,000	370,789		236			3.250	3.335	JJ	5,590	12,123	09/24/2019	01/15/2030
44409M-AC-0	HUDSON PACIFIC PROPERTIE CO GUARNT	LS		1	2.C FE	4,593,130	104.2630	4,824,235	4,627,000	4,599,572		2,930			3.250	3.335	JJ	69,341	150,378	09/24/2019	01/15/2030
44409M-AA-4	HUDSON PACIFIC PROPERTIE SR NT			1	2.C FE	34,059,572	107.5470	37,329,390	34,710,000	34,278,318		63,204			3.950	4.191	MN	228,508	1,371,045	06/27/2018	11/01/2027
444097-A*-0	HUDSON PACIFIC PROPERTIES SR NT DUE 2023				2.C FE	15,000,000	102.6350	15,395,301	15,000,000	15,000,000					4.340	4.340	JD	27,125	651,000	12/16/2015	01/02/2023
44416*-AG-1	HUDSON TRANS SR SEC SER 3				2.A PL	3,333,727	111.2820	3,709,838	3,333,727	3,333,727					4.440	4.440	FMAN	12,746	146,488	12/19/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2				2.A PL	581,231	111.2820	646,805	581,231	581,231					4.440	4.440	FMAN	2,222	25,540	11/29/2017	11/30/2032
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032				2.A PL	761,614	111.2900	847,600	761,614	761,614					4.440	4.440	FMAN	2,912	33,466	08/30/2017	11/30/2032
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033				2.A PL	20,781,910	111.8230	23,238,955	20,781,910	20,781,910					4.420	4.420	FMAN	79,098	911,071	08/29/2014	05/31/2033
444859-BA-9	HUMANA INC SR NT			1	2.C FE	17,867,430	101.6540	18,297,720	18,000,000	17,985,912		14,909			3.150	3.237	JD	47,250	567,000	01/17/2013	12/01/2022
444859-BB-7	HUMANA INC SR NT			1	2.C FE	16,954,390	123.4340	20,983,827	17,000,000	16,961,533		1,066			4.625	4.642	JD	65,521	786,250	05/08/2014	12/01/2042
444859-BE-1	HUMANA INC SR NT			1	2.C FE	4,104,387	128.9860	5,272,934	4,088,000	4,104,795		(533)			4.950	4.930	AO	50,589	202,356	10/17/2019	10/01/2044
444859-BE-1	HUMANA INC SR NT	LS		1	2.C FE	1,136,496	128.9860	1,473,016	1,142,000	1,137,197		112			4.950	4.930	AO	14,132	56,529	10/17/2019	10/01/2044
444859-BF-8	HUMANA INC SR NT			1	2.C FE	453,442	109.3500	496,451	454,000	453,682		54			3.950	3.874	MS	5,280	17,933	05/22/2019	03/15/2027
444859-BF-8	HUMANA INC SR NT	LS		1	2.C FE	5,979,001	109.3500	6,501,978	5,946,000	5,969,145		(3,944)			3.950	3.874	MS	69,155	234,867	05/22/2019	03/15/2027
444859-BG-6	HUMANA INC SR NT			1	2.C FE	14,486,225	127.0850	18,427,277	14,500,000	14,487,341		254			4.800	4.806	MS	204,933	696,000	03/13/2017	03/15/2047
444859-BG-6	HUMANA INC SR NT	LS		1	2.C FE	499,525	127.0850	635,423	500,000	499,563		9			4.800	4.806	MS	7,067	24,000	03/13/2017	03/15/2047
444859-BK-7	HUMANA INC SR NT			1	2.C FE	21,538,080	104.8670	22,546,462	21,500,000	21,530,177		(3,475)			3.125	3.104	FA	253,819	671,875	11/12/2019	08/15/2029
444859-BL-5	HUMANA INC SR NT			1	2.C FE	249,085	114.2440	285,610	250,000	249,125		17			3.950	3.971	FA	3,731	9,875	08/08/2019	08/15/2049
444859-BR-2	HUMANA INC SR NT			1	2.B FE	1,996,080	96.8130	1,936,262	2,000,000	1,996,217		137			2.150	2.171	FA	17,678		07/29/2021	02/03/2032
444859-BR-2	HUMANA INC SR NT	LS		1	2.B FE	499,020	96.8130	484,065	500,000	499,054		34			2.150	2.171	FA	4,419		07/29/2021	02/03/2032
446150-AM-6	HUNTINGTON BANCSHARES SR NT			1	2.A FE	12,785,715	107.5980	13,821,015	12,845,000	12,814,780		8,042			4.000	4.075	MN	65,652	513,800	06/09/2020	05/15/2025
446150-AS-3	HUNTINGTON BANCSHARES SR NT			1	2.A FE	26,492,631	101.6160	26,667,125	26,243,000	26,460,875		(24,757)			2.550	2.439	FA	273,255	669,197	07/27/2020	02/04/2030
446150-AS-3	HUNTINGTON BANCSHARES SR NT	LS		1	2.A FE	753,949	101.6160	769,234	757,000	754,473		277			2.550	2.439	FA	7,882	19,304	07/27/2020	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES SUB 144A			1	2.A FE	25,000,000	95.9250	23,981,180	25,000,000	25,000,000					2.487	2.487	FA	233,156		08/09/2021	08/15/2036
446413-AL-0	HUNTINGTON INGALLS INDUS CO GUARNT			1	2.C FE	39,873,414	105.8920	42,315,624	39,961,000	39,902,869		8,685			3.483	3.510	JD	115,987	1,391,842	06/15/2018	12/01/2027
446413-AT-3	HUNTINGTON INGALLS INDUS CO GUARNT			1	2.C FE	14,099,471	111.4870	15,719,637	14,100,000	14,099,518		47			4.200	4.200	MN	98,700	592,200	01/04/2021	05/01/2030
446413-AT-3	HUNTINGTON INGALLS INDUS CO GUARNT	LS		1	2.C FE	5,899,779	111.4870	6,577,720	5,900,000	5,899,798		20			4.200	4.200	MN	41,300	247,800	01/04/2021	05/01/2030
446413-AX-4	HUNTINGTON INGALLS INDUS CO GUARNT 144A			1	2.C FE	15,000,000	97.9820	14,697,237	15,000,000	15,000,000					2.043	2.043	FA	114,919		08/09/2021	08/16/2028
878055-AE-2	HUNTINGTON NATIONAL BANK SUB				2.A FE	1,073,180	107.3210	1,073,208	1,000,000	1,069,640		(3,540)			4.600	2.299	FA	15,844		11/01/2021	02/27/2025
447010-BE-1	HUNTSMAN INTL L SR NT			1	2.C FE	19,576,260	110.6310	21,905,012	19,800,000	19,628,089		19,278			4.500	4.641	MN	148,500	891,000	02/27/2019	05/01/2029
447010-BE-1	HUNTSMAN INTL L SR NT	LS		1	2.C FE	197,740	110.6310	221,263	200,000	198,264		195			4.500	4.641	MN	1,500	9,000	02/27/2019	05/01/2029
447010-BF-8	HUNTSMAN INTL L SR NT			1	2.C FE	14,989,500	101.5150	15,227,270	15,000,000	14,990,041		541			2.950	2.958	JD	19,667	244,604	05/24/2021	06/15/2031
448055-AK-9	HUSKY ENERGY INC SR NT		A	1	2.C FE	12,174,625	104.6390	12,781,708	12,215,000	12,201,013		5,714			4.000	4.041	AO	103,149	488,600	10/25/2018	04/15/2024
448055-AK-9	HUSKY ENERGY INC SR NT	LS	A	1	2.C FE	9,400,312	104.6390	9,857,035	9,420,000	9,414,813		2,123			4.000	4.041	AO	79,547	376,800	10/25/2018	04/15/2024
448055-AP-8	HUSKY ENERGY INC SR NT		A	1	2.C FE	12,977,595	110.7350	14,301,389	12,915,000	12,965,165		(5,852)			4.400	4.367	AO	119,966	568,260	11/21/2019	04/15/2029
448055-AP-8	HUSKY ENERGY INC SR NT	LS	A	1	2.C FE	9,993,900	110.7350	11,073,472	10,000,000	9,995,332		532			4.400	4.367	AO	92,889	440,000	11/21/2019	04/15/2029
44841D-AB-8	HUTCHISON WHAMPOA FIN CO GUARNT 144A		D		1.F FE	9,988,400	106.2580	10,625,762	10,000,000	9,996,283		1,225			3.625	3.639	AO	61,424	362,500	10/28/2014	10/31/2024
448579-AE-2	HYATT HOTELS CORP SR NT			1	2.C FE	262,803	102.2990	255,748	250,000	257,929		(4,874)			3.375	1.287	JJ	3,891	4,219	01/13/2021	07/15/2023
448579-AL-6	HYATT HOTELS CORP SR NT			1	2.C FE	749,558	100.0020	750,017	750,000	749,612		55			1.300	1.330	AO	2,438		09/27/2021	10/01/2023
44891A-BD-8	HYUNDAI CAPITAL AMERICA CO GUARNT 144A			1	2.A FE	2,000	106.3330	2,127	2,000	2,000		0			3.500	3.504	MN	11	70	10/28/2019	11/02/2026
44891A-BD-8	HYUNDAI CAPITAL AMERICA CO GUARNT 144A	LS		1	2.A FE	4,996,751	106.3330	5,314,526	4,998,000	4,997,105		167			3.500	3.504	MN	28,669	174,930	10/28/2019	11/02/2026
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	11,922,076	102.1790	13,568,397	13,279,000	12,496,132		146,151			2.750	4.119	MS	95,351	365,173	12/19/2018	09/27/2026
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR NT 144A	LS		1	2.A FE	474,360	102.1790	532,354	521,000	496,231		4,679			2.750	4.119	MS	3,741	14,328	12/19/2018	09/27/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44891A-AW-7	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	23,633,318	103.8770	24,628,266	23,709,000	23,684,390		16,279			4.125	4.200	JD	62,483	977,996	09/25/2018	06/08/2023
44891A-AZ-0	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	9,995,100	105.8020	10,580,237	10,000,000	9,997,831		975			4.300	4.311	FA	179,167	430,000	01/28/2019	02/01/2024
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	9,999,500	104.2560	10,425,570	10,000,000	9,999,743		98			3.400	3.401	JD	10,389	340,000	06/17/2019	06/20/2024
44891A-BX-4	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	9,001,843	97.5740	8,837,246	9,057,000	9,005,852		4,009			2.000	2.094	JD	8,051	90,570	06/10/2021	06/15/2028
44891A-BX-4	HYUNDAI CAPITAL AMERICA SR NT 144A	LS		1	2.A FE	937,257	97.5740	920,120	943,000	937,675		417			2.000	2.094	JD	838	9,430	06/10/2021	06/15/2028
44891A-BY-2	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	1,497,300	98.2930	1,474,393	1,500,000	1,497,557		257			1.000	1.061	MS	4,333		09/14/2021	09/17/2024
44891A-CA-3	HYUNDAI CAPITAL AMERICA SR NT 144A			1	2.A FE	9,989,000	97.2370	9,723,725	10,000,000	9,989,424		424			2.100	2.117	MS	60,667		09/14/2021	09/15/2028
459200-GL-9	IBM CORP NT			1	1.G FE	4,944,550	160.5260	8,026,285	5,000,000	4,955,020		1,230			8.000	8.099	AO	84,444	400,000	10/09/2008	10/15/2038
459200-JG-7	IBM CORP SR NT			1	1.G FE	99,665	107.1970	107,197	100,000	99,847		34			3.450	3.490	FA	1,265	3,450	02/16/2016	02/19/2026
459200-JG-7	IBM CORP SR NT	LS		1	1.G FE	24,816,585	107.1970	26,692,147	24,900,000	24,862,003		8,407			3.450	3.490	FA	314,985	859,050	02/16/2016	02/19/2026
459200-KA-8	IBM CORP SR NT			1	1.G FE	3,400,515	108.6220	3,421,582	3,150,000	3,347,485		(24,048)			3.500	2.561	MN	14,088	110,250	10/17/2019	05/15/2029
44930#-AE-9	ICL FINANCE INC SER B GTD SR NT		D		2.C	26,000,000	105.8870	27,530,591	26,000,000	26,000,000					5.160	5.160	JJ	618,627	1,341,600	01/15/2014	01/15/2024
44930#-AF-6	ICL FINANCE INC SER C GTD SR NT		D		2.C	25,000,000	109.5530	27,388,277	25,000,000	25,000,000					5.310	5.310	JJ	612,125	1,327,500	01/15/2014	01/15/2026
449298-AK-0	ICRE REIT HLDGS SR NT				2.B	5,000,000	107.5050	5,375,243	5,000,000	5,000,000					3.760	3.760	JJ	91,911	188,000	01/05/2016	01/05/2028
449298-AL-8	ICRE REIT HLDGS SR NT				2.B	7,000,000	108.0500	7,563,533	7,000,000	7,000,000					3.910	3.910	JJ	133,809	273,700	01/05/2016	01/05/2031
45138L-AS-2	IDAHO POWER CORP MTN DTD 06/22/07 SER G			1	1.E FE	16,966,170	137.3890	23,356,124	17,000,000	16,975,279		923			6.300	6.315	JD	47,600	1,071,000	06/19/2007	06/15/2037
45138L-BF-9	IDAHO PWR CO 1ST MTG			1	1.G FE	9,963,000	123.0380	12,303,788	10,000,000	9,965,545		711			4.200	4.222	MS	140,000	420,000	03/13/2018	03/01/2048
45138L-BE-2	IDAHO PWR CO 1ST MTG MTN DTD 03/10/16			1	1.E FE	6,981,940	116.8860	8,182,031	7,000,000	6,983,972		384			4.050	4.065	MS	94,500	283,500	03/07/2016	03/01/2046
45138L-AT-0	IDAHO PWR CORP 1ST MTG MTN DTD 10/18/07			1	1.E FE	4,986,600	136.9080	6,845,389	5,000,000	4,990,102		359			6.250	6.270	AO	65,972	312,500	10/15/2007	10/15/2037
45167R-AG-9	IDEX CORP SR NT			1	2.B FE	14,973,000	104.0150	15,602,190	15,000,000	14,976,970		2,397			3.000	3.021	MN	75,000	450,000	04/27/2020	05/01/2030
45167R-AH-7	IDEX CORP SR NT			1	2.B FE	36,698,011	100.9790	37,092,577	36,733,000	36,699,826		1,815			2.625	2.636	JD	42,855	527,654	05/18/2021	06/15/2031
45167R-AH-7	IDEX CORP SR NT	LS		1	2.B FE	266,669	100.9790	269,614	267,000	266,686		17			2.625	2.636	JD	312	3,835	05/18/2021	06/15/2031
449538-AB-9	IFM COLONIAL PIPELINE 2 LLC				2.C PL	50,000,000	105.5680	52,784,142	50,000,000	50,000,000					3.640	3.640	JJ	839,222	1,820,000	01/15/2020	01/15/2030
44962L-AH-0	IHS MARKIT LTD SR NT			1	3.A FE	2,600,100	104.8750	2,621,875	2,500,000	2,553,785		(22,059)			3.625	2.668	MN	15,104	90,625	11/12/2019	05/01/2024
451866-SX-6	ILLINOIS CENTRAL RR CO SR NT		C	1	1.F FE	12,311,300	126.1120	12,611,151	10,000,000	11,579,666		(240,674)			7.700	4.501	MS	226,722	770,000	10/19/2018	09/15/2096
452308-AT-6	ILLINOIS TOOL WORKS INC SR NT			1	1.E FE	19,929,600	104.7350	20,947,008	20,000,000	19,982,615		7,592			3.500	3.542	MS	233,333	700,000	02/18/2014	03/01/2024
452327-AM-1	ILLUMINA INC SR NT			1	2.B FE	28,229,743	100.0840	28,351,663	28,328,000	28,235,815		6,072			2.550	2.590	MS	196,644	361,182	05/19/2021	03/23/2031
45262B-AC-7	IMPERIAL BRANDS FIN PLC CO GUARNT 144A		D	1	2.B FE	15,670,110	106.0050	16,748,848	15,800,000	15,696,999		11,454			3.875	3.976	JJ	263,608	612,250	11/21/2019	07/26/2029
453140-AB-1	IMPERIAL TOBACCO FINANCE CO GUARNT 144A		D	1	2.B FE	34,965,000	101.8670	35,653,566	35,000,000	34,995,486		3,919			3.500	3.512	FA	476,389	1,225,000	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL TOBACCO FINANCE SR NT 144A		D	1	2.B FE	24,747,500	107.4080	26,852,058	25,000,000	24,897,170		25,827			4.250	4.375	JJ	472,222	1,062,500	10/15/2015	07/21/2025
45319#-AA-5	IMPERIAL VALLEY SOLAR I LLC SR NT				2.A PL	10,751,703	120.9170	13,000,644	10,751,703	10,751,703					6.000	6.000	JD	1,792	641,518	12/27/2012	06/30/2038
45326Y-A*-8	INCITEC PIVOT SR NT		D		2.B	15,000,000	108.3740	16,256,035	15,000,000	15,000,000					4.030	4.030	AO	102,429	604,500	10/30/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT SR NT		D		2.B	15,000,000	110.0450	16,506,682	15,000,000	15,000,000					4.130	4.130	AO	104,971	619,500	10/30/2019	10/30/2030
45434L-2A-1	INDIAN RAILWAY FINANCE SR NT 144A		D		2.C FE	20,000,000	101.4020	20,280,472	20,000,000	20,000,000					3.249	3.249	FA	249,090	649,800	02/06/2020	02/13/2030
45434L-2C-7	INDIAN RAILWAY FINANCE SR NT 144A		D		2.C FE	15,000,000	97.2090	14,581,389	15,000,000	15,000,000					2.800	2.800	FA	164,500	210,000	02/03/2021	02/10/2031
454889-AM-8	INDIANA MICHIGAN PWR SR NT			1	1.G FE	9,151,333	136.4740	11,099,461	8,133,000	8,916,791		(33,373)			6.050	5.129	MS	144,880	492,047	07/26/2013	03/15/2037
454889-AM-8	INDIANA MICHIGAN PWR SR NT	LS		1	1.G FE	2,100,767	136.4740	2,547,977	1,867,000	2,046,926		(7,661)			6.050	5.129	MS	33,259	112,954	07/26/2013	03/15/2037
454889-AT-3	INDIANA MICHIGAN PWR SR NT			1	1.G FE	4,971,400	119.0310	5,951,551	5,000,000	4,973,124		533			4.250	4.284	FA	80,278	212,500	08/06/2018	08/15/2048
454889-AQ-9	INDIANA MICHIGAN PWR SR NT SER K			1	1.G FE	6,975,990	122.4250	8,569,742	7,000,000	6,978,497		478			4.550	4.571	MS	93,781	318,500	02/29/2016	03/15/2046
455434-BH-2	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	4,967,900	134.9760	6,748,817	5,000,000	4,977,407		924			6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	15,870,803	122.2460	19,541,011	15,985,000	15,889,974		2,759			4.875	4.922	MN	129,878	779,269	11/21/2013	11/01/2041
455434-BR-0	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	9,873,700	118.8950	11,889,468	10,000,000	9,891,554		2,729			4.500	4.578	JD	37,500	450,000	06/10/2014	06/01/2044
455434-BQ-2	INDIANAPOLIS PWR & LT NT 144A			1	1.G FE	17,625,883	121.1550	21,541,362	17,780,000	17,649,900		3,328			4.650	4.704	JD	68,898	826,770	06/09/2020	06/01/2043
456472-AB-5	INDUSTRIAS PENOLES SAB D SR NT 144A		D	1	2.B FE	9,986,200	107.8750	10,787,500	10,000,000	9,988,895		1,201			4.150	4.167	MS	125,653	415,000	09/05/2019	09/12/2029
45662N-A*-4	INFINEON TECH AG SER A SR NT		D		2.C	5,000,000	104.7100	5,235,512	5,000,000	5,000,000					3.940	3.940	AO	47,061	197,000	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECH AG SER B SR NT		D		2.C	7,000,000	107.6610	7,536,286	7,000,000	7,000,000					4.100	4.100	AO	68,561	287,000	04/05/2016	04/05/2026
45662N-A#-0	INFINEON TECH AG SER C SR NT		D		2.C	18,000,000	110.1170	19,821,129	18,000,000	18,000,000					4.300	4.300	AO	184,900	774,000	04/05/2016	04/05/2028
45674C-AA-1	INFOR INC SR NT 144A			1	2.B FE	10,837,197	99.2920	10,773,193	10,850,000	10,841,030		2,435			1.750	1.774	JJ	87,553	210,972	06/02/2020	07/15/2025
45674C-AB-9	INFOR INC SR NT 144A			1	2.B FE	3,059,050	100.3130	3,009,379	3,000,000	3,036,760		(22,290)			1.450	0.648	JJ	20,058	21,750	01/26/2021	07/15/2023
456837-AP-8	ING GROEP NV SR NT		D		1.G FE	1,574,355	104.8430	1,572,638	1,500,000	1,538,412		(16,266)			3.550	2.385	AO	12,129	53,250	10/02/2019	04/09/2024
45685N-AA-4	ING GROEP NV SR NT 144A		D		1.G FE	2,765,705	111.1710	2,779,274	2,500,000	2,677,796		(41,354)			4.625	2.742	JJ	56,207	115,625	11/05/2019	01/06/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45687A-AG-7	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	6,971,668	141.0050	9,870,374	7,000,000	6,975,274		572			5.750	5.779	JD	17,889	402,500	06/16/2014	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	20,801,776	104.5450	21,828,987	20,880,000	20,865,215		9,638			4.250	4.301	JD	39,440	887,400	06/16/2014	06/15/2023
45687A-AN-2	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	14,947,350	122.2690	18,340,380	15,000,000	14,950,977		997			4.300	4.321	FA	232,917	645,000	02/13/2018	02/21/2048
45687A-AP-7	INGERSOLL-RAND GL HLD CO GUARNT			1	2.B FE	19,950,200	109.3150	21,862,979	20,000,000	19,966,287		4,391			3.750	3.779	FA	270,833	750,000	02/13/2018	08/21/2028
456873-AB-4	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	14,913,750	105.7210	15,858,097	15,000,000	14,972,376		9,102			3.550	3.619	MN	88,750	532,500	10/23/2014	11/01/2024
456873-AD-0	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	5,301,550	109.3240	5,466,197	5,000,000	5,239,733		(29,251)			3.800	3.055	MS	52,778	190,000	11/05/2019	03/21/2029
456873-AF-5	INGERSOLL-RAND LUX FINAN CO GUARNT			1	2.B FE	9,973,800	124.1440	12,414,431	10,000,000	9,975,029		460			4.500	4.516	MS	125,000	450,000	03/19/2019	03/21/2049
457187-AB-8	INGREDION INC SR NT			1	2.B FE	41,835,719	106.0150	47,099,279	44,427,000	42,757,400		308,509			3.200	4.071	AO	355,416	1,421,664	11/14/2018	10/01/2026
458140-AS-9	INTEL CORP SR NT			1	1.E FE	23,620,879	107.9480	25,227,515	23,370,000	23,470,983		(26,150)			3.700	3.579	JJ	365,091	864,690	09/24/2015	07/29/2025
458140-AS-9	INTEL CORP SR NT	LS		1	1.E FE	1,627,571	107.9480	1,759,557	1,630,000	1,629,027		250			3.700	3.579	JJ	25,464	60,310	09/24/2015	07/29/2025
458140-BW-9	INTEL CORP SR NT			1	1.E FE	6,096,692	102.6960	6,281,897	6,117,000	6,096,853		161			3.050	3.067	FA	72,036		08/10/2021	08/12/2051
458140-BW-9	INTEL CORP SR NT	LS		1	1.E FE	3,870,108	102.6960	3,987,675	3,883,000	3,870,211		102			3.050	3.067	FA	45,728		08/10/2021	08/12/2051
45846A-AA-8	INTERCHILE SA SR SEC 144A		D	1	2.A FE	12,000,000	106.2500	12,750,000	12,000,000	12,000,000					4.500	4.500	JD	1,500	231,000	07/19/2021	06/30/2056
45853N-AA-0	INTERCONEXION ELECA SR NT 144A		D	1	2.B FE	18,784,000	102.5500	19,262,992	18,784,000	18,784,000					3.825	3.825	MN	69,853		11/18/2021	11/26/2033
45853N-AA-0	INTERCONEXION ELECA SR NT 144A	LS	D	1	2.B FE	1,216,000	102.5500	1,247,008	1,216,000	1,216,000					3.825	3.825	MN	4,522		11/18/2021	11/26/2033
45866F-AL-8	INTERCONTINENTALEXCHANGE SR NT			1	1.G FE	3,939,840	101.5550	4,062,212	4,000,000	3,941,840		1,264			3.000	3.077	JD	5,333	120,000	05/18/2020	06/15/2050
45866F-AM-6	INTERCONTINENTALEXCHANGE SR NT			1	1.G FE	1,512,328	99.7700	1,496,556	1,500,000	1,507,502		(4,826)			0.700	0.355	JD	467	10,500	01/26/2021	06/15/2023
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT			1	1.G FE	3,982	95.9160	3,837	4,000	3,984		1			1.850	1.891	MS	22	79	08/17/2020	09/15/2032
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT	LS		1	1.G FE	1,987,198	95.9160	1,914,475	1,996,000	1,988,095		660			1.850	1.891	MS	10,873	39,490	08/17/2020	09/15/2032
458830-F@-0	INTERMOUNTAIN GAS CO SER C SR NT				2.A	5,000,000	110.6260	5,531,306	5,000,000	5,000,000					4.260	4.260	JD	10,650	213,000	06/13/2019	06/13/2049
460690-BL-3	INTERPUBLIC GRP COS SR NT			1	2.B FE	6,761,265	106.7280	7,229,787	6,774,000	6,770,610		1,383			4.200	4.223	AO	60,063	284,508	03/06/2019	04/15/2024
460690-BP-4	INTERPUBLIC GRP COS SR NT			1	2.B FE	5,680,962	114.7460	6,540,549	5,700,000	5,686,243		1,696			4.650	4.692	AO	66,263	265,050	09/18/2018	10/01/2028
460690-BP-4	INTERPUBLIC GRP COS SR NT	LS		1	2.B FE	4,285,638	114.7460	4,934,098	4,300,000	4,289,622		1,280			4.650	4.692	AO	49,988	199,950	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLIC GRP COS SR NT			1	2.B FE	27,364,950	99.8420	27,367,779	27,411,000	27,368,444		3,494			2.400	2.419	MS	219,288	339,896	02/23/2021	03/01/2031
460690-BT-6	INTERPUBLIC GRP COS SR NT	LS		1	2.B FE	7,576,250	99.8420	7,577,034	7,589,000	7,577,218		967			2.400	2.419	MS	60,712	94,104	02/23/2021	03/01/2031
461070-AC-8	INTERSTATE P&L CO BOND			1	2.A FE	14,028,940	135.5470	18,976,613	14,000,000	14,017,813		(992)			6.450	6.434	AO	190,633	903,000	10/14/2003	10/15/2033
461070-AD-6	INTERSTATE P&L CO BOND			1	2.A FE	4,982,700	139.1710	6,958,528	5,000,000	4,989,031		573			6.300	6.326	MN	52,500	315,000	05/03/2004	05/01/2034
461070-AE-4	INTERSTATE POWER & LIGHT CO SR NT			1	2.A FE	2,982,420	105.2070	3,156,195	3,000,000	2,995,346		1,160			5.500	5.549	JJ	76,083	165,000	07/18/2005	07/15/2025
461070-AN-4	INTERSTATE PWR & LT SR NT			1	2.A FE	40,360,763	111.9830	45,493,164	40,625,000	40,388,863		5,737			3.700	3.736	MS	442,587	1,503,125	09/13/2016	09/15/2046
461070-AQ-7	INTERSTATE PWR & LT SR NT			1	2.A FE	5,478,999	108.6670	5,693,077	5,239,000	5,424,043		(22,483)			3.600	3.053	AO	47,151	188,604	06/27/2019	04/01/2029
461070-AS-3	INTERSTATE PWR & LT SR NT			1	2.A FE	4,978,750	99.5400	4,976,980	5,000,000	4,981,789		1,935			2.300	2.348	JD	9,583	115,000	05/26/2020	06/01/2030
461070-AT-1	INTERSTATE PWR & LT SR NT			1	2.A FE	16,935,930	99.7370	16,955,221	17,000,000	16,936,082		152			3.100	3.119	MN	61,483		11/17/2021	11/30/2051
459506-AE-1	INTL FLAVOR & FRAGRANCES SR NT			1	2.B FE	24,982,512	116.5110	28,770,109	24,693,000	24,959,038		(6,071)			4.375	4.303	JD	90,027	1,080,319	02/12/2018	06/01/2047
459506-AK-7	INTL FLAVOR & FRAGRANCES SR NT			1	2.B FE	34,016,105	113.2910	38,518,951	34,000,000	34,011,622		(1,455)			4.450	4.444	MS	399,264	1,513,000	10/10/2018	09/26/2028
459506-AK-7	INTL FLAVOR & FRAGRANCES SR NT	LS		1	2.B FE	500,910	113.2910	566,455	500,000	500,657		(82)			4.450	4.444	MS	5,872	22,250	10/10/2018	09/26/2028
459506-AP-6	NUTRITION & BIOSCIENCES SR NT 144A			1	2.B FE	6,999,930	98.2450	6,877,168	7,000,000	6,999,942		9			1.832	1.832	AO	27,073	138,570	09/09/2020	10/15/2027
459506-AQ-4	NUTRITION & BIOSCIENCES SR NT 144A			1	2.B FE	9,999,800	98.1640	9,816,356	10,000,000	9,999,823		18			2.300	2.300	MN	38,333	258,750	09/09/2020	11/01/2030
46051M-AC-6	INTL TRANSMISSION NT SER C 144A			1	1.F FE	13,885,850	131.9040	18,466,602	14,000,000	13,920,516		3,376			6.125	6.185	MS	216,757	857,500	07/28/2006	03/31/2036
46128M-AN-1	INVERSIONES CMPC SA CO GUARNT 144A		D	1	2.C FE	11,980,200	104.2000	12,504,000	12,000,000	11,983,519		1,719			3.850	3.870	JJ	215,600	462,000	01/08/2020	01/13/2030
46128M-AQ-4	INVERSIONES CMPC SA CO GUARNT 144A		D	1	2.C FE	9,927,300	98.0010	9,800,100	10,000,000	9,931,932		4,632			3.000	3.085	AO	70,833	150,000	03/31/2021	04/06/2031
46132F-AA-8	INVESCO FINANCE PLC CO GUARNT			1	2.A FE	15,341,974	102.2710	15,658,637	15,311,000	15,314,242		(3,448)			3.125	3.103	MN	41,201	478,469	01/08/2013	11/30/2022
46132F-AA-8	INVESCO FINANCE PLC CO GUARNT	LS		1	2.A FE	688,456	102.2710	704,644	689,000	688,943		60			3.125	3.103	MN	1,854	21,531	01/08/2013	11/30/2022
46132F-AD-2	INVESCO FINANCE PLC CO GUARNT			1	2.A FE	16,857,978	108.1660	18,398,955	17,010,000	16,922,706		19,446			3.750	3.888	JJ	294,131	637,875	10/19/2018	01/15/2026
46148*-AB-2	INVESCO US INCOM SR NT				2.B Z	15,000,000	98.2500	14,737,500	15,000,000	15,000,000					3.050	3.050	MN	38,125		12/01/2021	12/01/2033
46188B-AB-8	INVITATION HOMES OP CO GUARNT			1	2.C FE	898,839	99.0390	891,349	900,000	898,863		24			2.300	2.320	MN	3,220		11/01/2021	11/15/2028
462613-AP-5	IPALCO ENTERPRISES INC SR SEC			1	2.C FE	249,792	109.8500	274,626	250,000	249,805		12			4.250	4.261	MN	1,771	5,313	05/11/2021	05/01/2030
462613-AM-2	IPALCO ENTERPRISES INC SR SEC SER WI			1	2.C FE	749,294	104.6200	784,652	750,000	749,695		107			3.700	3.716	MS	9,250	27,750	01/12/2018	09/01/2024
44985G-AD-3	IPIC GMTN LTD CO GUARNT 144A		D		1.C FE	9,974,300	100.9020	10,090,240	10,000,000	9,999,465		3,139			5.500	5.533	MS	183,333	550,000	10/27/2011	03/01/2022
462629-A@-5	IPSEN SA SR NT		D		3.A	40,000,000	108.7800	43,511,810	40,000,000	40,000,000					3.860	3.860	JJ	677,644	1,544,000	07/23/2019	07/23/2029
45005*-AE-0	IRG INDUSTRIAL LLC SR NT SER E				2.C FE	7,000,000	99.4150	6,959,050	7,000,000	7,000,000					4.250	4.250	MS	8,264		12/21/2021	03/03/2028
463556-A@-9	IROQUOIS GAS SER A SR NT				2.A	15,000,000	107.2760	16,091,448	15,000,000	15,000,000					4.120	4.120	JD	27,467	618,000	05/09/2019	05/09/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
463556-AD-2	IROQUOIS GAS SR NT 144A				2.A FE	3,414,700	105.3390	3,597,007	3,414,700	3,414,700					6.100	6.100	AO	35,295	197,398	08/08/2002	10/31/2027
C4862#-AC-6	ISLAND TIMBERLANDS FIN CORP SR SER 3		A		2.A PL	24,000,000	127.1470	30,515,296	24,000,000	24,000,000					6.260	6.260	MS	500,800	1,502,410	08/30/2005	08/30/2030
465077-AK-1	ISRAEL ELEC CORP LTD SR SEC 144A		D		2.B FE	9,903,100	108.6540	10,865,350	10,000,000	9,967,094					5.000	5.125	MN	68,056	500,000	11/05/2014	11/12/2024
465077-AL-9	ISRAEL ELEC CORP LTD SR SEC SER GMTN144A		D	1	2.B FE	22,091,281	110.0650	23,652,969	21,490,000	22,064,352		(44,117)			4.250	3.772	FA	347,571	807,075	11/21/2019	08/14/2028
465077-AE-5	ISRAEL ELECTRIC CORP LTD SR NT 144A		D		2.B FE	9,982,700	146.2440	14,624,351	10,000,000	9,982,738		3			8.100	8.114	JD	36,000	810,000	01/01/2003	12/15/2096
465685-AJ-4	ITC HLDGS CORP SR NT			1	2.B FE	6,976,620	104.8660	7,340,597	7,000,000	6,993,462		2,499			3.650	3.690	JD	11,356	255,500	05/28/2014	06/15/2024
450319-B#-4	ITC MIDWEST LLC 1ST MTG				1.F	26,000,000	108.7510	28,275,194	26,000,000	26,000,000					3.830	3.830	AO	232,353	995,800	04/07/2015	04/07/2055
450319-AA-6	ITC MIDWEST LLC 1ST MTG 144A			1	1.F FE	9,969,900	135.9050	13,590,480	10,000,000	9,977,616		796			6.150	6.172	JJ	257,958	615,000	01/15/2008	01/31/2038
82894*-BA-4	J.R. SIMPLOT CO SER B SR NT				2.C	14,000,000	112.7620	15,786,625	14,000,000	14,000,000					4.730	4.730	MN	110,367	662,200	05/01/2019	05/01/2031
82894*-BB-2	J.R. SIMPLOT CO SER C SR NT				2.C	11,000,000	115.0190	12,652,144	11,000,000	11,000,000					4.880	4.880	MN	89,467	536,800	05/01/2019	05/01/2034
466313-AG-8	JABIL CIRCUIT INC SR NT			1	2.C FE	2,800,000	102.6430	2,874,007	2,800,000	2,800,000					4.700	4.700	MS	38,749	131,600	08/15/2012	09/15/2022
466313-AH-6	JABIL INC SR NT			1	2.C FE	22,411,500	109.6490	24,670,916	22,500,000	22,442,407		8,288			3.950	3.998	JJ	417,219	888,750	01/18/2018	01/12/2028
466313-AJ-2	JABIL INC SR NT			1	2.C FE	10,015,460	107.6340	10,763,445	10,000,000	10,012,834		(1,367)			3.600	3.581	JJ	166,000	360,000	01/15/2020	01/15/2030
466313-AK-9	JABIL INC SR NT			1	2.C FE	4,953,938	102.8320	5,078,857	4,939,000	4,955,899		1,139			3.000	2.863	JJ	68,323	91,235	10/25/2021	01/15/2031
466313-AK-9	JABIL INC SR NT	LS		1	2.C FE	4,983,023	102.8320	5,026,412	4,888,000	4,977,236		(5,787)			3.000	2.863	JJ	67,617	73,320	10/25/2021	01/15/2031
466313-AL-7	JABIL INC SR NT			1	2.C FE	4,999,050	99.7750	4,988,736	5,000,000	4,999,181		131			1.700	1.704	AO	17,944	42,736	04/07/2021	04/15/2026
46817M-AK-3	JACKSON FINANCIAL INC SR NT 144A			1	2.B FE	24,923,250	100.6410	25,160,213	25,000,000	24,923,945		695			3.125	3.161	MN	82,465		11/17/2021	11/23/2031
46849L-SS-1	JACKSON NATL LIFE GLBL SR SEC 144A				1.F FE	1,921,580	104.2100	1,875,781	1,800,000	1,884,015		(37,685)			3.250	0.971	JJ	24,538	58,500	01/24/2017	01/30/2024
46849L-SX-0	JACKSON NATL LIFE GLBL SR SEC FRN 144A				1.F FE	350,000	100.3170	351,108	350,000	350,000					0.950	0.950	MJSD	28	3,227	06/20/2017	06/27/2022
47015P-AD-0	JAMAICA DIVERSIFIED PYMT RIGHTS CO		D		3.B FE	60,000,000	103.9800	62,388,000	60,000,000	60,000,000					5.250	5.250	MJSD	140,000	3,150,000	09/30/2020	09/15/2030
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1		D		3.A FE	4,230,121	100.7480	4,261,766	4,230,121	4,230,121					5.875	5.875	JAJO	57,298	208,537	05/18/2015	07/08/2022
445658-CD-7	JB HUNT TRANSPRT SVCS CO GUARNT			1	2.A FE	25,417,257	104.6820	26,327,494	25,150,000	25,222,487		(31,250)			3.850	3.712	MS	285,103	968,275	02/19/2015	03/15/2024
445658-CF-2	JB HUNT TRANSPRT SVCS SR NT			1	2.A FE	31,395,430	108.7580	33,714,977	31,000,000	31,256,015		(56,483)			3.875	3.658	MS	400,417	1,201,250	06/26/2019	03/01/2026
46592Q-AB-5	JBS FINANCE LUXEMBOURG CO GUARNT 144A			1	2.C FE	34,631,450	98.8760	34,606,600	35,000,000	34,638,479		7,029			2.500	2.721	JJ	92,361		11/16/2021	01/15/2027
46590X-AD-8	JBS USA/FOOD/FINANCE CO GUARNT 144A			1	2.C FE	345,482	100.0000	350,000	350,000	345,512		31			3.000	3.146	MN	875		11/16/2021	05/15/2032
47216Q-AA-1	JDE PEET'S NV CO GUARNT 144A		D	1	2.C FE	498,920	98.0050	490,027	500,000	499,016		96			0.800	0.873	MS	1,078		09/21/2021	09/24/2024
47216Q-AC-7	JDE PEET'S NV CO GUARNT 144A		D	1	2.C FE	15,934,560	96.3260	15,412,181	16,000,000	15,936,139		1,579			2.250	2.296	MS	97,000		09/21/2021	09/24/2031
47216Q-AC-7	JDE PEET'S NV CO GUARNT 144A	LS	D	1	2.C FE	3,983,640	96.3260	3,853,045	4,000,000	3,984,035		395			2.250	2.296	MS	24,250		09/21/2021	09/24/2031
472319-AM-4	JEFFERIES GRP LLC SR NT			1	2.B FE	425,388	138.4470	506,716	366,000	422,441		(1,437)			6.500	5.278	JJ	10,639	23,790	11/21/2019	01/20/2043
472319-AM-4	JEFFERIES GRP LLC SR NT	LS		1	2.B FE	794,987	138.4470	946,977	684,000	789,481		(2,685)			6.500	5.278	JJ	19,884	44,460	11/21/2019	01/20/2043
476556-CX-1	JERSEY CENTRAL PWR & LT SR NT			1	2.B FE	29,112,732	132.5100	37,890,023	28,594,000	29,007,029		(16,272)			6.150	6.004	JD	146,544	1,758,531	08/23/2013	06/01/2037
47717#-AA-9	JETPEAK LLC SEC				3.C PL	36,478,643	88.1400	32,152,276	36,478,643	36,478,643					5.000	5.000	MJSD	5,066	1,806,488	11/15/2019	06/30/2037
46667#-AA-3	JH EXGEN HOLDINGS LLC SEC				2.C PL	20,001,080	100.8400	20,169,007	20,001,080	20,001,080					3.000	3.000	JD	1,667	891,019	03/25/2020	06/30/2030
832696-AK-4	JM SMUCKER CO GUARNT			1	2.B FE	30,080,268	106.6040	32,121,929	30,132,000	30,111,388		5,744			3.500	3.522	MS	310,527	1,054,620	10/13/2015	03/15/2025
832696-AK-4	JM SMUCKER CO GUARNT	LS		1	2.B FE	1,133,730	106.6040	1,208,890	1,134,000	1,133,898		30			3.500	3.522	MS	11,687	39,690	10/13/2015	03/15/2025
832696-AM-0	JM SMUCKER CO GUARNT			1	2.B FE	15,854,377	116.9590	18,713,485	16,000,000	15,879,572		6,412			4.250	4.324	MS	200,222	680,000	11/02/2018	03/15/2035
832696-AP-3	JM SMUCKER CO GUARNT			1	2.B FE	8,092,182	121.0130	9,959,337	8,230,000	8,108,482		2,934			4.375	4.425	MS	106,018	360,063	01/18/2017	03/15/2045
832696-AP-3	JM SMUCKER CO GUARNT	LS		1	2.B FE	6,784,660	121.0130	8,192,553	6,770,000	6,783,696		(352)			4.375	4.425	MS	87,211	296,188	01/18/2017	03/15/2045
832696-AR-9	JM SMUCKER CO SR NT			1	2.B FE	16,689,390	106.9250	19,246,524	18,000,000	17,097,874		130,062			3.375	4.339	JD	27,000	607,500	01/15/2019	12/15/2027
832696-AS-7	JM SMUCKER CO SR NT			1	2.B FE	4,953,700	100.3040	5,015,224	5,000,000	4,961,222		4,212			2.375	2.480	MS	34,965	118,750	03/10/2020	03/15/2030
24422E-UY-3	JOHN DEERE CAP SR NT MTN DTD 07/18/19				1.F FE	4,996,100	105.5690	5,278,468	5,000,000	4,996,959		357			2.800	2.809	JJ	63,389	140,000	07/15/2019	07/18/2029
24422E-TC-3	JOHN DEERE CAPITAL CORP SR NT			1	1.F FE	6,980,610	107.1620	7,501,314	7,000,000	6,992,060		1,983			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYS NT			1	1.D FE	22,793,110	119.0760	27,387,472	23,000,000	22,814,224		4,458			3.837	3.888	MN	112,765	882,510	11/09/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON				1.A FE	105,347	127.7390	97,082	76,000	102,122		(2,075)			4.950	1.627	MN	481	3,762	06/09/2020	05/15/2033
478160-BV-5	JOHNSON & JOHNSON SR NT			1	1.A FE	216,448	117.8700	223,953	190,000	214,886		(720)			3.700	2.929	MS	2,343	7,030	10/17/2019	03/01/2046
478165-AH-6	JOHNSON & SON INC SR NT 144A			1	1.G FE	14,971,050	133.5260	20,028,944	15,000,000	14,974,027		540			4.750	4.762	AO	150,417	712,500	10/13/2015	10/15/2046
78408L-AC-1	JOHNSON & SON INC SR NT 144A			1	1.G FE	14,932,800	122.4730	18,370,940	15,000,000	14,942,096		1,463			4.350	4.377	MS	164,938	652,500	09/30/2014	09/30/2044
478375-AU-2	JOHNSON CONTROLS INTL PL SR NT			1	2.B FE	4,954,400	121.5730	6,078,670	5,000,000	4,958,329		874			4.500	4.556	FA	85,000	225,000	02/02/2017	02/15/2047
478375-AR-9	JOHNSON CONTROLS INTL PL SR NT SER			1	2.B FE	37,714,925	108.2910	40,776,979	37,655,000	37,684,084		(6,536)			3.900	3.879	FA	558,863	1,468,545	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS INTL PL SR NT SER			1	2.B FE	14,921,849	132.3310	19,849,658	15,000,000	14,928,697		1,510			5.125	5.160	MS	228,490	768,750	12/28/2016	09/14/2045
478375-AG-3	JOHNSON CONTROLS INTL STEPUP SER			1	2.B FE	12,994,725	105.3100	13,690,268	13,000,000	12,998,082		719			3.625	3.631	JJ	234,316	471,250	12/28/2016	07/02/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AL-2	JOHNSON CONTROLS INTL STEPUP SER			1	2.B FE	4,972,107	120.5920	6,029,620	5,000,000	4,974,944		620			4.625	4.661	JJ	114,983	231,250	12/28/2016	07/02/2044
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT			1	2.B FE	1,993,780	95.8100	1,916,192	2,000,000	1,994,530		576			1.750	1.784	MS	10,306	35,389	09/08/2020	09/15/2030
46625H-LL-2	JPMORGAN CHASE & CO JR SUB				1.G FE	45,677	130.5500	48,304	37,000	45,198		(222)			4.950	4.922	JD	153	1,832	10/17/2019	06/01/2045
46625H-LL-2	JPMORGAN CHASE & CO JR SUB	LS			1.G FE	5,190,314	130.5500	6,766,410	5,183,000	5,191,975		(397)			4.950	4.922	JD	21,380	256,559	10/17/2019	06/01/2045
46625H-NJ-5	JPMORGAN CHASE & CO NT				1.G FE	1,636,325	112.2530	1,631,035	1,453,000	1,631,440		(4,885)			4.250	1.980	AO	15,438		11/01/2021	10/01/2027
46625H-NJ-5	JPMORGAN CHASE & CO NT	LS			1.G FE	2,907,771	112.2530	2,898,371	2,582,000	2,899,090		(8,681)			4.250	1.980	AO	27,434		11/01/2021	10/01/2027
46625H-JH-4	JPMORGAN CHASE & CO SR NT				1.F FE	12,967,002	102.7190	13,097,656	12,751,000	12,798,985		(43,711)			3.200	2.839	JJ	176,814	408,032	12/26/2017	01/25/2023
46625H-JT-8	JPMORGAN CHASE & CO SR NT				1.F FE	4,791,692	105.8800	4,993,288	4,716,000	4,734,411		(8,355)			3.875	3.679	FA	76,144	182,745	04/07/2014	02/01/2024
46625H-JT-8	JPMORGAN CHASE & CO SR NT	LS			1.F FE	5,368,808	105.8800	5,594,685	5,284,000	5,304,628		(9,362)			3.875	3.679	FA	85,315	204,755	04/07/2014	02/01/2024
46625H-JX-9	JPMORGAN CHASE & CO SR NT				1.F FE	9,727,103	105.8320	10,345,033	9,775,000	9,762,042		5,149			3.625	3.684	MN	47,246	354,344	05/06/2014	05/13/2024
46625H-JX-9	JPMORGAN CHASE & CO SR NT	LS			1.F FE	223,898	105.8320	238,121	225,000	224,702		119			3.625	3.684	MN	1,088	8,156	05/06/2014	05/13/2024
46625H-KC-3	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,492,425	105.0400	1,575,599	1,500,000	1,496,700		1,010			3.125	3.201	JJ	20,573	46,875	07/10/2017	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,690,500	108.2510	10,825,097	10,000,000	10,418,079		(111,247)			3.900	2.654	JJ	179,833	390,000	06/28/2019	07/15/2025
46647P-AA-4	JPMORGAN CHASE & CO SR NT			1	1.F FE	20,304,132	122.6590	24,844,594	20,255,000	20,301,987		(1,206)			4.260	4.244	FA	309,193	862,863	06/09/2020	02/22/2048
46647P-AM-8	JPMORGAN CHASE & CO SR NT			1	1.F FE	20,447,353	107.2050	21,896,573	20,425,000	20,442,054		(2,549)			3.509	3.493	JJ	314,557	716,713	11/21/2019	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,202,418	116.4100	11,844,686	10,175,000	10,201,404		(655)			3.897	3.880	JJ	174,028	396,520	06/09/2020	01/23/2049
46647P-AR-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,093,668	110.4610	1,110,131	1,005,000	1,073,362		(9,767)			4.005	2.821	AO	7,603	40,250	11/21/2019	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO SR NT			1	1.F FE	9,000,000	111.9520	10,075,703	9,000,000	9,000,000					4.203	4.203	JJ	166,019	378,270	07/16/2018	07/23/2029
46647P-BR-6	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,215,682	100.8830	1,208,578	1,198,000	1,215,246		(436)			2.182	1.901	JD	2,178	13,070	11/05/2021	06/01/2028
46647P-BR-6	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	52,768	100.8830	52,459	52,000	52,749		(19)			2.182	1.901	JD	95	567	11/05/2021	06/01/2028
46647P-BV-7	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,000,000	95.3690	9,536,896	10,000,000	10,000,000					2.525	2.525	MN	29,458	252,500	11/12/2020	11/19/2041
46647P-BW-5	JPMORGAN CHASE & CO SR NT			1	1.F FE	700,000	96.8360	677,850	700,000	700,000					1.040	1.040	FA	2,973	3,640	01/28/2021	02/04/2027
46647P-BW-5	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	300,000	96.8360	290,507	300,000	300,000					1.040	1.040	FA	1,274	1,560	01/28/2021	02/04/2027
46647P-BX-3	JPMORGAN CHASE & CO SR NT			1	1.F FE	20,000,000	96.4260	19,285,162	20,000,000	20,000,000					1.953	1.953	FA	159,495	195,300	01/28/2021	02/04/2032
46647P-CB-0	JPMORGAN CHASE & CO SR NT			1	1.F FE	4,000	98.8750	3,955	4,000	4,000					1.578	1.533	AO	12	32	08/18/2021	04/22/2027
46647P-CB-0	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	998,015	98.8750	984,797	996,000	997,863		(152)			1.578	1.533	AO	3,012	7,858	08/18/2021	04/22/2027
46647P-CC-8	JPMORGAN CHASE & CO SR NT			1	1.F FE	1,441,000	101.4000	1,461,173	1,441,000	1,441,000					2.580	2.580	AO	7,126	18,589	04/15/2021	04/22/2032
46647P-CC-8	JPMORGAN CHASE & CO SR NT	LS		1	1.F FE	9,009,000	101.4000	9,135,117	9,009,000	9,009,000					2.580	2.580	AO	44,550	116,216	04/15/2021	04/22/2032
46647P-CE-4	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,000,000	107.4210	10,742,085	10,000,000	10,000,000					3.328	3.328	AO	63,787	166,400	04/15/2021	04/22/2052
46647P-CR-5	JPMORGAN CHASE & CO SR NT			1	1.F FE	10,000,000	100.8120	10,081,207	10,000,000	10,000,000					2.545	2.545	MN	37,468		11/01/2021	11/08/2032
48126B-AA-1	JPMORGAN CHASE & CO SR NT				1.F FE	9,341,327	136.3540	12,592,325	9,235,000	9,337,159		(3,728)			5.400	5.312	JJ	242,419	498,690	06/09/2020	01/06/2042
48126B-AA-1	JPMORGAN CHASE & CO SR NT	LS			1.F FE	1,103,177	136.3540	1,506,716	1,105,000	1,103,502		41			5.400	5.312	JJ	29,006	59,670	06/09/2020	01/06/2042
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	9,177,826	117.6920	10,784,089	9,163,000	9,177,277		(355)			3.964	3.955	MN	46,412	363,221	06/09/2020	11/15/2048
46647P-AL-0	JPMORGAN CHASE & CO SR NT FRN	LS		1	1.F FE	932,000	117.6920	1,096,887	932,000	932,000					3.964	3.955	MN	4,721	36,944	06/09/2020	11/15/2048
46647P-AP-1	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	4,011,638	103.3470	3,875,512	3,750,000	3,902,650		(108,988)			3.559	0.442	AO	25,210	133,463	01/26/2021	04/23/2024
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	1,060,064	100.5060	1,055,318	1,050,000	1,056,034		(4,030)			0.854	0.415	JAJO	1,694	9,048	04/15/2021	04/23/2024
46647P-AX-4	JPMORGAN CHASE & CO SR NT FRN			1	1.F FE	10,268,089	113.5840	11,481,035	10,108,000	10,233,902		(16,252)			4.452	4.256	JD	32,501	450,008	11/21/2019	12/05/2029
46647P-AX-4	JPMORGAN CHASE & CO SR NT FRN	LS		1	1.F FE	1,112,000	113.5840	1,263,050	1,112,000	1,112,000					4.452	4.256	JD	3,575	49,506	11/21/2019	12/05/2029
059438-AK-7	JPMORGAN CHASE & CO SUB				1.G FE	5,764,674	129.4790	5,703,541	4,405,000	5,711,774		(44,902)			8.000	2.086	AO	60,691	14,400	11/01/2021	04/29/2027
46625H-JM-3	JPMORGAN CHASE & CO SUB				1.G FE	17,099,397	140.1870	24,154,249	17,230,000	17,117,285		2,605			5.625	5.678	FA	363,445	969,188	08/14/2013	08/16/2043
46625H-JM-3	JPMORGAN CHASE & CO SUB	LS			1.G FE	7,711,103	140.1870	10,892,543	7,770,000	7,719,170		1,175			5.625	5.678	FA	163,898	437,063	08/14/2013	08/16/2043
46625H-JY-7	JPMORGAN CHASE & CO SUB				1.G FE	9,997,085	106.0950	10,657,271	10,045,000	10,031,739		4,537			3.875	3.927	MS	120,017	389,244	06/09/2020	09/10/2024
46625H-JZ-4	JPMORGAN CHASE & CO SUB				1.G FE	155,112	110.3590	165,539	150,000	152,852		(515)			4.125	2.808	JD	275	6,188	11/19/2019	12/15/2026
46625H-JZ-4	JPMORGAN CHASE & CO SUB	LS			1.G FE	2,285,928	110.3590	2,317,543	2,100,000	2,233,145		(24,778)			4.125	2.808	JD	3,850	86,625	11/19/2019	12/15/2026
46625H-RX-0	JPMORGAN CHASE & CO SUB			1	1.G FE	12,261,689	107.8130	13,056,110	12,110,000	12,260,591		(5,534)			3.625	3.338	JD	36,582	403,644	11/01/2021	12/01/2027
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN			1	1.G FE	5,273,000	103.6430	5,465,089	5,273,000	5,273,000					2.956	2.956	MN	20,783	155,870	05/06/2020	05/13/2031
46647P-BP-0	JPMORGAN CHASE & CO SUB FRN	LS		1	1.G FE	477,000	103.6430	494,377	477,000	477,000					2.956	2.956	MN	1,880	14,100	05/06/2020	05/13/2031
46625H-JJ-0	JPMORGAN CHASE & CO SUB NT				1.G FE	14,627,800	103.1030	15,465,410	15,000,000	14,938,019		44,368			3.375	3.695	MN	84,375	506,250	01/22/2014	05/01/2023
481210-AM-3	JRD HOLDINGS, LLC SER 2021A SR NT				2.B PL	25,000,000	99.2120	24,803,070	25,000,000	25,000,000					2.500	2.500	AO	133,681		10/14/2021	10/14/2029
481210-AN-1	JRD HOLDINGS, LLC SER 2021B SR NT				2.B PL	10,000,000	98.3980	9,839,842	10,000,000	10,000,000					2.680	2.680	AO	57,322		10/14/2021	10/14/2031
481210-AP-6	JRD HOLDINGS, LLC SER 2021C SR NT				2.B PL	10,000,000	97.7590	9,775,940	10,000,000	10,000,000					2.830	2.830	AO	60,531		10/14/2021	10/14/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48121@-AQ-4	JRD HOLDINGS, LLC SER 2021D SR NT				2.B PL	15,000,000	96.1560	14,423,457	15,000,000	15,000,000					2.980	2.980	AO	95,608		10/14/2021	10/14/2036
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO GUARNT			1	1.D FE	937,653	123.6910	940,055	760,000	930,455		(4,647)			4.150	2.880	MN	5,257	31,540	06/09/2020	05/01/2047
48305Q-AB-9	KAISER FOUNDATION HOSPIT SR NT			1	1.D FE	7,810,931	132.4660	10,841,002	8,184,000	7,870,860		8,591			4.875	5.182	AO	99,743	398,970	08/21/2013	04/01/2042
48305Q-AB-9	KAISER FOUNDATION HOSPIT SR NT	LS		1	1.D FE	95,484	132.4660	132,466	100,000	96,210		104			4.875	5.182	AO	1,219	4,875	08/21/2013	04/01/2042
485134-BP-4	KANSAS CITY PWR & LT SR NT			1	1.F FE	19,928,800	106.5190	21,303,805	20,000,000	19,971,144		7,317			3.650	3.693	FA	275,778	730,000	08/13/2015	08/15/2025
485134-BQ-2	KANSAS CITY PWR & LT SR NT			1	1.F FE	9,972,900	119.4750	11,947,461	10,000,000	9,975,167		536			4.200	4.216	JD	18,667	420,000	06/13/2017	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT SR NT			1	1.F FE	11,989,560	119.5200	14,342,380	12,000,000	11,990,285		200			4.200	4.205	MS	148,400	504,000	02/26/2018	03/15/2048
485134-BH-2	KANSAS CITY PWR & LT SR NT SER B			1	1.F FE	8,728,720	133.0250	9,311,735	7,000,000	8,362,379		(71,198)			6.050	4.186	MN	54,114	423,500	05/03/2016	11/15/2035
485170-BA-1	KANSAS CITY SOUTHERN CO GUARNT			1	2.B FE	15,429,192	104.8120	16,559,295	15,799,000	15,610,599		38,708			3.125	3.417	JD	41,143	493,719	11/21/2019	06/01/2026
485170-BC-7	KANSAS CITY SOUTHERN CO GUARNT			1	2.B FE	2,985,060	118.2120	3,546,366	3,000,000	2,985,255		94			4.200	4.224	MN	16,100	126,000	11/14/2019	11/15/2069
485170-AR-5	KANSAS CITY SOUTHERN CO GUARNT SER			1	2.B FE	26,025,968	103.9640	27,030,675	26,000,000	26,007,330		(3,793)			3.850	3.834	MN	127,906	1,001,000	09/15/2016	11/15/2023
485260-BK-8	KANSAS GAS & EL CO 1ST MTG AMBC 144A				1.F FE	4,709,800	144.2200	7,211,000	5,000,000	4,775,848		7,461			6.530	7.001	JD	14,511	326,500	01/29/2009	12/15/2037
485260-BM-4	KANSAS GAS & ELEC CO 1ST MTG 144A			1	1.F FE	7,035,499	118.3280	8,013,168	6,772,000	7,008,233		(6,532)			4.300	4.059	JJ	134,274	291,196	07/07/2017	07/15/2044
48661E-C@-5	KAYNE ANDERSON MIDSTREAM SER H SR NT				1.A FE	581,154	104.4730	607,149	581,154	581,154					3.720	3.720	FA	8,287	21,619	08/06/2018	08/08/2023
48661E-C#-3	KAYNE ANDERSON MIDSTREAM SER I SR NT				1.A FE	581,154	108.4140	630,055	581,154	581,154					3.820	3.820	FA	8,510	22,200	08/06/2018	08/08/2025
48660G-J#-4	KAYNE ANDERSON MLP INV CO SER GG SR NT				1.A FE	774,041	107.2570	830,215	774,041	774,041					3.670	3.670	JD	947	28,407	06/13/2013	04/16/2025
48666*-AC-8	KCP&L GMO SR NT SER C				2.B	30,000,000	112.4200	33,725,902	30,000,000	30,000,000					4.740	4.740	FA	537,200	1,422,000	08/16/2013	08/15/2043
487836-BP-2	KELLOGG CO SR NT			1	2.B FE	42,536,700	105.9450	45,053,117	42,525,000	42,531,086		(1,361)			3.250	3.246	AO	345,516	1,382,063	05/25/2016	04/01/2026
487836-BQ-0	KELLOGG CO SR NT			1	2.B FE	29,730,045	124.4740	37,151,865	29,847,000	29,743,977		2,140			4.500	4.530	AO	335,779	1,343,115	10/25/2017	04/01/2046
487836-BQ-0	KELLOGG CO SR NT	LS		1	2.B FE	6,925,260	124.4740	8,706,982	6,995,000	6,932,523		1,388			4.500	4.530	AO	78,694	314,775	10/25/2017	04/01/2046
487836-BU-1	KELLOGG CO SR NT			1	2.B FE	20,135,972	107.8070	21,776,918	20,200,000	20,168,059		4,684			3.400	3.429	MN	87,758	686,800	06/26/2019	11/15/2027
487836-BW-7	KELLOGG CO SR NT			1	2.B FE	7,722,565	113.2600	8,777,676	7,750,000	7,731,193		2,512			4.300	4.344	MN	42,582	333,250	05/07/2018	05/15/2028
487836-BW-7	KELLOGG CO SR NT	LS		1	2.B FE	2,242,035	113.2600	2,548,357	2,250,000	2,244,540		729			4.300	4.344	MN	12,363	96,750	05/07/2018	05/15/2028
489170-AF-7	KENNAMETAL INC SR NT			1	2.B FE	39,369,363	99.5390	39,130,918	39,312,000	39,364,848		(4,515)			2.800	2.783	MS	366,912	545,584	11/02/2021	03/01/2031
489170-AF-7	KENNAMETAL INC SR NT	LS		1	2.B FE	3,038	99.5390	2,986	3,000	3,035		(3)			2.800	2.783	MS	28	44	11/02/2021	03/01/2031
491386-D*-6	KENTUCKY PWR SR NT SER A				2.A	23,000,000	108.3350	24,917,008	23,000,000	23,000,000					4.180	4.180	MS	243,021	961,400	09/30/2014	09/30/2026
491674-BG-1	KENTUCKY UTILITIES 1ST MTG			1	1.F FE	469,509	127.5930	459,337	360,000	463,107		(4,136)			5.125	3.070	MN	3,075	18,450	06/09/2020	11/01/2040
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG			1	1.F FE	161,735	118.2220	159,600	135,000	160,603		(732)			4.375	3.211	AO	1,477	5,906	06/09/2020	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO 1ST MTG			1	1.F FE	4,975,450	105.2340	5,261,685	5,000,000	4,976,227		497			3.300	3.326	JD	13,750	165,000	05/19/2020	06/01/2050
49271V-AJ-9	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	2,493,575	105.8220	2,645,552	2,500,000	2,494,532		563			3.200	3.230	MN	13,333	80,000	04/07/2020	05/01/2030
49271V-AL-4	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	349,990	99.3200	347,621	350,000	349,992		3			0.750	0.751	MS	773	1,313	03/01/2021	03/15/2024
49271V-AM-2	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	341,710	104.3790	358,020	343,000	341,730		20			3.350	3.370	MS	3,383	5,745	03/01/2021	03/15/2051
49271V-AM-2	KEURIG DR PEPPER INC CO GUARNT	LS		1	2.B FE	4,639,490	104.3790	4,860,932	4,657,000	4,639,763		273			3.350	3.370	MS	45,936	78,005	03/01/2021	03/15/2051
49326E-EG-4	KEYCORP SR NT MTN DTD 04/30/18				2.A FE	5,025,300	112.0990	5,604,975	5,000,000	5,017,556		(2,390)			4.100	4.037	AO	34,736	205,000	08/06/2018	04/30/2028
49326E-EH-2	KEYCORP SR NT MTN DTD 10/29/18				2.A FE	9,993,400	109.4200	10,942,030	10,000,000	9,996,158		908			4.150	4.161	AO	71,472	415,000	10/22/2018	10/29/2025
49338L-AB-9	KEYSIGHT TECHNOLOGIES SR NT			1	2.B FE	14,585,643	108.1400	13,950,060	12,900,000	14,024,409		(386,812)			4.550	1.398	AO	99,455	586,950	07/15/2020	10/30/2024
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR NT			1	2.B FE	32,695,303	103.8530	33,954,738	32,695,000	32,695,891		(146)			3.000	2.999	AO	166,200	980,850	01/13/2020	10/30/2029
49337W-AH-3	KEYSPAN CORP SR NT			1	2.B FE	6,882,802	117.7360	7,470,361	6,345,000	6,718,683		(23,963)			5.875	5.178	AO	93,192	372,769	10/31/2013	04/01/2033
49338C-AB-9	KEYSPAN GAS EAST CORP SR NT 144A			1	2.A FE	15,000,000	102.1170	15,317,566	15,000,000	15,000,000					2.742	2.742	FA	155,380	411,300	08/02/2016	08/15/2026
49338C-AA-1	KEYSPAN GAS EAST SR NT 144A			1	2.A FE	5,000,000	132.0350	6,601,745	5,000,000	5,000,000					5.819	5.819	AO	72,738	290,950	03/28/2011	04/01/2041
G1265*-AA-9	KEYSTONE TERMINAL HLDGS LLC SEC				3.A PL	12,452,463	98.9000	12,537,124	12,676,566	12,499,405		31,284			7.900	8.275	MJSD	253,144	1,015,358	06/19/2020	05/22/2026
49427R-AK-8	KILROY REALTY LP CO GUARNT			1	2.B FE	32,169,939	111.9230	36,249,524	32,388,000	32,260,031		13,882			4.250	4.316	FA	520,007	1,376,490	12/02/2014	08/15/2029
49427R-AK-8	KILROY REALTY LP CO GUARNT	LS		1	2.B FE	4,328,065	111.9230	4,898,857	4,377,000	4,348,262		3,118			4.250	4.316	FA	70,275	186,023	12/02/2014	08/15/2029
49427R-AM-4	KILROY REALTY LP CO GUARNT			1	2.B FE	1,231,225	104.7250	1,324,774	1,265,000	1,246,975		5,641			3.450	3.966	JD	1,940	43,643	02/06/2019	12/15/2024
49427R-AN-2	KILROY REALTY LP CO GUARNT			1	2.B FE	24,908,500	114.7820	28,695,575	25,000,000	24,932,161		8,042			4.750	4.796	JD	52,778	1,187,500	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO GUARNT			1	2.B FE	4,438,810	103.6200	4,662,909	4,500,000	4,450,532		5,229			3.050	3.094	FA	51,850	137,250	01/13/2020	02/15/2030
49427R-AP-7	KILROY REALTY LP CO GUARNT	LS		1	2.B FE	17,974,640	103.6200	18,651,636	18,000,000	17,979,337		2,209			3.050	3.094	FA	207,400	549,000	01/13/2020	02/15/2030
49427R-AL-6	KILROY REALTY LP SR NT			1	2.B FE	29,843,350	108.8170	32,644,950	30,000,000	29,928,300		17,213			4.375	4.445	AO	328,125	1,312,500	04/06/2020	10/01/2025
49427R-C*-1	KILROY REALTY SR NT				2.B	10,000,000	111.4890	11,148,929	10,000,000	10,000,000					4.270	4.270	AO	86,586	427,000	04/28/2020	01/31/2031
494368-CA-9	KIMBERLY-CLARK CORP SR NT			1	1.F FE	1,994	102.9120	2,058	2,000	1,994		0			2.875	2.891	FA	23	58	01/30/2020	02/07/2050
494368-CA-9	KIMBERLY-CLARK CORP SR NT	LS		1	1.F FE	1,244,006	102.9120	1,284,345	1,248,000	1,244,170		87			2.875	2.891	FA	14,352	35,880	01/30/2020	02/07/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-BC-6	KIMBERLY-CLARK NT			1	1.F FE	1,979	151.3540	3,027	2,000	1,984		1			6.625	6.707	FA	55	133	07/25/2007	08/01/2037
494368-BC-6	KIMBERLY-CLARK NT	LS		1	1.F FE	4,945,321	151.3540	7,564,656	4,998,000	4,958,741		1,396			6.625	6.707	FA	137,966	331,118	07/25/2007	08/01/2037
49446R-AR-0	KIMCO REALTY CORP SR NT			1	2.A FE	193,148	102.7280	200,319	195,000	193,899		485			2.700	2.971	MS	1,755	5,265	06/09/2020	03/01/2024
49446R-AS-8	KIMCO REALTY CORP SR NT			1	2.A FE	14,945,550	108.3010	16,245,105	15,000,000	14,968,858		5,259			3.800	3.844	AO	142,500	570,000	03/22/2017	04/01/2027
49446R-AU-3	KIMCO REALTY CORP SR NT			1	2.A FE	162,231	105.0650	168,104	160,000	161,515		(462)			3.300	2.976	FA	2,200	5,280	06/09/2020	02/01/2025
494550-AV-8	KINDER MORGAN ENER PART CO GUARNT			1	2.B FE	1,457,260	132.3190	1,587,831	1,200,000	1,435,534		(10,558)			6.500	4.672	FA	32,500	78,000	11/21/2019	02/01/2037
494550-BH-8	KINDER MORGAN ENER PART SR NT			1	2.B FE	5,353,360	132.8360	7,040,333	5,300,000	5,351,055		(1,624)			6.375	6.283	MS	112,625	337,875	11/21/2019	03/01/2041
494550-BN-5	KINDER MORGAN ENER PART SR NT			1	2.B FE	14,092,379	116.2900	16,106,188	13,850,000	14,085,928		(7,479)			5.000	4.861	FA	261,611	692,500	12/05/2019	08/15/2042
494550-BV-7	KINDER MORGAN ENER PART SR NT			1	2.B FE	9,968,800	106.6170	10,661,715	10,000,000	9,985,824		4,917			4.250	4.307	MS	141,667	425,000	05/01/2018	09/01/2024
49456B-AP-6	KINDER MORGAN INC CO GUARNT			1	2.B FE	19,924,400	111.2010	22,240,107	20,000,000	19,949,624		6,984			4.300	4.347	MS	286,667	860,000	02/22/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	9,962,200	111.2010	11,120,053	10,000,000	9,974,812		3,492			4.300	4.347	MS	143,333	430,000	02/22/2018	03/01/2028
49456B-AQ-4	KINDER MORGAN INC CO GUARNT			1	2.B FE	9,975,900	123.9030	12,390,338	10,000,000	9,977,327		400			5.200	5.216	MS	173,333	520,000	02/22/2018	03/01/2048
49456B-AR-2	KINDER MORGAN INC CO GUARNT			1	2.B FE	90,145	95.2680	86,694	91,000	90,248		74			2.000	2.100	FA	688	1,871	07/27/2020	02/15/2031
49456B-AR-2	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	14,768,855	95.2680	14,203,531	14,909,000	14,785,836		12,129			2.000	2.100	FA	112,646	306,463	07/27/2020	02/15/2031
49456B-AT-8	KINDER MORGAN INC CO GUARNT			1	2.B FE	9,365,126	100.9350	9,412,210	9,325,000	9,365,136		11			3.600	3.591	FA	126,820	65,780	10/26/2021	02/15/2051
49456B-AT-8	KINDER MORGAN INC CO GUARNT	LS		1	2.B FE	6,408,552	100.9350	6,485,088	6,425,000	6,408,828		276			3.600	3.591	FA	87,380	118,220	10/26/2021	02/15/2051
49456B-AF-8	KINDER MORGAN INC/DELAWA CO GUARNT			1	2.B FE	14,840,102	108.1060	16,107,839	14,900,000	14,877,501		5,985			4.300	4.348	JD	53,392	640,700	11/24/2014	06/01/2025
49456B-AF-8	KINDER MORGAN INC/DELAWA CO GUARNT	LS		1	2.B FE	99,598	108.1060	108,106	100,000	99,849		40			4.300	4.348	JD	358	4,300	11/24/2014	06/01/2025
49456B-AH-4	KINDER MORGAN INC/DELAWA CO GUARNT			1	2.B FE	150,449	126.7980	164,838	130,000	149,424		(477)			5.550	4.498	JD	601	7,215	10/17/2019	06/01/2045
G5264#-AK-5	KINGSPAN SEC LTD SR NT		D		2.B	30,000,000	98.3390	29,501,579	30,000,000	30,000,000					2.470	2.470	JD	41,167	741,000	12/11/2020	12/11/2028
G5264#-AM-1	KINGSPAN SEC LTD SR NT		B		2.B	30,942,600	104.4360	30,880,717	29,568,975	29,568,975				(2,192,569)	1.590	1.590	JD	26,119	486,392	12/11/2020	12/11/2030
G5264#-AN-9	KINGSPAN SEC LTD SR NT		B		2.B	19,041,600	104.0840	18,939,510	18,196,293	18,196,293				(1,349,273)	1.660	1.660	JD	16,781	312,496	12/11/2020	12/11/2032
496902-AQ-0	KINROSS GOLD CORP CO GUARNT SER WI		A	1	2.C FE	3,380,125	111.7800	3,779,279	3,381,000	3,380,420		90			4.500	4.608	JJ	70,156	152,145	07/16/2018	07/15/2027
496902-AQ-0	KINROSS GOLD CORP CO GUARNT SER WI	LS	A	1	2.C FE	8,103,760	111.7800	9,159,247	8,194,000	8,133,964		9,250			4.500	4.608	JJ	170,026	368,730	07/16/2018	07/15/2027
497266-B*-6	KIRBY CORP SR NT SER B				2.C	19,000,000	102.1020	19,399,404	19,000,000	19,000,000					3.290	3.290	FA	215,312	625,100	02/27/2013	02/27/2023
497266-AC-0	KIRBY CORPORATION SR NT			1	2.C FE	19,971,800	107.7460	21,549,152	20,000,000	19,981,328		2,601			4.200	4.217	MS	280,000	840,000	02/07/2018	03/01/2028
48255K-AA-4	KKR CORE HLD CO SEC				2.B PL	60,000,000	110.5360	66,321,857	60,000,000	60,000,000					4.000	4.000	FA	926,667		08/12/2021	08/12/2031
48252A-AA-9	KKR GRP FIN CO VI LLC CO GUARNT 144A			1	1.F FE	19,181,390	109.9010	20,881,269	19,000,000	19,146,598		(17,250)			3.750	3.629	JJ	356,250	712,500	11/14/2019	07/01/2029
48255B-AA-4	KKR GRP FIN CO X LLC CO GUARNT 144A			1	1.F FE	16,944,920	100.0430	17,007,242	17,000,000	16,944,990		70			3.250	3.267	JD	35,299		12/01/2021	12/15/2051
48250A-AA-1	KKR GRP FINANCE CO III CO GUARNT 144A			1	1.F FE	234,880	129.3650	258,730	200,000	232,888		(925)			5.125	3.992	JD	854	10,250	10/17/2019	06/01/2044
482480-AE-0	KLA-TENCOR CORP SR NT			1	2.A FE	13,733,922	108.4350	14,952,152	13,789,000	13,770,100		6,099			4.650	4.702	MN	106,865	641,189	07/15/2015	11/01/2024
482480-AE-0	KLA-TENCOR CORP SR NT	LS		1	2.A FE	10,972	108.4350	11,928	11,000	10,991		3			4.650	4.702	MN	85	512	07/15/2015	11/01/2024
482480-AG-5	KLA-TENCOR CORP SR NT			1	2.A FE	19,904,400	112.9730	22,594,626	20,000,000	19,927,212		8,503			4.100	4.159	MS	241,444	820,000	03/13/2019	03/15/2029
500255-AS-3	KOHL'S CORPORATION SR NT			1	2.C FE	5,312,277	101.1390	5,542,420	5,480,000	5,458,522		19,105			3.250	3.623	FA	74,208	178,100	04/10/2013	02/01/2023
500255-AS-3	KOHL'S CORPORATION SR NT	LS		1	2.C FE	19,258	101.1390	20,228	20,000	19,905		84			3.250	3.623	FA	271	650	04/10/2013	02/01/2023
500255-AT-1	KOHL'S CORPORATION SR NT			1	2.C FE	9,975,000	105.3860	10,538,642	10,000,000	9,994,257		2,739			4.750	4.781	JD	21,111	475,000	09/05/2013	12/15/2023
500255-AU-8	KOHL'S CORPORATION SR NT			1	2.C FE	9,997,600	107.0800	10,708,028	10,000,000	9,999,032		248			4.250	4.253	JJ	193,611	425,000	07/14/2015	07/17/2025
500255-AX-2	KOHL'S CORPORATION SR NT			1	2.C FE	1,996	101.9520	2,039	2,000	1,996		0			3.375	3.398	MN	11	40	03/30/2021	05/01/2031
500255-AX-2	KOHL'S CORPORATION SR NT	LS		1	2.C FE	1,295,430	101.9520	1,323,333	1,298,000	1,295,593		163			3.375	3.398	MN	7,301	25,676	03/30/2021	05/01/2031
780641-AH-9	KONINKLIJKE KPN NV SR NT		D	1	2.B FE	1,622,931	142.0040	1,704,042	1,200,000	1,555,195		(32,837)			8.375	4.283	AO	25,125	100,500	11/21/2019	10/01/2030
500472-AE-5	KONINKLIJKE PHILIPS NV SR NT		D	1	2.A FE	10,020,115	127.2960	12,914,192	10,145,000	10,040,064		2,924			5.000	5.082	MS	149,357	507,250	11/21/2013	03/15/2042
N42810-CJ-2	KONINKLIJKE VOPAK NV SER C SUB		D		2.C	7,000,000	107.1710	7,501,944	7,000,000	7,000,000					4.070	4.070	JD	9,497	346,628	10/01/2020	12/19/2028
N42810-CA-1	KONINKLIJKE VOPAK NV SR NT SER BB		D		2.B	2,000,000	102.0110	2,040,218	2,000,000	2,000,000					3.300	3.300	JD	2,200	65,633	12/21/2020	12/19/2030
N42810-BV-6	KONINKLIJKE VOPAK NV SR NT SER DD		D		2.B	8,000,000	105.7030	8,456,254	8,000,000	8,000,000					3.890	3.890	JD	10,373	311,200	12/19/2012	06/19/2025
N42810-BW-4	KONINKLIJKE VOPAK NV SR NT SER EE		D		2.B	22,000,000	107.8020	23,716,392	22,000,000	22,000,000					4.140	4.140	JD	30,360	910,800	12/19/2012	06/19/2027
N42810-CD-5	KONINKLIJKE VOPAK NV SR NT SER EE		D		2.B	1,000,000	101.3880	1,013,876	1,000,000	1,000,000					3.400	3.400	JD	1,133	33,811	12/21/2020	12/19/2032
N42810-CG-8	KONINKLIJKE VOPAK NV SUB SER A		D		2.C	10,000,000	104.3110	10,431,066	10,000,000	10,000,000					3.680	3.680	JD	12,267	365,956	12/21/2020	06/19/2024
N42810-CH-6	KONINKLIJKE VOPAK NV SUB SER B		D		2.C	10,000,000	106.0210	10,602,073	10,000,000	10,000,000					3.890	3.890	JD	12,967	386,839	12/21/2020	06/19/2026
5006EP-AJ-0	KOREA EAST-WEST PWR CO SR NT 144A		D		1.C FE	9,950,600	104.2960	10,429,600	10,000,000	9,983,636		10,042			3.875	3.985	JJ	174,375	387,500	07/12/2018	07/19/2023
50066A-AD-5	KOREA GAS CORP NT 144A		D		1.C FE	14,709,450	154.4180	23,162,732	15,000,000	14,754,535		5,911			6.250	6.396	JJ	419,271	937,500	01/12/2012	01/20/2042
50066A-AG-8	KOREA GAS CORP SR NT 144A		D		1.C FE	4,969,250	105.8370	5,291,850	5,000,000	4,992,465		3,355			3.875	3.950	FA	74,809	193,750	02/06/2014	02/12/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50066A-AH-6	KOREA GAS CORP SR NT 144A		D		1.C FE	3,643,190	107.9310	4,103,543	3,802,000	3,703,164		19,584			3.500	4.139	JJ	66,165	133,070	10/16/2018	07/02/2026
482688-AM-6	KPMG LLP SER 2016-A SR NT DUE 2026				1.E	10,000,000	104.8990	10,489,938	10,000,000	10,000,000					3.240	3.240	JD	900	324,000	06/08/2016	06/30/2026
482688-AL-8	KPMG LLP SR NT				1.E	24,000,000	109.4040	26,256,979	24,000,000	24,000,000					3.860	3.860	JD	465,773	926,400	07/15/2015	07/15/2030
482688-AU-8	KPMG LLP SR NT				1.E	20,000,000	104.0490	20,809,735	20,000,000	20,000,000					3.200	3.200	JD	1,778	640,000	11/25/2019	12/30/2027
482688-AS-3	KPMG LLP SR NT SER 2018-B				1.E	18,000,000	111.0910	19,996,329	18,000,000	18,000,000					4.080	4.080	JD	2,040	734,400	02/05/2018	01/30/2032
482688-AN-4	KPMG LLP SR NT SER B DUE 2028				1.E	10,000,000	106.2710	10,627,082	10,000,000	10,000,000					3.410	3.410	JD	947	341,000	10/26/2016	06/30/2028
50076Q-AE-6	KRAFT FOODS GRP INC SR NT				3.A FE	39,181,940	124.3500	48,762,732	39,214,000	39,187,220		631			5.000	5.006	JD	147,053	1,960,700	08/05/2013	06/04/2042
50076Q-AE-6	KRAFT FOODS GRP INC SR NT	LS			3.A FE	780,493	124.3500	977,393	786,000	781,425		126			5.000	5.006	JD	2,948	39,300	08/05/2013	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO GUARNT				3.A FE	719,702	142.1800	853,077	600,000	711,972		(3,761)			6.500	4.930	FA	15,383	39,000	11/21/2019	02/09/2040
50076Q-AN-6	KRAFT HEINZ FOODS CO GUARNT	LS			3.A FE	599,752	142.1800	710,898	500,000	593,310		(3,135)			6.500	4.930	FA	12,819	32,500	11/21/2019	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	1,440,986	117.2650	1,550,240	1,322,000	1,439,526		(1,540)			4.375	4.317	JD	4,820	46,900	08/04/2021	06/01/2046
50077L-AB-2	KRAFT HEINZ FOODS CO GUARNT	LS		1	3.A FE	9,647,536	117.2650	11,348,880	9,678,000	9,650,556		618			4.375	4.317	JD	35,284	423,413	08/04/2021	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	29,318,859	104.6370	31,216,413	29,833,000	29,548,862		57,958			3.000	3.230	JD	74,583	894,990	02/27/2020	06/01/2026
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT	LS		1	3.A FE	166,287	104.6370	174,744	167,000	166,652		73			3.000	3.230	JD	418	5,010	02/27/2020	06/01/2026
50077L-AM-8	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	4,232,530	127.3150	5,409,612	4,249,000	4,234,056		317			5.200	5.226	JJ	101,882	220,948	08/19/2016	07/15/2045
50077L-AM-8	KRAFT HEINZ FOODS CO GUARNT	LS		1	3.A FE	748,089	127.3150	956,135	751,000	748,359		56			5.200	5.226	JJ	18,007	39,052	08/19/2016	07/15/2045
50077L-AX-4	KRAFT HEINZ FOODS CO GUARNT			1	3.A FE	857,557	117.4090	992,108	845,000	857,125		(432)			4.625	4.504	AO	9,770	39,081	01/21/2021	10/01/2039
501044-DJ-7	KROGER CO SR NT			1	2.A FE	9,994,100	109.2130	10,921,333	10,000,000	9,996,447		563			3.700	3.707	FA	154,167	370,000	07/17/2017	08/01/2027
501044-DL-2	KROGER CO SR NT			1	2.A FE	18,887	115.2660	21,900	19,000	18,915		10			4.500	4.575	JJ	394	855	01/07/2019	01/15/2029
501044-DL-2	KROGER CO SR NT	LS		1	2.A FE	9,921,413	115.2660	11,504,653	9,981,000	9,936,356		5,267			4.500	4.575	JJ	207,106	449,145	01/07/2019	01/15/2029
501044-CQ-2	KROGER CO/THE SR NT			1	2.A FE	2,622,972	100.0730	2,641,925	2,640,000	2,639,423		1,960			3.400	3.477	AO	18,949	89,760	04/10/2012	04/15/2022
501044-CY-5	KROGER CO/THE SR NT			1	2.A FE	9,979,600	105.2000	10,520,017	10,000,000	9,995,058		2,231			4.000	4.025	FA	166,667	400,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO/THE SR NT			1	2.A FE	9,976,300	107.0530	10,705,324	10,000,000	9,989,354		2,384			3.500	3.528	FA	145,833	350,000	01/08/2016	02/01/2026
48270C-AA-3	KST ELECTRIC POWER SR SEC NTS		D		5.B GI	27,807,249	105.7490	29,405,972	27,807,249	27,807,249					3.300	3.300	JD	471,668	926,424	12/19/2019	12/31/2037
50155Q-AA-8	KYNDRYL HLDGS INC SR NT 144A			1	2.C FE	499,360	97.4260	487,129	500,000	499,386		26			2.050	2.077	AO	2,164		10/07/2021	10/15/2026
502431-AK-5	L3HARRIS TECH INC SR NT			1	2.B FE	3,410,371	105.7920	3,617,031	3,419,000	3,413,720		2,049			3.950	4.018	MN	12,380	135,051	05/05/2020	05/28/2024
502431-AN-9	L3HARRIS TECH INC SR NT			1	2.B FE	5,155,040	95.5530	4,927,690	5,157,000	5,155,236		178			1.800	1.804	JJ	42,803	59,306	11/10/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC SR NT	LS		1	2.B FE	4,841,160	95.5530	4,627,653	4,843,000	4,841,343		167			1.800	1.804	JJ	40,197	55,695	11/10/2020	01/15/2031
502431-AM-1	L3HARRIS TECH INC SR NT SER WI			1	2.B FE	45,029,754	112.3260	50,546,769	45,000,000	45,024,453		(3,246)			4.400	4.390	JD	88,000	1,980,000	05/05/2020	06/15/2028
50540R-AN-2	LAB CORP OF AMER HLDGS SR NT			1	2.B FE	14,808,900	104.8480	15,727,155	15,000,000	14,958,861		21,179			4.000	4.157	MN	100,000	600,000	10/29/2013	11/01/2023
50540R-AQ-5	LABORATORY CORP OF AMER SR NT			1	2.B FE	9,985,000	105.5970	10,559,744	10,000,000	9,994,792		1,570			3.600	3.618	FA	150,000	360,000	01/21/2015	02/01/2025
50540R-AU-6	LABORATORY CORP OF AMER SR NT			1	2.B FE	20,361,125	108.0820	22,346,050	20,675,000	20,463,832		32,473			3.600	3.756	MS	248,100	744,300	09/28/2018	09/01/2027
50540R-AU-6	LABORATORY CORP OF AMER SR NT	LS		1	2.B FE	6,614,996	108.0820	7,160,464	6,625,000	6,618,909		952			3.600	3.756	MS	79,500	238,500	09/28/2018	09/01/2027
50540R-AV-4	LABORATORY CORP OF AMER SR NT			1	2.B FE	399,076	102.4790	409,914	400,000	399,450		180			2.300	2.349	JD	767	9,200	11/18/2019	12/01/2024
50540R-AW-2	LABORATORY CORP OF AMER SR NT			1	2.B FE	14,007,580	104.1270	14,577,824	14,000,000	14,006,464		(732)			2.950	2.943	JD	34,417	413,000	01/10/2020	12/01/2029
50540R-AY-8	LABORATORY CORP OF AMER SR NT			1	2.B FE	3,746,915	101.6300	3,821,303	3,760,000	3,747,600		685			2.700	2.740	JD	8,460	52,170	05/12/2021	06/01/2031
50540R-AY-8	LABORATORY CORP OF AMER SR NT	LS		1	2.B FE	6,218,285	101.6300	6,341,736	6,240,000	6,219,421		1,137			2.700	2.740	JD	14,040	86,580	05/12/2021	06/01/2031
505588-BF-9	LACLEDE GAS CO 1ST MTG			1	1.F FE	3,994,080	126.1280	5,045,138	4,000,000	3,995,880		173			6.150	6.161	JD	20,500	246,000	06/06/2006	06/01/2036
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO GUARNT 144A		C	1	2.B FE	23,129,044	106.9540	25,027,218	23,400,000	23,248,817		28,687			3.500	3.646	MS	225,225	819,000	01/04/2018	09/22/2026
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO GUARNT 144A	LS	C	1	2.B FE	599,496	106.9540	641,724	600,000	599,740		50			3.500	3.646	MS	5,775	21,000	01/04/2018	09/22/2026
512807-AN-8	LAM RESEARCH CORP SR NT			1	1.G FE	8,104,500	107.5780	8,735,300	8,120,000	8,112,193		2,235			3.800	3.958	MS	90,854	308,560	11/19/2018	03/15/2025
512807-AN-8	LAM RESEARCH CORP SR NT	LS		1	1.G FE	4,939,603	107.5780	5,421,910	5,040,000	4,985,804		15,500			3.800	3.958	MS	56,392	191,520	11/19/2018	03/15/2025
512807-AU-2	LAM RESEARCH CORP SR NT			1	1.G FE	19,951,950	112.0630	22,412,679	20,000,000	19,963,598		4,275			4.000	4.029	MS	235,556	800,000	03/01/2019	03/15/2029
513272-AD-6	LAMB WESTON HLD CO GUARNT 144A			1	3.C FE	12,500,000	102.6190	12,827,375	12,500,000	12,500,000					4.125	4.125	JJ	75,911		10/19/2021	01/31/2030
513272-AE-4	LAMB WESTON HLD CO GUARNT 144A			1	3.C FE	7,875,000	103.1270	8,121,251	7,875,000	7,875,000					4.375	4.375	JJ	50,723		10/19/2021	01/31/2032
513272-AE-4	LAMB WESTON HLD CO GUARNT 144A	LS		1	3.C FE	5,125,000	103.1270	5,285,259	5,125,000	5,125,000					4.375	4.375	JJ	33,010		10/19/2021	01/31/2032
51512*-AB-0	LANDSBERG GRORA SER B GTD SR NT		D		2.B PL	34,000,000	103.5420	35,204,344	34,000,000	34,000,000					3.410	3.410	JJ	531,392	1,159,400	01/16/2019	07/16/2025
X4771#-AC-3	LANDSNET HF SR NT SER C		D		2.B	5,000,000	104.8240	5,241,211	5,000,000	5,000,000					4.360	4.360	JD	1,817	217,990	12/28/2016	12/28/2023
X4771#-AD-1	LANDSNET HF SR NT SER D		D		2.B	8,000,000	105.1430	8,411,430	8,000,000	8,000,000					4.360	4.360	MS	110,453	348,800	03/07/2017	03/07/2024
X4771#-AE-9	LANDSNET HF SR NT SER E		D		2.B	12,000,000	109.5120	13,141,415	12,000,000	12,000,000					4.610	4.610	JD	4,610	553,190	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF SR NT SER F		D		2.B	11,000,000	109.7430	12,071,734	11,000,000	11,000,000					4.610	4.610	MS	160,582	507,100	03/07/2017	03/07/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X4771#-AG-4	LANDSNET HF SR NT SER G		D		2.B	10,000,000	111.9500	11,195,011	10,000,000	10,000,000					4.710	4.710	JD	3,925	470,990	12/28/2016	12/28/2028
X4771#-AH-2	LANDSNET HF SR NT SER H		D		2.B	11,000,000	112.1020	12,331,259	11,000,000	11,000,000					4.710	4.710	MS	164,065	518,100	03/07/2017	03/07/2029
X5151*-AK-6	LANDSVIRKJUN SR NT SER B		D		2.B	15,000,000	101.7650	15,264,753	15,000,000	15,000,000					2.840	2.840	FA	169,217	213,000	02/08/2021	02/08/2030
X5151*-AF-7	LANDSVIRKJUN SR NT SER C		D		2.A FE	9,000,000	105.1940	9,467,481	9,000,000	9,000,000					4.300	4.300	MS	121,475	387,000	03/08/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN SR NT SER D		D		2.A FE	5,000,000	109.7720	5,488,579	5,000,000	5,000,000					4.410	4.410	MS	69,213	220,500	03/08/2018	03/08/2028
517834-AE-7	LAS VEGAS SANDS CORP SR NT			1	2.C FE	6,347,468	101.2730	6,453,147	6,372,000	6,355,205		3,281			3.500	3.562	FA	82,394	223,020	07/29/2019	08/18/2026
517834-AE-7	LAS VEGAS SANDS CORP SR NT	LS		1	2.C FE	3,614,032	101.2730	3,674,202	3,628,000	3,618,437		1,868			3.500	3.562	FA	46,912	126,980	07/29/2019	08/18/2026
517834-AF-4	LAS VEGAS SANDS CORP SR NT			1	2.C FE	2,049	100.7850	2,016	2,000	2,040		(4)			3.900	3.807	FA	31	78	11/21/2019	08/08/2029
517834-AF-4	LAS VEGAS SANDS CORP SR NT	LS		1	2.C FE	25,789,486	100.7850	25,798,982	25,598,000	25,752,386		(17,397)			3.900	3.807	FA	396,556	998,322	11/21/2019	08/08/2029
517834-AG-2	LAS VEGAS SANDS CORP SR NT			1	2.C FE	10,381,792	101.8290	10,580,033	10,390,000	10,385,581		1,603			3.200	3.217	FA	132,068	332,480	07/29/2019	08/08/2024
517834-AG-2	LAS VEGAS SANDS CORP SR NT	LS		1	2.C FE	4,606,358	101.8290	4,694,317	4,610,000	4,608,039		711			3.200	3.217	FA	58,598	147,520	07/29/2019	08/08/2024
51805@-AB-4	LASALLE PROPERTY SR NT				2.B	10,000,000	103.6270	10,362,737	10,000,000	10,000,000					3.330	3.330	FA	127,650	333,000	02/13/2020	02/13/2030
514887-AB-4	LB RHEINLAND-PFALZ GIRO SUB STEPUP 144A		D		1.A FE	12,388,900	127.7110	15,325,265	12,000,000	12,157,312		(19,801)			6.875	6.615	FA	296,096	825,000	03/16/1999	02/23/2028
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A			1	3.A FE	8,012,587	104.8370	8,400,171	8,012,587	8,012,587					6.595	6.595	MJSD	23,486	521,601	07/18/2007	06/15/2033
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A	LS		1	3.A FE	900,000	104.8370	943,535	900,000	900,000					6.595	6.595	MJSD	2,638	58,588	07/18/2007	06/15/2033
521865-AY-1	LEAR CORP SR NT			1	2.B FE	737,357	109.0740	736,253	675,000	735,690		(1,667)			3.800	2.119	MS	7,553		11/01/2021	09/15/2027
521865-BC-8	LEAR CORP SR NT			1	2.B FE	35,789,345	98.6020	35,383,336	35,885,000	35,790,439		1,095			2.600	2.629	JJ	137,360		11/17/2021	01/15/2032
521865-BC-8	LEAR CORP SR NT	LS		1	2.B FE	1,114,955	98.6020	1,099,413	1,115,000	1,114,956		1			2.600	2.629	JJ	4,268		11/17/2021	01/15/2032
524660-AX-5	LEGGETT & PLATT INC SR NT			1	2.B FE	14,961,600	104.9690	15,745,366	15,000,000	14,987,461		4,056			3.800	3.831	MN	72,833	570,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT INC SR NT			1	2.B FE	14,901,150	106.6830	16,002,398	15,000,000	14,937,751		9,369			3.500	3.579	MN	67,083	525,000	11/14/2017	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC SR NT			1	2.B FE	37,826,130	112.0210	42,567,944	38,000,000	37,867,581		15,251			4.400	4.458	MS	492,311	1,672,000	04/01/2019	03/15/2029
524660-AZ-0	LEGGETT & PLATT INC SR NT	LS		1	2.B FE	1,987,820	112.0210	2,240,418	2,000,000	1,990,718		1,070			4.400	4.458	MS	25,911	88,000	04/01/2019	03/15/2029
524660-BA-4	LEGGETT & PLATT INC SR NT			1	2.B FE	24,926,250	100.7220	25,180,400	25,000,000	24,926,414		164			3.500	3.516	MN	102,083		11/16/2021	11/15/2051
52532X-AD-7	LEIDOS INC CO GUARNT SER WI			1	2.C FE	9,971,608	106.1920	10,619,200	10,000,000	9,975,185		3,577			3.625	3.704	MN	46,319	181,250	06/23/2021	05/15/2025
52532X-AF-2	LEIDOS INC CO GUARNT SER WI			1	2.C FE	19,766,438	111.4120	22,282,400	20,000,000	19,777,733		11,295			4.375	4.536	MN	111,806	437,500	06/23/2021	05/15/2030
52532X-AH-8	LEIDOS INC CO GUARNT SER WI			1	2.C FE	50,429,078	96.2780	49,101,780	51,000,000	50,453,820		24,742			2.300	2.431	FA	443,133	529,000	09/29/2021	02/15/2031
526057-BN-3	LENNAR CORP CO GUARNT			1	2.C FE	397,493	102.2500	383,438	375,000	385,983		(11,510)			4.750	1.360	MN	2,276	17,813	01/26/2021	11/15/2022
526057-CD-4	LENNAR CORP CO GUARNT			1	2.C FE	5,505,051	113.2400	6,118,358	5,403,000	5,502,167		(2,884)			4.750	4.664	MN	22,813	239,424	11/01/2021	11/29/2027
526057-CD-4	LENNAR CORP CO GUARNT	LS		1	2.C FE	20,322,000	113.2400	23,012,635	20,322,000	20,322,000					4.750	4.664	MN	85,804	965,295	11/01/2021	11/29/2027
526057-CV-4	LENNAR CORP CO GUARNT			1	2.C FE	5,965,450	113.0840	6,609,766	5,845,000	5,919,369		(13,666)			5.000	4.771	JD	12,989	292,250	06/13/2018	06/15/2027
526057-CV-4	LENNAR CORP CO GUARNT	LS		1	2.C FE	1,021,066	113.0840	1,170,420	1,035,000	1,025,808		1,424			5.000	4.771	JD	2,300	51,750	06/13/2018	06/15/2027
526107-AD-9	LENNOX INTL INC CO GUARNT			1	2.B FE	30,149,013	102.8510	31,984,622	31,098,000	30,738,453		181,343			3.000	3.643	MN	119,209	932,940	10/25/2018	11/15/2023
526107-AE-7	LENNOX INTL INC CO GUARNT			1	2.B FE	6,993,560	98.7570	6,912,958	7,000,000	6,995,343		1,260			1.350	1.369	FA	39,375	94,763	07/22/2020	08/01/2025
526107-AF-4	LENNOX INTL INC CO GUARNT			1	2.B FE	1,114,702	98.3250	1,099,278	1,118,000	1,115,339		450			1.700	1.745	FA	7,919	19,059	07/22/2020	08/01/2027
526107-AF-4	LENNOX INTL INC CO GUARNT	LS		1	2.B FE	5,864,648	98.3250	5,783,499	5,882,000	5,867,997		2,368			1.700	1.745	FA	41,664	100,272	07/22/2020	08/01/2027
529043-AE-1	LEXINGTON REALTY TR SR NT			1	2.B FE	14,884,950	99.6590	14,948,910	15,000,000	14,898,532		10,167			2.700	2.788	MS	119,250	424,125	08/14/2020	09/15/2030
53079E-BE-3	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	8,042,820	104.4560	8,453,651	8,093,000	8,087,267		3,708			4.250	4.301	JD	15,287	343,953	11/02/2018	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	4,996,450	123.4290	6,171,426	5,000,000	4,996,910		74			4.850	4.855	FA	101,042	242,500	10/28/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	33,706,773	115.0070	38,653,944	33,610,000	33,637,768		(26,232)			4.569	4.270	FA	639,850	1,535,641	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	2,996,550	119.0020	3,570,054	3,000,000	2,996,698		60			4.500	4.507	JD	6,000	135,000	06/04/2019	06/15/2049
53079E-BL-7	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	3.A FE	750,000	94.0000	705,000	750,000	750,000					4.300	4.300	FA	13,438	16,125	06/30/2021	02/01/2061
53079E-BM-5	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	3.A FE	8,800,000	99.7500	8,778,000	8,800,000	8,800,000					4.125	4.125	JD	136,125		08/11/2021	12/15/2051
53079E-BM-5	LIBERTY MUTUAL GRP INC CO GUARNT 144A	LS		1	3.A FE	1,200,000	99.7500	1,197,000	1,200,000	1,200,000					4.125	4.125	JD	18,563		08/11/2021	12/15/2051
53079E-AG-9	LIBERTY MUTUAL GRP INC SR NT 144A			1	2.B FE	3,209,280	139.1370	4,174,124	3,000,000	3,153,475		(7,486)			6.500	5.936	MS	57,417	195,000	07/27/2012	03/15/2035
53079E-AW-4	LIBERTY MUTUAL GRP SR NT 144A			1	2.B FE	9,968,900	101.1340	10,113,389	10,000,000	9,998,702		3,784			4.950	4.990	MN	82,500	495,000	05/04/2012	05/01/2022
53079E-AZ-7	LIBERTY MUTUAL GRP SR NT 144A			1	2.B FE	12,285,100	142.5920	17,111,011	12,000,000	12,241,278		(5,928)			6.500	6.321	MN	130,000	780,000	08/14/2012	05/01/2042
53173U-AC-7	LIEVRE POWER HOLDINGS LP SEC SER A		B		2.B Z	73,370,405	99.9350	75,127,510	75,176,070	75,176,070				1,805,666	4.046	4.046	MJSD	16,898		12/29/2021	12/31/2061
53227J-AB-0	LIFE STORAGE LP CO GUARNT			1	2.B FE	19,895,200	111.0670	22,213,460	20,000,000	19,918,231		9,219			4.000	4.064	JD	35,556	800,000	05/22/2019	06/15/2029
76220#-AA-8	LIFESPAN AFFIL SEC SER 2021				2.A	15,000,000	102.7740	15,416,083	15,000,000	15,000,000					2.990	2.990	MN	57,308	209,300	05/27/2021	05/27/2031
53227J-AA-2	LIFESTORAGE LP CO GUARNT			1	2.B FE	25,039,900	109.8440	27,900,325	25,400,000	25,152,641		35,391			3.875	4.059	JD	43,744	984,250	11/21/2019	12/15/2027
534187-BE-8	LINCOLN NATIONAL CORP SR NT			1	2.A FE	7,864,368	106.1440	8,412,972	7,926,000	7,901,532		7,135			3.350	3.413	MS	82,607	265,521	06/08/2016	03/09/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534187-BE-8	LINCOLN NATIONAL CORP SR NT	LS		1	2.A FE	7,062,682	106.1440	7,508,626	7,074,000	7,069,974		1,177			3.350	3.413	MS	73,727	236,979	06/08/2016	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP SR NT			1	2.A FE	4,778,450	108.4960	5,424,806	5,000,000	4,853,968		24,619			3.625	4.257	MS	54,878	181,250	10/11/2018	12/12/2026
534187-BG-3	LINCOLN NATIONAL CORP SR NT			1	2.A FE	15,453,906	120.3920	19,031,526	15,808,000	15,473,857		6,366			4.350	4.487	MS	229,216	687,648	09/12/2018	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR NT			1	2.A FE	2,077,653	109.7910	2,360,501	2,150,000	2,099,008		6,786			3.800	4.226	JD	6,808	81,700	09/11/2018	03/01/2028
534187-BH-1	LINCOLN NATIONAL CORP SR NT	LS		1	2.A FE	966,350	109.7910	1,097,907	1,000,000	976,283		3,156			3.800	4.226	JD	3,167	38,000	09/11/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR NT			1	2.A FE	19,979,200	104.0860	20,817,251	20,000,000	19,983,370		1,799			3.050	3.062	JJ	281,278	610,000	08/12/2019	01/15/2030
535555-A*-7	LINDSAY CORPORATION SER A SR NT				2.C	19,000,000	107.1690	20,362,170	19,000,000	19,000,000					3.820	3.820	FA	266,127	725,800	02/19/2015	02/19/2030
536216-AX-4	LION INDUSTRIAL PROP SR NT SER A				2.A	15,000,000	101.6100	15,241,437	15,000,000	15,000,000					2.830	2.830	MS	107,304	212,250	03/31/2021	03/31/2031
536216-AY-2	LION INDUSTRIAL PROP SR NT SER B				2.A	15,000,000	101.4740	15,221,160	15,000,000	15,000,000					2.830	2.830	MS	107,304	122,633	06/16/2021	06/16/2031
N5276#-AB-3	LITTELFUSE NETHERLAND CV SER B SR NT		B		2.C	22,228,500	105.7960	25,266,941	23,882,634	23,882,634				(1,770,921)	1.830	1.830	JD	27,923	452,154	12/08/2016	12/08/2028
53944V-AH-2	LLOYDS BANK PLC SR NT		D		1.E FE	1,368,718	106.0910	1,442,836	1,360,000	1,363,499		(964)			3.500	3.418	MN	6,214	47,600	02/12/2016	05/14/2025
53944V-AH-2	LLOYDS BANK PLC SR NT	LS	D		1.E FE	3,019,230	106.0910	3,182,726	3,000,000	3,007,718		(2,127)			3.500	3.418	MN	13,708	105,000	02/12/2016	05/14/2025
53944Y-AB-9	LLOYDS BANK PLC SUB		D		2.A FE	24,942,500	110.1420	27,535,409	25,000,000	24,972,413		5,771			4.650	4.679	MS	313,229	1,162,500	03/17/2016	03/24/2026
53944Y-AE-3	LLOYDS BANKING GRP PLC NT		D		2.A FE	210,000	116.9510	245,597	210,000	210,000					4.344	4.344	JJ	4,358	9,122	01/04/2018	01/09/2048
53944Y-AE-3	LLOYDS BANKING GRP PLC NT	LS	D		2.A FE	11,790,000	116.9510	13,788,526	11,790,000	11,790,000					4.344	4.344	JJ	244,698	512,158	01/04/2018	01/09/2048
539439-AQ-2	LLOYDS BANKING GRP PLC SR NT		D	1	1.F FE	9,104,000	106.8750	9,729,921	9,104,000	9,104,000					3.574	3.574	MN	48,807	325,377	10/31/2017	11/07/2028
539439-AQ-2	LLOYDS BANKING GRP PLC SR NT	LS	D	1	1.F FE	10,896,000	106.8750	11,645,126	10,896,000	10,896,000					3.574	3.574	MN	58,413	389,423	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GRP PLC SR NT		D		1.F FE	216,860	112.2670	224,534	200,000	212,877		(1,840)			4.375	3.225	MS	2,406	8,750	10/17/2019	03/22/2028
53944Y-AD-5	LLOYDS BANKING GRP PLC SR NT		D		1.F FE	39,687,950	108.2780	43,311,237	40,000,000	39,828,039		30,442			3.750	3.845	JJ	708,333	1,500,000	02/03/2017	01/11/2027
53944Y-AM-5	LLOYDS BANKING GRP PLC SR NT		D	1	1.F FE	505,763	100.1710	500,854	500,000	501,897		(3,866)			1.326	0.491	JD	295	6,630	01/27/2021	06/15/2023
539439-AM-1	LLOYDS BANKING GRP PLC SUB		D		2.A FE	11,816,215	109.1350	12,741,489	11,675,000	11,827,017		(3,078)			4.582	4.206	JD	31,205	496,574	11/01/2021	12/10/2025
539830-AU-3	LOCKHEED MARTIN CORP SR NT			1	1.G FE	9,908,910	131.0360	11,793,257	9,000,000	9,707,219		(24,458)			5.500	4.838	MN	63,250	495,000	10/27/2011	11/15/2039
539830-AW-9	LOCKHEED MARTIN CORP SR NT			1	1.G FE	8,802,399	139.0390	11,285,758	8,117,000	8,677,678		(17,952)			5.720	5.136	JD	38,691	464,292	09/10/2013	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP SR NT			1	1.G FE	113,054	118.0520	106,247	90,000	111,851		(779)			4.070	2.565	JD	163	3,663	06/09/2020	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP SR NT			1	1.G FE	30,681,214	114.6800	36,227,254	31,590,000	30,784,490		20,538			3.800	3.968	MS	400,140	1,200,420	12/12/2016	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP SR NT			1	1.G FE	14,777,850	131.0360	19,655,362	15,000,000	14,800,877		4,241			4.700	4.793	MN	90,083	705,000	11/16/2015	05/15/2046
539830-BQ-1	LOCKHEED MARTIN CORP SR NT			1	1.G FE	5,075,150	100.0690	5,003,457	5,000,000	5,074,927		(224)			2.800	2.723	JD	6,222	70,000	11/12/2021	06/15/2050
539830-BH-1	LOCKHEED MARTIN CORP SR NT SER 10YR			1	1.G FE	30,779,910	108.3000	33,573,125	31,000,000	30,902,672		21,980			3.550	3.634	JJ	507,453	1,100,500	01/26/2016	01/15/2026
543064-AA-7	LONGITUDINAL 2 PAMPI FDG B V SR SEC		D		2.B PL	24,604,201	106.4560	26,192,649	24,604,201	24,604,201					5.230	5.230	AO	218,041	1,267,448	12/26/2018	10/31/2033
Q5664#-AA-2	LONSDALE FINANCE PTY LTD SR SEC SER A		D		2.B FE	18,000,000	110.1300	19,823,362	18,000,000	18,000,000					4.190	4.190	AO	188,550	754,200	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SR SEC SER B		D		2.B FE	12,000,000	112.0160	13,441,934	12,000,000	12,000,000					4.270	4.270	AO	128,100	512,400	10/02/2018	10/01/2030
546676-AY-3	LOUISVILLE GAS & ELEC 1ST MTG			1	1.F FE	9,988,200	122.2820	12,228,248	10,000,000	9,988,771		215			4.250	4.257	AO	106,250	425,000	03/18/2019	04/01/2049
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MTG SER 45			1	1.F FE	4,997,850	105.7510	5,287,542	5,000,000	4,999,111		219			3.300	3.305	AO	41,250	165,000	09/21/2015	10/01/2025
548661-AH-0	LOWE'S COMPANIES INC SR NT				2.A FE	414,705	126.5550	413,835	327,000	412,540		(2,165)			6.875	2.273	FA	8,493		11/01/2021	02/15/2028
548661-DH-7	LOWE'S COS INC SR NT			1	2.A FE	4,971,050	106.4720	5,323,603	5,000,000	4,988,106		2,961			3.375	3.444	MS	49,688	168,750	09/09/2015	09/15/2025
548661-DR-5	LOWE'S COS INC SR NT			1	2.A FE	2,678,305	109.7220	2,743,057	2,500,000	2,640,689		(17,255)			3.650	2.788	AO	21,799	91,250	10/29/2019	04/05/2029
548661-DU-8	LOWE'S COS INC SR NT			1	2.A FE	9,951,800	116.1900	11,618,984	10,000,000	9,958,762		4,013			4.500	4.560	AO	95,000	450,000	03/24/2020	04/15/2030
548661-EB-9	LOWE'S COS INC SR NT			1	2.A FE	4,988,900	108.3000	5,414,981	5,000,000	4,989,060		160			3.500	3.512	AO	43,750	87,986	03/29/2021	04/01/2051
548661-EE-3	LOWE'S COS INC SR NT			1	2.A FE	7,599,936	97.9140	7,449,306	7,608,000	7,600,021		85			2.800	2.807	MS	59,765		09/13/2021	09/15/2041
548661-EE-3	LOWE'S COS INC SR NT	LS		1	2.A FE	7,384,164	97.9140	7,237,811	7,392,000	7,384,247		83			2.800	2.807	MS	58,068		09/13/2021	09/15/2041
502128-AB-3	LP 1A REIT INC SR NT SER A				1.G	20,000,000	101.6440	20,328,738	20,000,000	20,000,000					2.550	2.550	JJ	246,500	255,000	01/07/2021	01/07/2031
50220P-AD-5	LSEGA FINANCING PLC CO GUARNT 144A		D	1	1.G FE	1,597,328	100.4030	1,606,452	1,600,000	1,597,503		175			2.500	2.519	AO	9,444	20,000	03/25/2021	04/06/2031
50220P-AD-5	LSEGA FINANCING PLC CO GUARNT 144A	LS	D	1	1.G FE	4,991,650	100.4030	5,020,162	5,000,000	4,992,197		547			2.500	2.519	AO	29,514	62,500	03/25/2021	04/06/2031
50220P-AE-3	LSEGA FINANCING PLC CO GUARNT 144A		D	1	1.G FE	995,020	104.6700	1,046,701	1,000,000	995,152		132			3.200	3.234	AO	7,556	16,000	03/25/2021	04/06/2041
55037A-AA-6	LUNDIN ENERGY FI CO GUARNT 144A		D	1	2.C FE	9,982,700	99.3560	9,935,564	10,000,000	9,984,404		1,704			2.000	2.036	JJ	104,444		06/16/2021	07/15/2026
55037A-AB-4	LUNDIN ENERGY FI CO GUARNT 144A		D	1	2.C FE	15,008,300	100.8240	15,123,635	15,000,000	15,008,436		136			3.100	3.093	JJ	242,833		10/21/2021	07/15/2031
502478-AA-4	LV STADIUM EVENTS CO SER A				2.A PL	30,000,000	101.8870	30,566,100	30,000,000	30,000,000					3.360	3.360	JD	506,800	504,000	06/30/2020	06/30/2045
50249A-AG-8	LYB INT FINANCE III CO GUARNT			1	2.B FE	2,291,237	99.5670	2,290,052	2,300,000	2,292,211		795			2.250	2.324	AO	12,938	50,744	10/07/2020	10/01/2030
50249A-AG-8	LYB INT FINANCE III CO GUARNT	LS		1	2.B FE	12,610,013	99.5670	12,645,069	12,700,000	12,620,018		8,150			2.250	2.324	AO	71,438	280,194	10/07/2020	10/01/2030
50247W-AB-3	LYB INTL FINANC CO GUARNT			1	2.B FE	9,510,825	107.6300	10,343,265	9,610,000	9,554,315		9,631			3.500	3.624	MS	111,182	336,350	02/21/2017	03/02/2027
50247W-AB-3	LYB INTL FINANC CO GUARNT	LS		1	2.B FE	385,975	107.6300	419,758	390,000	387,740		391			3.500	3.624	MS	4,512	13,650	02/21/2017	03/02/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50247V-AA-7	LYB INTL FINANCE BV CO GUARNT			1	2.B FE	2,796,535	104.4820	2,961,031	2,834,000	2,827,184		4,204			4.000	4.163	JJ	52,272	113,360	07/11/2013	07/15/2023
50247V-AC-3	LYB INTL FINANCE BV SR NT			1	2.B FE	4,941,550	123.8700	6,193,515	5,000,000	4,949,715		1,223			4.875	4.950	MS	71,771	243,750	02/25/2014	03/15/2044
552081-AK-7	LYONDELLBASELL IND NV SR NT SER WI			1	2.B FE	3,000,000	108.6650	3,259,960	3,000,000	3,000,000					5.750	5.750	AO	36,417	172,500	07/17/2012	04/15/2024
554694-AB-5	MACKINAW PWR LLC SR SEC 144A			1	2.C FE	3,928,977	108.0300	4,244,474	3,928,977	3,928,977					6.296	6.296	JAJO	41,915	247,368	11/30/2018	10/31/2023
55616X-AM-9	MACYS RETAIL HLDGS INC CO GUARNT			1	3.C FE	1,979	98.7500	1,975	2,000	1,984		1			4.500	4.581	JD	4	90	11/13/2014	12/15/2034
55616X-AM-9	MACYS RETAIL HLDGS INC CO GUARNT	LS		1	3.C FE	9,892,021	98.7500	9,873,025	9,998,000	9,919,223		4,370			4.500	4.581	JD	19,996	449,910	11/13/2014	12/15/2034
559080-AG-1	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	10,308,500	120.7730	12,077,251	10,000,000	10,262,897		(6,850)			5.150	4.949	AO	108,722	515,000	02/25/2014	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	6,990,970	103.5050	7,245,369	7,000,000	6,996,796		935			3.200	3.215	MS	65,956	224,000	02/25/2015	03/15/2025
559080-AJ-5	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	1,284,332	105.1980	1,472,773	1,400,000	1,295,009		2,446			4.200	4.736	MS	17,313	58,800	03/24/2017	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	15,874,949	111.4660	17,867,967	16,030,000	15,890,094		3,125			4.250	4.308	MS	200,598	681,275	09/07/2016	09/15/2046
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR NT	LS		1	2.A FE	464,181	111.4660	523,889	470,000	464,749		117			4.250	4.308	MS	5,882	19,975	09/07/2016	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	14,901,150	109.1720	16,375,787	15,000,000	14,908,797		1,926			4.200	4.239	AO	154,000	630,000	09/26/2017	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	5,096,095	120.0420	6,134,137	5,110,000	5,096,809		170			4.850	4.866	FA	103,265	247,835	10/17/2019	02/01/2049
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT			1	2.A FE	5,644,219	105.1290	5,940,834	5,651,000	5,645,167		593			3.250	3.264	JD	15,305	183,658	05/06/2020	06/01/2030
559080-AQ-9	MAGELLAN MIDSTREAM PARTN SR NT	LS		1	2.A FE	1,347,381	105.1290	1,418,189	1,349,000	1,347,608		142			3.250	3.264	JD	3,654	43,843	05/06/2020	06/01/2030
559222-AR-5	MAGNA INTL INC SR NT		A	1	1.G FE	19,922,000	108.6880	21,737,656	20,000,000	19,966,969		7,976			4.150	4.198	AO	207,500	830,000	09/16/2015	10/01/2025
56081*-AJ-3	MAJOR LEAGUE BASEBALL SEC SER 9				1.G FE	2,200,000	101.7600	2,238,720	2,200,000	2,200,000					3.390	3.390	JD	4,351	37,290	06/10/2021	12/10/2046
G5791#-AA-9	MANCHESTER UNITED FOOTBALL SR SEC		D		1.G PL	28,000,000	108.6750	30,429,121	28,000,000	28,000,000					3.790	3.790	FA	442,167	1,061,200	06/14/2018	06/26/2027
56501R-AC-0	MANULIFE FINANCIAL CORP SR NT		A	1	1.G FE	29,827,343	109.5120	32,744,223	29,900,000	29,865,991		7,313			4.150	4.180	MS	403,276	1,240,850	03/01/2016	03/04/2026
56501R-AC-0	MANULIFE FINANCIAL CORP SR NT	LS	A	1	1.G FE	99,757	109.5120	109,512	100,000	99,886		24			4.150	4.180	MS	1,349	4,150	03/01/2016	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP SR NT		A	1	1.G FE	29,893,500	140.4190	42,125,575	30,000,000	29,903,328		1,911			5.375	5.399	MS	524,063	1,612,500	03/01/2016	03/04/2046
565130-AA-9	MAPLE GROVE FUNDING TR I SR NT 144A			1	2.A FE	25,000,000	103.3280	25,832,071	25,000,000	25,000,000					4.161	4.161	FA	219,608		10/07/2021	08/15/2051
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A				3.A PL	46,969,269	101.3810	47,394,433	46,748,936	46,940,992		(28,277)			4.560	4.410	JJ	1,042,190	1,358,599	09/28/2018	09/30/2025
56540#-AB-1	MAPLELEAF MIDSTREAM INV LLC SR NT SER B				3.A PL	10,000,000	101.0880	10,108,800	10,000,000	10,000,000					4.980	4.980	JJ	243,467	498,000	09/28/2018	09/30/2028
565849-AP-1	MARATHON OIL CORP SR NT			1	2.C FE	8,636,608	109.6060	9,032,657	8,241,000	8,526,038		(45,628)			4.400	4.200	JJ	167,201	362,604	07/09/2019	07/15/2027
565849-AP-1	MARATHON OIL CORP SR NT	LS		1	2.C FE	22,262,267	109.6060	24,397,272	22,259,000	22,269,426		(1,780)			4.400	4.200	JJ	451,610	979,396	07/09/2019	07/15/2027
570535-AR-5	MARKEL CORP SR NT			1	2.B FE	12,212,915	107.0850	13,117,913	12,250,000	12,226,758		3,528			3.500	3.536	MN	71,458	428,750	11/16/2017	11/01/2027
570535-AM-6	MARKEL CORPORATION SR NT			1	2.B FE	12,444,566	103.0800	13,137,535	12,745,000	12,699,141		35,141			3.625	3.923	MS	116,785	462,006	01/29/2014	03/30/2023
571903-BF-9	MARRIOTT INTL SR NT SER GG			1	2.C FE	2,201,646	104.8530	2,201,905	2,100,000	2,193,463		(7,232)			3.500	3.014	AO	15,517	85,954	11/10/2020	10/15/2032
571676-AD-7	MARS INC CO GUARNT 144A			1	1.F FE	124,399	115.8820	127,470	110,000	123,106		(596)			3.875	2.967	AO	1,066	4,263	10/17/2019	04/01/2039
571676-AJ-4	MARS INC SR NT 144A			1	1.F FE	449,370	97.1260	437,067	450,000	449,520		103			0.875	0.899	JJ	1,805	3,938	07/13/2020	07/16/2026
571676-AN-5	MARS INC SR NT 144A			1	1.F FE	29,990,400	95.4810	28,644,410	30,000,000	29,990,957		384			2.375	2.377	JJ	326,563	712,500	08/18/2020	07/16/2040
57169*-AU-1	MARS INC. SER K SR NT				1.F	18,000,000	110.1990	19,835,818	18,000,000	18,000,000					3.740	3.740	AO	149,600	673,200	10/11/2012	10/11/2027
57169*-BA-4	MARS INC. SER Q SR NT DUE 2036				1.F	8,000,000	108.6010	8,688,079	8,000,000	8,000,000					3.340	3.340	MS	69,769	267,200	09/27/2016	09/27/2036
57169*-BB-2	MARS INC. SER R SR NT DUE 2041				1.F	20,000,000	109.9780	21,995,695	20,000,000	20,000,000					3.570	3.570	MS	186,433	714,000	09/27/2016	09/27/2041
57169*-BC-0	MARS INC. SER S SR NT DUE 2046				1.F	17,000,000	113.9810	19,376,762	17,000,000	17,000,000					3.750	3.750	MS	166,458	637,500	09/27/2016	09/27/2046
571748-AV-4	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	9,980,700	105.4500	10,544,990	10,000,000	9,994,694		2,063			3.500	3.523	JD	27,222	350,000	11/12/2019	06/03/2024
571748-BA-9	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	3,923,601	102.6310	4,031,331	3,928,000	3,927,171		665			3.300	3.318	MS	38,527	129,624	03/09/2016	03/14/2023
571748-BA-9	MARSH & MCLENNAN COS INC SR NT	LS		1	2.A FE	1,070,799	102.6310	1,100,200	1,072,000	1,071,774		182			3.300	3.318	MS	10,515	35,376	03/09/2016	03/14/2023
571748-BC-5	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	22,806,540	123.7170	28,454,894	23,000,000	22,823,698		3,790			4.350	4.401	JJ	419,654	1,000,500	03/09/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	9,959,400	121.7890	12,178,884	10,000,000	9,962,218		779			4.200	4.224	MS	140,000	420,000	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	23,172,887	114.0850	26,446,026	23,181,000	23,174,894		707			4.375	4.379	MS	298,616	1,014,169	01/08/2019	03/15/2029
571748-BG-6	MARSH & MCLENNAN COS INC SR NT	LS		1	2.A FE	6,816,613	114.0850	7,779,451	6,819,000	6,817,204		208			4.375	4.379	MS	87,842	298,331	01/08/2019	03/15/2029
571748-BJ-0	MARSH & MCLENNAN COS INC SR NT			1	2.A FE	14,983,950	134.8670	20,230,054	15,000,000	14,984,697		264			4.900	4.907	MS	216,417	735,000	01/08/2019	03/15/2049
571748-AZ-5	MARSH & MCLENNAN COS INC SR NT SER 11YR			1	2.A FE	28,601,937	108.5530	30,872,603	28,440,000	28,514,739		(16,286)			3.750	3.682	MS	316,988	1,066,500	06/21/2016	03/14/2026
573284-AQ-9	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	11,587,002	106.6690	12,389,627	11,615,000	11,593,715		3,502			3.450	3.487	JD	33,393	400,718	06/26/2019	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	18,276,080	107.6140	19,809,546	18,408,000	18,317,873		13,258			3.500	3.590	JD	28,635	644,280	05/07/2019	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIAL SR NT	LS		1	2.B FE	590,520	107.6140	637,074	592,000	591,056		140			3.500	3.590	JD	921	20,720	05/07/2019	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	4,943,200	100.9810	5,049,053	5,000,000	4,952,324		5,143			2.500	2.630	MS	36,806	125,000	03/05/2020	03/15/2030
573284-AX-4	MARTIN MARIETTA SR NT			1	2.B FE	8,553,478	101.5530	8,700,003	8,567,000	8,553,543		65			3.200	3.208	JJ	136,310		10/05/2021	07/15/2051
573874-AF-1	MARVELL TECHNOLOGY INC CO GUARNT			1	2.C FE	9,961,890	101.5030	10,086,388	9,937,000	9,961,071		(819)			2.450	2.408	AO	51,396	123,757	10/08/2021	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
573874-AF-1	MARVELL TECHNOLOGY INC CO GUARNT	LS		1	2.C FE	62,989	101.5030	63,947	63,000	62,989		0			2.450	2.408	AO	326	785	10/08/2021	04/15/2028
573874-AJ-3	MARVELL TECHNOLOGY INC CO GUARNT SER WI			1	2.C FE	41,592,965	102.0050	41,944,345	41,120,000	41,584,019		(8,946)			2.950	2.810	AO	256,086	479,867	11/17/2021	04/15/2031
573874-AN-4	MARVELL TECHNOLOGY INC CO GUARNT SER WI			1	2.C FE	538,506	114.6230	573,114	500,000	538,286		(220)			4.875	3.541	JD	609	12,188	12/16/2021	06/22/2028
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 144A				3.A PL	21,180,288	108.3750	22,954,137	21,180,288	21,180,288					5.000	5.000	JD	88,251	1,048,197	05/27/2015	12/01/2035
574568-AA-5	MAS RNG HOLDCO LLC SEC SER A				3.B Z	3,890,701	100.9820	3,928,908	3,890,701	3,890,701					5.150	5.150	JD	4,453		12/23/2021	12/31/2031
574599-BN-5	MASCO CORP SR NT			1	2.B FE	22,557,053	107.1040	24,955,218	23,300,000	22,788,216		74,501			3.500	3.917	MN	104,203	815,500	12/09/2019	11/15/2027
574599-AT-3	MASCORP SR NT				2.B FE	1,814,345	133.6800	1,933,013	1,446,000	1,711,980		(28,458)			7.750	4.823	FA	46,694	112,065	03/20/2018	08/01/2029
574599-BP-0	MASCORP SR NT			1	2.B FE	15,381,206	96.1020	14,790,165	15,390,000	15,382,237		804			2.000	2.006	AO	76,950	318,915	10/08/2020	10/01/2030
574599-BQ-8	MASCORP SR NT			1	2.B FE	3,672,879	95.9420	3,549,846	3,700,000	3,674,923		2,044			2.000	2.082	FA	27,956	33,094	02/18/2021	02/15/2031
574599-BQ-8	MASCORP SR NT	LS		1	2.B FE	4,268,481	95.9420	4,125,497	4,300,000	4,270,856		2,375			2.000	2.082	FA	32,489	38,461	02/18/2021	02/15/2031
574599-BR-6	MASCORP SR NT			1	2.B FE	4,269,231	99.7370	4,258,764	4,270,000	4,269,244		13			3.125	3.126	FA	50,410	59,676	02/18/2021	02/15/2051
574599-BR-6	MASCORP SR NT	LS		1	2.B FE	729,869	99.7370	728,079	730,000	729,871		2			3.125	3.126	FA	8,618	10,202	02/18/2021	02/15/2051
575634-AS-9	MASSACHUSETTS ELEC SR NT 144A			1	2.A FE	4,983,300	132.4940	6,624,698	5,000,000	4,986,911		404			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC SR NT 144A			1	2.A FE	8,974,103	109.3890	9,927,042	9,075,000	8,983,688		2,101			4.004	4.069	FA	137,270	363,363	01/18/2017	08/15/2046
575634-AU-4	MASSACHUSETTS ELEC SR NT 144A			1	2.A FE	5,000,000	93.2040	4,660,181	5,000,000	5,000,000					1.729	1.729	MN	8,885	86,450	11/19/2020	11/24/2030
57629W-CE-8	MASSMUTUAL GLBL FUNDIN SR SEC 144A				1.B FE	599,808	103.7340	622,407	600,000	599,928		28			2.750	2.755	JD	413	16,500	06/19/2017	06/22/2024
57629W-CH-1	MASSMUTUAL GLBL FUNDIN SR SEC 144A				1.B FE	748,470	106.8920	801,689	750,000	749,042		209			3.400	3.433	MS	8,004	25,500	03/05/2019	03/08/2026
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR NT			1	2.A FE	19,984,800	107.8720	21,574,380	20,000,000	19,991,067		1,464			3.450	3.459	JD	30,667	690,000	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & CO SR NT			1	2.B FE	8,484,718	105.5510	9,103,776	8,625,000	8,551,091		17,359			3.250	3.487	MN	35,818	280,313	10/30/2018	11/15/2025
579780-AM-9	MCCORMICK & CO SR NT			1	2.B FE	10,189,545	104.4250	11,126,511	10,655,000	10,429,463		80,043			3.150	4.009	FA	126,795	335,633	11/14/2018	08/15/2024
579780-AN-7	MCCORMICK & CO SR NT			1	2.B FE	12,538,088	107.6260	13,708,379	12,737,000	12,604,431		20,575			3.400	3.756	FA	163,600	433,058	10/19/2018	08/15/2027
579780-AN-7	MCCORMICK & CO SR NT	LS		1	2.B FE	4,006,922	107.6260	4,588,115	4,263,000	4,088,930		26,905			3.400	3.756	FA	54,756	144,942	10/19/2018	08/15/2027
579780-AP-2	MCCORMICK & CO SR NT			1	2.B FE	10,219,062	120.0870	12,418,172	10,341,000	10,226,086		2,410			4.200	4.272	FA	164,077	434,322	05/03/2019	08/15/2047
579780-AR-8	MCCORMICK & CO SR NT			1	2.B FE	398,944	96.6970	386,786	400,000	399,128		184			0.900	0.954	FA	1,360	1,840	02/08/2021	02/15/2026
579780-AS-6	MCCORMICK & CO SR NT			1	2.B FE	982,199	95.4870	945,324	990,000	982,832		634			1.850	1.937	FA	6,919	9,361	02/08/2021	02/15/2031
579780-AS-6	MCCORMICK & CO SR NT	LS		1	2.B FE	8,939,001	95.4870	8,603,404	9,010,000	8,944,768		5,767			1.850	1.937	FA	62,970	85,195	02/08/2021	02/15/2031
58013M-EY-6	MCDONALD'S CORP SR NT			1	2.A FE	34,897,350	107.6390	37,673,508	35,000,000	34,953,997		10,254			3.700	3.735	JJ	543,181	1,295,000	01/22/2016	01/30/2026
58013M-EF-7	MCDONALD'S CORP SR NT MTN DTD 02/29/08			1	2.A FE	17,057,990	142.3680	24,202,623	17,000,000	17,043,187		(1,538)			6.300	6.275	MS	357,000	1,071,000	03/26/2008	03/01/2038
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20			1	2.A FE	4,984,146	110.6150	5,553,994	5,021,000	4,989,528		3,100			3.600	3.687	JJ	90,378	180,756	03/25/2020	07/01/2030
58013M-FQ-2	MCDONALD'S CORP SR NT MTN DTD 03/27/20	LS		1	2.A FE	9,905,754	110.6150	11,038,301	9,979,000	9,916,451		6,162			3.600	3.687	JJ	179,622	359,244	03/25/2020	07/01/2030
58013M-EV-2	MCDONALD'S CORP SR NT MTN DTD 05/26/15			1	2.A FE	14,981,750	124.5390	18,680,852	15,000,000	14,983,603		383			4.600	4.608	MN	67,083	690,000	12/01/2016	05/26/2045
58013M-FK-5	MCDONALD'S CORP SR NT MTN DTD 08/12/19			1	2.A FE	5,603,350	110.7580	5,537,921	5,000,000	5,601,510		(1,840)			3.625	2.976	MS	60,417		11/10/2021	09/01/2049
58013M-FH-2	MCDONALD'S CORP SR NT MTN DTD 08/15/18			1	2.A FE	151,255	123.5470	160,610	130,000	150,254		(465)			4.450	3.533	MS	1,928	5,785	10/17/2019	09/01/2048
58013M-EZ-3	MCDONALD'S CORP SR NT MTN DTD 12/09/15			1	2.A FE	3,723,418	121.9210	4,186,778	3,434,000	3,659,068		(12,378)			4.700	4.062	JD	9,863	161,398	04/13/2016	12/09/2035
581557-BC-8	MCKESSON CORP SR NT			1	2.B FE	6,866,307	124.7250	8,637,238	6,925,000	6,869,847		1,315			4.883	4.942	MS	99,566	338,148	03/06/2019	03/15/2044
581557-BE-4	MCKESSON CORP SR NT			1	2.B FE	23,726,575	104.9880	24,921,033	23,737,000	23,734,345		1,133			3.796	3.801	MS	265,311	901,057	03/19/2014	03/15/2024
581557-BE-4	MCKESSON CORP SR NT	LS		1	2.B FE	100,000	104.9880	104,988	100,000	100,000					3.796	3.801	MS	1,118	3,796	03/19/2014	03/15/2024
581557-BJ-3	MCKESSON CORP SR NT			1	2.B FE	7,846,063	109.8750	8,799,862	8,009,000	7,897,759		15,601			3.950	4.117	FA	118,633	316,356	08/27/2018	02/16/2028
581557-BJ-3	MCKESSON CORP SR NT	LS		1	2.B FE	4,489,877	109.8750	4,934,471	4,491,000	4,490,261		105			3.950	4.117	FA	66,523	177,395	08/27/2018	02/16/2028
581557-BN-4	MCKESSON CORP SR NT			1	2.B FE	21,225,580	116.6640	24,499,500	21,000,000	21,173,480		(19,431)			4.750	4.629	MN	85,896	997,500	03/11/2019	05/30/2029
581557-BN-4	MCKESSON CORP SR NT	LS		1	2.B FE	1,998,200	116.6640	2,333,286	2,000,000	1,998,640		150			4.750	4.629	MN	8,181	95,000	03/11/2019	05/30/2029
581557-BR-5	MCKESSON CORP SR NT			1	2.A FE	2,438,902	97.6690	2,392,898	2,450,000	2,439,731		829			1.300	1.394	FA	12,298		08/09/2021	08/15/2026
581559-AE-3	MCKESSON CORP SR NT			1	2.B FE	8,938,500	139.3710	12,543,383	9,000,000	8,949,129		1,303			6.000	6.049	MS	180,000	540,000	03/07/2011	03/01/2041
58174#-AF-1	MCKINSEY & COMPANY INC SR NT SER C				1.E PL	15,000,000	105.4150	15,812,233	15,000,000	15,000,000					2.700	2.700	JD	22,500	405,000	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & COMPANY INC SR NT SER D				1.E PL	10,000,000	105.2740	10,527,375	10,000,000	10,000,000					2.850	2.850	JD	15,833	285,000	06/11/2020	06/11/2030
552676-AT-5	MDC HLDGS INC SR NT			1	2.C FE	25,000,000	106.4440	26,610,933	25,000,000	25,000,000					3.850	3.850	JJ	443,819	962,500	01/06/2020	01/15/2030
55276V-AG-7	MDC-GMTN B.V. CO GUARNT 144A		D		1.C FE	23,900,640	115.2160	27,651,888	24,000,000	23,927,275		8,865			4.500	4.552	MN	162,000	1,080,000	10/31/2018	11/07/2028
55276V-AK-8	MDGH - GMTN BV CO GUARNT 144A		D	1	1.C FE	25,000,000	110.6130	27,653,350	25,000,000	25,000,000					3.700	3.700	MN	138,750	925,000	10/29/2019	11/07/2049
55294#-AF-2	MDU ENERGY CAPITAL LLC SR NT SER A				2.B	6,000,000	101.8540	6,111,244	6,000,000	6,000,000					3.500	3.500	AO	40,250	210,000	10/22/2012	10/22/2022
55294#-AH-8	MDU ENERGY CAPITAL LLC SR NT SER C				2.B	5,000,000	115.3060	5,765,319	5,000,000	5,000,000					4.800	4.800	AO	46,000	240,000	10/22/2012	10/22/2042
55294#-AQ-8	MDU ENERGY CAPITAL SER B SR NT				2.B	15,000,000	127.5320	19,129,747	15,000,000	15,000,000					5.600	5.600	JJ	359,333	840,000	01/27/2014	01/27/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55294#-AJ-4	MDU ENERGY CAPITAL SER D SR NT				2.B	6,000,000	103.0280	6,181,694	6,000,000	6,000,000					3.650	3.650	MN	27,983	219,000	05/15/2013	05/15/2023
55294#-AL-9	MDU ENERGY CAPITAL SER F SR NT				2.B	5,000,000	117.7520	5,887,577	5,000,000	5,000,000					4.950	4.950	MN	31,625	247,500	05/15/2013	05/15/2043
582839-AG-1	MEAD JOHNSON NUTRITION C SR NT		C	1	1.G FE	9,946,500	129.1810	12,918,129	10,000,000	9,954,064		1,148			4.600	4.633	JD	38,333	460,000	05/06/2014	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION C SR NT		C	1	1.G FE	36,849,573	108.9980	39,934,653	36,638,000	36,741,232		(24,227)			4.125	4.045	MN	193,113	1,511,318	10/30/2018	11/15/2025
582839-AH-9	MEAD JOHNSON NUTRITION C SR NT	LS	C	1	1.G FE	231,265	108.9980	250,695	230,000	230,740		(173)			4.125	4.045	MN	1,212	9,488	10/30/2018	11/15/2025
048777Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC				2.C PL	43,213,458	109.2690	47,219,109	43,213,458	43,213,458					4.780	4.780	MJSD	535,309	2,061,738	12/21/2018	12/31/2037
55396#-AA-0	MEC HOLDINGS LLC SEC				2.B PL	8,801,658	97.7160	8,600,665	8,801,658	8,801,658					2.900	2.900	MJSD	709	315,075	07/20/2020	05/31/2039
58506Y-AS-1	MEDSTAR HEALTH INC SEC SER 20A			1	1.F FE	10,000,000	109.5960	10,959,608	10,000,000	10,000,000					3.626	3.626	FA	136,982	362,600	01/09/2020	08/15/2049
585055-BS-4	MEDTRONIC INC CO GUARNT	C		1	1.G FE	13,905,526	106.5100	14,945,515	14,032,000	13,984,614		13,709			3.500	3.613	MS	144,608	491,120	08/31/2015	03/15/2025
585055-BT-2	MEDTRONIC INC CO GUARNT			1	1.G FE	1,258,400	123.1900	1,539,877	1,250,000	1,257,196		(397)			4.375	4.317	MS	16,102	54,688	10/25/2018	03/15/2035
585055-BU-9	MEDTRONIC INC CO GUARNT			1	1.G FE	1,995	131.3800	2,628	2,000	1,995		0			4.625	4.642	MS	27	93	09/01/2015	03/15/2045
585055-BU-9	MEDTRONIC INC CO GUARNT	LS		1	1.G FE	4,984,756	131.3800	6,566,360	4,998,000	4,986,308		276			4.625	4.642	MS	68,063	231,158	09/01/2015	03/15/2045
586054-AA-6	MEMORIAL SLOAN-KETTERING SR NT			1	1.D FE	22,548,300	132.8120	29,882,626	22,500,000	22,539,385		(1,099)			5.000	4.986	JJ	562,500	1,125,000	01/06/2012	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING SR NT			1	1.D FE	7,950,240	126.3610	10,108,875	8,000,000	7,955,738		712			4.125	4.157	JJ	165,000	330,000	11/28/2012	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING SR NT SER 2015			1	1.D FE	4,293,358	126.8410	5,465,559	4,309,000	4,294,543		194			4.200	4.219	JJ	90,489	180,978	02/04/2015	07/01/2055
586054-AC-2	MEMORIAL SLOAN-KETTERING SR NT SER 2015	LS		1	1.D FE	2,681,232	126.8410	3,413,279	2,691,000	2,681,972		121			4.200	4.219	JJ	56,511	113,022	02/04/2015	07/01/2055
55335@-AB-4	MEPT EDGEMOOR SER B SR NT				2.B	5,000,000	105.7990	5,289,935	5,000,000	5,000,000					3.660	3.660	JD	1,017	183,000	08/09/2016	06/29/2026
55335@-AC-2	MEPT EDGEMOOR SER C SR NT				2.B	15,000,000	107.8550	16,178,187	15,000,000	15,000,000					3.760	3.760	JD	3,133	564,000	08/09/2016	06/29/2028
58843*-AF-6	MERCHANTS AUTO SEC SER A				2.C PL	5,000,000	105.5150	5,275,770	5,000,000	5,000,000					3.490	3.490	FA	68,831	51,865	04/22/2021	04/22/2026
58843*-AG-4	MERCHANTS AUTO SEC SER B				2.C PL	10,000,000	105.6650	10,566,532	10,000,000	10,000,000					3.490	3.490	FA	137,661	58,167	06/09/2021	04/22/2026
58843*-AD-1	MERCHANTS AUTOMOTIVE GRP INC SEC B				2.C PL	30,000,000	104.4700	31,341,000	30,000,000	30,000,000					3.850	3.850	FMAN	166,833	1,155,000	12/20/2019	12/15/2024
58843*-AE-9	MERCHANTS AUTOMOTIVE GRP INC SER C				2.C PL	5,000,000	106.6500	5,332,500	5,000,000	5,000,000					4.375	4.375	FMAN	31,597	218,750	07/31/2020	07/31/2025
589331-AM-9	MERCK & CO INC NT			1	1.E FE	9,951,800	136.9740	13,697,361	10,000,000	9,966,365		1,397			5.750	5.784	MN	73,472	575,000	11/09/2006	11/15/2036
58933Y-BB-0	MERCK & CO INC SR NT			1	1.E FE	4,802,200	94.6030	4,730,162	5,000,000	4,802,791		591			2.450	2.648	JD	2,382	61,250	11/10/2021	06/24/2050
58933Y-BD-6	MERCK & CO INC SR NT			1	1.E FE	1,812,804	100.4990	1,825,060	1,816,000	1,812,829		25			1.900	1.927	JD	2,013		12/07/2021	12/10/2028
58933Y-BD-6	MERCK & CO INC SR NT	LS		1	1.E FE	1,681,036	100.4990	1,692,401	1,684,000	1,681,059		23			1.900	1.927	JD	1,866		12/07/2021	12/10/2028
59001A-BD-3	MERITAGE HOMES CORP SR NT 144A			1	3.A FE	33,836,763	105.0000	35,455,350	33,767,000	33,830,910		(5,852)			3.875	3.842	AO	276,233	654,236	05/20/2021	04/15/2029
59022C-AJ-2	MERRILL LYNCH & CO SUB			1	2.A FE	546,273	134.7870	560,715	416,000	534,277		(5,797)			6.110	3.643	JJ	10,732	25,418	11/21/2019	01/29/2037
59022C-AJ-2	MERRILL LYNCH & CO SUB	LS		1	2.A FE	131,316	134.7870	134,787	100,000	128,432		(1,394)			6.110	3.643	JJ	2,580	6,110	11/21/2019	01/29/2037
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A				1.D FE	5,739,938	98.6240	5,670,859	5,750,000	5,742,899		1,983			0.950	0.986	JJ	27,161	54,625	06/29/2020	07/02/2025
59217G-GV-5	MET LIFE GLOB FUNDING I SEC 144A				1.D FE	1,500,580	98.7410	1,481,109	1,500,000	1,500,399		(181)			0.400	0.387	JJ	2,900	3,000	01/26/2021	01/07/2024
59217G-CK-3	MET LIFE GLOB FUNDING I SR SEC 144A				1.D FE	5,003,794	106.3130	5,677,127	5,340,000	5,107,885		35,657			3.000	3.855	MS	45,390	160,200	12/17/2018	09/19/2027
591539-AA-9	METHODIST HOSPITAL/THE NT SER 20A			1	1.C FE	9,230,300	97.0810	9,708,089	10,000,000	9,243,636		13,336			2.705	3.103	JD	22,542	270,500	02/25/2021	12/01/2050
59156R-AM-0	METLIFE INC BOND			1	1.G FE	9,975,900	134.3580	13,435,768	10,000,000	9,984,289		759			5.700	5.717	JD	25,333	570,000	06/20/2005	06/15/2035
59156R-BN-7	METLIFE INC SR NT			1	1.G FE	10,221,987	119.2360	12,727,280	10,674,000	10,254,586		10,016			4.050	4.246	MS	144,099	432,297	10/09/2018	03/01/2045
59156R-BN-7	METLIFE INC SR NT	LS		1	1.G FE	4,304,413	119.2360	5,158,161	4,326,000	4,307,319		478			4.050	4.246	MS	58,401	175,203	10/09/2018	03/01/2045
59156R-BQ-0	METLIFE INC SR NT			1	1.G FE	19,947,150	107.8840	21,576,762	20,000,000	19,976,735		5,497			3.600	3.632	MN	96,000	720,000	02/11/2016	11/13/2025
59156R-BR-8	METLIFE INC SR NT			1	1.G FE	3,147,676	128.2540	4,052,821	3,160,000	3,148,992		240			4.600	4.624	MN	19,381	145,360	11/09/2015	05/13/2046
59156R-BR-8	METLIFE INC SR NT	LS		1	1.G FE	1,832,824	128.2540	2,359,870	1,840,000	1,833,590		140			4.600	4.624	MN	11,285	84,640	11/09/2015	05/13/2046
59156R-BX-5	METLIFE INC SR NT				1.G FE	10,051,170	100.7950	9,634,586	9,558,568	9,558,568				(1,095,185)	1.189	1.189	MN	11,997	117,214	05/16/2019	05/23/2034
59156R-BY-3	METLIFE INC SR NT				1.G FE	10,052,088	99.3560	9,496,966	9,558,568	9,558,568				(1,095,185)	1.385	1.385	MN	13,974	136,537	05/16/2019	05/23/2039
591894-CC-2	METROPOLITAN EDISON CO SR NT 144A			1	2.B FE	9,987,800	111.3150	11,131,500	10,000,000	9,990,898		1,085			4.300	4.315	JJ	198,278	430,000	01/07/2019	01/15/2029
591894-BY-5	METROPOLITAN EDISON SR NT 144A			1	2.B FE	20,482,224	101.8230	20,921,586	20,547,000	20,537,447		7,616			3.500	3.540	MS	211,748	719,145	03/05/2014	03/15/2023
59450#-AC-1	MICHIGAN GAS UTILITIES CORP SR NT				1.G	14,000,000	105.5590	14,778,272	14,000,000	14,000,000					4.010	4.010	JJ	258,868	561,400	06/27/2017	07/15/2047
595017-BB-9	MICROCHIP TECHNOLOGY INC SR			1	2.C FE	1,703,571	99.1370	1,685,331	1,700,000	1,702,479		(1,089)			0.972	0.902	FA	6,242	10,924	01/26/2021	02/15/2024
595112-BP-7	MICRON TECHNOLOGY INC SR NT			1	2.C FE	11,226,346	109.5110	11,127,413	10,161,000	11,193,099		(33,247)			4.185	2.084	FA	160,645		11/01/2021	02/15/2027
595112-BP-7	MICRON TECHNOLOGY INC SR NT	LS		1	2.C FE	468,503	109.5110	464,327	424,000	467,110		(1,393)			4.185	2.084	FA	6,703		11/01/2021	02/15/2027
595112-BS-1	MICRON TECHNOLOGY INC SR NT			1	2.C FE	4,447,660	100.1130	4,455,029	4,450,000	4,447,692		32			2.703	2.709	AO	20,047		10/28/2021	04/15/2032
595112-BU-6	MICRON TECHNOLOGY INC SR NT			1	2.C FE	5,000,000	102.3730	5,118,650	5,000,000	5,000,000					3.477	3.477	MN	28,975		10/18/2021	11/01/2051
594918-BC-7	MICROSOFT CORP SR NT			1	1.A FE	10,836,303	114.4230	11,961,745	10,454,000	10,788,865		(21,991)			3.500	3.203	FA	141,274	365,890	06/09/2020	02/12/2035
594918-BC-7	MICROSOFT CORP SR NT	LS		1	1.A FE	730,183	114.4230	835,285	730,000	730,132		(8)			3.500	3.203	FA	9,865	25,550	06/09/2020	02/12/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-BE-3	MICROSOFT CORP SR NT			1	1.A FE	9,841,000	127.6250	12,762,492	10,000,000	9,853,648		2,062			4.000	4.081	FA	154,444	400,000	02/09/2015	02/12/2055
594918-BJ-2	MICROSOFT CORP SR NT			1	1.A FE	3,032,211	106.7220	3,236,866	3,033,000	3,032,668		80			3.125	3.128	MN	15,270	94,781	10/29/2015	11/03/2025
594918-BJ-2	MICROSOFT CORP SR NT	C		1	1.A FE	31,958,689	106.7220	34,115,696	31,967,000	31,963,502		845			3.125	3.128	MN	160,945	998,969	10/29/2015	11/03/2025
594918-BL-7	MICROSOFT CORP SR NT			1	1.A FE	4,982,750	130.7300	6,536,503	5,000,000	4,984,702		354			4.450	4.471	MN	35,847	222,500	10/29/2015	11/03/2045
594918-BS-2	MICROSOFT CORP SR NT			1	1.A FE	3,036,570	115.3450	3,167,371	2,746,000	3,006,342		(15,164)			3.450	2.637	FA	37,632	94,737	06/09/2020	08/08/2036
594918-CB-8	MICROSOFT CORP SR NT			1	1.A FE	3,075,899	139.3560	4,299,143	3,085,000	3,076,348		100			4.500	4.516	FA	55,916	138,825	01/30/2017	02/06/2057
594918-CB-8	MICROSOFT CORP SR NT	LS		1	1.A FE	1,909,351	139.3560	2,668,674	1,915,000	1,909,629		62			4.500	4.516	FA	34,709	86,175	01/30/2017	02/06/2057
594918-CC-6	MICROSOFT CORP SR NT			1	1.A FE	8,920,060	97.9060	8,811,552	9,000,000	8,920,300		240			2.525	2.569	JD	18,938	113,625	11/12/2021	06/01/2050
594918-CD-4	MICROSOFT CORP SR NT			1	1.A FE	563,569	100.1370	553,757	553,000	386,558		1,689			2.675	4.278	JD	1,233	14,793	09/29/2020	06/01/2060
594918-CE-2	MICROSOFT CORP SR NT			1	1.A FE	142,760	106.6030	128,990	121,000	114,258		(8,031)			2.921	3.248	MS	1,021	1,767	03/17/2021	03/17/2052
594918-CE-2	MICROSOFT CORP SR NT	LS		1	1.A FE	3,427,469	106.6030	3,313,224	3,108,000	2,912,608		10,959			2.921	3.248	MS	26,227	45,392	03/17/2021	03/17/2052
59523U-AL-1	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	34,605,550	105.1220	36,792,735	35,000,000	34,888,716		42,397			3.750	3.887	JD	58,333	1,312,500	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	14,848,500	108.1100	16,216,545	15,000,000	14,934,014		15,417			4.000	4.124	MN	76,667	600,000	11/12/2019	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS L SR NT			1	2.A FE	9,958,000	108.2560	10,825,610	10,000,000	9,975,504		4,021			3.600	3.650	JD	30,000	360,000	05/02/2017	06/01/2027
59523U-AQ-0	MID-AMERICA APARTMENTS SR NT			1	2.A FE	14,958,000	111.7430	16,761,405	15,000,000	14,968,183		3,744			3.950	3.984	MS	174,458	592,500	02/26/2019	03/15/2029
59523U-AA-5	MID-AMERICAN APT LP			1	2.A FE	14,944,441	104.6100	15,649,626	14,960,000	15,007,735		(24,284)			4.300	4.140	AO	135,804	643,280	01/26/2021	10/15/2023
59523U-AA-5	MID-AMERICAN APT LP	LS		1	2.A FE	1,772,941	104.6100	1,872,515	1,790,000	1,786,378		1,906			4.300	4.140	AO	16,249	76,970	01/26/2021	10/15/2023
59562D-AP-0	MIDAMERICAN ENERGY CO 1ST MTG			1	1.E FE	14,979,300	122.0540	18,308,124	15,000,000	14,981,662		423			4.250	4.258	MN	106,250	637,500	10/05/2015	05/01/2046
59562E-AH-8	MIDAMERICAN ENERGY SR MTN DTD 10/06/06			1	1.E FE	15,003,312	135.3490	20,329,422	15,020,000	15,010,129		341			5.800	5.806	FA	329,105	871,160	06/09/2020	10/15/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC SR SEC			1	1.G FE	10,000,000	130.5490	13,054,898	10,000,000	10,000,000					6.927	6.927	MS	230,900	692,700	03/06/2000	03/01/2029
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A			1	3.B FE	5,921,130	102.1090	6,046,007	5,921,130	5,921,130					6.000	6.000	MS	104,607	335,018	08/17/2011	03/15/2025
59833C-AA-0	MIDWEST CONNECTOR CAPIT CO GUARNT 144A			1	2.B FE	14,710,225	103.6650	15,280,153	14,740,000	14,726,027		5,830			3.900	3.944	AO	143,715	574,860	03/07/2019	04/01/2024
59833C-AA-0	MIDWEST CONNECTOR CAPIT CO GUARNT 144A	LS		1	2.B FE	259,475	103.6650	259,528	260,000	259,754		103			3.900	3.944	AO	2,535	10,140	03/07/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPIT CO GUARNT 144A			1	2.B FE	44,933,850	107.7230	48,475,510	45,000,000	44,949,356		5,756			4.625	4.643	AO	520,313	2,081,250	03/07/2019	04/01/2029
59833C-AC-6	MIDWEST CONNECTOR CAPIT CO GUARNT 144A	LS		1	2.B FE	14,977,950	107.7230	16,158,503	15,000,000	14,983,119		1,919			4.625	4.643	AO	173,438	693,750	03/07/2019	04/01/2029
60040*-AA-4	MILLENNIUM PARKING GARAGES SR SEC SR A				2.B FE	24,000,000	106.2940	25,510,440	24,000,000	24,000,000					3.570	3.570	MJSD	216,580	642,600	11/22/2016	11/22/2028
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER SEC SER A				1.G PL	5,311,732	109.6140	5,822,407	5,311,732	5,311,732					5.330	5.330	MJSD	78,659	282,791	08/26/2010	06/30/2027
60081H-A@-7	MILLIKEN & COMPANY SR NT SER B				2.A IF	4,000,000	101.2040	4,048,142	4,000,000	4,000,000					2.400	2.400	AO	19,467		10/18/2021	10/15/2028
60081H-A#-5	MILLIKEN & COMPANY SR NT SER C				2.A IF	11,000,000	101.2210	11,134,326	11,000,000	11,000,000					2.710	2.710	AO	60,448		10/18/2021	10/15/2031
60081H-B*-8	MILLIKEN & COMPANY SR NT SER D				2.A IF	6,000,000	100.9180	6,055,080	6,000,000	6,000,000					2.860	2.860	AO	34,797		10/18/2021	10/15/2033
60081H-B@-6	MILLIKEN & COMPANY SR NT SER E				2.A IF	2,000,000	99.9480	1,998,960	2,000,000	2,000,000					3.010	3.010	AO	12,207		10/18/2021	10/15/2036
G6164#-AC-2	MITIE TREAS MGMT LTD GTD SER A SR NT		D		2.B	14,893,920	102.5000	15,375,040	15,000,000	14,987,688		12,356			3.850	3.938	JD	24,063	671,250	02/28/2013	12/16/2022
606822-BS-2	MITSUBISHI UFJ FIN GRP		D		1.G FE	15,000,000	99.4800	14,921,975	15,000,000	15,000,000					1.412	1.412	JJ	96,487	211,800	07/13/2020	07/17/2025
606822-AD-6	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	14,979,000	108.2500	16,237,430	15,000,000	14,990,267		2,114			3.850	3.867	MS	192,500	577,500	02/23/2016	03/01/2026
606822-AJ-3	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	14,964,500	104.0440	15,606,600	15,000,000	14,982,070		3,519			2.757	2.784	MS	124,065	413,550	09/08/2016	09/13/2026
606822-AN-4	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	17,122,000	108.4430	18,567,630	17,122,000	17,122,000					3.677	3.677	FA	225,598	629,576	02/15/2017	02/22/2027
606822-AN-4	MITSUBISHI UFJ FIN GRP SR NT	LS	D		1.G FE	2,878,000	108.4430	3,120,993	2,878,000	2,878,000					3.677	3.677	FA	37,920	105,824	02/15/2017	02/22/2027
606822-BK-9	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	5,449,250	113.6600	5,682,991	5,000,000	5,413,853		(17,460)			3.751	3.134	JJ	84,918	187,550	12/05/2019	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	6,879,415	105.7350	6,872,760	6,500,000	6,864,771		(10,549)			3.195	2.378	JJ	94,031	31,950	11/01/2021	07/18/2029
606822-BU-7	MITSUBISHI UFJ FIN GRP SR NT		D		1.G FE	10,000,000	97.2300	9,722,993	10,000,000	10,000,000					2.048	2.048	JJ	93,298	204,800	07/13/2020	07/17/2030
606822-BV-5	MITSUBISHI UFJ FIN GRP SR NT		D	1	1.G FE	1,513,783	99.5150	1,492,728	1,500,000	1,508,901		(4,881)			0.848	0.498	MS	3,745	12,720	01/26/2021	09/15/2024
606822-BX-1	MITSUBISHI UFJ FIN GRP SR NT		D	1	1.G FE	5,000,000	98.7140	4,935,724	5,000,000	5,000,000					2.309	2.309	JJ	51,632		07/12/2021	07/20/2032
60688X-AG-5	MIZUHO BANK LTD CO GUARNT 144A		D		1.F FE	10,095,900	105.4890	10,548,923	10,000,000	10,025,239		(10,382)			3.750	3.634	AO	78,125	375,000	05/05/2014	04/16/2024
60688U-AB-2	MIZUHO FIN GRP CAYMAN 3 CO GUARNT 144A		D		2.B FE	9,975,400	106.2560	10,625,636	10,000,000	9,993,480		2,705			4.600	4.631	MS	120,111	460,000	03/20/2014	03/27/2024
60687Y-AG-4	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	15,000,000	104.1000	15,615,065	15,000,000	15,000,000					2.839	2.839	MS	127,755	425,850	09/07/2016	09/13/2026
60687Y-AK-5	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	2,020,000	107.9190	2,179,956	2,020,000	2,020,000					3.663	3.663	FA	25,281	73,993	02/22/2017	02/28/2027
60687Y-AK-5	MIZUHO FINANCIAL GRP SR NT	LS	D		1.G FE	4,980,000	107.9190	5,374,347	4,980,000	4,980,000					3.663	3.663	FA	62,326	182,417	02/22/2017	02/28/2027
60687Y-AR-0	MIZUHO FINANCIAL GRP SR NT		D		1.G FE	10,000,000	111.0350	11,103,473	10,000,000	10,000,000					4.018	4.018	MS	129,469	401,800	02/28/2018	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	15,000,000	111.6960	16,754,333	15,000,000	15,000,000					4.254	4.254	MS	194,975	638,100	09/05/2018	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	5,000,000	104.9510	5,247,542	5,000,000	5,000,000					3.153	3.153	JJ	72,256	157,650	07/09/2019	07/16/2030
60687Y-BF-5	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	1,524,183	100.2510	1,503,765	1,500,000	1,515,001		(9,181)			1.241	0.581	JJ	8,842	9,308	01/26/2021	07/10/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60687Y-BH-1	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	15,000,000	97.8720	14,680,838	15,000,000	15,000,000					2.201	2.201	JJ	156,821	330,150	07/06/2020	07/10/2031
60687Y-BQ-1	MIZUHO FINANCIAL GRP SR NT		D	1	1.G FE	20,000,000	97.3530	19,470,644	20,000,000	20,000,000					2.172	2.172	MN	47,060	325,800	02/16/2021	05/22/2032
60687Y-BU-2	MIZUHO FINANCIAL GRP SUB		D		2.A FE	19,795,450	97.5790	19,515,743	20,000,000	19,798,032		2,582			2.564	2.682	MS	153,840		11/10/2021	09/13/2031
60687Y-AA-7	MIZUHO FINANCIAL GRP SUB 144A		D		2.B FE	4,812,000	108.2100	5,207,069	4,812,000	4,812,000					4.353	4.353	AO	41,311	209,466	10/13/2015	10/20/2025
60687Y-AA-7	MIZUHO FINANCIAL GRP SUB 144A	LS	D		2.B FE	188,000	108.2100	203,435	188,000	188,000					4.353	4.353	AO	1,614	8,184	10/13/2015	10/20/2025
00105N-AA-1	MMG SA CO GUARNT 144A		D	1	4.C FE	9,822,300	89.2500	8,925,000	10,000,000	9,970,797		21,811			6.750	7.000	MS	174,375	675,000	03/21/2013	03/28/2023
G1263*-AA-1	MODERN AVIATION FBO HLDGS LLC				4.A PL	7,007,198	98.2000	7,057,792	7,187,160	7,034,416		24,873			7.500	8.068	MJSD	139,251	495,909	12/27/2019	06/30/2026
PPEFKS-4B-9	MODERN AVIATION SEC SER B				4.B Z	3,037,731	98.1000	2,980,014	3,037,731	3,037,731					7.500	7.500	MJSD	29,112		11/16/2021	06/30/2026
608190-AJ-3	MOHAWK INDS INC SR NT			1	2.A FE	43,060,877	102.3160	44,496,380	43,489,000	43,424,113		57,399			3.850	3.992	FA	697,636	1,674,327	11/07/2018	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH NT 144A			1	2.B FE	15,656,575	104.8980	16,309,489	15,548,000	15,600,914		(14,928)			3.900	3.789	AO	128,012	606,372	10/24/2017	04/15/2025
60871R-AC-4	MOLSON COORS BREWING CO GUARNT			1	2.C FE	4,960,527	100.8260	5,019,138	4,978,000	4,977,315		2,013			3.500	3.252	MN	29,038	174,230	02/25/2015	05/01/2022
60871R-AC-4	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	12,302,903	100.8260	12,121,349	12,022,000	12,036,517		(42,793)			3.500	3.252	MN	70,128	420,770	02/25/2015	05/01/2022
60871R-AD-2	MOLSON COORS BREWING CO GUARNT			1	2.C FE	23,680,980	121.1290	28,392,724	23,440,000	23,640,067		(5,730)			5.000	4.933	MN	195,333	1,172,000	05/31/2013	05/01/2042
60871R-AG-5	MOLSON COORS BREWING CO GUARNT			1	2.C FE	47,483,682	104.7300	50,514,455	48,233,000	47,813,842		82,884			3.000	3.205	JJ	667,223	1,446,990	05/03/2018	07/15/2026
60871R-AH-3	MOLSON COORS BREWING CO GUARNT			1	2.C FE	9,788,652	111.2000	10,955,404	9,852,000	9,795,146		1,298			4.200	4.234	JJ	190,800	413,784	08/02/2017	07/15/2046
60871R-AH-3	MOLSON COORS BREWING CO GUARNT	LS		1	2.C FE	15,065,998	111.2000	16,844,544	15,148,000	15,074,126		1,688			4.200	4.234	JJ	293,366	636,216	08/02/2017	07/15/2046
609207-AM-7	MONDELEZ INTL SR NT			1	2.B FE	14,853,300	114.0270	17,104,043	15,000,000	14,899,876		13,475			4.125	4.246	MN	92,813	618,750	05/03/2018	05/07/2028
609207-AP-0	MONDELEZ INTL SR NT			1	2.B FE	14,292,613	121.8910	17,709,513	14,529,000	14,306,974		4,180			4.625	4.727	MN	100,795	671,966	05/03/2018	05/07/2048
609207-AP-0	MONDELEZ INTL SR NT	LS		1	2.B FE	463,337	121.8910	574,106	471,000	463,802		136			4.625	4.727	MN	3,268	21,784	05/03/2018	05/07/2048
609207-AW-5	MONDELEZ INTL SR NT			1	2.B FE	12,333,184	93.2680	11,938,327	12,800,000	12,345,514		10,209			2.625	2.806	MS	109,200	336,000	09/30/2020	09/04/2050
609207-AW-5	MONDELEZ INTL SR NT	LS		1	2.B FE	2,119,766	93.2680	2,051,900	2,200,000	2,121,885		1,755			2.625	2.806	MS	18,769	57,750	09/30/2020	09/04/2050
609207-AY-1	MONDELEZ INTL SR NT			1	2.B FE	19,534,428	95.4700	19,093,939	20,000,000	19,534,428		18,043			1.875	2.117	AO	79,167	234,375	07/13/2021	10/15/2032
610202-BP-7	MONONGAHELA PWR CO 1ST MTG 144A			1	1.G FE	25,142,868	129.4120	32,534,228	25,140,000	25,145,940		(513)			5.400	5.397	JD	60,336	1,357,560	10/17/2019	12/15/2043
610202-BR-3	MONONGAHELA PWR CO 1ST MTG 144A			1	1.G FE	731,784	107.0130	749,094	700,000	723,491		(3,990)			3.550	2.871	MN	3,175	24,850	11/21/2019	05/15/2027
61201#-AM-7	MONTANA-DAKOTA UTILITIES SR NT				1.G	16,000,000	106.1560	16,984,894	16,000,000	16,000,000					3.980	3.980	AO	130,898	636,800	10/17/2019	10/17/2049
61201#-AP-0	MONTANA-DAKOTA UTILITIES SR NT				1.G	10,000,000	96.8070	9,680,670	10,000,000	10,000,000					3.210	3.210	MS	94,517		09/15/2021	09/15/2051
61201#-AR-6	MONTANA-DAKOTA UTILITIES SR NT				1.G	10,000,000	96.7630	9,676,301	10,000,000	10,000,000					3.210	3.210	JD	14,267		12/15/2021	12/15/2051
615369-AM-7	MOODY'S CORPORATION SR NT			1	2.A FE	31,240,071	107.2810	34,334,121	32,004,000	31,485,139		74,148			3.250	3.546	JJ	479,616	1,040,130	10/16/2019	01/15/2028
615369-AP-0	MOODY'S CORPORATION SR NT			1	2.A FE	9,924,900	112.9230	11,292,350	10,000,000	9,944,127		6,606			4.250	4.342	FA	177,083	425,000	12/03/2018	02/01/2029
615369-AQ-8	MOODY'S CORPORATION SR NT			1	2.A FE	4,916,400	133.4590	6,672,942	5,000,000	4,920,394		1,380			4.875	4.983	JD	9,479	243,750	12/03/2018	12/17/2048
615369-AU-9	MOODY'S CORPORATION SR NT			1	2.A FE	1,983,100	88.1280	1,762,564	2,000,000	1,983,438		248			2.550	2.584	FA	18,842	51,000	08/04/2020	08/18/2060
615369-AV-7	MOODY'S CORPORATION SR NT			1	2.A FE	14,658,150	97.8740	14,681,146	15,000,000	14,662,818		4,668			2.750	2.901	FA	151,250		08/10/2021	08/19/2041
615369-AW-5	MOODY'S CORPORATION SR NT			1	2.A FE	4,933,300	97.3560	4,867,793	5,000,000	4,935,505		2,205			2.000	2.149	FA	36,667		08/10/2021	08/19/2031
615369-AX-3	MOODY'S CORPORATION SR NT			1	2.A FE	9,864,300	99.5990	9,959,897	10,000,000	9,864,452		152			3.100	3.160	MN	27,556		11/15/2021	11/29/2061
617446-7Y-9	MORGAN STANLEY NT MTN DTD 09/08/14				2.A FE	1,027,916	110.4670	1,021,819	925,000	1,024,537		(3,379)			4.350	1.937	MS	12,630		11/01/2021	09/08/2026
617446-8N-2	MORGAN STANLEY SR NT			1	1.G FE	5,000,000	149.8870	7,494,356	5,000,000	5,000,000					5.597	5.597	MS	75,404	279,850	03/19/2020	03/24/2051
617446-8W-2	MORGAN STANLEY SR NT			1	1.F FE	2,251,943	99.6630	2,242,412	2,250,000	2,251,042		(901)			0.529	0.485	JJ	5,951	5,158	01/26/2021	01/25/2024
617446-8X-0	MORGAN STANLEY SR NT			1	1.F FE	8,000,000	95.6630	7,653,028	8,000,000	8,000,000					1.928	1.928	AO	26,992	116,965	01/20/2021	04/28/2032
617446-8X-0	MORGAN STANLEY SR NT	LS		1	1.F FE	2,000,000	95.6630	1,913,257	2,000,000	2,000,000					1.928	1.928	AO	6,748	29,241	01/20/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY SR NT			1	1.F FE	86,755	98.5170	86,695	88,000	86,755		23			2.802	2.984	JJ	1,069	1,233	06/30/2021	01/25/2052
617446-8Y-8	MORGAN STANLEY SR NT	LS		1	1.F FE	9,552,592	98.5170	9,765,022	9,912,000	9,552,592		6,175			2.802	2.984	JJ	120,352	138,867	06/30/2021	01/25/2052
617446-HD-4	MORGAN STANLEY SR NT			1	1.G FE	606,733	142.8740	614,359	430,000	581,234		(12,290)			7.250	3.198	AO	7,794	31,175	11/21/2019	04/01/2032
61746B-DZ-6	MORGAN STANLEY SR NT			1	1.G FE	9,979,500	108.1870	10,818,695	10,000,000	9,990,689		2,071			3.875	3.900	JJ	165,764	387,500	01/22/2016	01/27/2026
61761J-VL-0	MORGAN STANLEY SR NT			1	1.G FE	5,470,465	106.5180	5,837,186	5,480,000	5,476,957		1,009			3.700	3.721	AO	38,299	202,760	10/20/2014	10/23/2024
61761J-VL-0	MORGAN STANLEY SR NT	LS		1	1.G FE	4,512,135	106.5180	4,814,613	4,520,000	4,517,490		832			3.700	3.721	AO	31,590	167,240	10/20/2014	10/23/2024
61772B-AB-9	MORGAN STANLEY SR NT			1	1.F FE	850,000	98.9860	841,381	850,000	850,000					1.593	1.593	MN	2,144	7,222	04/19/2021	05/04/2027
61772B-AB-9	MORGAN STANLEY SR NT	LS		1	1.F FE	100,000	98.9860	98,986	100,000	100,000					1.593	1.593	MN	252	850	04/19/2021	05/04/2027
61772B-AC-7	MORGAN STANLEY SR NT			1	1.F FE	6,302,000	105.0650	6,621,206	6,302,000	6,302,000					3.217	3.217	AO	38,858	101,368	04/19/2021	04/22/2042
61772B-AC-7	MORGAN STANLEY SR NT	LS		1	1.F FE	3,698,000	105.0650	3,885,309	3,698,000	3,698,000					3.217	3.217	AO	22,802	59,482	04/19/2021	04/22/2042
61744Y-AK-4	MORGAN STANLEY SR NT FRN			1	1.G FE	1,051,452	107.8810	1,025,948	951,000	1,030,579		(13,524)			3.591	2.541	JJ	15,083	34,150	07/21/2020	07/22/2028
61744Y-AK-4	MORGAN STANLEY SR NT FRN	LS		1	1.G FE	1,917,323	107.8810	1,967,749	1,824,000	1,893,618		(11,407)			3.591	2.541	JJ	28,929	65,500	07/21/2020	07/22/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61761J-3R-8	MORGAN STANLEY SR NT MTN DTD 07/25/16			1	1.G FE	14,898,000	105.9920	15,898,761	15,000,000	14,949,358		10,130			3.125	3.205	JJ	200,521	468,750	07/20/2016	07/27/2026
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20			1	1.G FE	2,254,425	99.8660	2,246,992	2,250,000	2,252,099		(2,326)			0.560	0.451	MN	1,785	12,495	01/20/2021	11/10/2023
61746B-EF-9	MORGAN STANLEY SR NT SER 10YR			1	1.G FE	10,858,553	108.4820	11,824,542	10,900,000	10,887,291		1,984			3.625	3.649	JJ	176,709	395,125	11/21/2019	01/20/2027
617446-8G-7	MORGAN STANLEY SR NT SER GMTN			1	1.G FE	5,227,906	114.0520	5,925,006	5,195,000	5,222,412		(3,542)			4.431	4.339	JJ	101,028	230,190	06/09/2020	01/23/2030
61744Y-AP-3	MORGAN STANLEY SR NT SER GMTN			1	1.G FE	15,975,425	108.8990	17,290,999	15,878,000	15,952,093		(11,033)			3.772	3.690	JJ	261,195	598,918	11/05/2019	01/24/2029
61744Y-AP-3	MORGAN STANLEY SR NT SER GMTN	LS		1	1.G FE	1,122,000	108.8990	1,221,848	1,122,000	1,122,000					3.772	3.690	JJ	18,457	42,322	11/05/2019	01/24/2029
617446-7X-1	MORGAN STANLEY SUB				2.A FE	6,775,868	111.9360	6,828,110	6,100,000	6,539,733		(105,340)			5.000	3.019	MN	31,347	305,000	11/21/2019	11/24/2025
61747Y-EF-8	MORGAN STANLEY SUB			1	2.A FE	35,439,900	96.2850	34,325,688	35,650,000	35,442,836		2,936			2.484	2.531	MS	258,284		09/28/2021	09/16/2036
61761J-ZN-2	MORGAN STANLEY SUB				2.A FE	1,592,419	110.0230	1,595,335	1,450,000	1,588,304		(4,115)			3.950	2.045	AO	10,819		11/01/2021	04/23/2027
617700-A*-0	MORNINGSTAR INC SR NT				2.B	7,000,000	98.5260	6,896,809	7,000,000	7,000,000					2.320	2.320	AO	27,518	164,656	10/26/2020	10/26/2030
617734-A#-5	MORONGO BAND OF MISSIAN INDIANS SR SER C				2.C FE	8,000,000	116.9090	9,352,705	8,000,000	8,000,000					5.650	5.650	AO	84,122	452,000	10/31/2018	10/24/2033
617734-A@-7	MORONGO BAND OF MISSION IND SR SEC SER B				2.C FE	18,500,000	112.0540	20,729,924	18,500,000	18,500,000					5.460	5.460	MS	260,943	1,010,100	03/28/2019	03/28/2029
617734-B*-8	MORONGO BAND OF MISSION IND SR SEC SER D				2.C FE	7,000,000	117.2280	8,205,989	7,000,000	7,000,000					5.700	5.700	MS	103,075	399,000	03/28/2019	03/28/2034
617734-B@-6	MORONGO BAND OF MISSION INDIANS SR SEC E				2.C FE	20,000,000	121.6390	24,327,826	20,000,000	20,000,000					5.930	5.930	AO	220,728	1,186,000	10/31/2018	10/24/2040
61773*-AA-5	MORONGO TRANSMISSION SER A SEC				1.G PL	35,391,864	103.3900	36,591,493	35,391,864	35,391,864					3.320	3.320	MJSD	3,264	547,091	07/12/2021	07/12/2051
61945C-AB-9	MOSAIC CO SR NT			1	2.C FE	9,926,950	116.7910	12,846,981	11,000,000	10,013,686		26,448			4.875	5.630	MN	68,521	536,250	06/25/2018	11/15/2041
61945C-AC-7	MOSAIC CO SR NT			1	2.C FE	16,747,790	105.1910	17,882,508	17,000,000	16,931,545		34,202			4.250	4.476	MN	92,319	722,500	02/11/2016	11/15/2023
61945C-AG-8	MOSAIC CO SR NT			1	2.C FE	9,980,400	110.4170	11,041,748	10,000,000	9,987,554		1,841			4.050	4.074	MN	51,750	405,000	11/08/2017	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,805,400	106.5240	10,652,414	10,000,000	9,940,070		20,810			4.000	4.240	MS	133,333	400,000	08/12/2014	09/01/2024
620076-BL-2	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	19,758,300	112.9840	22,596,788	20,000,000	19,830,292		23,170			4.600	4.761	FA	327,111	920,000	09/28/2018	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,996,000	114.3480	11,434,778	10,000,000	9,996,874		348			4.600	4.605	MN	48,556	460,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	9,667,820	96.7150	9,368,750	9,687,000	9,670,146		1,692			2.300	2.322	MN	28,469	222,801	08/10/2020	11/15/2030
620076-BT-5	MOTOROLA SOLUTIONS INC SR NT	LS		1	2.C FE	312,380	96.7150	302,717	313,000	312,455		55			2.300	2.322	MN	920	7,199	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC SR NT			1	2.C FE	13,000,000	100.2910	13,037,833	13,000,000	13,000,000					2.750	2.750	MN	36,743	178,750	05/10/2021	05/24/2031
620076-BU-2	MOTOROLA SOLUTIONS INC SR NT	LS		1	2.C FE	2,000,000	100.2910	2,005,820	2,000,000	2,000,000					2.750	2.750	MN	5,653	27,500	05/10/2021	05/24/2031
55336V-AA-8	MPLX LP SR NT			1	2.B FE	1,992,800	106.6780	2,133,560	2,000,000	1,997,438		755			4.000	4.044	FA	30,222	80,000	02/09/2015	02/15/2025
55336V-AK-6	MPLX LP SR NT			1	2.B FE	28,274,292	109.4720	30,667,512	28,014,000	28,174,124		(26,375)			4.125	4.010	MS	385,193	1,152,278	11/01/2021	03/01/2027
55336V-AK-6	MPLX LP SR NT	LS		1	2.B FE	1,996,680	109.4720	2,189,442	2,000,000	1,998,125		319			4.125	4.010	MS	27,500	82,500	11/01/2021	03/01/2027
55336V-AM-2	MPLX LP SR NT			1	2.B FE	339,837	112.2410	381,620	340,000	339,850		6			4.500	4.504	AO	3,230	15,300	11/21/2019	04/15/2038
55336V-AP-5	MPLX LP SR NT			1	2.B FE	10,047,328	115.5020	11,688,753	10,120,000	10,049,799		686			4.900	4.941	AO	104,686	495,880	10/17/2019	04/15/2058
55336V-AR-1	MPLX LP SR NT			1	2.B FE	14,324,279	108.4480	15,578,616	14,365,000	14,339,517		3,530			4.000	4.032	MS	169,188	574,600	06/17/2019	03/15/2028
55336V-AS-9	MPLX LP SR NT			1	2.B FE	13,097,830	114.2830	14,856,754	13,000,000	13,074,930		(8,848)			4.800	4.703	FA	235,733	624,000	03/04/2019	02/15/2029
55336V-AT-7	MPLX LP SR NT			1	2.B FE	90,584	128.1050	102,484	80,000	90,176		(190)			5.500	4.661	FA	1,662	4,400	10/17/2019	02/15/2049
55336V-BK-5	MPLX LP SR NT			1	2.B FE	789,234	102.1180	765,886	750,000	769,422		(19,812)			3.500	0.661	JD	2,188	26,250	01/26/2021	12/01/2022
55336V-BN-9	MPLX LP SR NT			1	2.B FE	30,095,522	110.8390	33,251,818	30,000,000	30,077,472		(11,357)			4.250	4.200	JD	106,250	1,275,000	05/22/2020	12/01/2027
55336V-BP-4	MPLX LP SR NT			1	2.B FE	199,361	121.8030	243,606	200,000	199,378		11			5.200	5.222	JD	867	10,400	05/22/2020	12/01/2047
55336V-BQ-2	MPLX LP SR NT			1	2.B FE	19,983	99.6480	19,930	20,000	19,985		2			2.650	2.660	FA	200	526	08/11/2020	08/15/2030
55336V-BQ-2	MPLX LP SR NT	LS		1	2.B FE	4,975,667	99.6480	4,962,476	4,980,000	4,976,196		388			2.650	2.660	FA	49,855	130,870	08/11/2020	08/15/2030
57636Q-AP-9	MSTRCARD INC SR NT			1	1.E FE	1,996	110.1120	2,202	2,000	1,997		0			3.350	3.373	MS	18	67	03/24/2020	03/26/2030
57636Q-AP-9	MSTRCARD INC SR NT	LS		1	1.E FE	497,034	110.1120	548,357	498,000	497,182		85			3.350	3.373	MS	4,402	16,683	03/24/2020	03/26/2030
57636Q-AQ-7	MSTRCARD INC SR NT			1	1.E FE	18,919	120.6260	22,919	19,000	18,922		2			3.850	3.874	MS	193	732	03/24/2020	03/26/2050
57636Q-AQ-7	MSTRCARD INC SR NT	LS		1	1.E FE	976,841	120.6260	1,183,346	981,000	976,975		78			3.850	3.874	MS	9,967	37,769	03/24/2020	03/26/2050
623115-AF-9	MT SINAI HOSPITAL NT SER 2020			1	1.G FE	11,134,000	104.6170	11,623,976	11,111,000	11,133,671		(329)			3.391	3.376	JJ	188,387	244,339	04/29/2021	07/01/2050
623115-AF-9	MT SINAI HOSPITAL NT SER 2020	LS		1	1.G FE	3,906,501	104.6170	4,068,549	3,889,000	3,906,251		(250)			3.391	3.376	JJ	65,938	65,938	04/29/2021	07/01/2050
C58648-AG-4	MULLEN GRP LTD SER G SR NT		A		3.C	14,000,000	102.4640	14,344,948	14,000,000	14,000,000					3.840	3.840	AO	103,040	537,600	10/22/2014	10/22/2024
C58648-AH-2	MULLEN GRP LTD SER H SR NT		A		3.C	8,000,000	102.0540	8,164,333	8,000,000	8,000,000					3.940	3.940	AO	60,413	315,200	10/22/2014	10/22/2026
62676#-AA-7	MURPHYS BOWL SER A				1.F PL	10,000,000	103.8560	10,385,600	10,000,000	10,000,000					3.200	3.200	JD	40,000		11/16/2021	06/30/2056
628530-BJ-5	MYLAN INC CO GUARNT			1	2.C FE	9,968,541	124.1860	12,418,568	10,000,000	9,970,023		524			5.200	5.221	AO	109,778	520,000	01/10/2019	04/15/2048
628530-BK-2	MYLAN INC CO GUARNT			1	2.C FE	6,013,056	112.0150	6,715,290	5,995,000	6,009,709		(2,085)			4.550	4.537	AO	57,585	272,773	11/21/2019	04/15/2028
628530-BK-2	MYLAN INC CO GUARNT	LS		1	2.C FE	4,494,504	112.0150	5,046,269	4,505,000	4,497,408		1,020			4.550	4.537	AO	43,273	204,978	11/21/2019	04/15/2028
628530-AV-9	MYLAN INC CO GUARNT 144A			1	2.C FE	19,721,339	102.0850	20,135,149	19,724,000	19,738,759		(12,875)			3.125	3.056	JJ	284,217	604,656	12/12/2012	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
628530-AV-9	MYLAN INC CO GUARNT 144A	LS		1	2.C FE	1,023,876	102.0850	1,047,387	1,026,000	1,025,749		234			3.125	3.056	JJ	14,784	32,063	12/12/2012	01/15/2023
628530-BD-8	MYLAN INC SR NT			1	2.C FE	9,959,600	104.8010	10,480,089	10,000,000	9,990,916		4,472			4.200	4.250	MN	37,333	420,000	11/22/2013	11/29/2023
62854A-AN-4	MYLAN NV CO GUARNT			1	2.C FE	10,562,955	107.8740	11,866,125	11,000,000	10,715,149		56,017			3.950	4.597	JD	19,311	434,500	11/21/2019	06/15/2026
G63908-AB-2	NAMPAK INTERNATIONAL LTD SER B SR NT		D		3.A YE	11,946,367	101.3060	12,102,376	11,946,367	11,946,367					5.250	5.250	MN	57,492	627,184	05/28/2013	05/28/2023
631005-BF-1	NARRAGANSETT ELEC SR NT 144A			1	2.A FE	24,887,940	112.8250	28,770,394	25,500,000	24,969,338		14,876			4.170	4.320	JD	62,029	1,063,350	05/30/2017	12/10/2042
631005-BJ-3	NARRAGANSETT ELEC SR NT 144A			1	2.A FE	7,000,000	106.6200	7,463,400	7,000,000	7,000,000					3.395	3.395	AO	54,131	237,650	04/07/2020	04/09/2030
P7077B-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT		D		3.C PL	4,875,000	100.3780	4,893,429	4,875,000	4,875,000					6.340	6.340	MJSD	859	383,966	05/31/2012	03/31/2035
P7077B-AF-1	NASSAU AIRPORT DEV CO LTD SR NT		D		3.C PL	6,000,000	103.5960	6,215,768	6,000,000	6,000,000					7.000	7.000	MJSD	1,167	521,500	11/30/2010	11/30/2033
P7077B-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT		D		3.C PL	3,300,000	100.7540	3,324,867	3,300,000	3,300,000					6.440	6.440	MJSD	590	264,201	08/30/2012	06/30/2035
63636#-AB-2	NATIONAL HOCKEY SER B SR SEC NT DUE 2027				2.A PL	5,000,000	107.9830	5,399,144	5,000,000	5,000,000					3.610	3.610	JD	8,022	180,500	08/10/2017	08/10/2027
63636#-AC-0	NATIONAL HOCKEY SER C SR SEC NT DUE 2029				2.A PL	10,000,000	109.3570	10,935,726	10,000,000	10,000,000					3.710	3.710	JD	16,489	371,000	08/10/2017	08/10/2029
637432-ND-3	NATIONAL RURAL UTIL COOP COLLATERAL TR			1	1.E FE	5,049,300	104.3220	5,216,110	5,000,000	5,016,875		(5,197)			2.850	2.735	JJ	60,958	142,500	03/31/2015	01/27/2025
637432-NJ-0	NATIONAL RURAL UTIL COOP SEC			1	1.E FE	9,972,700	101.8390	10,183,862	10,000,000	9,995,280		4,088			2.700	2.743	FA	102,000	270,000	02/03/2016	02/15/2023
637432-MT-9	NATIONAL RURAL UTIL COOP SUB FRN			1	2.A FE	14,075,000	102.2910	14,397,449	14,075,000	14,075,000					4.750	4.750	AO	113,284	668,563	04/18/2013	04/30/2043
637432-MT-9	NATIONAL RURAL UTIL COOP SUB FRN	LS		1	2.A FE	925,000	102.2910	946,191	925,000	925,000					4.750	4.750	AO	7,445	43,938	04/18/2013	04/30/2043
637432-BS-3	NATIONAL RURAL UTILITIES				1.E FE	1,446,241	115.2780	1,483,626	1,287,000	1,331,032		(6,800)			7.350	6.008	MN	15,766	94,595	11/14/2002	11/01/2026
638602-BP-6	NATIONWIDE BLDG SOCIETY SR NT 144A		D		1.E FE	14,943,450	107.8830	16,182,517	15,000,000	14,977,325		5,831			3.900	3.946	JJ	260,000	585,000	07/14/2015	07/21/2025
63861V-AB-3	NATIONWIDE BLDG SOCIETY SR NT 144A		D	1	2.A FE	11,516,117	110.2820	12,572,107	11,400,000	11,489,369		(12,891)			4.302	4.154	MS	153,940	490,428	11/21/2019	03/08/2029
63859W-AE-9	NATIONWIDE BLDG SOCIETY SUB 144A		D		2.B FE	15,751,554	107.4180	16,969,866	15,798,000	15,773,850		4,577			4.000	4.036	MS	187,821	631,920	09/07/2016	09/14/2026
63859W-AE-9	NATIONWIDE BLDG SOCIETY SUB 144A	LS	D		2.B FE	9,174,946	107.4180	9,884,587	9,202,000	9,187,933		2,666			4.000	4.036	MS	109,402	368,080	09/07/2016	09/14/2026
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A			1	1.F FE	731,440	117.1460	815,336	696,000	730,046		(717)			3.900	3.617	MN	2,337	27,144	01/07/2020	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SER CO GUARNT 144A	LS		1	1.F FE	844,940	117.1460	941,854	804,000	843,330		(828)			3.900	3.617	MN	2,700	31,356	01/07/2020	11/30/2049
638612-AL-5	NATIONWIDE FINANCIAL SER SR NT 144A			1	2.A FE	19,928,600	127.5220	25,504,344	20,000,000	19,937,038		1,385			5.300	5.324	MN	126,611	1,060,000	11/17/2014	11/18/2044
639057-AB-4	NATWEST GRP PLC SUB		D	1	2.B FE	5,043,500	98.7740	4,938,705	5,000,000	5,039,986		(3,514)			3.032	2.929	MN	13,897	151,600	02/03/2021	11/28/2035
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR NT			1	1.G FE	4,982,950	121.5250	6,076,234	5,000,000	4,986,007		394			4.450	4.471	JJ	102,597	222,500	09/28/2012	01/15/2043
62878U-2A-9	NBN CO LTD SR NT 144A		D	1	1.E FE	4,988,950	98.5230	4,926,150	5,000,000	4,990,353		1,403			1.450	1.496	MN	11,278	36,250	04/26/2021	05/05/2026
62878U-2B-7	NBN CO LTD SR NT 144A		D	1	1.E FE	59,968,800	100.4720	60,283,316	60,000,000	59,970,607		1,807			2.625	2.631	MN	245,000	787,500	04/26/2021	05/05/2031
62878U-2E-1	NBN CO LTD SR NT 144A		D	1	1.E FE	24,924,250	99.4610	24,865,218	25,000,000	24,925,744		1,494			2.500	2.534	JJ	144,097		09/28/2021	01/08/2032
641062-AE-4	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	548,477	107.2900	590,094	550,000	549,142		212			3.500	3.545	MS	5,187	19,250	09/17/2018	09/24/2025
641062-AN-4	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	178,980	123.3190	184,979	150,000	177,504		(683)			4.000	2.987	MS	1,617	6,000	10/17/2019	09/24/2048
641062-AY-0	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	1,986,321	98.9570	1,970,231	1,991,000	1,986,375		54			2.500	2.515	MS	14,794		09/07/2021	09/14/2041
641062-AY-0	NESTLE HLDGS INC CO GUARNT 144A	LS		1	1.D FE	1,006,629	98.9570	998,475	1,009,000	1,006,656		27			2.500	2.515	MS	7,497		09/07/2021	09/14/2041
64110L-AV-8	NETFLIX INC SR NT 144A			1	3.A FE	3,487,500	116.6250	3,498,750	3,000,000	3,456,220		(31,280)			4.875	2.839	JD	6,500	146,250	04/29/2021	06/15/2030
Q65688-AC-5	NETWORK FINANCE COMPANY SR NT		D		2.A FE	22,000,000	106.3100	23,388,210	22,000,000	22,000,000					3.700	3.700	AO	198,978	814,000	02/14/2018	02/14/2033
G6428#-AB-6	NETWORK HOMES LTD SR NT SER B		B		1.F FE	31,957,500	113.9600	38,541,622	33,820,346	33,820,346				(341,993)	3.520	3.520	MN	132,275	1,210,146	01/15/2019	01/15/2034
641423-BU-1	NEVADA POWER CO GEN REF MTG SER R			1	1.F FE	9,925,612	148.2020	14,701,590	9,920,000	9,925,725		(298)			6.750	6.743	JJ	334,800	669,600	06/09/2020	07/01/2037
641423-BU-1	NEVADA POWER CO GEN REF MTG SER R	LS		1	1.F FE	99,973	148.2020	148,202	100,000	99,980		1			6.750	6.743	JJ	3,375	6,750	06/09/2020	07/01/2037
641423-BP-2	NEVADA POWER CO MTG BACKED SER N			1	1.F FE	6,950,230	142.9300	10,005,088	7,000,000	6,964,332		1,460			6.650	6.706	AO	116,375	465,500	06/14/2007	04/01/2036
643188-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A				2.B PL	6,218,189	118.3570	7,359,644	6,218,189	6,218,189					6.180	6.180	JUN	193,210	384,284	06/14/2007	06/30/2032
644188-BG-8	NEW ENGLAND PWR CO SR NT 144A			1	2.A FE	20,000,000	92.7570	18,551,327	20,000,000	20,000,000					2.807	2.807	AO	132,553	561,400	10/01/2020	10/06/2050
645767-AW-4	NEW JERSEY BELL TELEPHON SR NT				2.A FE	2,580,464	132.1750	3,026,800	2,290,000	2,455,245		(15,533)			7.850	6.657	MN	22,970	179,765	01/25/2011	11/15/2029
645869-H8-0	NEW JERSEY NATURAL GAS CO SEC				1.E	15,000,000	90.8120	13,621,804	15,000,000	15,000,000					2.970	2.970	MS	148,500	445,500	09/01/2020	09/01/2060
646025-E*-3	NEW JERSEY RESOURCES CORP SR NT				2.A YE	16,000,000	101.5240	16,243,833	16,000,000	16,000,000					3.250	3.250	MS	173,333	520,000	09/01/2020	09/01/2033
64952W-CS-0	NEW YORK LIFE GLBL FDG SEC 144A				1.A FE	399,212	100.8450	403,382	400,000	399,927		164			2.300	2.342	JD	537	9,200	06/05/2017	06/10/2022
64952W-CX-9	NEW YORK LIFE GLBL FDG SEC 144A				1.A FE	992,050	106.5670	1,065,671	1,000,000	994,922		756			3.000	3.093	JJ	14,250	30,000	01/03/2018	01/10/2028
64952W-DT-7	NEW YORK LIFE GLBL FDG SR SEC 144A				1.A FE	249,800	99.2190	248,047	250,000	249,879		66			0.400	0.427	AO	194	1,000	10/14/2020	10/21/2023
65120F-AD-6	NEWCREST FINANCE PTY LTD CO GUARNT 144A		D	1	2.B FE	11,775,863	104.8340	12,255,137	11,690,000	11,764,134		(8,008)			3.250	3.160	MN	50,657	379,925	06/24/2020	05/13/2030
651229-AQ-9	NEWELL RUBBERMAID INC SR NT			1	3.A FE	14,600,572	104.6250	15,186,319	14,515,000	14,547,939		(10,544)			4.000	3.917	JD	48,383	580,600	06/01/2016	12/01/2024
651229-AW-6	NEWELL RUBBERMAID INC SR NT			1	3.A FE	22,760,563	109.0250	24,754,126	22,705,000	22,790,600		(15,004)			4.700	4.600	AO	266,784	1,057,970	11/01/2021	04/01/2026
651229-AY-2	NEWELL RUBBERMAID INC SR NT			1	3.A FE	8,937,349	128.3040	11,508,869	8,970,000	8,970,000					6.000	6.000	AO	134,550	538,200	03/18/2016	04/01/2046
651229-AY-2	NEWELL RUBBERMAID INC SR NT	LS		1	3.A FE	3,018,971	128.3040	3,887,611	3,030,000	3,030,000					6.000	6.000	AO	45,450	181,800	03/18/2016	04/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651290-AQ-1	NEWFIELD EXPLORATION CO SR NT			1	2.C FE	3,145,866	110.0990	3,302,970	3,000,000	3,052,647		(19,582)			5.625	5.208	JJ	84,375	168,750	11/21/2019	07/01/2024
651290-AQ-1	NEWFIELD EXPLORATION CO SR NT	LS		1	2.C FE	2,500,000	110.0990	2,752,475	2,500,000	2,500,000					5.625	5.208	JJ	70,313	140,625	11/21/2019	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION CO SR NT			1	2.C FE	379,250	110.8140	410,011	370,000	375,569		(1,230)			5.375	4.956	JJ	9,944	19,888	11/02/2018	01/01/2026
651290-AR-9	NEWFIELD EXPLORATION CO SR NT	LS		1	2.C FE	4,745,750	110.8140	5,130,677	4,630,000	4,699,689		(15,392)			5.375	4.956	JJ	124,431	248,863	11/02/2018	01/01/2026
651587-AG-2	NEWMARKET CORP SR NT			1	2.B FE	31,628,230	99.6990	31,903,676	32,000,000	31,653,843		25,613			2.700	2.834	MS	247,200	432,000	03/11/2021	03/18/2031
651639-AY-2	NEWMONT CORP CO GUARNT			1	2.A FE	9,880,600	98.6990	9,869,903	10,000,000	9,882,115		1,515			2.250	2.400	AO	56,250		11/12/2021	10/01/2030
651639-AZ-9	NEWMONT CORP CO GUARNT			1	2.B FE	22,908,609	100.3290	23,007,559	22,932,000	22,908,668		59			2.600	2.611	JJ	18,218		12/06/2021	07/15/2032
651639-AZ-9	NEWMONT CORP CO GUARNT	LS		1	2.B FE	2,065,891	100.3290	2,074,814	2,068,000	2,065,896		5			2.600	2.611	JJ	1,643		12/06/2021	07/15/2032
65339K-BM-1	NEXTERA ENERGY CAPITAL CO GUARNT			1	2.A FE	4,970,600	102.8230	5,141,139	5,000,000	4,976,102		2,691			2.750	2.818	MN	22,917	137,500	12/02/2019	11/01/2029
65339K-CA-6	NEXTERA ENERGY CAPITAL CO GUARNT			1	2.A FE	1,996	100.0960	2,002	2,000	1,996					3.000	3.011	JJ	3		12/08/2021	01/15/2052
65339K-CA-6	NEXTERA ENERGY CAPITAL CO GUARNT	LS		1	2.A FE	696,471	100.0960	698,667	698,000	696,473		2			3.000	3.011	JJ	1,047		12/08/2021	01/15/2052
65342Q-AK-8	NEXTERA ENERGY OPERATING CO GUARNT 144A			1	3.A FE	3,757,500	103.8750	3,739,500	3,600,000	3,691,312		(33,996)			4.250	3.202	JJ	70,550	153,000	01/08/2020	07/15/2024
62912X-AF-1	NGPL PIPECO LLC SR NT 144A			1	2.C FE	19,475,915	111.3330	19,215,995	17,260,000	19,295,068		(180,848)			4.875	2.414	FA	317,872	298,838	11/16/2021	08/15/2027
62928C-AA-0	NGPL PIPECO LLC SR NT 144A			1	2.C FE	19,128,401	101.6900	19,310,937	18,990,000	19,124,996		(3,406)			3.250	3.167	JJ	389,163		10/06/2021	07/15/2031
62928C-AA-0	NGPL PIPECO LLC SR NT 144A	LS		1	2.C FE	999,250	101.6900	1,016,900	1,000,000	999,290		40			3.250	3.167	JJ	20,493		10/06/2021	07/15/2031
62928@-AE-7	NHL CA FUNDING SEC SER 11				2.B PL	952,381	99.7770	950,260	952,381	952,381					2.940	2.940	MJSD	1,478	4,122	10/19/2021	10/19/2033
62928@-AD-9	NHL CA FUNDING SEC SER 9				2.B PL	3,333,333	100.6090	3,353,620	3,333,333	3,333,333					2.490	2.490	MJSD	4,381	12,219	10/19/2021	10/19/2028
62927@-AA-6	NHL U.S. FUNDING SER 1 SR NT				2.B PL	3,000,000	106.0550	3,181,652	3,000,000	3,000,000					4.180	4.180	MJSD	6,618	125,400	09/29/2014	09/29/2024
62927@-AB-4	NHL U.S. FUNDING SER 2 SR NT				2.B PL	21,273,880	110.2340	23,149,076	21,000,000	21,187,365		(36,342)			4.330	4.117	MJSD	47,991	909,300	07/24/2019	09/29/2026
62927@-AL-2	NHL US FUNDING LP SEC SER 11 US				2.B PL	7,047,619	100.7840	7,102,906	7,047,619	7,047,619					2.940	2.940	MJSD	10,936	30,504	10/19/2021	10/19/2033
62927@-AJ-7	NHL US FUNDING LP SEC SER 9 US				2.B PL	666,667	100.1000	667,336	666,667	666,667					2.490	2.490	MJSD	876	2,444	10/19/2021	10/19/2028
65364U-AH-9	NIAGARA MOHAWK PWR SR NT 144A			1	2.A FE	19,992,000	112.5600	22,512,084	20,000,000	19,993,973		349			4.278	4.281	AO	213,900	855,600	09/10/2015	10/01/2034
65364U-AL-0	NIAGARA MOHAWK PWR SR NT 144A			1	2.A FE	7,999,920	110.1030	8,808,268	8,000,000	7,999,941		7			4.278	4.278	JD	15,211	342,240	11/29/2018	12/15/2028
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A			1	2.A FE	10,000,000	95.2400	9,523,959	10,000,000	10,000,000					3.025	3.025	JD	3,361	302,500	06/23/2020	06/27/2050
65406E-AC-6	NICOLET BANKSHARES INC SUB SER WI			1	2.C FE	25,000,000	99.8950	24,973,676	25,000,000	25,000,000					3.125	3.125	JJ	377,604		10/26/2021	07/15/2031
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SEC				2.C PL	10,000,000	98.5950	9,859,483	10,000,000	10,000,000					3.370	3.370	MJSD	936	279,897	03/02/2021	12/31/2043
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SEC				2.C PL	15,000,000	99.1690	14,875,355	15,000,000	15,000,000					3.330	3.330	MJSD	126,263	434,288	11/18/2020	09/30/2044
654106-AM-5	NIKE INC SR NT			1	1.E FE	498,315	113.4710	567,353	500,000	498,374		34			3.375	3.393	MS	4,406	16,875	03/25/2020	03/27/2050
65473Q-BB-8	NISOURCE FINANCE CORP CO GUARNT			1	2.B FE	6,317,161	128.2640	7,740,726	6,035,000	6,269,583		(6,436)			5.250	4.947	FA	119,694	316,838	03/12/2013	02/15/2043
65473Q-BC-6	NISOURCE FINANCE CORP CO GUARNT			1	2.B FE	18,728,750	122.8580	23,342,943	19,000,000	18,768,972		5,613			4.800	4.890	FA	344,533	912,000	06/05/2013	02/15/2044
65473P-AL-9	NISOURCE INC SR NT			1	2.B FE	8,068,116	93.4680	7,692,422	8,230,000	8,081,872		13,757			1.700	1.916	FA	52,855	138,744	01/21/2021	02/15/2031
65480C-AD-7	NISSAN MOTOR ACC CO SR NT 144A			1	2.C FE	19,992,400	97.2760	19,455,244	20,000,000	19,992,692		292			2.450	2.456	MS	142,917		09/13/2021	09/15/2028
654740-G*-4	NISSAN MOTOR ACCEPT CORP SR NT				2.C	25,000,000	101.0330	25,258,353	25,000,000	25,000,000					2.670	2.670	MS	194,688	667,500	09/16/2019	09/16/2022
654740-G@-2	NISSAN MOTOR ACCEPT CORP SR NT				2.C	50,000,000	100.6320	50,316,226	50,000,000	50,000,000					2.820	2.820	MS	411,250	1,410,000	09/16/2019	09/16/2024
65480C-AC-9	NISSAN MOTOR ACCEPTANCE SR NT 144A			1	2.C FE	4,890,800	97.6240	4,881,215	5,000,000	4,894,166		3,366			1.850	2.327	MS	26,979		11/02/2021	09/16/2026
65486A-AB-9	NLV FINANCIAL CORP SR NT 144A			1	2.A FE	989,100	127.3280	1,273,281	1,000,000	992,673		340			6.500	6.584	MS	19,139	65,000	05/13/2005	03/15/2035
65557C-AZ-6	NORDEA BANK AB SR NT FRN 144A		D		1.F FE	1,297,323	101.0630	1,313,819	1,300,000	1,298,801		709			1.115	1.172	FMAN	1,289	14,599	11/21/2019	08/30/2023
65557F-AH-9	NORDEA BANK AB SUB 144A		D	1	1.G FE	14,117,850	111.0520	15,686,143	14,125,000	14,119,031		377			4.625	4.629	MS	195,984	653,281	09/10/2018	09/13/2033
65557F-AH-9	NORDEA BANK AB SUB 144A	LS	D	1	1.G FE	875,000	111.0520	971,708	875,000	875,000					4.625	4.629	MS	12,141	40,469	09/10/2018	09/13/2033
65557F-AD-8	NORDEA BANK AB SUB NT 144A		D		1.G FE	11,146,000	102.4710	11,041,300	10,775,000	10,826,609		(69,421)			4.250	3.571	MS	127,205	457,938	01/26/2017	09/21/2022
65557C-AY-9	NORDEA BANK ABP SR NT 144A		D		1.F FE	6,769,872	104.4250	7,185,494	6,881,000	6,840,650		22,982			3.750	4.118	FA	86,729	258,038	10/10/2018	08/30/2023
65559C-AE-1	NORDEA BANK ABP SR NT 144A		D		1.F FE	5,643,220	98.3320	5,555,782	5,650,000	5,643,551		331			1.500	1.525	MS	21,423		09/23/2021	09/30/2026
W7000#-AA-4	NORDION ENERGI AB SEC		B		2.B Z	29,841,202	100.6400	31,122,794	30,924,875	30,924,875				(3,108,162)	2.200	2.200	JJ	298,597	734,559	01/21/2020	01/23/2030
655664-AR-1	NORDSTROM INC SR NT			1	3.A FE	1,987	93.2500	1,865	2,000	1,989		0			5.000	5.043	JJ	46	100	06/06/2014	01/15/2044
655664-AR-1	NORDSTROM INC SR NT	LS		1	3.A FE	9,931,582	93.2500	9,323,135	9,998,000	9,940,607		1,396			5.000	5.043	JJ	230,509	499,900	06/06/2014	01/15/2044
655664-AS-9	NORDSTROM INC SR NT			1	3.A FE	101,616	100.5000	102,510	102,000	101,782		37			4.000	4.046	MS	1,201	4,080	03/06/2017	03/15/2027
655664-AS-9	NORDSTROM INC SR NT	LS		1	3.A FE	6,872,064	100.5000	6,932,490	6,898,000	6,883,233		2,502			4.000	4.046	MS	81,243	275,920	03/06/2017	03/15/2027
655664-AX-8	NORDSTROM INC SR NT SER WI			1	3.A FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.300	2.300	AO	26,514	57,500	07/28/2021	04/08/2024
655844-BL-1	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	8,012,885	101.6690	11,633,931	11,443,000	10,916,605		435,556			2.903	7.251	FA	125,494	332,190	05/22/2013	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	1,629,225	114.5280	1,717,924	1,500,000	1,620,279		(4,073)			3.950	3.399	AO	14,813	59,250	10/02/2019	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,309,819	119.9350	9,154,675	7,633,000	7,356,900		6,900			4.800	5.078	FA	138,412	366,384	11/21/2013	08/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BQ-0	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,496,126	123.0190	9,349,458	7,600,000	7,508,305		2,125			4.450	4.534	JD	15,031	338,200	07/09/2015	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	17,935,820	126.9590	22,909,802	18,045,000	17,948,419		2,064			4.650	4.687	JJ	386,915	839,093	06/09/2020	01/15/2046
655844-BS-6	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	14,650,650	105.5490	15,832,339	15,000,000	14,803,306		40,435			2.900	3.218	JD	19,333	435,000	01/12/2018	06/15/2026
655844-BY-3	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	19,908,200	119.5480	23,909,586	20,000,000	19,914,635		1,774			4.150	4.177	FA	283,583	830,000	02/13/2018	02/28/2048
655844-BZ-0	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	7,172,870	110.4590	7,732,131	7,000,000	7,128,309		(17,121)			3.800	3.485	FA	110,833	266,000	04/29/2019	08/01/2028
655844-CB-2	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	108,981	131.9230	118,731	90,000	108,950		(14)			5.100	4.199	FA	1,913	4,590	10/17/2019	08/01/2118
655844-CH-9	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	5,172,400	101.7210	5,086,043	5,000,000	5,171,869		(531)			3.155	2.990	MN	20,157	78,875	10/27/2021	05/15/2055
655855-FB-5	NORFOLK SOUTHERN RAILWAY SR NT				2.A FE	3,992,160	161.0530	6,442,135	4,000,000	3,993,179		120			7.875	7.892	MN	40,250	315,000	02/04/2009	05/15/2043
656531-AJ-9	NORSK HYDRO A/S DEB			D	1.D FE	20,467,200	131.2260	26,245,226	20,000,000	20,195,125		(20,850)			7.150	6.972	JJ	659,389	1,430,000	01/15/1999	01/15/2029
661169-AA-0	NORTH MISSISSIPPI HEALTH NT			1	1.E FE	14,000,000	101.4210	14,198,940	14,000,000	14,000,000					3.183	3.183	AO	111,405	79,221	07/20/2021	10/01/2051
662352-AA-1	NORTH SHORE LONG ISLAND NT			1	1.G FE	14,906,100	122.7890	18,418,302	15,000,000	14,922,371		2,122			4.800	4.840	MN	120,000	720,000	09/18/2012	11/01/2042
662352-AB-9	NORTH SHORE LONG ISLAND SR NT			1	1.G FE	9,972,300	146.8680	14,686,822	10,000,000	9,975,764		516			6.150	6.170	MN	102,500	615,000	09/10/2013	11/01/2043
G66556-AB-2	NORTHERN GAS NETWORKS LTD SER B SR NT		B		2.A	33,050,000	105.4720	35,670,965	33,820,346	33,820,346				(341,993)	2.970	2.970	JJ	477,121	1,020,867	01/10/2019	01/10/2031
G66556-AC-0	NORTHERN GAS NETWORKS SR NT		B		2.A	15,188,400	99.6200	16,172,057	16,233,766	16,233,766				(164,157)	2.710	2.710	JJ	208,969	447,119	06/26/2019	06/26/2039
G66556-AD-8	NORTHERN GAS NETWORKS UNSECURED		B		2.A IF	55,316,000	92.8590	50,248,212	54,112,554	54,112,554				(1,203,446)	2.020	2.020	MS	297,559		09/23/2021	09/23/2036
665228-CA-8	NORTHERN ILLINOIS GAS 1ST MTG			1	1.D FE	11,942,160	108.4390	13,012,728	12,000,000	11,991,161		4,241			5.800	5.841	JD	58,000	696,000	12/04/2003	12/01/2023
665501-AK-8	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	18,805,472	114.5640	22,454,543	19,600,000	18,898,504		20,507			4.100	4.364	MS	236,616	803,600	01/24/2017	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	24,894,150	117.3100	29,327,613	25,000,000	24,900,264		1,887			4.300	4.325	JJ	495,694	1,075,000	08/01/2018	01/15/2049
665501-AM-4	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	9,973,600	103.1340	10,313,393	10,000,000	9,973,959		359			3.400	3.414	AO	71,778	175,667	04/13/2021	10/16/2051
665772-CS-6	NORTHERN STATES PWR-MINN 1ST MTG			1	1.E FE	4,910,650	95.7930	4,789,665	5,000,000	4,910,899		249			2.600	2.688	JD	10,833	65,000	11/12/2021	06/01/2051
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MTG			1	1.E FE	14,944,350	119.6320	17,944,791	15,000,000	14,947,648		1,047			4.200	4.222	MS	210,000	630,000	09/05/2018	09/01/2048
665859-AU-8	NORTHERN TR CORP SR NT			1	1.E FE	5,173,750	107.7400	5,386,983	5,000,000	5,133,748		(16,241)			3.150	2.745	MN	25,375	157,500	06/24/2019	05/03/2029
665859-AP-9	NORTHERN TR CORP SUB				1.F FE	47,111,414	109.3340	51,638,247	47,230,000	47,185,426		10,444			3.950	3.977	AO	316,113	1,865,585	02/07/2014	10/30/2025
665876-D*-6	NORTHERN UTILITITIES SR NT				2.A	30,000,000	102.1560	30,646,724	30,000,000	30,000,000					4.040	4.040	MS	366,967	1,212,000	09/12/2019	09/12/2049
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR SEC SER 19-A				2.C PL	45,000,000	111.3660	50,114,824	45,000,000	45,000,000					4.500	4.500	MJSD	511,875	1,518,750	07/18/2019	07/18/2034
666807-BG-6	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	9,369,850	103.4480	10,344,822	10,000,000	9,881,687		70,996			3.250	4.029	FA	135,417	325,000	11/20/2013	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	15,550,294	126.1440	19,476,620	15,440,000	15,546,584		(3,569)			4.750	4.694	JD	61,117	733,400	06/09/2020	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	4,893,420	113.6930	6,080,321	5,348,000	4,925,616		10,255			3.850	4.395	AO	43,467	205,898	09/12/2018	04/15/2045
666807-BN-1	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	22,474,026	107.1030	25,720,727	24,015,000	22,947,811		152,834			3.250	4.088	JJ	359,891	780,488	10/31/2018	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	304,641	118.2600	319,303	270,000	302,867		(820)			4.030	3.315	AO	2,297	10,881	10/17/2019	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	4,979,950	115.4890	5,774,458	5,000,000	4,982,855		1,667			4.400	4.450	MN	36,667	220,000	03/19/2020	05/01/2030
666807-CD-2	NORTHROP GRUMMAN CORP SR NT 144A			1	2.A FE	308,026	142.5610	306,507	215,000	306,541		(1,485)			7.750	2.501	FA	6,295		11/01/2021	02/15/2031
666807-CD-2	NORTHROP GRUMMAN CORP SR NT 144A	LS		1	2.A FE	1,160,471	142.5610	1,154,747	810,000	1,154,875		(5,596)			7.750	2.501	FA	23,715		11/01/2021	02/15/2031
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT			1	2.A FE	6,505	129.7990	6,490	5,000	6,420		(55)			5.050	3.058	MN	32	253	06/09/2020	11/15/2040
667274-AA-2	NORTHWELL HEALTHCARE INC SEC			1	1.G FE	10,000,000	113.9350	11,393,453	10,000,000	10,000,000					3.979	3.979	MN	66,317	397,900	09/20/2016	11/01/2046
667469-AA-8	NORTHWEST FLORIDA TIMBER SR NT 144A				1.E FE	42,447,863	103.9980	44,032,611	42,340,000	42,599,441		(35,058)			4.750	4.638	MS	614,518	2,011,150	08/13/2020	03/04/2029
66765R-BS-4	NORTHWEST NATURAL GAS MTN DT 11/03 SER B				1.F FE	13,949,880	107.1850	15,005,966	14,000,000	13,992,453		3,631			5.620	5.650	JD	65,567	786,800	11/18/2003	11/21/2023
66765R-CK-0	NORTHWEST NATURAL GAS MTN DTD 11/15/21			1	1.F FE	25,000,000	99.3270	24,831,836	25,000,000	25,000,000					3.078	3.078	JD	98,325		11/08/2021	12/01/2051
66765R-BV-7	NORTHWEST NTRL GAS 1ST MTG SR B MTN 6/05			1	1.F FE	4,845,400	116.6850	5,834,255	5,000,000	4,893,729		5,252			5.250	5.476	JD	21,875	262,500	09/29/2009	06/21/2035
66775V-AB-1	NORTHWEST PIPELINE LLC SR NT SER WI			1	2.A FE	16,994,838	108.7150	18,481,493	17,000,000	16,996,632		516			4.000	4.004	AO	170,000	680,000	03/01/2018	04/01/2027
66988A-AE-4	NOVANT HEALTH INC NT			1	1.D FE	14,914,760	119.6000	17,939,984	15,000,000	14,928,595		1,893			4.371	4.405	MN	109,275	655,650	05/20/2013	11/01/2043
66989H-AG-3	NOVARTIS CAPITAL CORP CO GUARNT		C	1	1.D FE	9,928,700	105.5200	10,551,957	10,000,000	9,981,319		7,513			3.400	3.484	MN	51,944	340,000	02/18/2014	05/06/2024
62979*-AC-1	NSA OP LP SR NT				2.B FE	7,000,000	101.7960	7,125,734	7,000,000	7,000,000					2.990	2.990	FA	70,348	179,649	10/22/2020	08/05/2030
62979*-AF-4	NSA OP LP SR NT SER F				2.B	50,000,000	101.4150	50,707,600	50,000,000	50,000,000					3.000	3.000	MN	129,167	525,000	07/26/2021	05/04/2031
629400-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A			1	2.C FE	5,745,618	106.8750	5,983,222	5,598,337	5,670,589		(9,695)			7.750	7.199	JD	19,283	404,064	10/08/2014	12/15/2025
67021C-AP-2	NSTAR ELEC CO SR NT			1	1.F FE	6,961,640	112.4310	7,870,155	7,000,000	6,967,342		3,280			3.950	4.017	AO	69,125	276,500	03/23/2020	04/01/2030
Q6518#-AA-8	NSW PORTS FIN CO PTY LTD SR SEC		D		2.B	9,000,000	103.9200	9,352,800	9,000,000	9,000,000					3.340	3.340	AO	51,770	300,600	04/29/2015	04/29/2025
Q6518#-AE-0	NSW PORTS FIN SR SEC SER 2028		D		2.B FE	17,000,000	107.5560	18,284,526	17,000,000	17,000,000					3.860	3.860	MN	103,898	656,200	11/04/2015	11/04/2028
Q6518#-AB-6	NSW PORTS FINANCE CO PTY SR SEC		D		2.B FE	9,000,000	104.9960	9,449,604	9,000,000	9,000,000					3.440	3.440	AO	53,320	309,600	04/29/2015	04/29/2027
Q6518#-AF-7	NSW PORTS FINANCE SR SEC SER A		D		2.B FE	10,000,000	108.5520	10,855,189	10,000,000	10,000,000					4.010	4.010	JJ	189,361	401,000	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE SR SEC SER B		D		2.B FE	3,000,000	109.6250	3,288,740	3,000,000	3,000,000					4.160	4.160	AO	27,733	124,800	04/11/2018	04/11/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q6518@-AB-8	NSWEN FINANCE PTY LTD SER B SR SEC		D		2.B FE	20,000,000	103.6990	20,739,900	20,000,000	20,000,000					3.180	3.180	MS	185,500	636,000	09/16/2016	03/16/2029
Q6518@-AC-6	NSWEN FINANCE PTY LTD SER C SR SEC		D		2.B FE	24,000,000	104.0270	24,966,505	24,000,000	24,000,000					3.330	3.330	MS	233,100	799,200	09/16/2016	09/16/2031
Q6518@-AG-7	NSWEN FINANCE SR SEC SER G		D		2.B FE	25,000,000	107.3550	26,838,752	25,000,000	25,000,000					3.800	3.800	AO	197,917	950,000	10/16/2017	10/16/2032
62954W-AB-1	NTT FINANCE CORP CO GUARNT 144A		D	1	1.F FE	200,000	98.8570	197,713	200,000	200,000					0.583	0.583	MS	389	577	02/24/2021	03/01/2024
62954W-AE-5	NTT FINANCE CORP CO GUARNT 144A		D	1	1.F FE	9,994,300	100.0230	10,002,341	10,000,000	9,994,312		12			2.065	2.072	AO	50,478		12/23/2021	04/03/2031
670346-AP-0	NUCOR CORP SR NT			1	1.G FE	9,934,200	110.3540	11,035,395	10,000,000	9,953,624		6,307			3.950	4.034	MN	65,833	395,000	10/11/2018	05/01/2028
670346-AS-4	NUCOR CORP SR NT			1	1.G FE	6,738,148	103.1810	6,971,944	6,757,000	6,740,839		1,686			2.700	2.732	JD	15,203	182,439	05/20/2020	06/01/2030
670346-AS-4	NUCOR CORP SR NT	LS		1	1.G FE	242,322	103.1810	250,730	243,000	242,419		61			2.700	2.732	JD	547	6,561	05/20/2020	06/01/2030
67059T-AE-5	NUSTAR LOGISTICS LP CO GUARNT			1	3.C FE	5,000,000	105.7500	5,287,500	5,000,000	5,000,000					5.625	5.625	AO	49,219	281,250	04/20/2017	04/28/2027
N6510@-AC-7	NUTRECO N.V. SER C SR NT		D		2.C	10,000,000	101.5930	10,159,330	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	07/11/2012	07/11/2022
67077M-AG-3	NUTRIEN LTD SR NT		A	1	2.B FE	4,938,217	136.5190	6,825,936	5,000,000	4,943,801		1,616			5.625	5.723	JD	23,438	281,250	04/10/2018	12/01/2040
67077M-AT-5	NUTRIEN LTD SR NT		A	1	2.B FE	11,961,240	112.8990	13,547,940	12,000,000	11,970,338		3,429			4.200	4.240	AO	126,000	504,000	03/19/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD SR NT		A	1	2.B FE	2,948,280	134.3480	4,030,425	3,000,000	2,950,453		825			5.000	5.113	AO	37,500	150,000	03/19/2019	04/01/2049
67077M-AU-2	NUTRIEN LTD SR NT	LS	A	1	2.B FE	1,965,520	134.3480	2,686,950	2,000,000	1,966,968		550			5.000	5.113	AO	25,000	100,000	03/19/2019	04/01/2049
67080L-AA-3	NUVEEN LLC CO GUARNT 144A			1	1.C FE	24,850,750	110.9350	27,733,630	25,000,000	24,891,913		13,468			4.000	4.073	MN	166,667	1,000,000	10/17/2018	11/01/2028
67078A-AD-5	NVENT FINANCE SARL CO GUARNT		D	1	2.C FE	43,247,536	111.2330	42,879,297	38,549,000	43,156,795		(90,741)			4.550	2.485	AO	370,285		11/15/2021	04/15/2028
67078A-AE-3	NVENT FINANCE SARL CO GUARNT		D	1	2.C FE	24,522,092	99.6990	24,540,851	24,615,000	24,522,950		858			2.750	2.794	MN	71,452		11/15/2021	11/15/2031
62944T-AE-5	NVR INC SR NT			1	2.A FE	9,982,700	101.5700	10,156,970	10,000,000	9,998,548		1,993			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
62944T-AF-2	NVR INC SR NT			1	2.A FE	30,939,784	104.0080	31,763,151	30,539,000	30,900,830		(40,792)			3.000	2.825	MN	117,066	916,170	01/14/2021	05/15/2030
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	2,047,798	107.9710	2,105,430	1,950,000	2,017,743		(13,967)			3.875	3.037	JD	2,729	75,563	12/05/2019	06/18/2026
62954H-AB-4	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	19,930,800	112.1300	22,425,941	20,000,000	19,945,645		6,047			4.300	4.343	JD	31,056	860,000	06/11/2019	06/18/2029
62954H-AC-2	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	6,697,667	105.2200	6,760,402	6,425,000	6,690,009		(7,915)			3.150	2.319	MN	33,731	124,819	04/29/2020	05/01/2027
62954H-AD-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	1,745,590	106.6750	1,866,813	1,750,000	1,746,225		385			3.400	3.430	MN	9,917	59,500	04/29/2020	05/01/2030
62954H-AE-8	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	4,919,138	103.3380	4,809,351	4,654,000	4,840,392		(54,179)			2.700	1.464	MN	20,943	125,658	07/14/2020	05/01/2025
62954H-AE-8	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	LS	D	1	2.B FE	365,712	103.3380	357,550	346,000	359,857		(4,028)			2.700	1.464	MN	1,557	9,342	07/14/2020	05/01/2025
62954H-AG-3	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	12,955,410	100.7450	13,096,896	13,000,000	12,957,937		2,527			2.500	2.539	MN	45,139	162,500	05/04/2021	05/11/2031
62954H-AG-3	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	LS	D	1	2.B FE	1,993,140	100.7450	2,014,907	2,000,000	1,993,529		389			2.500	2.539	MN	6,944	25,000	05/04/2021	05/11/2031
62954H-AH-1	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	14,962,950	100.4200	15,063,060	15,000,000	14,963,222		272			2.650	2.678	FA	34,229		11/15/2021	02/15/2032
62954H-AM-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A		D	1	2.B FE	11,852,400	100.3200	12,038,370	12,000,000	11,852,651		251			3.250	3.315	MN	33,583		11/15/2021	11/30/2051
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.B FE	4,999,850	113.0340	5,651,691	5,000,000	4,999,907		20			5.350	5.351	MS	89,167	267,500	12/03/2018	03/01/2026
62947Q-AY-4	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.B FE	5,682,520	119.8540	6,711,844	5,600,000	5,666,004		(8,391)			5.550	5.334	JD	25,900	310,800	11/21/2019	12/01/2028
62947Q-AZ-1	NXP BV/NXP FUNDING LLC CO GUARNT 144A		D	1	2.B FE	4,998,550	107.4380	5,371,894	5,000,000	4,999,356		276			4.875	4.881	MS	81,250	243,750	12/03/2018	03/01/2024
649322-AA-2	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	11,015,432	122.6580	13,756,127	11,215,000	11,035,527		4,347			4.024	4.086	FA	188,038	451,292	12/20/2016	08/01/2045
649322-AA-2	NY & PRESBYTERIAN HOSPIT NT	LS		1	1.C FE	7,785,000	122.6580	9,548,948	7,785,000	7,785,000					4.024	4.086	FA	130,529	313,268	12/20/2016	08/01/2045
649322-AC-8	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	9,999,700	110.9250	11,092,515	10,000,000	9,999,762		12			3.563	3.563	FA	148,458	356,300	06/21/2016	08/01/2036
649322-AD-6	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	4,625,100	129.6130	6,480,668	5,000,000	4,644,770		4,254			4.063	4.468	FA	84,646	203,150	12/09/2016	08/01/2056
649322-AH-7	NY & PRESBYTERIAN HOSPIT NT			1	1.C FE	8,870,838	93.8090	8,428,775	8,985,000	8,876,791		4,587			2.256	2.336	FA	84,459	192,567	09/10/2020	08/01/2040
649840-CR-4	NY STATE ELEC & GAS SR NT 144A			1	1.G FE	4,929,610	104.4760	5,223,783	5,000,000	4,932,716		1,440			3.300	3.375	MS	48,583	165,000	10/30/2019	09/15/2049
649840-CS-2	NY STATE ELEC & GAS SR NT 144A			1	1.G FE	11,968,560	97.0380	11,644,611	12,000,000	11,972,446		3,125			1.950	1.979	AO	58,500	237,900	09/23/2020	10/01/2030
649840-CT-0	NY STATE ELEC & GAS SR NT 144A			1	1.G FE	2,993,550	97.8910	2,936,721	3,000,000	2,993,706		156			2.150	2.174	AO	17,379		09/21/2021	10/01/2031
671818-AC-2	OAK STREET REAL ESTATE CAP NET LEASE				2.A PL	30,000,000	98.0300	29,409,000	30,000,000	30,000,000					3.140	3.140	MS	295,683		09/08/2021	09/08/2036
674599-CF-0	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	143,514	103.7500	145,250	140,000	143,337		(82)			4.625	4.458	JD	288	6,475	10/17/2019	06/15/2045
674599-CJ-2	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	98,820	102.5000	102,500	100,000	98,874		25			4.400	4.476	AO	929	4,400	10/17/2019	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	124,098	98.0000	127,400	130,000	124,359		121			4.100	4.387	FA	2,014	5,330	10/17/2019	02/15/2047
674599-CR-4	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	9,993,100	103.0520	10,305,150	10,000,000	9,995,286		932			3.200	3.211	FA	120,889	320,000	08/06/2019	08/15/2026
674599-CS-2	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	1,990	102.5950	2,052	2,000	1,992		1			3.500	3.559	FA	26	70	08/06/2019	08/15/2029
674599-CS-2	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.B FE	24,874,510	102.5950	25,646,698	24,998,000	24,900,220		10,987			3.500	3.559	FA	330,529	874,930	08/06/2019	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	9,987,000	102.0750	10,207,489	10,000,000	9,992,974		2,542			2.900	2.928	FA	109,556	290,000	08/06/2019	08/15/2024
674599-CY-9	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	4,926,950	101.2500	5,062,500	5,000,000	4,929,890		1,264			4.400	4.489	FA	83,111	220,000	08/06/2019	08/15/2049
674599-DE-2	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	363,590	133.5000	367,125	275,000	350,882		(6,164)			7.875	4.358	MS	6,377	21,656	11/21/2019	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	2,989	127.5000	3,825	3,000	2,990		0			6.450	6.289	MS	57	194	09/18/2019	09/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599-DF-9	OCCIDENTAL PETROLEUM COR SR NT	LS		1	3.B FE	5,080,098	127.5000	6,371,175	4,997,000	5,073,222		(3,123)			6.450	6.289	MS	94,901	322,307	09/18/2019	09/15/2036
674599-DH-5	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	275,160	132.0000	264,000	200,000	269,858		(2,476)			7.950	4.940	JD	707	15,900	10/17/2019	06/15/2039
674599-DL-6	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	321,200	129.7500	324,375	250,000	317,901		(1,537)			6.600	4.690	MS	4,858	16,500	10/17/2019	03/15/2046
674599-DP-7	OCCIDENTAL PETROLEUM COR SR NT				3.B FE	4,367,695	113.5030	4,608,218	4,060,000	4,295,437		(32,779)			7.000	5.820	MN	36,314	284,200	09/18/2019	11/15/2027
674599-DP-7	OCCIDENTAL PETROLEUM COR SR NT	LS			3.B FE	107,579	113.5030	113,503	100,000	105,799		(807)			7.000	5.820	MN	894	7,000	09/18/2019	11/15/2027
674599-DR-3	OCCIDENTAL PETROLEUM COR SR NT			1	3.B FE	9,220,761	117.0000	10,097,100	8,630,000	9,092,875		(58,078)			7.150	6.118	MN	78,845	617,045	09/18/2019	05/15/2028
R7000*-AA-4	ODAL VINDKRAFTVERK AS SEC		B		1.G PL	17,820,000	122.4140	20,882,558	17,059,024	17,059,024				(760,976)	2.950	2.950	MJSD	1,398	350,641	04/23/2021	06/30/2042
67576J-AB-7	ODEBRECHT OIL & FIN ZERO CO NT 144A	@	D	1	6. *		0.6500	16,736	2,574,799						0.000	0.000	N/A			12/22/2017	12/31/2099
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR NT 144A		D		3.A FE	19,316,505	106.9660	20,858,370	19,500,000	19,447,846		20,496			5.625	5.750	AO	201,094	1,096,875	04/16/2014	04/25/2024
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR NT 144A	LS	D		3.A FE	495,295	106.9660	534,830	500,000	498,663		526			5.625	5.750	AO	5,156	28,125	04/16/2014	04/25/2024
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR NT 144A		D		3.A FE	14,814,750	105.4860	15,822,900	15,000,000	14,922,321		18,248			4.500	4.650	AO	129,375	675,000	04/15/2015	10/22/2025
677050-AG-1	OGLETHORPE PWR CORP 1ST MTG			1	2.A FE	3,000,000	133.0110	3,990,336	3,000,000	3,000,000					5.950	5.950	MN	29,750	178,500	02/01/2010	11/01/2039
677050-AH-9	OGLETHORPE PWR CORP 1ST MTG			1	2.A FE	9,980,000	127.9930	12,799,334	10,000,000	9,982,164		263			5.250	5.262	MS	175,000	525,000	08/16/2011	09/01/2050
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B				3.A	5,006,984	104.3250	5,223,516	5,006,984	5,006,984					6.500	6.500	JD	14,465	323,264	12/01/2019	06/15/2040
678858-BQ-3	OKLAHOMA G&E CO SR NT			1	1.G FE	2,807,868	110.0510	3,268,501	2,970,000	2,819,895		3,751			4.000	4.350	JD	5,280	118,800	08/15/2018	12/15/2044
678858-BR-1	OKLAHOMA G&E CO SR NT			1	1.G FE	14,989,800	118.6420	17,796,337	15,000,000	14,990,704		205			4.150	4.154	AO	155,625	622,500	03/28/2017	04/01/2047
678858-BT-7	OKLAHOMA G&E CO SR NT			1	1.G FE	24,377,553	109.9820	27,385,511	24,900,000	24,526,382		48,267			3.800	4.061	FA	357,453	946,200	10/15/2018	08/15/2028
678858-BU-4	OKLAHOMA G&E CO SR NT			1	1.G FE	3,040,410	106.8800	3,206,389	3,000,000	3,031,637		(3,576)			3.300	3.145	MS	29,150	99,000	06/25/2019	03/15/2030
678858-AZ-4	OKLAHOMA GAS & ELEC SR NT PT7/15/07				1.G FE	19,210,700	122.9160	22,739,434	18,500,000	18,784,979		(42,178)			6.650	6.314	JJ	567,282	1,230,250	04/16/2007	07/15/2027
679574-AH-6	OLD DOMIN ELECTRIC COOP NT			1	1.E FE	2,916,480	106.2860	3,099,804	2,916,480	2,916,480					5.676	5.676	JD	13,795	165,539	07/23/2003	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT			1	1.E FE	8,749,000	106.7850	9,342,639	8,749,000	8,749,000					6.210	6.210	JD	45,276	543,313	12/12/2002	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT	LS		1	1.E FE	1,000	106.7850	1,068	1,000	1,000					6.210	6.210	JD	5	62	12/12/2002	12/01/2028
68163W-AA-7	OLYMPUS CORP SR NT 144A		D	1	2.B FE	12,500,000	100.6570	12,582,179	12,500,000	12,500,000					2.143	2.143	JD	17,114		12/02/2021	12/08/2026
68163W-AA-7	OLYMPUS CORP SR NT 144A	LS	D	1	2.B FE	7,500,000	100.6570	7,549,307	7,500,000	7,500,000					2.143	2.143	JD	10,269		12/02/2021	12/08/2026
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN		D	5	4.B PL	15,019,138	102.6000	15,766,751	15,367,203	14,987,747		(65,598)			5.250	5.607	MS	219,623	880,931	06/26/2019	03/31/2026
681919-BA-3	OMNICOM GRP INC CO GUARNT			1	2.A FE	39,585,246	106.0130	42,048,902	39,664,000	39,634,525		9,453			3.650	3.677	MN	241,289	1,447,736	07/16/2015	11/01/2024
68217F-AA-0	OMNICOM GRP INC CO GUARNT			1	2.A FE	6,993,490	107.2650	7,508,545	7,000,000	6,996,928		651			3.600	3.611	AO	53,200	252,000	03/28/2016	04/15/2026
681919-BB-1	OMNICOM GRP INC SR NT			1	2.A FE	1,494,840	99.9930	1,499,896	1,500,000	1,495,688		460			2.450	2.488	AO	6,227	36,750	02/19/2020	04/30/2030
681919-BB-1	OMNICOM GRP INC SR NT	LS		1	2.A FE	3,487,960	99.9930	3,499,756	3,500,000	3,489,938		1,074			2.450	2.488	AO	14,530	85,750	02/19/2020	04/30/2030
681919-BD-7	OMNICOM GRP INC SR NT			1	2.A FE	17,868,317	101.4480	18,159,181	17,900,000	17,870,116		1,799			2.600	2.620	FA	193,917	113,764	04/28/2021	08/01/2031
681919-BD-7	OMNICOM GRP INC SR NT	LS		1	2.A FE	99,823	101.4480	101,448	100,000	99,833		10			2.600	2.620	FA	1,083	636	04/28/2021	08/01/2031
68233J-CB-8	ONCOR ELEC DELIVERY 1ST MTG 144A			1	1.F FE	4,903,950	96.5660	4,828,287	5,000,000	4,904,208		258			2.700	2.795	MN	16,875		11/10/2021	11/15/2051
68233J-AS-3	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	3,349,441	133.9140	4,301,333	3,212,000	3,326,761		(3,298)			5.300	5.014	JD	14,186	170,236	10/31/2013	06/01/2042
68233J-BB-9	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	568,554	114.1250	559,211	490,000	564,961		(2,320)			3.750	2.833	AO	4,594	18,375	06/09/2020	04/01/2045
68233J-BG-8	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	14,985,418	120.9560	18,143,455	15,000,000	14,986,197		278			4.100	4.106	MN	78,583	615,000	01/30/2019	11/15/2048
68233J-BM-5	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	349,924	103.6740	362,859	350,000	349,958		17			2.750	2.755	JD	802	9,625	11/21/2019	06/01/2024
G7000#-AB-0	ONE HOUSING GRP SR NT		B		1.F Z	18,204,000	106.9860	21,709,821	20,292,208	20,292,208				(205,196)	2.870	2.870	MN	88,976	592,009	11/06/2019	11/06/2031
G7000#-AA-2	ONE HOUSING GRP SR NT SR NT		B		1.F Z	18,204,000	104.6990	21,245,676	20,292,208	20,292,208				(205,196)	2.690	2.690	MN	83,395	554,879	11/06/2019	11/06/2029
G1266*-AA-8	ONE RAIL AUSTRALIA FINANCE 2 PTY LTD SEC		D		4.B Z	24,394,568	97.6000	23,809,098	24,394,568	23,824,999		15,900			7.400	7.849	MJSD	4,946	188,370	09/29/2021	08/16/2028
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A			1	1.G FE	12,282,248	108.7860	13,101,143	12,043,000	12,276,832		(4,410)			4.250	4.126	AO	108,052	545,949	10/22/2020	10/15/2050
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A	LS		1	1.G FE	990,122	108.7860	1,041,086	957,000	989,356		(603)			4.250	4.126	AO	8,586	43,384	10/22/2020	10/15/2050
682680-AS-2	ONEOK INC CO GUARNT			1	2.C FE	15,064,200	108.1800	16,226,964	15,000,000	15,039,537		(6,318)			4.000	3.946	JJ	280,000	600,000	10/18/2017	07/13/2027
682680-AT-0	ONEOK INC CO GUARNT			1	2.C FE	19,750,600	115.9200	23,183,930	20,000,000	19,768,618		4,388			4.950	5.031	JJ	462,000	990,000	07/10/2017	07/13/2047
682680-AU-7	ONEOK INC CO GUARNT			1	2.C FE	19,945,400	110.4840	22,096,737	20,000,000	19,961,683		4,922			4.550	4.584	JJ	419,611	910,000	06/19/2018	07/15/2028
682680-AV-5	ONEOK INC CO GUARNT			1	2.C FE	1,233,621	121.2300	1,509,309	1,245,000	1,234,117		186			5.200	5.261	JJ	29,852	64,740	03/11/2019	07/15/2048
682680-AV-5	ONEOK INC CO GUARNT	LS		1	2.C FE	3,720,679	121.2300	4,552,172	3,755,000	3,722,176		560			5.200	5.261	JJ	90,037	195,260	03/11/2019	07/15/2048
682680-AW-3	ONEOK INC CO GUARNT			1	2.C FE	14,953,050	109.0790	16,361,913	15,000,000	14,964,211		4,141			4.350	4.389	MS	192,125	652,500	03/11/2019	03/15/2029
682680-AY-9	ONEOK INC CO GUARNT			1	2.C FE	4,982,200	103.6840	5,184,209	5,000,000	4,985,881		1,584			3.400	3.442	MS	56,667	170,000	08/12/2019	09/01/2029
682680-AZ-6	ONEOK INC CO GUARNT			1	2.C FE	4,975,250	110.8600	5,543,009	5,000,000	4,976,238		428			4.450	4.480	MS	74,167	222,500	08/12/2019	09/01/2049
68268N-AD-5	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	187,754	134.2940	201,441	150,000	184,766		(1,452)			6.850	4.747	AO	2,169	10,275	11/21/2019	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	351,932	126.3060	378,918	300,000	348,653		(1,594)			6.125	4.797	FA	7,656	18,375	11/21/2019	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68268N-AJ-2	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	4,068,675	101.1950	4,134,846	4,086,000	4,084,495		1,950			3.375	3.425	AO	34,476	137,903	09/10/2012	10/01/2022
68268N-AJ-2	ONEOK PARTNERS LP CO GUARNT	LS		1	2.B FE	910,125	101.1950	924,926	914,000	913,663		436			3.375	3.425	AO	7,712	30,848	09/10/2012	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP CO GUARNT			1	2.B FE	9,996,000	105.3250	10,532,529	10,000,000	9,999,172		454			5.000	5.005	MS	147,222	500,000	09/09/2013	09/15/2023
P8711*-AA-4	OPAIN SA SR SEC		D		3.A FE	20,867,759	99.3260	20,727,099	20,867,759	20,867,759					4.090	4.090	JD	504,142	426,746	08/14/2019	12/15/2026
68389X-AU-9	ORACLE CORP SR NT			1	2.A FE	2,003	104.5630	2,091	2,000	2,001		0			3.400	3.383	JJ	33	68	08/01/2014	07/08/2024
68389X-AU-9	ORACLE CORP SR NT	LS		1	2.A FE	999,397	104.5630	1,043,540	998,000	998,400		(150)			3.400	3.383	JJ	16,306	33,932	08/01/2014	07/08/2024
68389X-AV-7	ORACLE CORP SR NT			1	2.A FE	465,105	110.9010	443,606	400,000	456,974		(3,914)			4.300	2.889	JJ	8,266	17,200	11/21/2019	07/08/2034
68389X-BC-8	ORACLE CORP SR NT			1	2.A FE	4,821,392	103.8680	5,193,420	5,000,000	4,930,898		19,036			2.950	3.387	MN	18,847	147,500	09/21/2015	05/15/2025
68389X-BD-6	ORACLE CORP SR NT			1	2.A FE	16,893,750	103.7660	17,640,173	17,000,000	16,934,450		6,695			3.250	3.303	MN	70,597	552,500	04/28/2015	05/15/2030
68389X-BE-4	ORACLE CORP SR NT			1	2.A FE	13,055,950	107.2840	13,946,859	13,000,000	13,044,815		(2,917)			3.900	3.864	MN	64,783	507,000	09/26/2016	05/15/2035
68389X-BH-7	ORACLE CORP SR NT			1	2.A FE	961,392	105.7920	846,340	800,000	948,628		(8,880)			3.850	2.295	JJ	14,202	46,200	07/21/2020	07/15/2036
68389X-BJ-3	ORACLE CORP SR NT			1	2.A FE	281,175	104.1240	260,309	250,000	279,458		(794)			4.000	3.287	JJ	4,611	10,000	10/17/2019	07/15/2046
68389X-BM-6	ORACLE CORP SR NT			1	2.A FE	4,981,200	102.8240	5,141,181	5,000,000	4,990,860		1,869			2.650	2.693	JJ	61,097	132,500	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR NT			1	2.A FE	2,160	104.6490	2,093	2,000	2,145		(7)			3.800	3.200	MN	10	76	11/21/2019	11/15/2037
68389X-BP-9	ORACLE CORP SR NT	LS		1	2.A FE	721,387	104.6490	699,057	668,000	716,398		(2,404)			3.800	3.200	MN	3,244	25,384	11/21/2019	11/15/2037
68389X-BS-3	ORACLE CORP SR NT			1	2.A FE	3,753,087	104.0230	4,056,888	3,900,000	3,829,599		22,866			2.950	3.618	MN	14,701	115,050	06/28/2018	11/15/2024
68389X-BS-3	ORACLE CORP SR NT	LS		1	2.A FE	1,058,563	104.0230	1,144,250	1,100,000	1,080,143		6,449			2.950	3.618	MN	4,146	32,450	06/28/2018	11/15/2024
68389X-BU-8	ORACLE CORP SR NT			1	2.A FE	1,047,743	103.1630	1,083,208	1,050,000	1,048,266		302			2.800	2.834	AO	7,350	29,400	03/30/2020	04/01/2027
68389X-BX-2	ORACLE CORP SR NT			1	2.A FE	4,850,591	98.2660	4,913,322	5,000,000	4,852,680		2,089			3.600	3.770	AO	45,000	90,000	04/09/2021	04/01/2050
68389X-CA-1	ORACLE CORP SR NT			1	2.A FE	5,990	104.1960	6,252	6,000	5,990		0			3.950	3.960	MS	63	119	03/22/2021	03/25/2051
68389X-CA-1	ORACLE CORP SR NT	LS		1	2.A FE	7,480,886	104.1960	7,808,469	7,494,000	7,481,065		179			3.950	3.960	MS	78,937	148,829	03/22/2021	03/25/2051
68389X-CD-5	ORACLE CORP SR NT			1	2.A FE	299,229	99.7580	299,275	300,000	299,308		79			2.300	2.340	MS	1,840	3,469	03/22/2021	03/25/2028
68389X-CE-3	ORACLE CORP SR NT			1	2.A FE	43,519,168	100.7470	43,764,711	43,440,000	43,521,489		2,321			2.875	2.853	MS	333,040	555,645	11/10/2021	03/25/2031
68389X-CE-3	ORACLE CORP SR NT	LS		1	2.A FE	2,406,265	100.7470	2,428,015	2,410,000	2,406,516		251			2.875	2.853	MS	18,477	34,836	11/10/2021	03/25/2031
684065-BJ-3	ORANGE & ROCKLAND UTILIT SR NT 144A			1	1.G FE	21,573,955	124.8680	27,096,325	21,700,000	21,588,066		2,465			4.950	4.988	JJ	537,075	1,074,150	07/09/2015	07/01/2045
684065-AT-2	ORANGE & ROCKLAND UTILS DEB PUT 12/1/04				2.B FE	5,000,000	122.3950	6,119,763	5,000,000	5,000,000					6.500	6.500	JD	27,083	325,000	12/15/1997	12/01/2027
685218-AB-5	ORANGE SA SR NT		D	1	2.A FE	9,962,100	136.9430	13,694,312	10,000,000	9,967,041		749			5.500	5.526	FA	221,528	550,000	01/30/2014	02/06/2044
684065-B*-5	ORANGE& ROCKLAND DEB SER 2018A				1.G	40,000,000	109.9250	43,970,028	40,000,000	40,000,000					4.350	4.350	MS	580,000	1,740,000	08/28/2018	09/01/2048
684065-B@-3	ORANGE& ROCKLAND UTILITIES DEB SER 18B				1.G	10,000,000	109.5890	10,958,859	10,000,000	10,000,000					4.350	4.350	MS	145,000	435,000	12/20/2018	09/01/2048
68560E-AB-4	ORBIA ADVANCE CORP SAB CO GUARNT 144A		D	1	2.C FE	15,058,300	97.7500	14,662,500	15,000,000	15,056,720		(1,580)			2.875	2.828	MN	59,896	215,625	07/20/2021	05/11/2031
67103H-AD-9	O'REILLY AUTOMOTIVE INC CO GUARNT			1	2.A FE	6,999,440	103.4030	7,238,228	7,000,000	6,999,905		63			3.850	3.851	JD	11,978	269,500	06/17/2013	06/15/2023
67103H-AE-7	O'REILLY AUTOMOTIVE INC CO GUARNT			1	2.A FE	13,835,334	107.3010	14,721,631	13,720,000	13,773,847		(11,825)			3.550	3.448	MS	143,412	487,060	05/23/2016	03/15/2026
67103H-AC-1	O'REILLY AUTOMOTIVE INC SR NT			1	2.A FE	4,981,350	101.3130	5,065,657	5,000,000	4,998,529		2,141			3.800	3.845	MS	63,333	190,000	08/16/2012	09/01/2022
67103H-AJ-6	O'REILLY AUTOMOTIVE INC SR NT			1	2.A FE	9,995,900	112.7230	11,272,302	10,000,000	9,996,504		348			4.200	4.205	AO	105,000	420,000	03/25/2020	04/01/2030
Q7160#-AL-3	ORICA FINANCE LIMITED SER A GTD SR NT		D		2.B FE	19,000,000	108.8040	20,672,810	19,000,000	19,000,000					4.330	4.330	MN	132,546	822,700	05/03/2017	05/03/2027
Q7160#-AN-9	ORICA FINANCE LTD SR NT		D		2.B	29,000,000	103.3220	29,963,270	29,000,000	29,000,000					3.190	3.190	AO	172,171	925,100	06/24/2020	10/24/2028
68620Y-A#-9	ORIGIN ENERGY FIN LTD SR NT 2019A		D		2.B	25,000,000	115.1560	28,788,961	25,000,000	25,000,000					5.160	5.160	JJ	594,833	1,290,000	01/15/2019	01/15/2029
686514-AF-7	ORLANDO HEALTH OBL GRP NT			1	1.F FE	20,000,000	118.5990	23,719,753	20,000,000	20,000,000					4.089	4.089	AO	204,450	817,800	01/30/2018	10/01/2048
686514-AH-3	ORLANDO HEALTH OBL GRP SR NT			1	1.F FE	5,000,000	105.0810	5,254,034	5,000,000	5,000,000					3.327	3.327	AO	41,588	163,578	09/30/2020	10/01/2050
671056-AF-8	OSI GROUP LLC SR SEC				2.C PL	30,000,000	111.2820	33,384,456	30,000,000	30,000,000					4.350	4.350	MS	358,875	1,305,000	03/22/2018	03/22/2028
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN			1	2.B FE	500,185	100.0030	500,014	500,000	500,006		(179)			0.583	0.582	JAJO	713	2,435	01/13/2021	04/05/2023
690742-AF-8	OWENS CORNING CO GUARNT			1	2.C FE	14,971,892	105.8890	15,962,782	15,075,000	15,011,952		12,339			3.400	3.499	FA	193,630	512,550	11/21/2019	08/15/2026
690742-AJ-0	OWENS CORNING SR NT			1	2.C FE	14,968,050	109.6530	16,447,895	15,000,000	14,974,569		2,806			3.950	3.976	FA	223,833	592,500	07/29/2019	08/15/2029
R7000#-AA-0	OYFJELLET WIND AS PROJECT ROCK SEC		B		2.C PL	41,352,500	98.0050	39,010,385	39,804,390	39,804,390				(1,548,110)	2.120	2.120	MJSD	253,156		09/14/2021	09/14/2045
694308-HS-9	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	117,826	101.6420	116,888	115,000	117,744		(82)			3.300	2.804	MS	1,117		11/01/2021	03/15/2027
694308-JE-8	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	399,976	100.0000	400,001	400,000	399,994		12			1.750	1.753	JD	292	7,000	06/16/2020	06/16/2022
694308-JJ-7	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	4,748,308	92.9530	5,058,522	5,442,000	4,757,874		9,566			3.500	4.265	FA	79,363	95,235	03/15/2021	08/01/2050
694308-JJ-7	PACIFIC GAS & ELEC 1ST MTG	LS		1	2.C FE	2,703,098	92.9530	2,879,695	3,098,000	2,708,544		5,446			3.500	4.265	FA	45,179	54,215	03/15/2021	08/01/2050
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	10,389,047	108.2200	10,767,890	9,950,000	9,978,642		(2,914)			4.550	4.507	JJ	226,363	451,467	07/02/2020	07/01/2030
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG	LS		1	2.C FE	2,390,000	108.2200	2,164,400	2,000,000	2,005,757		(586)			4.550	4.507	JJ	45,500	90,747	07/02/2020	07/01/2030
694308-JN-8	PACIFIC GAS & ELEC 1ST MTG			1	2.C FE	12,779,047	109.2550	13,056,028	11,950,000	12,441,019		(8,363)			4.950	4.685	JJ	295,763	589,882	07/02/2020	07/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694308-GY-7	PACIFIC GAS & ELEC SR NT			1	2.C FE	4,890,800	99.6620	4,983,080	5,000,000	4,893,321		2,521			4.500	4.665	JD	10,000	225,000	03/15/2021	12/15/2041
695114-BZ-0	PACIFICORP 1ST MTG			1	1.E FE	14,946,000	125.9740	18,896,164	15,000,000	14,965,587		1,720			5.250	5.274	JD	35,000	787,500	06/08/2005	06/15/2035
695114-CL-0	PACIFICORP 1ST MTG			1	1.E FE	495,250	137.1690	685,846	500,000	496,360		119			6.000	6.069	JJ	13,833	30,000	01/05/2009	01/15/2039
695114-CT-3	PACIFICORP 1ST MTG			1	1.E FE	14,966,400	115.6030	17,340,518	15,000,000	14,968,460		625			4.125	4.138	JJ	285,313	618,750	07/10/2018	01/15/2049
69512E-GB-5	PACIFICORP 1ST MTG MTN D8/16/93 F SECD			1	1.E FE	5,453,396	108.4970	5,641,839	5,200,000	5,234,747		(18,121)			7.240	6.828	AO	94,120	376,480	03/11/1999	08/16/2023
695156-AR-0	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	16,892,670	105.6320	17,957,458	17,000,000	16,966,842		11,434			3.650	3.726	MS	182,703	620,500	09/26/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	4,169,634	107.7710	4,835,697	4,487,000	4,266,894		31,746			3.400	4.344	JD	6,780	152,558	10/11/2018	12/15/2027
695156-AT-6	PACKAGING CORP OF AMERIC SR NT	LS		1	2.B FE	476,716	107.7710	552,867	513,000	487,835		3,630			3.400	4.344	JD	775	17,442	10/11/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	9,986,900	104.6580	10,465,791	10,000,000	9,989,330		1,170			3.000	3.015	JD	13,333	300,000	11/18/2019	12/15/2029
695156-AW-9	PACKAGING CORP OF AMERIC SR NT			1	2.B FE	4,969,790	99.9080	4,995,417	5,000,000	4,969,864		74			3.050	3.081	AO	42,361		11/16/2021	10/01/2051
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A			1	4.A FE	17,592,183	97.7500	16,670,231	17,053,945	17,397,853		(41,337)			6.885	6.318	FA	394,650	1,147,491	09/08/2017	07/31/2029
701094-AL-8	PARKER-HANNIFIN CORP SR NT			1	2.A FE	9,959,371	116.5470	11,654,658	10,000,000	9,962,553		835			4.100	4.124	MS	136,667	410,000	12/13/2017	03/01/2047
701094-AN-4	PARKER-HANNIFIN CORP SR NT			1	2.A FE	10,332,200	106.0720	10,607,159	10,000,000	10,257,191		(30,546)			3.250	2.864	JD	15,347	325,000	11/12/2019	06/14/2029
70109H-AN-5	PARKER-HANNIFIN SR MTN DTD 11/21/14			1	2.A FE	9,986,800	120.6290	12,062,852	10,000,000	9,988,566		283			4.450	4.458	MN	49,444	445,000	11/18/2014	11/21/2044
703481-AB-7	PATTERSON-UTI ENERGY INC CO GUARNT			1	3.A FE	14,080,383	100.5160	14,683,318	14,608,000	14,229,353		51,854			3.950	4.258	FA	240,423	577,016	01/07/2019	02/01/2028
703481-AB-7	PATTERSON-UTI ENERGY INC CO GUARNT	LS		1	3.A FE	14,613,996	100.5160	14,847,159	14,771,000	14,662,164		15,325			3.950	4.258	FA	243,106	583,455	01/07/2019	02/01/2028
70450Y-AE-3	PAYPAL HLDGS INC SR NT			1	1.G FE	10,044,815	105.3410	10,534,112	10,000,000	10,036,296		(4,140)			2.850	2.798	AO	71,250	285,000	12/05/2019	10/01/2029
693304-AG-2	PECO ENERGY CO 1ST MTG			1	1.F FE	9,984,400	127.3390	12,733,890	10,000,000	9,990,322		521			5.900	5.911	MN	98,333	590,000	04/16/2004	05/01/2034
693304-AH-0	PECO ENERGY CO 1ST MTG			1	1.F FE	1,057,126	137.8560	1,446,105	1,049,000	1,057,215		(458)			5.950	5.914	AO	15,604	62,416	06/09/2020	10/01/2036
693304-AH-0	PECO ENERGY CO 1ST MTG	LS		1	1.F FE	978,985	137.8560	1,353,742	982,000	979,890		87			5.950	5.914	AO	14,607	58,429	06/09/2020	10/01/2036
693304-AJ-6	PECO ENERGY CO NT			1	1.F FE	23,873,760	128.7380	30,897,144	24,000,000	23,910,831		3,597			5.700	5.737	MS	402,800	1,368,000	03/12/2007	03/15/2037
705322-A@-4	PEDERNALES ELEC 1ST MTG				1.D	25,000,000	93.6530	23,413,179	25,000,000	25,000,000					2.340	2.340	MS	172,250	329,875	02/22/2021	09/15/2051
706451-BD-2	PEMEX PROJ FDG MASTER TR		D		3.C FE	1,999,872	114.6550	2,293,092	2,000,000	1,999,939		8			9.500	9.501	MS	55,944	190,000	03/15/2006	09/15/2027
708696-BX-6	PENNSYLVANIA ELEC CO SR NT 144A			1	2.B FE	10,633,862	106.5050	11,342,808	10,650,000	10,644,759		1,451			4.150	4.166	AO	93,306	441,975	10/29/2015	04/15/2025
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A			1	2.B FE	14,871,000	103.3750	15,506,317	15,000,000	14,983,789		14,858			4.250	4.357	JJ	290,417	637,500	01/14/2013	01/17/2023
709599-AW-4	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	18,452,548	106.0170	19,622,635	18,509,000	18,479,189		5,531			3.400	3.436	MN	80,411	629,306	10/26/2016	11/15/2026
709599-AW-4	PENSKE TRUCK LEASING/PTL SR NT 144A	LS		1	2.B FE	1,486,452	106.0170	1,580,709	1,491,000	1,488,599		446			3.400	3.436	MN	6,478	50,694	10/26/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,986,100	110.2380	11,023,781	10,000,000	9,992,006		1,334			4.200	4.217	AO	105,000	420,000	03/13/2017	04/01/2027
709599-AY-0	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	2,089,943	101.9220	2,038,447	2,000,000	2,050,679		(39,263)			2.700	0.582	MS	16,050	54,000	01/26/2021	03/14/2023
709599-AZ-7	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,961,200	106.5850	10,658,483	10,000,000	9,980,986		5,480			3.950	4.014	MS	121,792	395,000	03/05/2018	03/10/2025
709599-BE-3	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	9,973,200	109.7630	10,976,302	10,000,000	9,983,387		3,635			4.450	4.495	JJ	187,889	445,000	01/22/2019	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	598,758	103.0660	618,396	600,000	599,292		237			2.700	2.744	MN	2,700	16,200	09/10/2019	11/01/2024
709599-BH-6	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	7,978,000	106.1230	8,489,823	8,000,000	7,982,342		1,937			3.350	3.382	MN	44,667	268,000	10/24/2019	11/01/2029
709599-BM-5	PENSKE TRUCK LEASING/PTL SR NT 144A			1	2.B FE	1,649,654	98.9040	1,631,922	1,650,000	1,649,700		46			1.700	1.704	JD	1,247	18,856	04/06/2021	06/15/2026
711123-C#-4	PEOPLES GAS LGHT 1ST MTG SER CCC				1.E	4,000,000	105.1120	4,204,479	4,000,000	4,000,000					3.650	3.650	JD	6,489	146,000	11/01/2016	12/15/2046
711123-D*-7	PEOPLES GAS LGHT 1ST MTG SER DDD				1.E	11,000,000	108.0710	11,887,788	11,000,000	11,000,000					3.650	3.650	JD	17,844	401,500	12/15/2016	12/15/2046
713448-BZ-0	PEPSICO INC SR NT			1	1.E FE	4,766,300	119.4070	5,970,347	5,000,000	4,800,946		6,101			4.000	4.297	MS	64,444	200,000	08/25/2015	03/05/2042
713448-CM-8	PEPSICO INC SR NT			1	1.E FE	49,912,500	105.3990	52,699,684	50,000,000	49,978,316		9,458			3.600	3.621	MS	600,000	1,800,000	02/25/2014	03/01/2024
713448-CQ-9	PEPSICO INC SR NT			1	1.E FE	5,125,305	124.5000	6,361,941	5,110,000	5,124,866		(488)			4.250	4.228	AO	41,625	217,175	10/17/2019	10/22/2044
713448-CY-2	PEPSICO INC SR NT			1	1.E FE	5,041,350	107.3810	5,369,048	5,000,000	5,016,521		(4,316)			3.500	3.400	JJ	79,722	175,000	09/16/2015	07/17/2025
713448-CZ-9	PEPSICO INC SR NT			1	1.E FE	4,982,250	131.7820	6,589,118	5,000,000	4,984,323		362			4.600	4.622	JJ	104,778	230,000	07/14/2015	07/17/2045
713448-DD-7	PEPSICO INC SR NT			1	1.E FE	9,560,597	131.7320	12,627,821	9,586,000	9,563,416		507			4.450	4.466	AO	91,240	426,577	10/08/2015	04/14/2046
713448-DD-7	PEPSICO INC SR NT	LS		1	1.E FE	2,407,603	131.7320	3,180,008	2,414,000	2,408,313		128			4.450	4.466	AO	22,977	107,423	10/08/2015	04/14/2046
713448-DP-0	PEPSICO INC SR NT			1	1.E FE	16,218,799	113.0380	18,278,300	16,170,000	16,224,742		(2,015)			3.450	3.426	AO	131,718	557,865	06/09/2020	10/06/2046
713448-ET-1	PEPSICO INC SR NT			1	1.E FE	8,860,425	113.0460	10,093,914	8,929,000	8,864,774		2,471			3.500	3.554	MS	88,546	312,515	03/17/2020	03/19/2040
713448-ET-1	PEPSICO INC SR NT	LS		1	1.E FE	1,062,775	113.0460	1,210,727	1,071,000	1,063,296		296			3.500	3.554	MS	10,621	37,485	03/17/2020	03/19/2040
714046-AG-4	PERKINELMER INC SR NT			1	2.B FE	35,946,640	105.9360	37,764,033	35,648,000	35,894,179		(28,188)			3.300	3.197	MS	346,380	1,176,384	01/22/2020	09/15/2029
714046-AH-2	PERKINELMER INC SR NT			1	2.B FE	14,994,750	100.9310	15,139,610	15,000,000	14,995,129		379			2.550	2.554	MS	112,625	198,688	03/04/2021	03/15/2031
714046-AJ-8	PERKINELMER INC SR NT			1	2.B FE	249,998	108.2780	270,694	250,000	249,998		0			3.625	3.625	MS	2,668	4,707	03/04/2021	03/15/2051
714046-AJ-8	PERKINELMER INC SR NT	LS		1	2.B FE	4,749,953	108.2780	5,143,191	4,750,000	4,749,953		1			3.625	3.625	MS	50,700	89,442	03/04/2021	03/15/2051
714046-AL-3	PERKINELMER INC SR NT			1	2.B FE	1,049,349	98.5980	1,035,281	1,050,000	1,049,415		66			0.850	0.871	MS	2,752		09/08/2021	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
714272Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A		C	1	2.A FE	4,923,618	93.7210	4,686,032	5,000,000	4,923,618		7,523			1.625	1.805	AO	20,313	81,250	11/23/2020	04/01/2031
714272Q-AC-2	PERNOD RIC INTL FIN LLC CO GUARNT 144A		C	1	2.A FE	9,740,000	95.2620	9,526,152	10,000,000	9,746,972		5,593			2.750	2.880	AO	68,750	275,000	09/28/2020	10/01/2050
714264-AM-0	PERNOD RICARD SA SR NT 144A		D	1	2.A FE	7,159,902	106.8670	7,568,314	7,082,000	7,119,803		(7,914)			3.250	3.119	JD	14,705	230,165	07/28/2016	06/08/2026
714264-AH-1	PERNOD-RICARD SA SR NT 144A		D	1	2.A FE	25,696,092	101.9520	25,977,400	25,480,000	25,495,425		(27,848)			4.250	4.135	JJ	499,337	1,082,900	07/01/2013	07/15/2022
714264-AK-4	PERNOD-RICARD SA SR NT 144A		D	1	2.A FE	26,113,254	135.7650	35,298,791	26,000,000	26,097,518		(2,941)			5.500	5.468	JJ	659,389	1,430,000	01/22/2014	01/15/2042
714294-AD-7	PERRIGO CO PLC CO GUARNT			1	3.A FE	41,406,952	102.9690	42,823,789	41,589,000	41,545,997		21,683			4.000	4.058	MN	212,566	1,663,560	10/01/2014	11/15/2023
714294-AH-8	PERRIGO CO PLC CO GUARNT			1	3.A FE	5,997,713	101.5580	6,093,466	6,000,000	5,997,953		39			5.300	5.302	MN	40,633	318,000	10/01/2014	11/15/2043
714295-AA-0	PERRIGO FINANCE PLC CO GUARNT			1	3.A FE	10,967,110	99.6030	10,956,308	11,000,000	10,971,198		666			4.900	4.919	JD	23,956	539,000	11/24/2014	12/15/2044
714295-AA-0	PERRIGO FINANCE PLC CO GUARNT	LS		1	3.A FE	997,010	99.6030	996,028	1,000,000	997,382		61			4.900	4.919	JD	2,178	49,000	11/24/2014	12/15/2044
714295-AC-6	PERRIGO FINANCE PLC CO GUARNT			1	3.A FE	20,002,750	104.7980	20,959,677	20,000,000	20,004,100		(1,320)			3.900	3.892	JD	34,667	780,000	06/17/2016	12/15/2024
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT			1	3.A FE	2,325,537	101.3950	2,377,714	2,345,000	2,328,794		2,368			3.900	3.496	JD	4,065	73,868	08/06/2020	06/15/2030
71429M-AC-9	PERRIGO FINANCE UNLIMITE CO GUARNT	LS		1	3.A FE	8,001,564	101.3950	7,761,791	7,655,000	7,959,597		(29,860)			3.900	3.496	JD	13,269	241,133	08/06/2020	06/15/2030
Q74508-AJ-9	PERTH AIRPORT PTY LIMITED SR SEC		D		2.B	20,000,000	104.8610	20,972,254	20,000,000	20,000,000					3.450	3.450	MS	224,250	690,000	09/04/2019	09/04/2029
Q74508-AF-7	PERTH AIRPORT SR SEC SER B		D		2.B FE	10,000,000	105.5750	10,557,499	10,000,000	10,000,000					3.600	3.600	JJ	172,000	360,000	07/09/2015	07/09/2027
Q74508-AG-5	PERTH AIRPORT SR SEC SER G		D		2.B FE	25,171,700	106.9090	26,727,148	25,000,000	25,139,227		(13,760)			3.750	3.673	JJ	447,917	937,500	07/30/2019	07/09/2030
715604-AA-2	PERU LNG SRL SR NT 144A		D	1	4.C FE	20,000,000	86.5380	17,307,600	20,000,000	20,000,000					5.375	5.375	MS	295,625	1,075,000	03/15/2018	03/22/2030
69367P-AA-4	PERUSAHAAN GAS NEGARA SR NT 144A		D		2.C FE	9,906,840	108.0060	10,800,563	10,000,000	9,973,340		10,286			5.125	5.246	MN	64,063	512,500	05/13/2014	05/16/2024
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	8,866,260	112.0570	10,085,130	9,000,000	8,887,813		2,884			5.250	5.350	AO	87,938	472,500	10/16/2012	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	19,798,000	106.7040	21,340,800	20,000,000	19,881,034		19,332			4.125	4.250	MN	105,417	825,000	05/08/2017	05/15/2027
71568P-AG-4	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	4,950,200	114.7070	5,735,350	5,000,000	4,962,818		4,202			5.375	5.503	JJ	116,458	268,750	10/18/2018	01/25/2029
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR NT 144A		D		2.B FE	4,969,250	105.7630	5,288,150	5,000,000	4,975,727		2,713			3.875	3.950	JJ	88,264	193,750	07/10/2019	07/17/2029
71647N-AZ-2	PETROBRAS GLBL FINANCE CO GUARNT		D	1	3.C FE	24,600,500	107.6250	26,906,250	25,000,000	24,714,377		31,598			5.750	5.950	FA	598,958	1,437,500	01/25/2018	02/01/2029
71645W-AS-0	PETROBRAS INTL FIN CO GUARNT 144A		D	1	3.C FE	3,892,280	108.3750	3,793,125	3,500,000	3,823,030		(8,948)			6.750	5.935	JJ	101,063	236,250	02/01/2012	01/27/2041
71645W-AS-0	PETROBRAS INTL FIN CO GUARNT 144A	LS	D	1	3.C FE	556,040	108.3750	541,875	500,000	546,147		(1,278)			6.750	5.935	JJ	14,438	33,750	02/01/2012	01/27/2041
71654Q-BB-7	PETROLEOS MEXICANOS CO GUARNT		D	1	3.C FE	9,916,196	100.1700	10,017,000	10,000,000	9,999,296		10,853			4.875	4.988	JJ	212,604	487,500	09/07/2012	01/24/2022
716743-AJ-8	PETRONAS CAPITAL LTD CO GUARNT 144A		D		1.G FE	4,460,625	105.9370	4,767,152	4,500,000	4,485,787		4,101			3.500	3.605	MS	45,063	157,500	03/11/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD CO GUARNT 144A		D		1.G FE	9,876,700	121.5910	12,159,084	10,000,000	9,892,059		2,569			4.500	4.576	MS	128,750	450,000	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD CO GUARNT 144A		D	1	1.G FE	14,810,400	108.0650	16,209,685	15,000,000	14,837,916		16,432			3.500	3.652	AO	102,083	525,000	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD CO GUARNT 144A		D	1	1.G FE	10,000,000	123.4990	12,349,867	10,000,000	10,000,000					4.550	4.550	AO	88,472	455,000	04/14/2020	04/21/2050
717081-DK-6	PFIZER INC SR NT			1	1.F FE	9,966,900	124.6710	12,467,136	10,000,000	9,971,732		729			4.400	4.420	MN	56,222	440,000	05/12/2014	05/15/2044
717081-DM-2	PFIZER INC SR NT			1	1.F FE	14,939,550	105.9360	15,890,358	15,000,000	14,983,743		6,470			3.400	3.448	MN	65,167	510,000	05/12/2014	05/15/2024
717081-DT-7	PFIZER INC SR NT			1	1.F FE	3,750,527	140.8630	5,634,538	4,000,000	3,783,213		6,095			5.600	6.089	MS	65,956	224,000	10/05/2015	09/15/2040
717081-ED-1	PFIZER INC SR NT			1	1.F FE	9,982,600	124.0100	12,401,028	10,000,000	9,984,271		355			4.125	4.135	JD	18,333	412,500	11/14/2016	12/15/2046
717081-EZ-2	PFIZER INC SR NT			1	1.F FE	4,104,213	100.0710	3,823,723	3,821,000	4,086,555		(12,121)			2.550	2.083	MN	8,932	97,436	07/10/2020	05/28/2040
717081-EZ-2	PFIZER INC SR NT	LS		1	1.F FE	1,266,387	100.0710	1,179,840	1,179,000	1,260,939		(3,740)			2.550	2.083	MN	2,756	30,065	07/10/2020	05/28/2040
717081-CY-7	PFIZER INC. SR NT			1	1.F FE	4,997,100	161.7400	8,087,003	5,000,000	4,997,680		67			7.200	7.205	MS	106,000	360,000	03/17/2009	03/15/2039
71710T-AB-4	PG&E ENERGY RECOVERY FND SR SEC SER A-2				1.A FE	399,988	99.8410	399,364	400,000	399,988		0			2.280	2.280	JJ	1,241		11/04/2021	01/15/2036
718172-AC-3	PHILIP MORRIS INTL INC SR NT				1.F FE	149,578	140.6330	154,697	110,000	146,158		(1,585)			6.375	3.684	MN	877	7,013	10/17/2019	05/16/2038
718172-AM-1	PHILIP MORRIS INTL INC SR NT				1.F FE	5,232,274	113.8270	5,924,690	5,205,000	5,229,488		(764)			4.375	4.339	MN	29,097	227,719	02/14/2018	11/15/2041
718172-AW-9	PHILIP MORRIS INTL INC SR NT				1.F FE	9,715,812	110.8810	11,083,628	9,996,000	9,765,289		6,581			4.125	4.292	MS	134,009	412,335	02/26/2013	03/04/2043
718172-AW-9	PHILIP MORRIS INTL INC SR NT	LS			1.F FE	3,888	110.8810	4,435	4,000	3,908		3			4.125	4.292	MS	54	165	02/26/2013	03/04/2043
718172-BL-2	PHILIP MORRIS INTL INC SR NT	C			1.F FE	4,863,550	114.5110	5,725,556	5,000,000	4,882,005		2,943			4.250	4.415	MN	30,104	212,500	11/03/2014	11/10/2044
718172-BQ-1	PHILIP MORRIS INTL INC SR NT			1	1.F FE	4,935,600	106.1180	5,305,886	5,000,000	4,974,103		6,613			3.375	3.529	FA	65,625	168,750	08/10/2015	08/11/2025
718172-BT-5	PHILIP MORRIS INTL INC SR NT			1	1.F FE	19,839,000	104.1060	20,821,126	20,000,000	19,927,645		16,207			2.750	2.843	FA	192,500	550,000	02/18/2016	02/25/2026
718172-CJ-6	PHILIP MORRIS INTL INC SR NT			1	1.F FE	5,147,000	107.8460	5,392,315	5,000,000	5,114,613		(13,178)			3.375	3.036	FA	63,750	168,750	06/24/2019	08/15/2029
718546-AR-5	PHILLIPS 66 CO GUARNT			1	2.A FE	10,264,725	108.4580	11,144,083	10,275,000	10,268,186		953			3.900	3.912	MS	117,991	400,725	02/26/2018	03/15/2028
718546-AR-5	PHILLIPS 66 CO GUARNT	LS		1	2.A FE	4,720,275	108.4580	5,124,652	4,725,000	4,721,867		438			3.900	3.912	MS	54,259	184,275	02/26/2018	03/15/2028
718546-BA-1	PHILLIPS 66 CO GUARNT			1	2.A FE	496,315	100.2780	501,388	500,000	496,324		9			3.300	3.339	MS	2,108		11/10/2021	03/15/2052
718549-AB-4	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	99,967	105.3000	105,300	100,000	99,988		3			3.605	3.609	FA	1,362	3,605	02/18/2015	02/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP SR NT	LS		1	2.C FE	4,898,383	105.3000	5,159,698	4,900,000	4,899,431		169			3.605	3.609	FA	66,733	176,645	02/18/2015	02/15/2025
718549-AD-0	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	13,260,067	106.4500	14,077,971	13,225,000	13,292,291		4,018			3.550	3.427	AO	117,372	415,350	11/01/2021	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718549-AH-1	PHILLIPS 66 PARTNERS LP SR NT			1	2.C FE	4,989,050	103.7690	5,188,439	5,000,000	4,991,221		956			3.150	3.175	JD	7,000	157,500	09/03/2019	12/15/2029
718549-AF-5	PHILLIPS 66 PARTNERS LP SR NT SER			1	2.C FE	24,964,788	107.6920	27,213,653	25,270,000	25,065,817		29,399			3.750	3.897	MS	315,875	943,500	11/01/2021	03/01/2028
720186-AH-8	PIEDMONT NATURAL GAS CO SR NT			1	2.A FE	7,131,676	111.6130	7,924,551	7,100,000	7,123,654		(1,513)			4.100	4.065	MS	97,033	291,100	12/07/2016	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS CO SR NT			1	2.A FE	14,990,250	104.1690	15,625,378	15,000,000	14,996,004		1,002			3.600	3.608	MS	180,000	540,000	09/09/2015	09/01/2025
720198-AD-2	PIEDMONT OPERATING PARTN CO GUARNT			1	2.B FE	3,368,522	105.4340	3,373,902	3,200,000	3,288,205		(38,207)			4.450	3.143	MS	41,929	142,400	12/05/2019	03/15/2024
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT			1	2.B FE	16,747,499	102.2130	17,332,309	16,957,000	16,772,078		18,221			3.150	3.288	FA	201,788	538,597	08/27/2020	08/15/2030
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT	LS		1	2.B FE	3,019,751	102.2130	3,110,351	3,043,000	3,022,544		2,026			3.150	3.288	FA	36,212	96,653	08/27/2020	08/15/2030
720198-AF-7	PIEDMONT OPERATING PARTN CO GUARNT			1	2.B FE	9,951,000	98.0620	9,806,240	10,000,000	9,952,131		1,131			2.750	2.804	AO	77,153		09/13/2021	04/01/2032
723787-AQ-0	PIONEER NATURAL RESOURCE SR NT			1	2.B FE	9,920,500	94.7860	9,478,565	10,000,000	9,930,615		7,308			1.900	1.988	FA	71,778	192,111	08/06/2020	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE SR NT			1	2.B FE	16,979,140	96.1970	16,353,476	17,000,000	16,980,886		1,746			2.150	2.164	JJ	168,536	168,536	01/14/2021	01/15/2031
G7114*-AB-7	PLACES FOR PEOPLE TREAS SER 16-A SR NT		D		1.G	30,000,000	106.0330	31,809,893	30,000,000	30,000,000					3.420	3.420	JD	71,250	1,026,000	06/06/2016	06/08/2026
72650R-AM-4	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	448,579	122.2430	488,974	400,000	444,520		(1,980)			6.700	5.565	MN	3,424	26,800	11/21/2019	05/15/2036
72650R-AR-3	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	1,040,856	128.6600	1,157,938	900,000	1,029,493		(5,540)			6.650	5.254	JJ	27,598	59,850	11/21/2019	01/15/2037
72650R-BA-9	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	5,183,061	110.1450	5,727,556	5,200,000	5,185,465		392			5.150	5.172	JD	22,317	267,800	11/21/2019	06/01/2042
72650R-BC-5	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	3,815,137	100.5200	3,837,838	3,818,000	3,815,653		67			4.300	4.304	JJ	68,862	164,174	12/03/2012	01/31/2043
72650R-BC-5	PLAINS ALL AMER PIPELINE SR NT	LS		1	2.C FE	1,181,114	100.5200	1,188,141	1,182,000	1,181,273		21			4.300	4.304	JJ	21,319	50,826	12/03/2012	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	12,942,150	103.7100	13,482,351	13,000,000	12,988,088		6,309			3.850	3.904	AO	105,661	500,500	08/13/2013	10/15/2023
72650R-BF-8	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	9,984,200	104.5560	10,455,559	10,000,000	9,994,996		1,649			3.600	3.619	MN	60,000	360,000	09/02/2014	11/01/2024
72650R-BL-5	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	4,876,350	109.8360	5,491,817	5,000,000	4,917,105		14,459			4.500	4.881	JD	10,000	225,000	01/16/2019	12/15/2026
72650R-BM-3	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	1,962,088	103.6890	2,038,517	1,966,000	1,962,844		337			3.550	3.573	JD	3,102	69,793	09/09/2019	12/15/2029
72650R-BM-3	PLAINS ALL AMER PIPELINE SR NT	LS		1	2.C FE	3,027,962	103.6890	3,145,910	3,034,000	3,029,129		521			3.550	3.573	JD	4,787	107,707	09/09/2019	12/15/2029
69353R-FG-8	PNC BANK NA SR NT SER BKNT			1	1.F FE	4,674,700	107.0570	5,352,833	5,000,000	4,785,291		32,264			3.100	3.933	AO	28,417	155,000	05/22/2018	10/25/2027
69349L-AQ-1	PNC BANK NA SUB NT SER BKNT			1	1.G FE	14,995,650	109.8980	16,484,699	15,000,000	14,998,371		384			4.200	4.203	MN	105,000	630,000	10/21/2013	11/01/2025
69349L-AS-7	PNC BANK NA SUB SER BKNT				1.G FE	2,882,307	103.4110	2,998,911	2,900,000	2,885,733		1,616			2.700	2.771	AO	15,008	78,300	11/05/2019	10/22/2029
693475-AW-5	PNC FINANCIAL SVCS SR NT			1	1.G FE	1,912,095	108.9790	1,907,129	1,750,000	1,885,308		(17,096)			3.450	2.283	AO	11,404	60,375	06/09/2020	04/23/2029
693475-AX-3	PNC FINANCIAL SVCS SR NT			1	1.G FE	2,022	104.6070	2,092	2,000	2,015		(3)			2.600	2.425	JJ	23	52	11/21/2019	07/23/2026
693475-AX-3	PNC FINANCIAL SVCS SR NT	LS		1	1.G FE	705,503	104.6070	730,154	698,000	703,259		(1,078)			2.600	2.425	JJ	7,965	18,148	11/21/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SVCS SR NT			1	1.G FE	4,986,000	102.9030	5,145,172	5,000,000	4,988,445		1,274			2.550	2.582	JJ	56,313	127,500	01/16/2020	01/22/2030
73020*-AF-0	PNG CO LLC SR SEC NT SER 13A				2.A FE	40,000,000	106.9650	42,785,982	40,000,000	40,000,000					4.250	4.250	JD	56,667	1,700,000	12/19/2013	12/19/2025
731020-AA-4	POLAR TANKERS INC 144A			1	1.G FE	29,661,080	123.1890	35,724,826	29,000,000	29,384,180		(34,739)			5.951	5.752	MN	244,487	1,725,790	05/02/2012	05/10/2037
G7178*-AE-4	PORTERBROOK RAIL FIN LTD SER A SR SEC		B		2.B FE	15,529,200	100.3690	16,293,646	16,233,766	16,233,766				(164,157)	2.690	2.690	AO	90,977	426,365	11/07/2018	04/16/2028
73651E-AC-2	PORTLAND GEN ELEC MTN DTD 8/4/03 144A			1	1.E FE	9,957,100	144.0090	14,400,850	10,000,000	9,973,130		1,475			6.875	6.909	FA	286,458	687,500	07/30/2003	08/01/2033
736508-H@-4	PORTLAND GENERAL ELECTRIC CO 1ST MTG				1.F	10,000,000	131.7170	13,171,730	10,000,000	10,000,000					5.810	5.810	AO	145,250	581,000	09/19/2007	10/01/2037
737679-DB-3	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	9,898,817	144.3100	14,495,935	10,045,000	9,937,986		3,430			6.500	6.607	MN	83,429	652,925	06/09/2020	11/15/2037
737679-DE-7	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	130,420	116.7720	128,449	110,000	129,387		(667)			4.150	3.001	MS	1,344	4,565	06/09/2020	03/15/2043
737679-DF-4	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	9,925,900	126.6320	12,663,161	10,000,000	9,936,654		1,570			4.950	4.998	MN	63,250	495,000	11/14/2013	11/15/2043
737679-CZ-1	POTOMAC ELECTRIC POWER SEC NT			1	1.F FE	2,036,970	126.1790	2,839,024	2,250,000	2,105,790		6,783			5.400	6.107	JD	10,125	121,500	01/29/2007	06/01/2035
693506-BP-1	PPG INDS INC SR NT			1	2.A FE	11,086,870	110.3760	12,483,482	11,310,000	11,155,233		21,549			3.750	4.026	MS	124,881	424,125	10/09/2018	03/15/2028
693506-BP-1	PPG INDS INC SR NT	LS		1	2.A FE	5,056,565	110.3760	5,728,494	5,190,000	5,096,594		12,983			3.750	4.026	MS	57,306	194,625	10/09/2018	03/15/2028
69352P-AH-6	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	14,947,200	125.1000	18,765,021	15,000,000	14,955,727		1,176			4.700	4.722	JD	58,750	705,000	05/21/2013	06/01/2043
69352P-AQ-6	PPL CAPITAL FUNDING INC CO GUARNT			1	2.A FE	4,998,300	112.9220	5,646,124	5,000,000	4,998,548		144			4.125	4.129	AO	43,542	206,250	04/01/2020	04/15/2030
69351U-AH-6	PPL ELEC UTILITIES C SEC			1	1.E FE	4,998,650	142.4540	7,122,703	5,000,000	4,999,002		36			6.450	6.452	FA	121,833	322,500	08/08/2007	08/15/2037
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC				2.C PL	24,565,642	100.3820	24,659,466	24,565,642	24,565,642					3.550	3.550	MJSD	2,422	870,345	11/25/2019	05/01/2039
74005P-BN-3	PRAXAIR INC SR NT			1	1.F FE	1,617,473	103.8630	1,698,159	1,635,000	1,628,971		1,841			2.650	2.775	FA	17,572	43,328	03/27/2015	02/05/2025
74005P-BQ-6	PRAXAIR INC SR NT			1	1.F FE	4,979,200	106.4850	5,324,249	5,000,000	4,990,964		2,039			3.200	3.248	JJ	67,111	160,000	09/21/2015	01/30/2026
740189-AM-7	PRECISION CASTPARTS CORP SR NT			1	1.C FE	11,117,281	106.0540	11,957,556	11,275,000	11,213,242		16,565			3.250	3.419	JD	16,286	366,438	09/17/2015	06/15/2025
74170*-AC-3	PRIME PPTY FND SR NT SER C				1.F	5,000,000	110.4360	5,521,780	5,000,000	5,000,000					4.610	4.610	FA	82,596	230,500	08/22/2013	08/22/2025
74170*-BC-2	PRIME PROPERTY FUND LLC SR NT				1.F	5,000,000	104.5150	5,225,773	5,000,000	5,000,000					2.820	2.820	JJ	65,017	149,617	06/23/2020	06/23/2030
74170*-AV-1	PRIME PROPERTY FUND LLC SR NT SER T				1.F	13,000,000	118.4330	15,396,352	13,000,000	13,000,000					4.580	4.580	MN	87,656	595,400	11/08/2018	11/08/2033
74170*-BD-0	PRIME PROPERTY FUND SR NT SER BB				1.F	7,000,000	101.1010	7,077,051	7,000,000	7,000,000					2.460	2.460	AO	37,310	172,200	10/13/2020	10/13/2030
74170*-BE-8	PRIME PROPERTY FUND SR NT SER CC				1.F	10,000,000	100.7830	10,078,258	10,000,000	10,000,000					2.560	2.560	AO	55,467	256,000	10/13/2020	10/13/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74170*-BP-3	PRIME PROPERTY FUND SR NT SER KK				1.F	14,000,000	97.5210	13,652,888	14,000,000	14,000,000					2.750	2.750	AO	89,833		10/07/2021	10/07/2036
74170*-AU-3	PRIME PROPERTY FUND SR NT SER S				1.F	7,000,000	116.0620	8,124,336	7,000,000	7,000,000					4.480	4.480	MN	46,169	313,600	11/08/2018	11/08/2030
74170*-AD-1	PRIME PROPERTY FUND, LLC SER D SR NT				1.F	5,000,000	105.8860	5,294,320	5,000,000	5,000,000					3.880	3.880	JJ	81,372	194,000	07/30/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND, LLC SER E SR NT				1.F	7,000,000	108.7900	7,615,314	7,000,000	7,000,000					3.980	3.980	JJ	116,857	278,600	07/30/2014	07/30/2026
74170*-AK-5	PRIME PROPERTY FUND, LLC SR NT				1.F	16,000,000	109.0280	17,444,436	16,000,000	16,000,000					3.850	3.850	JJ	301,156	616,000	01/05/2016	01/05/2028
74170*-BG-3	PRIME PROPERTY SR NT SER EE				1.F	10,000,000	102.0470	10,204,742	10,000,000	10,000,000					2.580	2.580	MS	69,517	129,000	03/24/2021	03/24/2031
74170*-AF-6	PRIME PROPERTY SR NT SER F				1.F	50,000,000	104.5420	52,270,901	50,000,000	50,000,000					3.250	3.250	AO	275,347	1,625,000	04/23/2015	04/30/2025
74170*-BK-4	PRIME PROPERTY SR NT SER HH				1.F	9,000,000	103.4220	9,307,989	9,000,000	9,000,000					3.390	3.390	MS	82,208	152,550	03/24/2021	03/24/2041
74251V-AE-2	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	4,981,800	101.9470	5,097,340	5,000,000	4,998,513		2,052			3.300	3.343	MS	48,583	165,000	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	10,577,244	124.7260	13,345,722	10,700,000	10,591,218		2,947			4.625	4.694	MS	145,713	494,875	09/17/2015	09/15/2042
74251V-AF-9	PRINCIPAL FINANCIAL GROU CO GUARNT	LS		1	1.G FE	1,297,686	124.7260	1,621,443	1,300,000	1,298,102		54			4.625	4.694	MS	17,703	60,125	09/17/2015	09/15/2042
74251V-AH-5	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	10,214,515	102.7960	10,536,627	10,250,000	10,244,658		3,751			3.125	3.164	MN	40,929	320,313	11/20/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	2,992,470	120.9870	3,629,610	3,000,000	2,993,801		173			4.350	4.365	MN	16,675	130,500	11/13/2012	05/15/2043
74251V-AK-8	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	9,968,800	105.6490	10,564,891	10,000,000	9,988,294		3,221			3.400	3.437	MN	43,444	340,000	05/05/2015	05/15/2025
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	9,194,792	105.1580	9,776,499	9,297,000	9,245,455		8,004			3.100	3.210	MN	36,826	288,207	12/18/2019	11/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO GUARNT			1	1.G FE	6,972,140	110.4590	7,732,165	7,000,000	6,978,517		2,487			3.700	3.748	MN	33,094	259,000	11/05/2019	05/15/2029
74256L-EJ-4	PRINCIPAL LFE GLB FND II SEC 144A				1.E FE	1,502,263	98.9710	1,484,559	1,500,000	1,501,547		(716)			0.500	0.449	JJ	3,604	4,375	01/26/2021	01/08/2024
74256L-AU-3	PRINCIPAL LFE GLB FND II SR SEC 144A				1.E FE	4,562,555	104.9440	4,958,606	4,725,000	4,642,547		17,520			3.000	3.440	AO	28,744	141,750	02/14/2017	04/18/2026
74264*-AB-2	PRISA LHC LLC SER B SR NT				1.F	12,000,000	108.0560	12,966,741	12,000,000	12,000,000					4.270	4.270	AO	108,173	512,400	04/15/2014	04/15/2026
74264*-AG-1	PRISA LHC LLC SR NT				1.F	10,000,000	102.1230	10,212,313	10,000,000	10,000,000					2.720	2.720	JJ	125,422	204,000	10/15/2020	10/15/2030
74264*-AC-0	PRISA LHC LLC SR NT SER A				1.F	14,000,000	106.7170	14,940,363	14,000,000	14,000,000					3.750	3.750	AO	131,250	525,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC SR NT SER B				1.F	14,000,000	108.4240	15,179,354	14,000,000	14,000,000					3.850	3.850	AO	134,750	539,000	06/01/2016	04/01/2028
742738-AB-9	PRIT CORE REALTY SER B SR NT				2.A	6,000,000	102.6680	6,160,101	6,000,000	6,000,000					3.850	3.850	FA	87,908	231,000	02/14/2013	02/14/2023
742738-AC-7	PRIT CORE REALTY SER C SR NT				2.A	7,000,000	105.3900	7,377,294	7,000,000	7,000,000					4.000	4.000	FA	106,556	280,000	02/14/2013	02/14/2025
743263-AG-0	PROGRESS ENERGY INC SR NT			1	2.B FE	215,896	135.4260	216,681	160,000	207,581		(4,012)			7.000	3.413	AO	1,898	11,200	11/21/2019	10/30/2031
743263-AP-0	PROGRESS ENERGY INC SR NT			1	2.B FE	493,389	137.3230	521,828	380,000	485,094		(4,012)			6.000	3.849	JD	1,900	22,800	11/21/2019	12/01/2039
743315-AT-0	PROGRESSIVE CORP SR NT			1	1.F FE	4,958,650	123.9760	6,198,776	5,000,000	4,961,480		789			4.200	4.249	MS	61,833	210,000	03/09/2018	03/15/2048
743315-AV-5	PROGRESSIVE CORP SR NT			1	1.F FE	6,968,010	113.0040	7,910,279	7,000,000	6,976,441		2,781			4.000	4.055	MS	93,333	280,000	10/31/2018	03/01/2029
743315-AW-3	PROGRESSIVE CORP SR NT			1	1.F FE	7,000,000	107.9920	7,559,414	7,000,000	7,000,000					3.200	3.200	MS	59,111	224,000	03/17/2020	03/26/2030
74340X-BJ-9	PROLOGIS LP CO GUARNT			1	1.G FE	1,157,873	127.2710	1,177,256	925,000	1,149,292		(5,543)			4.375	3.028	MS	11,916	40,469	06/09/2020	09/15/2048
74340X-BK-6	PROLOGIS LP SR NT			1	1.G FE	16,900,478	106.7490	18,147,364	17,000,000	16,926,631		14,029			3.250	3.349	AO	138,125	552,500	02/10/2020	10/01/2026
74340X-BL-4	PROLOGIS LP SR NT			1	1.G FE	998	114.7340	1,147	1,000	998		0			4.375	4.407	FA	18	44	02/10/2020	02/01/2029
74340X-BL-4	PROLOGIS LP SR NT	LS		1	1.G FE	5,984,836	114.7340	6,882,899	5,999,000	5,987,379		1,370			4.375	4.407	FA	109,357	262,456	02/10/2020	02/01/2029
74340X-BM-2	PROLOGIS LP SR NT			1	1.G FE	39,732,400	100.5040	40,201,560	40,000,000	39,777,055		24,125			2.250	2.324	AO	190,000	900,000	02/03/2020	04/15/2030
74340X-BP-5	PROLOGIS LP SR NT			1	1.G FE	19,787,200	102.0640	20,412,860	20,000,000	19,795,502		4,499			3.000	3.054	AO	126,667	600,000	02/03/2020	04/15/2050
74348D-AA-5	PROMIGAS/GASES PACIFICO SR NT 144A		D	1	2.C FE	15,900,720	98.1500	15,704,000	16,000,000	15,917,817		8,896			3.750	3.827	AO	125,000	600,000	10/15/2020	10/16/2029
743674-BD-4	PROTECTIVE LIFE CORP SR NT 144A				2.A FE	868,049	113.0190	904,153	800,000	853,516		(7,005)			4.300	3.190	MS	8,696	34,400	11/21/2019	09/30/2028
743674-BE-2	PROTECTIVE LIFE CORP SR NT 144A			1	2.A FE	22,560,424	105.9500	23,801,686	22,465,000	22,543,450		(8,489)			3.400	3.350	JJ	352,201	763,810	11/21/2019	01/15/2030
74368C-AZ-7	PROTECTIVE LIFE GLBL SEC 144A				1.E FE	300,000	99.5270	298,581	300,000	300,000					0.631	0.631	AO	410	1,893	10/05/2020	10/13/2023
74368C-AY-0	PROTECTIVE LIFE GLBL SR SEC 144A				1.E FE	9,944,400	95.1990	9,519,919	10,000,000	9,949,325		4,925			1.737	1.800	MS	48,250	173,700	01/26/2021	09/21/2030
743820-AA-0	PROV ST JOSEPH HLTH OBL NT SER 19A			1	1.D FE	734,992	103.2540	727,942	705,000	730,348		(2,992)			2.532	2.028	AO	4,463	17,851	06/09/2020	10/01/2029
743756-AE-8	PROV ST JOSEPH HLTH OBL NT SER A			1	1.D FE	20,000,000	117.9300	23,585,927	20,000,000	20,000,000					3.930	3.930	AO	196,500	786,000	01/30/2018	10/01/2048
743756-AC-2	PROV ST JOSEPH HLTH OBL NT SER I			1	1.D FE	24,310,000	113.8260	28,456,612	25,000,000	24,375,165		14,205			3.744	3.900	AO	234,000	936,000	01/06/2017	10/01/2047
74432Q-CE-3	PRUDENTIAL FIN SR NT MTN DTD 02/25/19			1	1.G FE	89,787	125.1820	112,664	90,000	89,797		4			4.350	4.364	FA	1,370	3,915	02/20/2019	02/25/2050
74432Q-CE-3	PRUDENTIAL FIN SR NT MTN DTD 02/25/19	LS		1	1.G FE	4,898,363	125.1820	6,146,443	4,910,000	4,898,905		198			4.350	4.364	FA	74,755	213,585	02/20/2019	02/25/2050
74432Q-BD-6	PRUDENTIAL FIN SR NT MTN DTD 12/03/07				1.G FE	1,386,231	145.1850	1,379,262	950,000	1,382,699		(3,532)			6.625	3.004	JD	5,245	31,469	11/01/2021	12/01/2037
744320-AW-2	PRUDENTIAL FINANCIAL INC JR SUB			1	2.B FE	1,421,708	104.2910	1,392,288	1,335,000	1,419,465		(2,243)			4.500	3.275	MS	17,689		11/01/2021	09/15/2047
744320-AY-8	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	539,120	115.9490	579,743	500,000	537,147		(899)			3.905	4.071	JD	1,302	19,525	10/29/2019	12/07/2047
744320-AY-8	PRUDENTIAL FINANCIAL INC SR NT	LS		1	1.G FE	7,702,445	115.9490	9,275,888	8,000,000	7,722,916		5,031			3.905	4.071	JD	20,827	312,400	10/29/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	5,045,920	117.0690	6,438,816	5,500,000	5,070,891		7,671			3.935	4.424	JD	14,428	216,425	07/24/2018	12/07/2049
74432Q-BY-0	PRUDENTIAL FINANCIAL INC SR NT			1	1.G FE	9,795,492	120.6390	11,822,580	9,800,000	9,796,162		96			5.100	5.103	FA	188,813	499,800	08/12/2013	08/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-BY-0	PRUDENTIAL FINANCIAL INC SR NT	LS		1	1.G FE	199,908	120.6390	241,277	200,000	199,922		2			5.100	5.103	FA	3,853	10,200	08/12/2013	08/15/2043
744320-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20			1	1.G FE	298,716	100.0990	300,298	300,000	299,090		208			1.500	1.575	MS	1,388	4,500	03/05/2020	03/10/2026
744320-CJ-2	PRUDENTIAL FINANCIAL MTN DTD 03/10/20			1	1.G FE	4,711,004	102.7570	4,853,199	4,723,000	4,711,818		456			3.000	3.017	MS	43,688	141,690	03/05/2020	03/10/2040
744320-CJ-2	PRUDENTIAL FINANCIAL MTN DTD 03/10/20	LS		1	1.G FE	276,296	102.7570	284,636	277,000	276,344		27			3.000	3.017	MS	2,562	8,310	03/05/2020	03/10/2040
744320-AQ-8	PRUDENTIAL FINL MTN DTD 12/14/06 SER D				1.G FE	2,135,584	134.5300	2,838,592	2,110,000	2,135,140		(1,368)			5.700	5.568	JD	5,679	120,270	10/17/2019	12/14/2036
744320-CD-5	PRUDENTIAL FINL SR NT MTN DTD 03/27/18			1	1.G FE	6,121,632	124.0460	7,318,719	5,900,000	6,113,902		(5,388)			4.418	4.173	MS	68,062	260,662	07/21/2020	03/27/2048
74456Q-AP-1	PSE&G 1ST MTG MTN DTD 7/1/05 SER D			1	1.E FE	12,830,556	127.4040	16,619,794	13,045,000	12,904,676		6,799			5.250	5.362	JJ	342,431	684,863	02/08/2006	07/01/2035
74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT 12/18/06			1	1.E FE	142,787	134.0590	147,465	110,000	139,663		(1,507)			5.700	3.383	JD	523	6,270	11/21/2019	12/01/2036
744542-C#-6	PUBLIC SERVICE CO NEW MEXICO SER A SR NT				2.B	10,000,000	102.9250	10,292,453	10,000,000	10,000,000					3.210	3.210	AO	54,392	321,000	04/30/2020	04/30/2030
744542-D*-9	PUBLIC SERVICE CO NEW MEXICO SER B SR NT				2.B	7,000,000	99.0260	6,931,821	7,000,000	7,000,000					3.570	3.570	AO	42,344	249,900	04/30/2020	04/29/2039
744516-F#-7	PUBLIC SERVICE CO OF N CAROLINA SR NT				2.A	30,000,000	106.5700	31,971,103	30,000,000	30,000,000					4.130	4.130	JD	55,067	1,239,000	06/22/2016	06/22/2046
744542-AC-5	PUBLIC SERVICE CO OF NEW SR NT			1	2.B FE	15,167,970	105.2130	15,781,986	15,000,000	15,074,390		(19,425)			3.850	3.699	FA	240,625	577,500	10/04/2016	08/01/2025
744516-G*-0	PUBLIC SERVICE CO OF NTH CAROLINA SR NT				2.A	70,000,000	109.0840	76,358,979	70,000,000	70,000,000					4.180	4.180	JD	8,128	2,926,000	06/30/2017	06/30/2047
744448-CJ-8	PUBLIC SERVICE COLORADO 1ST MTG			1	1.F FE	186,437	112.7740	186,077	165,000	185,369		(690)			3.950	3.135	MS	1,919	6,518	06/09/2020	03/15/2043
744573-AN-6	PUBLIC SERVICE ENTERPRIS SR NT			1	2.B FE	199,906	103.5690	207,138	200,000	199,952		18			2.875	2.885	JD	256	5,750	06/03/2019	06/15/2024
744573-AP-1	PUBLIC SERVICE ENTERPRIS SR NT			1	2.B FE	448,988	97.3980	438,290	450,000	449,263		200			0.800	0.846	FA	1,360	3,610	08/12/2020	08/15/2025
744573-AT-3	PUBLIC SERVICE ENTERPRIS SR NT			1	2.B FE	400,000	99.6300	398,522	400,000	400,000					0.841	0.841	MN	495		11/04/2021	11/08/2023
744533-BJ-8	PUBLIC SERVICE OKLAHOMA NT SER G			1	2.A FE	2,977,590	140.6410	4,219,242	3,000,000	2,983,139		583			6.625	6.683	MN	25,396	198,750	11/08/2007	11/15/2037
744533-BM-1	PUBLIC SERVICE OKLAHOMA SR NT SER J			1	1.G FE	448,515	98.3210	442,443	450,000	448,566		51			2.200	2.237	FA	3,795		08/11/2021	08/15/2031
74460D-AH-2	PUBLIC STORAGE SR NT			1	1.F FE	149,931	99.6290	149,444	150,000	149,932		1			1.950	1.957	MN	423		11/04/2021	11/09/2028
744542-D#-5	PUBLIC SVC CO NM SR NT SER B				2.B	13,000,000	92.9750	12,086,796	13,000,000	13,000,000					3.140	3.140	JJ	189,359		07/14/2021	07/15/2041
744533-E*-7	PUBLIC SVC CO OK SR NT				2.A FE	21,000,000	117.9190	24,762,894	21,000,000	21,000,000					4.500	4.500	JD	78,750	945,000	05/23/2019	06/01/2049
745310-AF-9	PUGET ENERGY INC SR SEC			1	2.C FE	6,330,190	101.3610	6,001,595	5,921,000	5,950,250		(52,428)			5.625	4.685	JJ	153,576	333,056	11/18/2013	07/15/2022
745332-BU-9	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	13,000,000	125.3500	16,295,560	13,000,000	13,000,000					5.483	5.483	JD	59,399	712,790	05/23/2005	06/01/2035
745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	5,783,663	118.6300	6,684,787	5,635,000	5,778,065		(3,615)			4.223	4.054	JD	10,576	237,966	06/09/2020	06/15/2048
745332-CK-0	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	5,076,400	98.8080	4,940,387	5,000,000	5,076,185		(215)			2.893	2.816	MS	42,591		11/10/2021	09/15/2051
74531E-AC-6	PUGET SOUND ENERGY INC MTN B DTD 3/9/99			1	1.F FE	20,000,000	128.2730	25,654,581	20,000,000	20,000,000					7.000	7.000	AO	295,556	1,400,000	03/04/1999	03/09/2029
745332-BW-5	PUGET SOUND ENERGY INC SR NT			1	1.F FE	7,500,000	139.3670	10,452,488	7,500,000	7,500,000					6.724	6.724	JD	22,413	504,300	06/23/2006	06/15/2036
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	4,967,650	105.8700	5,293,498	5,000,000	4,969,191		674			3.250	3.284	MS	47,847	162,500	08/19/2019	09/15/2049
B7000#-AA-7	PURATOS GRP NV NT SER 20YR		B		2.B	36,525,000	102.9490	35,124,349	34,118,048	34,118,048				(2,406,951)	1.840	1.840	JJ	313,886		07/01/2021	07/01/2041
693656-AC-4	PVH CORP SR NT SER WI			1	2.C FE	14,946,530	108.9500	16,342,490	15,000,000	14,959,008		10,456			4.625	4.710	JJ	329,531	693,750	10/19/2020	07/10/2025
74730D-AD-5	QATAR PETROLEUM SR NT 144A		D	1	1.D FE	36,206,250	102.9370	37,057,248	36,000,000	36,205,656		(594)			3.300	3.269	JJ	557,700		11/08/2021	07/12/2051
74730D-AE-3	QATAR PETROLEUM SR NT 144A		D	1	1.D FE	14,944,650	101.0620	15,159,240	15,000,000	14,945,592		942			3.125	3.150	JJ	220,052		06/30/2021	07/12/2041
74733D-A@-9	QIAGEN N.V. SR NT SER B		D		2.C	10,000,000	102.1320	10,213,207	10,000,000	10,000,000					3.750	3.750	AO	78,125	375,000	10/16/2012	10/16/2022
74733D-A#-7	QIAGEN N.V. SR NT SER C		D		2.C	20,000,000	104.4890	20,897,832	20,000,000	20,000,000					3.900	3.900	AO	162,500	780,000	10/16/2012	10/16/2024
74739D-AA-2	QORVO INC CO GUARNT 144A			1	2.C FE	299,442	100.0640	300,193	300,000	299,451		9			1.750	1.814	JD	248		12/09/2021	12/15/2024
Q7794#-AB-9	QPH FIN CO PTY LTD GTD SER B SR SEC NT		D		2.B FE	8,000,000	101.7960	8,143,648	8,000,000	8,000,000					3.980	3.980	FA	114,093	318,400	08/22/2012	08/22/2022
Q7794#-AC-7	QPH FIN CO PTY LTD GTD SER C SR SEC NT		D		2.B FE	27,000,000	105.4050	28,459,224	27,000,000	27,000,000					4.130	4.130	FA	399,578	1,115,100	08/22/2012	08/22/2024
74733L-AE-2	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	8,580,500	112.2500	9,653,500	8,600,000	8,593,214		1,542			5.000	5.023	AO	86,000	430,000	04/18/2012	10/19/2025
74735K-2A-9	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	4,936,050	102.4080	5,120,380	5,000,000	4,991,708		7,028			3.250	3.400	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	QTEL INTL FIN CO GUARNT 144A		D		1.G FE	2,965,020	110.1640	3,304,932	3,000,000	2,983,302		2,383			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
G7304*-AF-8	QUADGAS FIN PLC GTD SR SEC NT		B		2.B FE	12,672,000	109.0480	14,752,122	13,528,139	13,528,139				(136,797)	3.420	3.420	JD	14,137	470,111	08/30/2018	08/30/2033
G7304*-AB-7	QUADGAS FINANCE PTC		B		2.B FE	6,640,000	105.9290	7,165,105	6,764,069	6,764,069				(68,399)	3.070	3.070	JD	6,345	211,000	10/31/2017	10/31/2029
G7304*-AC-5	QUADGAS FINANCE PTC		B		2.B FE	53,112,000	105.7880	57,244,443	54,112,554	54,112,554				(547,189)	3.180	3.180	JD	52,579	1,748,481	10/31/2017	10/31/2032
747525-AF-0	QUALCOMM INC SR NT			1	1.F FE	14,946,000	106.6050	15,990,717	15,000,000	14,979,591		5,585			3.450	3.493	MN	58,938	517,500	05/13/2015	05/20/2025
747525-AJ-2	QUALCOMM INC SR NT			1	1.F FE	2,473	124.5080	2,490	2,000	2,467		(5)			4.650	2.515	MN	11	47	11/01/2021	05/20/2035
747525-AJ-2	QUALCOMM INC SR NT	LS		1	1.F FE	1,110,170	124.5080	1,118,080	898,000	1,107,871		(2,300)			4.650	2.515	MN	4,756	20,879	11/01/2021	05/20/2035
747525-AU-7	QUALCOMM INC SR NT			1	1.F FE	8,622,350	107.9710	9,334,128	8,645,000	8,631,873		2,194			3.250	3.281	MN	31,999	280,963	05/19/2017	05/20/2027
747525-AU-7	QUALCOMM INC SR NT	LS		1	1.F FE	1,351,450	107.9710	1,463,013	1,355,000	1,352,943		344			3.250	3.281	MN	5,015	44,038	05/19/2017	05/20/2027
74834L-AV-2	QUEST DIAGNOSTIC INC SR NT			1	2.B FE	9,955,400	105.6650	10,566,484	10,000,000	9,988,291		4,857			4.250	4.305	AO	106,250	425,000	03/12/2014	04/01/2024
74834L-AX-8	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	24,989,000	105.5800	26,395,121	25,000,000	24,996,021		1,138			3.500	3.505	MS	221,181	875,000	03/05/2015	03/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AY-6	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	5,842,005	124.2180	7,212,108	5,806,000	5,838,983		(840)			4.700	4.659	MS	68,979	272,882	11/30/2017	03/30/2045
74834L-AZ-3	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	19,706,050	106.7150	21,342,935	20,000,000	19,818,661		36,672			3.450	3.672	JD	57,500	690,000	11/19/2019	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	14,956,050	112.9980	16,949,635	15,000,000	14,966,194		3,758			4.200	4.235	JD	1,750	630,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INC SR NT			1	2.B FE	19,938,200	104.0170	20,803,327	20,000,000	19,948,713		5,229			2.950	2.984	JD	1,639	590,000	12/12/2019	06/30/2030
74837H-B@-4	QUESTAR GAS CO SER A SR NT				1.G	12,000,000	102.3110	12,277,360	12,000,000	12,000,000					3.620	3.620	JD	36,200	434,400	12/15/2016	12/01/2046
21684A-AC-0	RABOBANK BANK GTD		D		2.A FE	13,833,659	108.3770	15,151,080	13,980,000	13,917,078		15,781			4.375	4.512	FA	249,747	611,625	02/17/2016	08/04/2025
21688A-AE-2	RABOBANK NDRLD NY SR NT MTN DTD 05/21/15		D		1.D FE	14,841,950	106.6600	15,999,036	15,000,000	14,938,222		16,873			3.375	3.505	MN	56,250	506,250	02/11/2016	05/21/2025
21684A-AA-4	RABOBANK NEDERLAND BANK GTD		D		2.A FE	19,837,200	106.5690	21,313,770	20,000,000	19,962,670		18,197			4.625	4.728	JD	77,083	925,000	11/25/2013	12/01/2023
21684A-AB-2	RABOBANK NEDERLAND BANK GTD		D		2.A FE	14,749,350	139.9010	20,985,165	15,000,000	14,781,359		4,814			5.750	5.869	JD	71,875	862,500	11/25/2013	12/01/2043
G7349#-AA-2	RADIUS HOUSING ASSOCIATION LTD SEC SER A		B		1.E	9,624,750	102.2100	10,370,380	10,146,104	10,146,104				(102,598)	2.370	2.370	JJ	110,212	244,389	01/16/2020	01/16/2035
75063M-AA-5	RADY CHILDREN HOSP/SD CA SEC SER 21A			1	1.D FE	5,000,000	107.4530	5,372,638	5,000,000	5,000,000					3.154	3.154	FA	59,576	38,111	05/11/2021	08/15/2051
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A		D	1	1.E FE	1,217,583	112.0000	1,540,896	1,375,800	1,326,306		8,455			5.838	7.068	MS	20,303	78,616	07/29/2009	09/30/2027
754730-AH-2	RAYMOND JAMES FINANCIAL SR NT			1	2.A FE	14,908,950	110.8610	16,629,079	15,000,000	14,910,201		1,251			3.750	3.784	AO	140,625	281,250	03/18/2021	04/01/2051
75508X-AA-4	RAYONIER LP CO GUARNT			1	2.C FE	39,289,124	99.8810	39,461,048	39,508,000	39,301,384		12,260			2.750	2.814	MN	132,791	543,235	08/12/2021	05/17/2031
75513E-AD-3	RAYTHEON TECH CORP SR NT			1	2.A FE	9,987,200	99.8210	9,982,146	10,000,000	9,989,057		1,155			2.250	2.264	JJ	112,500	251,875	05/14/2020	07/01/2030
75513E-BX-8	RAYTHEON TECH CORP SR NT			1	2.A FE	6,989,039	104.9850	7,211,408	6,869,000	6,958,621		(28,759)			3.150	2.688	JD	9,617	216,374	12/10/2020	12/15/2024
75513E-CH-2	RAYTHEON TECH CORP SR NT			1	2.A FE	24,972,348	107.1790	26,794,673	25,000,000	24,976,607		4,028			3.500	3.520	MS	257,639	875,000	12/10/2020	03/15/2027
75513E-CK-5	RAYTHEON TECH CORP SR NT			1	2.A FE	9,959,494	121.9090	12,190,947	10,000,000	9,960,386		844			4.350	4.376	AO	91,833	435,000	12/10/2020	04/15/2047
75513E-CL-3	RAYTHEON TECH CORP SR NT			1	2.A FE	14,984,700	96.5700	14,485,560	15,000,000	14,984,828		128			2.820	2.825	MS	165,675		08/04/2021	09/01/2051
75513E-CP-4	RAYTHEON TECH CORP SR NT			1	2.A FE	6,997,410	100.8840	7,061,891	7,000,000	6,997,417		7			3.030	3.032	MS	26,513		11/01/2021	03/15/2052
756109-AR-5	REALTY INCOME CORP SR NT			1	1.G FE	14,924,850	110.3340	16,550,130	15,000,000	14,965,628		6,360			4.125	4.178	AO	130,625	618,750	09/16/2014	10/15/2026
756109-AU-8	REALTY INCOME CORP SR NT			1	1.G FE	21,611,915	109.2420	23,661,882	21,660,000	21,629,174		4,482			3.650	3.676	JJ	364,550	790,590	11/29/2017	01/15/2028
756109-AU-8	REALTY INCOME CORP SR NT	LS		1	1.G FE	3,332,585	109.2420	3,648,693	3,340,000	3,335,247		691			3.650	3.676	JJ	56,214	121,910	11/29/2017	01/15/2028
756109-A*-5	REALTY INCOME CORPORATION SR NT				1.G FE	49,476,000	106.4260	54,710,488	51,406,926	51,406,926				(519,830)	2.730	2.730	MN	159,833	1,426,597	09/16/2014	05/20/2034
75625Q-AD-1	RECKITT BENCKISER TSY CO GUARNT 144A		D	1	1.G FE	9,374,800	103.3470	10,334,650	10,000,000	9,706,799		110,036			2.750	4.001	JD	3,819	275,000	11/06/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY CO GUARNT 144A		D	1	1.G FE	25,182,703	106.1780	28,848,579	27,170,000	25,835,542		212,707			3.000	4.004	JD	11,321	815,100	06/27/2019	06/26/2027
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT		D		2.C FE	10,807,830	111.4150	12,041,498	10,807,830	10,807,830					5.875	5.875	JAJO	139,338	625,646	09/27/2016	10/12/2031
75884R-AT-0	REGENCY CENTERS LP CO GUARNT			1	2.A FE	17,895,510	105.2760	18,949,626	18,000,000	17,958,996		15,568			3.750	3.848	JD	30,000	675,000	10/12/2018	06/15/2024
75884R-AX-1	REGENCY CENTERS LP CO GUARNT			1	2.A FE	14,975,550	111.3500	16,702,485	15,000,000	14,983,694		2,261			4.125	4.145	MS	182,188	618,750	02/28/2018	03/15/2028
75884R-AV-5	REGENCY CENTERS LP CO GUNT			1	2.A FE	24,999,050	107.9690	26,992,125	25,000,000	25,000,218		(48)			3.600	3.600	FA	375,000	900,000	06/27/2017	02/01/2027
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT			1	2.C FE	18,183,607	94.6690	17,631,207	18,624,000	18,183,607		34,808			1.750	2.044	MS	95,965	304,025	07/21/2021	09/15/2030
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT	LS		1	2.C FE	1,348,618	94.6690	1,302,649	1,376,000	1,348,618		2,852			1.750	2.044	MS	7,090	26,287	07/21/2021	09/15/2030
75886F-AF-4	REGENERON PHARMACEUTICAL SR NT			1	2.C FE	878,569	94.0790	902,213	959,000	880,009		1,441			2.800	3.243	MS	7,906	29,313	02/12/2021	09/15/2050
75886F-AF-4	REGENERON PHARMACEUTICAL SR NT	LS		1	2.C FE	3,702,081	94.0790	3,801,714	4,041,000	3,708,152		6,070			2.800	3.243	MS	33,316	123,520	02/12/2021	09/15/2050
759351-AL-3	REINS GRP OF AMER MTN DTD 09/24/13			1	2.A FE	14,964,021	105.8760	15,494,973	14,635,000	14,703,704		(38,190)			4.700	4.410	MS	202,532	687,845	03/13/2014	09/15/2023
75951A-AM-0	RELIANCE STAND LIFE II SEC 144A			1	1.E FE	1,214,582	101.3580	1,196,023	1,180,000	1,198,304		(16,277)			2.150	0.673	JJ	11,276	18,060	01/26/2021	01/21/2023
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A			1	1.E FE	972,915	104.1340	989,276	950,000	970,380		(2,707)			2.750	2.293	JJ	11,611	19,938	01/13/2020	01/21/2027
759509-AG-7	RELIANCE STEEL & ALUM SR NT			1	2.B FE	17,531,075	97.2710	17,022,397	17,500,000	17,527,113		(2,860)			2.150	2.130	FA	142,139	388,792	08/05/2020	08/15/2030
74949L-AC-6	RELX CAPITAL INC CO GUARNT		C	1	2.A FE	30,996,950	111.0070	34,606,312	31,175,000	31,040,381		15,560			4.000	4.069	MS	356,781	1,247,000	05/20/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC CO GUARNT		C	1	2.A FE	4,867,758	104.9400	5,142,062	4,900,000	4,872,305		2,852			3.000	3.077	MN	15,925	147,000	05/18/2020	05/22/2030
74949L-AD-4	RELX CAPITAL INC CO GUARNT	LS	C	1	2.A FE	99,342	104.9400	104,940	100,000	99,435		58			3.000	3.077	MN	325	3,000	05/18/2020	05/22/2030
75972B-AB-7	RENESAS ELECTRONICS CORP SR NT 144A		D	1	2.C FE	40,000,000	99.7250	39,889,890	40,000,000	40,000,000					2.170	2.170	MN	84,389		11/18/2021	11/25/2026
760759-AQ-3	REPUBLIC SVCS INC SR NT			1	2.B FE	29,672,600	104.9280	31,478,468	30,000,000	29,880,151		34,683			3.200	3.332	MS	282,667	960,000	06/26/2015	03/15/2025
760759-AS-9	REPUBLIC SVCS INC SR NT			1	2.B FE	70,152	107.2340	69,702	65,000	70,018		(134)			3.375	1.976	MN	280	1,097	11/01/2021	11/15/2027
760759-AT-7	REPUBLIC SVCS INC SR NT			1	2.B FE	3,532,265	110.8210	3,972,931	3,585,000	3,547,547		5,041			3.950	4.138	MN	18,094	141,608	10/30/2018	05/15/2028
760759-AT-7	REPUBLIC SVCS INC SR NT	LS		1	2.B FE	1,394,185	110.8210	1,568,117	1,415,000	1,400,217		1,990			3.950	4.138	MN	7,142	55,893	10/30/2018	05/15/2028
760759-AZ-3	REPUBLIC SVCS INC SR NT			1	2.B FE	18,431,570	94.3390	17,462,204	18,510,000	18,437,895		6,207			1.750	1.792	FA	122,372	234,846	01/20/2021	02/15/2032
76120F-AB-7	RESIDENTIAL RE 19 LTD NT FRN SER 13144A		D	6	4.C FE	12,000,000	99.7200	11,966,400	12,000,000	12,000,000					4.688	4.688	MJSD	40,629	564,932	05/08/2019	06/06/2023
761152-A@-6	RESMED INC SR NT SER B				2.A	15,000,000	108.0230	16,203,462	15,000,000	15,000,000					3.450	3.450	JJ	245,813	517,500	07/10/2019	07/10/2029
76127@-AA-4	RESURGENT HOLDINGS, LLC				2.C PL	35,000,000	115.2400	40,334,000	35,000,000	35,000,000					5.150	5.150	FMAN	185,257	1,351,875	02/24/2021	02/24/2031
76132F-AB-3	RETAIL OPPORTUNITY IN CO GUARNT			1	2.C FE	30,006,384	105.0800	32,312,100	30,750,000	30,432,612		97,979			4.000	4.375	JD	54,667	1,230,000	12/17/2018	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76132F-A@-6	RETAIL OPPORTUNITY INV PARTNER LP SR NT				2.C	20,000,000	108.7790	21,755,753	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/15/2017	12/15/2027
76132F-AA-5	RETAIL OPPORTUNITY INVES SR NT			1	2.C FE	14,108,318	105.5670	15,096,010	14,300,000	14,250,221		23,595			5.000	5.190	JD	31,778	715,000	10/09/2018	12/15/2023
N7411#-AD-1	REWE INTL SR NT		B		2.C	33,480,000	106.3520	36,285,062	34,118,048	34,118,048				(2,529,887)	1.870	1.870	FA	241,025	672,717	07/21/2020	08/15/2027
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012				1.G PL	4,000,000	102.6110	4,104,457	4,000,000	4,000,000					5.130	5.130	JJ	86,070	205,200	08/07/2012	07/31/2022
76169#-AH-6	REYES HOLDINGS LLC SER 2015A SR SEC NT				1.G PL	12,000,000	107.6330	12,915,999	12,000,000	12,000,000					4.850	4.850	FA	237,650	582,000	02/04/2015	02/04/2025
76169#-AJ-2	REYES HOLDINGS LLC SR SEC NT DUE 2028				1.G PL	35,000,000	110.9580	38,835,402	35,000,000	35,000,000					3.710	3.710	AO	266,914	1,298,500	10/17/2017	10/17/2028
76169#-AP-8	REYES HOLDINGS LLC SR SEC SER E				1.G PL	9,000,000	117.7380	10,596,405	9,000,000	9,000,000					4.650	4.650	JD	20,925	418,500	12/13/2018	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC SR SEC SER F				1.G PL	7,000,000	119.3250	8,352,727	7,000,000	7,000,000					4.700	4.700	JD	16,450	329,000	12/13/2018	12/13/2030
761713-BB-1	REYNOLDS AMERICAN INC CO GUARNT		C	1	2.B FE	186,949	121.8440	207,136	170,000	186,182		(359)			5.850	5.142	FA	3,757	9,945	10/17/2019	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC CO GUARNT		C	1	2.B FE	19,939,400	107.9730	21,594,676	20,000,000	19,976,017		6,299			4.450	4.488	JD	46,972	890,000	06/09/2015	06/12/2025
76209P-AA-1	RGA GLBL FUNDING SR SEC 144A				1.E FE	1,149,460	100.4010	1,154,611	1,150,000	1,149,468		9			2.000	2.010	MN	1,981		11/22/2021	11/30/2026
76209P-AA-1	RGA GLBL FUNDING SR SEC 144A	LS			1.E FE	499,765	100.4010	502,005	500,000	499,769		4			2.000	2.010	MN	861		11/22/2021	11/30/2026
G1263#-AA-7	RIDLEY TERMINALS SEC		A		3.C PL	18,146,551	96.3000	17,923,208	18,611,847	17,453,999		(38,809)			9.050	11.232	MJSD	471,675	1,529,706	01/24/2020	12/22/2027
767201-AD-8	RIO TINTO FIN USA LTD CO GUARNT		D	1	1.F FE	19,863,800	130.4630	26,092,682	20,000,000	19,933,484		7,728			7.125	7.190	JJ	657,083	1,425,000	06/24/2008	07/15/2028
76720A-AG-1	RIO TINTO FIN USA PLC CO GUARNT		D	1	1.F FE	4,867,300	119.9010	5,995,057	5,000,000	4,892,488		3,191			4.125	4.283	FA	74,479	206,250	08/16/2012	08/21/2042
771196-AU-6	ROCHE HLDGS INC NT 144A			1	1.C FE	9,727,800	160.7100	16,071,036	10,000,000	9,782,472		6,260			7.000	7.223	MS	233,333	700,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HOLDING INC CO GUARNT 144A			1	1.C FE	14,888,400	105.6000	15,840,055	15,000,000	14,952,860		11,338			3.000	3.087	MN	63,750	450,000	11/02/2015	11/10/2025
771196-BK-7	ROCHE HOLDING INC CO GUARNT 144A			1	1.C FE	3,414,648	104.6760	3,610,266	3,449,000	3,433,111		3,377			2.625	2.738	MN	11,569	90,536	02/22/2016	05/15/2026
771196-BK-7	ROCHE HOLDING INC CO GUARNT 144A	LS		1	1.C FE	1,535,552	104.6760	1,623,521	1,551,000	1,543,855		1,519			2.625	2.738	MN	5,202	40,714	02/22/2016	05/15/2026
771367-BZ-1	ROCHESTER GAS & ELECTRIC CO NT 144A			1	1.F FE	14,983,500	137.8340	20,675,038	15,000,000	14,989,868		653			6.470	6.479	JJ	447,508	970,500	07/12/2007	07/15/2032
77340R-AM-9	ROCKIES EXPRESS PIPELINE SR NT 144A			1	3.A FE	1,242,522	113.0000	1,356,000	1,200,000	1,240,248		(1,116)			6.875	6.557	AO	17,417	82,500	11/21/2019	04/15/2040
772739-AQ-1	ROCK-TENN CO GUARNT			1	2.B FE	16,069,041	102.6820	16,583,133	16,150,000	16,169,400		(14,545)			4.000	3.892	MS	215,333	646,000	01/26/2021	03/01/2023
773903-AC-3	ROCKWELL INTL CORP DEB			1	1.G FE	18,476,014	149.2090	34,870,071	23,370,000	18,503,545		2,233			5.200	6.580	JJ	560,361	1,215,240	02/12/1999	01/15/2098
775109-AX-9	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,905,500	114.9420	11,494,210	10,000,000	9,921,571		2,160			4.500	4.558	MS	132,500	450,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	29,022,017	104.3740	30,164,003	28,900,000	28,926,328		(14,377)			4.100	4.057	AO	296,225	1,184,900	05/21/2014	10/01/2023
775109-AY-7	ROGERS COMMS IN CO GUARNT	LS	A	1	2.A FE	5,090,463	104.3740	5,323,059	5,100,000	5,098,039		1,060			4.100	4.057	AO	52,275	209,100	05/21/2014	10/01/2023
775109-AZ-4	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,946,835	131.3280	13,139,327	10,005,000	9,955,028		1,158			5.450	5.489	AO	136,318	545,273	06/09/2020	10/01/2043
775109-BE-0	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,912,900	106.3660	10,636,607	10,000,000	9,961,530		8,867			3.625	3.731	JD	16,111	362,500	01/27/2016	12/15/2025
775109-BG-5	ROGERS COMMS IN CO GUARNT		A	1	2.A FE	9,939,800	114.5540	11,455,414	10,000,000	9,943,975		1,138			4.300	4.336	FA	162,444	430,000	02/05/2018	02/15/2048
775109-BB-6	ROGERS COMMS IN SR NT		A	1	2.A FE	11,057,138	123.7210	13,745,399	11,110,000	11,067,285		802			5.000	5.033	MS	163,564	555,500	06/09/2020	03/15/2044
775109-BB-6	ROGERS COMMS IN SR NT	LS	A	1	2.A FE	3,969,240	123.7210	4,948,838	4,000,000	3,973,464		637			5.000	5.033	MS	58,889	200,000	06/09/2020	03/15/2044
77578J-AB-4	ROLLS-ROYCE PLC CO GUARNT 144A		D	1	3.C FE	24,829,868	101.5000	25,476,500	25,100,000	24,933,345		39,804			3.625	3.814	AO	194,612	909,875	10/09/2018	10/14/2025
776696-AE-6	ROPER INDS INC SR NT			1	2.A FE	9,992,400	101.4760	10,147,614	10,000,000	9,999,239		849			3.125	3.134	MN	39,931	312,500	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	9,983,400	107.8170	10,781,704	10,000,000	9,992,679		1,682			3.850	3.870	JD	17,111	385,000	11/30/2015	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	15,010,300	109.6070	16,441,020	15,000,000	15,005,588		(1,008)			3.800	3.792	JD	25,333	570,000	12/13/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	17,000,214	112.3460	19,126,928	17,025,000	17,007,314		2,238			4.200	4.218	MS	210,543	715,050	09/11/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC SR NT			1	2.A FE	9,978,300	103.5240	10,352,432	10,000,000	9,982,807		1,958			2.950	2.975	MS	86,861	295,000	08/19/2019	09/15/2029
77678#-AA-3	ROSALES SOLAR HOLDINGS LLC SEC				2.C PL	44,730,341	105.8580	47,349,933	44,729,745	44,729,745					4.190	4.190	JD	1,879,382		12/20/2019	12/31/2049
77775*-BW-0	ROSENTHAL & ROSENTHAL, INC				2.B PL	10,000,000	117.6100	11,761,000	10,000,000	10,000,000					7.910	7.910	JAJO	197,750	791,000	04/01/2020	04/01/2027
778296-AB-9	ROSS STORES INC SR NT			1	2.A FE	4,561,879	109.5980	5,006,419	4,568,000	4,563,838		1,147			4.600	4.630	AO	44,360	210,128	04/02/2020	04/15/2025
778296-AB-9	ROSS STORES INC SR NT	LS		1	2.A FE	431,421	109.5980	473,462	432,000	431,606		108			4.600	4.630	AO	4,195	19,872	04/02/2020	04/15/2025
778296-AC-7	ROSS STORES INC SR NT			1	2.A FE	4,976,600	112.9920	5,649,581	5,000,000	4,981,686		2,978			4.700	4.779	AO	49,611	235,000	04/02/2020	04/15/2027
778296-AD-5	ROSS STORES INC SR NT			1	2.A FE	4,974,000	115.0670	5,753,333	5,000,000	4,977,657		2,143			4.800	4.866	AO	50,667	240,000	04/02/2020	04/15/2030
78016E-ZU-4	ROYAL BANK OF CANADA SR NT		A		1.F FE	1,798,830	98.6050	1,774,888	1,800,000	1,798,993		163			0.650	0.672	JJ	4,940		07/26/2021	07/29/2024
780082-AD-5	ROYAL BANK OF CANADA SUB SER GMTN		A		1.G FE	19,337,529	110.9520	21,501,307	19,379,000	19,359,778		4,193			4.650	4.677	JJ	385,481	901,124	01/22/2016	01/27/2026
780082-AD-5	ROYAL BANK OF CANADA SUB SER GMTN	LS	A		1.G FE	619,671	110.9520	689,009	621,000	620,384		134			4.650	4.677	JJ	12,353	28,877	01/22/2016	01/27/2026
780097-AY-7	ROYAL BK SCOTLND GRP PLC JR SUB		D		2.B FE	9,985,900	106.6210	10,662,095	10,000,000	9,997,409		1,670			6.100	6.119	JD	35,583	610,000	06/03/2013	06/10/2023
780097-BA-8	ROYAL BK SCOTLND GRP PLC SR NT		D		2.A FE	19,731,159	111.2830	21,670,197	19,473,000	19,657,258		(40,035)			4.800	4.588	AO	223,290	934,704	11/21/2019	04/05/2026
780097-BA-8	ROYAL BK SCOTLND GRP PLC SR NT	LS	D		2.A FE	3,420,797	111.2830	3,813,679	3,427,000	3,423,994		622			4.800	4.588	AO	39,296	164,496	11/21/2019	04/05/2026
780097-BG-5	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.A FE	25,000,000	114.4610	28,615,163	25,000,000	25,000,000					4.892	4.892	MN	146,081	1,223,000	05/15/2018	05/18/2029
780097-BJ-9	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.A FE	15,000,000	104.6310	15,694,576	15,000,000	15,000,000					4.519	4.519	JD	11,298	677,850	06/20/2018	06/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
780097-BL-4	ROYAL BK SCOTLND GRP PLC SR NT		D	1	2.A FE	479,532	112.4150	494,625	440,000	471,749		(3,753)			4.445	3.330	MN	2,879	19,558	11/21/2019	05/08/2030
780097-AZ-4	ROYAL BK SCOTLND GRP PLC SUB		D		2.B FE	9,909,800	108.6880	10,868,758	10,000,000	9,977,730		10,353			6.000	6.122	JD	20,000	600,000	12/16/2013	12/19/2023
780099-CE-5	ROYAL BK SCOTLND GRP PLC SUB NT		D		2.B FE	14,988,450	104.5980	15,689,729	15,000,000	14,998,575		1,407			6.125	6.135	JD	40,833	918,750	11/27/2012	12/15/2022
K7802#-AY-5	ROYAL GREENLAND A/S SER D SR NT		D		2.A	14,000,000	110.4680	15,465,498	14,000,000	14,000,000					4.370	4.370	MN	71,377	611,800	11/19/2018	11/19/2028
K7802#-BC-2	ROYAL GREENLAND A/S SER H SR NT		D		2.A	10,000,000	113.1670	11,316,686	10,000,000	10,000,000					4.620	4.620	MN	53,900	462,000	11/19/2018	11/19/2033
78081B-AJ-2	ROYALTY PHARMA PLC CO GUARNT SER WI			1	2.C FE	19,699,454	98.3170	19,663,386	20,000,000	19,718,410		18,957			1.750	2.014	MS	115,694	175,000	08/05/2021	09/02/2027
78081B-AK-9	ROYALTY PHARMA PLC CO GUARNT SER WI			1	2.C FE	18,914,352	96.8980	18,730,433	19,330,000	18,931,033		16,681			2.200	2.463	MS	140,572	212,630	08/05/2021	09/02/2030
78081B-AK-9	ROYALTY PHARMA PLC CO GUARNT SER WI	LS		1	2.C FE	5,553,488	96.8980	5,494,131	5,670,000	5,558,167		4,679			2.200	2.463	MS	41,234	62,370	08/05/2021	09/02/2030
749685-AS-2	RPM INTL INC SR NT			1	2.C FE	14,644,350	101.5780	15,236,696	15,000,000	14,952,751		52,261			3.450	3.821	MN	66,125	517,500	06/16/2015	11/15/2022
749685-AV-5	RPM INTL INC SR NT			1	2.C FE	20,256,445	108.9220	22,364,988	20,533,000	20,356,416		29,663			3.750	3.930	MS	226,719	769,988	09/07/2018	03/15/2027
749685-AV-5	RPM INTL INC SR NT	LS		1	2.C FE	390,445	108.9220	425,886	391,000	390,686		54			3.750	3.930	MS	4,317	14,663	09/07/2018	03/15/2027
749685-AW-3	RPM INTL INC SR NT			1	2.C FE	6,656,400	114.1790	7,992,498	7,000,000	6,679,245		6,297			4.250	4.552	JJ	137,181	297,500	03/05/2018	01/15/2048
749685-AX-1	RPM INTL INC SR NT			1	2.C FE	9,985,600	113.2730	11,327,325	10,000,000	9,989,054		1,265			4.550	4.568	MS	151,667	455,000	02/25/2019	03/01/2029
749868-AR-2	RREEF AMERICA SER C SR NOTES DUE 2027				1.G	8,000,000	105.4790	8,438,308	8,000,000	8,000,000					3.310	3.310	JJ	129,458	264,800	07/01/2015	07/01/2027
749868-AQ-4	RREEF AMERICA SER B SR NOTES DUE 2025				1.G	8,000,000	104.4040	8,352,291	8,000,000	8,000,000					3.210	3.210	JJ	125,547	256,800	07/01/2015	07/01/2025
749868-BB-6	RREEF AMERICA SR NT				1.G	5,000,000	101.4670	5,073,363	5,000,000	5,000,000					2.250	2.250	JD	6,875	112,500	12/09/2020	12/09/2027
749868-BD-2	RREEF AMERICA SR NT				1.G	6,000,000	100.8310	6,049,832	6,000,000	6,000,000					2.670	2.670	JD	9,790	160,200	12/09/2020	12/09/2032
749868-AX-9	RREEF AMERICA SR NT SER A				1.G	5,000,000	112.5530	5,627,641	5,000,000	5,000,000					4.140	4.140	FA	69,575	207,000	08/31/2018	08/31/2029
749868-AY-7	RREEF AMERICA SR NT SER B				1.G	5,000,000	113.4890	5,674,457	5,000,000	5,000,000					4.190	4.190	FA	70,415	209,500	08/31/2018	08/31/2030
G73348-AR-4	RRPF ENGINE LEASING LTD SR SEC FRN SER X		D		2.C FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					1.730	1.730	FA	171,762	466,130	02/11/2019	06/13/2028
G73348-AS-2	RRPF ENGINE LEASING LTD SR SEC FRN SER Y		D		2.C FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					1.820	1.820	FA	180,699	488,943	02/11/2019	02/11/2031
G73348-AV-5	RRPF ENGINE LEASING LTD SR SEC SER BB		D		2.C FE	1,900,000	106.1760	2,123,520	2,000,000	1,907,336		7,336			4.460	5.300	FA	34,689	44,600	05/12/2021	06/13/2028
G73348-AW-3	RRPF ENGINE LEASING LTD SR SEC SER CC		D		2.C FE	3,710,000	107.7210	4,308,832	4,000,000	3,724,542		14,542			4.610	5.585	FA	71,711	92,200	05/12/2021	02/11/2031
G73348-AC-7	RRPF ENGINE LEASING LTD SR SEC SER K		D		2.C FE	7,920,000	104.7400	9,426,614	9,000,000	7,959,924		39,924			4.230	5.597	FA	148,050	190,350	05/12/2021	06/13/2033
75003*-AA-7	RSM US LLP SER A SR NT				2.B	6,000,000	102.6530	6,159,179	6,000,000	6,000,000					2.640	2.640	JD	13,200	79,200	06/01/2021	06/01/2028
75003*-AB-5	RSM US LLP SER B SR NT				2.B	7,000,000	104.2750	7,299,257	7,000,000	7,000,000					3.080	3.080	JD	17,967	107,800	06/01/2021	06/01/2031
75003*-AC-3	RSM US LLP SER C SR NT				2.B	10,000,000	104.0140	10,401,444	10,000,000	10,000,000					3.180	3.180	JD	26,500	159,000	06/01/2021	06/01/2033
78348B-AA-0	RUWAIS PWR CO SR SEC 144A		D	1	2.A FE	30,000,000	131.7500	39,525,000	30,000,000	30,000,000					6.000	6.000	FA	605,000	1,790,000	07/25/2013	08/31/2036
78355H-KG-3	RYDER SYSTEM INC SR NT MTN DTD 02/26/18			1	2.B FE	1,058,565	102.6000	1,026,004	1,000,000	1,032,708		(25,857)			3.400	0.582	MS	11,333	34,000	01/26/2021	03/01/2023
78355H-KL-2	RYDER SYSTEM INC SR NT MTN DTD 02/27/19			1	2.B FE	2,311,825	105.1860	2,434,009	2,314,000	2,312,999		427			3.650	3.671	MS	24,165	84,461	02/25/2019	03/18/2024
78355H-KL-2	RYDER SYSTEM INC SR NT MTN DTD 02/27/19	LS		1	2.B FE	2,683,475	105.1860	2,825,301	2,686,000	2,684,838		495			3.650	3.671	MS	28,050	98,039	02/25/2019	03/18/2024
78355H-KQ-1	RYDER SYSTEM INC SR NT MTN DTD 04/06/20			1	2.B FE	9,998,100	109.7680	10,976,764	10,000,000	9,998,691		346			4.625	4.629	JD	38,542	462,500	04/02/2020	06/01/2025
78355H-KN-8	RYDER SYSTEM INC SR NT MTN DTD 08/08/19			1	2.B FE	1,105,360	102.8890	1,131,782	1,100,000	1,103,009		(1,080)			2.500	2.422	MS	9,167	27,500	11/05/2019	09/01/2024
78355H-KN-8	RYDER SYSTEM INC SR NT MTN DTD 08/08/19	LS		1	2.B FE	2,908,810	102.8890	2,983,788	2,900,000	2,904,958		(1,779)			2.500	2.422	MS	24,167	72,500	11/05/2019	09/01/2024
78409V-AM-6	S&P GLBL INC CO GUARNT			1	1.G FE	11,213,075	105.6450	12,085,764	11,440,000	11,299,461		24,778			2.950	3.206	JJ	149,054	337,480	10/12/2018	01/22/2027
78409V-AM-6	S&P GLBL INC CO GUARNT	LS		1	1.G FE	456,319	105.6450	485,966	460,000	457,951		369			2.950	3.206	JJ	5,993	13,570	10/12/2018	01/22/2027
78409V-AN-4	S&P GLBL INC CO GUARNT			1	1.G FE	4,937,550	127.8620	6,393,120	5,000,000	4,941,406		1,128			4.500	4.577	MN	28,750	225,000	05/03/2018	05/15/2048
78409V-AD-6	S&P GLOBAL INC SR NT			1	1.G FE	19,459,475	108.2350	21,213,051	19,599,000	19,541,911		15,086			4.000	4.091	JD	34,843	783,960	05/20/2015	06/15/2025
78409V-AD-6	S&P GLOBAL INC SR NT	LS		1	1.G FE	398,145	108.2350	434,024	401,000	399,832		309			4.000	4.091	JD	713	16,040	05/20/2015	06/15/2025
78516F-AA-7	SABAL TRAIL TRANS SR NT 144A			1	2.A FE	10,000,000	111.4560	11,145,610	10,000,000	10,000,000					4.246	4.246	MN	70,767	424,600	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS SR NT 144A			1	2.A FE	20,000,000	119.9520	23,990,357	20,000,000	20,000,000					4.682	4.682	MN	156,067	936,400	04/26/2018	05/01/2038
78520L-AA-8	SABIC CAPITAL II BV CO GUARNT 144A		D		1.G FE	22,957,810	104.8370	24,112,418	23,000,000	22,988,559		6,064			4.000	4.029	AO	207,000	920,000	04/06/2020	10/10/2023
78520L-AB-6	SABIC CAPITAL II BV CO GUARNT 144A		D		1.G FE	16,863,380	112.7460	19,166,820	17,000,000	16,900,875		12,215			4.500	4.601	AO	172,125	765,000	10/04/2018	10/10/2028
785592-AD-8	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	5,000,000	104.5970	5,229,829	5,000,000	5,000,000					5.625	5.625	AO	59,375	281,250	03/17/2014	04/15/2023
785592-AD-8	SABINE PASS LIQUEFACTION SR SEC	LS		1	2.C FE	5,000,000	104.5970	5,229,829	5,000,000	5,000,000					5.625	5.625	AO	59,375	281,250	03/17/2014	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	2,530,000	108.7720	2,751,940	2,530,000	2,530,000					5.750	5.750	MN	18,588	145,475	11/19/2014	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC	LS		1	2.C FE	2,470,000	108.7720	2,686,677	2,470,000	2,470,000					5.750	5.750	MN	18,148	142,025	11/19/2014	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	2,803,130	111.0620	2,776,550	2,500,000	2,684,906		(54,704)			5.625	3.152	MS	46,875	140,625	11/19/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC			1	2.C FE	9,962,371	112.3800	11,071,695	9,852,000	9,930,909		(15,188)			5.000	4.827	MS	145,043	492,600	11/21/2019	03/15/2027
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC	LS		1	2.C FE	1,348,000	112.3800	1,514,885	1,348,000	1,348,000					5.000	4.827	MS	19,846	67,400	11/21/2019	03/15/2027
785592-A*-7	SABINE PASS LIQUEFACTION SR SEC NT				2.C FE	31,458,400	117.7100	35,313,000	30,000,000	31,370,417		(87,983)			5.000	4.420	MS	441,667	1,250,000	02/24/2017	09/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
786584-A#-9	SAFRAN SER C SR NT		D		2.A	35,000,000	106.0580	37,120,427	35,000,000	35,000,000					4.430	4.430	FA	611,586	1,550,500	02/09/2012	02/09/2024
G7770#-AG-7	SAGE TREAS CO SR NT SER J		D		2.A	11,000,000	105.2090	11,573,031	11,000,000	11,000,000					3.730	3.730	JJ	176,657	410,300	01/26/2015	01/26/2025
G7770#-AC-6	SAGE TREASURY CO LTD SER F SR NT		D		2.A	5,000,000	103.2000	5,160,000	5,000,000	5,000,000					3.710	3.710	MN	21,126	185,500	05/20/2013	05/20/2023
797440-BJ-2	SAN DIEGO G & E 1ST MTG			1	1.F FE	9,968,800	135.1390	13,513,937	10,000,000	9,977,135		846			6.125	6.148	MS	180,347	612,500	09/17/2007	09/15/2037
797440-BW-3	SAN DIEGO G & E 1ST MTG			1	1.F FE	8,815,861	119.5520	10,586,286	8,855,000	8,818,437		750			4.150	4.176	MN	46,956	367,483	05/14/2018	05/15/2048
797440-BW-3	SAN DIEGO G & E 1ST MTG	LS		1	1.F FE	1,139,939	119.5520	1,368,865	1,145,000	1,140,272		97			4.150	4.176	MN	6,072	47,518	05/14/2018	05/15/2048
797440-CA-0	SAN DIEGO G & E 1ST MTG SER WWW			1	1.F FE	14,635,036	99.7180	14,519,959	14,561,000	14,635,051		15			2.950	2.956	FA	164,661		11/10/2021	08/15/2051
797440-CA-0	SAN DIEGO G & E 1ST MTG SER WWW	LS		1	1.F FE	18,134,660	99.7180	18,198,561	18,250,000	18,135,582		922			2.950	2.956	FA	206,377		11/10/2021	08/15/2051
798237-J*-5	SAN JOSE WATER SR NT SER F				1.F Z	10,000,000	133.7040	13,370,444	10,000,000	10,000,000					7.200	7.200	MS	240,000	720,000	09/24/2001	09/01/2031
798237-J#-1	SAN JOSE WATER SR NT SER H				1.F Z	15,000,000	125.9820	18,897,260	15,000,000	15,000,000					5.710	5.710	JJ	428,250	856,500	01/23/2007	01/01/2037
G7997@-AC-5	SANCTUARY HOUSING ASSOC SR NT SER A		D		1.F FE	25,000,000	136.5720	34,142,901	25,000,000	25,000,000					5.830	5.830	AO	319,840	1,457,500	04/12/2007	04/12/2037
G7997@-AJ-0	SANCTUARY HOUSING SR UNSEC NT SER 2018A		B		1.F Z	28,360,000	103.5410	28,014,230	27,056,277	27,056,277				(273,594)	2.540	2.540	FA	238,621	706,882	02/26/2018	02/26/2028
80281L-AG-0	SANTANDER UK GRP HLDGS SR NT		D	1	2.A FE	5,612,000	107.4050	6,027,563	5,612,000	5,612,000					3.823	3.823	MN	34,566	214,547	10/27/2017	11/03/2028
80281L-AG-0	SANTANDER UK GRP HLDGS SR NT	LS	D	1	2.A FE	4,388,000	107.4050	4,712,927	4,388,000	4,388,000					3.823	3.823	MN	27,027	167,753	10/27/2017	11/03/2028
80281L-AA-3	SANTANDER UK GRP HLDGS SUB 144A		D		2.A FE	9,972,400	109.1160	10,911,596	10,000,000	9,988,230		2,840			4.750	4.785	MS	139,861	475,000	09/08/2015	09/15/2025
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	9,933,200	105.8610	10,586,081	10,000,000	9,982,915		7,282			4.000	4.082	MS	120,000	400,000	03/10/2014	03/13/2024
80283L-AA-1	SANTANDER UK PLC SUB 144A		D		2.A FE	6,977,670	106.3490	7,444,430	7,000,000	6,994,993		2,522			5.000	5.041	MN	52,500	350,000	10/31/2013	11/07/2023
G7815@-AG-6	SAP IRELAND US-FINL SVCS LTD SR NT SER C		D		1.F	20,000,000	101.8850	20,377,017	20,000,000	20,000,000					3.180	3.180	MN	81,267	636,000	11/15/2012	11/15/2022
G7815@-AH-4	SAP IRELAND US-FINL SVCS LTD SR NT SER D		D		1.F	45,000,000	104.5430	47,044,493	45,000,000	45,000,000					3.330	3.330	MN	191,475	1,498,500	11/15/2012	11/15/2024
G7815@-AJ-0	SAP IRELAND US-FINL SVCS LTD SR NT SER E		D		1.F	25,000,000	105.0740	26,268,623	25,000,000	25,000,000					3.530	3.530	MN	112,764	882,500	11/15/2012	11/15/2027
80414L-2L-8	SAUDI ARABIAN OIL CO SR NT 144A		D	1	1.F FE	2,932,500	97.2780	2,918,346	3,000,000	2,932,673		173			3.250	3.372	MN	10,021	48,750	11/12/2021	11/24/2050
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT		D		3.C	7,707,200	107.5680	8,290,481	7,707,200	7,707,200					5.500	5.500	MJSD	18,840	412,412	10/31/2012	09/15/2027
80621J-AB-0	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	19,767,060	105.2650	21,026,644	19,975,000	19,903,573		21,301			3.500	3.622	FA	269,940	699,125	11/06/2014	02/12/2025
80621J-AB-0	SCENTRE GRP TR 1/2 CO GUARNT 144A	LS	D	1	1.F FE	24,740	105.2650	26,316	25,000	24,911		27			3.500	3.622	FA	338	875	11/06/2014	02/12/2025
80621J-AD-6	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	29,910,000	105.1420	31,542,510	30,000,000	29,963,611		8,791			3.250	3.284	AO	170,625	975,000	04/21/2015	10/28/2025
80622G-AC-8	SCENTRE GRP TR 1/2 CO GUARNT 144A		D	1	1.F FE	13,714,383	107.7500	15,513,845	14,398,000	13,943,292		75,740			3.750	4.434	MS	146,980	539,925	10/30/2018	03/23/2027
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD CO GUARNT 144A		D	1	1.F FE	9,860,581	106.7740	10,593,039	9,921,000	9,876,485		9,935			3.625	3.745	JJ	152,845	359,636	05/19/2020	01/28/2026
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD CO GUARNT 144A	LS	D	1	1.F FE	78,519	106.7740	84,351	79,000	78,646		79			3.625	3.745	JJ	1,217	2,864	05/19/2020	01/28/2026
78396*-AA-6	SCF FUNDING LLC SR NT				2.C PL	15,000,000	107.1900	16,078,500	15,000,000	15,000,000					4.750	4.750	AO	148,438	712,500	10/16/2019	10/16/2024
80685X-AC-5	SCHLUMBERGER FIN CA CO GUARNT			1	1.F FE	9,988,000	99.6760	9,967,598	10,000,000	9,991,009		2,343			1.400	1.425	MS	40,444	139,611	09/09/2020	09/17/2025
806851-AH-4	SCHLUMBERGER HLDGS CORP SR NT 144A			1	2.A FE	23,384,088	111.0480	25,985,219	23,400,000	23,387,925		1,373			4.300	4.308	MN	167,700	1,006,200	01/28/2019	05/01/2029
806851-AH-4	SCHLUMBERGER HLDGS CORP SR NT 144A	LS		1	2.A FE	1,598,912	111.0480	1,776,767	1,600,000	1,599,174		94			4.300	4.308	MN	11,467	68,800	01/28/2019	05/01/2029
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1				4.C FE	19,157,566	93.8170	23,093,525	24,615,502	21,120,501		250,343			6.120	9.408	JD	66,954	1,485,932	03/27/2013	12/15/2031
81211K-AZ-3	SEALED AIR CORP SR SEC 144A			1	2.C FE	2,550,000	97.0160	2,473,921	2,550,000	2,550,000					1.573	1.573	AO	10,251		09/15/2021	10/15/2026
Y7563*-AB-3	SEASPAN HOLDCO III LTD SEC SER B		D		2.C PL	4,000,000	90.3880	3,615,508	4,000,000	4,000,000					3.910	3.910	MJSD	50,396	9,992	08/12/2021	06/05/2031
Y7563*-AC-1	SEASPAN HOLDCO III LTD SEC SER C		D		2.C PL	26,000,000	89.1960	23,190,844	26,000,000	26,000,000					4.060	4.060	MJSD	340,138	304,951	05/21/2021	06/05/2033
Y7563*-AD-9	SEASPAN HOLDCO III LTD SEC SER D		D		2.C PL	20,000,000	87.9140	17,582,882	20,000,000	20,000,000					4.260	4.260	MJSD	61,533	459,133	05/21/2021	06/05/2036
81257V-AB-7	SEATTLE CHILDREN HOSP NT SER 2021			1	1.C FE	17,358,948	98.4570	18,460,672	18,750,000	17,383,199		24,251			2.719	3.104	AO	127,453	325,714	03/03/2021	10/01/2050
816851-BM-0	SEMPRA ENERGY JR SUB			1	2.C FE	2,000	101.3620	2,027	2,000	2,000					4.125	4.125	AO	10		11/15/2021	04/01/2052
816851-BM-0	SEMPRA ENERGY JR SUB	LS		1	2.C FE	648,000	101.3620	656,824	648,000	648,000					4.125	4.125	AO	3,119		11/15/2021	04/01/2052
G8038#-AJ-7	SERCO GRP PLC SR NT SER C		D		2.C PL	3,989,242	106.5650	4,251,149	3,989,242	3,989,242					5.570	5.570	AO	43,823	222,201	10/20/2011	10/20/2023
81762P-AE-2	SERVICENOW INC SR NT			1	2.A FE	11,644,574	93.1840	11,241,722	12,064,000	11,685,255		38,920			1.400	1.782	MS	56,299	178,279	01/14/2021	09/01/2030
81762P-AE-2	SERVICENOW INC SR NT	LS		1	2.A FE	4,058,434	93.1840	3,904,411	4,190,000	4,072,188		12,484			1.400	1.782	MS	19,553	61,919	01/14/2021	09/01/2030
78413H-AA-7	SES SA CO GUARNT 144A		D	1	2.C FE	34,919,759	102.7440	36,124,915	35,160,000	35,122,374		28,639			3.600	3.688	AO	305,892	1,265,760	05/20/2014	04/04/2023
G8056*-AJ-8	SEVERN TRENT WATER LTD GTD SR SEC SER C		B		2.A	28,461,400	108.6820	32,345,733	29,761,905	29,761,905				(300,954)	2.950	2.950	MN	131,696	892,483	11/07/2018	11/07/2033
819892-AL-4	SHARP HEALTHCARE NT SER 20B			1	1.D FE	12,500,000	94.9100	11,863,773	12,500,000	12,500,000					2.680	2.680	FA	139,583	279,167	09/17/2020	08/01/2050
822582-BF-8	SHELL INTL FIN CO GUARNT	C	D	1	1.D FE	24,950,250	121.8820	30,470,546	25,000,000	24,956,458		1,053			4.375	4.387	MN	151,910	1,093,750	05/06/2015	05/11/2045
822582-BQ-4	SHELL INTL FIN CO GUARNT		D	1	1.D FE	276,984	116.6820	280,036	240,000	274,946		(944)			4.000	3.140	MN	1,360	9,600	10/17/2019	05/10/2046
822582-BX-9	SHELL INTL FIN CO GUARNT		D	1	1.D FE	9,898,500	104.6780	10,467,753	10,000,000	9,949,042		10,070			2.500	2.616	MS	75,694	250,000	09/07/2016	09/12/2026
822582-BX-9	SHELL INTL FIN CO GUARNT	C	D	1	1.D FE	24,746,250	104.6780	26,169,384	25,000,000	24,872,604		25,176			2.500	2.616	MS	189,236	625,000	09/07/2016	09/12/2026
822582-BY-7	SHELL INTL FIN CO GUARNT		D	1	1.D FE	34,837,600	112.6760	39,436,678	35,000,000	34,854,803		3,510			3.750	3.776	MS	397,396	1,312,500	09/07/2016	09/12/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-CH-3	SHELL INTL FIN CO GUARNT		D	1	1.D FE	975,429	106.7990	961,190	900,000	973,254		(1,719)			3.250	2.825	AO	6,906	29,250	09/22/2020	04/06/2050
822582-CH-3	SHELL INTL FIN CO GUARNT	LS	D	1	1.D FE	9,862,671	106.7990	9,718,702	9,100,000	9,840,680		(17,380)			3.250	2.825	AO	69,830	295,750	09/22/2020	04/06/2050
822582-AD-4	SHELL INTL FIN NT		D	1	1.D FE	4,973,450	145.9560	7,297,778	5,000,000	4,979,465		655			6.375	6.415	JD	14,167	318,750	12/08/2008	12/15/2038
82340*-AA-5	SHEPHERDS FLAT SR NT SER A1A				3.B FE	5,203,550	117.9480	5,897,400	5,000,000	5,106,020		(12,326)			6.950	6.556	JAJO	58,882	347,500	07/13/2011	04/30/2032
824158-AA-3	SHERMAN FINANCIAL GROUP, LLC				2.B PL	25,000,000	123.0500	30,762,500	25,000,000	25,000,000					5.680	5.680	FMAN	189,333	1,420,000	05/13/2020	05/12/2030
824348-AW-6	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	8,077,572	108.2550	8,776,243	8,107,000	8,089,865		2,827			3.450	3.493	JD	23,308	279,692	05/02/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO SR NT	LS		1	2.B FE	1,886,128	108.2550	2,049,270	1,893,000	1,888,999		660			3.450	3.493	JD	5,442	65,309	05/02/2017	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	19,161,140	125.0320	23,756,075	19,000,000	19,148,059		(3,470)			4.500	4.447	JD	71,250	855,000	02/27/2018	06/01/2047
824348-BD-7	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	6,986,145	104.4530	7,311,737	7,000,000	6,993,871		1,858			3.300	3.330	FA	96,250	231,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	9,963,184	108.8580	10,885,787	10,000,000	9,980,834		4,291			3.950	4.002	JJ	182,139	395,000	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	5,134,850	114.5440	5,727,188	5,000,000	5,122,651		(3,195)			4.400	4.230	FA	91,667	220,000	12/05/2017	02/01/2045
824348-BJ-4	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	9,966,700	105.2960	10,529,584	10,000,000	9,973,680		3,032			2.950	2.989	FA	111,444	295,000	08/12/2019	08/15/2029
824348-BN-5	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	1,493,820	98.9560	1,484,333	1,500,000	1,493,895		75			2.200	2.245	MS	4,675		11/08/2021	03/15/2032
824348-BN-5	SHERWIN-WILLIAMS CO SR NT	LS		1	2.B FE	4,979,400	98.9560	4,947,775	5,000,000	4,979,651		251			2.200	2.245	MS	15,583		11/08/2021	03/15/2032
824348-BP-0	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	9,936,200	98.0520	9,805,213	10,000,000	9,936,386		186			2.900	2.932	MS	41,083		11/08/2021	03/15/2052
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO GUARNT			1	2.B FE	32,260,564	106.1250	34,277,261	32,299,000	32,279,304		3,800			3.200	3.214	MS	281,360	1,033,568	09/19/2016	09/23/2026
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO GUARNT	LS		1	2.B FE	2,697,786	106.1250	2,866,432	2,701,000	2,699,353		318			3.200	3.214	MS	23,529	86,432	09/19/2016	09/23/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D	1	1.E FE	9,925,800	126.3700	12,637,021	10,000,000	9,934,911		1,557			4.400	4.445	MN	41,556	440,000	05/18/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D	1	1.E FE	4,982,050	108.4590	5,422,962	5,000,000	4,984,079		411			3.300	3.319	MS	48,583	165,000	09/06/2016	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D	1	1.E FE	9,964,500	124.1440	12,414,436	10,000,000	9,967,646		709			4.200	4.221	MS	122,500	420,000	03/07/2017	03/16/2047
82620K-BE-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D	1	1.E FE	2,995,980	99.7570	2,992,724	3,000,000	2,996,273		293			2.150	2.165	MS	19,708	32,250	03/02/2021	03/11/2031
82620K-BE-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	LS	D	1	1.E FE	1,997,320	99.7570	1,995,149	2,000,000	1,997,515		195			2.150	2.165	MS	13,139	21,500	03/02/2021	03/11/2031
82620K-BF-9	SIEMENS FINANCIERINGSMAT CO GUARNT 144A		D	1	1.E FE	11,972,760	102.2880	12,274,549	12,000,000	11,973,583		823			2.875	2.890	MS	105,417	172,500	03/02/2021	03/11/2041
826200-AD-9	SIEMENS FINANCIERINGSMAT NT 144A		D	1	1.E FE	9,979,400	119.2730	11,927,275	10,000,000	9,992,834		1,302			6.125	6.143	FA	227,986	612,500	08/09/2006	08/17/2026
826418-BE-4	SIERRA PACIFIC POWER GEN REF MTG SER P			1	1.F FE	19,111,160	144.5510	26,741,951	18,500,000	19,057,202		(26,518)			6.750	6.410	JJ	624,375	1,248,750	11/21/2019	07/01/2037
82650N-AA-0	SIGMA FINANCE NL CO GUARNT 144A		D	1	2.C FE	14,900,400	111.2500	16,687,500	15,000,000	14,932,291		9,057			4.875	4.960	MS	190,937	731,250	03/22/2018	03/27/2028
827048-AX-7	SILGAN HLDGS INC SR SEC 144A			1	2.C FE	599,670	97.5560	585,336	600,000	599,726		56			1.400	1.411	AO	2,100	5,390	02/03/2021	04/01/2026
828807-CL-9	SIMON PROPERTY GRP INC SR NT			1	1.G FE	255,228	122.8920	307,231	250,000	254,992		(153)			4.750	4.595	MS	3,497	11,875	06/09/2020	03/15/2042
828807-CT-2	SIMON PROPERTY GRP LP SR NT			1	1.G FE	412,679	117.3010	507,912	433,000	413,422		482			4.250	4.572	AO	4,601	18,403	06/09/2020	10/01/2044
828807-CT-2	SIMON PROPERTY GRP LP SR NT	LS		1	1.G FE	1,050,283	117.3010	1,292,654	1,102,000	1,052,173		1,226			4.250	4.572	AO	11,709	46,835	06/09/2020	10/01/2044
828807-CW-5	SIMON PROPERTY GRP LP SR NT			1	1.G FE	12,021,557	106.0170	12,821,684	12,094,000	12,061,818		7,320			3.300	3.371	JJ	184,030	399,102	01/08/2016	01/15/2026
828807-CW-5	SIMON PROPERTY GRP LP SR NT	LS		1	1.G FE	7,858,643	106.0170	8,381,696	7,906,000	7,884,962		4,785			3.300	3.371	JJ	120,303	260,898	01/08/2016	01/15/2026
828807-CZ-8	SIMON PROPERTY GRP LP SR NT			1	1.G FE	19,875,600	118.7590	23,751,720	20,000,000	19,887,293		2,494			4.250	4.287	MN	73,194	850,000	11/15/2016	11/30/2046
828807-DC-8	SIMON PROPERTY GRP LP SR NT			1	1.G FE	27,017,540	107.2460	29,154,716	27,185,000	27,086,921		16,078			3.375	3.448	JD	40,778	917,494	05/22/2017	06/15/2027
828807-DC-8	SIMON PROPERTY GRP LP SR NT	LS		1	1.G FE	7,766,860	107.2460	8,381,244	7,815,000	7,786,805		4,622			3.375	3.448	JD	11,723	263,756	05/22/2017	06/15/2027
78392B-AB-3	SK HYNIX INC SR NT 144A		D		2.C FE	14,979,150	97.8460	14,676,900	15,000,000	14,982,991		3,841			1.500	1.529	JJ	101,250	112,500	01/13/2021	01/19/2026
78392B-AC-1	SK HYNIX INC SR NT 144A		D		2.C FE	24,747,000	96.3030	24,075,826	25,000,000	24,768,441		21,441			2.375	2.490	JJ	267,188	296,875	01/13/2021	01/19/2031
111013-AK-4	SKY PLC GUARNT 144A		D	1	1.G FE	995,660	102.2120	1,022,119	1,000,000	999,550		484			3.125	3.176	MN	3,038	31,250	11/19/2012	11/26/2022
111013-AL-2	SKY PLC GUARNT 144A		D	1	1.G FE	30,143,350	106.5020	31,950,707	30,000,000	30,099,903		(34,927)			3.750	3.619	MS	328,125	1,125,000	03/18/2019	09/16/2024
83088M-AL-6	SKYWORKS SOLUTIONS INC SR NT			1	2.C FE	18,927	100.9050	19,172	19,000	18,930		4			3.000	3.045	JD	48	293	05/12/2021	06/01/2031
83088M-AL-6	SKYWORKS SOLUTIONS INC SR NT	LS		1	2.C FE	1,076,827	100.9050	1,090,781	1,081,000	1,077,043		215			3.000	3.045	JD	2,703	16,665	05/12/2021	06/01/2031
83192P-AA-6	SMITH & NEPHEW PLC SR NT		D	1	2.B FE	55,028,200	96.6710	53,168,905	55,000,000	55,025,121		(2,591)			2.032	2.026	AO	239,042	1,117,600	10/21/2020	10/14/2030
832248-AZ-1	SMITHFIELD FOODS INC CO GUARNT 144A			1	2.C FE	13,769,498	107.4630	13,446,808	12,513,000	13,631,850		(137,648)			4.250	2.372	FA	221,584	265,901	04/29/2021	02/01/2027
832248-AZ-1	SMITHFIELD FOODS INC CO GUARNT 144A	LS		1	2.C FE	401,683	107.4630	392,239	365,000	397,623		(4,060)			4.250	2.372	FA	6,464	7,756	04/29/2021	02/01/2027
832248-BD-9	SMITHFIELD FOODS INC SR NT 144A			1	2.C FE	14,802,150	96.8660	14,529,911	15,000,000	14,807,340		5,190			2.625	2.777	MS	118,125		09/08/2021	09/13/2031
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B				1.F	4,117,646	111.1490	4,576,735	4,117,646	4,117,646					5.410	5.410	JJ	111,382	206,853	11/19/2009	01/01/2028
833636-AH-6	SOCIEDAD QUIMICA Y MINER SR NT 144A		D	1	2.A FE	9,998,400	110.2500	11,025,000	10,000,000	9,998,761		141			4.250	4.252	MN	63,750	425,000	05/02/2019	05/07/2029
83368R-BB-7	SOCIETE GENERALE CO GUARNT 144A		D		2.C FE	709,595	102.0090	724,264	710,000	709,607		12			3.625	3.629	MS	8,579	12,869	02/22/2021	03/01/2041
83368R-BB-7	SOCIETE GENERALE CO GUARNT 144A	LS	D		2.C FE	4,287,555	102.0090	4,376,184	4,290,000	4,287,625		71			3.625	3.629	MS	51,838	77,756	02/22/2021	03/01/2041
83368R-AK-8	SOCIETE GENERALE SR NT 144A		D		2.B FE	24,968,800	107.8580	26,964,524	25,000,000	24,986,715		2,218			4.000	4.011	JJ	469,444	1,000,000	11/16/2017	01/12/2027
83368R-AM-4	SOCIETE GENERALE SR NT 144A		D		2.B FE	19,948,000	113.6420	22,728,493	20,000,000	19,962,520		4,643			4.750	4.783	MS	282,361	950,000	09/10/2018	09/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83368R-AW-2	SOCIETE GENERALE SR NT 144A		D		2.B FE	39,616,124	103.3390	41,128,776	39,800,000	39,647,613		16,446			3.000	3.054	JJ	527,350	1,194,000	01/16/2020	01/22/2030
83368R-AW-2	SOCIETE GENERALE SR NT 144A	LS	D		2.B FE	10,152,876	103.3390	10,540,540	10,200,000	10,160,946		4,215			3.000	3.054	JJ	135,150	306,000	01/16/2020	01/22/2030
83368R-BD-3	SOCIETE GENERALE SR NT 144A		D	1	2.B FE	230,000	99.8640	229,688	230,000	230,000					2.889	2.889	JD	406	3,322	06/02/2021	06/09/2032
83368R-BD-3	SOCIETE GENERALE SR NT 144A	LS	D	1	2.B FE	14,770,000	99.8640	14,749,985	14,770,000	14,770,000					2.889	2.889	JD	26,076	213,353	06/02/2021	06/09/2032
83367T-BG-3	SOCIETE GENERALE SUB 144A		D		2.C FE	7,521,159	106.4560	8,080,004	7,590,000	7,572,971		7,712			5.000	5.117	JJ	172,883	379,500	01/14/2014	01/17/2024
83367T-BG-3	SOCIETE GENERALE SUB 144A	LS	D		2.C FE	2,388,141	106.4560	2,565,587	2,410,000	2,404,593		2,449			5.000	5.117	JJ	54,894	120,500	01/14/2014	01/17/2024
83367T-BJ-7	SOCIETE GENERALE SUB 144A		D		2.C FE	9,843,900	106.4550	10,645,474	10,000,000	9,940,993		16,336			4.250	4.445	AO	90,903	425,000	04/08/2015	04/14/2025
83368R-AY-8	SOCIETE GENERALE SUB 144A		D	1	2.C FE	10,000,000	103.1080	10,310,795	10,000,000	10,000,000					3.653	3.653	JJ	175,547	365,300	06/30/2020	07/08/2035
833794-AB-6	SODEXO INC CO GUARNT 144A		C	1	2.A FE	49,328,000	102.1700	50,398,237	49,328,000	49,328,000					2.718	2.718	AO	279,320	670,368	04/12/2021	04/16/2031
833794-AB-6	SODEXO INC CO GUARNT 144A	LS	C	1	2.A FE	10,672,000	102.1700	10,903,543	10,672,000	10,672,000					2.718	2.718	AO	60,430	145,032	04/12/2021	04/16/2031
83416W-AB-9	SOLAR STAR FUNDING LLC CO GUARNT 144A			1	2.B FE	7,941,008	105.8540	8,405,869	7,941,008	7,941,008					3.950	3.950	JD	871	311,719	03/04/2015	06/30/2035
83421#-AA-1	SOLGEN LLC SR NT			1	2.C PL	46,229,733	103.0910	47,658,529	46,229,733	46,229,733					3.930	3.930	JD	5,047	2,696,771	09/30/2016	09/30/2036
G12638-AC-5	SOLOR BIOEN CAP SEC		D		4.B PL	7,583,479	100.6000	7,628,980	7,583,479	7,583,479					6.160	6.160	FA	370,340	415,752	12/30/2020	03/24/2027
G12638-AF-8	SOLOR BIOEN CAP SEC		D		4.B PL	2,407,907	100.6000	2,422,354	2,407,907	2,407,907					7.060	7.060	FA	87,832	171,086	12/30/2020	03/24/2027
G1262*-AH-7	SOLOR BIOEN CAP SEC SER C		D		4.B PL	4,786,513	100.5000	4,883,701	4,859,404	4,792,076		5,562			8.000	8.336	FA	132,824	311,990	06/18/2021	03/24/2027
G1262*-AF-1	SOLOR BIOEN FJAR SEC		D		4.B PL	8,778,796	100.7000	8,974,871	8,912,483	8,803,555		24,759			6.000	6.273	FA	133,687	643,907	06/19/2020	03/24/2027
G1263@-AG-6	SOLOR BIOEN HOLD SEC SER C		D		4.B PL	5,735,768	100.5000	5,764,446	5,735,768	5,735,768					8.000	8.000	FA	156,778	137,231	06/30/2021	03/24/2027
G12638-AB-7	SOLOR BIOEN MID SEC		D		4.B PL	12,600,504	100.7000	12,862,289	12,772,879	12,633,694		21,550			6.000	6.243	FA	256,098	458,143	12/30/2020	03/24/2027
PPEKL2-YC-9	SOLOR BIOENERGI HOLDING 2 AB SEC SER TL		D		4.B Z	27,505,401	99.6000	27,395,380	27,505,401	27,505,401					6.250	6.250	FA	71,629		12/17/2021	03/24/2027
834423-AB-1	SOLVAY FINANCE CO GUARNT 144A		C	1	2.B FE	35,165,760	109.0150	37,506,729	34,405,000	34,805,641		(93,733)			4.450	4.140	JD	119,080	1,531,023	01/15/2019	12/03/2025
834423-AB-1	SOLVAY FINANCE CO GUARNT 144A	LS	C	1	2.B FE	1,974,901	109.0150	2,153,053	1,975,000	1,974,940		14			4.450	4.140	JD	6,836	87,888	01/15/2019	12/03/2025
835495-AJ-1	SONOCO PRODUCTS CO SR NT			1	2.B FE	5,728,750	134.7290	6,736,427	5,000,000	5,583,598		(19,537)			5.750	4.787	MN	47,917	287,500	02/06/2013	11/01/2040
835495-AL-6	SONOCO PRODUCTS CO SR NT			1	2.B FE	10,468,196	104.6680	10,294,052	9,835,000	10,386,316		(59,337)			3.125	2.378	MN	51,224	307,344	11/19/2020	05/01/2030
837004-BX-7	SOUTH CAROLINA ELEC & GAS 1ST MTGE			1	1.F FE	4,990,350	127.1510	6,357,555	5,000,000	4,994,531		343			5.300	5.313	MN	33,861	265,000	05/14/2003	05/15/2033
837004-CB-4	SOUTH CAROLINA ELEC&GAS NT			1	1.F FE	10,151,818	140.7400	14,242,847	10,120,000	10,150,739		(1,483)			6.050	6.017	JJ	282,320	612,260	11/21/2019	01/15/2038
838518-E@-3	SOUTH JERSEY INDS INC SR NT SER 2018 B				2.C	9,000,000	107.1720	9,645,517	9,000,000	9,000,000					4.070	4.070	JD	12,210	366,300	06/19/2018	06/19/2028
838518-E#-1	SOUTH JERSEY INDS INC SR NT SER 2018 C				2.C	8,000,000	108.5370	8,682,983	8,000,000	8,000,000					4.170	4.170	JD	11,120	333,600	06/19/2018	06/19/2030
838518-D*-6	SOUTH JERSEY INDS SER 2017B-1 SR NT				2.C	13,000,000	104.7110	13,612,450	13,000,000	13,000,000					3.710	3.710	FA	180,863	482,300	08/16/2017	08/16/2027
838518-D#-2	SOUTH JERSEY INDS SER 2017B-2 SR NT				2.C	7,000,000	105.3470	7,374,276	7,000,000	7,000,000					3.810	3.810	JJ	122,238	266,700	01/16/2018	01/16/2028
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A				1.F	10,800,000	110.1650	11,897,868	10,800,000	10,800,000					4.160	4.160	FA	169,728	445,120	08/15/2018	08/15/2048
841504-AB-9	SOUTHEAST SUPPLY HEADER SR NT 144A			1	3.C FE	25,191,749	102.7500	25,677,225	24,990,000	25,051,290		(23,285)			4.250	4.144	JD	47,203	1,062,075	03/11/2015	06/15/2024
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT				1.F Z	3,000,000	101.2270	3,036,803	3,000,000	3,000,000					3.100	3.100	MS	29,967	77,500	03/05/2013	03/05/2023
842400-EZ-2	SOUTHERN CAL EDISON 1ST MTG			1	2.A FE	14,956,050	122.8330	18,424,917	15,000,000	14,971,109		1,329			5.550	5.570	JJ	383,875	832,500	01/11/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST MTG			1	2.A FE	14,992,800	124.2850	18,642,696	15,000,000	14,995,376		228			5.350	5.353	JJ	370,042	802,500	06/20/2005	07/15/2035
842400-HB-2	SOUTHERN CAL EDISON 1ST MTG			1	1.G FE	550,000	99.6380	548,008	550,000	550,000					1.100	1.100	AO	1,513	3,025	03/24/2021	04/01/2024
842400-EV-1	SOUTHERN CAL EDISON 1ST MTG SER 2004-G			1	2.A FE	11,994,720	128.4540	15,414,533	12,000,000	11,996,630		166			5.750	5.753	AO	172,500	690,000	03/23/2004	04/01/2035
842400-HH-9	SOUTHERN CAL EDISON 1ST MTG SER J			1	1.G FE	1,700,000	99.3900	1,689,633	1,700,000	1,700,000					0.700	0.700	FA	4,661		08/05/2021	08/01/2023
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	2,054,845	110.6270	2,140,627	1,935,000	2,048,595		(2,798)			4.000	3.628	AO	19,350	77,400	09/25/2019	04/01/2047
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT	LS		1	2.A FE	604,335	110.6270	625,041	565,000	602,295		(922)			4.000	3.628	AO	5,650	22,600	09/25/2019	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON 1ST REF MORT SER C			1	2.A FE	29,393,400	112.5590	33,767,580	30,000,000	29,430,937		11,510			4.125	4.245	MS	412,500	1,237,500	07/30/2018	03/01/2048
842400-EB-5	SOUTHERN CAL EDISON SR NT			1	2.B FE	930,801	122.8570	982,856	800,000	905,853		(12,108)			6.650	4.491	AO	13,300	53,200	11/21/2019	04/01/2029
842500-AT-0	SOUTHERN CAL WATER CO MTN C DTD 1/25/99				1.E FE	10,919,332	123.7750	13,429,544	10,850,000	10,878,816		(3,204)			6.590	6.542	JD	59,585	715,015	01/22/1999	01/25/2029
842434-CQ-3	SOUTHERN CALIF GAS CO 1ST MTG SER TT			1	1.D FE	4,990,300	103.8820	5,194,099	5,000,000	4,995,379		966			2.600	2.622	JD	5,778	130,000	05/31/2016	06/15/2026
842434-CR-1	SOUTHERN CALIF GAS CO 1ST MTG SER UU			1	1.D FE	9,989,500	119.7560	11,975,579	10,000,000	9,990,195		202			4.125	4.131	JD	34,375	412,500	05/10/2018	06/01/2048
8426EP-AE-8	SOUTHERN CO GAS CAP CO GUARNT SER 21A			1	2.A FE	2,973,420	99.1250	2,973,741	3,000,000	2,973,584		164			3.150	3.196	MS	29,138		09/07/2021	09/30/2051
8426EP-AE-8	SOUTHERN CO GAS CAP CO GUARNT SER 21A	LS		1	2.A FE	6,937,980	99.1250	6,938,728	7,000,000	6,938,363		383			3.150	3.196	MS	67,988		09/07/2021	09/30/2051
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SR NT			1	2.A FE	9,982,300	110.1190	11,011,856	10,000,000	9,984,118		373			3.950	3.960	AO	98,750	395,000	09/08/2016	10/01/2046
842587-CV-7	SOUTHERN CO SR NT			1	2.B FE	14,945,700	105.8390	15,875,789	15,000,000	14,973,591		5,360			3.250	3.292	JJ	243,750	487,500	05/19/2016	07/01/2026
842587-CX-3	SOUTHERN CO SR NT			1	2.B FE	198,964	117.5200	235,040	200,000	199,069		21			4.400	4.431	JJ	4,400	8,800	05/19/2016	07/01/2046
842587-CX-3	SOUTHERN CO SR NT	LS		1	2.B FE	4,775,136	117.5200	5,640,962	4,800,000	4,777,660		497			4.400	4.431	JJ	105,600	211,200	05/19/2016	07/01/2046
842587-DH-7	SOUTHERN CO SR NT SER 21-B			1	2.B FE	4,988,100	97.4200	4,870,988	5,000,000	4,989,452		1,352			1.750	1.786	MS	25,764	48,368	02/23/2021	03/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84263P-AQ-3	SOUTHERN CONN GAS MTN 144A			1	1.E FE	20,000,000	133.2140	26,642,860	20,000,000	23,553,961		(155,855)			6.380	4.734	MS	375,711	1,276,000	09/17/2007	09/15/2037
84263P-AP-5	SOUTHERN CONN GAS MTN 1ST MTG 144A				1.E FE	18,973,780	121.7780	23,137,877	19,000,000	18,982,460		803			5.772	5.782	JD	91,390	1,096,680	12/15/2005	12/01/2035
84265V-AE-5	SOUTHERN COPPER CORP GTD SUB NT		C	1	2.A FE	258,705	139.8750	279,750	200,000	254,807		(1,892)			6.750	4.530	AO	2,813	13,500	11/21/2019	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP GTD SUB NT		C	1	2.A FE	11,722,500	125.8750	15,230,875	12,100,000	11,780,001		7,776			5.250	5.461	MN	93,523	635,250	10/17/2019	11/08/2042
843452-AZ-6	SOUTHERN NATURAL GAS SR NT			1	2.A FE	126,927	139.2130	125,292	90,000	121,540		(2,498)			8.000	3.810	MS	2,400	7,200	10/17/2019	03/01/2032
84383D-B*-0	SOUTHERN STAR CENTRAL CORP SR NT				2.C FE	10,000,000	104.3020	10,430,208	10,000,000	10,000,000					3.350	3.350	JJ	155,403	219,611	11/18/2020	11/18/2027
84383D-B@-8	SOUTHERN STAR CENTRAL CORP SR NT				2.C FE	10,000,000	103.8730	10,387,335	10,000,000	10,000,000					3.590	3.590	JJ	166,536	235,344	11/18/2020	11/18/2030
84383Q-A*-4	SOUTHERN STAR CENTRAL GAS SR NT DUE 2026				2.B FE	20,000,000	108.4260	21,685,132	20,000,000	20,000,000					4.660	4.660	JD	77,667	932,000	06/01/2016	06/01/2026
844895-AX-0	SOUTHWEST GAS CORP SR NT			1	2.A FE	17,292,940	110.0510	19,408,530	17,636,000	17,325,192		7,138			3.800	3.911	AO	167,542	670,168	05/25/2017	09/29/2046
845011-AC-9	SOUTHWEST GAS CORP SR NT			1	2.A FE	4,993,700	97.0590	4,852,956	5,000,000	4,994,600		575			2.200	2.214	JD	4,889	110,000	06/01/2020	06/15/2030
845011-AB-1	SOUTHWEST GAS CORP SR NT SER TTT			1	2.A FE	19,989,800	113.8520	22,770,397	20,000,000	19,990,270		188			4.150	4.153	JD	69,167	830,000	05/28/2019	06/01/2049
845437-BL-5	SOUTHWESTERN ELEC PWR SR NT			1	2.A FE	161,492	138.6070	169,100	122,000	158,672		(1,365)			6.200	3.882	MS	2,227	7,564	11/21/2019	03/15/2040
845437-BL-5	SOUTHWESTERN ELEC PWR SR NT	LS		1	2.A FE	540,072	138.6070	565,516	408,000	530,639		(4,564)			6.200	3.882	MS	7,448	25,296	11/21/2019	03/15/2040
845437-BT-8	SOUTHWESTERN ELEC PWR SR NT			1	2.A FE	5,480,145	99.5530	5,475,411	5,500,000	5,480,209		64			3.250	3.269	MN	28,799		11/01/2021	11/01/2051
845437-BN-1	SOUTHWESTERN ELEC PWR SR NT SER J			1	2.A FE	4,692,950	108.0510	5,402,539	5,000,000	4,723,846		6,832			3.900	4.277	AO	48,750	195,000	02/01/2017	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC PWR SR NT SER L			1	2.A FE	19,957,400	107.9590	21,591,870	20,000,000	19,960,620		863			3.850	3.862	FA	320,833	770,000	01/18/2018	02/01/2048
845437-BS-0	SOUTHWESTERN ELEC PWR SR NT SER N			1	2.A FE	799,920	99.2350	793,877	800,000	799,932		12			1.650	1.652	MS	3,887	6,783	03/08/2021	03/15/2026
845743-BU-6	SOUTHWESTERN PUBLIC SERV 1ST MTG SER 8			1	1.G FE	2,587,462	104.6860	2,711,357	2,590,000	2,587,507		45			3.150	3.155	MN	13,598	81,585	02/23/2021	05/01/2050
845743-BU-6	SOUTHWESTERN PUBLIC SERV 1ST MTG SER 8	LS		1	1.G FE	409,598	104.6860	429,211	410,000	409,605		7			3.150	3.155	MN	2,153	12,915	02/23/2021	05/01/2050
84610W-AB-1	SOVRAN ACQUISITION LP CO GUARNT			1	2.B FE	29,834,100	106.8280	32,048,520	30,000,000	29,918,271		16,463			3.500	3.566	JJ	525,000	1,050,000	06/13/2016	07/01/2026
84611#-AE-1	SOVRAN SELF STORAGE, INC. SER E SR NT				2.B	15,000,000	105.9900	15,898,466	15,000,000	15,000,000					4.533	4.533	AO	156,766	679,950	04/08/2014	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS SR NT			1	2.A FE	14,964,750	106.5440	15,981,638	15,000,000	14,991,068		3,756			4.750	4.779	MS	209,792	712,500	09/16/2013	03/15/2024
84756N-AH-2	SPECTRA ENERGY PARTNERS SR NT			1	2.A FE	18,094,520	106.0720	19,239,317	18,138,000	18,114,011		4,534			3.375	3.405	AO	129,233	612,158	12/14/2017	10/15/2026
84857L-AA-9	SPIRE INC SR NT			1	2.B FE	10,000,000	101.3330	10,133,251	10,000,000	10,000,000					3.543	3.543	FA	122,037	354,300	02/22/2017	02/27/2024
85205T-AG-5	SPIRIT AEROSYSTEMS INC CO GUARNT			1	3.C FE	23,750,390	102.2500	24,171,900	23,640,000	23,691,638		(10,525)			3.850	3.801	JD	40,451	910,140	03/21/2018	06/15/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC CO GUARNT	LS		1	3.C FE	1,998,480	102.2500	2,045,000	2,000,000	1,999,253		151			3.850	3.801	JD	3,422	77,000	03/21/2018	06/15/2026
85205T-AK-6	SPIRIT AEROSYSTEMS INC CO GUARNT			1	5.A FE	251,405	100.2500	235,588	235,000	247,821		(1,732)			4.600	4.404	JD	480	10,810	11/21/2019	06/15/2028
85205T-AK-6	SPIRIT AEROSYSTEMS INC CO GUARNT	LS		1	5.A FE	25,314,297	100.2500	25,027,413	24,965,000	25,224,447		(34,483)			4.600	4.404	JD	51,040	1,148,390	11/21/2019	06/15/2028
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A			1	2.B FE	98,971	103.1040	102,043	98,971	98,971					4.100	4.100	AO	1,014	3,984	07/28/2015	04/01/2028
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2.C PL	7,883,761	103.7490	8,179,342	7,883,761	7,883,761					3.850	3.850	MJSD	843	300,473	02/10/2015	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2.C PL	17,430,487	115.4020	20,115,134	17,430,487	17,430,487					5.300	5.300	MJSD	236,829	924,289	02/20/2014	06/30/2036
84929*-AA-0	SPOWER FINANCE 2 SR SEC NTS DUE 2041				3.C PL	27,153,411	107.5350	29,199,421	27,153,411	27,153,411					4.960	4.960	JD	3,741	1,336,553	09/20/2018	12/31/2041
84929#-AA-6	SPOWER FINANCE I SR SECURED				3.A PL	52,828,357	103.6680	54,766,101	52,828,357	52,828,357					4.550	4.550	JD	6,677	3,628,622	11/21/2017	12/31/2036
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A			1	2.A FE	2,209,082	104.6200	2,125,094	2,031,250	2,163,291		(45,791)			4.738	0.462	MJSD	2,941	92,539	01/26/2021	03/20/2025
78467K-C#-2	SSE PLC SR NT DUE 2026		D		2.A	40,000,000	107.2500	42,900,085	40,000,000	40,000,000					3.670	3.670	MS	468,944	1,468,000	09/06/2016	09/06/2026
G8401*-AK-7	SSP FINANCING LT SR NT SER 2A		D		4.A PL	13,000,000	98.7350	12,835,534	13,000,000	13,000,000					4.060	4.060	JJ	243,374	592,800	07/15/2019	07/15/2026
G8401*-AN-1	SSP FINANCING LT SR NT SER D		B		4.A PL	11,347,000	87.5900	9,961,333	11,372,683	11,372,683				(843,296)	2.110	2.110	JJ	110,650	253,968	07/15/2019	07/15/2031
G8401*-AE-1	SSP FINANCING LTD SR NT SER A		D		4.B PL	6,000,000	100.4930	6,029,584	6,000,000	6,000,000					4.350	4.350	AO	55,100	321,000	10/15/2018	10/15/2025
G8401*-AG-6	SSP FINANCING SR NT SER C		D		4.B PL	6,000,000	97.8580	5,871,502	6,000,000	6,000,000					4.600	4.600	AO	58,267	336,000	10/15/2018	10/15/2030
852388-AA-1	STADCO LA, LLC				2.C PL	40,000,000	103.3150	41,326,061	40,000,000	40,000,000					3.750	3.750	FMAN	191,667	416,667	08/05/2021	05/15/2056
L8749#-AA-0	STADIUM FINANCE SR SEC		B		1.G PL	13,556,400	102.0080	13,921,256	13,647,219	13,647,219				(1,011,955)	2.220	2.220	JUL	127,078	316,127	07/30/2019	07/30/2049
85253#-AJ-0	STAG INDUSTRIAL OPER PART LP SR NT SER A				2.C Z	21,000,000	100.0610	21,012,727	21,000,000	21,000,000					2.800	2.800	MS	151,900		09/28/2021	09/29/2031
85253#-AK-7	STAG INDUSTRIAL OPER PART LP SR NT SER B				2.C Z	5,000,000	98.9640	4,948,196	5,000,000	5,000,000					2.950	2.950	MS	38,104		09/28/2021	09/28/2033
853254-CC-2	STANDARD CHARTER SR NT 144A		D	1	1.G FE	6,133,000	98.1330	6,018,512	6,133,000	6,133,000					2.678	2.678	JD	912	82,121	06/22/2021	06/29/2032
853254-CC-2	STANDARD CHARTER SR NT 144A	LS	D	1	1.G FE	1,867,000	98.1330	1,832,148	1,867,000	1,867,000					2.678	2.678	JD	278	24,999	06/22/2021	06/29/2032
853254-AJ-9	STANDARD CHARTERED PLC NT 144A		D		2.B FE	19,977,000	102.4630	20,492,637	20,000,000	19,997,199		2,619			3.950	3.964	JJ	373,056	790,000	01/08/2013	01/11/2023
853254-AX-8	STANDARD CHARTERED PLC SR NT 144A		D		1.G FE	9,873,072	104.1640	10,312,222	9,900,000	9,890,162		2,787			3.200	3.232	AO	65,120	316,800	04/13/2015	04/17/2025
853254-AX-8	STANDARD CHARTERED PLC SR NT 144A	LS	D		1.G FE	99,728	104.1640	104,164	100,000	99,901		28			3.200	3.232	AO	658	3,200	04/13/2015	04/17/2025
853254-AZ-3	STANDARD CHARTERED PLC SR NT 144A		D		1.G FE	4,543,335	107.6060	4,842,270	4,500,000	4,520,983		(4,420)			4.050	3.931	AO	39,994	182,250	06/22/2016	04/12/2026
853254-AZ-3	STANDARD CHARTERED PLC SR NT 144A	LS	D		1.G FE	504,815	107.6060	538,030	500,000	502,331		(491)			4.050	3.931	AO	4,444	20,250	06/22/2016	04/12/2026
853254-BP-4	STANDARD CHARTERED PLC SR NT 144A		D	1	1.G FE	295,000	111.5340	329,025	295,000	295,000					4.305	4.305	MN	1,411	12,700	05/16/2019	05/21/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-BP-4	STANDARD CHARTERED PLC SR NT 144A	LS	D	1	1.G FE	19,705,000	111.5340	21,977,764	19,705,000	19,705,000					4.305	4.305	MN	94,256	848,300	05/16/2019	05/21/2030
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A		D	1	1.G FE	2,221,375	100.0860	2,201,901	2,200,000	2,209,710		(11,665)			1.319	0.755	AO	6,207	29,018	10/06/2020	10/14/2023
853254-BZ-2	STANDARD CHARTERED PLC SR NT 144A		D	1	1.G FE	2,250,000	96.8540	2,179,204	2,250,000	2,250,000					1.456	1.456	JJ	15,197	16,380	01/07/2021	01/14/2027
85325W-AA-6	STANDARD CHARTERED PLC SR NT 144A		D	1	1.G FE	10,488,895	102.5480	10,756,301	10,489,000	10,488,927		17			2.819	2.819	JJ	124,023	295,685	01/07/2020	01/30/2026
85325W-AA-6	STANDARD CHARTERED PLC SR NT 144A	LS	D	1	1.G FE	4,510,955	102.5480	4,625,958	4,511,000	4,510,969		7			2.819	2.819	JJ	53,339	127,165	01/07/2020	01/30/2026
853254-AN-0	STANDARD CHARTERED PLC SUB 144A		D		2.B FE	27,395,100	128.1480	35,176,557	27,450,000	27,401,916		1,054			5.700	5.714	MS	412,894	1,564,650	03/21/2014	03/26/2044
853254-AN-0	STANDARD CHARTERED PLC SUB 144A	LS	D		2.B FE	2,544,900	128.1480	3,267,768	2,550,000	2,545,533		98			5.700	5.714	MS	38,356	145,350	03/21/2014	03/26/2044
854502-AH-4	STANLEY BLACK & DECKER I SR NT			1	1.G FE	39,970,400	113.6900	45,476,046	40,000,000	39,978,402		2,654			4.250	4.259	MN	217,222	1,700,000	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER I SR NT			1	1.G FE	4,994,400	133.5180	6,675,907	5,000,000	4,994,684		95			4.850	4.857	MN	30,986	242,500	10/30/2018	11/15/2048
854502-AL-5	STANLEY BLACK & DECKER I SR NT			1	1.G FE	9,937,300	101.4780	10,147,806	10,000,000	9,947,904		5,688			2.300	2.370	MS	67,722	230,000	02/11/2020	03/15/2030
85513L-AB-0	STAR ENERGY CO ISSUE SR SEC 144A		D	1	2.C FE	7,500,000	110.5000	8,287,500	7,500,000	7,500,000					4.850	4.850	AO	77,802	363,750	10/06/2020	10/14/2038
855244-AK-5	STARBUCKS CORP SR NT			1	2.A FE	1,768,887	103.5070	1,835,171	1,773,000	1,771,056		408			2.450	2.476	JD	1,931	43,439	05/11/2016	06/15/2026
855244-AK-5	STARBUCKS CORP SR NT	LS		1	2.A FE	3,219,513	103.5070	3,340,156	3,227,000	3,223,461		742			2.450	2.476	JD	3,514	79,062	05/11/2016	06/15/2026
855244-AR-0	STARBUCKS CORP SR NT			1	2.B FE	19,983,287	111.6840	22,560,114	20,200,000	20,041,023		19,536			4.000	4.132	MN	103,244	808,000	11/29/2018	11/15/2028
855244-AS-8	STARBUCKS CORP SR NT			1	2.B FE	5,511,194	124.0800	6,909,988	5,569,000	5,514,470		1,019			4.500	4.564	MN	32,022	250,605	08/08/2018	11/15/2048
855244-AS-8	STARBUCKS CORP SR NT	LS		1	2.B FE	426,526	124.0800	534,783	431,000	426,780		79			4.500	4.564	MN	2,478	19,395	08/08/2018	11/15/2048
855244-AX-7	STARBUCKS CORP SR NT			1	2.A FE	10,368,500	104.9550	10,495,469	10,000,000	10,367,482		(1,018)			3.350	3.150	MS	101,431		11/15/2021	03/12/2050
856899-AB-5	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	9,898,200	102.8030	10,280,300	10,000,000	9,983,804		11,204			3.125	3.245	MN	33,854	312,500	05/15/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	24,727,500	106.6370	26,659,250	25,000,000	24,925,316		29,619			4.125	4.260	MN	154,688	1,031,250	04/28/2014	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INV CO GUARNT 144A		D	1	1.E FE	14,794,500	133.3640	20,004,647	15,000,000	14,822,498		4,279			4.850	4.938	MN	109,125	727,500	04/28/2014	05/07/2044
857477-AN-3	STATE STREET CORP SR NT			1	1.F FE	1,012,810	106.4730	1,064,734	1,000,000	1,004,230		(1,344)			3.300	3.149	JD	1,375	33,000	12/29/2014	12/16/2024
857477-AT-0	STATE STREET CORP SR NT			1	1.F FE	4,993,300	107.7770	5,388,835	5,000,000	4,997,291		687			3.550	3.566	FA	65,576	177,500	08/13/2015	08/18/2025
85771P-AQ-5	STATOIL ASA CO GUARNT		D	1	1.D FE	9,949,600	129.8120	12,981,224	10,000,000	9,957,117		1,087			4.800	4.832	MN	70,667	480,000	11/05/2013	11/08/2043
858119-BK-5	STEEL DYNAMICS INC SR NT			1	2.C FE	33,947,808	106.9500	36,124,521	33,777,000	33,919,453		(14,818)			3.450	3.391	AO	246,009	1,165,307	01/24/2020	04/15/2030
858119-BL-3	STEEL DYNAMICS INC SR NT			1	2.C FE	4,980,950	102.3520	5,117,615	5,000,000	4,986,683		3,647			2.400	2.481	JD	5,333	120,000	06/03/2020	06/15/2025
858119-BM-1	STEEL DYNAMICS INC SR NT			1	2.C FE	1,979	105.5490	2,111	2,000	1,982		2			3.250	3.367	JJ	30	72	06/03/2020	01/15/2031
858119-BM-1	STEEL DYNAMICS INC SR NT	LS		1	2.C FE	4,946,021	105.5490	5,275,350	4,998,000	4,952,608		4,231			3.250	3.367	JJ	74,901	180,483	06/03/2020	01/15/2031
858119-BN-9	STEEL DYNAMICS INC SR NT			1	2.C FE	18,743,564	97.8700	18,670,651	19,077,000	18,757,561		12,502			1.650	1.957	AO	66,452	117,425	11/18/2021	10/15/2027
858119-BP-4	STEEL DYNAMICS INC SR NT			1	2.C FE	9,699,300	101.1660	10,116,553	10,000,000	9,706,454		5,917			3.250	3.411	AO	68,611	330,417	10/21/2020	10/15/2050
85855C-AA-8	STELLANTIS FIN US INC CO GUARNT 144A			1	2.C FE	11,581,000	98.3550	11,390,449	11,581,000	11,581,000					1.711	1.711	JJ	58,344		09/08/2021	01/29/2027
85855C-AA-8	STELLANTIS FIN US INC CO GUARNT 144A	LS		1	2.C FE	419,000	98.3550	412,106	419,000	419,000					1.711	1.711	JJ	2,111		09/08/2021	01/29/2027
85855C-AB-6	STELLANTIS FIN US INC CO GUARNT 144A			1	2.C FE	15,000,000	98.4510	14,767,693	15,000,000	15,000,000					2.691	2.691	MS	118,853		09/08/2021	09/15/2031
85917P-AA-5	STERIS PLC CO GUARNT			1	2.B FE	25,518,235	100.9680	25,797,443	25,550,000	25,520,548		2,313			2.700	2.714	MS	203,123	314,265	05/10/2021	03/15/2031
85917P-AB-3	STERIS PLC CO GUARNT			1	2.B FE	9,952,000	109.8340	10,983,403	10,000,000	9,952,661		661			3.750	3.777	MS	110,417	170,833	03/24/2021	03/15/2051
85917A-AB-6	STERLING BANCORP/DE SUB			1	2.B FE	20,000,000	103.1150	20,623,059	20,000,000	20,000,000					4.000	4.000	JD	2,222	800,000	12/12/2019	12/30/2029
86038A-AA-0	STEWART INFORMATION SERV SR NT			1	2.C FE	299,802	101.3700	304,109	300,000	299,804		2			3.600	3.608	MN	1,110		11/17/2021	11/15/2031
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC				1.D FE	2,047,771	106.1290	2,173,276	2,047,771	2,047,771					7.200	7.200	MJSD	43,413	189,059	06/12/2018	03/01/2024
86206@-AA-7	STONEHENGE CPTL SEC				1.D FE	6,213,028	109.6060	6,809,839	6,213,028	6,213,028					5.500	5.500	JAJO	57,902	345,625	07/15/2020	07/31/2026
862121-AA-8	STORE CAPITAL CORP SR NT			1	2.B FE	13,336,882	110.9750	14,870,583	13,400,000	13,359,629		5,304			4.500	4.555	MS	177,550	603,000	11/21/2019	03/15/2028
862121-AB-6	STORE CAPITAL CORP SR NT			1	2.B FE	14,889,000	112.4700	16,870,485	15,000,000	14,915,327		9,662			4.625	4.718	MS	204,271	693,750	02/25/2019	03/15/2029
862121-AC-4	STORE CAPITAL CORP SR NT			1	2.B FE	9,955,800	99.8570	9,985,650	10,000,000	9,960,162		3,901			2.750	2.801	MN	32,847	275,000	11/16/2020	11/18/2030
863667-AH-4	STRYKER CORP SR NT			1	2.A FE	19,998,200	106.6410	21,328,213	20,000,000	19,999,239		183			3.375	3.376	MN	112,500	675,000	10/26/2015	11/01/2025
863667-AJ-0	STRYKER CORP SR NT			1	2.A FE	3,537,438	128.4640	4,595,162	3,577,000	3,541,484		776			4.625	4.630	MS	48,712	165,436	12/08/2016	03/15/2046
863667-AJ-0	STRYKER CORP SR NT	LS		1	2.A FE	6,453,112	128.4640	8,251,251	6,423,000	6,450,312		(646)			4.625	4.630	MS	87,469	297,064	12/08/2016	03/15/2046
863667-AN-1	STRYKER CORP SR NT			1	2.A FE	19,869,600	107.2140	21,442,821	20,000,000	19,939,570		13,094			3.500	3.578	MS	206,111	700,000	03/03/2016	03/15/2026
865622-AZ-7	SUMITOMO MITSUI BANKING BANK GTD		D		1.E FE	9,945,200	102.2570	10,225,655	10,000,000	9,993,451		6,064			3.000	3.064	JJ	135,833	300,000	01/10/2013	01/18/2023
865622-BE-3	SUMITOMO MITSUI BANKING SR NT		D		1.E FE	19,973,800	104.6770	20,935,437	20,000,000	19,995,237		2,923			3.950	3.966	JJ	355,500	790,000	07/11/2013	07/19/2023
865622-BW-3	SUMITOMO MITSUI BKG CO GUARNT SER GMTN		D		1.E FE	9,315,873	107.4430	10,045,960	9,350,000	9,336,395		3,513			3.650	3.694	JJ	149,782	341,275	07/14/2015	07/23/2025
86562M-AA-8	SUMITOMO MITSUI FINANCIA SUB 144A		D		2.A FE	15,000,000	106.1100	15,916,465	15,000,000	15,000,000					4.436	4.436	AO	164,502	665,400	03/26/2014	04/02/2024
86562M-AF-7	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	20,000,000	103.5870	20,717,385	20,000,000	20,000,000					2.632	2.632	JJ	244,191	526,400	07/07/2016	07/14/2026
86562M-BU-3	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	5,000,000	102.3700	5,118,502	5,000,000	5,000,000					2.724	2.724	MS	35,563	136,200	09/24/2019	09/27/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	7,354,050	102.4450	7,490,811	7,312,000	7,348,130		(4,115)			2.750	2.730	JJ	92,720	209,330	07/21/2020	01/15/2030
86562M-BW-9	SUMITOMO MITSUI FINL GRP SR NT	LS	D		1.G FE	18,288,000	102.4450	18,735,223	18,288,000	18,288,000					2.750	2.730	JJ	231,902	502,920	07/21/2020	01/15/2030
86562M-CC-2	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	3,004,720	98.8480	2,965,446	3,000,000	3,003,238		(1,482)			0.508	0.455	JJ	7,154	7,620	01/26/2021	01/12/2024
86562M-CG-3	SUMITOMO MITSUI FINL GRP SR NT		D		1.G FE	1,750,000	98.1200	1,717,106	1,750,000	1,750,000					1.902	1.902	MS	9,616		09/13/2021	09/17/2028
86562M-BA-7	SUMITOMO MITSUI FINL GRP SR NT FRN		D		1.G FE	2,997,506	100.8710	3,006,953	2,981,000	2,987,879		(4,392)			0.984	0.834	JAJO	6,027	31,748	10/16/2019	07/19/2023
86562M-BS-8	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	10,183,722	104.1760	10,465,496	10,046,000	10,157,775		(12,686)			3.202	3.039	MS	92,928	321,673	12/12/2019	09/17/2029
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	10,000,000	96.1930	9,619,257	10,000,000	10,000,000					2.142	2.142	MS	58,310	214,200	09/14/2020	09/23/2030
86562M-CK-4	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	12,000,000	99.0630	11,887,606	12,000,000	12,000,000					2.930	2.930	MS	101,573		09/13/2021	09/17/2041
86562M-CK-4	SUMITOMO MITSUI FINL GRP SUB	LS	D		2.A FE	3,000,000	99.0630	2,971,901	3,000,000	3,000,000					2.930	2.930	MS	25,393		09/13/2021	09/17/2041
86563V-AW-9	SUMITOMO MITSUI TR BK LT SR NT 144A		D		1.F FE	1,399,258	98.3530	1,376,949	1,400,000	1,399,329		71			0.800	0.818	MS	3,267		09/08/2021	09/16/2024
866677-AE-7	SUN COMMUNITIES CO GUARNT			1	2.C FE	26,657,156	99.8080	26,748,598	26,800,000	26,663,477		6,321			2.700	2.761	JJ	367,830		06/17/2021	07/15/2031
867224-AB-3	SUNCOR ENERGY INC SR NT		A	1	2.A FE	19,024,258	111.5150	21,384,082	19,176,000	19,035,654		3,023			4.000	4.042	MN	98,011	767,040	02/06/2018	11/15/2047
867224-AB-3	SUNCOR ENERGY INC SR NT	LS	A	1	2.A FE	6,575,823	111.5150	7,370,014	6,609,000	6,578,395		662			4.000	4.042	MN	33,779	264,360	02/06/2018	11/15/2047
867388-AA-4	SUNFLOWER ELEC SR NT SER B				2.C	18,333,334	104.5910	19,175,101	18,333,334	18,333,334					3.930	3.930	JD		1,424,625	03/30/2020	12/31/2042
86765B-AQ-2	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	1,827,360	115.1640	2,303,279	2,000,000	1,837,654		3,126			5.350	6.000	MN	13,672	107,000	06/13/2018	05/15/2045
86765B-AT-6	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	9,861,748	107.4940	10,625,784	9,885,000	9,876,372		2,735			3.900	3.921	JJ	177,765	382,395	11/01/2021	07/15/2026
86765B-AT-6	SUNOCO LOGISTICS PARTNER CO GUARNT	LS		1	2.C FE	194,407	107.4940	209,613	195,000	194,702		59			3.900	3.921	JJ	3,507	7,605	11/01/2021	07/15/2026
86765B-AU-3	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE	5,466,348	107.4120	5,692,838	5,300,000	5,425,490		(19,384)			4.000	3.541	AO	53,000	212,000	10/25/2019	10/01/2027
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP SER B SR NT				3.C	25,000,000	110.8620	27,715,606	25,000,000	25,000,000					4.790	4.790	JJ	568,813	1,488,993	01/10/2017	01/10/2028
86803U-AD-3	SUNTORY HLDGS LTD SR NT 144A		D	1	2.B FE	1,235,794	101.9320	1,223,185	1,200,000	1,232,940		(2,930)			2.250	1.244	AO	5,625	10,125	10/09/2019	10/16/2024
86787E-BB-2	SUNTR BANK SR NT SER BKNT			1	1.F FE	9,993,900	109.1750	10,917,463	10,000,000	9,996,453		838			4.050	4.060	MN	65,250	405,000	10/24/2018	11/03/2025
867914-BS-1	SUNTR BANKS INC SR NT			1	1.G FE	19,952,100	107.9450	21,588,976	20,000,000	19,974,604		6,979			4.000	4.041	MN	133,333	800,000	10/18/2018	05/01/2025
86944B-AG-8	SUTTER HEALTH NT SER 20A			1	1.F FE	15,000,000	99.9620	14,994,266	15,000,000	15,000,000					2.294	2.294	FA	129,993	273,368	10/22/2020	08/15/2030
86944B-AJ-2	SUTTER HEALTH NT SER 20A			1	1.F FE	10,000,000	105.1800	10,518,020	10,000,000	10,000,000					3.361	3.361	FA	126,971	267,013	10/22/2020	08/15/2050
86964W-AB-8	SUZANO AUSTRIA GMBH CO GUARNT 144A		D	1	2.C FE	229,760	126.6760	253,352	200,000	228,681		(506)			7.000	5.891	MS	4,083	14,000	10/17/2019	03/16/2047
87054#-AA-6	SWEETWATER ROYALTIES SEC				2.B PL	34,485,166	121.2180	41,802,165	34,485,166	34,485,166					5.320	5.320	MS	463,749	1,741,411	10/19/2020	09/30/2040
87089H-AB-9	SWISS RE TREASURY CO GUARNT 144A		C	1	1.D FE	18,998,634	122.8680	23,590,643	19,200,000	19,038,976		4,592			4.250	4.311	JD	56,667	816,000	11/29/2017	12/06/2042
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC 144A		D	1	2.A FE	20,971,310	103.1970	21,671,442	21,000,000	20,995,993		3,135			3.900	3.916	MS	225,225	819,000	10/25/2012	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 144A		D	1	2.A FE	8,320,570	104.7660	8,798,231	8,398,000	8,369,198		8,023			3.375	3.485	AO	48,026	283,433	04/23/2015	04/30/2025
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 144A	LS	D	1	2.A FE	1,587,230	104.7660	1,678,348	1,602,000	1,596,506		1,530			3.375	3.485	AO	9,161	54,068	04/23/2015	04/30/2025
87165B-AP-8	SYNCHRONY FINANCIAL SR NT			1	2.C FE	224,550	115.0150	230,029	200,000	219,684		(2,351)			5.150	3.590	MS	2,918	10,300	11/21/2019	03/19/2029
87164K-AC-8	SYNGENTA FINANCE NV CO GUARNT 144A		D	1	2.B FE	526,993	112.3490	561,745	500,000	521,128		(2,845)			5.182	4.408	AO	4,822	25,910	11/21/2019	04/24/2028
87164K-AH-7	SYNGENTA FINANCE NV CO GUARNT 144A		D	1	2.B FE	20,000,000	103.3830	20,676,526	20,000,000	20,000,000					4.441	4.441	AO	165,304	888,200	04/17/2018	04/24/2023
87162W-AC-4	SYNNEX CORP SR NT 144A			1	2.C FE	799,440	98.8870	791,093	800,000	799,512		72			1.250	1.274	FA	3,944		07/29/2021	08/09/2024
87162W-AE-0	SYNNEX CORP SR NT 144A			1	2.C FE	4,186,014	97.5110	4,095,444	4,200,000	4,187,073		1,059			1.750	1.820	FA	28,992		07/29/2021	08/09/2026
87162W-AG-5	SYNNEX CORP SR NT 144A			1	2.C FE	10,000,000	97.1540	9,715,360	10,000,000	10,000,000					2.375	2.375	FA	93,681		07/29/2021	08/09/2028
87162W-AJ-9	SYNNEX CORP SR NT 144A			1	2.C FE	29,822,400	96.2450	28,873,481	30,000,000	29,828,544		6,144			2.650	2.718	FA	313,583		07/29/2021	08/09/2031
871829-AY-3	SYSCORPORATION CO GUARNT			1	2.B FE	4,996,050	122.9460	6,147,296	5,000,000	4,996,480		78			4.850	4.855	AO	60,625	242,500	09/23/2015	10/01/2045
871829-AZ-0	SYSCORPORATION CO GUARNT			1	2.B FE	24,179,056	107.2060	25,880,691	24,141,000	24,157,048		(3,927)			3.750	3.731	AO	226,322	905,288	11/06/2015	10/01/2025
871829-BC-0	SYSCORPORATION CO GUARNT			1	2.B FE	9,962,300	106.5560	10,655,642	10,000,000	9,981,776		3,660			3.300	3.344	JJ	152,167	330,000	03/22/2016	07/15/2026
871829-BD-8	SYSCORPORATION CO GUARNT			1	2.B FE	1,453,488	116.7150	1,673,693	1,434,000	1,451,554		(412)			4.500	4.416	AO	16,133	64,530	11/09/2016	04/01/2046
871829-BD-8	SYSCORPORATION CO GUARNT	LS		1	2.B FE	5,641,642	116.7150	6,496,355	5,566,000	5,634,136		(1,599)			4.500	4.416	AO	62,618	250,470	11/09/2016	04/01/2046
871829-BF-3	SYSCORPORATION CO GUARNT			1	2.B FE	13,073,417	106.4060	13,986,002	13,144,000	13,102,288		6,755			3.250	3.313	JJ	196,977	427,180	06/19/2017	07/15/2027
871829-BF-3	SYSCORPORATION CO GUARNT	LS		1	2.B FE	1,846,033	106.4060	1,974,895	1,856,000	1,850,110		954			3.250	3.313	JJ	27,814	60,320	06/19/2017	07/15/2027
871829-BL-0	SYSCORPORATION CO GUARNT			1	2.B FE	3,991,680	124.9330	4,997,322	4,000,000	3,992,806		658			5.950	5.978	AO	59,500	238,000	03/30/2020	04/01/2030
871829-BR-7	SYSCORPORATION CO GUARNT			1	2.B FE	446,886	98.8160	444,674	450,000	446,889		3			3.150	3.186	JD	669		12/01/2021	12/14/2051
871829-BR-7	SYSCORPORATION CO GUARNT	LS		1	2.B FE	794,464	98.8160	790,531	800,000	794,469		5			3.150	3.186	JD	1,190		12/01/2021	12/14/2051
871911-AS-2	SYSTEM ENERGY RES 1ST MTG			1	1.G FE	35,104,250	102.9420	36,029,536	35,000,000	35,022,729		(17,450)			4.100	4.046	AO	358,750	1,435,000	01/28/2016	04/01/2023
Q8806#-AB-3	TABCORP FINANCE PTY LTD SER D SR NT		D		2.C FE	45,000,000	112.0990	50,444,523	45,000,000	45,000,000					4.720	4.720	JD	112,100	2,124,000	06/12/2018	06/12/2028
874060-AT-3	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	9,996,776	105.8210	10,582,100	10,000,000	9,998,375		802			4.400	4.409	MN	42,778	440,000	12/17/2019	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	29,884,566	117.5700	35,270,909	30,000,000	29,906,554		11,063			5.000	5.054	MN	145,833	1,500,000	12/17/2019	11/26/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
874060-AX-4	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	2,245,590	98.0330	2,205,739	2,250,000	2,246,205		418			2.050	2.072	MS	11,659	56,631	06/29/2020	03/31/2030
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	380,000	101.1840	384,498	380,000	380,000					3.175	3.175	JJ	5,764	12,065	06/29/2020	07/09/2050
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT	LS	D	1	2.B FE	9,620,000	101.1840	9,733,875	9,620,000	9,620,000					3.175	3.175	JJ	145,930	305,435	06/29/2020	07/09/2050
875127-BD-3	TAMPA ELEC CO SR NT			1	1.G FE	31,092,706	115.9860	36,744,496	31,680,000	31,135,451		13,171			4.200	4.317	MN	170,016	1,330,560	09/27/2018	05/15/2045
875127-BE-1	TAMPA ELEC CO SR NT			1	1.G FE	5,888,269	122.6330	7,259,855	5,920,000	5,890,269		592			4.300	4.332	JD	11,314	254,560	06/04/2018	06/15/2048
875127-BH-4	TAMPA ELEC CO SR NT			1	1.G FE	9,798,951	101.1090	9,940,061	9,831,000	9,801,203		2,252			2.400	2.437	MS	69,472	116,006	03/15/2021	03/15/2031
875127-BH-4	TAMPA ELEC CO SR NT	LS		1	1.G FE	168,449	101.1090	170,875	169,000	168,488		39			2.400	2.437	MS	1,194	1,994	03/15/2021	03/15/2031
875127-BA-9	TAMPA ELEC SR NT			1	1.G FE	10,207,620	115.5400	11,710,029	10,135,000	10,198,132		(2,030)			4.100	4.054	JD	18,468	415,535	02/06/2018	06/15/2042
876030-AA-5	TAPESTRY INC SR NT			1	2.C FE	14,955,750	100.7060	15,105,875	15,000,000	14,956,055		305			3.050	3.084	MS	38,125		11/16/2021	03/15/2032
87612B-BL-5	TARGA RES PARTNERS LP SR NT			1	3.A FE	3,745,000	107.2000	4,014,640	3,745,000	3,745,000					6.500	6.500	JJ	112,246	243,425	01/22/2020	07/15/2027
87612B-BL-5	TARGA RES PARTNERS LP SR NT	LS		1	3.A FE	1,255,000	107.2000	1,345,360	1,255,000	1,255,000					6.500	6.500	JJ	37,615	81,575	01/22/2020	07/15/2027
87612B-BN-1	TARGA RES PARTNERS LP SR NT			1	3.A FE	5,000,000	111.8780	5,593,900	5,000,000	5,000,000					6.875	6.875	JJ	158,507	343,750	01/22/2020	01/15/2029
87612B-BQ-4	TARGA RES PARTNERS LP SR NT			1	3.A FE	600,000	109.2500	655,500	600,000	600,000					5.500	5.500	MS	11,000	33,000	11/15/2019	03/01/2030
87612B-BQ-4	TARGA RES PARTNERS LP SR NT	LS		1	3.A FE	4,400,000	109.2500	4,807,000	4,400,000	4,400,000					5.500	5.500	MS	80,667	242,000	11/15/2019	03/01/2030
87612B-BT-8	TARGA RES PARTNERS SR NT 144A			1	3.A FE	7,431,250	104.5000	7,837,500	7,500,000	7,435,738		4,488			4.000	4.107	JJ	138,333	135,833	02/22/2021	01/15/2032
87612B-BT-8	TARGA RES PARTNERS SR NT 144A	LS		1	3.A FE	1,485,000	104.5000	1,567,500	1,500,000	1,486,009		1,009			4.000	4.107	JJ	27,667	27,167	02/22/2021	01/15/2032
87612E-AU-0	TARGET CORP NT			1	1.F FE	4,965,900	158.2980	7,914,875	5,000,000	4,973,847		859			7.000	7.055	JJ	161,389	350,000	01/14/2008	01/15/2038
87656X-A#-8	TATE & LYLE FIN SR NT		D		2.C	15,000,000	106.8690	16,030,284	15,000,000	15,000,000					4.060	4.060	AO	104,883	609,000	10/29/2015	10/29/2025
87656X-B*-1	TATE & LYLE FIN SR NT		D		2.C	16,000,000	108.1010	17,296,133	16,000,000	16,000,000					4.160	4.160	AO	114,631	665,600	10/29/2015	10/29/2027
87656X-B@-7	TATE & LYLE INTL FINANCE PLC SR NT		D		2.C	5,000,000	103.2950	5,164,762	5,000,000	5,000,000					3.410	3.410	MN	19,892	170,500	11/19/2019	11/19/2031
87656X-B@-9	TATE & LYLE INTL FINANCE PLC SR NT		D		2.C	6,000,000	103.4550	6,207,281	6,000,000	6,000,000					3.310	3.310	MN	23,170	198,600	11/19/2019	11/19/2029
87233Q-AC-2	TC PIPELINES LP SR NT			1	2.B FE	35,380,682	109.6510	38,920,596	35,495,000	35,421,049		11,893			3.900	3.942	MN	138,431	1,384,305	02/05/2018	05/25/2027
87233Q-AC-2	TC PIPELINES LP SR NT	LS		1	2.B FE	750,000	109.6510	822,382	750,000	750,000					3.900	3.942	MN	2,925	29,250	02/05/2018	05/25/2027
Q88068-AA-7	TEC HEDLAND PTY LTD SEC NTS DUE 2042		B		2.B PL	53,670,000	98.3870	53,591,583	54,470,187	54,470,187				(3,226,559)	4.070	4.070	MJSD	6,158	2,257,635	10/22/2020	06/30/2042
878742-AV-7	TECK RES LTD CO GUARNT		A	1	2.C FE	2,523,222	100.1380	2,566,526	2,563,000	2,562,812		4,760			4.750	4.943	JJ	56,137	121,743	08/24/2011	01/15/2022
878742-AW-5	TECK RES LTD CO GUARNT		A	1	2.C FE	4,886,035	132.9500	6,514,560	4,900,000	4,888,397		297			6.250	6.271	JJ	141,215	306,250	06/29/2011	07/15/2041
878742-AW-5	TECK RES LTD CO GUARNT	LS	A	1	2.C FE	99,715	132.9500	132,950	100,000	99,763		6			6.250	6.271	JJ	2,882	6,250	06/29/2011	07/15/2041
878742-AZ-8	TECK RES LTD CO GUARNT		A	1	2.C FE	4,990,400	122.2580	6,112,890	5,000,000	4,991,929		201			5.400	5.413	FA	112,500	270,000	07/30/2012	02/01/2043
878744-AB-7	TECK RES LTD CO GUARNT		A	1	2.C FE	4,976,650	117.9190	5,895,959	5,000,000	4,980,820		527			5.200	5.231	MS	86,667	260,000	02/16/2012	03/01/2042
Y8564*-AB-0	TEEKAY SHUTTLE SR NT SER B		C		2.C FE	6,578,958	104.9600	6,905,254	6,578,958	6,578,958					4.960	4.960	JD	906	488,760	11/15/2013	12/31/2023
87927Y-AA-0	TELECOM ITALIA SPA 144A		D	1	3.B FE	10,000,000	105.2460	10,524,600	10,000,000	10,000,000					5.303	5.303	MN	45,665	563,470	05/22/2014	05/30/2024
879360-AB-1	TELEDYNE TECHNOLOGIES IN SR NT			1	2.C FE	1,997,680	99.0040	1,980,087	2,000,000	1,998,268		588			0.950	0.989	AO	4,750	9,975	03/08/2021	04/01/2024
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT			1	2.C FE	3,991	100.0390	4,002	4,000	3,992		1			2.250	2.285	AO	23	47	03/08/2021	04/01/2028
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT	LS		1	2.C FE	1,742,054	100.0390	1,746,676	1,746,000	1,742,459		405			2.250	2.285	AO	9,821	20,625	03/08/2021	04/01/2028
879360-AE-5	TELEDYNE TECHNOLOGIES INC SR NT			1	2.C FE	60,157,900	101.5190	60,911,559	60,000,000	60,156,363		(1,537)			2.750	2.717	AO	412,500	866,250	07/12/2021	04/01/2031
87938W-AC-7	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	1,312,219	142.8640	1,360,069	952,000	1,278,170		(16,479)			7.045	3.920	JD	2,049	67,068	11/21/2019	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	14,967,350	110.1380	16,520,688	15,000,000	14,979,807		3,420			4.103	4.132	MS	193,183	615,450	02/20/2018	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	10,240,681	124.5390	12,715,428	10,210,000	10,239,313		(636)			5.213	5.192	MS	167,067	532,247	10/17/2019	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	2,840,933	115.3450	2,998,968	2,600,000	2,821,086		(9,606)			4.665	3.949	MS	38,745	121,290	11/21/2019	03/06/2038
87938W-AW-3	TELEFONICA EMISIONES SAU CO GUARNT		D	1	2.C FE	163,920	120.6700	181,005	150,000	163,338		(271)			4.895	4.324	MS	2,346	7,343	10/17/2019	03/06/2048
87938X-AB-7	TELEFONICA MOVILES CHILE SR NT 144A		D	1	2.C FE	15,000,000	99.5750	14,936,250	15,000,000	15,000,000					3.537	3.537	MN	63,371		11/10/2021	11/18/2031
87969N-AD-7	TELSTRA CORP LTD SR NT 144A		D	1	1.G FE	29,603,700	105.0330	31,509,845	30,000,000	29,848,949		42,896			3.125	3.288	AO	218,750	937,500	10/08/2015	04/07/2025
87971M-BD-4	TELUS CORP SR NT		A	1	2.A FE	35,123,495	104.0210	37,167,815	35,731,000	35,402,320		57,977			2.800	2.994	FA	375,176	1,000,468	12/13/2016	02/16/2027
87971M-BF-9	TELUS CORP SR NT		A	1	2.A FE	11,795,744	108.4050	12,873,089	11,875,000	11,821,833		8,106			3.700	3.787	MS	129,372	439,375	10/22/2018	09/15/2027
87971M-BH-5	TELUS CORP SR NT		A	1	2.A FE	3,259,080	127.6700	4,213,112	3,300,000	3,261,450		707			4.600	4.677	MN	18,975	151,800	06/07/2018	11/16/2048
87971M-BH-5	TELUS CORP SR NT	LS	A	1	2.A FE	1,678,920	127.6700	2,170,391	1,700,000	1,680,141		364			4.600	4.677	MN	9,775	78,200	06/07/2018	11/16/2048
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A			1	2.B FE	2,271,339	103.7380	2,356,242	2,271,339	2,271,339					6.052	6.052	MJSD	382	124,307	05/31/2007	12/30/2023
880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A			1	2.B FE	22,455,225	101.6730	22,876,459	22,500,000	22,462,557		4,005			2.900	2.923	MS	217,500	652,500	02/19/2020	03/01/2030
880451-AZ-2	TENNESSEE GAS PIPELINE CO GUARNT 144A	LS		1	2.B FE	2,495,025	101.6730	2,541,829	2,500,000	2,495,840		445			2.900	2.923	MS	24,167	72,500	02/19/2020	03/01/2030
N8505#-AB-0	TENNET HLDG B.V. SR GREEN NT SER B		B		1.G	45,628,000	108.7020	49,449,416	45,490,731	45,490,731				(3,373,183)	1.830	1.830	JJ	363,054	881,063	01/24/2019	01/24/2031
L9031*-AA-9	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.B PL	4,000,000	107.6530	4,306,104	4,000,000	4,000,000					4.970	4.970	AO	39,760	198,800	04/19/2018	04/19/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L9031*-AB-7	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.B PL	8,000,000	112.3630	8,989,074	8,000,000	8,000,000					5.100	5.100	AO	81,600	408,000	04/19/2018	04/19/2028
L9031*-AC-5	TERMINAL INVESTMENT LTD HOLDING SA SR NT		D		2.B PL	7,000,000	114.5610	8,019,258	7,000,000	7,000,000					5.200	5.200	AO	72,800	364,000	04/19/2018	04/19/2030
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A		D	1	3.A FE	18,364,008	114.9500	21,109,427	18,364,008	18,364,008					8.125	8.125	JAJO	373,019	1,486,537	04/11/2012	04/01/2037
88105#-AA-3	TERRAFORM PHX SR NT				2.C PL	22,785,408	101.0720	23,029,736	22,785,408	22,785,408					3.380	3.380	MJSD	2,139	758,503	09/22/2020	12/31/2043
88104L-AG-8	TERRAFORM PWR OPERATIN CO GUARNT 144A			1	3.C FE	40,000,000	104.8370	41,934,600	40,000,000	40,000,000					4.750	4.750	JJ	876,111	1,900,000	10/10/2019	01/15/2030
88167A-AE-1	TEVA PHARM NE CO GUARNT		D	1	3.C FE	12,591,355	94.0000	11,751,880	12,502,000	12,547,174		(8,744)			3.150	3.150	AO	98,453	393,813	10/06/2016	10/01/2026
88167A-AE-1	TEVA PHARM NE CO GUARNT	LS	D	1	3.C FE	44,406,935	94.0000	41,828,120	44,498,000	44,451,931		8,852			3.150	3.150	AO	350,422	1,401,687	10/06/2016	10/01/2026
88167A-AF-8	TEVA PHARM NE CO GUARNT		D	1	3.C FE	11,496,371	84.5000	10,636,860	12,588,000	11,539,919		18,591			4.100	4.328	AO	129,027	516,108	03/04/2021	10/01/2046
88167A-AF-8	TEVA PHARM NE CO GUARNT	LS	D	1	3.C FE	21,242,279	84.5000	18,093,140	21,412,000	21,259,594		3,479			4.100	4.328	AO	219,473	877,892	03/04/2021	10/01/2046
882384-AD-2	TEXAS EASTERN TRANSMISSI SR NT 144A			1	1.G FE	11,175,063	106.8890	12,011,108	11,237,000	11,197,057		5,830			3.500	3.566	JJ	181,353	393,295	01/10/2018	01/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSI SR NT 144A	LS		1	1.G FE	2,249,942	106.8890	2,418,896	2,263,000	2,254,577		1,229			3.500	3.566	JJ	36,522	79,205	01/10/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSI SR NT 144A			1	1.G FE	19,348,345	112.8090	21,997,739	19,500,000	19,358,718		2,831			4.150	4.195	JJ	373,154	809,250	02/02/2018	01/15/2048
882484-AA-6	TEXAS HEALTH RES SR NT			1	1.C FE	20,000,000	134.1650	26,833,074	20,000,000	20,000,000					4.330	4.330	MN	110,656	866,000	04/28/2015	11/15/2055
882508-BD-5	TEXAS INSTRUMENTS INC SR NT			1	1.E FE	208,794	125.1850	212,815	170,000	206,769		(937)			4.150	2.949	MN	901	7,055	10/17/2019	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC SR NT			1	1.E FE	115,740	118.4650	118,465	100,000	114,301		(663)			3.875	2.798	MS	1,141	3,875	10/17/2019	03/15/2039
882587-AZ-1	TEXAS-NEW MEXICO PR 1ST MTG 144A			1	1.F FE	32,334,851	158.4650	39,616,350	25,000,000	28,131,712		(82,756)			6.950	5.871	AO	434,375	1,737,500	04/03/2013	04/01/2043
88307*-AA-3	TEXOMA WIND LLC SR SEC NT DUE 2034				2.C PL	15,090,088	105.4170	15,907,470	15,090,088	15,090,088					4.120	4.120	JD	1,727	594,270	02/08/2017	06/30/2034
883203-BU-4	TEXTRON INC SR NT			1	2.B FE	14,051,981	105.5340	14,859,193	14,080,000	14,072,926		3,052			4.300	4.325	MS	201,813	605,440	01/23/2014	03/01/2024
883203-BU-4	TEXTRON INC SR NT	LS		1	2.B FE	918,169	105.5340	970,913	920,000	919,538		199			4.300	4.325	MS	13,187	39,560	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC SR NT			1	2.B FE	12,965,440	106.8420	13,579,565	12,710,000	12,801,881		(27,011)			3.875	3.631	MS	164,171	492,513	04/28/2015	03/01/2025
883203-BW-0	TEXTRON INC SR NT			1	2.B FE	9,924,200	108.2400	10,824,047	10,000,000	9,964,394		7,613			4.000	4.093	MS	117,778	400,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC SR NT			1	2.B FE	1,622,839	107.3780	1,834,018	1,708,000	1,651,811		9,425			3.650	4.363	MS	18,356	62,342	10/09/2018	03/15/2027
883203-BY-6	TEXTRON INC SR NT			1	2.B FE	4,606,000	105.6850	5,284,239	5,000,000	4,716,937		39,119			3.375	4.435	MS	56,250	168,750	01/14/2019	03/01/2028
G8781*-AB-7	THAMES WATER GTD SR SEC CL A SER 5		D		2.A	20,000,000	113.3830	22,676,569	20,000,000	20,000,000					4.270	4.270	AO	189,778	854,000	04/11/2019	04/11/2029
G87810-AD-1	THAMES WATER GTD SR SEC SER 6		B		2.A	14,227,000	104.2350	14,101,034	13,528,139	13,528,139				(136,797)	2.450	2.450	MS	91,146	339,114	03/22/2018	04/22/2028
G87810-AE-9	THAMES WATER GTD SR SEC SER 7		B		2.A	14,225,000	105.2030	14,231,978	13,528,139	13,528,139				(136,797)	2.550	2.550	MS	94,866	352,955	03/22/2018	03/22/2030
G87810-AF-6	THAMES WATER GTD SR SEC SER 8		B		2.A Z	7,113,500	104.9050	7,095,846	6,764,069	6,764,069				(68,399)	2.620	2.620	MS	48,735	181,322	03/22/2018	03/22/2033
G8781#-AC-1	THAMES WATER UTIL SR SECD GTD CL A3		D		2.A	25,000,000	110.4110	27,602,753	25,000,000	25,000,000					4.220	4.220	FA	363,389	1,055,000	02/27/2012	02/27/2027
887389-E0-9	THE TIMKEN COMPANY SENIOR NOTES				2.C	12,928,300	106.2850	13,296,194	12,509,951	12,509,951				(927,625)	2.020	2.020	MS	80,022	265,330	09/07/2017	09/07/2027
92203#-AU-2	THE VANGUARD GROUP, INC SR NT				1.G	28,000,000	93.7370	26,246,380	28,000,000	28,000,000					2.040	2.040	FA	204,680	575,960	08/19/2020	08/22/2032
92203#-AT-5	THE VANGUARD GROUP, INC SR NT				1.G	35,000,000	95.7030	33,496,123	35,000,000	35,000,000					1.940	1.940	FA	243,308	684,658	08/19/2020	08/22/2030
G9523#-AF-5	THE WEIR GROUP PLC SER B SR NT		D		3.A	20,000,000	100.3210	20,064,121	20,000,000	20,000,000					4.270	4.270	FA	320,250	854,000	02/16/2012	02/16/2022
883556-BG-6	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	6,994,960	137.9260	9,654,797	7,000,000	6,995,648		102			5.300	5.305	FA	154,583	371,000	12/04/2013	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	19,971,600	107.4070	21,481,377	20,000,000	19,987,538		2,877			3.650	3.667	JD	32,444	730,000	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	16,947,157	123.7700	21,168,434	17,103,000	16,958,043		2,970			4.100	4.161	FA	264,906	701,223	02/14/2018	08/15/2047
883556-BY-7	THERMO FISHER SCIENTIFIC SR NT	LS		1	2.A FE	16,346,643	123.7700	20,472,845	16,541,000	16,362,372		3,844			4.100	4.161	FA	256,202	678,181	02/14/2018	08/15/2047
883556-CM-2	THERMO FISHER SCIENTIFIC SR NT			1	2.A FE	1,285,643	101.4580	1,310,843	1,292,000	1,285,727		84			2.800	2.832	AO	12,863		08/09/2021	10/15/2041
883556-CM-2	THERMO FISHER SCIENTIFIC SR NT	LS		1	2.A FE	5,679,917	101.4580	5,791,249	5,708,000	5,680,287		370			2.800	2.832	AO	56,826		08/09/2021	10/15/2041
884903-BQ-7	THOMSON REUTERS CORP SR NT		A	1	2.B FE	9,938,100	105.0890	10,508,921	10,000,000	9,986,141		6,873			4.300	4.377	MN	45,389	430,000	11/14/2013	11/23/2023
884903-BT-1	THOMSON REUTERS CORP SR NT		A	1	2.B FE	5,618,197	105.6900	5,932,390	5,613,000	5,621,559		(4,312)			3.850	3.766	AO	45,621	216,101	11/21/2019	09/29/2024
884903-BV-6	THOMSON REUTERS CORP SR NT		A	1	2.B FE	9,957,000	106.1770	10,617,658	10,000,000	9,979,439		4,293			3.350	3.401	MN	42,806	335,000	05/02/2016	05/15/2026
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SR NT 144A			1	1.F FE	12,684,480	107.5520	12,906,286	12,000,000	12,224,131		(74,118)			4.125	3.427	MN	82,500	495,000	02/24/2015	11/01/2024
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SR NT 144A	LS		1	1.F FE	2,114,080	107.5520	2,151,048	2,000,000	2,037,355		(12,353)			4.125	3.427	MN	13,750	82,500	02/24/2015	11/01/2024
88732J-AN-8	TIME WARNER CABLE INC SR NT			1	2.C FE	16,379,091	141.8330	22,863,480	16,120,000	16,366,299		(9,654)			7.300	7.129	JJ	588,380	1,176,760	11/21/2019	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC SR SEC			1	2.C FE	353,829	136.5500	395,996	290,000	349,345		(2,094)			6.750	4.981	JD	870	19,575	10/17/2019	06/15/2039
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	666,256	121.5420	741,409	610,000	662,859		(1,652)			5.500	4.803	MS	11,183	33,550	11/21/2019	09/01/2041
88731E-AF-7	TIME WARNER ENT SR SEC				2.C FE	1,189	108.4420	1,084	1,000	1,087		(71)			8.375	1.116	MS	25	84	07/21/2020	03/15/2023
88731E-AF-7	TIME WARNER ENT SR SEC	LS			2.C FE	1,187,827	108.4420	1,083,337	999,000	1,085,579		(70,960)			8.375	1.116	MS	24,635	83,666	07/21/2020	03/15/2023
88731E-AJ-9	TIME WARNER ENTERTAINMEN SR SEC				2.C FE	223,136	145.7660	233,226	160,000	215,417		(3,595)			8.375	4.495	JJ	6,179	13,400	10/17/2019	07/15/2033
887389-AJ-3	TIMKEN CO SR NT			1	2.C FE	29,492,267	105.1250	31,316,866	29,790,000	29,687,583		35,710			3.875	4.012	MS	384,787	1,154,363	08/15/2018	09/01/2024
887389-AK-0	TIMKEN CO SR NT			1	2.C FE	14,980,200	111.5430	16,731,476	15,000,000	14,985,633		1,723			4.500	4.516	JD	30,000	675,000	08/22/2018	12/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872540-AT-6	TJX COS INC SR NT			1	1.F FE	4,993,750	112.2550	5,612,772	5,000,000	4,994,674		535			3.875	3.890	AO	40,903	193,750	03/30/2020	04/15/2030
87264A-AV-7	T-MOBILE USA INC CO GUARNT			1	3.A FE	9,886,500	105.2500	10,418,698	9,899,000	9,890,699		1,151			4.750	4.835	FA	195,918	470,203	02/12/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC CO GUARNT	LS		1	3.A FE	5,013,500	105.2500	5,368,803	5,101,000	5,042,605		8,038			4.750	4.835	FA	100,957	242,298	02/12/2018	02/01/2028
87264A-BV-6	T-MOBILE USA INC CO GUARNT			1	3.A FE	10,000,000	101.8940	10,189,400	10,000,000	10,000,000					3.375	3.375	AO	71,250	189,375	03/16/2021	04/15/2029
87264A-BW-4	T-MOBILE USA INC CO GUARNT			1	3.A FE	7,127,000	104.0000	7,412,080	7,127,000	7,127,000					3.500	3.500	AO	52,661	139,966	03/16/2021	04/15/2031
87264A-BW-4	T-MOBILE USA INC CO GUARNT	LS		1	3.A FE	7,873,000	104.0000	8,187,920	7,873,000	7,873,000					3.500	3.500	AO	58,173	154,617	03/16/2021	04/15/2031
87264A-AX-3	T-MOBILE USA INC SR SEC			1	2.C FE	4,904,780	114.6070	5,730,334	5,000,000	4,906,731		1,952			4.375	4.526	AO	46,181	109,375	05/25/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC SR SEC			1	2.C FE	9,996,318	108.3570	10,835,670	10,000,000	9,996,658		340			3.750	3.757	AO	79,167	187,500	05/25/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC SR SEC			1	2.C FE	39,738,357	109.5130	43,805,015	40,000,000	39,753,301		14,945			3.875	3.963	AO	327,222	775,000	05/25/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SR SEC			1	2.C FE	4,973,568	97.9090	4,895,464	5,000,000	4,974,162		594			3.000	3.036	FA	56,667	75,000	05/25/2021	02/15/2041
87264A-BX-2	T-MOBILE USA INC SR SEC			1	2.C FE	4,838,450	97.1480	4,857,419	5,000,000	4,840,808		2,358			2.250	2.618	MN	14,375	56,250	10/28/2021	11/15/2031
87264A-BY-0	T-MOBILE USA INC SR SEC			1	2.C FE	748,100	99.9270	749,451	750,000	748,113		13			3.600	3.612	MN	3,450	13,500	05/25/2021	11/15/2060
87264A-CA-1	T-MOBILE USA INC SR SEC			1	2.C FE	4,054,077	99.3420	4,023,338	4,050,000	4,053,724		(353)			2.050	2.046	FA	31,365	41,513	05/25/2021	02/15/2028
87264A-CA-1	T-MOBILE USA INC SR SEC	LS		1	2.C FE	1,397,352	99.3420	1,390,784	1,400,000	1,397,574		222			2.050	2.046	FA	10,842	14,350	05/25/2021	02/15/2028
87264A-CM-5	T-MOBILE USA INC SR SEC 144A			1	2.C FE	14,913,300	99.8850	14,982,783	15,000,000	14,913,411		111			3.400	3.431	AO	195,500		12/01/2021	10/15/2052
891160-MJ-9	TORONTO-DOMINION BANK SUB		A	1	1.F FE	19,965,000	107.4850	21,496,941	20,000,000	19,975,262		2,091			3.625	3.640	MS	213,472	725,000	09/08/2016	09/15/2031
89114T-ZJ-4	TORONTO-DOMINION SR NT MTN DTD 09/10/21		A	1	1.E FE	99,595	98.6880	98,688	100,000	99,606		11			2.000	2.045	MS	617		09/07/2021	09/10/2031
89114T-ZJ-4	TORONTO-DOMINION SR NT MTN DTD 09/10/21	LS	A	1	1.E FE	2,888,255	98.6880	2,861,957	2,900,000	2,888,583		328			2.000	2.045	MS	17,883		09/07/2021	09/10/2031
891906-AE-9	TOTAL SYSTEM SVCS IN SR NT			1	2.C FE	9,991,600	103.8880	10,388,805	10,000,000	9,997,474		1,700			4.000	4.019	JD	33,333	400,000	05/09/2018	06/01/2023
891906-AF-6	TOTAL SYSTEM SVCS IN SR NT			1	2.C FE	14,963,400	111.6320	16,744,812	15,000,000	14,974,809		3,321			4.450	4.480	JD	55,625	667,500	05/09/2018	06/01/2028
G9000#-AD-2	TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC		B		2.A PL	42,479,500	99.4980	47,110,795	47,348,485	47,348,485				(478,790)	2.790	2.790	JJ	609,138	1,342,595	09/18/2019	01/15/2050
892331-AG-4	TOYOTA MOTOR CORP SR NT		D		1.E FE	7,000,000	105.2110	7,364,794	7,000,000	7,000,000					2.760	2.760	JJ	96,063	193,200	06/25/2019	07/02/2029
892356-AA-4	TRACTOR SUPPLY CO SR NT			1	2.B FE	21,964,124	93.7320	21,113,129	22,525,000	21,964,124		42,609	303,407		1.750	2.058	MN	65,698	395,282	11/19/2020	11/01/2030
89255#-AA-9	TRADEMARK ROYALTY SR SEC NTS DUE 2048				1.F PL	34,000,000	128.4840	43,684,647	34,000,000	34,000,000					4.920	4.920	MON	139,400	1,672,800	07/03/2018	07/01/2048
L9082*-AF-6	TRAFIGURA FDG SA SR NT SER C-15		D		2.A PL	15,000,000	103.4480	15,517,156	15,000,000	15,000,000					5.530	5.530	AO	193,550	829,500	05/24/2017	03/25/2023
L9082*-AT-6	TRAFIGURA FUNDING SA SER A SR NT		D		2.A PL	12,500,000	101.2800	12,660,014	12,500,000	12,500,000					3.870	3.870	AO	84,656	241,875	04/28/2021	04/28/2026
L9082*-AU-3	TRAFIGURA FUNDING SA SER B SR NT		D		2.A PL	12,500,000	103.2390	12,904,874	12,500,000	12,500,000					4.410	4.410	AO	96,469	275,625	04/28/2021	04/28/2028
L9082*-AQ-2	TRAFIGURA FUNDING SA SR NT SER A		D		2.A PL	10,000,000	102.0250	10,202,499	10,000,000	10,000,000					4.010	4.010	MS	106,933	401,000	03/25/2020	03/25/2025
L9082*-AR-0	TRAFIGURA FUNDING SA SR NT SER B		D		2.A PL	5,000,000	102.2430	5,112,147	5,000,000	5,000,000					4.170	4.170	MS	55,600	208,500	03/25/2020	03/25/2027
L9082*-AM-1	TRAFIGURA FUNDNG SR SEC SER A		D		2.A PL	5,000,000	103.8230	5,191,152	5,000,000	5,000,000					5.550	5.550	MN	24,667	277,500	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDNG SR SEC SER B		D		2.A PL	5,000,000	107.0300	5,351,484	5,000,000	5,000,000					5.720	5.720	MN	25,422	286,000	05/29/2018	05/29/2025
89352H-AB-5	TRANS-CANADA PIPELINES NT		A	1	2.A FE	7,977,680	130.4750	10,437,976	8,000,000	7,984,814		670			5.850	5.870	MS	137,800	468,000	03/15/2006	03/15/2036
89352H-BC-2	TRANSCANADA PIPELINES SR NT		A	1	2.A FE	9,934,200	99.1920	9,919,233	10,000,000	9,935,475		1,275			2.500	2.575	AO	54,861		10/07/2021	10/12/2031
89352H-AM-1	TRANS-CANADA PIPELINES SR NT		A	1	2.A FE	8,930,502	117.5500	10,444,311	8,885,000	8,925,695		(2,484)			4.625	4.575	MS	136,977	410,931	07/13/2018	03/01/2034
89352H-AW-9	TRANSCANADA PIPELINES SR NT SER 10YR		A	1	2.A FE	33,146,414	111.5970	37,117,178	33,260,000	33,180,854		10,531			4.250	4.293	MN	180,620	1,413,550	10/10/2018	05/15/2028
89352H-AW-9	TRANSCANADA PIPELINES SR NT SER 10YR	LS	A	1	2.A FE	242,055	111.5970	271,181	243,000	242,353		87			4.250	4.293	MN	1,320	10,328	10/10/2018	05/15/2028
89352H-AY-5	TRANSCANADA PIPELINES SR NT SER 30YR		A	1	2.A FE	19,946,200	127.5790	25,515,844	20,000,000	19,949,468		895			4.875	4.892	MN	124,583	975,000	10/04/2018	05/15/2048
89356B-AC-2	TRANSCANADA TR CO GUARFRN		A	1	2.C FE	203,054	103.3750	206,750	200,000	202,284		(375)			5.300	5.048	MS	3,121	10,600	11/21/2019	03/15/2077
893574-AF-0	TRANSCONT GAS PIPE CORP SR NT			1	2.A FE	127,968	117.2670	140,720	120,000	127,455		(238)			4.450	3.997	FA	2,225	5,340	10/17/2019	08/01/2042
893574-AK-9	TRANSCONT GAS PIPE LINE SR NT			1	2.A FE	10,264,912	109.3420	11,262,258	10,300,000	10,276,889		3,150			4.000	4.041	MS	121,311	412,000	11/21/2019	03/15/2028
893574-AM-5	TRANSCONT GAS PIPE LINE SR NT			1	2.A FE	2,978,456	121.2820	3,638,466	3,000,000	2,979,675		391			4.600	4.645	MS	40,633	138,000	09/21/2018	03/15/2048
893574-AM-5	TRANSCONT GAS PIPE LINE SR NT	LS		1	2.A FE	1,985,637	121.2820	2,425,644	2,000,000	1,986,450		261			4.600	4.645	MS	27,089	92,000	09/21/2018	03/15/2048
893647-BE-6	TRANSDIGM INC SR SEC 144A			1	4.A FE	252,344	103.9380	259,844	250,000	251,102		(455)			6.250	6.033	MS	4,601	15,625	01/30/2019	03/15/2026
89366L-AA-2	TRANSELEC SA SR NT 144A		D	1	2.B FE	5,062,500	104.4760	5,223,800	5,000,000	5,022,140		(13,355)			4.625	4.330	JJ	99,566	231,250	10/31/2018	07/26/2023
89366L-AD-6	TRANSELEC SA SR NT 144A		D	1	2.B FE	7,530,491	105.6890	8,033,421	7,601,000	7,577,289		7,153			4.250	4.361	JJ	149,856	323,043	11/29/2016	01/14/2025
89366L-AE-4	TRANSELEC SA SR NT 144A		D	1	2.B FE	7,044,738	106.7510	7,860,076	7,363,000	7,157,252		24,528			3.875	4.340	JJ	133,940	285,316	02/10/2017	01/12/2029
210314-AB-6	TRANSMANTARO SR NT 144A		D	1	2.C FE	25,740,610	109.8760	26,260,364	23,900,000	25,588,923		(126,792)			4.700	3.846	AO	234,021	1,123,300	09/09/2020	04/16/2034
210314-AB-6	TRANSMANTARO SR NT 144A	LS	D	1	2.C FE	100,000	109.8760	109,876	100,000	100,000					4.700	3.846	AO	979	4,700	09/09/2020	04/16/2034
89388A-AA-0	TRANSPORT DE GAS PERU SR NT 144A		D	1	2.A FE	14,704,000	105.8760	15,616,710	14,750,000	14,726,491		4,875			4.250	4.291	AO	106,220	626,875	02/16/2017	04/30/2028
89387Y-AC-5	TRANSPRTDRA DE GAS INTL SR NT 144A		D	1	2.C FE	8,000,000	110.2510	8,820,080	8,000,000	8,000,000					5.550	5.550	MN	74,000	444,000	10/17/2018	11/01/2028
89400P-AG-8	TRANSURBAN FINANCE CO GUARNT 144A		D	1	2.A FE	14,891,100	106.1880	15,928,201	15,000,000	14,940,932		10,150			3.375	3.458	MS	139,219	506,250	09/15/2016	03/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A		D	1	2.A FE	24,984,000	99.1420	24,785,481	25,000,000	24,985,755		1,363			2.450	2.457	MS	178,646	612,500	09/09/2020	03/16/2031
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	LS	D	1	2.A FE	4,996,800	99.1420	4,957,096	5,000,000	4,997,151		273			2.450	2.457	MS	35,729	122,500	09/09/2020	03/16/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND PTY LTD SR SEC NT		D		2.B FE	39,000,000	110.3810	43,048,463	39,000,000	39,000,000					4.160	4.160	MN	207,307	1,622,400	05/15/2019	05/15/2034
89407#-AG-3	TRANSWESTERN PIPELINE CO SER B SR NT				2.C	5,000,000	109.9390	5,496,967	5,000,000	5,000,000					5.660	5.660	JD	17,294	283,000	12/09/2009	12/09/2024
89417E-AK-5	TRAVELERS COS INC SR NT			1	1.F FE	9,921,600	123.7680	12,376,780	10,000,000	9,930,951		1,647			4.300	4.347	FA	150,500	430,000	08/18/2015	08/25/2045
896239-AB-6	TRIMBLE INC SR NT			1	2.C FE	3,276,820	104.0040	3,409,250	3,278,000	3,277,631		241			4.150	4.158	JD	6,046	136,037	06/07/2018	06/15/2023
896239-AB-6	TRIMBLE INC SR NT	LS		1	2.C FE	1,721,380	104.0040	1,790,948	1,722,000	1,721,806		127			4.150	4.158	JD	3,176	71,463	06/07/2018	06/15/2023
896239-AC-4	TRIMBLE INC SR NT			1	2.C FE	22,885,738	113.8170	24,982,730	21,950,000	22,838,859		(28,343)			4.900	4.154	JD	47,802	937,125	11/16/2021	06/15/2028
89636D-AA-4	TRINIDAD GEN UNLTD SR NT 144A		D		3.B FE	14,748,000	101.5010	15,225,150	15,000,000	14,864,929		25,313			5.250	5.473	MN	124,688	787,500	10/27/2016	11/04/2027
89641U-AA-9	TRINITY ACQUISITION PLC CO GUARNT			1	2.B FE	30,741,680	104.9130	31,737,249	30,251,000	30,362,318		(65,175)			4.625	4.387	FA	528,552	1,399,109	11/02/2015	08/15/2023
89641U-AC-5	TRINITY ACQUISITION PLC CO GUARNT			1	2.B FE	35,483,708	109.4480	38,394,523	35,080,000	35,288,369		(44,666)			4.400	4.244	MS	454,481	1,543,520	02/09/2018	03/15/2026
896516-AA-9	TRINITY HEALTH CREDIT GR SEC			1	1.D FE	27,047,296	121.4270	33,394,859	27,502,000	27,091,583		9,730			4.125	4.225	JD	94,538	1,134,458	04/25/2017	12/01/2045
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	6,997,265	105.3570	7,375,019	7,000,000	6,999,055		311			3.700	3.705	MN	43,167	259,000	08/28/2015	11/01/2024
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	7,856,576	120.8110	9,181,647	7,600,000	7,835,377		(6,038)			4.700	4.479	MN	59,533	357,200	04/06/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MTG			1	1.G FE	13,471,149	113.4220	15,822,371	13,950,000	13,513,085		9,606			4.250	4.461	JD	49,406	592,875	02/14/2018	06/01/2046
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MTG 144A			1	1.G FE	19,601,800	135.2540	27,050,712	20,000,000	19,680,118		9,138			6.000	6.146	JD	53,333	1,200,000	06/03/2010	06/15/2040
89566E-B@-6	TRI-STATE GENERATION& TRN 1STMTG 2014B-3				1.G FE	15,000,000	114.7880	17,218,128	15,000,000	15,000,000					4.450	4.450	AO	166,875	667,500	10/31/2014	10/01/2045
89680Y-AD-7	TRITON INTL LTD SR SEC 144A		D	1	2.C FE	899,361	99.0240	891,213	900,000	899,490		129			0.800	0.836	FA	2,900		07/28/2021	08/01/2023
872898-AC-5	TSMC ARIZONA CORP CO GUARNT		C	1	1.D FE	199,122	101.3900	202,781	200,000	199,136		14			2.500	2.550	AO	917		10/20/2021	10/25/2031
872898-AC-5	TSMC ARIZONA CORP CO GUARNT	LS	C	1	1.D FE	3,783,318	101.3900	3,852,836	3,800,000	3,783,588		270			2.500	2.550	AO	17,417		10/20/2021	10/25/2031
873050-BH-3	TTX CO MTN DTD 6/18/99 PT 7/1/14 144A				1.F FE	50,049,030	129.2510	62,686,735	48,500,000	49,221,120		(74,720)			7.070	6.808	JD	285,746	3,428,950	08/11/2004	07/01/2029
873050-CB-5	TTX CO NT 144A			1	1.F FE	5,063,650	137.3010	6,865,030	5,000,000	5,051,666		(1,476)			5.875	5.784	JD	24,479	293,750	06/27/2011	12/01/2040
873050-CD-1	TTX CO NT 144A			1	1.F FE	9,966,700	101.9430	10,194,313	10,000,000	9,996,671		3,712			3.050	3.089	MN	38,972	305,000	11/15/2012	11/15/2022
873050-CH-2	TTX CO SR NT 144A			1	1.F FE	9,998,500	106.5050	10,650,533	10,000,000	9,999,493		155			3.600	3.602	JJ	166,000	360,000	11/13/2014	01/15/2025
873050-CJ-8	TTX CO SR NT 144A			1	1.F FE	7,193,105	117.0440	9,287,405	7,935,000	7,283,496		15,869			3.900	4.474	FA	128,944	309,465	05/16/2018	02/01/2045
873050-CM-1	TTX CO SR NT 144A			1	1.F FE	12,171,878	120.9320	15,062,030	12,455,000	12,192,074		5,854			4.200	4.340	JJ	261,555	523,110	05/16/2018	07/01/2046
873050-CN-9	TTX CO SR NT 144A			1	1.F FE	11,510,546	129.3000	14,914,765	11,535,000	11,511,747		425			4.600	4.613	FA	221,087	530,610	01/11/2019	02/01/2049
873050-CN-9	TTX CO SR NT 144A	LS		1	1.F FE	464,014	129.3000	601,245	465,000	464,063		17			4.600	4.613	FA	8,913	21,390	01/11/2019	02/01/2049
898813-AM-2	TUCSON ELEC PWR CO SR NT			1	1.G FE	39,778,000	128.6490	51,459,514	40,000,000	39,808,548		4,605			5.000	5.036	MS	588,889	2,000,000	03/05/2014	03/15/2044
898813-AP-5	TUCSON ELEC PWR CO SR NT			1	1.G FE	31,143,887	103.9530	32,511,238	31,275,000	31,226,547		14,160			3.050	3.101	MS	280,867	953,888	05/19/2016	03/15/2025
898813-AP-5	TUCSON ELEC PWR CO SR NT	LS		1	1.G FE	99,683	103.9530	103,953	100,000	99,885		34			3.050	3.101	MS	898	3,050	05/19/2016	03/15/2025
898813-AT-7	TUCSON ELEC PWR CO SR NT			1	1.G FE	1,983	102.9380	2,059	2,000	1,983		0			3.250	3.295	MN	11	31	05/06/2021	05/01/2051
898813-AT-7	TUCSON ELEC PWR CO SR NT	LS		1	1.G FE	9,912,817	102.9380	10,291,721	9,998,000	9,913,899		1,082			3.250	3.295	MN	54,156	153,442	05/06/2021	05/01/2051
898813-AL-4	TUCSON ELEC PWR SR NT			1	1.G FE	26,932,150	101.4890	27,402,071	27,000,000	26,990,749		7,360			3.850	3.879	MS	306,075	1,039,500	09/13/2012	03/15/2023
G1262*-AE-4	TURIA HOLDCO SLU SEC		D		4.C PL	10,788,197	101.5000	10,950,276	10,788,449	10,789,960		(280)			6.000	5.997	JUN	332,644	445,375	12/18/2020	12/31/2027
87312@-AC-2	TWE US FIN CO SR NT SER C		D		2.C	17,000,000	104.9800	17,846,667	17,000,000	17,000,000					4.380	4.380	JD	31,025	744,600	12/16/2013	12/16/2023
87312@-AD-0	TWE US FIN CO SR NT SER D		D		2.C	5,000,000	107.7870	5,389,363	5,000,000	5,000,000					4.530	4.530	JD	9,438	226,500	12/16/2013	12/16/2025
87318*-AA-2	TWE USA PARTNERSHIP SER A GTD SR NT		D		2.C PL	8,000,000	105.6900	8,455,227	8,000,000	8,000,000					3.720	3.720	JD	3,307	297,600	06/27/2017	06/27/2027
87318*-AB-0	TWE USA PARTNERSHIP SER B GTD SR NT		D		2.C PL	2,000,000	104.6960	2,093,918	2,000,000	2,000,000					3.820	3.820	JD	849	76,400	06/27/2017	06/27/2029
902133-AT-4	TYCO ELECTRONICS GRP S CO GUARNT		D	1	1.G FE	7,905,742	107.6950	8,534,789	7,925,000	7,916,228		1,934			3.700	3.729	FA	110,774	293,225	01/25/2016	02/15/2026
902133-AT-4	TYCO ELECTRONICS GRP S CO GUARNT	LS	D	1	1.G FE	2,069,958	107.6950	2,234,661	2,075,000	2,072,703		507			3.700	3.729	FA	29,004	76,775	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GRP S CO GUARNT		D	1	1.G FE	10,437,960	106.7590	12,014,604	11,254,000	10,698,597		86,149			3.125	4.117	FA	132,860	351,688	01/07/2019	08/15/2027
902494-AT-0	TYSON FOODS INC CO GUARNT			1	2.B FE	3,584,295	100.7640	3,526,731	3,500,000	3,504,680		(9,980)			4.500	4.200	JD	7,000	157,500	07/31/2012	06/15/2022
902494-AX-1	TYSON FOODS INC CO GUARNT			1	2.B FE	8,197,720	106.3210	8,489,696	7,985,000	8,065,157		(28,684)			3.950	3.546	FA	119,154	315,408	01/17/2017	08/15/2024
902494-BC-6	TYSON FOODS INC SR NT			1	2.B FE	29,949,900	107.7090	32,312,569	30,000,000	29,970,668		4,825			3.550	3.570	JD	85,792	1,065,000	05/23/2017	06/02/2027
902494-BD-4	TYSON FOODS INC SR NT			1	2.B FE	11,929,920	124.3290	14,919,534	12,000,000	11,935,505		1,320			4.550	4.586	JD	43,983	546,000	05/23/2017	06/02/2047
902494-BJ-1	TYSON FOODS INC SR NT			1	2.B FE	6,975,290	108.4920	7,594,423	7,000,000	6,984,530		3,344			4.000	4.058	MS	93,333	280,000	02/13/2019	03/01/2026
902494-BK-8	TYSON FOODS INC SR NT			1	2.B FE	14,035,473	113.3250	15,908,587	14,038,000	14,036,088		223			4.350	4.352	MS	203,551	610,653	02/13/2019	03/01/2029
902494-BK-8	TYSON FOODS INC SR NT	LS		1	2.B FE	961,827	113.3250	1,090,188	962,000	961,869		15			4.350	4.352	MS	13,949	41,847	02/13/2019	03/01/2029
902674-XN-5	UBS AG LONDON SR NT 144A		D		1.D FE	12,338,056	130.9820	16,117,379	12,305,000	12,337,417		(1,036)			4.500	4.480	JD	7,691	553,725	06/09/2020	06/26/2048
902674-YB-0	UBS AG LONDON SR NT 144A		D		1.D FE	1,298,999	98.5100	1,280,632	1,300,000	1,299,296		297			0.450	0.476	FA	2,308	2,925	02/02/2021	02/09/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90261A-AB-8	UBS AG STAMFORD CT SUB		D		2.A FE	2,781,000	103.8610	2,596,532	2,500,000	2,525,053		(38,131)			7.625	5.971	FA	70,955	190,625	10/08/2013	08/17/2022
902613-AA-6	UBS GRP AG SR NT 144A		D	1	1.G FE	20,027,800	104.6210	20,924,120	20,000,000	20,021,918		(2,519)			3.126	3.110	FA	239,660	625,200	08/06/2019	08/13/2030
902613-AB-4	UBS GRP AG SR NT 144A		D	1	1.G FE	252,513	99.6900	249,226	250,000	251,579		(934)			1.008	0.606	JJ	1,057	2,520	01/20/2021	07/30/2024
902613-AC-2	UBS GRP AG SR NT 144A		D	1	1.G FE	10,000,000	97.7930	9,779,326	10,000,000	10,000,000					1.364	1.364	JJ	57,212	136,400	07/27/2020	01/30/2027
902613-AE-8	UBS GRP AG SR NT 144A		D	1	1.G FE	32,991,550	96.8850	31,971,991	33,000,000	32,991,996		446			2.095	2.097	FA	268,858	345,675	02/16/2021	02/11/2032
902613-AE-8	UBS GRP AG SR NT 144A	LS	D	1	1.G FE	2,000,000	96.8850	1,937,696	2,000,000	2,000,000					2.095	2.097	FA	16,294	20,950	02/16/2021	02/11/2032
902613-AH-1	UBS GRP AG SR NT 144A		D	1	1.G FE	2,500,000	97.6100	2,440,243	2,500,000	2,500,000					1.494	1.494	FA	14,629		08/03/2021	08/10/2027
90351D-AF-4	UBS GRP FUNDING CO GUARNT 144A		D		1.G FE	31,283,987	109.0940	33,928,103	31,100,000	31,207,924		(23,235)			4.125	4.035	AO	270,829	1,282,875	11/21/2019	04/15/2026
90351D-AH-0	UBS GRP FUNDING CO GUARNT 144A		D		1.G FE	4,997,000	100.1750	5,008,751	5,000,000	4,999,951		580			2.650	2.662	FA	55,208	132,500	08/03/2016	02/01/2022
90351D-AB-3	UBS GRP FUNDING SR NT 144A		D		1.G FE	15,094,852	108.0140	16,320,989	15,110,000	15,107,395		506			4.125	4.129	MS	167,941	623,288	06/09/2020	09/24/2025
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A		D	1	1.G FE	779,755	101.0140	757,607	750,000	758,901		(20,854)			3.491	0.475	MN	2,764	26,183	11/01/2021	05/23/2023
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A		D	1	1.G FE	12,506,415	110.8140	13,580,243	12,255,000	12,491,112		(12,040)			4.253	3.829	MS	141,884	440,398	06/09/2020	03/23/2028
90265E-AV-2	UDR INC CO GUARMTN DTD 02/26/21			1	2.A FE	18,714,333	94.7130	17,797,520	18,791,000	18,718,992		4,659			2.100	2.138	JD	17,538	316,785	02/11/2021	06/15/2033
90265E-AV-2	UDR INC CO GUARMTN DTD 02/26/21	LS		1	2.A FE	1,204,067	94.7130	1,145,080	1,209,000	1,204,367		300			2.100	2.138	JD	1,128	20,382	02/11/2021	06/15/2033
90265E-AM-2	UDR INC CO GUARMTN DTD 06/16/17			1	2.A FE	14,964,600	106.9600	16,044,000	15,000,000	14,979,083		3,389			3.500	3.528	JJ	262,500	525,000	06/07/2017	07/01/2027
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20			1	2.A FE	24,831,164	95.3990	23,730,402	24,875,000	24,834,628		3,118			2.100	2.117	FA	217,656	372,021	02/11/2021	08/01/2032
90265E-AL-4	UDR INC CO GUARMTN DTD 08/23/16			1	2.A FE	23,894,888	103.9890	25,890,067	24,897,000	24,368,704		101,664			2.950	3.443	MS	244,821	734,462	01/19/2017	09/01/2026
90265E-AU-4	UDR INC CO GUARMTN DTD 12/14/20			1	2.A FE	64,207	92.8920	61,309	66,000	64,333		126			1.900	2.155	MS	369	944	01/12/2021	03/15/2033
90265E-AU-4	UDR INC CO GUARMTN DTD 12/14/20	LS		1	2.A FE	4,191,968	92.8920	4,002,725	4,309,000	4,200,166		8,198			1.900	2.155	MS	24,106	61,631	01/12/2021	03/15/2033
90265E-AP-5	UDR INC CO GUARNT			1	2.A FE	24,999,500	112.9750	28,243,850	25,000,000	24,999,632		44			4.400	4.400	JJ	473,611	1,100,000	10/17/2018	01/26/2029
90265E-AN-0	UDR INC CO GUARNT SER GMTN			1	2.A FE	14,940,150	107.3820	16,107,300	15,000,000	14,961,661		5,600			3.500	3.547	JJ	242,083	525,000	11/05/2019	01/15/2028
904311-AA-5	UNDER ARMOUR INC SR NT			1	3.C FE	1,765,457	103.1450	1,826,689	1,771,000	1,768,301		554			3.250	3.299	JD	2,558	57,558	06/20/2016	06/15/2026
904311-AA-5	UNDER ARMOUR INC SR NT	LS		1	3.C FE	17,156,373	103.1450	17,770,766	17,229,000	17,193,712		7,238			3.250	3.299	JD	24,886	559,943	06/20/2016	06/15/2026
904764-AH-0	UNILEVER CAPITAL CORP NT			1	1.E FE	4,163,840	134.5970	5,383,860	4,000,000	4,095,842		(6,257)			5.900	5.603	MN	30,156	236,000	02/09/2006	11/15/2032
906548-CR-1	UNION ELEC CO 1ST MTG			1	1.F FE	9,991,400	105.1780	10,517,841	10,000,000	9,992,755		769			2.950	2.960	MS	86,861	295,000	03/17/2020	03/15/2030
906548-CL-4	UNION ELEC CO SR SEC			1	1.F FE	6,965,070	111.4230	7,799,588	7,000,000	6,969,262		823			3.650	3.678	AO	53,939	255,500	06/20/2016	04/15/2045
907818-CF-3	UNION PACIFIC CORP DEB			1	2.A FE	4,944,750	128.7520	6,437,605	5,000,000	4,976,064		2,565			6.625	6.711	FA	138,021	331,250	01/26/1999	02/01/2029
907818-DF-2	UNION PACIFIC CORP SR NT			1	2.A FE	7,445,236	133.1440	13,314,403	10,000,000	7,825,485		49,663			5.780	8.059	JJ	266,522	578,000	12/20/2010	07/15/2040
907818-EB-0	UNION PACIFIC CORP SR NT			1	2.A FE	904,722	109.4480	965,334	882,000	902,065		(1,281)			3.375	3.055	FA	12,403	29,768	11/21/2019	02/01/2035
907818-EB-0	UNION PACIFIC CORP SR NT	LS		1	2.A FE	2,105,304	109.4480	2,208,666	2,018,000	2,094,354		(4,925)			3.375	3.055	FA	28,378	68,108	11/21/2019	02/01/2035
907818-EF-1	UNION PACIFIC CORP SR NT			1	2.A FE	6,967,310	118.1370	8,269,616	7,000,000	6,971,225		702			4.050	4.077	MN	36,225	283,500	10/26/2015	11/15/2045
907818-EJ-3	UNION PACIFIC CORP SR NT			1	2.A FE	9,868,200	118.5840	11,858,387	10,000,000	9,882,944		2,783			4.050	4.127	MS	135,000	405,000	02/25/2016	03/01/2046
907818-EM-6	UNION PACIFIC CORP SR NT			1	2.A FE	929	116.7910	1,168	1,000	934		1			3.799	4.182	AO	10	38	12/22/2016	10/01/2051
907818-EM-6	UNION PACIFIC CORP SR NT	LS		1	2.A FE	6,732,746	116.7910	8,454,487	7,239,000	6,769,119		7,854			3.799	4.182	AO	68,752	275,010	12/22/2016	10/01/2051
907818-EV-6	UNION PACIFIC CORP SR NT			1	2.A FE	15,315,406	116.3530	17,784,492	15,285,000	15,314,111		(1,528)			4.375	4.357	MS	206,188	668,719	06/09/2020	09/10/2038
907818-EW-4	UNION PACIFIC CORP SR NT			1	2.A FE	15,128,082	126.4630	19,121,237	15,120,000	15,127,884		(243)			4.500	4.496	MS	209,790	680,400	10/17/2019	09/10/2048
907818-EY-0	UNION PACIFIC CORP SR NT			1	2.A FE	15,413,348	112.1800	17,169,171	15,305,000	15,387,717		(11,066)			3.950	3.855	MS	186,402	604,548	06/09/2020	09/10/2028
907818-FH-6	UNION PACIFIC CORP SR NT			1	2.A FE	11,336,108	102.0070	11,537,022	11,310,000	11,331,638		(2,398)			2.400	2.374	FA	110,084	271,440	02/11/2020	02/05/2030
907818-FK-9	UNION PACIFIC CORP SR NT			1	2.A FE	14,994	107.5850	16,138	15,000	14,994		0			3.250	3.252	FA	198	488	01/28/2020	02/05/2050
907818-FK-9	UNION PACIFIC CORP SR NT	LS		1	2.A FE	4,983,056	107.5850	5,363,110	4,985,000	4,983,132		40			3.250	3.252	FA	65,705	162,013	01/28/2020	02/05/2050
907818-FN-3	UNION PACIFIC CORP SR NT			1	1.G FE	5,062,450	99.3320	4,966,601	5,000,000	5,062,346		(104)			2.973	2.920	MS	43,356		11/10/2021	09/16/2062
907818-FW-3	UNION PACIFIC CORP SR NT			1	1.G FE	3,659,268	101.5920	3,718,272	3,660,000	3,659,273		5			2.950	2.951	MS	33,291		09/07/2021	03/10/2052
907818-FW-3	UNION PACIFIC CORP SR NT	LS		1	1.G FE	3,339,332	101.5920	3,393,178	3,340,000	3,339,336		4			2.950	2.951	MS	30,380		09/07/2021	03/10/2052
907818-FD-5	UNION PACIFIC SR NT MTN DTD 08/05/19			1	2.A FE	5,233,200	111.1050	5,555,227	5,000,000	5,214,368		(9,256)			3.550	3.222	FA	67,056	177,500	12/04/2019	08/15/2039
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC			1	3.A FE	525,174	98.9070	519,432	525,174	525,174					3.650	3.650	JJ	9,265	18,583	10/23/2017	01/07/2026
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA			1	1.F FE	204,864	109.2880	223,891	204,864	204,864					4.150	4.150	FA	2,976	8,382	01/28/2019	08/25/2031
90932M-AA-3	UNITED AIR 2019-2 A PTT PTC SER A			1	2.A FE	186,017	99.1590	184,452	186,017	186,017					2.900	2.900	MN	899	5,320	09/03/2019	05/01/2028
90932L-AG-2	UNITED AIRLINES INC SR SEC 144A			1	3.B FE	8,923,750	104.2740	9,191,709	8,815,000	8,908,345		(15,405)			4.375	4.104	AO	81,416	186,401	04/26/2021	04/15/2026
90932L-AG-2	UNITED AIRLINES INC SR SEC 144A	LS		1	3.B FE	1,185,000	104.2740	1,235,641	1,185,000	1,185,000					4.375	4.104	AO	10,945	25,058	04/26/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC SR SEC 144A			1	3.B FE	17,216,250	103.1250	17,531,250	17,000,000	17,200,617		(15,633)			4.625	4.421	AO	165,986	268,250	12/01/2021	04/15/2029
90964*-AG-0	UNITED BOTTLING MGMT CO SER A SR NT				2.A PL	18,000,000	109.5510	19,719,233	18,000,000	18,000,000					3.990	3.990	JD	19,950	718,200	12/21/2016	12/21/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90964*-AH-8	UNITED BOTTLING MGMT CO SER B SR NT				2.A PL	14,000,000	114.5160	16,032,200	14,000,000	14,000,000					4.240	4.240	JD	16,489	593,600	12/21/2016	12/21/2031
910200-B*-7	UNITED ENERGY DISTRIBUTION PTY LTD		D		1.G FE	15,000,000	105.1700	15,775,451	15,000,000	15,000,000					3.590	3.590	AO	116,675	538,500	10/13/2015	10/13/2025
911312-AJ-5	UNITED PARCEL SERVICE SR NT			1	1.G FE	6,964,090	144.6780	10,127,441	7,000,000	6,973,263		949			6.200	6.238	JJ	200,122	434,000	01/10/2008	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE SR NT			1	1.G FE	2,603,115	115.5540	2,888,847	2,500,000	2,596,303		(3,167)			3.625	3.365	AO	22,656	90,625	10/29/2019	10/01/2042
911312-BK-1	UNITED PARCEL SERVICE SR NT			1	1.G FE	9,862,468	101.9950	10,138,335	9,940,000	9,920,582		15,089			2.500	2.660	AO	62,125	248,500	12/27/2017	04/01/2023
911312-BN-5	UNITED PARCEL SERVICE SR NT			1	1.G FE	4,183,239	119.3240	5,451,897	4,569,000	4,208,365		7,538			3.750	4.256	MN	21,893	171,338	06/25/2018	11/15/2047
911312-BN-5	UNITED PARCEL SERVICE SR NT	LS		1	1.G FE	4,972,461	119.3240	6,480,467	5,431,000	5,002,326		8,960			3.750	4.256	MN	26,024	203,663	06/25/2018	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE SR NT			1	1.G FE	12,080,958	128.4240	12,842,387	10,000,000	12,045,869		(35,089)			4.250	3.116	MS	125,139	212,500	04/09/2021	03/15/2049
911312-BY-1	UNITED PARCEL SERVICE SR NT			1	1.G FE	9,862,677	117.8570	11,667,809	9,900,000	9,868,124		3,129			4.450	4.497	AO	110,138	440,550	03/19/2020	04/01/2030
911312-BY-1	UNITED PARCEL SERVICE SR NT	LS		1	1.G FE	99,623	117.8570	117,857	100,000	99,678		32			4.450	4.497	AO	1,113	4,450	03/19/2020	04/01/2030
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	5,305,354	137.8140	7,173,239	5,205,000	5,301,274		(3,905)			5.700	5.525	AO	62,634	296,685	06/09/2020	04/15/2040
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT	LS		1	2.A FE	99,772	137.8140	137,814	100,000	99,821		5			5.700	5.525	AO	1,203	5,700	06/09/2020	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	10,204,477	124.6290	12,669,770	10,166,000	10,218,142		(2,326)			4.500	4.460	JD	38,123	457,470	05/24/2012	06/01/2042
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT	LS		1	2.A FE	532,354	124.6290	671,750	539,000	533,604		157			4.500	4.460	JD	2,021	24,255	05/24/2012	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	5,004,924	116.9080	5,857,082	5,010,000	5,005,735		98			4.150	4.156	MN	26,567	207,915	06/09/2020	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	9,942,900	111.7770	11,177,710	10,000,000	9,948,773		1,227			3.750	3.782	MN	62,500	375,000	10/27/2016	11/01/2046
913017-CP-2	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	100,045	116.1060	98,690	85,000	99,451		(383)			4.050	3.067	MN	545	3,443	06/09/2020	05/04/2047
913017-CW-7	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	335,092	120.8090	338,264	280,000	330,933		(2,372)			4.450	3.032	MN	1,558	12,460	06/09/2020	11/16/2038
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	40,036,350	111.9440	44,777,738	40,000,000	40,026,008		(3,232)			4.125	4.114	MN	206,250	1,650,000	08/21/2018	11/16/2028
913110-AC-9	UNITED UTILITIES PLC NT		D		2.A FE	8,669,250	128.3100	11,547,905	9,000,000	8,858,917		16,146			6.875	7.177	FA	233,750	618,750	03/05/1999	08/15/2028
91324P-BQ-4	UNITEDHEALTH GRP INC SR NT			1	1.G FE	5,246,850	143.8670	7,193,342	5,000,000	5,198,324		(5,928)			5.950	5.604	FA	112,389	297,500	06/13/2011	02/15/2041
91324P-BU-5	UNITEDHEALTH GRP INC SR NT			1	1.G FE	4,937,600	125.9340	6,296,720	5,000,000	4,949,982		1,496			4.625	4.703	MN	29,549	231,250	11/07/2011	11/15/2041
91324P-BZ-4	UNITEDHEALTH GRP INC SR NT			1	1.G FE	5,563,097	101.7220	5,814,438	5,716,000	5,690,485		22,006			2.750	3.158	FA	59,383	157,190	09/16/2015	02/15/2023
91324P-CD-2	UNITEDHEALTH GRP INC SR NT			1	1.G FE	135,684	121.5510	145,862	120,000	134,647		(480)			4.250	3.422	MS	1,502	5,100	10/17/2019	03/15/2043
91324P-CP-5	UNITEDHEALTH GRP INC SR NT			1	1.G FE	498,921	108.4740	542,370	500,000	499,592		106			3.750	3.775	JJ	8,646	18,750	07/06/2018	07/15/2025
91324P-CP-5	UNITEDHEALTH GRP INC SR NT	C		1	1.G FE	4,989,214	108.4740	5,423,695	5,000,000	4,995,918		1,058			3.750	3.775	JJ	86,458	187,500	07/06/2018	07/15/2025
91324P-CR-1	UNITEDHEALTH GRP INC SR NT			1	1.G FE	4,979,450	131.3220	6,566,104	5,000,000	4,981,792		412			4.750	4.776	JJ	109,514	237,500	07/20/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GRP INC SR NT			1	1.G FE	13,988,940	106.9430	14,972,041	14,000,000	13,994,955		1,107			3.100	3.109	MS	127,789	434,000	02/22/2016	03/15/2026
91324P-CX-8	UNITEDHEALTH GRP INC SR NT			1	1.G FE	9,925,300	121.7810	12,178,081	10,000,000	9,932,231		1,497			4.200	4.244	JJ	193,667	420,000	12/15/2016	01/15/2047
91324P-DL-3	UNITEDHEALTH GRP INC SR NT			1	1.G FE	2,676	124.2990	2,486	2,000	2,651		(18)			4.250	2.532	JD	4	85	07/21/2020	06/15/2048
91324P-DL-3	UNITEDHEALTH GRP INC SR NT	LS		1	1.G FE	800,102	124.2990	743,306	598,000	792,567		(5,247)			4.250	2.532	JD	1,130	25,415	07/21/2020	06/15/2048
91324P-DP-4	UNITEDHEALTH GRP INC SR NT			1	1.G FE	4,982,800	112.1670	5,608,342	5,000,000	4,987,345		1,555			3.875	3.917	JD	8,611	193,750	12/13/2018	12/15/2028
91324P-DT-6	UNITEDHEALTH GRP INC SR NT			1	1.G FE	297,048	111.1670	333,501	300,000	297,305		108			3.500	3.569	FA	3,967	10,500	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GRP INC SR NT			1	1.G FE	105,580	115.4920	115,492	100,000	105,325		(118)			3.700	3.398	FA	1,398	3,700	10/17/2019	08/15/2049
91324P-DV-1	UNITEDHEALTH GRP INC SR NT			1	1.G FE	361,588	120.1950	420,681	350,000	361,276		(146)			3.875	3.757	FA	5,124	13,563	10/17/2019	08/15/2059
91324P-DV-1	UNITEDHEALTH GRP INC SR NT	LS		1	1.G FE	99,112	120.1950	120,195	100,000	99,136		10			3.875	3.757	FA	1,464	3,875	10/17/2019	08/15/2059
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A			1	2.C FE	15,482,217	99.1900	15,400,303	15,526,000	15,487,148		3,872			2.650	2.682	AO	86,859	438,868	09/10/2020	10/15/2030
913903-AV-2	UNIVERSAL HEALTH SVCS SR SEC 144A	LS		1	2.C FE	5,259,127	99.1900	5,231,302	5,274,000	5,260,802		1,315			2.650	2.682	AO	29,505	149,078	09/10/2020	10/15/2030
913903-AX-8	UNIVERSAL HEALTH SVCS SR SEC 144A			1	2.C FE	998,750	98.2090	982,086	1,000,000	998,835		85			1.650	1.676	MS	5,821		08/10/2021	09/01/2026
913903-AY-6	UNIVERSAL HEALTH SVCS SR SEC 144A			1	2.C FE	9,974,000	98.3830	9,838,348	10,000,000	9,974,769		769			2.650	2.679	JJ	93,486		08/10/2021	01/15/2032
913903-AY-6	UNIVERSAL HEALTH SVCS SR SEC 144A	LS		1	2.C FE	9,974,000	98.3830	9,838,348	10,000,000	9,974,769		769			2.650	2.679	JJ	93,486		08/10/2021	01/15/2032
91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B			1	1.C FE	29,898,216	101.5230	28,642,821	28,213,000	29,789,144		(77,813)			2.761	2.354	AO	194,740	778,961	09/15/2020	04/01/2045
91412N-BD-1	UNIVERSITY OF CHICAGO NT SER 20B	LS		1	1.C FE	1,107,640	101.5230	1,075,134	1,059,000	1,104,764		(2,239)			2.761	2.354	AO	7,310	29,239	09/15/2020	04/01/2045
G93108-AB-3	UNIVERSITY OF LEICESTER SR NT SER B		B		1.D	32,755,000	118.7220	40,152,029	33,820,346	33,820,346				(341,993)	3.250	3.250	AO	268,684	1,107,392	04/03/2019	04/03/2049
903638-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B				1.G FE	12,419,152	112.9770	14,030,726	12,419,152	12,419,152					4.080	4.080	JJ	243,498	502,234	09/08/2014	09/08/2039
91752*-AA-7	UTAH SOLAR HLDG SEC				2.C PL	41,607,058	102.3950	42,603,392	41,607,058	41,607,058					3.590	3.590	JD	779,658	1,229,140	09/01/2020	12/31/2036
91889F-AA-9	VALARIS LTD SR SEC 144A			1	4.C FE	1,457,000	104.0000	1,515,280	1,457,000	1,457,000					8.250	8.250	MN	20,034	60,435	04/30/2021	04/30/2028
91889F-AA-9	VALARIS LTD SR SEC 144A	LS		1	4.C FE	861,000	104.0000	895,440	861,000	861,000					8.250	8.250	MN	11,839	35,714	04/30/2021	04/30/2028
G9460G-AA-9	VALARIS LTD SR SEC SER 1145			1	4.C FE	2,249,000	104.0000	2,338,960	2,249,000	2,249,000					8.250	8.250	MN	30,924	93,287	04/30/2021	04/30/2028
91913Y-AU-4	VALERO ENERGY CORP SR NT			1	2.B FE	18,529,851	106.7380	19,846,794	18,594,000	18,561,115		6,335			3.400	3.441	MS	186,147	632,196	09/07/2016	09/15/2026
91913Y-AU-4	VALERO ENERGY CORP SR NT	LS		1	2.B FE	6,383,899	106.7380	6,837,612	6,406,000	6,394,670		2,183			3.400	3.441	MS	64,131	217,804	09/07/2016	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91913Y-AW-0	VALERO ENERGY CORP SR NT			1	2.B FE	265,749	108.9090	272,273	250,000	262,596		(1,520)			4.000	3.215	AO	2,500	10,000	11/21/2019	04/01/2029
91913Y-BC-3	VALERO ENERGY CORP SR NT			1	2.B FE	13,086,071	99.7550	13,086,882	13,119,000	13,086,326		255			2.800	2.829	JD	32,652		11/18/2021	12/01/2031
91913Y-BC-3	VALERO ENERGY CORP SR NT	LS		1	2.B FE	1,876,279	99.7550	1,876,395	1,881,000	1,876,315		37			2.800	2.829	JD	4,682		11/18/2021	12/01/2031
91914J-AA-0	VALERO ENERGY PARTNERS SR NT			1	2.B FE	16,097,590	109.8030	17,568,554	16,000,000	16,100,365		(2,094)			4.375	4.227	JD	31,111	678,125	11/01/2021	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS SR NT			1	2.B FE	12,853,600	110.3400	14,344,176	13,000,000	12,897,525		13,919			4.500	4.623	MS	172,250	585,000	09/25/2018	03/15/2028
91914J-AB-8	VALERO ENERGY PARTNERS SR NT	LS		1	2.B FE	3,986,400	110.3400	4,413,593	4,000,000	3,990,830		1,253			4.500	4.623	MS	53,000	180,000	09/25/2018	03/15/2028
919451-AA-2	VALLEY CHILDREN'S HOSP SEC SER A			1	1.E FE	20,049,600	119.0680	23,813,514	20,000,000	20,046,438		(969)			4.399	4.384	MS	259,052	879,800	07/19/2018	03/15/2048
92239M-AG-6	VECTREN UTILITY HOLDINGS NT			1	2.A FE	8,980,110	130.5940	11,753,433	9,000,000	8,986,499		601			6.100	6.116	JD	45,750	549,000	11/16/2005	12/01/2035
92277G-AT-4	VENTAS REALTY LP CO GUARNT			1	2.A FE	2,966,099	103.0980	3,041,391	2,950,000	2,959,568		(2,995)			2.650	2.538	JJ	36,047	78,175	10/29/2019	01/15/2025
92277G-AW-7	VENTAS REALTY LP CO GUARNT			1	2.A FE	505,702	98.9960	501,911	507,000	505,744		42			2.500	2.529	MS	4,612		08/11/2021	09/01/2031
92277G-AW-7	VENTAS REALTY LP CO GUARNT	LS		1	2.A FE	1,339,562	98.9960	1,329,520	1,343,000	1,339,672		110			2.500	2.529	MS	12,218		08/11/2021	09/01/2031
92345Y-AD-8	VERISK ANALYTICS INC NT			1	2.B FE	40,620,344	107.4850	44,081,884	41,012,000	40,856,433		41,050			4.000	4.119	JD	72,910	1,640,480	01/22/2016	06/15/2025
92345Y-AC-0	VERISK ANALYTICS INC SR NT			1	2.B FE	20,662,661	102.2700	20,703,443	20,244,000	20,288,559		(62,263)			4.125	3.802	MS	252,839	835,065	02/10/2015	09/12/2022
92345Y-AF-3	VERISK ANALYTICS INC SR NT			1	2.B FE	9,946,300	111.5900	11,158,965	10,000,000	9,959,226		4,757			4.125	4.191	MS	121,458	412,500	02/27/2019	03/15/2029
92343V-AK-0	VERIZON COMMS NT			1	2.A FE	24,512,963	138.6280	34,389,566	24,807,000	24,585,265		7,617			6.400	6.490	FA	599,778	1,587,648	02/27/2008	02/15/2038
92343V-AK-0	VERIZON COMMS NT	LS		1	2.A FE	190,387	138.6280	267,553	193,000	191,029		68			6.400	6.490	FA	4,666	12,352	02/27/2008	02/15/2038
92343V-AP-9	VERIZON COMMS NT			1	2.A FE	4,936,200	145.0180	7,250,895	5,000,000	4,950,765		1,584			6.900	7.002	AO	72,833	345,000	04/01/2008	04/15/2038
92343V-AR-5	VERIZON COMMS SR NT			1	2.A FE	9,603,050	164.3210	16,187,216	9,851,000	9,644,912		4,817			8.950	9.195	MS	293,888	881,665	10/30/2008	03/01/2039
92343V-AR-5	VERIZON COMMS SR NT	LS		1	2.A FE	145,250	164.3210	244,838	149,000	145,883		73			8.950	9.195	MS	4,445	13,336	10/30/2008	03/01/2039
92343V-BE-3	VERIZON COMMS SR NT			1	2.A FE	9,906,800	123.9410	12,394,086	10,000,000	9,925,114		2,219			4.750	4.809	MN	79,167	475,000	10/27/2011	11/01/2041
92343V-BS-2	VERIZON COMMS SR NT			1	2.A FE	9,575,415	136.2210	13,056,764	9,585,000	9,578,018		391			6.400	6.409	MS	180,624	613,440	09/11/2013	09/15/2033
92343V-BS-2	VERIZON COMMS SR NT	LS		1	2.A FE	414,585	136.2210	565,316	415,000	414,698		17			6.400	6.409	MS	7,820	26,560	09/11/2013	09/15/2033
92343V-BT-0	VERIZON COMMS SR NT			1	2.A FE	9,788,534	156.7800	15,364,434	9,800,000	9,789,902		206			6.550	6.559	MS	189,004	641,900	09/11/2013	09/15/2043
92343V-BT-0	VERIZON COMMS SR NT	LS		1	2.A FE	199,766	156.7800	313,560	200,000	199,794		4			6.550	6.559	MS	3,857	13,100	09/11/2013	09/15/2043
92343V-CX-0	VERIZON COMMS SR NT			1	2.A FE	2,362	125.5020	2,510	2,000	2,346		(8)			4.522	3.518	MS	27	90	10/17/2019	09/15/2048
92343V-CX-0	VERIZON COMMS SR NT	LS		1	2.A FE	1,001,658	125.5020	1,064,260	848,000	994,599		(3,267)			4.522	3.518	MS	11,291	38,347	10/17/2019	09/15/2048
92343V-DC-5	VERIZON COMMS SR NT			1	2.A FE	1,036,565	116.3550	1,163,552	1,000,000	1,034,581		(825)			4.125	3.905	FA	15,583	41,250	07/18/2019	08/15/2046
92343V-DU-5	VERIZON COMMS SR NT			1	2.A FE	123,860	130.2000	130,200	100,000	121,557		(1,065)			5.250	3.420	MS	1,531	5,250	10/17/2019	03/16/2037
92343V-DV-3	VERIZON COMMS SR NT			1	2.A FE	4,990,500	139.9340	6,996,708	5,000,000	4,991,188		159			5.500	5.513	MS	80,208	275,000	03/13/2017	03/16/2047
92343V-EA-8	VERIZON COMMS SR NT			1	2.A FE	20,322,826	117.7150	23,925,617	20,325,000	20,327,583		(476)			4.500	4.497	FA	358,228	914,625	11/21/2019	08/10/2033
92343V-EA-8	VERIZON COMMS SR NT	LS		1	2.A FE	9,972	117.7150	11,772	10,000	9,978		1			4.500	4.497	FA	176	450	11/21/2019	08/10/2033
92343V-ES-9	VERIZON COMMS SR NT			1	2.A FE	2,198,070	110.9100	2,218,198	2,000,000	2,156,104		(19,719)			3.875	2.664	FA	30,785	77,500	11/05/2019	02/08/2029
92343V-ES-9	VERIZON COMMS SR NT	LS		1	2.A FE	548,935	110.9100	554,549	500,000	538,613		(4,875)			3.875	2.664	FA	7,696	19,375	11/05/2019	02/08/2029
92343V-EU-4	VERIZON COMMS SR NT			1	2.A FE	5,063,209	112.2130	5,057,444	4,507,000	5,052,772		(10,437)			4.016	2.333	JD	14,078	90,501	11/01/2021	12/03/2029
92343V-FE-9	VERIZON COMMS SR NT			1	2.A FE	4,884,957	105.9140	5,189,809	4,900,000	4,887,299		1,331			3.150	3.186	MS	42,446	154,350	03/17/2020	03/22/2030
92343V-FE-9	VERIZON COMMS SR NT	LS		1	2.A FE	99,693	105.9140	105,914	100,000	99,741		27			3.150	3.186	MS	866	3,150	03/17/2020	03/22/2030
92343V-FR-0	VERIZON COMMS SR NT			1	2.A FE	479,459	94.7530	473,767	500,000	479,459		294			1.750	2.254	JJ	3,913		11/05/2021	01/20/2031
92343V-FU-3	VERIZON COMMS SR NT			1	2.A FE	4,987,000	95.2640	4,763,201	5,000,000	4,987,310		278			2.875	2.888	MN	16,372	143,750	11/10/2020	11/20/2050
92343V-GB-4	VERIZON COMMS SR NT			1	2.A FE	12,883,650	108.0930	14,052,071	13,000,000	12,885,355		1,705			3.550	3.599	MS	126,913	230,750	03/11/2021	03/22/2051
92343V-GH-1	VERIZON COMMS SR NT			1	2.A FE	449,798	100.2710	451,221	450,000	449,819		21			2.100	2.107	MS	2,599	4,725	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMS SR NT			1	2.A FE	4,979,450	101.0020	5,050,112	5,000,000	4,980,862		1,412			2.550	2.597	MS	35,417	63,396	03/11/2021	03/21/2031
92343V-GJ-7	VERIZON COMMS SR NT	LS		1	2.A FE	1,991,780	101.0020	2,020,045	2,000,000	1,992,345		565			2.550	2.597	MS	14,167	25,358	03/11/2021	03/21/2031
92343V-GL-2	VERIZON COMMS SR NT			1	2.A FE	1,745,765	98.9450	1,731,541	1,750,000	1,745,817		52			2.850	2.866	MS	16,348		09/01/2021	09/03/2041
92344G-AX-4	VERIZON COMMS SR NT			1	2.A FE	15,665,686	133.7130	20,932,702	15,655,000	15,660,651		(579)			5.850	5.844	MS	269,657	915,818	09/09/2013	09/15/2035
92343V-GM-0	VERIZON COMMS SR NT 144A			1	2.A FE	5,647,391	98.6540	5,719,963	5,798,000	5,650,088		2,697			2.355	2.635	MS	38,308		11/10/2021	03/15/2032
92343V-CQ-5	VERIZON COMMS SR NT SER 20YR			1	2.A FE	19,855,200	116.6350	23,327,075	20,000,000	19,893,254		6,053			4.400	4.455	MN	146,667	880,000	10/22/2014	11/01/2034
92553P-AP-7	VIACOM INC SR NT			1	2.B FE	219,023	114.0900	255,562	224,000	219,850		115			4.375	4.512	MS	2,886	9,800	07/19/2013	03/15/2043
92553P-AP-7	VIACOM INC SR NT	LS		1	2.B FE	9,558,773	114.0900	11,153,463	9,776,000	9,594,881		5,016			4.375	4.512	MS	125,934	427,700	07/19/2013	03/15/2043
92553P-AX-0	VIACOM INC SR NT			1	2.B FE	3,432,043	105.3090	3,643,701	3,460,000	3,452,755		3,022			3.875	3.973	AO	33,519	134,075	03/04/2014	04/01/2024
92553P-AX-0	VIACOM INC SR NT	LS		1	2.B FE	1,527,557	105.3090	1,621,763	1,540,000	1,536,775		1,345			3.875	3.973	AO	14,919	59,675	03/04/2014	04/01/2024
92556V-AC-0	VIATRIS INC CO GUARNT			1	2.C FE	396,854	100.6490	399,575	397,000	396,858		4			2.300	2.307	JD	228	4,566	10/29/2021	06/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92556V-AC-0	VIATRIS INC CO GUARNT	LS		1	2.C FE	102,962	100.6490	103,668	103,000	102,963		1			2.300	2.307	JD	59	1,185	10/29/2021	06/22/2027
92556V-AF-3	VIATRIS INC CO GUARNT			1	2.C FE	2,883,917	106.8840	2,672,091	2,500,000	2,882,458		(1,459)			4.000	3.171	JD	2,500	50,000	10/29/2021	06/22/2050
92556V-AF-3	VIATRIS INC CO GUARNT	LS		1	2.C FE	2,307,134	106.8840	2,137,673	2,000,000	2,305,966		(1,167)			4.000	3.171	JD	2,000	40,000	10/29/2021	06/22/2050
92564R-AB-1	VICI PROPERTIES / NOTE CO GUARNT 144A			1	3.B FE	1,126,125	106.1250	1,114,313	1,050,000	1,125,099		(1,026)			4.625	2.816	JD	4,047		12/13/2021	12/01/2029
92564R-AB-1	VICI PROPERTIES / NOTE CO GUARNT 144A	LS		1	3.B FE	750,750	106.1250	742,875	700,000	750,249		(501)			4.625	2.816	JD	2,698		12/13/2021	12/01/2029
92564R-AE-5	VICI PROPERTIES / NOTE CO GUARNT 144A			1	3.B FE	529,375	105.7500	528,750	500,000	529,026		(349)			4.125	2.807	FA	7,792		12/07/2021	08/15/2030
Q9396*-AA-3	VICTORIA INTNL CONTAINER TERMINAL SEC		B		2.A Z	27,785,450	106.3110	29,726,061	27,961,362	27,961,362				175,912	4.270	4.270	MS	62,151		12/13/2021	03/31/2039
Q9396#-AK-7	VICTORIA POWER NETWORKS FIN SER A SR NT		D		1.G	19,000,000	103.3110	19,629,051	19,000,000	19,000,000					2.760	2.760	AO	115,077	524,400	10/12/2016	10/12/2026
Q9396#-AL-5	VICTORIA POWER NETWORKS FIN SER B SR NT		D		1.G	5,000,000	102.3770	5,118,863	5,000,000	5,000,000					2.860	2.860	AO	31,381	143,000	10/12/2016	10/12/2028
927804-FG-4	VIRGINIA ELEC & PWR CO SR NT			1	2.A FE	1,298,867	176.7240	1,378,444	780,000	1,257,869		(19,729)			8.875	3.889	MN	8,845	69,225	11/21/2019	11/15/2038
927804-FQ-2	VIRGINIA ELEC & PWR CO SR NT			1	2.A FE	2,158,620	104.2200	2,084,405	2,000,000	2,110,048		(48,572)			3.450	0.829	FA	26,067	69,000	01/26/2021	02/15/2024
927804-FW-9	VIRGINIA ELEC & PWR CO SR NT SER C			1	2.A FE	17,915,760	116.2320	20,921,783	18,000,000	17,924,040		1,751			4.000	4.027	MN	92,000	720,000	11/10/2016	11/15/2046
G9369*-AA-7	VIRIDOR ENERGY SEC		B		2.B Z	53,720,000	99.0380	53,591,991	54,112,554	54,112,554				392,554	2.900	2.900	MS	135,131		11/30/2021	03/31/2043
92826C-AF-9	VISA INC SR NT			1	1.D FE	174,552	126.2450	176,742	140,000	172,487		(953)			4.300	2.926	JD	284	6,020	10/17/2019	12/14/2045
92826C-AJ-1	VISA INC SR NT			1	1.D FE	113,960	116.9300	116,930	100,000	113,199		(351)			3.650	2.908	MS	1,075	3,650	10/17/2019	09/15/2047
928388-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC				1.F PL	24,386,153	94.6250	23,075,294	24,386,153	24,386,153					2.570	2.570	MJSD	159,395	468,052	12/01/2020	10/14/2049
92849V-AA-1	VITALITY RE XII LTD FRN SER A144A		D		2.A FE	20,000,000	99.7100	19,942,000	20,000,000	20,000,000					2.280	2.280	JAJO	116,554	299,634	01/29/2021	01/07/2025
92852L-AA-7	VITERRA FINANCE BV CO GUARNT 144A		D	1	2.C FE	29,062,542	99.4140	28,958,287	29,129,000	29,071,159		8,617			2.000	2.048	AO	113,279	243,200	11/01/2021	04/21/2026
92852L-AB-5	VITERRA FINANCE BV CO GUARNT 144A		D	1	2.C FE	7,762,172	100.7550	7,858,876	7,800,000	7,764,317		2,145			3.200	3.257	AO	48,533	124,800	05/11/2021	04/21/2031
G12658-AA-7	VIVINT SOLAR INC SEC				3.A PL	45,354,557	99.0000	45,817,359	46,280,161	45,248,237		558,776			8.000	9.708	FMAN	1,259,488	1,768,380	06/19/2020	05/26/2023
928563-AB-1	VMWARE INC SR NT			1	2.C FE	9,625,600	101.1750	10,117,489	10,000,000	9,933,884		100,335			2.950	4.010	FA	106,528	295,000	10/12/2018	08/21/2022
928563-AC-9	VMWARE INC SR NT			1	2.C FE	3,292	108.9410	3,268	3,000	3,284		(8)			3.900	2.110	FA	42		11/01/2021	08/21/2027
928563-AC-9	VMWARE INC SR NT	LS		1	2.C FE	956,837	108.9410	949,963	872,000	954,544		(2,293)			3.900	2.110	FA	12,281		11/01/2021	08/21/2027
928563-AE-5	VMWARE INC SR NT			1	2.C FE	1,214,405	112.5310	1,367,258	1,215,000	1,214,532		75			4.650	4.658	MN	7,219	56,498	04/02/2020	05/15/2027
928563-AE-5	VMWARE INC SR NT	LS		1	2.C FE	34,983	112.5310	39,386	35,000	34,987		2			4.650	4.658	MN	208	1,628	04/02/2020	05/15/2027
928563-AG-0	VMWARE INC SR NT			1	2.C FE	749,213	99.3090	744,814	750,000	749,372		159			0.600	0.652	FA	1,863		07/20/2021	08/15/2023
92857W-AB-6	VODAFONE GRP PLC SR NT		D	1	2.B FE	4,255,200	132.6770	5,307,099	4,000,000	4,165,809		(10,681)			6.250	5.734	MN	21,528	250,000	02/02/2011	11/30/2032
92857W-AZ-3	VODAFONE GRP PLC SR NT		D	1	2.B FE	8,236,719	101.4440	8,662,261	8,539,000	8,506,513		43,053			2.500	3.027	MS	56,334	213,475	02/26/2015	09/26/2022
92857W-BD-1	VODAFONE GRP PLC SR NT		D	1	2.B FE	8,217,120	117.5740	9,786,844	8,324,000	8,235,702		2,476			4.375	4.453	FA	133,531	364,175	02/11/2013	02/19/2043
92857W-BD-1	VODAFONE GRP PLC SR NT	LS	D	1	2.B FE	1,654,480	117.5740	1,970,537	1,676,000	1,658,222		499			4.375	4.453	FA	26,886	73,325	02/11/2013	02/19/2043
92857W-BK-5	VODAFONE GRP PLC SR NT		D	1	2.B FE	13,676,553	112.6060	15,590,311	13,845,000	13,728,061		15,393			4.375	4.532	MN	52,159	605,719	09/11/2018	05/30/2028
92857W-BK-5	VODAFONE GRP PLC SR NT	LS	D	1	2.B FE	9,036,077	112.6060	10,309,086	9,155,000	9,072,748		10,824			4.375	4.532	MN	34,490	400,531	09/11/2018	05/30/2028
92857W-BL-3	VODAFONE GRP PLC SR NT		D	1	2.B FE	1,368,313	124.5970	1,495,163	1,200,000	1,354,663		(6,604)			5.000	3.927	MN	5,167	60,000	11/21/2019	05/30/2038
928668-AR-3	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	19,881,800	105.6130	21,122,613	20,000,000	19,952,876		23,734			4.250	4.383	MN	113,333	850,000	11/07/2018	11/13/2023
928668-AT-9	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	20,152,749	110.1780	22,239,435	20,185,000	20,168,112		3,780			4.625	4.648	MN	124,474	933,758	06/09/2020	11/13/2025
928668-AU-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	14,933,540	115.2400	17,389,643	15,090,000	14,975,835		13,598			4.750	4.880	MN	95,570	716,775	06/09/2020	11/13/2028
928668-BF-8	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	4,996,300	109.3780	5,468,906	5,000,000	4,996,815		319			3.750	3.759	MN	25,000	187,500	05/06/2020	05/13/2030
928668-BG-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	1,506,268	99.9850	1,499,777	1,500,000	1,503,066		(3,202)			0.750	0.521	MN	1,188	11,220	01/26/2021	11/23/2022
928881-AA-9	VONTIER CORP SR NT 144A			1	2.C FE	4,992,750	98.4100	4,920,500	5,000,000	4,993,865		1,115			1.800	1.830	AO	22,500	50,250	03/03/2021	04/01/2026
928881-AC-5	VONTIER CORP SR NT 144A			1	2.C FE	31,282,745	96.6100	30,432,150	31,500,000	31,295,573		12,828			2.400	2.513	AO	189,000	355,100	10/29/2021	04/01/2028
928881-AE-1	VONTIER CORP SR NT 144A			1	2.C FE	33,367,370	99.0550	33,183,425	33,500,000	33,376,455		9,085			2.950	2.996	AO	247,063	551,773	03/17/2021	04/01/2031
L96198-AA-7	VTG FINANCE SA SR NT		B		2.B FE	15,842,250	101.9590	15,653,837	15,353,122	15,353,122				(1,138,449)	1.450	1.450	AO	38,340	232,431	10/28/2020	10/29/2032
L96198-AB-5	VTG FINANCE SA SR NT		B		2.B FE	12,325,950	102.6990	12,263,587	11,941,317	11,941,317				(885,460)	1.700	1.700	AO	34,962	211,949	10/28/2020	10/29/2035
L96198-AC-3	VTG FINANCE SA SR NT		B		2.B FE	21,121,200	102.5090	20,984,391	20,470,829	20,470,829				(1,517,932)	1.980	1.980	AO	69,806	423,185	10/28/2020	10/29/2040
N90618-AH-3	VTTI B.V. SR NT		D		3.A	8,000,000	107.1750	8,574,029	8,000,000	8,000,000					4.150	4.150	JD	14,756	332,000	12/13/2017	12/15/2029
N90618-AA-8	VTTI BV SER A SR NT		D		3.A	4,000,000	103.1080	4,124,305	4,000,000	4,000,000					4.530	4.530	JD	8,053	181,200	12/18/2018	12/15/2022
N90618-AC-4	VTTI BV SER C SR NT		D		3.A	12,000,000	111.6240	13,394,890	12,000,000	12,000,000					4.970	4.970	JD	26,507	596,400	12/18/2018	12/15/2027
N90618-AB-6	VTTI BV SR NT SER B		D		3.A	4,000,000	108.7660	4,350,649	4,000,000	4,000,000					4.870	4.870	JD	8,658	194,800	12/18/2018	12/15/2025
929160-AS-8	VULCAN MATERIALS CO SR NT			1	2.B FE	14,963,200	108.5000	16,274,961	15,000,000	14,979,989		5,593			4.500	4.545	AO	168,750	675,000	11/07/2018	04/01/2025
929160-AT-6	VULCAN MATERIALS CO SR NT			1	2.B FE	25,710,102	109.4580	28,439,473	25,982,000	25,803,014		29,451			3.900	4.045	AO	253,325	1,013,298	10/18/2018	04/01/2027
929160-AZ-2	VULCAN MATERIALS CO SR NT			1	2.B FE	4,986,100	108.1160	5,405,812	5,000,000	4,988,026		1,202			3.500	3.533	JD	14,583	175,000	05/07/2020	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960386-AL-4	WABTEC CO GUARNT			1	2.C FE	29,867,361	105.8620	31,603,088	29,853,000	29,861,920		(1,659)			3.450	3.444	MN	131,602	1,029,929	11/21/2019	11/15/2026
960386-AL-4	WABTEC CO GUARNT	LS		1	2.C FE	946,692	105.8620	1,002,516	947,000	946,825		32			3.450	3.444	MN	4,175	32,672	11/21/2019	11/15/2026
960386-AM-2	WABTEC CO GUARNT			1	2.C FE	11,855,376	113.7590	13,308,616	11,699,000	11,823,819		(16,179)			4.950	4.758	MS	170,513	579,101	11/21/2019	09/15/2028
960386-AM-2	WABTEC CO GUARNT	LS		1	2.C FE	75,916	113.7590	86,457	76,000	75,944		7			4.950	4.758	MS	1,108	3,762	11/21/2019	09/15/2028
92976G-AG-6	WACHOVIA BANK NA SUB NT				2.A FE	9,498,596	134.1280	11,803,262	8,800,000	9,453,546		(34,489)			5.850	5.073	FA	214,500	514,800	07/21/2020	02/01/2037
931422-AH-2	WALGREEN CO SR NT			1	2.B FE	2,846,837	101.7030	2,898,546	2,850,000	2,849,744		354			3.100	3.113	MS	26,014	88,350	09/10/2012	09/15/2022
931427-AH-1	WALGREENS BOOTS ALLIANCE CO GUARNT			1	2.B FE	19,953,800	106.2410	21,248,278	20,000,000	19,984,856		4,884			3.800	3.828	MN	90,778	760,000	11/06/2014	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR NT			1	2.B FE	21,925,410	106.4540	23,419,903	22,000,000	21,961,750		7,876			3.450	3.491	JD	63,250	759,000	10/24/2017	06/01/2026
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR NT	LS		1	2.B FE	2,992,440	106.4540	3,193,623	3,000,000	2,996,339		754			3.450	3.491	JD	8,625	103,500	10/24/2017	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SR NT			1	2.B FE	9,514,447	118.2950	11,083,045	9,369,000	9,502,897		(3,153)			4.650	4.559	JD	36,305	435,659	10/25/2017	06/01/2046
931427-AR-9	WALGREENS BOOTS ALLIANCE SR NT	LS		1	2.B FE	626,053	118.2950	746,441	631,000	626,537		96			4.650	4.559	JD	2,445	29,342	10/25/2017	06/01/2046
931427-AU-2	WALGREENS BOOTS ALLIANCE SR NT			1	2.B FE	199,968	99.9590	199,917	200,000	199,970		2			0.950	0.958	MN	232		11/02/2021	11/17/2023
931142-EC-3	WALMART INC SR NT			1	1.C FE	264,264	127.5410	280,590	220,000	261,983		(1,056)			4.050	2.989	JD	50	8,910	10/17/2019	06/29/2048
931142-EU-3	WALMART INC SR NT			1	1.C FE	491,000	101.1260	496,531	491,000	491,000					2.500	2.500	MS	3,376		09/08/2021	09/22/2041
931142-EU-3	WALMART INC SR NT	LS		1	1.C FE	1,509,000	101.1260	1,525,999	1,509,000	1,509,000					2.500	2.500	MS	10,374		09/08/2021	09/22/2041
931142-CB-7	WAL-MART STORES NT				1.C FE	21,750,570	136.3260	31,763,989	23,300,000	22,266,739		48,431			5.250	5.710	MS	407,750	1,223,250	07/13/2006	09/01/2035
931142-CB-7	WAL-MART STORES NT	LS			1.C FE	1,623,160	136.3260	2,317,544	1,700,000	1,649,492		2,415			5.250	5.710	MS	29,750	89,250	07/13/2006	09/01/2035
254687-CR-5	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,987,093	105.3820	5,269,111	5,000,000	4,993,883		3,309			4.000	4.073	AO	50,000	200,000	11/26/2019	10/01/2023
254687-CT-1	WALT DISNEY CO/THE CO GUARNT				2.A FE	4,880,884	113.2450	5,662,228	5,000,000	4,935,980		27,478			7.750	8.443	JJ	173,299	387,500	11/26/2019	01/20/2024
254687-CZ-7	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,965,958	106.2840	5,314,214	5,000,000	4,980,062		6,866			3.700	3.857	MS	54,472	185,000	11/26/2019	09/15/2024
254687-DD-5	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,991,487	107.9250	5,395,163	4,999,000	4,993,979		1,212			3.700	3.729	AO	39,048	184,963	11/26/2019	10/15/2025
254687-DD-5	WALT DISNEY CO/THE CO GUARNT	LS		1	2.A FE	999	107.9250	1,079	1,000	999		0			3.700	3.729	AO	8	37	11/26/2019	10/15/2025
254687-DK-9	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	9,985,958	107.6300	10,762,974	10,000,000	9,989,844		1,886			3.375	3.398	MN	43,125	337,500	11/26/2019	11/15/2026
254687-DM-5	WALT DISNEY CO/THE CO GUARNT				2.A FE	23,799,583	129.6360	30,594,142	23,600,000	23,759,744		(19,709)			7.125	6.990	AO	387,679	1,681,500	11/26/2019	04/08/2028
254687-EF-9	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	5,045,012	140.7960	7,039,798	5,000,000	5,041,683		(1,639)			6.150	6.065	MS	102,500	307,500	11/26/2019	03/01/2037
254687-EH-5	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	357,342	148.5210	356,450	240,000	348,371		(5,243)			6.650	3.042	MN	2,039	15,960	06/09/2020	11/15/2037
254687-ET-9	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	5,472,987	139.0450	7,647,451	5,500,000	5,474,227		609			5.400	5.437	AO	74,250	297,000	11/26/2019	10/01/2043
254687-FB-7	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,994,729	131.4500	6,572,479	5,000,000	4,994,943		105			4.750	4.757	MN	30,347	237,500	11/26/2019	11/15/2046
254687-FM-3	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	4,677,400	97.1350	4,856,739	5,000,000	4,681,681		4,281			2.750	3.094	MS	45,833	68,750	05/26/2021	09/01/2049
254687-FX-9	WALT DISNEY CO/THE CO GUARNT			1	2.A FE	28,626	104.1380	28,117	27,000	28,551		(75)			2.650	1.953	JJ	334	358	07/07/2021	01/13/2031
254687-FX-9	WALT DISNEY CO/THE CO GUARNT	LS		1	2.A FE	2,250,868	104.1380	2,210,840	2,123,000	2,244,992		(5,876)			2.650	1.953	JJ	26,254	28,130	07/07/2021	01/13/2031
25468P-DN-3	WALT DISNEY CO/THE SR NT			1	2.A FE	5,470,367	103.0010	5,509,512	5,349,000	5,466,585		(3,254)			3.000	2.875	JJ	67,308	160,470	10/29/2020	07/30/2046
25468P-DN-3	WALT DISNEY CO/THE SR NT	LS		1	2.A FE	2,240,911	103.0010	2,256,747	2,191,000	2,239,358		(1,338)			3.000	2.875	JJ	27,570	65,730	10/29/2020	07/30/2046
93401*-AD-2	WARBURG PINCUS SR NT SER D				1.D PL	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					3.020	3.020	MS	53,689		12/15/2021	09/29/2036
93884P-DW-7	WASHINGTON GAS LT CO SR NT SER K			1	1.G FE	27,943,550	113.5840	33,109,846	29,150,000	28,051,235		25,069			3.796	4.037	MS	325,813	1,106,534	05/12/2017	09/15/2046
939671-AA-1	WASHINGTON REIT MTN DTD 2/25/98			1	2.B FE	4,868,454	124.1920	6,205,849	4,997,000	4,926,855		8,684			7.250	7.540	FA	126,799	362,283	08/27/2003	02/25/2028
939671-AA-1	WASHINGTON REIT MTN DTD 2/25/98	LS		1	2.B FE	2,923	124.1920	3,726	3,000	2,958		5			7.250	7.540	FA	76	218	08/27/2003	02/25/2028
941053-AH-3	WASTE CONNECTIONS INC SR NT			1	2.A FE	19,970,400	112.3680	22,473,567	20,000,000	19,978,308		2,645			4.250	4.268	JD	70,833	850,000	11/06/2018	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC SR NT			1	2.A FE	10,123,000	102.1300	10,212,989	10,000,000	10,101,992		(11,274)			2.600	2.460	FA	108,333	260,000	02/11/2020	02/01/2030
94106B-AB-7	WASTE CONNECTIONS INC SR NT			1	2.A FE	16,505,435	99.0330	16,180,052	16,338,000	16,503,875		(3,969)			3.050	2.994	AO	124,577	498,309	01/07/2021	04/01/2050
94106B-AD-3	WASTE CONNECTIONS INC SR NT			1	2.A FE	5,012,800	98.8310	4,941,560	5,000,000	5,012,765		(35)			2.950	2.937	JJ	41,382		11/10/2021	01/15/2052
94106L-BA-6	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	9,957,400	104.9240	10,492,351	10,000,000	9,985,054		4,420			3.125	3.175	MS	104,167	312,500	02/18/2015	03/01/2025
94106L-BC-2	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	9,979,400	120.1610	12,016,077	10,000,000	9,982,168		454			4.100	4.112	MS	136,667	410,000	02/18/2015	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT			1	2.A FE	9,864,357	126.7570	12,519,767	9,877,000	9,864,940		231			4.150	4.157	JJ	189,007	409,896	05/14/2019	07/15/2049
94106L-BK-4	WASTE MANAGEMENT INC CO GUARNT	LS		1	2.A FE	10,110,043	126.7570	12,831,589	10,123,000	10,110,640		237			4.150	4.157	JJ	193,715	420,105	05/14/2019	07/15/2049
94115#-AC-5	WATER EXPLOR CO LTD SR NT B				2.B PL	9,818,119	111.7310	10,969,882	9,818,119	9,818,119					4.440	4.440	JUL	182,846	427,631	12/20/2019	07/30/2039
94115#-AB-7	WATER EXPLORATION CO LTD SR NT				2.B PL	4,739,329	111.9690	5,306,580	4,739,329	4,739,329					4.440	4.440	JUL	88,262	209,064	11/08/2019	07/30/2040
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT				2.B PL	30,087,098	112.1150	33,732,149	30,087,098	30,087,098					4.470	4.470	JUL	564,108	1,344,893	07/30/2019	07/30/2039
92928Q-AE-8	WEA FINANCE LLC CO GUARNT 144A		C	1	2.B FE	13,581,945	108.3030	14,756,325	13,625,000	13,594,171		3,902			4.125	4.164	MS	157,681	562,031	09/12/2018	09/20/2028
92928Q-AE-8	WEA FINANCE LLC CO GUARNT 144A	LS	C	1	2.B FE	1,370,655	108.3030	1,489,170	1,375,000	1,371,889		394			4.125	4.164	MS	15,913	56,719	09/12/2018	09/20/2028
92928Q-AF-5	WEA FINANCE LLC CO GUARNT 144A		C	1	2.B FE	9,683,779	103.8630	10,125,575	9,749,000	9,698,307		5,836			3.500	3.580	JD	15,165	341,215	06/05/2019	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92928Q-AF-5	WEA FINANCE LLC CO GUARNT 144A	LS	C	1	2.B FE	249,321	103.8630	260,695	251,000	249,695		150			3.500	3.580	JD	8,785		06/05/2019	06/15/2029
92890H-AC-6	WEA FINANCE LLC/WESTFIEL CO GUARNT 144A		C	1	2.A FE	29,888,400	104.8060	31,441,860	30,000,000	29,965,504		11,868			3.750	3.795	MS	325,000	1,125,000	09/10/2014	09/17/2024
947890-AH-2	WEBSTER FINANCIAL CORP SR NT			1	2.B FE	794,918	105.3070	789,802	750,000	791,707		(3,211)			4.375	1.696	FA	12,396		11/01/2021	02/15/2024
92939U-AD-8	WEC ENERGY GRP INC SR NT			1	2.A FE	199,840	96.4810	192,961	200,000	199,867		22			1.375	1.387	AO	581	2,796	10/05/2020	10/15/2027
92939U-AG-1	WEC ENERGY GRP INC SR NT			1	2.A FE	4,988,050	99.9290	4,996,465	5,000,000	4,988,129		79			2.200	2.237	JD	5,500		12/06/2021	12/15/2028
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDINGS SEC				2.B PL	22,645,354	100.2330	22,698,067	22,645,354	22,645,354					2.750	2.750	JD	1,730	626,886	12/17/2020	12/31/2032
94876Q-AA-4	WEIR GRP PLC SR NT 144A		D	1	3.A FE	64,932,405	98.6580	64,113,716	64,986,000	64,930,855		(1,550)			2.200	2.222	MN	190,626	656,546	12/07/2021	05/13/2026
94876Q-AA-4	WEIR GRP PLC SR NT 144A	LS	D	1	3.A FE	3,805,380	98.6580	3,762,806	3,814,000	3,806,421		1,040			2.200	2.222	MN	11,188	41,954	12/07/2021	05/13/2026
94973V-AY-3	WELLPOINT INC SR NT			1	2.B FE	9,929,200	124.6120	12,461,196	10,000,000	9,942,455		1,663			4.625	4.669	MN	59,097	462,500	05/02/2012	05/15/2042
94973V-BB-2	WELLPOINT INC SR NT			1	2.B FE	4,971,050	125.2940	6,264,694	5,000,000	4,976,119		655			4.650	4.686	JJ	107,208	232,500	09/05/2012	01/15/2043
94973V-BJ-5	WELLPOINT INC SR NT			1	2.B FE	14,924,700	105.6160	15,842,426	15,000,000	14,977,640		7,999			3.500	3.560	FA	198,333	525,000	08/07/2014	08/15/2024
949746-TD-3	WELLS FARGO & CO PERP JR SUB FRN			1	2.B FE	50,000	102.7500	51,375	50,000	51,375	1,375				3.900	3.900	MJSD	87	1,728	01/19/2021	03/15/2170
949746-TD-3	WELLS FARGO & CO PERP JR SUB FRN	LS		1	2.B FE	800,000	102.7500	822,000	800,000	822,000	22,000				3.900	3.900	MJSD	1,387	27,647	01/19/2021	03/15/2170
949746-SH-5	WELLS FARGO & CO SR NT				2.A FE	24,165,351	105.1210	25,870,310	24,610,000	24,329,040		51,846			3.000	3.251	AO	139,457	738,300	11/13/2018	10/23/2026
949746-SH-5	WELLS FARGO & CO SR NT	LS			2.A FE	389,099	105.1210	409,972	390,000	389,533		89			3.000	3.251	AO	2,210	11,700	11/13/2018	10/23/2026
94974B-GK-0	WELLS FARGO & CO SR NT				2.A FE	4,665,751	114.7730	5,371,362	4,680,000	4,667,784		312			3.900	3.917	MN	30,420	182,520	06/09/2020	05/01/2045
94974B-GK-0	WELLS FARGO & CO SR NT	LS			2.A FE	328,898	114.7730	378,750	330,000	329,046		25			3.900	3.917	MN	2,145	12,870	06/09/2020	05/01/2045
95000U-2Q-5	WELLS FARGO & CO SR NT			1	2.A FE	10,057,567	102.8370	9,723,281	9,455,000	10,022,215		(24,158)			3.068	2.653	AO	49,152	290,079	07/09/2020	04/30/2041
95000U-2Q-5	WELLS FARGO & CO SR NT	LS		1	2.A FE	579,733	102.8370	560,464	545,000	577,695		(1,393)			3.068	2.653	AO	2,833	16,721	07/09/2020	04/30/2041
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20			1	2.A FE	9,430,000	102.1890	9,636,396	9,430,000	9,430,000					2.572	2.572	FA	94,321	242,540	02/04/2020	02/11/2031
95000U-2J-1	WELLS FARGO & CO SR NT FRN 02/11/20	LS		1	2.A FE	5,570,000	102.1890	5,691,912	5,570,000	5,570,000					2.572	2.572	FA	55,712	143,260	02/04/2020	02/11/2031
95000U-2C-6	WELLS FARGO & CO SR NT MTN DTD 01/24/19			1	1.E FE	3,269,995	105.0810	3,152,444	3,000,000	3,186,076		(83,919)			3.750	0.717	JJ	49,063	84,375	01/26/2021	01/24/2024
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19			1	2.A FE	17,432,738	112.0330	19,513,907	17,418,000	17,432,911		(2,118)			4.150	4.140	JJ	315,242	722,847	06/09/2020	01/24/2029
95000U-2D-4	WELLS FARGO & CO SR NT MTN DTD 01/24/19	LS		1	2.A FE	2,911,808	112.0330	3,268,002	2,917,000	2,913,117		464			4.150	4.140	JJ	52,794	121,056	06/09/2020	01/24/2029
94974B-FC-9	WELLS FARGO & CO SR NT MTN DTD 03/08/12				2.A FE	2,174,148	100.5710	2,183,396	2,171,000	2,171,070		(370)			3.500	3.482	MS	23,851	75,985	05/18/2012	03/08/2022
94974B-FC-9	WELLS FARGO & CO SR NT MTN DTD 03/08/12	LS			2.A FE	278,403	100.5710	279,587	278,000	278,009		(47)			3.500	3.482	MS	3,054	9,730	05/18/2012	03/08/2022
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20			1	2.A FE	7,147,000	116.2840	8,310,824	7,147,000	7,147,000					4.478	4.478	AO	77,344	320,043	03/23/2020	04/04/2031
95000U-2L-6	WELLS FARGO & CO SR NT MTN DTD 03/30/20	LS		1	2.A FE	2,853,000	116.2840	3,317,585	2,853,000	2,853,000					4.478	4.478	AO	30,875	127,757	03/23/2020	04/04/2031
95000U-2M-4	WELLS FARGO & CO SR NT MTN DTD 03/30/20			1	2.A FE	12,977,378	137.0320	13,703,158	10,000,000	12,933,128		(44,250)			5.013	3.391	AO	121,148	250,650	04/09/2021	04/04/2051
95000U-2A-0	WELLS FARGO & CO SR NT MTN DTD 05/22/17			1	2.A FE	13,202,000	107.5720	14,201,650	13,202,000	13,202,000					3.584	3.584	MN	51,259	473,160	05/15/2017	05/22/2028
95000U-2A-0	WELLS FARGO & CO SR NT MTN DTD 05/22/17	LS		1	2.A FE	6,798,000	107.5720	7,312,742	6,798,000	6,798,000					3.584	3.584	MN	26,394	243,640	05/15/2017	05/22/2028
94974B-GP-9	WELLS FARGO & CO SR NT MTN DTD 09/28/15				2.A FE	23,523,761	106.6070	25,121,907	23,565,000	23,547,837		4,213			3.550	3.571	MS	213,787	836,558	09/21/2015	09/29/2025
94974B-GP-9	WELLS FARGO & CO SR NT MTN DTD 09/28/15	LS			2.A FE	1,432,489	106.6070	1,529,808	1,435,000	1,433,955		257			3.550	3.571	MS	13,019	50,943	09/21/2015	09/29/2025
94974B-FJ-4	WELLS FARGO & CO SR SUB SER M				2.B FE	15,188,510	102.8930	15,948,468	15,500,000	15,458,124		35,865			3.450	3.699	FA	204,988	534,750	06/29/2017	02/13/2023
929903-AM-4	WELLS FARGO & CO SUB				2.B FE	387,329	126.9980	393,695	310,000	379,201		(3,941)			5.500	3.432	FA	7,104	17,050	06/09/2020	08/01/2035
929903-AM-4	WELLS FARGO & CO SUB	LS			2.B FE	905,732	126.9980	920,739	725,000	886,663		(9,205)			5.500	3.432	FA	16,615	39,875	06/09/2020	08/01/2035
949746-RF-0	WELLS FARGO & CO SUB				2.B FE	377,609	135.6910	393,504	290,000	372,464		(2,386)			5.606	3.707	JJ	7,496	16,257	10/17/2019	01/15/2044
94974B-FN-5	WELLS FARGO & CO SUB				2.B FE	14,948,850	104.9010	15,735,126	15,000,000	14,990,211		5,720			4.125	4.167	FA	233,750	618,750	08/08/2013	08/15/2023
94974B-FP-0	WELLS FARGO & CO SUB				2.B FE	20,003,766	132.5360	26,666,230	20,120,000	20,022,106		2,095			5.375	5.412	MN	177,238	1,081,450	10/17/2019	11/02/2043
94974B-FY-1	WELLS FARGO & CO SUB				2.B FE	12,073,696	109.0470	12,976,585	11,900,000	12,073,198		(5,520)			4.100	3.728	JD	37,948	448,950	11/01/2021	06/03/2026
94974B-GE-4	WELLS FARGO & CO SUB				2.B FE	10,784,256	121.4260	12,786,138	10,530,000	10,763,872		(6,159)			4.650	4.490	MN	77,527	489,645	06/09/2020	11/04/2044
94974B-GT-1	WELLS FARGO & CO SUB				2.B FE	499,420	118.8950	594,477	500,000	499,479		12			4.400	4.407	JD	1,039	22,000	06/07/2016	06/14/2046
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15				2.B FE	14,960,720	111.4800	16,131,188	14,470,000	14,958,183		(14,909)			4.300	3.602	JJ	274,809	441,395	11/01/2021	07/22/2027
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16				2.B FE	106,569	125.2060	111,434	89,000	105,689		(408)			4.750	4.608	JD	282	4,228	06/09/2020	12/07/2046
94974B-GU-8	WELLS FARGO & CO SUB MTN DTD 12/08/16	LS			2.B FE	5,695,695	125.2060	7,006,551	5,596,000	5,692,522		(2,369)			4.750	4.608	JD	17,721	265,810	06/09/2020	12/07/2046
94974B-GQ-7	WELLS FARGO & CO SUB SER GMTN				2.B FE	216,162	126.1410	227,053	180,000	214,259		(882)			4.900	3.694	MN	1,078	8,820	10/17/2019	11/17/2045
94980V-AG-3	WELLS FARGO BANK NA SUB				2.A FE	1,114,187	133.1740	1,065,394	800,000	1,091,523		(15,788)			5.950	2.883	FA	16,528	47,600	07/21/2020	08/26/2036
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP SEC				1.E	14,958,194	100.2190	14,990,901	14,958,194	14,958,194					2.880	2.880	JD	35,900	431,391	11/30/2020	06/01/2044
98665#-AA-4	WELLSPAN HEALTH OBLIGATED SEC				1.E	25,000,000	105.8920	26,472,932	25,000,000	25,000,000					3.350	3.350	JD	69,792	1,044,549	09/02/2020	06/01/2050
955278-B@-4	WEST PENN POWER CO 1ST MTG BONDS				1.G	15,000,000	95.0580	14,258,661	15,000,000	15,000,000					3.840	3.840	JD	25,600	576,000	12/15/2016	12/15/2046
95709T-AM-2	WESTAR ENERGY INC 1ST MTG SER 30YR			1	1.F FE	19,918,800	120.7030	24,140,688	20,000,000	19,928,179		1,700			4.250	4.274	JD	70,833	850,000	11/05/2015	12/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY SEC		D		2.A FE	10,000,000	102.9720	10,297,170	10,000,000	10,000,000					2.980	2.980	MS	162,244		06/15/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE COMPANY SEC		D		2.A FE	5,000,000	103.0090	5,150,461	5,000,000	5,000,000					3.080	3.080	JD	6,844	77,000	06/15/2021	06/15/2033
958102-AQ-8	WESTERN DIGITAL CORP SR NT			1	2.C FE	9,981,600	100.9630	10,096,300	10,000,000	9,981,735		135			2.850	2.879	FA	16,625		12/07/2021	02/01/2029
958254-AE-4	WESTERN GAS PARTNERS LP SR NT			1	3.A FE	7,699,588	104.7950	8,146,724	7,774,000	7,754,232		8,682			3.950	4.029	JD	25,589	301,148	11/01/2021	06/01/2025
958254-AE-4	WESTERN GAS PARTNERS LP SR NT	LS		1	3.A FE	25,685	104.7950	27,247	26,000	25,878		33			3.950	4.029	JD	86	1,027	11/01/2021	06/01/2025
958254-AF-1	WESTERN GAS PARTNERS LP SR NT			1	3.A FE	5,173,805	108.7500	5,622,375	5,170,000	5,178,349		546			4.650	4.608	JJ	120,203	232,500	11/01/2021	07/01/2026
958254-AK-0	WESTERN GAS PARTNERS LP SR NT			1	3.A FE	9,745,820	110.5000	10,829,000	9,800,000	9,761,065		4,869			4.750	4.821	FA	175,856	465,500	09/18/2018	08/15/2028
958254-AB-0	WESTERN GAS PARTNERS SR NT			1	3.A FE	12,222,571	100.2500	12,359,823	12,329,000	12,320,509		16,370			4.000	4.141	JJ	246,580	493,160	01/29/2014	07/01/2022
958254-AD-6	WESTERN MIDSTREAM OPERAT SR NT			1	3.A FE	136,065	119.5000	179,250	150,000	136,648		274			5.450	6.192	AO	2,044	8,175	10/17/2019	04/01/2044
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT			1	3.A FE	1,998	110.1020	2,202	2,000	1,998		0			5.300	5.069	FA	44	104	01/09/2020	02/01/2030
958667-AC-1	WESTERN MIDSTREAM OPERAT SR NT	LS		1	3.A FE	17,980,002	110.1020	19,816,158	17,998,000	17,979,587		(1,819)			5.300	5.069	FA	397,456	931,397	01/09/2020	02/01/2030
960386-AQ-3	WESTINGHOUSE AIR BRAKE CO GUARNT			1	2.C FE	6,992,440	104.1180	7,288,237	7,000,000	6,994,609		1,452			3.200	3.224	JD	9,956	224,000	06/16/2020	06/15/2025
960413-AY-8	WESTLAKE CHEMICAL CORP SR NT			1	2.B FE	4,419,603	97.5730	4,416,145	4,526,000	4,421,036		1,433			2.875	3.034	FA	47,712		08/06/2021	08/15/2041
960413-AY-8	WESTLAKE CHEMICAL CORP SR NT	LS		1	2.B FE	461,657	97.5730	462,495	474,000	461,823		166			2.875	3.034	FA	4,997		08/06/2021	08/15/2041
960413-AZ-5	WESTLAKE CHEMICAL CORP SR NT			1	2.B FE	4,705,850	96.6850	4,834,258	5,000,000	4,706,942		1,092			3.125	3.442	FA	57,292		10/20/2021	08/15/2051
961548-AY-0	WESTROCK MWV LLC CO GUARNT			1	2.B FE	1,368	141.1220	1,411	1,000	1,310		(28)			7.950	3.879	FA	30	80	11/21/2019	02/15/2031
961548-AY-0	WESTROCK MWV LLC CO GUARNT	LS		1	2.B FE	545,783	141.1220	563,075	399,000	522,804		(11,119)			7.950	3.879	FA	11,983	31,721	11/21/2019	02/15/2031
96188#-AA-6	WETT HLDGS LLC SR NT				2.B PL	4,930,000	107.1720	5,283,556	4,930,000	4,930,000					4.310	4.310	MJSD	590	264,909	12/18/2014	12/18/2024
962166-BT-0	WEYERHAEUSER CO SR NT			1	2.B FE	785,325	136.5690	819,411	600,000	763,630		(10,503)			6.875	3.985	JD	1,833	41,250	11/21/2019	12/15/2033
962166-BX-1	WEYERHAEUSER CO SR NT			1	2.B FE	14,919,300	111.4020	16,710,315	15,000,000	14,937,479		6,618			4.000	4.062	MN	76,667	600,000	11/12/2019	11/15/2029
962166-BY-9	WEYERHAEUSER CO SR NT			1	2.B FE	9,847,000	111.3600	11,136,000	10,000,000	9,869,347		12,942			4.000	4.188	AO	84,444	400,000	03/26/2020	04/15/2030
963320-AR-7	WHIRLPOOL CORP SR NT			1	2.B FE	19,978,600	105.9850	21,196,928	20,000,000	19,994,626		2,330			4.000	4.013	MS	266,667	800,000	02/20/2014	03/01/2024
963320-AT-3	WHIRLPOOL CORP SR NT			1	2.B FE	4,157,556	106.7050	4,641,674	4,350,000	4,245,199		28,546			3.700	4.486	MN	26,825	160,950	10/09/2018	05/01/2025
963320-AV-8	WHIRLPOOL CORP SR NT			1	2.B FE	8,105,241	119.3680	9,859,773	8,260,000	8,117,301		3,009			4.500	4.599	JD	30,975	371,700	05/15/2018	06/01/2046
963320-AV-8	WHIRLPOOL CORP SR NT	LS		1	2.B FE	3,040,511	119.3680	3,658,620	3,065,000	3,042,967		485			4.500	4.599	JD	11,494	137,925	05/15/2018	06/01/2046
963320-AW-6	WHIRLPOOL CORP SR NT			1	2.B FE	12,499,465	115.5320	14,614,801	12,650,000	12,535,205		13,112			4.750	4.902	FA	208,637	600,875	02/20/2019	02/26/2029
963320-AW-6	WHIRLPOOL CORP SR NT	LS		1	2.B FE	2,322,035	115.5320	2,715,003	2,350,000	2,328,674		2,436			4.750	4.902	FA	38,759	111,625	02/20/2019	02/26/2029
96332H-CE-7	WHIRLPOOL CORP SR NT			1	2.B FE	14,977,500	101.5140	15,227,157	15,000,000	14,998,840		2,698			4.700	4.719	JD	58,750	705,000	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP SR NT MTN DTD 02/27/13			1	2.B FE	4,831,900	103.1230	5,156,128	5,000,000	4,975,177		20,373			3.700	4.141	MS	61,667	185,000	11/21/2013	03/01/2023
96337@-AA-8	WHISTLER PIPELINE LLC SEC				2.C YE	20,000,000	104.2050	20,841,000	20,000,000	20,000,000					5.210	5.210	MJSD	263,394	1,042,000	06/17/2020	06/30/2030
88339W-AA-4	WILLIAMS COMPANIES INC SR NT			1	2.B FE	4,991,650	101.4040	5,070,212	5,000,000	4,991,687		37			3.500	3.509	AO	40,347		10/05/2021	10/15/2051
969457-BU-3	WILLIAMS COMPANIES INC SR NT			1	2.B FE	9,972,200	102.2100	10,221,014	10,000,000	9,996,632		3,123			3.700	3.733	JJ	170,611	370,000	12/13/2012	01/15/2023
969457-BY-5	WILLIAMS COMPANIES INC SR NT			1	2.B FE	2,743,838	99.4320	2,738,363	2,754,000	2,744,581		744			2.600	2.540	MS	21,083	38,388	10/05/2021	03/15/2031
969457-BY-5	WILLIAMS COMPANIES INC SR NT	LS		1	2.B FE	12,982,614	99.4320	12,822,778	12,896,000	12,981,275		(1,339)			2.600	2.540	MS	98,726	40,367	10/05/2021	03/15/2031
969457-BM-1	WILLIAMS COS INC SR NT			1	2.B FE	128,448	148.2320	133,409	90,000	123,002		(2,532)			8.750	4.278	MS	2,319	7,875	10/17/2019	03/15/2032
96949L-AD-7	WILLIAMS PARTNERS LP SR NT			1	2.B FE	29,565,750	108.0250	32,407,557	30,000,000	29,697,550		48,454			3.750	3.956	JD	50,000	1,125,000	03/12/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP SR NT			1	2.B FE	15,248,683	121.8950	18,677,978	15,323,000	15,253,318		1,296			4.850	4.881	MS	247,722	743,166	02/26/2018	03/01/2048
96949L-AE-5	WILLIAMS PARTNERS LP SR NT	LS		1	2.B FE	4,654,317	121.8950	5,701,031	4,677,000	4,655,731		396			4.850	4.881	MS	75,612	226,835	02/26/2018	03/01/2048
96950F-AJ-3	WILLIAMS PARTNERS LP SR NT			1	2.B FE	4,998,750	100.9370	5,046,842	5,000,000	4,999,910		142			3.350	3.353	FA	63,278	167,500	08/09/2012	08/15/2022
96950F-AM-6	WILLIAMS PARTNERS LP SR NT			1	2.B FE	9,979,100	105.5440	10,554,414	10,000,000	9,994,667		2,291			4.300	4.326	MS	139,750	430,000	02/27/2014	03/04/2024
970648-AG-6	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	10,378,500	111.8610	11,186,059	10,000,000	10,285,059		(36,382)			4.500	4.011	MS	132,500	450,000	05/02/2019	09/15/2028
970648-AH-4	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	14,947,050	126.7080	19,006,257	15,000,000	14,949,780		873			5.050	5.073	MS	223,042	757,500	09/05/2018	09/15/2048
970648-AK-7	WILLIS NORTH AMERICA INC CO GUARNT			1	2.B FE	4,979,750	108.8930	5,444,663	5,000,000	4,980,614		384			3.875	3.898	MS	57,049	193,750	09/03/2019	09/15/2049
97342V-AA-2	WINDMW GMBH SR SEC SER A		D		2.C FE	25,000,000	109.0940	27,273,503	25,000,000	25,000,000					5.020	5.020	JD	3,486	1,255,000	12/16/2015	06/30/2027
976656-CG-1	WISCONSIN ELEC PWR SR NT			1	1.G FE	2,287,204	118.6920	2,373,834	2,000,000	2,274,277		(8,356)			4.250	3.361	JD	7,083	85,000	06/09/2020	06/01/2044
976656-CJ-5	WISCONSIN ELEC PWR SR NT			1	1.G FE	9,826,519	118.2460	11,653,102	9,855,000	9,829,775		592			4.300	4.317	JD	18,834	423,765	11/13/2015	12/15/2045
976656-CJ-5	WISCONSIN ELEC PWR SR NT	LS		1	1.G FE	144,581	118.2460	171,456	145,000	144,629		9			4.300	4.317	JD	277	6,235	11/13/2015	12/15/2045
976656-BZ-0	WISCONSIN ELECTRIC POWER NT			1	1.G FE	4,426,589	134.8560	5,974,120	4,430,000	4,427,625		99			5.700	5.705	JD	21,043	252,510	11/02/2006	12/01/2036
976656-BZ-0	WISCONSIN ELECTRIC POWER NT	LS		1	1.G FE	5,565,711	134.8560	7,511,479	5,570,000	5,567,014		124			5.700	5.705	JD	26,458	317,490	11/02/2006	12/01/2036
97670M-A@-5	WISCONSIN GAS SR NT				1.F	75,000,000	106.5000	79,875,099	75,000,000	75,000,000					3.710	3.710	MS	703,354	2,782,500	09/29/2016	09/30/2046
976826-BE-6	WISCONSIN POWER & LIGHT NT			1	1.G FE	7,813,288	140.7320	11,058,721	7,858,000	7,824,995		1,201			6.375	6.418	FA	189,247	500,948	08/08/2007	08/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
976826-BE-6	WISCONSIN POWER & LIGHT NT	LS		1	1.G FE	2,129,812	140.7320	3,014,480	2,142,000	2,133,003		327			6.375	6.418	FA	51,587	136,553	08/08/2007	08/15/2037
976843-BE-1	WISCONSIN PUBLIC SERVICE CORP 1ST MTG			1	1.F FE	7,953,680	128.5450	10,283,626	8,000,000	7,967,891		1,350			5.550	5.590	JD	37,000	444,000	11/27/2006	12/01/2036
976843-BN-1	WISCONSIN PUBLIC SERVICE SR NT			1	1.F FE	4,990,950	98.6180	4,930,914	5,000,000	4,990,973		23			2.850	2.859	JD	17,021		11/10/2021	12/01/2051
976826-BM-8	WISCONSIN PWR & LT SR NT			1	1.G FE	1,291,932	105.0680	1,234,554	1,175,000	1,273,121		(12,112)			3.000	1.805	JJ	17,625	35,250	06/09/2020	07/01/2029
980236-AN-3	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	616,637	106.4400	638,640	600,000	611,868		(2,299)			3.700	3.243	MS	6,537	22,200	11/21/2019	09/15/2026
980236-AP-8	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	712,049	106.7080	746,959	700,000	709,308		(1,323)			3.700	3.460	MS	7,626	25,900	11/21/2019	03/15/2028
980236-AQ-6	WOODSIDE FINANCE LTD CO GUARNT 144A		D	1	2.A FE	39,926,800	111.8270	44,730,720	40,000,000	39,944,288		6,442			4.500	4.523	MS	585,000	1,800,000	02/25/2019	03/04/2029
981811-AF-9	WORTHINGTON INDS SR NT			1	2.C FE	25,539,846	110.6970	28,305,102	25,570,000	25,541,993		1,683			4.300	4.312	FA	458,129	1,099,510	05/03/2018	08/01/2032
92936M-AF-4	WPP FINANCE 2010 CO GUARNT		D	1	2.B FE	9,802,900	105.7360	10,573,588	10,000,000	9,938,564		21,014			3.750	3.991	MS	106,250	375,000	09/16/2014	09/19/2024
92940P-AF-1	WRKCO INC CO GUARNT			1	2.B FE	23,130,470	114.1120	26,245,800	23,000,000	23,109,809		(8,338)			4.200	4.143	JD	80,500	966,000	06/11/2019	06/01/2032
92940P-AB-0	WRKCO INC CO GUARNT SER WI			1	2.B FE	9,985,761	111.5550	11,155,454	10,000,000	9,990,978		1,900			4.650	4.674	MS	136,917	465,000	02/20/2019	03/15/2026
96145D-AD-7	WRKCO INC CO GUARNT SER WI			1	2.B FE	16,899,382	106.4550	18,097,338	17,000,000	16,929,300		10,832			3.375	3.455	MS	168,938	573,750	02/20/2019	09/15/2027
96145D-AH-8	WRKCO INC CO GUARNT SER WI			1	2.B FE	11,851,615	110.6000	13,139,321	11,880,000	11,859,496		2,855			4.000	4.028	MS	139,920	475,200	02/20/2019	03/15/2028
96145D-AH-8	WRKCO INC CO GUARNT SER WI	LS		1	2.B FE	6,854,063	110.6000	7,592,714	6,865,000	6,857,101		1,100			4.000	4.028	MS	80,854	274,600	02/20/2019	03/15/2028
98310W-AL-2	WYNDHAM WORLDWIDE SR NT			1	3.C FE	479,165	101.5000	487,200	480,000	479,885		94			3.900	3.921	MS	6,240	18,720	02/19/2013	03/01/2023
98310W-AL-2	WYNDHAM WORLDWIDE SR NT	LS		1	3.C FE	19,965	101.5000	20,300	20,000	19,995		4			3.900	3.921	MS	260	780	02/19/2013	03/01/2023
98389B-AH-3	XCEL ENERGY INC SR NT			1	2.A FE	780,344	140.0650	812,377	580,000	761,122		(9,294)			6.500	3.698	JJ	18,850	37,700	11/21/2019	07/01/2036
98389B-AN-0	XCEL ENERGY INC SR NT			1	2.A FE	4,747,782	121.6360	5,516,192	4,535,000	4,721,151		(6,014)			4.800	4.479	MS	64,095	217,680	03/07/2017	09/15/2041
98389B-AR-1	XCEL ENERGY INC SR NT			1	2.A FE	20,137,000	105.0260	21,005,185	20,000,000	20,050,059		(16,124)			3.300	3.209	JD	55,000	660,000	03/03/2016	06/01/2025
98389B-AY-6	XCEL ENERGY INC SR NT			1	2.A FE	2,172	107.3890	2,148	2,000	2,168		(3)			3.400	2.234	JD	6	34	11/01/2021	06/01/2030
98389B-AY-6	XCEL ENERGY INC SR NT	LS		1	2.A FE	823,006	107.3890	814,007	758,000	821,780		(1,226)			3.400	2.234	JD	2,148	12,886	11/01/2021	06/01/2030
983919-AJ-0	XILINX INC SR NT			1	1.G FE	27,153,473	103.4980	29,267,265	28,278,000	27,761,816		199,611			2.950	3.746	JD	69,517	834,201	11/30/2018	06/01/2024
98417E-AN-0	XSTRATA CANADA FIN CORP SR NT 144A		D	1	2.A FE	182,752	131.7400	210,784	160,000	181,416		(623)			6.000	4.935	MN	1,227	9,600	10/17/2019	11/15/2041
98417E-AR-1	XSTRATA FINANCE CANADA SR SEC 144A		D	1	2.A FE	9,934,600	127.2820	12,728,200	10,000,000	9,944,809		1,376			5.550	5.595	AO	101,750	555,000	10/18/2012	10/25/2042
98417E-AT-7	XSTRATA FINANCE CANADA SR SEC 144A		D	1	2.A FE	10,478,300	102.6300	10,776,150	10,500,000	10,497,870		2,512			4.250	4.276	AO	81,813	446,250	01/23/2013	10/25/2022
98419M-AJ-9	XYLEM INC SR NT			1	2.B FE	31,591,896	106.8360	34,576,503	32,364,000	31,896,621		85,256			3.250	3.574	MN	175,305	1,051,830	12/18/2019	11/01/2026
98419M-AK-6	XYLEM INC SR NT			1	2.B FE	14,888,295	119.3460	17,946,007	15,037,000	14,902,121		2,922			4.375	4.435	MN	109,645	657,869	11/09/2016	11/01/2046
98419M-AL-4	XYLEM INC SR NT			1	2.B FE	11,905,680	99.2140	11,905,716	12,000,000	11,917,780		8,041			2.250	2.334	JJ	113,250	295,500	06/24/2020	01/30/2031
98419M-AM-2	XYLEM INC SR NT			1	2.B FE	1,592,016	98.9440	1,583,110	1,600,000	1,593,512		993			1.950	2.021	JJ	13,087	34,147	06/24/2020	01/30/2028
98458P-AA-3	YALE UNIVERSITY MTN DTD 04/08/96			1	1.A FE	17,559,750	123.9860	18,597,915	15,000,000	16,022,041		(120,327)			7.375	6.119	AO	233,542	1,106,250	02/03/1999	04/15/2096
984588-AA-1	YALE-NEW HAVEN HOSPITAL NT			1	1.D FE	15,403,640	116.2840	17,907,698	15,400,000	15,403,340		(112)			4.366	4.364	JJ	336,182	672,364	03/18/2019	07/01/2043
98462Y-AE-0	YAMANA GOLD INC SR NT 144A		A	1	2.C FE	37,585,386	96.0920	36,351,586	37,830,000	37,590,652		5,266			2.630	2.705	FA	400,735		10/07/2021	08/15/2031
G98508-AC-7	YORKSHIRE WTR SVC BRADFORD GTD SEC SR A3		D		1.G	40,000,000	104.2670	41,706,624	40,000,000	40,000,000					3.870	3.870	FA	559,000	1,548,000	12/13/2011	12/13/2023
G9851*-AC-8	YORKSHIRE WTR SVC BRADFORD GTD SEC SR A9		B		1.G	10,502,823	100.7300	10,901,548	10,822,511	10,822,511				(109,438)	2.140	2.140	JD	11,580	235,330	09/22/2016	09/22/2031
988498-AJ-0	YUM! BRANDS INC SR NT			1	3.C FE	5,447,651	104.1250	5,793,515	5,564,000	5,538,750		13,001			3.875	4.146	MN	35,934	215,605	01/22/2014	11/01/2023
988498-AJ-0	YUM! BRANDS INC SR NT	LS		1	3.C FE	1,399,669	104.1250	1,495,235	1,436,000	1,428,145		4,042			3.875	4.146	MN	9,274	55,645	01/22/2014	11/01/2023
Q9883#-AB-7	Z ENERGY LTD SR SEC SER B		D		2.C PL	8,000,000	106.6560	8,532,443	8,000,000	8,000,000					4.040	4.040	JJ	158,907	323,200	01/04/2018	01/04/2028
Q9883#-AC-5	Z ENERGY LTD SR SEC SER C		D		2.C PL	22,000,000	107.5080	23,651,735	22,000,000	22,000,000					4.140	4.140	JJ	447,810	910,800	01/04/2018	01/04/2030
98956P-AT-9	ZIMMER BIOMET HLDGS SR NT			1	2.B FE	10,477,583	107.7980	11,322,035	10,503,000	10,481,477		2,216			3.550	3.579	MS	104,607	372,857	03/13/2020	03/20/2030
98956P-AT-9	ZIMMER BIOMET HLDGS SR NT	LS		1	2.B FE	9,474,017	107.7980	10,237,586	9,497,000	9,477,539		2,004			3.550	3.579	MS	94,587	337,144	03/13/2020	03/20/2030
98956P-AU-6	ZIMMER BIOMET HLDGS SR NT			1	2.B FE	400,000	99.7360	398,945	400,000	400,000					1.450	1.450	MN	596		11/15/2021	11/22/2024
98956P-AV-4	ZIMMER BIOMET HLDGS SR NT			1	2.B FE	399,896	100.6430	402,572	400,000	399,897		1			2.600	2.603	MN	1,069		11/15/2021	11/24/2031
98956P-AV-4	ZIMMER BIOMET HLDGS SR NT	LS		1	2.B FE	29,592,304	100.6430	29,790,358	29,600,000	29,592,374		70			2.600	2.603	MN	79,098		11/15/2021	11/24/2031
98956P-AB-8	ZIMMER HLDGS INC SR NT			1	2.B FE	10,849,300	133.8830	13,388,270	10,000,000	10,689,685		(22,990)			5.750	5.156	MN	49,514	575,000	09/10/2013	11/30/2039
98956P-AF-9	ZIMMER HLDGS INC SR NT			1	2.B FE	24,592,073	105.3770	25,975,446	24,650,000	24,628,944		6,008			3.550	3.578	AO	218,769	875,075	03/10/2015	04/01/2025
98956P-AF-9	ZIMMER HLDGS INC SR NT	LS		1	2.B FE	349,178	105.3770	368,820	350,000	349,701		85			3.550	3.578	AO	3,106	12,425	03/10/2015	04/01/2025
98956P-AH-5	ZIMMER HLDGS INC SR NT			1	2.B FE	7,796,938	118.9700	9,279,634	7,800,000	7,797,999		28			4.450	4.462	FA	131,127	347,100	10/12/2017	08/15/2045
98956P-AH-5	ZIMMER HLDGS INC SR NT	LS		1	2.B FE	2,182,312	118.9700	2,617,333	2,200,000	2,184,485		363			4.450	4.462	FA	36,984	97,900	10/12/2017	08/15/2045
98978V-AB-9	ZOETIS INC SR NT			1	2.A FE	29,722,701	101.9060	30,515,900	29,945,000	29,912,533		28,865			3.250	3.353	FA	405,505	973,213	03/05/2015	02/01/2023
98978V-AH-6	ZOETIS INC SR NT			1	2.A FE	15,341,132	127.8110	19,753,134	15,455,000	15,359,193		2,600			4.700	4.747	FA	302,660	726,385	10/30/2013	02/01/2043
98978V-AM-5	ZOETIS INC SR NT			1	2.A FE	9,798,300	117.8120	11,781,240	10,000,000	9,814,162		4,043			3.950	4.067	MS	119,597	395,000	10/25/2017	09/12/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98978V-AN-3	ZOETIS INC SR NT			1	2.A FE	2,954,306	111.0420	3,262,403	2,938,000	2,950,056		(1,568)			3.900	3.829	FA	41,695	114,582	03/08/2019	08/20/2028
98978V-AS-2	ZOETIS INC SR NT			1	2.A FE	2,477,800	98.6790	2,466,987	2,500,000	2,478,980		1,180			2.000	2.110	MN	6,389	25,000	06/23/2021	05/15/2030
98978V-AP-8	ZOETIS INC SR NT SER 30YR			1	2.A FE	4,964,750	128.1810	6,409,048	5,000,000	4,966,786		637			4.450	4.493	FA	80,965	222,500	08/13/2018	08/20/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						52,189,083,095	XXX	56,818,185,241	52,340,122,179	52,260,165,742	70,263	9,149,661	5,378,451	(66,005,144)	XXX	XXX	XXX	489,243,717	1,796,316,409	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2			4	1.D FM	180,729	99.5720	236,275	237,290	205,574		(125,606)			3.072	35.702	MON	607	5,514	06/17/2008	05/01/2036
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4			4	1.A	2,308,690	100.6120	2,288,855	2,274,921	2,296,945		(1,777)			3.500	3.046	MON	6,635	71,128	03/13/2015	03/01/2045
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A			4,5	1.A	2,158,668	100.5360	2,117,300	2,106,018	2,140,187		(1,632)			3.500	2.718	MON	6,143	64,899	04/21/2015	04/01/2045
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A			4,5	1.A	3,606,468	100.4160	3,617,862	3,602,889	3,604,878		(80)			3.500	3.480	MON	10,508	107,309	03/13/2017	06/01/2045
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A			4,5	1.A	2,294,379	100.4780	2,283,581	2,272,717	2,287,208		(489)			3.500	3.313	MON	6,629	69,394	08/11/2015	07/01/2045
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A			4,5	1.A	2,770,387	100.6030	2,735,001	2,718,611	2,759,484		(1,364)			3.500	2.803	MON	7,929	84,770	07/05/2016	03/01/2046
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A			4,5	1.A	3,652,617	100.7730	3,631,867	3,604,023	3,639,021		(1,005)			3.500	3.147	MON	10,512	114,462	03/13/2017	05/01/2037
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2			4	1.A FM	320,907	100.0740	334,480	334,233	333,025		1,149			1.746	2.389	MON	475	4,853	08/08/2013	09/01/2045
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6			4,5	1.A FM	2,668,571	101.3230	2,703,876	2,668,571	2,668,571					4.022	4.022	MON	8,944	103,935	04/08/2004	05/01/2034
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7			4,5	1.A FM	5,156	100.7900	5,196	5,156	5,156					4.022	4.022	MON	17	123	04/02/2004	05/01/2034
04541G-LY-6	ASSET BACKED SEC CORP H 2004-HE7 CL A1			4	1.A FM	4,410,171	90.7280	5,121,631	5,645,019	5,119,925		61,476			0.688	1.614	MON	539	39,235	08/19/2013	10/25/2034
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19			4	4.B FM	2,160,197	98.1450	2,502,806	2,550,109	2,328,278		(48,450)			5.975	6.360	MON	12,697	148,258	06/13/2007	04/01/2037
060516-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1			4	1.A FM	28,741	101.9850	29,112	28,545	28,591		(2)			2.496	2.446	MON	59	703	09/10/2004	09/01/2034
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12			4	3.B FM	1,502,286	95.9960	1,489,984	1,552,124	1,529,456		(30,930)			5.750	6.093	MON	7,437	82,157	01/23/2012	03/01/2036
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43			4	1.A FM	1,562,192	102.3370	1,661,429	1,623,484	1,590,139		(1,126)			5.500	6.069	MON	7,441	87,447	07/25/2005	10/01/2033
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1			4	3.B FM	3,820,647	99.1260	4,138,361	4,174,864	4,201,701		(140,995)			5.500	1.764	MON	19,135	222,034	03/13/2006	03/01/2036
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13			4	3.B FM	2,825,690	100.9570	3,048,676	3,019,790	2,991,207		(33,009)			5.500	5.792	MON	13,841	163,135	02/07/2006	10/01/2035
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1			4	1.A FM	100,541	102.7630	112,840	109,806	106,148		87			2.509	3.604	MON	230	2,875	02/03/2012	05/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2			4	1.A FM	443,327	102.7630	519,177	505,216	467,515		941			2.509	5.061	MON	1,056	13,229	12/13/2011	05/01/2034
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7			4	1.A FM	806,543	102.1390	922,371	903,057	842,755		1,890			2.800	4.813	MON	2,107	27,006	11/04/2011	06/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1			4,5	1.A FM	780,141	103.5830	824,144	795,634	786,688		213			2.619	3.082	MON	1,737	20,734	04/11/2014	12/01/2034
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2			4	1.A FM	260,722	103.3800	302,000	292,125	272,706		440			2.509	5.057	MON	611	7,319	06/11/2012	02/01/2035
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1			4	1.A FM	65,968	102.4530	66,917	65,314	65,335		(10)			2.298	2.257	MON	125	1,491	12/08/2004	01/01/2035
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1			4	3.B FM	2,716,654	99.1160	2,747,602	2,772,096	2,743,453		(20,831)			5.500	5.744	MON	12,705	148,827	03/23/2005	03/01/2035
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3			4	1.D FM	2,729,856	102.4130	2,852,999	2,785,789	2,773,640		299			2.670	2.799	MON	6,198	76,505	10/02/2007	10/01/2035
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A			4	1.A FM	989,952	101.5020	993,639	978,939	980,184		(51)			2.622	2.586	MON	2,139	26,360	03/30/2004	10/01/2033
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A			4	1.A FM	197,447	92.5470	180,120	194,627	194,627					2.787	2.787	MON	452	5,465	02/01/2005	01/01/2034
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A			4	1.A FM	156,477	94.1520	147,974	157,164	157,138		1			1.640	1.646	MON	215	2,853	02/24/2004	01/01/2034
161542-CQ-6	CFLAT SER 2003-C1 CLASS 1M1			4	1.A FM	320,723	100.2920	321,677	320,739	320,730		0			4.240	4.241	MON	1,133	13,603	06/13/2003	08/01/2032
161546-FH-4	CHASE FNDG MORT LOAN SER 2003-03 CL 1M1			4	1.A FM	274,757	102.6600	282,076	274,767	274,756		(1)			4.537	4.538	MON	1,039	12,466	05/20/2003	09/01/2032
161546-FX-9	CHASE FNDG MORT LOAN SER 2003-4 CL 1M1			4,5	1.A FM	998,452	101.3160	1,011,628	998,487	998,483		5			4.990	4.990	MON	4,152	78,590	07/23/2003	11/01/2032
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5			4,5	1.A FM	5,739,994	100.7540	5,913,371	5,869,139	5,848,327		3,185			6.200	6.421	MON	30,324	289,236	06/17/2004	02/02/2035
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1			4,5	1.D FM	228,285	102.8850	240,432	233,689	220,842		394			5.477	7.703	MON	1,067	12,482	02/03/2004	08/01/2034
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1			4,5	1.A FM	467,504	100.0510	476,596	476,355	475,013		55			5.194	5.308	MON	2,062	24,948	09/12/2003	01/01/2033
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5			4,5	1.A FM	4,890,954	102.4450	5,010,833	4,891,222	4,891,140		12			5.138	5.139	MON	20,943	240,700	02/11/2004	11/01/2033
161546-HD-1	CHASE FUNDING MTG LOAN SER 2003-6 CL 1M1			4,5	1.A FM	1,650,636	101.9230	1,695,136	1,663,153	1,658,933		2,462			4.924	5.024	MON	6,825	135,191	05/14/2014	11/01/2034
161546-HV-1	CHASE FUNDING MTG LOANS 2004-1 CL 1M1			4	1.A FM	1,374,210	107.3300	1,474,962	1,374,229	1,374,217		2			4.725	4.725	MON	5,411	78,724	02/11/2004	05/01/2033
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1			4	1.A FM	330,977	102.7260	346,719	337,517	334,325		(55)			5.250	5.509	MON	1,477	16,262	03/02/2005	05/01/2035
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29			4	1.A FM	4,492,562	102.6460	4,958,973	4,831,143	4,705,896		(1,865)			5.500	6.456	MON	22,143	258,716	11/03/2005	10/01/2035
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A			4,5	1.A	2,055,225	101.3180	2,056,282	2,029,539	2,049,495		(1,640)			3.500	3.165	MON	5,919	63,504	10/30/2019	03/01/2050
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A			4,5	1.A	339,209	100.9190	340,253	337,154	338,736		(105)			4.000	3.788	MON	1,124	11,293	04/10/2019	04/01/2049
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A			4,5	1.A	5,050,793	101.3890	5,082,838	5,013,194	5,043,708		(1,927)			3.500	3.292	MON	14,622	154,337	07/29/2019	07/01/2049
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A			4,5	1.A	1,137,720	100.9520	1,134,541	1,123,847	1,134,518		(708)			4.000	3.572	MON	3,746	37,644	04/10/2019	04/01/2049
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A			4,5	1.A	11,478,323	101.4420	11,514,339	11,350,628	11,478,890		(101,962)			3.500	2.506	MON	33,106	349,441	07/29/2019	07/01/2049
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1			4	1.D FM	2,006,720	88.5550	1,890,023	2,134,304	1,683,739		(45,613)			5.500	5.363	MON	9,782	115,060	01/28/2005	02/01/2035
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A			4,5	1.A	4,064,775	101.0090	4,051,350	4,010,879	4,064,775		(28,032)			3.500	1.837	MON	11,698	108,927	08/19/2019	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12558T-AA-5	CIM TR 2019-J2 CL A1 144A			4,5	1.A	7,024,501	101.2710	7,008,674	6,920,690	7,024,501		(29,989)			3.500	2.441	MON	20,185	208,397	11/06/2019	10/01/2049
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A			4,5	1.A	9,608,101	100.9260	9,460,539	9,373,757	9,608,101		(760)			3.000	1.639	MON	23,434	244,741	07/23/2020	07/01/2050
12564K-AU-2	CIM TR 2021-J1 CL A19 144A			4,5	1.A	6,430,386	99.1720	6,244,442	6,296,584	6,418,914		(11,473)			2.500	2.222	MON	13,118	129,387	04/01/2021	03/01/2051
12564E-AU-6	CIM TR 2021-J2 CL A19 144A			4,5	1.A	10,236,897	99.1720	10,107,903	10,192,306	10,233,665		(3,232)			2.500	2.441	MON	21,234	187,475	03/29/2021	04/01/2051
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4			4	2.B FM	191,080	103.0100	196,832	191,080	191,080					5.500	5.500	MON	876	10,245	05/11/2005	04/01/2035
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4			4	1.A FM	6,102,798	103.7780	6,557,879	6,319,142	6,224,632		774			5.500	5.931	MON	28,963	340,703	08/18/2006	07/01/2035
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3			4	1.A FM	1,708,076	103.6990	1,875,944	1,809,031	1,770,060		3,699			5.000	5.773	MON	7,538	89,368	09/13/2005	07/01/2035
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12			4	1.A FM	1,278,475	101.7870	1,344,975	1,321,368	1,305,806		526			5.500	5.938	MON	6,056	70,448	02/07/2006	02/01/2036
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10			4	4.B FM	3,317,542	98.4090	3,399,420	3,454,367	3,317,542		(303,405)			5.750	4.488	MON	16,552	195,471	04/10/2006	04/01/2036
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1			4	3.B FM	4,948,870	101.4990	4,987,210	4,913,554	4,948,870		(134,936)			6.000	5.336	MON	24,568	284,689	11/02/2006	10/01/2036
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3			4	1.D FM	3,751,110	100.5500	4,253,178	4,229,928	3,925,439		(35,370)			6.000	5.940	MON	21,150	248,081	12/22/2006	12/01/2035
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA			4	1.D FM	335,443	99.4140	568,335	571,687	51,365		(107,512)			3.153	7.480	MON	1,502	17,693	05/18/2012	09/01/2037
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A			4	1.A	18,906,065	99.1720	18,669,284	18,825,175	18,901,965		(4,100)			2.500	2.435	MON	7,844	233,047	06/25/2021	07/01/2051
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A			4,5	1.A	17,566,595	99.1720	17,372,267	17,517,328	17,565,470		(1,125)			2.500	2.447	MON	7,299	108,633	09/23/2021	09/01/2051
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2			4	1.D FM	1,985,847	99.9830	2,579,072	2,579,501	1,179,297		(167,471)			6.000	6.370	MON	12,898	151,241	06/14/2007	05/01/2037
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4			4	4.B FM	5,569,894	100.8320	6,611,130	6,556,580	6,589,363		(218,370)			6.000	5.950	MON	32,783	385,322	02/02/2007	01/01/2037
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18			4	1.D FM	3,303,921	77.9710	3,293,408	4,223,903	1,713,446		(344,667)			6.000	6.330	MON	21,120	248,248	07/19/2007	08/01/2037
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13			4	1.A FM	514,955	94.0350	531,397	565,108	532,004		1,637			0.652	2.082	MON	61	3,602	01/16/2014	08/25/2034
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25			4	5.B FM	318,349	77.9710	387,230	496,635	470,815		26,777			6.000	16.922	MON	2,483	29,188	10/09/2008	08/01/2037
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3			4	1.D FM	2,462,769	75.0440	2,465,719	3,285,682	332,692		(425,200)			6.000	5.980	MON	16,428	214,917	12/01/2021	02/01/2037
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5			4,5	1.A FM	394,109	99.9130	393,769	394,113	394,113		0			4.483	4.483	MON	1,472	11,243	12/20/2004	05/01/2035
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1			4	2.B FM	291,194	92.0870	302,355	328,337	302,264		733			0.762	3.418	MON	158	2,359	12/11/2013	02/25/2035
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1			4	1.A FM	362,629	102.6720	379,373	369,500	368,159		25			2.391	2.536	MON	736	9,557	05/21/2004	05/01/2034
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1			4	1.A FM	384,506	101.7530	411,837	404,743	391,886		992			2.761	4.334	MON	931	10,991	08/14/2013	11/01/2034
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4			4	3.B FM	2,261,047	97.7170	2,303,447	2,357,271	2,290,687		(5,682)			5.250	5.802	MON	10,313	121,671	01/12/2006	05/01/2035
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11			4	1.D FM	31,944	16.1880	10,070	62,205	787		(10,907)			5.500	6.360	MON	285	12,682	12/01/2021	06/01/2035
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7			4	1.D FM	1,387,237	100.4610	1,522,450	1,515,467	58,092		(303,037)			5.500	5.730	MON	6,946	73,717	07/07/2005	09/01/2035
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6			4	4.B FM	678,186	69.0230	515,594	746,983	577,092		(8,070)			5.500	6.157	MON	3,424	39,846	12/02/2005	11/01/2035
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14			4	3.B FM	5,545,815	91.7340	5,398,442	5,884,891	5,485,361		(62,583)			5.250	5.336	MON	25,746	301,687	01/27/2005	04/01/2035
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A			4,5	1.A	14,934,229	99.3670	16,135,314	16,238,112	15,299,865		19,968			3.464	4.855	MON	46,875	549,675	06/11/2013	07/03/2043
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1			4	5.B FM	705,041	86.6590	679,218	783,783	783,783		8,134			5.500	5.483	MON	3,592	41,180	03/23/2006	04/01/2036
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1			4	1.D FM	7,888,987	71.9040	7,469,825	10,388,603	7,621,279		7,244			0.652	2.460	MON	1,123	66,428	01/16/2014	08/25/2037
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A			4,5	1.A	1,778,940	100.9680	1,754,220	1,737,406	1,764,708		(992)			3.500	2.877	MON	5,067	53,947	04/20/2015	03/01/2045
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A			4,5	1.A	7,773,515	99.6040	8,227,633	8,260,322	7,907,960		9,218			3.391	4.165	MON	23,343	272,184	05/15/2013	04/01/2043
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9			4	1.A FM	4,208,029	101.3730	4,468,045	4,407,512	4,310,157		(3,957)			5.250	5.822	MON	19,283	226,009	06/13/2005	03/01/2035
22541N-6X-2	CS FIRST BOSTON MTG SECS 2003-10 CL CB1			4,5	4.B FM	630,459	79.6890	567,666	712,350	375,625		(1,768)			5.500	5.430	MON	3,265	45,440	11/22/2005	05/01/2033
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1			4	1.A FM	656,138	104.4160	766,720	734,295	708,327		243			6.000	7.101	MON	3,671	42,983	06/06/2008	12/01/2034
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1			4	1.A FM	343,802	99.6780	369,481	370,676	370,676					0.702	0.702	MON	36	17,864	11/21/2007	09/25/2037
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A			4,5	1.A	1,815,524	100.7370	1,819,813	1,806,492	1,812,411		(203)			3.500	3.342	MON	5,269	57,207	08/31/2015	08/01/2045
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A			4,5	1.A	1,335,908	101.3030	1,356,711	1,339,256	1,336,213		59			3.500	3.573	MON	3,906	41,476	05/10/2019	02/01/2048
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A			4,5	1.A	466,009	101.2080	480,649	474,913	467,992		133			3.500	3.971	MON	1,385	14,708	02/08/2018	02/01/2048
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1			4	1.A FM	596,442	102.4390	673,599	657,561	627,421		1,281			2.078	3.260	MON	1,139	14,121	12/28/2012	06/01/2034
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A			4,5	1.A	2,479,914	101.6350	2,498,605	2,458,403	2,472,444		(600)			3.500	3.234	MON	7,170	78,845	05/12/2015	03/01/2045
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A			4,5	1.A	1,044,213	100.7340	1,104,150	1,096,107	1,044,261		20,777			3.500	8.474	MON	3,197	31,961	11/06/2018	10/01/2047
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A			4,5	1.A	282,327	100.1420	285,269	284,864	283,435		457			3.500	4.559	MON	831	4,915	02/09/2018	03/01/2048
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A			4,5	1.A	301,859	100.1800	310,364	309,806	304,074		851			3.500	6.860	MON	904		05/10/2019	04/01/2048
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A			4,5	1.A	1,746,500	101.5270	1,761,200	1,734,709	1,743,649		(798)			3.500	3.319	MON	5,060	53,655	11/21/2019	12/01/2049
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A			4,5	1.A	6,618,154	101.6130	6,642,371	6,536,952	6,618,154		14,163			3.500	2.901	MON	19,066	202,191	11/21/2019	12/01/2049
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A			4,5	1.A	10,729,610	100.7020	10,509,307	10,436,095	10,729,610		(15,010)			3.000	1.538	MON	26,090	277,445	08/13/2020	08/01/2050
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A			4,5	1.A	7,105,241	100.3200	6,979,665	6,957,396	7,105,241		12,637			3.000	2.198	MON	17,393	184,964	08/13/2020	08/01/2050
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A			4,5	1.A	16,729,309	100.1120	16,206,137	16,188,022	16,729,309					2.500	2.051	MON	6,745	330,047	02/17/2021	01/08/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A			4,5	1.A	11,619,347	99.3620	11,452,155	11,525,701	11,613,747		(5,600)			2.500	2.368	MON	24,012	143,330	06/11/2021	05/08/2051
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A			4,5	1.A	20,508,582	99.4220	20,241,373	20,359,069	20,503,679		(4,903)			2.500	2.363	MON	8,483	168,058	08/12/2021	08/01/2051
36157T-4F-5	GE CAP MTG SVCS 1997-HE1 CL A-5 NAS			4	5.B FM	18,158	18.7470	11,855	63,239	13,162	4,510	(3,551)			7.290	7.010	MON	550	3,053	06/20/1997	03/01/2027
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1			4	1.D FM	1,635,195	94.0740	1,666,378	1,771,340	1,708,579		(14,733)			3.406	4.137	MON	5,028	60,414	05/29/2013	09/01/2035
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A			4	1.A FM	288,437	100.6090	296,212	294,418	294,331		4			2.832	2.839	MON	695	8,535	07/23/2004	08/01/2034
362570-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A			4,5	1.A	1,508,782	100.5990	1,501,630	1,492,689	1,505,106		(1,172)			3.500	3.076	MON	4,354	33,813	10/22/2019	03/01/2050
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A			4,5	1.A	7,654,030	100.6450	7,544,227	7,495,912	7,654,030		23,734			2.962	2.430	MON	18,502	205,189	06/19/2020	10/01/2050
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A			4,5	1.A	2,285,046	100.3400	2,248,898	2,241,271	2,274,922		(3,320)			3.500	3.023	MON	6,537	66,628	01/16/2020	05/01/2050
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A			4,5	1.A	2,091,924	100.2800	2,065,195	2,059,424	2,084,415		(2,463)			3.500	3.113	MON	6,007	61,222	01/16/2020	05/01/2050
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A			4,5	1.A	6,662,854	100.7330	6,560,025	6,512,258	6,662,854		28,354			3.500	2.501	MON	18,994	194,669	02/18/2020	07/01/2050
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A			4,5	1.A	2,297,919	100.6180	2,268,175	2,254,243	2,297,919		8,215			3.500	2.659	MON	6,575	67,385	02/18/2020	07/01/2050
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A			4,5	1.A	3,428,870	100.8170	3,393,786	3,366,278	3,416,529		(5,820)			3.000	2.611	MON	8,416	89,852	05/22/2020	10/01/2050
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A			4,5	1.A	7,405,437	100.9240	7,301,571	7,234,742	7,405,437		12,140			3.000	2.276	MON	18,087	197,423	09/18/2020	01/01/2051
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A			4,5	1.A	5,973,898	99.1720	5,891,289	5,940,483	5,972,763		(1,134)			2.500	2.457	MON	12,376	85,792	05/14/2021	10/01/2051
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A			4,5	1.A	23,142,198	99.1720	22,688,225	22,877,675	23,128,239		(13,959)			2.500	2.348	MON	9,532	377,578	04/16/2021	09/01/2051
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14			4	4.B FM	383,887	162.9570	672,295	412,559	412,559		(22,731)			5.500	6.200	MON	1,891	21,195	03/09/2006	02/01/2036
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9			4	3.B FM	543,885	136.9120	781,585	570,867	565,864		(17,240)			5.500	6.148	MON	2,616	29,328	03/08/2006	02/01/2036
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10			4	3.B FM	95,432	546.2710	575,779	105,402	105,402		(16,557)			5.500	6.354	MON	483	2,781	06/07/2006	05/01/2036
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8			4	3.B FM	88,051	911.1750	956,946	105,024	103,919		(12,512)			5.500	7.228	MON	476	2,563	06/07/2006	05/01/2036
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6			4	1.D FM	316,163	94.1320	318,597	338,457	332,408		2,679			5.500	6.366	MON	1,551	13,710	11/21/2005	03/01/2035
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7			4	1.D FM	1,413,680	104.8450	1,539,355	1,468,222	1,449,555		4,078			5.500	6.031	MON	6,729	77,793	12/12/2005	11/01/2035
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1			4	1.A FM	640,287	106.2420	693,590	652,839	651,785		27			2.622	2.685	MON	1,426	17,442	04/05/2006	10/01/2033
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13			4	1.D FM	1,399,643	99.0410	1,487,121	1,501,523	1,342,742		(15,994)			5.500	5.861	MON	6,882	86,084	01/25/2006	12/01/2035
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14			4	3.B FM	796,308	99.0440	812,250	820,092	802,156		(9,659)			5.500	5.828	MON	3,759	43,659	01/25/2006	12/01/2035
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1			4	1.A FM	2,706,746	99.4430	2,739,221	2,754,552	2,725,288		1,031			2.637	2.892	MON	6,052	72,846	08/21/2013	04/01/2035
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1			4	1.A FM	662,707	100.6270	727,899	723,365	690,166		1,051			2.783	3.889	MON	1,678	20,783	04/09/2013	09/01/2035
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1			4	1.D FM	2,660,195	93.3840	2,764,498	2,960,342	1,725,548		(232,806)			2.559	2.661	MON	6,313	74,468	08/17/2007	03/01/2037
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1			4	1.A FM	475,765	99.4590	493,067	495,750	495,413		12			2.164	2.182	MON	894	11,786	08/02/2004	06/01/2034
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1			4	1.A FM	1,790,170	99.6800	1,988,243	1,994,618	1,858,494		10,092			0.842	2.304	MON	233	16,464	06/26/2013	12/25/2034
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1			4	1.A FM	512,905	99.5130	568,700	571,482	543,954		3,174			0.743	5.265	MON	59	4,101	06/26/2013	09/25/2034
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1			4	1.A FM	1,552,393	98.3750	1,723,361	1,751,824	1,614,764		2,165			0.622	2.989	MON	151	10,564	02/13/2013	04/25/2035
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1			4	1.A FM	3,975,602	100.1930	4,416,108	4,407,623	4,048,303		(40,814)			0.622	2.580	MON	381	26,920	09/11/2013	04/25/2035
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1			4	1.A FM	1,275,145	97.6410	1,502,334	1,538,636	1,352,492		9,031			0.742	3.857	MON	159	11,106	12/03/2012	08/25/2035
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1			4	1.D FM	4,524,871	90.6650	5,279,876	5,823,485	4,331,896		(140,729)			2.830	2.830	MON	13,733	164,490	02/05/2007	09/01/2036
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1			4	1.D FM	3,258,661	78.5270	2,960,534	3,770,089	3,024,903		(76,656)			3.084	3.350	MON	9,691	117,362	10/03/2007	09/01/2036
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6			4	1.A FM	215,930	101.3750	276,574	272,823			267,239			6.210	5.720	MON	1,412	17,904	11/16/2006	12/01/2036
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13			4	1.D FM	1,830,087	62.8320	1,238,192	1,970,647	788,391		(188,509)			5.500	5.860	MON		105,641	02/08/2006	01/01/2036
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3			4	4.B FM	1,449,152	81.9330	1,189,788	1,452,142	1,452,142		(42,552)			2.538	2.538	MON	3,071	36,924	09/21/2007	10/01/2036
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1			4	1.A FM	276,407	102.2150	309,197	302,498	287,467		543			2.622	4.214	MON	661	8,348	06/20/2012	07/01/2035
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3			4	1.A FM	1,670,406	101.6270	1,822,261	1,793,093	1,766,586		662			2.511	2.931	MON	3,752	47,976	02/10/2012	07/01/2035
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3			4	1.D FM	6,470,360	91.3010	6,728,702	7,369,789	5,203,468		1,813			2.853	4.170	MON	17,522	210,270	06/25/2008	04/01/2037
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4			4	1.D FM	2,313,418	82.2810	2,249,753	2,734,229	1,545,660		(86,316)			2.791	2.920	MON	6,360	76,968	11/15/2007	06/01/2037
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A			4	1.A	7,140,016	100.1010	9,169,823	9,160,588	8,324,295		333,999			3.500	6.763	MON	26,718	314,222	02/11/2014	01/01/2044
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A			4	1.A	1,615,920	101.3190	1,596,819	1,576,027	1,610,017		(972)			3.500	2.727	MON	4,597	49,164	06/09/2016	05/01/2046
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A	CF		4,5	1.A	3,868,287	100.3760	3,857,515	3,843,067	3,863,553		(281)			3.469	3.326	MON	11,108	120,158	02/17/2017	01/01/2047
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A			4,5	1.A	2,324,666	100.6660	2,300,433	2,285,210	2,316,916		(434)			3.500	3.149	MON	6,665	71,506	05/22/2017	05/01/2047
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A			4,5	1.A	2,650,536	100.7000	2,755,197	2,736,037	2,650,673		71,493			3.500	7.320	MON	7,980	82,557	06/27/2018	12/01/2048
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A	CF		4,5	1.A	3,084,383	100.6160	3,154,890	3,135,563	3,085,081		46,221			4.000	6.376	MON	10,452	100,088	11/07/2018	01/01/2049
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A			4,5	1.A	768,891	100.7310	780,367	774,702	770,260		108			4.000	4.265	MON	2,582	25,018	09/20/2018	09/01/2040
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A	CF		4,5	1.A	3,857,256	100.4420	3,884,620	3,867,529	3,859,642		217			4.000	4.102	MON	12,892	126,309	01/18/2019	05/01/2049
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A			4,5	1.A	303,685	100.4200	303,065	301,799	303,273		(71)			4.000	3.821	MON	1,006	9,278	03/22/2019	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A			4,5	1.A	578,405	100.4290	573,712	571,264	576,842		(268)			4.000	3.644	MON	1,904	17,561	03/22/2019	08/01/2049
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A			4,5	1.A	154,209	100.6620	154,385	153,370	154,063		(39)			4.000	3.792	MON	511	4,555	04/23/2019	09/01/2049
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A			4,5	1.A	846,366	100.6620	842,102	836,563	844,662		(463)			4.000	3.558	MON	2,789	24,844	04/23/2019	09/01/2049
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A			4,5	1.A	1,831,126	100.8050	1,805,251	1,790,832	1,831,126		(19,660)			4.000	1.741	MON	5,969	56,457	06/25/2019	11/01/2049
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A			4,5	1.A	2,221,639	100.9460	2,217,691	2,196,907	2,218,876		(14,981)			3.500	2.262	MON	6,408	60,019	09/17/2019	12/01/2049
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A			4,5	1.A	6,293,222	100.9660	6,256,238	6,196,403	6,293,067		(45,906)			3.500	2.323	MON	18,073	169,284	08/16/2019	12/01/2049
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A			4,5	1.A	1,610,137	100.8230	1,610,308	1,597,160	1,607,128		(774)			3.500	3.279	MON	4,658	46,393	09/13/2019	02/01/2050
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A			4,5	1.A	6,821,873	100.9410	6,801,060	6,737,652	6,821,873		(39,823)			3.500	2.074	MON	19,651	195,711	09/13/2019	02/01/2050
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A			4,5	1.A	2,974,713	101.0660	2,967,922	2,936,629	2,974,713		(18,770)			3.500	2.585	MON	8,565	83,811	10/22/2019	03/01/2050
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A			4,5	1.A	5,988,786	101.2180	6,024,100	5,951,589	5,973,308		(2,384)			3.500	3.386	MON	17,359	179,297	03/17/2020	05/01/2050
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A	CF		4,5	1.A	387,901	100.0190	386,585	386,512	387,363		(274)			4.000	3.831	MON	1,288	2,712	02/20/2019	06/01/2049
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A	CF		4,5	1.A	1,150,920	100.4870	1,141,364	1,135,835	1,147,591		(998)			3.500	2.987	MON	3,313	26,792	10/16/2019	03/01/2050
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A			4,5	1.A	2,616,120	100.2710	2,574,924	2,567,970	2,616,120		8,297			3.500	2.710	MON	7,490	74,084	01/24/2020	06/01/2050
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A			4,5	1.A	8,612,458	100.5860	8,472,263	8,422,942	8,612,458		(37,275)			3.500	2.017	MON	24,567	242,996	01/24/2020	06/01/2050
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A			4,5	1.A	3,681,696	100.3240	3,619,521	3,607,847	3,681,696		(14,045)			3.500	2.352	MON	10,523	107,315	02/19/2020	07/01/2050
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A			4,5	1.A	6,266,858	101.2000	6,195,888	6,122,408	6,266,897		(27,383)			3.500	1.938	MON	17,857	182,110	02/19/2020	07/01/2050
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A			4,5	1.A	1,648,555	100.6450	1,615,511	1,605,165	1,648,555		5,658			3.000	1.782	MON	4,013	40,158	06/19/2020	11/01/2050
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A			4,5	1.A	4,433,181	101.2040	4,350,617	4,298,842	4,433,396		14,883			3.000	1.851	MON	10,747	110,637	07/21/2020	12/01/2050
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A			4,5	1.A	4,411,687	100.5760	4,323,595	4,298,842	4,411,687		12,304			3.000	2.029	MON	10,747	110,637	07/21/2020	12/01/2050
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A			4,5	1.A	5,910,908	101.2040	5,800,822	5,731,790	5,911,195		(11,787)			3.000	1.527	MON	14,329	147,516	07/21/2020	12/01/2050
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A			4,5	1.A	7,531,431	99.8010	7,344,300	7,358,955	7,531,155		15,979			3.000	2.313	MON	18,397	197,157	09/18/2020	01/01/2051
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A			4,5	1.A	4,171,896	101.6680	4,127,971	4,060,239	4,147,510		(20,546)			3.500	2.166	MON	11,842	129,582	02/21/2020	08/01/2050
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A			4,5	1.A	8,049,069	101.4390	7,901,876	7,789,814	8,049,215		(18,034)			3.000	0.774	MON	19,475	213,080	07/24/2020	10/01/2050
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A			4,5	1.A	2,196,505	101.1110	2,162,456	2,138,693	2,181,283		(9,587)			3.000	1.602	MON	5,347	58,501	07/24/2020	10/01/2050
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A			4,5	1.A	15,209,089	99.1090	15,064,221	15,199,589	15,208,707		(382)			2.500	2.486	MON	6,333	94,027	09/28/2021	02/01/2052
46592X-BP-8	JP MORGAN MTG TR 2021-13 CL A15 144A			4,5	1.A	21,566,942	99.1090	21,472,163	21,665,112	21,569,763		2,821			2.500	2.605	MON	9,027	89,085	10/26/2021	04/01/2052
46653Q-BP-9	JP MORGAN MTG TR 2021-14 CL A15 144A			4,5	1.A	17,581,117	99.1410	17,659,049	17,812,118	17,584,403		3,286			2.500	2.799	MON	7,422	37,109	11/23/2021	05/01/2052
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A			4,5	1.A	21,129,111	99.2340	20,418,597	20,576,128	21,149,142		20,030			2.500	2.097	MON	8,573	420,215	02/19/2021	06/07/2051
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A			4,5	1.A	20,963,142	99.1090	20,599,418	20,784,525	20,947,595		(15,547)			2.500	2.389	MON	8,660	383,969	03/26/2021	08/01/2051
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A			4,5	1.A	9,826,016	99.4840	9,716,145	9,766,501	9,823,257		(2,758)			2.500	2.419	MON	20,347	120,944	06/24/2021	12/01/2051
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14			4	3.B FM	9,569,090	96.5940	9,608,486	9,947,243	9,643,304		(16,917)			5.500	5.902	MON	45,592	535,724	08/24/2005	09/01/2035
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A			4,5	1.A	12,330,178	101.1700	12,085,421	11,945,677	12,330,327		(49,248)			3.000	1.950	MON	29,864	324,850	07/30/2020	02/01/2050
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A			4,5	1.A	2,050,870	101.0800	2,015,689	1,994,161	2,050,870		1,708			3.000	2.194	MON	4,985	54,229	07/30/2020	02/01/2050
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A			4,5	1.A	2,419,721	101.4780	2,378,916	2,344,265	2,419,721		2,276			3.000	2.092	MON	5,861	63,750	07/30/2020	02/01/2050
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1			4	4.B FM	1,485,232	51.9700	1,060,312	2,040,220	1,260,408		(199,833)			0.602	4.788	MON	205	11,838	08/09/2012	12/25/2036
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B			4	1.A FM	1,902,640	101.1750	2,121,629	2,096,986	2,001,835		8,896			1.104	5.080	MON	1,900	22,928	03/18/2014	11/01/2035
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6			4,5	1.D FM	791,898	89.7880	750,745	836,129	525,313		(29,628)			5.971	5.970	MON	4,160	24,589	10/07/2005	11/01/2035
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B			4,5	1.D FM	9,714,938	76.5020	9,219,832	12,051,778	9,160,341		888,232			6.500	6.500	MON	65,280	407,450	02/07/2006	02/01/2036
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4			4,5	2.B FM	221,368	96.3090	224,917	233,536	233,533		0			6.219	5.719	MON	1,210	7,544	02/07/2006	02/01/2036
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5			4	1.A FM	376,678	102.8990	405,694	394,266	384,543		(2,799)			5.250	5.874	MON	1,725	19,593	01/11/2006	11/01/2035
58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A			4,5	1.A	11,268,429	99.2920	11,076,145	11,155,135	11,261,948		(6,481)			2.500	2.344	MON	23,240	137,948	06/14/2021	06/01/2051
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A			4,5	1.A	20,897,837	99.1720	20,621,674	20,793,868	20,889,939		(7,898)			2.500	2.439	MON	8,664	386,233	03/17/2021	04/01/2051
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E			4	1.D FM	526,805	97.9020	635,323	648,939	311,115		(17,330)			2.471	9.430	MON	1,336	16,366	06/07/2012	12/01/2035
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1			4	1.A FM	1,216,726	101.1480	1,241,558	1,227,466	1,221,902		208			2.834	2.941	MON	2,899	33,905	05/29/2013	02/01/2035
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2			4	1.A FM	675,567	101.4230	767,708	756,937	716,423		1,430			2.834	4.156	MON	1,788	20,908	06/01/2012	02/01/2035
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1			4	1.A FM	601,362	100.7190	603,895	599,582	601,077		1,293			2.369	2.283	MON	1,184	17,895	08/11/2004	05/01/2034
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1			4	1.A FM	268,152	103.5650	304,969	294,471	283,395		457			2.239	3.112	MON	549	6,792	02/03/2012	07/01/2034
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6			4	1.D FM	14,494,255	100.1410	15,136,920	15,115,553	14,730,542		(142,352)			5.500	5.967	MON	69,280	851,311	12/01/2021	08/01/2035
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3			4	1.A FM	426,939	104.2100	436,656	419,017	422,281		(59)			5.500	5.209	MON	1,920	22,434	12/16/2004	08/01/2034
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1			4	2.B FM	1,010,491	100.3130	1,031,932	1,028,708	1,020,177		45			5.500	5.709	MON	4,715	58,151	12/01/2021	08/01/2035
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10			4	1.D FM	817,702	74.3170	854,986	1,150,459			314,359			5.500	5.940	MON	5,273	61,514	02/24/2006	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A			4	1.A FM	783,741	102.8780	860,026	835,970	792,718		3,282			2.481	3.888	MON	1,728	20,561	07/01/2013	08/01/2034
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3			4	1.A FM	1,839,747	102.5250	1,904,042	1,857,157	1,849,354		259			5.250	5.367	MON	8,125	94,010	02/24/2005	03/01/2035
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5			4	1.D FM	1,735,956	40.7730	1,478,289	3,625,639	1,355,107		(92,421)			6.141	6.140	MON	18,554	68,807	05/24/2006	06/01/2036
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6			4	1.A FM	139,772	100.4620	145,922	145,250	144,786		415			5.250	5.841	MON	635	5,876	06/10/2005	03/01/2035
61913P-AA-0	MTGIT TR 2004-1 CL A1			4	1.A FM	1,358,703	100.7110	1,597,225	1,585,948	1,413,039		11,560			0.882	3.755	MON	194	13,772	12/21/2011	11/25/2034
61913P-AP-7	MTGIT TR 2005-1 CL 1A1			4	1.A FM	676,241	100.4280	849,903	846,282	760,949		7,553			0.742	5.198	MON	105	6,021	11/26/2012	02/25/2035
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6			4,5	1.D FM	3,158,064	33.7180	1,470,350	4,360,763	296,941		(486,274)			6.667	6.670	MON	24,228	71,421	06/07/2006	07/01/2036
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A	CF		4,5	1.A	2,359,666	101.1890	2,341,632	2,314,107	2,345,624		(1,610)			3.500	2.752	MON	6,749	72,804	04/28/2015	04/01/2046
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A	CF		4,5	1.A	2,038,215	100.8360	2,051,085	2,034,083	2,037,081		(154)			3.500	3.429	MON	5,933	60,226	11/05/2015	10/01/2045
67647E-AU-1	OCEANVIEW MTG TR 2021-5 CL A19 144A			4,5	1.A	13,466,394	99.0470	13,348,474	13,476,922	13,466,754		361			2.500	2.519	MON	5,615	55,548	10/08/2021	10/01/2051
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A			4,5	1.A	12,862,631	99.0470	12,643,237	12,764,899	12,857,483		(5,148)			2.500	2.400	MON	26,594	210,592	04/27/2021	05/01/2051
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5			4	1.A FM	1,574,862	104.3660	1,644,132	1,575,355	1,575,074		(31)			5.500	5.504	MON	7,220	84,881	01/07/2005	03/01/2035
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3			4	4.B FM	2,847,749	90.5820	2,751,708	3,037,819	3,037,819		49,136			5.500	5.904	MON	13,923	162,237	12/21/2005	11/01/2035
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A			4,5	1.A	1,984,900	99.8580	1,961,548	1,964,335	1,964,099		(20,350)			3.000	3.005	MON	4,911	53,601	02/14/2020	02/01/2050
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A			4,5	1.A	23,997,435	99.1720	23,817,320	24,016,198	23,998,015		580			2.500	2.515	MON	50,034	147,886	09/29/2021	10/01/2051
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A			4,5	1.A	4,880,446	100.4710	4,773,629	4,751,271	4,880,505		(24,046)			3.000	1.932	MON	11,878	107,739	06/26/2020	05/01/2050
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A			4,5	1.A	800,839	100.0840	824,637	823,948	764,162		(30,698)			3.500	21.400	MON	2,403	10,950	05/18/2018	06/01/2048
74922R-AP-5	RALI 2006-QS1 CL 3A1			4	5.B FM	230,975	90.5060	287,306	317,445	317,445		38,583			5.750	12.170	MON	3,042	12,986	10/24/2008	03/01/2022
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A			4,5	1.A	7,007,580	99.1720	6,920,355	6,978,141	7,006,244		(1,337)			2.500	2.440	MON	14,538	86,429	07/01/2021	07/01/2051
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A			4,5	1.A	14,155,214	101.0560	14,147,713	13,999,902	14,155,301		22,512			3.000	2.640	MON	35,000	368,664	02/06/2020	02/01/2050
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A			4,5	1.A	7,671,560	100.2060	7,631,333	7,615,633	7,659,243		(4,251)			3.000	2.849	MON	19,039	200,545	02/06/2020	02/01/2050
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-Q06 CL A1			4	1.D FM	1,057,929	30.3010	767,823	2,533,961			(128,329)			0.462	13.890	MON	163	11,769	12/08/2010	06/25/2046
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-Q03 A2			4	1.D FM	2,379,932	37.4560	1,293,680	3,453,831	797,649		(163,653)			0.622	0.430	MON	298	21,587	03/21/2006	04/25/2046
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11			4	1.A FM	380,954	99.3380	447,851	450,833	433,051		2,165			0.972	4.207	MON	61	4,331	09/13/2012	02/25/2034
76110W-VW-3	RESIDENTIAL ASSET SEC 2003-KS11 CL MII2			4	1.A FM	508,412	101.4870	621,456	612,350	361,425		(4,307)			1.892	1.970	MON	161	11,698	12/12/2003	01/25/2034
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL A16			4,5	1.A FM	45,765	101.8840	46,639	45,777	45,775		0			4.492	4.494	MON	171	1,725	05/14/2004	06/01/2034
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4			4	4.B FM	2,100,791	94.5340	2,172,256	2,297,781	2,231,543		28,282			5.500	6.047	MON	10,559	120,129	04/05/2006	03/01/2036
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A			4	1.A FM	112,902	100.1500	121,581	121,400	118,627		354			0.666	2.181	MON	25	824	02/06/2014	05/20/2034
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A			4	1.A FM	1,650,429	99.0210	1,742,824	1,760,059	1,693,702		3,239			0.686	1.502	MON	369	12,732	07/25/2013	05/20/2034
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2			4	1.A FM	579,015	98.2340	653,779	665,534	608,781		1,463			0.484	2.924	MON	98	2,849	12/14/2012	06/20/2036
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A			4	1.A	756,218	101.0370	754,276	746,537	751,423		(2,112)			4.000	3.612	MON	2,488	28,004	03/25/2014	04/01/2044
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A			4,5	1.A	6,230,426	100.7440	6,134,935	6,089,604	6,236,416		46,798			3.500	2.321	MON	17,761	195,016	04/24/2015	05/01/2045
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A			4,5	1.A	6,265,866	100.5580	6,273,391	6,238,572	6,258,058		(694)			3.500	3.420	MON	18,196	199,150	06/19/2015	07/01/2045
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A			4,5	1.A	2,377,372	100.3880	2,388,286	2,379,045	2,377,596		48			3.500	3.521	MON	6,939	75,945	01/18/2018	07/01/2045
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A			4,5	1.A	6,328,992	100.4070	6,183,088	6,158,006	6,328,992		(995)			3.500	2.263	MON	17,961	194,170	07/21/2016	08/01/2046
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A			4,5	1.A	3,290,737	100.7110	3,209,335	3,186,672	3,263,390		(1,648)			3.500	2.567	MON	9,294	101,514	10/12/2016	11/01/2046
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A			4,5	1.A	3,859,100	100.7340	3,855,408	3,827,322	3,852,660		(534)			3.500	3.298	MON	11,163	121,229	02/06/2017	02/01/2047
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A			4,5	1.A	674,674	100.8480	684,782	679,024	675,525		74			3.500	3.673	MON	1,980	21,243	03/13/2017	04/01/2047
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A			4,5	1.A	3,333,316	100.4890	3,275,398	3,259,468	3,333,316		(15,667)			3.500	1.410	MON	9,507	97,351	06/07/2017	07/01/2047
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A			4,5	1.A	1,993,463	100.8390	2,011,133	1,994,398	1,993,661		12			3.500	3.515	MON	5,817	61,082	01/16/2018	02/01/2048
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A			4,5	1.A	1,897,616	100.6240	1,947,488	1,935,417	1,905,704		568			3.500	4.133	MON	5,645	56,849	02/20/2018	03/01/2048
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A			4,5	1.A	1,911,454	100.8050	1,915,647	1,900,349	1,909,981		(257)			4.000	3.775	MON	6,335	63,194	04/23/2019	07/01/2048
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A			4,5	1.A	1,007,040	100.7600	1,014,849	1,007,197	1,007,078		4			4.000	4.005	MON	3,357	33,243	08/08/2018	09/01/2048
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A			4,5	1.A	1,438,941	100.6060	1,464,830	1,456,004	1,442,957		407			4.000	4.421	MON	4,853	44,703	10/04/2018	11/01/2048
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A			4,5	1.A	566,548	100.9930	563,027	557,490	564,308		(144)			4.000	3.432	MON	1,858	18,696	02/08/2018	03/01/2048
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A			4,5	1.A	825,677	100.6940	821,376	815,719	823,218		(157)			4.000	3.572	MON	2,719	27,356	02/08/2018	03/01/2048
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A			4,5	1.A	303,299	100.8880	301,992	299,334	301,505		(641)			4.500	4.238	MON	1,123	10,175	09/20/2018	10/01/2048
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A			4,5	1.A	3,481,470	100.8530	3,445,499	3,416,346	3,481,599		(65,947)			4.000	1.566	MON	11,388	115,635	05/17/2019	06/01/2049
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A			4,5	1.A	1,286,300	100.8070	1,277,588	1,267,354	1,282,403		(859)			4.000	3.517	MON	4,225	42,897	07/10/2019	06/01/2049
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A			4,5	1.A	5,385,527	100.8210	5,335,551	5,292,089	5,385,527		(30,761)			3.500	2.009	MON	15,435	158,965	08/07/2019	09/01/2049
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A			4,5	1.A	4,474,978	100.7180	4,448,017	4,416,323	4,474,978		(37,895)			3.500	1.982	MON	12,881	132,659	08/07/2019	09/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A			4,5	1.A	13,846,063	101.6070	13,826,635	13,607,925	13,846,063		41,586			3.500	2.847	MON	39,690	418,658	11/14/2019	12/01/2049
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A			4,5	1.A	1,784,260	101.3540	1,786,100	1,762,232	1,779,021		(1,398)			3.500	3.206	MON	5,140	54,216	11/14/2019	12/01/2049
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A			4,5	1.A	439,047	100.2940	432,137	430,871	435,443		(1,589)			4.500	3.957	MON	1,616	9,615	02/21/2019	03/01/2049
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A			4,5	1.A	2,124,702	100.9790	2,085,045	2,064,838	2,124,718		(72,452)			4.500	1.215	MON	7,743	69,613	07/16/2019	08/01/2049
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A			4,5	1.A	5,560,174	100.6420	5,490,254	5,455,255	5,559,996		(14,670)			4.000	4.676	MON	18,184	170,091	09/17/2019	09/01/2049
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A			4,5	1.A	5,305,233	101.8220	5,280,608	5,186,114	5,305,233		(25,792)			3.500	2.269	MON	15,126	164,336	01/08/2020	02/01/2050
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A			4,5	1.A	1,021,840	101.6080	1,018,067	1,001,957	1,017,010		(1,693)			3.500	3.016	MON	2,922	31,750	01/08/2020	02/01/2050
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A			4,5	1.A	16,162,219	101.1520	15,954,549	15,772,827	16,162,416		73,975			3.500	2.586	MON	46,004	493,358	02/13/2020	03/01/2050
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A			4,5	1.A	6,445,172	100.9280	6,367,667	6,309,131	6,486,584		67,165			3.500	2.699	MON	18,402	197,343	02/13/2020	03/01/2050
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A			4,5	1.A	14,663,812	99.0470	14,366,913	14,505,162	14,654,617		(9,195)			2.500	2.363	MON	6,044	210,661	05/06/2021	06/01/2051
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A			4,5	1.A	14,107,930	99.1090	13,934,385	14,059,600	14,105,371		(2,558)			2.500	2.446	MON	5,858	174,233	06/21/2021	07/01/2051
81748C-AU-4	SEQUOIA MTG TR 2021-9 CL A19 144A			4,5	1.A FE	13,895,000	98.5000	13,790,000	14,000,000	13,895,570		570			2.500	2.625	MON	29,167		12/07/2021	01/01/2052
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A			4,5	1.A	2,556,811	100.2430	2,536,863	2,530,713	2,551,432		(503)			3.500	3.224	MON	7,381	81,260	11/18/2016	11/01/2046
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A			4,5	1.A	6,469,259	101.0660	7,079,940	7,005,242	6,425,208		17,209			3.000	8.610	MON	17,513	181,552	11/16/2018	11/01/2046
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2			4	1.A FM	1,284,598	101.8670	1,448,942	1,422,392	1,373,711		3,770			2.620	4.442	MON	3,105	37,652	05/17/2012	09/01/2034
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2			4	1.A FM	1,093,892	102.2410	1,245,522	1,218,219	1,144,164		4,207			2.390	6.895	MON	2,426	28,968	06/17/2013	09/01/2034
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2			4	1.A FM	446,001	101.5260	526,703	518,788	490,810		(314)			2.284	3.852	MON	987	11,898	07/16/2012	04/01/2034
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A			4,5	1.A FM	653,548	102.7330	679,130	661,061	656,905		92			2.586	2.787	MON	1,424	17,111	10/11/2013	07/01/2034
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1			4	1.A FM	1,139,983	100.2700	1,236,122	1,232,794	1,174,637		3,540			0.784	2.423	MON	322	9,371	07/01/2013	11/19/2033
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A			4	1.A FM	1,067,593	97.9850	1,157,483	1,181,292	1,121,658		14,134			0.684	1.858	MON	269	7,878	06/20/2013	05/19/2034
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A			4,5	1.D FM	3,842,281	46.0920	2,177,301	4,723,800	1,115,026		(251,403)			6.130	6.130	MON	24,131	77,702	12/14/2006	01/01/2037
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3			4	1.D FM	1,153,973	36.3820	506,750	1,392,865	422,311		(67,678)			5.500	7.070	MON	6,384	76,451	05/03/2006	04/01/2036
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A			4,5	1.A	1,850,679	100.2630	1,915,087	1,910,070	1,827,096		(33,482)			3.500	5.463	MON	5,571	59,724	06/21/2018	07/01/2048
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A			4,5	1.A	1,300,488	100.6840	1,322,812	1,313,832	1,303,307		451			4.000	4.370	MON	4,379	46,024	10/26/2018	11/01/2048
90355R-AY-8	UNITED WHOLESALE MTG 2021-INV3 A15 144A			4,5	1.B FE	16,910,513	99.1720	16,809,876	16,950,241	16,911,581		1,068			2.500	2.551	MON	35,313	70,459	10/29/2021	11/01/2051
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A			4,5	1.A	4,307,056	99.3620	4,256,296	4,283,629	4,305,607		(1,448)			2.500	2.416	MON	8,924	61,717	05/27/2021	06/01/2051
929227-B6-2	WAMU 2002-S8 CL 1A6			4	1.A FM	2,423,207	103.2660	2,441,316	2,364,104	2,424,601		(2,134)			5.750	4.980	MON	11,328	135,310	12/03/2010	01/01/2033
92925V-AD-2	WAMU 2007-HY1 CL 2A2A			4	1.D FM	6,849,816	100.9160	7,695,708	7,625,871	5,258,535		(153,403)			3.051	3.010	MON	19,390	224,337	01/09/2007	02/01/2037
933636-AE-2	WAMU 2007-HY4 CL 2A3			4	1.D FM	5,696,421	94.9700	6,540,515	6,886,920	5,927,172		(27,869)			2.784	2.710	MON	15,976	188,114	03/14/2007	04/01/2037
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A			4	1.A FM	2,574,652	98.8000	2,720,581	2,753,639	2,627,046		2,713			0.882	2.128	MON	472	25,137	05/30/2013	10/25/2044
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1			4	1.D FM	1,329,090	96.1950	1,412,725	1,468,607	1,364,432		2,127			0.902	2.875	MON	258	13,699	12/11/2013	10/25/2044
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1			4,5	1.A FM	1,520,755	103.4850	1,585,836	1,532,427	1,526,090		598			2.725	2.927	MON	3,480	42,106	07/01/2013	03/01/2035
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2			4	1.A FM	1,671,290	103.9170	2,044,159	1,967,110	1,799,744		20,571			2.725	7.192	MON	4,467	54,049	08/24/2012	03/01/2035
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1			4	1.D FM	2,131,726	97.4200	2,405,179	2,468,870	2,121,012		(32,604)			2.990	3.070	MON	6,151	72,909	01/25/2007	09/01/2036
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6			4	1.A FM	242,291	100.0890	254,558	254,332	248,640		227			2.515	3.188	MON	533	6,645	09/14/2010	09/01/2033
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2			4	1.D FM	10,386,179	99.2340	12,503,055	12,599,617	7,239,106		(414,096)			3.070	4.810	MON	32,236	383,619	01/10/2008	12/01/2036
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A			4	1.A FM	380,362	99.0170	460,701	465,274	408,411		2,051			0.562	3.975	MON	51	2,571	05/10/2012	04/25/2045
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2			4	1.D FM	8,326,841	96.2190	9,353,245	9,720,826	6,424,162		(93,847)			2.873	4.120	MON	23,274	283,665	04/09/2008	08/01/2036
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6			4	1.A FM	1,996,725	103.8000	2,152,625	2,073,827	2,045,878		16,800			5.500	6.062	MON	9,505	111,117	08/03/2005	11/01/2033
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3			4	1.D FM	4,721,426	95.9410	5,286,927	5,510,620	3,552,856		(102,398)			2.976	2.999	MON	13,667	154,171	12/06/2006	01/01/2037
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1			4	2.B FM	4,350,781	79.9630	4,505,845	5,634,897	5,082,580		76,775			0.533	0.580	MON	497	91,809	11/25/2021	06/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1			4	1.D FM	464,277	98.4320	691,669	702,688	201,771		(50,566)			2.693	7.260	MON	1,577	19,756	05/21/2012	12/04/2037
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL A18			4	1.A FM	8,904,131	100.4480	10,230,709	10,185,128	9,706,433		(50,557)			5.000	6.202	MON	42,438	497,539	08/27/2004	10/01/2034
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL A19			4	1.A FM	34,447	101.4790	35,230	34,717	34,599		(5)			4.980	5.209	MON	144	1,630	06/26/2008	04/01/2034
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1			4	1.A FM	222,163	100.7790	229,193	227,422	226,840		(20)			2.615	2.696	MON	496	6,048	05/21/2004	07/01/2034
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2			4	1.A FM	63,484	98.9900	65,259	65,925	65,701		7			2.604	2.718	MON	143	1,787	06/25/2004	07/01/2034
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8			4	1.A FM	850,732	98.9900	916,614	925,967	916,931		386			2.604	2.884	MON	2,009	25,104	06/04/2004	07/01/2034
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A			4,5	1.A	3,670,297	101.1860	3,861,654	3,816,393	3,574,170		(87,131)			3.500	6.482	MON	11,131	115,980	10/16/2018	07/01/2047
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A			4,5	1.A	7,519,927	100.8010	7,398,658	7,339,871	7,519,927		3,947			3.000	2.242	MON	18,350	198,152	06/12/2020	12/01/2049
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A			4,5	1.A	13,104,065	99.1720	12,805,469	12,912,396	13,089,614		(14,450)			2.500	2.299	MON	26,901	238,581	03/12/2021	12/01/2050
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A			4,5	1.A	1,272,365	100.4870	1,279,561	1,273,360	1,272,547		23			3.978	4.020	MON	4,221	39,117	01/18/2019	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A			4,5	1.A	1,261,224	100.4510	1,279,099	1,273,360	1,263,615		272			3.978	4.487	MON	4,221	39,116	01/18/2019	11/01/2048
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A			4,5	1.A	2,200,555	100.0350	2,162,795	2,162,043	2,200,528		(40,221)			4.000	1.000	MON	7,207	63,607	05/13/2019	04/01/2049
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A			4,5	1.A	1,037,936	99.8170	1,024,194	1,026,072	1,037,936		(17,650)			4.000	0.638	MON	3,420	30,187	05/13/2019	04/01/2049
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A			4,5	1.A	2,157,522	100.7480	2,143,507	2,127,603	2,157,522		(19,714)			3.500	1.912	MON	6,206	59,984	09/10/2019	07/01/2049
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A			4,5	1.A	957,987	100.6370	954,841	948,796	955,830		(573)			3.500	3.220	MON	2,767	26,746	09/10/2019	07/01/2049
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A			4,5	1.A	4,287,957	101.1520	4,282,505	4,233,713	4,287,957		9,452			3.500	2.987	MON	12,348	125,593	11/19/2019	09/01/2049
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A			4,5	1.A	10,258,927	101.1890	10,259,048	10,138,532	10,308,205		71,469			3.000	2.602	MON	25,346	270,992	02/14/2020	12/01/2049
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A			4,5	1.A	6,910,300	101.0220	6,920,368	6,850,359	6,895,010		(4,252)			3.000	2.844	MON	17,126	191,984	02/14/2020	12/01/2049
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A			4,5	1.A	12,405,270	101.6820	12,213,154	12,011,154	12,405,120		38,494			3.000	2.161	MON	30,028	331,715	07/15/2020	06/01/2050
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A			4,5	1.A	5,944,918	101.1550	5,857,993	5,791,092	5,944,918		15,054			3.000	2.316	MON	14,478	159,934	07/15/2020	06/01/2050
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17			4,5	1.A	16,263,743	99.7970	15,964,369	15,996,859	16,260,605		5,678			2.500	2.236	MON	33,327	353,636	10/13/2020	09/01/2050
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1			4	1.A FM	453,251	101.4490	465,454	458,807	457,997		52			2.616	2.728	MON	1,000	12,164	12/09/2005	08/01/2035
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A			4,5	1.A	3,252,067	101.0700	3,240,286	3,205,981	3,245,395		(375)			3.500	3.065	MON	9,351	102,722	02/02/2016	01/01/2046
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A			4,5	1.A	1,975,503	100.8030	1,945,170	1,929,673	1,959,106		(1,912)			3.500	2.620	MON	5,628	59,857	03/24/2015	03/01/2045
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A			4,5	1.A	3,878,679	99.3590	3,841,228	3,865,993	3,878,092		(587)			2.500	2.451	MON	8,054	48,102	06/22/2021	06/01/2051
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A			4,5	1.A	29,366,401	98.7920	28,853,829	29,206,675	29,360,721		(5,679)			2.500	2.376	MON	12,169	181,488	09/21/2021	09/01/2051
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A			4,5	1.A	15,437,593	98.9220	15,003,903	15,167,423	15,422,531		(15,061)			2.500	2.261	MON	6,320	281,890	03/11/2021	03/01/2051
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,274,924,196	XXX	1,283,312,823	1,309,569,151	1,252,734,479	4,510	(4,221,095)			XXX	XXX	XXX	2,987,104	32,934,855	XXX	XXX
90117P-AL-9	1211 AVE OF AMERICAS 2015-121C 144A			4,5	1.A	14,077,616	104.8100	14,673,336	14,000,000	14,035,190		(8,929)			4.142	4.067	MON	48,325	587,948	08/07/2015	08/01/2035
90117P-AN-5	1211 AVE OF AMERICAS 2015-121D 144A			4,5	1.A	53,896,696	102.0680	57,157,940	56,000,000	55,032,383		242,108			4.142	4.667	MON	193,298	2,351,792	08/07/2015	08/01/2035
88581E-AN-1	3650R COMMERCIAL MTG 2021-PF1 CL D 144A			4	1.A	8,598,743	84.7740	8,477,428	10,000,000	8,612,499		13,756			2.250	3.955	MON	18,750	18,750	11/05/2021	11/01/2031
88581E-AK-7	3650R COMMERCIAL MTG TRUS 2021-PF1 CL C			4	1.A	11,999,255	98.4730	11,816,743	12,000,000	11,999,262		8			3.213	3.214	MON	17,136	32,130	11/05/2021	11/01/2031
06541T-BF-5	BANK 2020-BNK29 CL A4	CF		4	1.A	18,023,625	98.6800	17,269,082	17,500,000	17,970,178		(49,243)			1.997	1.668	MON	29,123	349,475	11/20/2020	11/01/2053
06541T-BN-8	BANK 2020-BNK29 CL AS	CF		4	1.A	11,329,211	97.3840	10,712,286	11,000,000	11,296,238		(30,384)			2.212	1.882	MON	20,277	243,320	11/20/2020	11/01/2053
06541T-BT-5	BANK 2020-BNK29 CL B			4	1.A	6,118,053	96.6510	5,741,083	5,940,000	6,100,465		(16,208)			2.416	2.084	MON	11,959	143,510	11/20/2020	11/01/2053
06541T-BU-2	BANK 2020-BNK29 CL C			4,5	1.A	5,381,341	98.6420	5,154,048	5,225,000	5,366,352		(13,815)			3.027	2.686	MON	13,182	160,486	11/20/2020	11/01/2053
06541U-CD-6	BANK 2020-BNK30 CL AS			4,5	1.A	10,299,930	97.8090	9,780,912	10,000,000	10,271,403		(27,837)			2.111	1.782	MON	17,592	211,100	12/11/2020	12/01/2053
06541U-CJ-3	BANK 2020-BNK30 CL B			4,5	1.A	17,509,575	98.8220	16,799,772	17,000,000	17,461,838		(46,585)			2.445	2.110	MON	34,638	415,650	12/11/2020	12/01/2053
06541U-CK-0	BANK 2020-BNK30 CL C			4,5	1.A	3,499,997	97.3310	3,406,583	3,500,000	3,499,997		0			2.757	2.757	MON	8,041	96,495	12/11/2020	12/01/2053
06541A-BP-4	BANK 2021-BNK31 CL AS	CF		4,5	1.A	18,024,195	98.1790	17,181,409	17,500,000	17,980,956		(43,239)			2.211	1.879	MON	32,244	322,438	01/28/2021	01/01/2031
06541A-BU-3	BANK 2021-BNK31 CL B			4,5	1.A	5,149,700	98.2940	4,914,715	5,000,000	5,137,449		(12,251)			2.383	2.048	MON	9,929	99,292	01/28/2021	01/01/2031
06541A-BZ-2	BANK 2021-BNK31 CL C			4,5	1.A	12,499,088	95.6270	11,953,379	12,500,000	12,499,160		73			2.545	2.546	MON	26,510	265,104	01/28/2021	01/01/2031
06542B-CB-1	BANK 2021-BNK32 CL C			4,5	1.A	15,097,182	101.4270	15,213,995	15,000,000	15,090,735		(6,447)			3.372	3.296	MON	42,154	373,935	03/16/2021	04/01/2054
06541J-BD-2	BANK 2021-BNK34 CL C			4	1.A	15,449,925	100.3450	15,051,698	15,000,000	15,429,334		(20,591)			3.108	2.762	MON	38,850	233,100	06/14/2021	06/01/2031
06540C-BX-4	BANK 2021-BNK35 CL C			4,5	1.A	12,359,459	99.0380	11,884,565	12,000,000	12,346,973		(12,486)			2.902	2.559	MON	29,020	116,080	07/28/2021	08/01/2031
06540D-BV-6	BANK 2021-BNK36 CL C			4,5	1.A	5,917,521	101.8940	5,858,912	5,750,000	5,914,138		(3,382)			3.201	2.865	MON	15,337	31,186	09/24/2021	10/15/2031
05552X-AG-3	BARCLAYS COMM MTG S 2021-C12 CL D 144A			4	1.A	8,590,290	86.2020	8,620,233	10,000,000	8,600,154		9,864			2.500	4.244	MON	20,833	20,833	11/17/2021	11/01/2031
05552A-BE-7	BARCLAYS COMMERCIAL MTG 2020-C8 CL B			4	1.A	9,202,416	98.9210	8,838,556	8,935,000	9,173,609		(24,506)			2.499	2.164	MON	18,607	223,286	10/09/2020	10/01/2053
05552X-BN-7	BARCLAYS COMMERCIAL MTG S 2021-C12 CL C			4	1.A	14,999,505	99.9790	14,996,832	15,000,000	14,999,509		4			3.205	3.205	MON	22,702	40,063	11/17/2021	11/01/2031
05493E-BC-5	BARCLAYS COMMERCIAL MTG S 2021-C9 CL B			4	1.A	7,209,650	99.9850	6,998,923	7,000,000	7,194,282		(15,368)			2.686	2.346	MON	15,668	141,015	02/17/2021	02/01/2054
05493E-BD-3	BARCLAYS COMMERCIAL MTG S 2021-C9 CL C			4	1.A	11,059,324	100.2840	10,768,472	10,738,000	11,036,319		(23,005)			3.191	2.844	MON	28,554	256,987	02/17/2021	02/01/2054
05538U-AC-7	BB-UBS TR 2012-SHO CL B 144A			4	1.A FM	15,449,843	103.1520	15,472,803	15,000,000	15,124,489		(41,017)			3.882	3.574	MON	48,528	582,330	11/01/2012	11/01/2036
08162F-AU-7	BENCHMARK MTG TR 2019-B12 CL WMA 144A			4,5	1.A	39,889,276	99.0720	39,628,800	40,000,000	39,911,670		9,629			4.246	4.280	MON	141,542	1,722,090	07/19/2019	08/01/2029
08162F-AV-5	BENCHMARK MTG TR 2019-B12 CL WMB 144A			4,5	2.B	45,008,664	89.6180	43,100,919	48,094,000	45,612,604		261,090			4.246	5.067	MON	170,183	2,070,555	07/19/2019	08/01/2029
08162F-AW-3	BENCHMARK MTG TR 2019-B12 CL WMC 144A			4,5	5.B	18,235,111	77.1280	16,505,366	21,400,000	18,824,597		256,877			4.246	6.242	MON	75,725	921,290	07/19/2019	08/01/2029
08162X-BM-5	BENCHMARK MTG TR 2020-B20 CL B			4	1.A	5,149,958	98.3670	4,918,334	5,000,000	5,133,923		(13,736)			2.527	2.190	MON	10,528	126,330	10/19/2020	10/01/2053
08162X-BN-3	BENCHMARK MTG TR 2020-B20 CL C			4	1.A	5,149,961	101.0800	5,053,977	5,000,000	5,134,534		(13,225)			3.386	3.035	MON	14,107	169,280	10/19/2020	10/01/2053
08163L-AG-4	BENCHMARK MTG TR 2020-B21 CL A5	CF		4	1.A	23,689,954	98.1570	22,576,122	23,000,000	23,617,117		(67,255)			1.978	1.639	MON	37,902	454,825	11/20/2020	11/01/2030
08163L-AQ-2	BENCHMARK MTG TR 2020-B21 CL AS			4	1.A	5,664,973	98.7440	5,430,926	5,500,000	5,648,480		(15,198)			2.254	1.923	MON	10,332	123,987	11/20/2020	12/01/2030
08163L-AS-8	BENCHMARK MTG TR 2020-B21 CL B			4	1.A	9,269,955	98.6930	8,882,379	9,000,000	9,243,340		(24,527)			2.458	2.125	MON	18,438	221,256	11/20/2020	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163L-AU-3	BENCHMARK MTG TR 2020-B21 CL C			4,5	1.A	7,209,951	101.2820	7,089,713	7,000,000	7,190,110		(18,289)			3.347	2.999	MON	19,524	237,570	11/20/2020	12/01/2030
08163B-BG-5	BENCHMARK MTG TR 2020-B22 CL AM			4	1.A	9,269,510	97.7130	8,794,148	9,000,000	9,243,781		(25,729)			2.163	1.825	MON	16,223	194,670	12/18/2020	01/01/2031
08162R-AG-2	BENCHMARK MTG TR 2021-B23 CL AS			4	1.A	5,149,986	98.6040	4,930,176	5,000,000	5,137,951		(12,034)			2.274	1.941	MON	9,475	94,750	01/29/2021	02/01/2054
08162R-AG-2	BENCHMARK MTG TR 2021-B23 CL AS	CF		4	1.A	15,449,957	98.6040	14,790,528	15,000,000	15,413,854		(36,103)			2.274	1.941	MON	28,425	284,250	01/29/2021	02/01/2054
08162R-AH-0	BENCHMARK MTG TR 2021-B23 CL B			4	1.A	9,499,389	94.9950	9,024,534	9,500,000	9,499,438		48			2.095	2.096	MON	16,585	165,854	01/29/2021	02/01/2054
08162R-AJ-6	BENCHMARK MTG TR 2021-B23 CL C			4	1.A	11,999,503	95.5620	11,467,404	12,000,000	11,999,542		38			2.563	2.563	MON	25,630	256,300	01/29/2021	02/01/2054
08163D-AL-1	BENCHMARK MTG TR 2021-B25 CL C			4	1.A	8,999,739	100.5670	9,051,048	9,000,000	8,999,754		15			3.201	3.201	MON	24,008	192,060	04/16/2021	04/01/2031
08163H-AK-4	BENCHMARK MTG TR 2021-B27 CL C			4	1.A	15,470,086	96.8780	14,988,031	15,471,000	15,470,127		41			2.703	2.704	MON	34,848	209,091	06/18/2021	06/01/2031
08163G-AY-6	BENCHMARK MTG TR 2021-B28 CL C			4,5	1.A	17,499,853	95.6310	16,735,500	17,500,000	17,499,858		5			2.592	2.592	MON	37,803	151,212	08/03/2021	08/01/2031
08163K-BL-4	BENCHMARK MTG TR 2021-B30 CL C			4,5	1.A	4,499,978	98.4640	4,430,902	4,500,000	4,499,978		0			2.881	2.881	MON	10,802	10,802	10/29/2021	11/01/2031
08163K-AL-5	BENCHMARK MTG TR 2021-B30 CL D 144A			4	1.A	3,741,756	82.9030	3,647,726	4,400,000	3,748,567		6,811			2.000	3.807	MON	7,333	7,333	10/29/2021	11/01/2031
08163M-AK-3	BENCHMARK MTG TR 2021-B31 CL C			4	1.A	14,999,082	100.5480	15,082,163	15,000,000	14,999,084		2			3.195	3.196	MON	39,938		12/08/2021	12/01/2031
08163M-AW-7	BENCHMARK MTG TR 2021-B31 CL D 144A			4	1.A	8,428,894	84.7980	8,479,793	10,000,000	8,432,079		3,185			2.250	4.184	MON	18,750		12/08/2021	12/01/2031
12625E-AG-4	COMM MTG TR 2013-SFS CL B 144A			4,5	1.A	19,594,863	97.5800	19,515,940	20,000,000	19,969,384		50,331			2.987	3.118	MON	49,780	605,669	04/04/2013	04/01/2035
12625E-AJ-8	COMM MTG TR 2013-SFS CL C 144A			4,5	1.A	12,040,788	95.4390	11,929,916	12,500,000	12,416,778		63,956			2.987	3.532	MON	31,113	378,543	04/04/2013	04/01/2035
12625E-AL-3	COMM MTG TR 2013-SFS CL D 144A			4,5	1.A	12,571,977	91.9130	12,408,282	13,500,000	13,329,497		130,308			2.987	4.025	MON	33,602	408,827	04/04/2013	04/01/2035
12592F-AE-5	COMM MTG TR 2014-277 CL B 144A			4,5	1.A	14,032,355	103.5780	14,500,896	14,000,000	14,009,595		(3,479)			3.611	3.583	MON	42,132	512,604	08/08/2014	08/01/2049
12592F-AG-0	COMM MTG TR 2014-277 CL C 144A			4,5	1.A	32,805,448	102.7370	33,903,263	33,000,000	32,942,112		20,954			3.611	3.683	MON	99,311	1,208,281	08/08/2014	08/01/2049
12592F-AJ-4	COMM MTG TR 2014-277 CL D 144A			4,5	1.A	27,097,756	96.5870	27,044,220	28,000,000	27,728,601		97,666			3.611	4.007	MON	84,264	1,025,208	08/08/2014	08/01/2049
12655Q-AE-5	CREDIT SUISSE MTG TR 2020-WEST CL B 144A			4,5	1.D FE	24,078,476	98.7380	23,203,385	23,500,000	23,982,743		(52,021)			3.232	2.946	MON	63,294	770,078	02/05/2020	02/01/2030
12655Q-AG-0	CREDIT SUISSE MTG TR 2020-WEST CL C 144A			4,5	1.G FE	27,202,392	90.4290	24,415,933	27,000,000	27,169,181		(18,062)			3.232	3.144	MON	72,721	884,771	02/05/2020	02/01/2030
12655Q-AJ-4	CREDIT SUISSE MTG TR 2020-WEST CL D 144A			4,5	2.C FE	19,095,202	82.4150	16,153,365	19,600,000	19,176,637		44,363			3.232	3.540	MON	52,790	642,278	02/05/2020	02/01/2030
12655Q-AM-7	CREDIT SUISSE MTG TR 2020-WEST CL HRR	R		4,5	2.C FE	15,011,006	66.0920	13,020,156	19,700,000	15,674,672		366,157			3.232	6.487	MON	53,059	645,555	02/05/2020	02/01/2030
22945E-BA-8	CSAIL COMMERCIAL MTG TRUS 2021-C20 CL C			4,5	1.A	10,153,740	104.5200	10,452,018	10,000,000	10,143,904		(9,836)			3.730	3.546	MON	31,083	284,938	03/23/2021	03/01/2031
23312R-AG-0	DEUTSCHE BANK COMM MORT 2016-SFC C 144A			4,5	1.A	59,629,000	96.2510	57,393,485	59,629,000	59,629,000					3.385	3.385	MON	168,199	2,046,415	07/20/2016	08/01/2036
23312R-AJ-4	DEUTSCHE BANK COMM MORT 2016-SFC D 144A			4,5	3.B	4,675,641	14.8580	4,675,633	31,468,000	4,675,641		168,372	26,092,654		3.385	3.919	MON	88,763	1,079,954	07/20/2016	08/01/2036
30289H-AE-1	FREMF MTG TR 2016-K55 CL B 144A			4,5	1.A	5,029,965	108.2030	5,301,956	4,900,000	4,972,039		(15,476)			4.163	3.784	MON	16,998	206,715	01/11/2018	04/01/2026
30289H-AG-6	FREMF MTG TR 2016-K55 CL C 144A			4,5	1.A	1,443,574	105.2870	1,579,305	1,500,000	1,465,701		7,102			4.163	4.758	MON	5,203	63,280	09/13/2018	04/01/2026
30302X-AE-9	FREMF MTG TR 2017-K65 CL B 144A			4,5	1.A	13,291,265	109.2870	14,207,293	13,000,000	13,172,486		(28,581)			4.073	3.798	MON	44,125	537,131	07/12/2017	05/01/2027
30302X-AG-4	FREMF MTG TR 2017-K65 CL C 144A			4,5	1.A	3,331,682	106.9360	3,742,775	3,500,000	3,398,553		16,329			4.073	4.688	MON	11,880	144,612	07/12/2017	05/01/2027
35708Q-AU-7	FREMF MTG TR 2017-K66 CL B 144A			4,5	1.A	8,470,727	108.6650	8,829,007	8,125,000	8,332,782		(33,583)			4.035	3.523	MON	27,323	332,519	08/09/2017	07/01/2027
35708Q-AW-3	FREMF MTG TR 2017-K66 CL C 144A			4,5	1.A	6,353,796	106.8810	6,947,255	6,500,000	6,410,147		14,142			4.035	4.318	MON	21,858	266,015	08/09/2017	07/01/2027
30300Y-AS-8	FREMF MTG TR 2017-K67 CL B 144A			4,5	1.A	8,058,312	107.9730	8,637,850	8,000,000	8,035,801		(5,628)			3.945	3.856	MON	26,300	320,034	09/22/2017	08/01/2027
30300Y-AU-3	FREMF MTG TR 2017-K67 CL C 144A			4,5	1.A	4,612,015	104.0780	5,203,899	5,000,000	4,756,867		36,835			3.945	4.943	MON	16,437	200,022	09/22/2017	08/01/2027
30305K-AG-9	FREMF MTG TR 2017-K69 CL B 144A			4,5	1.A	8,370,699	107.8530	9,410,325	8,725,159	8,476,652		37,856			3.726	4.293	MON	27,093	329,751	01/30/2019	09/01/2027
30305K-AJ-3	FREMF MTG TR 2017-K69 CL C 144A			4,5	1.A	7,990,069	105.6580	8,970,403	8,490,000	8,162,424		49,381			3.726	4.497	MON	26,363	320,864	10/10/2018	09/01/2027
35708V-AS-1	FREMF MTG TR 2017-K70 CL B 144A			4,5	1.A	12,508,625	106.9710	13,371,424	12,500,000	12,505,512		(814)			3.805	3.797	MON	39,637	482,346	11/30/2017	12/01/2027
35708V-AU-6	FREMF MTG TR 2017-K70 CL C 144A			4,5	1.A	11,671,363	105.8390	13,229,849	12,500,000	11,962,414		77,033			3.805	4.638	MON	39,637	482,346	11/30/2017	12/01/2027
30304B-AE-5	FREMF MTG TR 2017-K727 CL B 144A			4,5	1.A	9,851,039	104.5430	10,386,307	9,935,000	9,901,351		12,560			3.743	3.885	MON	30,987	377,050	09/18/2017	07/01/2024
30304B-AG-0	FREMF MTG TR 2017-K727 CL C 144A			4,5	1.A	9,320,420	103.4030	10,340,306	10,000,000	9,721,965		101,895			3.743	4.927	MON	31,190	379,517	09/18/2017	07/01/2024
30305G-AS-2	FREMF MTG TR 2017-K728 CL B 144A			4,5	1.A	885,516	104.8010	943,212	900,000	892,727		2,575			3.648	3.973	MON	2,736	33,256	01/31/2019	09/01/2024
30305G-AU-7	FREMF MTG TR 2017-K728 CL C 144A			4,5	1.A	5,629,674	103.3290	5,993,054	5,800,000	5,727,579		24,941			3.648	4.141	MON	17,634	214,319	09/12/2019	09/01/2024
30306H-AU-4	FREMF MTG TR 2017-K729 CL C 144A			4,5	1.A	5,685,612	103.4460	6,206,776	6,000,000	5,857,974		45,858			3.673	4.565	MON	18,365	223,623	12/15/2017	11/01/2024
30307T-AG-8	FREMF MTG TR 2018-K72 CL B 144A			4,5	1.A	7,780,411	108.6860	8,504,690	7,825,000	7,790,999		4,716			3.992	4.072	MON	26,031	316,460	10/09/2018	12/01/2027
30307T-AJ-2	FREMF MTG TR 2018-K72 CL C 144A			4,5	1.A	13,263,319	105.5650	14,779,118	14,000,000	13,501,721		71,068			3.992	4.680	MON	46,574	566,190	12/11/2018	12/01/2027
35708Y-AS-5	FREMF MTG TR 2018-K73 CL B 144A			4,5	1.A	11,489,500	107.7200	12,926,384	12,000,000	11,658,639		48,534			3.852	4.392	MON	38,522	468,875	10/09/2018	01/01/2028
35708Y-AU-0	FREMF MTG TR 2018-K73 CL C 144A			4,5	1.A	9,117,070	104.5810	10,458,106	10,000,000	9,409,270		81,592			3.852	4.987	MON	32,102	390,729	02/23/2018	02/01/2028
30296G-AS-3	FREMF MTG TR 2018-K730 CL B 144A			4,5	1.A	18,057,541	105.1310	19,572,164	18,617,000	18,349,642		81,638			3.796	4.307	MON	58,886	716,544	02/28/2018	01/01/2025
30296G-AU-8	FREMF MTG TR 2018-K730 CL C 144A			4,5	1.A	7,981,339	103.8670	8,828,665	8,500,000	8,249,760		75,572			3.796	4.852	MON	26,886	327,154	02/28/2018	01/01/2025
30307N-AS-5	FREMF MTG TR 2018-K732 CL B 144A			4,5	1.A	10,710,326	106.4670	11,711,319	11,000,000	10,847,591		41,390			4.057	4.506	MON	37,191	452,533	06/20/2018	05/01/2025
30297M-AS-9	FREMF MTG TR 2018-K733 CL B 144A			4,5	1.A	9,669,410	107.4670	10,746,745	10,000,000	9,808,968		46,638			4.080	4.648	MON	34,004	413,769	11/01/2018	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30297M-AU-4	FREMF MTG TR 2018-K733 CL C 144A			4.5	1.D	1,867,278	105.5210	2,110,412	2,000,000	1,922,652		18,619			4.080	5.242	MON	6,801	82,754	11/01/2018	09/01/2025
30296L-AG-8	FREMF MTG TR 2018-K74 CL B 144A			4.5	1.A	7,677,600	108.0490	8,643,880	8,000,000	7,783,615		30,071			4.091	4.602	MON	27,275	331,811	03/20/2018	02/01/2028
30296L-AJ-2	FREMF MTG TR 2018-K74 CL C 144A			4.5	1.A	4,594,460	105.8510	5,292,530	5,000,000	4,725,395		37,408			4.091	5.145	MON	17,047	207,382	03/20/2018	02/01/2028
30296P-AS-3	FREMF MTG TR 2018-K75 CL B 144A			4.5	1.A	9,742,800	107.4620	10,746,244	10,000,000	9,826,707		24,165			3.975	4.297	MON	33,122	403,140	04/18/2018	03/01/2028
30296P-AU-8	FREMF MTG TR 2018-K75 CL C 144A			4.5	1.A	4,607,275	105.5480	5,277,388	5,000,000	4,731,774		36,174			3.975	4.987	MON	16,561	201,570	04/18/2018	03/01/2028
302954-AS-1	FREMF MTG TR 2018-K76 CL B 144A			4.5	1.A	28,919,790	110.2640	32,449,631	29,429,000	29,079,975		47,332			4.206	4.424	MON	103,159	1,255,103	05/23/2018	04/01/2028
302954-AU-6	FREMF MTG TR 2018-K76 CL C 144A			4.5	1.A	11,380,704	107.9100	12,949,170	12,000,000	11,572,559		57,004			4.206	4.869	MON	42,064	511,782	05/23/2018	04/01/2028
30296V-AS-0	FREMF MTG TR 2018-K77 CL B 144A			4.5	1.A	15,712,960	109.8630	17,578,139	16,000,000	15,801,376		26,568			4.160	4.385	MON	55,473	675,112	06/14/2018	05/01/2028
30296V-AU-5	FREMF MTG TR 2018-K77 CL C 144A			4.5	1.A	14,215,245	106.0580	15,908,681	15,000,000	14,453,256		71,905			4.160	4.830	MON	52,006	632,918	06/14/2018	05/01/2028
30296X-AG-2	FREMF MTG TR 2018-K78 CL B 144A			4.5	1.A	22,550,603	109.4570	25,175,220	23,000,000	22,685,977		41,401			4.128	4.372	MON	79,116	962,619	07/10/2018	06/01/2028
30296X-AJ-6	FREMF MTG TR 2018-K78 CL C 144A			4.5	1.D	10,922,574	107.0040	12,305,431	11,500,000	11,094,104		52,705			4.128	4.767	MON	39,558	481,310	07/10/2018	06/01/2028
302956-AG-2	FREMF MTG TR 2018-K79 CL B 144A			4.5	1.A	5,884,170	110.4990	6,629,942	6,000,000	5,918,450		10,717			4.211	4.455	MON	21,055	256,187	08/08/2018	06/01/2028
302956-AJ-6	FREMF MTG TR 2018-K79 CL C 144A			4.5	1.A	2,828,388	106.8900	3,206,708	3,000,000	2,878,107		15,599			4.211	4.947	MON	10,528	128,094	08/08/2018	07/01/2028
30297H-AG-6	FREMF MTG TR 2018-K81 CL B 144A			4.5	1.A	11,160,750	110.0600	12,656,857	11,500,000	11,255,787		31,052			4.168	4.542	MON	39,945	486,070	10/03/2018	08/01/2028
30297H-AJ-0	FREMF MTG TR 2018-K81 CL C 144A			4.5	1.A	5,385,036	108.0050	6,210,298	5,750,000	5,485,101		32,851			4.168	4.986	MON	19,973	243,035	10/03/2018	09/01/2028
302958-AN-3	FREMF MTG TR 2018-K83 CL B 144A			4.5	1.A	20,572,318	111.0530	23,876,481	21,500,000	20,819,624		83,075			4.275	4.826	MON	76,601	931,964	10/31/2018	10/01/2028
302958-AQ-6	FREMF MTG TR 2018-K83 CL C 144A			4.5	1.A	10,016,100	107.8250	11,647,207	10,802,000	10,222,544		69,630			4.275	5.220	MON	38,486	468,236	10/31/2018	10/01/2028
30297R-AE-9	FREMF MTG TR 2018-K84 CL B 144A			4.5	1.A	25,930,341	110.0540	29,714,599	27,000,000	26,214,607		96,460			4.184	4.687	MON	94,131	1,143,908	11/15/2018	10/01/2028
30297R-AG-4	FREMF MTG TR 2018-K84 CL C 144A			4.5	1.A	18,685,020	106.9120	21,382,328	20,000,000	19,030,017		117,477			4.184	5.033	MON	69,726	847,339	11/15/2018	10/01/2028
30308K-AA-9	FREMF MTG TR 2018-K85 CL B 144A			4.5	1.A	14,467,650	110.7990	16,619,775	15,000,000	14,607,484		48,026			4.320	4.774	MON	53,997	656,958	11/29/2018	10/01/2028
30313P-AS-2	FREMF MTG TR 2019-K100 CL B 144A			4.5	1.A	7,043,449	106.3040	7,441,275	7,000,000	7,035,221		(3,943)			3.490	3.415	MON	20,358	247,792	11/05/2019	09/01/2029
30298Y-AE-3	FREMF MTG TR 2019-K101 CL B 144A			4.5	1.A	26,014,655	105.4310	26,855,052	25,471,600	25,914,115		(48,956)			3.527	3.274	MON	74,866	910,327	11/20/2019	11/01/2029
30298Y-AG-8	FREMF MTG TR 2019-K101 CL C 144A			4.5	1.A	26,673,009	102.3620	27,629,646	26,992,000	26,730,955		28,190			3.527	3.669	MON	79,334	964,664	11/20/2019	11/01/2029
30315D-AS-7	FREMF MTG TR 2019-K103 CL B 144A			4.5	1.A	11,376,341	104.5400	12,022,128	11,500,000	11,396,207		13,960			3.453	3.584	MON	33,095	402,817	12/11/2019	11/01/2029
30315D-AU-2	FREMF MTG TR 2019-K103 CL C 144A			4.5	1.A	7,688,896	101.3690	8,109,551	8,000,000	7,737,946		34,713			3.453	3.932	MON	23,023	280,220	12/11/2019	11/01/2029
30314M-AL-3	FREMF MTG TR 2019-K1513 CL B			4.5	1.A	8,938,530	103.2960	9,296,633	9,000,000	8,945,486		3,249			3.911	3.972	MON	29,335	356,930	10/18/2019	09/01/2034
302977-AS-2	FREMF MTG TR 2019-K734 CL B 144A			4.5	1.A	25,657,039	107.1520	26,972,256	25,172,000	25,478,646		(68,153)			4.051	3.729	MON	84,976	1,034,317	04/11/2019	02/01/2026
302977-AU-7	FREMF MTG TR 2019-K734 CL C 144A			4.5	1.D	16,572,811	105.4150	17,651,678	16,745,000	16,635,462		24,034			4.051	4.226	MON	56,528	688,052	04/11/2019	02/01/2026
30298F-AJ-3	FREMF MTG TR 2019-K735 CL B 144A			4.5	1.A	10,369,020	107.6990	10,769,927	10,000,000	10,246,170		(51,758)			4.019	3.407	MON	33,488	407,547	07/17/2019	05/01/2026
30298F-AK-0	FREMF MTG TR 2019-K735 CL C 144A			4.5	1.D	10,127,280	105.3050	10,530,539	10,000,000	10,085,291		(17,740)			4.019	3.805	MON	33,488	407,547	07/17/2019	05/01/2026
35709C-AS-2	FREMF MTG TR 2019-K87 CL B 144A			4.5	1.A	5,887,830	111.8290	6,709,760	6,000,000	5,915,969		10,080			4.322	4.559	MON	21,611	263,015	01/23/2019	12/01/2028
35709C-AU-7	FREMF MTG TR 2019-K87 CL C 144A			4.5	1.A	3,963,512	108.9040	4,628,435	4,250,000	4,033,645		25,273			4.322	5.200	MON	15,308	186,302	01/23/2019	12/01/2028
302971-AR-7	FREMF MTG TR 2019-K88 CL B 144A			4.5	1.A	12,200,700	112.0410	13,444,879	12,000,000	12,151,547		(18,219)			4.380	4.172	MON	43,801	532,871	03/01/2019	01/01/2029
302971-AT-3	FREMF MTG TR 2019-K88 CL C 144A			4.5	1.A	3,874,800	109.7200	4,388,786	4,000,000	3,904,286		10,987			4.380	4.777	MON	14,600	177,624	03/01/2019	04/01/2029
302972-AS-3	FREMF MTG TR 2019-K89 CL B 144A			4.5	1.A	11,119,537	111.4710	12,261,767	11,000,000	11,090,576		(10,824)			4.286	4.151	MON	39,288	478,122	03/13/2019	02/01/2029
302972-AU-8	FREMF MTG TR 2019-K89 CL C 144A			4.5	1.A	13,492,640	107.7580	15,086,152	14,000,000	13,611,517		44,655			4.286	4.746	MON	50,002	608,519	03/13/2019	03/01/2029
30308Q-AS-7	FREMF MTG TR 2019-K90 CL B 144A			4.5	1.A	4,135,236	111.5680	4,462,708	4,000,000	4,103,288		(12,141)			4.313	3.902	MON	14,378	174,984	04/02/2019	04/01/2029
30308Q-AU-2	FREMF MTG TR 2019-K90 CL C 144A			4.5	1.A	1,962,748	108.4800	2,169,592	2,000,000	1,971,284		3,262			4.313	4.546	MON	7,189	87,492	04/02/2019	04/01/2029
302973-AG-7	FREMF MTG TR 2019-K92 CL B 144A			4.5	1.A	21,482,265	110.8520	23,278,939	21,000,000	21,373,582		(43,319)			4.193	3.913	MON	73,384	893,145	05/21/2019	05/01/2029
302973-AJ-1	FREMF MTG TR 2019-K92 CL C 144A			4.5	1.A	13,758,766	107.4040	15,036,615	14,000,000	13,811,525		21,109			4.193	4.408	MON	48,923	595,430	05/21/2019	06/01/2029
30313F-AS-4	FREMF MTG TR 2019-K93 CL B 144A			4.5	1.A	10,327,110	109.9170	10,991,687	10,000,000	10,254,441		(29,557)			4.118	3.721	MON	34,315	417,601	06/13/2019	05/01/2029
30310X-AE-9	FREMF MTG TR 2019-K94 CL B 144A			4.5	1.A	15,336,510	108.5800	16,286,933	15,000,000	15,264,503		(30,173)			3.965	3.694	MON	49,565	603,277	07/09/2019	07/01/2029
30311M-AS-1	FREMF MTG TR 2019-K95 CL B 144A			4.5	1.A	5,224,145	108.8900	5,444,480	5,000,000	5,176,214		(20,510)			3.919	3.381	MON	16,330	198,739	08/01/2019	06/01/2029
30298P-AS-1	FREMF MTG TR 2019-K97 CL B 144A			4.5	1.A	11,044,404	108.4590	11,388,146	10,500,000	10,932,663		(50,245)			3.764	3.147	MON	32,939	400,898	09/10/2019	07/01/2029
30298P-AU-6	FREMF MTG TR 2019-K97 CL C 144A			4.5	1.A	7,041,244	105.6590	7,396,105	7,000,000	7,032,990		(3,716)			3.764	3.693	MON	21,959	267,266	09/10/2019	08/01/2029
30312D-AJ-0	FREMF MTG TR 2019-K98 CL C 144A			4.5	1.A	10,212,520	105.1290	10,512,938	10,000,000	10,170,612		(19,282)			3.737	3.480	MON	31,139	378,869	10/02/2019	08/01/2029
30314F-AA-2	FREMF MTG TR 2019-K99 CL B 144A			4.5	1.A	14,452,214	107.9480	15,112,698	14,000,000	14,364,747		(41,118)			3.646	3.261	MON	42,532	517,363	10/24/2019	09/01/2029
302975-BE-6	FREMF MTG TR 2020-K105 CL B 144A			4.5	1.A	10,528,600	104.4110	10,441,053	10,000,000	10,442,791		(48,170)			3.530	2.912	MON	29,417	353,000	03/04/2020	02/01/2030
302975-BG-1	FREMF MTG TR 2020-K105 CL C 144A			4.5	1.A	4,582,688	101.1660	4,552,458	4,500,000	4,569,552		(7,383)			3.530	3.312	MON	13,238	158,850	03/04/2020	02/01/2030
30313W-AE-8	FREMF MTG TR 2020-K106 CL B 144A			4.5	1.A	21,440,628	105.1930	23,142,447	22,000,000	21,528,798		52,266			3.585	3.888	MON	65,719	799,885	03/17/2020	02/01/2030
30313W-AG-3	FREMF MTG TR 2020-K106 CL C 144A			4.5	1.A	13,209,655	101.9310	14,983,845	14,700,000	13,434,394		133,660			3.585	4.845	MON	43,912	534,469	03/17/2020	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30300S-AS-1	FREMF MTG TR 2020-K737 CL B 144A			4,5	1.A	11,142,967	104.8430	11,532,733	11,000,000	11,105,127		(20,021)			3.301	3.086	MON	30,260	368,331	01/22/2020	11/01/2026
30300S-AU-6	FREMF MTG TR 2020-K737 CL C 144A			4,5	1.A	5,933,454	102.4770	6,148,606	6,000,000	5,949,797		11,902			3.301	3.488	MON	16,505	200,908	01/22/2020	11/01/2026
36192H-AG-9	GS MTG SEC CORP 2012-ALO CL B 144A			4	1.A FM	58,320,897	99.8800	57,430,897	57,500,000	57,524,863		(97,088)			4.049	3.875	MON	194,015	2,328,175	07/15/2013	04/01/2034
36192H-AJ-3	GS MTG SEC CORP 2012-ALO CL C 144A			4,5	1.A FM	63,749,768	99.7490	63,641,704	63,802,000	63,799,730		8,805			4.129	4.144	MON	219,556	2,671,264	07/16/2013	04/01/2034
36192H-AL-8	GS MTG SECURITIES TR 2012-ALO CL D 144A			4,5	1.A FM	54,320,293	99.6140	56,281,927	56,500,000	56,459,902		249,799			4.129	4.699	MON	194,428	2,365,544	11/08/2013	04/01/2034
36192R-AJ-1	GS MTG SECURITIES TR 2012-BWT CL C 144A			4,5	1.A FM	6,285,310	99.2000	6,398,392	6,450,000	6,431,997		20,720			3.329	3.668	MON	17,891	217,670	07/16/2013	11/01/2034
36192R-AL-6	GS MTG SECURITIES TR 2012-BWT CL D 144A			4,5	1.A FM	6,644,338	95.3510	6,674,554	7,000,000	6,961,977		43,890			3.329	3.992	MON	19,416	236,231	11/25/2013	11/01/2034
36264K-AV-2	GS MTG SECURITIES TR 2020-GSA2 CL A5			4	1.A	7,724,685	98.0900	7,356,781	7,500,000	7,703,406		(21,161)			2.012	1.682	MON	12,575	150,900	12/17/2020	12/03/2030
36263U-AU-3	GS MTG SECURITIES TR 2021-GSA3 CL C			4	1.A	9,999,998	99.5380	9,953,797	10,000,000	9,999,998		0			3.274	3.274	MON	27,286		12/16/2021	12/01/2031
44217N-AN-6	HOUSTON GALLERIA TR 2015-HGL CL D 144A			4,5	1.A	77,500,000	97.8120	75,804,494	77,500,000	77,500,000					3.982	3.982	MON	257,191	3,086,293	03/19/2015	03/01/2037
44217N-AQ-9	HOUSTON GALLERIA TR 2015-HGL CL E 144A			4	1.A	84,149,992	85.9620	73,067,700	85,000,000	84,685,007		90,210			4.535	4.661	MON	321,232	3,854,782	03/19/2015	03/01/2037
44217N-AL-0	HOUSTON GALLERIA MALL TRUST 2015-HGLR C			4	1.A	42,924,996	99.2830	42,195,407	42,500,000	42,651,653		(44,572)			3.549	3.430	MON	125,697	1,508,366	03/19/2015	03/01/2037
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A			4	1.A FM	7,781,378	104.0900	8,099,662	7,781,378	7,781,378					5.314	5.314	MON	34,638	409,477	06/28/2010	01/01/2051
45257H-AN-7	IMPACT FUNDING LLC 2010-1 CL A2 144A			4	1.A FM	4,387,182	104.5640	4,599,532	4,398,751	4,393,822		750			5.876	5.901	MON	21,539	258,471	06/17/2010	01/01/2051
45257Y-AL-4	IMPACT FUNDING LLC 2014-1 CL B 144A			4,5	1.A	5,664,879	116.2200	6,392,100	5,500,000	5,613,620		(8,381)			5.236	4.977	MON	23,998	287,980	11/04/2014	08/01/2047
45257Y-AN-0	IMPACT FUNDING LLC 2014-1 CL C 144A			4,5	1.A	1,853,842	113.1900	2,037,420	1,800,000	1,840,502		(2,233)			6.204	5.943	MON	9,306	111,714	11/04/2014	08/01/2047
45257Y-AQ-3	IMPACT FUNDING LLC 2014-1 CL D 144A			4,5	1.A	1,222,662	60.4400	800,226	1,324,000	1,239,736		2,936			6.231	6.899	MON	6,874	82,523	11/04/2014	08/01/2047
46361T-AJ-1	IRVINE CORE OFFICE TR 2013-IRV CL C 144A			4,5	1.A	23,054,385	101.6310	24,391,433	24,000,000	23,914,257		125,495			3.173	3.455	MON	44,423	772,137	11/01/2013	05/10/2048
46361T-AL-6	IRVINE CORE OFFICE TR 2013-IRV CL D 144A			4,5	1.A	19,030,808	100.9960	21,209,194	21,000,000	20,698,240		221,504			3.173	4.315	MON	38,870	675,620	10/11/2013	05/10/2048
46654B-AJ-6	JP MORGAN CHASE CM 2021-1MEM CL D 144A			4,5	1.A	6,344,256	94.1660	6,186,717	6,570,000	6,348,404		4,148			2.654	3.054	MON	14,528	29,540	09/27/2021	10/01/2031
61691Y-BB-6	MORGAN STANLEY CAPITAL I TR 2021-L5 CL C			4	1.A	6,999,749	100.1980	7,013,854	7,000,000	6,999,763		14			3.156	3.156	MON	18,410	128,870	04/29/2021	05/01/2031
61772T-CA-0	MORGAN STANLEY CAPITAL I TR 2021-L7 CL C			4	1.A	24,666,019	101.6730	24,348,717	23,948,000	24,652,566		(13,452)			3.325	2.977	MON	35,390	132,712	09/30/2021	10/01/2031
61692B-BP-4	MORGAN STANLEY CPTL I TR 2020-HR8 CL A4			4	1.A	3,089,806	98.4860	2,954,580	3,000,000	3,077,725		(8,544)			2.041	1.709	MON	5,103	61,230	07/23/2020	07/01/2053
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A			4	1.A FM	20,789,413	106.4470	23,057,484	21,660,993	21,550,081		57,005			5.724	6.096	MON	177,085	1,139,751	05/19/2004	10/11/2030
91830C-AJ-7	VNO MTG TR 2012-6AV CL C 144A			4,5	1.A FM	20,969,730	101.4070	21,295,499	21,000,000	20,996,327		4,273			3.337	3.359	MON	58,401	710,546	11/16/2012	11/01/2030
91830C-AL-2	VNO MTG TR 2012-6AV CL D 144A			4,5	1.A FM	38,503,695	101.4070	39,751,599	39,200,000	39,096,362		119,868			3.337	3.659	MON	109,015	1,326,352	06/17/2015	11/01/2030
91830C-AN-8	VNO MTG TR 2012-6AVE CL E 144A			4,5	1.A FM	6,255,108	101.4070	6,598,563	6,507,000	6,469,114		43,791			3.337	4.049	MON	18,096	220,168	12/09/2014	11/01/2030
95003Q-CC-1	WELLS FARGO COMM MTG 2021-C61 CL C			4	1.A	8,999,460	99.3810	8,944,331	9,000,000	8,999,463		3			3.312	3.313	MON	24,840		11/19/2021	11/01/2031
95003Q-CQ-0	WELLS FARGO COMM MTG 2021-C61 CL D 144A			4	1.A	8,546,920	85.0130	8,501,347	10,000,000	8,555,066		8,146			2.500	4.298	MON	20,833		11/19/2021	12/01/2031
95002U-AJ-0	WELLS FARGO COMMERCIAL MTG 2020-C58 A4	CF		4	1.A	13,389,207	99.0570	12,877,427	13,000,000	13,350,914		(36,776)			2.092	1.759	MON	22,663	271,960	12/03/2020	11/01/2030
95002U-AU-5	WELLS FARGO COMMERCIAL MTG 2020-C58 B			4	1.A	13,904,028	100.8860	13,619,642	13,500,000	13,865,900		(36,622)			2.704	2.365	MON	30,420	365,040	12/03/2020	12/01/2030
95003C-AW-0	WELLS FARGO COMMERCIAL MTG 2021-C59 CL C			4	1.A	12,998,947	101.7960	13,233,422	13,000,000	12,999,007		60			3.284	3.285	MON	35,577	249,037	04/22/2021	04/01/2031
95003D-CB-2	WELLS FARGO COMMERCIAL MTG 2021-C60 CL C			4	1.A	7,499,985	97.4440	7,308,268	7,500,000	7,499,986		1			2.738	2.738	MON	17,113	85,563	07/16/2021	07/01/2031
92939V-AQ-7	WP GLIMCHER MALL TR 2015-WPG CL SQ1 144A			4,5	1.D	15,015,404	93.0020	14,787,318	15,900,000	15,628,127		143,493			3.516	4.060	MON	46,587	566,809	06/26/2015	06/01/2035
92939V-AS-3	WP GLIMCHER MALL TR 2015-WPG CL SQ2 144A			4,5	1.D	19,434,384	91.8490	19,839,384	21,600,000	20,805,642		288,665			3.516	4.697	MON	63,288	770,004	06/26/2015	06/01/2035
92939V-AU-8	WP GLIMCHER MALL TR 2015-WPG CL SQ3 144A			4,5	2.B	16,329,339	81.4540	15,883,530	19,500,000	18,084,459		314,318			3.516	5.635	MON	57,135	695,143	06/26/2015	06/01/2035
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,432,866,705	XXX	2,482,395,138	2,501,920,882	2,452,338,066		4,133,868	26,092,654		XXX	XXX	XXX	7,548,279	85,562,921	XXX	XXX
74353#-AA-2	1600 OSGOOD ST NTH ANDOVER AMAZON CTL				1.E	9,646,798	109.2650	10,540,569	9,646,798	9,646,798					3.366	3.366	MON	18,941	257,063	12/01/2020	10/10/2042
88430T-AA-9	2021-1A CL A 144A		D	4	1.A FE	8,000,000	99.8760	7,990,086	8,000,000	8,000,000					1.403	1.403	JAJO	13,715		10/13/2021	10/15/2034
33830P-AA-9	522 FUNDING CLO LTD 2019-5A CL A1 144A		D	4	1.A FE	9,973,000	100.0060	10,000,590	10,000,000	9,980,181		6,384			1.514	1.593	JAJO	32,798	160,884	10/06/2020	01/15/2033
33835A-AJ-8	522 FUNDING CLO LTD 2020-6A CL A1R 144A		D	4	1.A FE	8,000,000	99.8770	7,990,127	8,000,000	8,000,000					1.277	1.277	JAJO	12,772		11/09/2021	10/23/2034
00119V-AN-9	AGL CLO 6 LTD 2020-6A CL AR 144A		D	4	1.A FE	6,000,000	99.9000	5,994,000	6,000,000	6,000,000					1.332	1.332	JAJO	16,200	20,459	07/12/2021	07/20/2034
00140W-AU-4	AIG CLO LTD 2020-1A CL AR 144A		D	4	1.A FE	1,250,000	99.8750	1,248,441	1,250,000	1,250,000					1.284	1.284	JAJO	3,477	5,020	06/08/2021	04/15/2034
00900C-AN-4	AIMCO 2017-AA CL BR 144A		D	4	1.C FE	1,000,000	99.5130	995,127	1,000,000	1,000,000					1.632	1.632	JAJO	3,308	8,444	03/16/2021	04/20/2034
00140N-AN-0	AIMCO 2020-11A CL AR 144A		D	4	1.A FE	12,000,000	99.8850	11,986,189	12,000,000	12,000,000					1.253	1.253	JAJO	22,554		10/14/2021	10/17/2034
00140N-AQ-3	AIMCO 2020-11A CL BR 144A		D	4	1.C FE	3,550,000	100.0880	3,553,122	3,550,000	3,550,000					1.723	1.723	JAJO	9,175		10/14/2021	10/17/2034
01627A-AA-6	ALIGNED DATA CENTERS 021-1A CL A2 144A			4	1.G FE	15,000,000	98.4980	14,774,672	15,000,000	15,000,000					1.937	1.937	MON	12,913	88,779	08/11/2021	08/15/2046
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A			1	2.C FE	4,070,890	115.0880	4,685,112	4,070,890	4,070,890					7.000	7.000	JD	148,289	135,421	07/14/2010	06/30/2035
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC				1.E	6,940,315	112.2400	7,789,789	6,940,315	6,940,315					4.095	4.095	MON	789	283,615	09/17/2018	06/30/2039
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL				1.E	7,741,777	112.3920	8,701,156	7,741,777	7,741,777					4.095	4.095	MON	27,361	316,497	10/16/2018	08/31/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74351@-AA-6	AMAZON OAK CREEK PTC CTL				1.D	48,344,462	115.0720	55,630,811	48,344,462	48,344,462					4.067	4.067	MON	114,693	1,962,504	03/11/2019	07/10/2040
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A			4	1.A FE	4,370,680	103.7710	4,535,740	4,370,899	4,370,829		28			3.786	3.787	MON	13,790	165,195	09/10/2014	10/01/2036
02665U-AB-1	AMERICAN HOMES 4RENT 2014-SFR2 CL B 144A			4	1.A FE	2,999,840	103.9410	3,118,216	3,000,000	2,999,949		17			4.290	4.291	MON	10,725	128,700	09/10/2014	10/01/2036
02665U-AC-9	AMERICAN HOMES 4RENT 2014-SFR2 CL C 144A			4	1.A FE	4,999,741	105.0370	5,251,851	5,000,000	4,999,916		28			4.705	4.706	MON	19,604	235,250	09/10/2014	10/01/2036
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A			4	1.A FE	6,959,942	104.6960	7,287,288	6,960,399	6,960,244		57			3.678	3.679	MON	21,334	255,525	11/20/2014	12/01/2036
02665X-AB-5	AMERICAN HOMES 4RENT 2014-SFR3 CL B 144A			4	1.A FE	3,999,869	103.9670	4,158,663	4,000,000	3,999,956		14			4.201	4.201	MON	14,003	168,040	11/20/2014	12/01/2036
02665X-AC-3	AMERICAN HOMES 4RENT 2014-SFR3 CL C 144A			4	1.A FE	3,999,750	104.4660	4,178,657	4,000,000	3,999,918		31			4.596	4.597	MON	15,320	183,840	11/20/2014	12/01/2036
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A			4	1.A FE	1,753,474	104.6270	1,834,681	1,753,546	1,753,518		9			3.467	3.468	MON	5,066	60,889	02/26/2015	04/01/2052
02666A-AB-4	AMERICAN HOMES 4RENT 2015-SFR1 CL B 144A			4	1.A FE	1,999,908	103.3880	2,067,769	2,000,000	1,999,966		10			3.813	3.814	MON	6,355	76,260	02/26/2015	04/01/2052
02666A-AC-2	AMERICAN HOMES 4RENT 2015-SFR1 CL C 144A			4	1.A FE	6,877,026	103.8330	7,068,969	6,808,000	6,836,098		(7,951)			4.110	3.974	MON	23,317	279,809	05/11/2016	04/01/2052
02666A-AD-0	AMERICAN HOMES 4RENT 2015-SFR1 CL D 144A			4	1.B FE	1,999,964	103.9280	2,078,558	2,000,000	1,999,987		4			4.407	4.407	MON	7,345	88,140	02/26/2015	04/01/2052
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A			4	1.A FE	3,121,893	104.9900	3,277,768	3,121,992	3,121,950		12			3.732	3.732	MON	9,709	116,333	09/11/2015	10/01/2045
02666B-AB-2	AMERICAN HOMES 4RENT 2015-SFR2 CL B 144A			4	1.A FE	2,999,798	106.5030	3,195,090	3,000,000	2,999,914		21			4.295	4.296	MON	10,738	128,850	09/11/2015	10/01/2045
02666B-AC-0	AMERICAN HOMES 4RENT 2015-SFR2 CL C 144A			4	1.A FE	3,999,978	107.1370	4,285,478	4,000,000	3,999,991		2			4.691	4.691	MON	15,637	187,640	09/11/2015	10/01/2045
02666B-AD-8	AMERICAN HOMES 4RENT 2015-SFR2 CL D 144A			4	1.B FE	3,551,876	107.4380	3,816,185	3,552,000	3,551,946		13			5.036	5.036	MON	14,907	178,879	09/11/2015	10/01/2045
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2			4	1.A FE	246,150	99.9710	246,082	246,154	246,152		2			0.280	0.282	MON	25	473	03/02/2021	06/18/2024
03063F-AD-6	AMERICREDIT AUTO REC 2021-1 CL B			4	1.C FE	1,549,616	99.2100	1,537,754	1,550,000	1,549,722		106			0.680	0.689	MON	381	8,168	03/02/2021	10/19/2026
00178X-AB-9	AMSR TR 2019-SFR CL B 144A			4,5	1.C FE	4,999,754	103.3170	5,165,837	5,000,000	4,999,821		33			3.023	3.024	MON	12,596	151,150	11/26/2019	01/01/2039
00178X-AC-7	AMSR TR 2019-SFR CL C 144A			4,5	1.E FE	14,948,922	102.8360	15,372,998	14,949,000	14,948,938		11			3.148	3.148	MON	39,216	470,595	11/26/2019	01/01/2039
00178X-AD-5	AMSR TR 2019-SFR CL D 144A			4,5	2.A FE	8,411,741	102.2100	8,597,878	8,412,000	8,411,792		38			3.247	3.248	MON	22,761	273,138	11/26/2019	01/01/2039
00180A-AB-5	AMSR TR 2020-SFR1 CL B 144A			4,5	1.B FE	7,999,987	99.3450	7,947,580	8,000,000	7,999,992		2			2.120	2.120	MON	14,133	169,600	03/04/2020	04/01/2025
00180A-AC-3	AMSR TR 2020-SFR1 CL C 144A			4,5	1.C FE	13,999,353	99.6210	13,946,874	14,000,000	13,999,575		124			2.419	2.420	MON	28,222	338,660	03/04/2020	04/01/2025
00180A-AD-1	AMSR TR 2020-SFR1 CL D 144A			4,5	1.F FE	14,999,469	99.4630	14,919,492	15,000,000	14,999,650		102			2.619	2.620	MON	32,738	392,850	03/04/2020	04/01/2025
03217J-AB-7	AMSR TR 2020-SFR5 CL B 144A			4,5	1.D FE	19,999,479	98.2960	19,659,198	20,000,000	19,999,601		101			1.830	1.831	MON	30,500	366,000	10/07/2020	11/01/2037
03217J-AC-5	AMSR TR 2020-SFR5 CL C 144A			4,5	1.G FE	7,518,780	98.0790	7,374,541	7,519,000	7,518,831		42			1.880	1.881	MON	11,780	141,357	10/07/2020	11/01/2037
66982F-AD-1	AMSR TR 2021-SFR4 CL D 144A			4	2.C FE	14,999,537	99.0870	14,863,064	15,000,000	14,999,546		9			2.766	2.767	MON	43,795		11/10/2021	12/01/2038
03329F-AN-4	ANCHORAGE CAP CLO 2020-15A CL AR 144A		D	4	1.A FE	2,900,000	99.9030	2,897,199	2,900,000	2,900,000					1.332	1.332	JAJO	7,830		12/13/2021	07/20/2034
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A			4	2.B FE	24,750,000	102.8440	25,453,791	24,750,000	24,750,000					4.723	4.723	MJSD	84,424	1,166,729	05/28/2019	06/05/2049
03877@-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A			4	2.C FE	12,872,911	102.0000	13,094,186	12,837,500	12,860,793		(10,929)			3.237	3.164	JAJO	70,413	414,761	07/28/2020	07/30/2050
04015N-AG-9	ARES CLO LTD 2015-4A CL A1R 144A		D	4	1.A FE	7,400,000	99.9990	7,399,897	7,400,000	7,400,000					1.294	1.294	JAJO	20,743		12/08/2021	10/15/2030
04016P-AJ-7	ARES CLO LTD 2017-43A CL AR 144A		D	4	1.A FE	7,500,000	100.0000	7,499,990	7,500,000	7,500,000					1.284	1.284	JAJO	20,861	31,882	06/04/2021	07/15/2034
04019D-AC-6	ARES CLO LTD 2021-61A CL B 144A		D	4	1.C FE	1,775,000	99.8150	1,771,724	1,775,000	1,775,000					1.782	1.860	JAJO	8,169		12/14/2021	10/20/2034
051155-AA-7	AUGUSTA II SR DEFEASED 144A MBIA			1	1.E FE	47,409,500	124.2820	62,141,000	50,000,000	48,646,373		106,903			8.400	8.868	AO	886,667	4,200,000	01/12/1995	04/15/2030
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A			4	1.A FE	2,958,407	101.3570	2,968,997	2,929,244	2,939,306		(3,104)			3.469	3.292	MON	8,468	148,352	04/07/2015	05/01/2048
05607Y-AJ-0	B2R MTG TR 2015-1 CL B 144A			4	1.B FE	8,916,130	102.1370	8,841,971	8,657,000	8,739,892		(29,096)			3.965	3.588	MON	28,604	343,250	04/07/2015	05/01/2048
05607Y-AL-5	B2R MTG TR 2015-1 CL C 144A			4	1.D FE	3,089,883	102.1490	3,064,462	3,000,000	3,030,607		(9,868)			4.272	3.896	MON	10,680	128,160	04/07/2015	05/01/2048
05605G-AL-6	B2R MTG TR 2015-2 CL C			4,5	1.A FE	1,488,883	100.2660	1,488,558	1,484,607	1,484,607		(2,270)			5.900	8.084	MON	7,300	167,248	11/10/2015	11/01/2048
05683F-AJ-8	BAIN CAPITAL CRED CLO 2020-5A CL A1 144A		D	4	1.A FE	249,813	99.9990	249,996	250,000	249,819		6			1.352	1.400	JAJO	685		12/09/2021	01/20/2032
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL				1.D PL	3,710,171	119.7600	4,356,203	3,637,444	3,708,541		(1,630)			4.120	3.991	MON	6,661	137,768	12/15/2021	01/15/2056
07359B-AA-5	BEACON CONTAINER FIN 2021-1A CL A 144A			4	1.F FE	19,658,112	99.5770	19,583,483	19,666,667	19,658,307		195			2.250	2.259	MON	13,521	56,542	10/28/2021	10/22/2046
081331-AB-6	BELVOIR LAND LLC NT SER A-1			1	1.D FE	5,161,555	105.2570	4,866,981	4,623,889	4,827,281		(45,569)			5.030	3.007	JD	10,337	219,935	02/27/2015	12/15/2025
08186P-AJ-2	BENEFIT STREET CLO 2019-18A CL A1R 144A		D	4	1.A FE	4,000,000	99.8820	3,995,288	4,000,000	4,000,000					3.798	3.798	JAJO	19,412		11/02/2021	10/15/2034
08182F-AN-9	BENEFIT STREET CLO 2020-20A CL AR 144A		D	4	1.A FE	1,000,000	100.1070	1,001,065	1,000,000	1,000,000					1.313	1.313	JAJO	4,741		08/09/2021	07/15/2034
08182R-AA-1	BENEFIT STREET CLO LT 2019-19A CL A 144A		D	4	1.A FE	1,989,220	100.0130	2,000,269	2,000,000	1,992,022		2,504			1.474	1.634	JAJO	6,386	31,366	10/06/2020	01/15/2033
08759B-AC-2	BETHPAGE PARK CLO LTD 2021-1A CL B 144A		D	4	1.C FE	6,993,000	100.1400	7,009,800	7,000,000	6,993,044		44			1.740	1.752	JAJO	19,282		12/08/2021	10/15/2036
09631B-AA-1	BLUEMOUNTAIN CLO LTD 2021-31A CL A1 144A		D	4	1.A FE	1,574,906	99.8000	1,571,850	1,575,000	1,574,907		1			1.274	1.275	JAJO	4,123		12/10/2021	04/19/2034
09630M-AA-8	BLUEMOUNTAIN CLO LTD 2021-33A CL A 144A		D	4	1.A FE	5,000,000	99.8100	4,990,516	5,000,000	5,000,000					1.273	1.273	FMAN	11,494		10/01/2021	11/20/2034
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A				5.B FE	8,516,667	90.2740	7,688,297	8,516,667	8,516,667					6.540	6.540	JD	1,547	550,995	11/04/2009	06/30/2024
12532@-AA-8	BURLINGTON NORTH SR SEC NT SER D				1.C	580,872	101.9000	591,912	580,872	580,872					5.660	5.660	JJ	15,160	23,708	08/04/2004	01/15/2023
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E				1.C	889,106	101.9010	906,011	889,106	889,106					5.660	5.660	JJ	23,205	36,289	08/04/2004	01/15/2023
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F				1.C	571,002	101.4820	579,464	571,002	571,002					5.660	5.660	JJ	14,903	21,884	10/13/2004	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125338-AA-7	BURLINGTON NORTH SR SEC NT SER G				1.C	415,274	101.4820	421,428	415,274	415,274					5.660	5.660	JJ	10,838	15,915	10/13/2004	01/15/2023
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU				1.B FE	64,712	100.1540	64,811	64,712	64,712					5.943	5.943	JJ	1,773	1,923	06/20/2002	01/15/2022
12232K-AQ-3	BURNHAM PARK CLO LTD. 2016-1A CL AR 144A		D	4	1.A FE	249,950	99.9990	249,996	250,000	249,951		1			1.282	1.287	JAJO	650		12/10/2021	10/20/2029
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A			4	1.F FE	17,870,962	99.6240	17,807,828	17,875,000	17,871,541		440			2.220	2.225	MON	6,614	393,942	09/01/2020	09/25/2045
134011-AA-3	CAMP PENDLETON/QUANT 2003A-1 144A MBIA			1	2.B	8,400,000	124.3890	10,448,710	8,400,000	8,400,000					5.937	5.937	AO	124,677	495,740	09/29/2003	10/01/2043
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A				1.D PL	7,263,687	116.2700	8,445,489	7,263,687	7,263,687					4.087	4.087	MON	13,194	296,788	05/13/2020	01/15/2052
14016T-AA-7	CAPITAL FOUR US CLO 2021-1A CL A 144A		D	4	1.A FE	15,000,000	99.8660	14,979,827	15,000,000	15,000,000					1.453	1.453	JAJO	6,660		12/03/2021	01/18/2035
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL				1.E	22,576,295	110.9730	25,053,622	22,576,295	22,576,295					4.670	4.670	MON	46,858	1,052,838	03/27/2018	03/15/2044
14315L-AE-4	CARLYLE GLBL MKT 2014-3RA CL A2 144A		D	4	1.C FE	500,000	99.6540	498,270	500,000	500,000					1.685	1.685	JAJO	1,544	8,794	05/23/2018	07/27/2031
14686A-AS-8	CARVAL CLO LTD 2019-1A CL BR 144A		D	4	1.C FE	1,000,000	99.6100	996,099	1,000,000	1,000,000					1.632	1.632	JAJO	3,308	10,194	02/25/2021	04/20/2032
14919B-AA-4	CATHEDRAL LAKE LTD 2018-5A CL A1 144A		D	4	1.A FE	999,250	100.0080	1,000,083	1,000,000	999,658		408			1.332	1.525	JAJO	2,700	6,919	05/27/2021	10/21/2030
12744#-AD-4	CCG PACE FDG-TR 13 GARDEN STATION 2021-B			4	1.F PL	15,875,000	98.8500	15,692,438	15,875,000	15,875,000					4.600	4.600	JJ	184,591		09/30/2021	10/15/2051
12744#-AB-8	CCG PACE FDG-TR 13 RHOADS INDS 2021-B				1.F PL	7,500,000	100.6400	7,548,000	7,500,000	7,500,000					4.600	4.600	MAY	142,792		08/02/2021	07/28/2051
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A		C	4	1.F FE	1,250,000	101.0000	1,262,500	1,250,000	1,250,000					4.750	4.750	MON	3,464	51,599	07/06/2012	07/10/2022
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A			4	1.G FE	20,243,704	99.9110	20,232,958	20,251,077	20,247,204		2,858			2.280	2.293	MON	20,521	460,785	07/14/2020	07/15/2060
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A			4	1.G FE	4,601,718	99.6550	4,586,630	4,602,518	4,602,097		331			2.600	2.606	MON	5,318	119,422	07/14/2020	07/15/2060
12530M-AG-0	CF HIPPOLYTA ISS LLC 2021-1A CL B1 144A			4	1.G FE	19,289,391	98.5270	19,006,045	19,290,107	19,289,490		98			1.980	1.981	MON	16,975	282,498	03/10/2021	03/15/2061
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A		D	4	1.A FE	4,491,468	100.0000	4,518,124	4,518,125	4,513,952		21,375			1.472	3.275	JAJO	13,482	67,241	10/01/2020	04/20/2029
12528J-AN-6	CFIP CLO LTD 2017-1A CL AR 144A		D	4	1.A FE	3,000,000	99.8820	2,996,458	3,000,000	3,000,000					1.315	1.315	JAJO	11,837		08/26/2021	10/18/2034
12529Q-AC-3	CFIP CLO LTD 2021-1A CL A 144A		D	4	1.A FE	6,600,000	99.8800	6,592,111	6,600,000	6,600,000					1.334	1.334	JAJO	4,157		11/17/2021	01/20/2035
127528-AA-1	CGA CAPITAL CREDIT 2021-CTL-5				1.B Z	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					3.350	3.350	MON	1,117		12/29/2021	03/10/2048
12552M-AC-2	CIFC FUNDING LTD 2013-3RA CL A1 144A		D	4	1.A FE	1,000,000	99.9970	999,970	1,000,000	1,000,000					1.104	1.104	JAJO	2,085	2,794	08/12/2021	04/24/2031
12549Q-BA-2	CIFC FUNDING LTD 2014-3A CL A1R2 144A		D	4	1.A FE	250,000	99.9460	249,865	250,000	250,000					1.328	1.328	JAJO	655	2,618	04/06/2021	10/22/2031
12552F-AQ-6	CIFC FUNDING LTD 2014-4RA CL A1AR 144A		D	4	1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					1.414	1.414	JAJO	1,178		12/20/2021	01/17/2035
12550Y-AN-4	CIFC FUNDING LTD 2017-2A CL AR 144A		D	4	1.A FE	1,500,000	99.8920	1,498,378	1,500,000	1,500,000					1.082	1.082	JAJO	3,290	5,953	05/05/2021	04/20/2030
12548J-AC-6	CIFC FUNDING LTD 2017-3A CL A1 144A		D	4	1.A FE	1,285,000	99.9990	1,284,985	1,285,000	1,285,000					1.352	1.352	JAJO	3,522		12/08/2021	07/20/2030
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A		D	4	1.A FE	3,961,600	100.0000	3,999,997	4,000,000	3,979,701		15,771			1.222	1.728	JAJO	10,187	39,555	09/22/2020	07/18/2031
12550G-AA-1	CIFC FUNDING LTD 2018-5A CL A1 144A		D	4	1.A FE	300,000	100.0010	300,003	300,000	300,000					1.314	1.314	JAJO	854	2,051	04/19/2021	01/15/2032
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL A II 144A			4	2.B FE	14,512,500	104.9080	15,224,759	14,512,500	14,512,500					4.959	4.959	MJSD	21,990	718,280	05/23/2018	06/20/2048
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A			4	2.B FE	4,950,000	104.6730	5,181,294	4,950,000	4,950,000					3.981	3.981	MJSD	6,021	196,139	11/13/2020	12/20/2050
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A			4	2.B FE	14,925,000	98.3430	14,677,618	14,925,000	14,925,000					2.865	2.865	MJSD	13,066	208,781	06/17/2021	06/20/2051
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A			4	1.F FE	34,594,055	99.4490	34,419,372	34,610,000	34,610,000					2.080	2.090	MON	25,996	713,544	08/27/2020	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A			4	1.F FE	21,453,911	99.2690	21,301,387	21,458,333	21,454,359		377			2.070	2.075	MON	16,040	477,825	10/02/2020	10/18/2045
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A			4	1.F FE	13,752,956	97.6640	13,431,872	13,753,214	13,752,978		23			1.640	1.640	MON	8,145	182,042	02/17/2021	02/18/2046
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A			4	2.B FE	43,025,654	99.8510	42,509,367	42,572,945	42,707,788		(111,173)			5.216	4.949	JAJO	407,111	2,104,460	08/10/2020	04/25/2047
19521U-AA-1	COLOGIX DATA CENTERS 2021-1A CL A2 144A			4	1.G Z	29,998,341	100.0000	30,000,000	30,000,000	29,998,343		2			3.300	3.301	MON	5,500		12/14/2021	12/26/2051
21873C-AG-8	COLONY AMER FIN LTD 2020-3 CL B 144A			4	1.D FE	6,499,614	95.0710	6,179,633	6,500,000	6,499,660		27			2.203	2.204	MON	11,933	143,195	09/17/2020	08/01/2053
21873L-AL-7	COLONY AMERI FIN LTD 2021-1 CL D 144A			4	2.B FE	9,749,727	99.4230	9,693,782	9,750,000	9,749,743		16			3.247	3.247	MON	26,382	211,055	04/21/2021	04/01/2053
20469*-AA-0	COMPASS DATACENTERS ISSUER SER 2020-1 CL			4	1.G FE	23,000,000	104.4200	24,016,600	23,000,000	22,955,763					4.500	4.500	MON	28,750	1,035,000	06/05/2020	12/21/2025
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D		D		1.F FE	1,428,572	101.1140	1,444,481	1,428,572	1,428,572					5.000	5.000	MJSD	3,175	44,643	06/27/2012	06/15/2022
210795-QB-9	CONTL AIRLINES 2012-2 A PTC SER 2-A			1	2.C FE	3,005,968	103.6610	3,116,028	3,005,968	3,005,968					4.000	4.000	AO	20,708	117,748	09/19/2012	10/29/2024
21871V-AJ-2	COREVEST AMER FIN LTD 2017-1 CL C 144A			4	1.C FE	3,749,941	100.4640	3,767,385	3,750,000	3,749,993		13			3.756	3.756	MON	11,738	140,850	10/25/2017	10/01/2049
21872B-AG-1	COREVEST AMER FIN LTD 2018-1 CL B 144A			4	1.D FE	8,249,675	101.6640	8,387,307	8,250,000	8,249,891		65			4.003	4.004	MON	27,521	330,247	06/27/2018	06/01/2051
21872B-AJ-5	COREVEST AMER FIN LTD 2018-1 CL C 144A			4	1.F FE	5,999,816	103.9870	6,239,209	6,000,000	5,999,878		19			4.369	4.369	MON	21,845	262,140	06/27/2018	06/01/2051
21872M-AG-7	COREVEST AMER FIN LTD 2018-2 CL B 144A			4	1.D FE	3,895,858	104.5710	4,074,095	3,895,997	3,895,900		18			4.559	4.559	MON	14,802	177,618	12/06/2018	10/01/2028
21872M-AJ-1	COREVEST AMER FIN LTD 2018-2 CL C 144A			4	1.G FE	2,921,979	104.6730	3,058,551	2,921,998	2,921,984		2			5.005	5.005	MON	12,187	146,246	12/06/2018	11/01/2028
21872F-AD-9	COREVEST AMER FIN LTD 2019-1 CL B 144A			4	1.D FE	13,499,599	109.1890	14,740,531	13,500,000	13,499,697		37			3.880	3.880	MON	43,650	523,800	04/03/2019	03/01/2052
21872F-AE-7	COREVEST AMER FIN LTD 2019-1 CL C 144A			4	1.G FE	4,499,813	109.1320	4,910,927	4,500,000	4,499,858		17			4.226	4.227	MON	15,848	190,170	04/03/2019	03/01/2052
21872N-AG-5	COREVEST AMER FIN LTD 2019-3 CL B 144A			4	1.D FE	6,999,474	103.9000	7,272,986	7,000,000	6,999,576		49			3.163	3.164	MON	18,451	221,410	11/05/2019	10/01/2052
21872N-AJ-9	COREVEST AMER FIN LTD 2019-3 CL C 144A			4	1.G FE	5,749,996	102.0930	5,870,346	5,750,000	5,749,997		0			3.265	3.265	MON	15,645	187,737	11/05/2019	10/01/2052
21872N-AL-4	COREVEST AMER FIN LTD 2019-3 CL D 144A			4	2.B FE	3,249,875	103.4030	3,360,584	3,250,000	3,249,898		11			3.760	3.760	MON	10,183	122,200	11/05/2019	10/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21872U-AJ-3	COREVEST AMER FIN LTD 2020-1 CL B 144A			4	1.E FE	28,999,075	97.5620	28,293,093	29,000,000	28,999,229		.87			2.470	2.470	MON	59,692	716,300	03/05/2020	03/01/2050
21872U-AL-8	COREVEST AMER FIN LTD 2020-1 CL C 144A			4	1.G FE	23,238,359	96.7980	22,495,946	23,240,000	23,238,631		.152			2.569	2.570	MON	49,753	597,036	03/05/2020	03/01/2050
21872U-AN-4	COREVEST AMER FIN LTD 2020-1 CL D 144A			4	2.B FE	18,074,031	96.1630	17,381,513	18,075,000	18,074,189		.89			2.917	2.918	MON	43,937	527,248	03/05/2020	03/01/2050
21871V-AL-7	COREVEST AMERI FIN LTD 2017-1 CL D 144A			4	1.G FE	5,999,747	100.7200	6,043,201	6,000,000	5,999,964		.56			4.358	4.359	MON	21,790	261,480	10/25/2017	10/01/2049
21872G-AG-0	COREVEST AMERN FIN LTD 2019-2 CL B 144A			4	1.D FE	6,499,633	104.8770	6,816,998	6,500,000	6,499,714		.34			3.424	3.425	MON	18,547	222,560	07/10/2019	06/01/2052
21872G-AJ-4	COREVEST AMERN FIN LTD 2019-2 CL C 144A			4	1.G FE	5,499,897	104.1390	5,727,620	5,500,000	5,499,919		.9			3.675	3.675	MON	16,844	202,125	07/10/2019	06/01/2052
21986*-AA-2	CORPORATE 500 PROP DEERFIELD CTL				1.D Z	5,099,628	100.1500	5,007,135	4,999,635	5,099,302		(327)			3.821	3.694	MON	8,489	15,918	11/15/2021	11/15/2056
225638-AA-3	CRESCENDO ROYALTY FDG 2021-1 CL A 144A	.@		4	1.F Z	67,497,577	99.8790	67,418,197	67,500,000	67,497,589		.12			0.000	0.001	N/A			12/14/2021	12/20/2051
22822R-BD-1	CROWN CASTLE TOWERS 2015-2 SR SECD 144A			1	1.F FE	22,431,304	104.0690	23,269,925	22,360,000	22,347,591		(13,353)			3.663	3.605	MON	36,402	819,047	11/01/2018	05/15/2025
22822R-BH-2	CROWN CASTLE TOWERS LLC SR SEC 144A			1	1.F FE	16,665,831	109.1090	18,071,734	16,563,000	16,637,571		(13,654)			4.241	4.139	MON	31,219	702,437	11/21/2019	07/15/2028
12725*-AA-7	CTL 2020-03 TR PTC				1.E	25,428,732	100.9800	25,677,962	25,428,732	25,428,732					3.000	3.000	MON	33,905	761,998	03/30/2020	03/31/2040
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX				1.G S	22,171,292	112.1280	24,860,122	22,171,292	22,171,292					4.070	4.070	MON	40,105	900,630	03/12/2015	05/15/2034
12724*-AA-8	CTL PASS-THRU TRUST				1.D	17,700,000	99.3900	17,592,030	17,700,000	17,700,000					3.330	3.330	MON	26,196	589,410	03/18/2020	03/15/2047
12683@-AA-5	CVS CTL PASS-THRU TR				2.B	5,209,738	107.2140	5,530,282	5,158,156	5,198,254		(1,788)			4.160	4.067	MON	9,537	214,029	03/06/2015	01/15/2041
96930#-AA-7	CVS CTL PASS-THRU				2.B	7,865,396	108.8860	8,564,297	7,865,396	7,865,396					4.340	4.340	MON	15,171	340,430	07/01/2015	01/15/2040
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC				2.B	18,747,202	107.6340	20,178,282	18,747,202	18,747,202					3.860	3.860	MON	42,212	721,835	10/17/2019	11/10/2041
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL				2.B	4,914,048	107.1050	5,263,172	4,914,048	4,914,048					4.070	4.070	MON	6,111	199,573	11/07/2017	01/20/2041
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL				2.B	15,310,332	107.4320	16,448,218	15,310,332	15,310,332					3.901	3.901	MON	34,840	595,521	09/27/2017	10/10/2039
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A				2.B FE	15,172,572	109.6560	16,637,636	15,172,572	15,172,572					4.163	4.163	MON	36,845	630,931	07/14/2014	08/11/2036
126650-BQ-2	CVS PASS-THROUGH TR PTC			1	2.B FE	1,130,460	118.5510	1,234,034	1,040,930	1,083,320		(4,829)			6.943	5.856	MON	4,216	71,780	02/10/2011	01/10/2030
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A			1	2.B FE	283,967	107.4900	295,492	274,903	277,717		(650)			5.789	5.260	MON	928	15,642	02/01/2011	01/10/2026
126659-AA-9	CVS PASS-THROUGH TR PTC 144A			1	2.B FE	627,029	127.3840	658,161	516,677	565,837		(4,603)			8.353	6.194	MON	2,518	42,939	01/31/2011	07/10/2031
127218-AA-9	CVS ROYAL OAK CTL PTC				2.B	7,909,954	109.7670	8,682,507	7,909,954	7,909,954					4.246	4.246	MON	14,927	335,272	12/17/2019	01/31/2040
23702T-AA-7	DAPHNE ALA MED CLINIC BRD REV				1.G	3,000,000	107.9100	3,237,300	3,000,000	3,000,000					4.136	4.136	MON	5,515	124,080	12/18/2019	04/15/2046
23802W-AA-9	DATABANK ISSUER LLC 2021-1A CL A2 144A			4	1.G FE	10,997,879	98.0610	10,786,743	11,000,000	10,998,209		.330			2.060	2.064	MON	3,777	178,762	02/24/2021	02/27/2051
23802W-AG-6	DATABANK ISSUER LLC 2021-2A CL A2 144A			4	1.G FE	14,248,034	99.1550	14,129,588	14,250,000	14,248,049		.16			2.400	2.403	MON	5,700	56,050	10/20/2021	10/25/2051
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A			4	2.B FE	15,640,000	107.0280	16,739,117	15,640,000	15,640,000					4.352	4.352	FMAN	77,519	679,347	03/20/2019	05/20/2049
233046-AS-0	DB MSTR FINANCE LLC 2021-1A CL A23 144A			4	2.B FE	20,000,000	99.7470	19,949,440	20,000,000	20,000,000					2.791	2.791	FMAN	108,539		10/15/2021	11/20/2051
25402J-AA-7	DIGITAL BRIDGE ISS LLC 2021-1A CL A2 144A			4	2.B FE	40,000,000	99.1050	39,642,000	40,000,000	40,000,000					3.933	3.933	MJSD	26,220	725,420	06/30/2021	09/25/2051
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI				1.G PL	12,242,345	116.2310	14,229,400	12,242,345	12,242,345					5.660	5.660	MAR	363,134	692,917	05/11/2005	03/31/2030
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A			4	2.A FE	34,269,736	104.6460	36,083,714	34,481,563	34,339,235		26,008			4.118	4.203	JAJO	260,324	1,418,107	04/17/2019	07/25/2047
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A			4	2.A FE	21,364,477	105.1740	22,444,196	21,340,000	21,357,056		(3,147)			4.328	4.311	JAJO	169,326	922,405	03/21/2019	07/25/2048
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A			4	2.A FE	5,895,000	105.2510	6,204,517	5,895,000	5,895,000					3.668	3.668	JAJO	39,642	215,954	11/06/2019	10/25/2049
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A			4	2.A FE	42,287,500	102.2100	43,221,842	42,287,500	42,287,500					3.151	3.151	JAJO	244,288	698,715	04/08/2021	04/25/2051
25860@-AA-2	DOUBLE DIAMOND VIII CL A-1			4	1.F PL	22,000,000	101.9100	22,420,200	22,000,000	22,000,000					4.125	4.125	FA	22,688		12/22/2021	04/17/2043
25860@-AC-8	DOUBLE DIAMOND VIII CL B			4	2.B PL	8,000,000	102.8900	8,231,200	8,000,000	8,000,000					4.650	4.650	FA	9,300		12/22/2021	04/17/2043
26209X-AD-3	DRIVEN BRANDS FNDG 2021-1A CL A2 144A			4	2.C FE	22,000,000	98.3020	21,626,374	22,000,000	22,000,000					2.791	2.791	JAJO	121,098	35,818	09/23/2021	10/20/2051
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A			4	2.C FE	9,238,750	105.4120	9,738,779	9,238,750	9,238,750					4.641	4.641	JAJO	84,563	427,944	03/12/2019	04/20/2049
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A			4	2.C FE	6,378,269	104.3200	6,645,159	6,370,000	6,375,110		(1,609)			3.981	3.955	JAJO	50,014	253,105	10/29/2019	10/20/2049
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A			4	2.C FE	19,850,000	101.4650	20,140,882	19,850,000	19,850,000					3.237	3.237	JAJO	126,724	545,354	10/29/2020	01/20/2051
26244G-AE-5	DRYDEN SR LOAN FUND 2015-40A CL AR 144A		D	4	1.A FE	999,500	99.7550	997,548	1,000,000	999,509		.9			1.256	1.272	FMAN	1,640		12/08/2021	08/15/2031
26251C-AS-3	DRYDEN SR LOAN FUND 2018-61A CL A2R 144A		D	4	1.A FE	750,000	99.8580	748,931	750,000	750,000					1.322	1.322	JAJO	2,066	5,868	03/03/2021	01/17/2032
26252E-AE-9	DRYDEN SR LOAN FUND 2018-70A CL B 144A		D	4	1.C FE	2,982,000	99.9860	2,999,590	3,000,000	2,988,995		6,089			1.822	2.103	JAJO	11,389	57,832	09/30/2020	01/16/2032
26246B-AL-8	DRYDEN SR LOAN FUND 2020-85A CL AR 144A		D	4	1.A FE	2,000,000	99.8780	1,997,552	2,000,000	2,000,000					1.274	1.274	JAJO	5,520		12/08/2021	10/15/2035
12722@-AA-8	DUKE ENERGY CAROLINAS CTL PTC				2.A	55,317,610	108.2560	59,884,834	55,317,610	55,317,610					3.664	3.664	MON	118,232	2,026,837	02/10/2020	12/31/2052
26113@-AA-5	DYAL CAPITAL PARTNERS ABS ISSUER A				1.F PL	9,750,000	98.9600	9,648,600	9,750,000	9,750,000					3.650	3.650	FA	127,522	177,938	02/22/2021	02/22/2031
26113*-AA-7	DYAL CAPITAL PARTNERS ABS ISSUER B				1.F PL	5,250,000	98.9600	5,195,400	5,250,000	5,250,000					3.650	3.650	FA	68,666	95,813	02/22/2021	02/22/2031
289338-AB-1	ELM TR 2020-3A CL A2 144A			4	1.F FE	13,999,670	98.8570	13,840,025	14,000,000	13,999,908		.188			2.954	2.956	MON	12,637	413,560	08/26/2020	08/20/2029
28924A-AB-7	ELM TR 2020-4A CL A2 144A			4	1.F FE	18,299,951	98.3620	18,000,226	18,300,000	18,299,966		.13			2.286	2.286	MON	12,783	453,200	10/16/2020	10/20/2029
290015-AL-0	ELMWOOD CLO I LTD. 2019-1A CL A2R 144A		D	4	1.A FE	8,000,000	100.5410	8,043,313	8,000,000	8,000,000					1.832	1.832	JAJO	29,711	153,385	10/15/2020	10/20/2033
290015-AN-6	ELMWOOD CLO I LTD. 2019-1A CL BR 144A		D	4	1.C FE	4,000,000	100.1980	4,007,922	4,000,000	4,000,000					2.082	2.082	JAJO	16,883	86,831	10/15/2020	10/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29003B-AM-3	ELMWOOD CLO V LTD 2020-2A CL BR 144A		D	4	1.C FE	10,000,000	99.8250	9,982,543	10,000,000	10,000,000					1.782	1.810	JAJO	36,125		12/14/2021	10/20/2034
29002V-AC-2	ELMWOOD CLO X LTD 2021-3A CL B 144A		D	4	1.C FE	9,984,500	99.7030	9,970,347	10,000,000	9,984,778		278			1.690	1.756	JAJO	56,787		12/14/2021	10/20/2034
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC				1.E S	2,494,139	101.5840	2,533,655	2,494,139	2,494,139					2.695	2.695	MON	3,921	50,413	03/10/2021	11/10/2041
29248D-AA-0	ENA NORTE TR NT 144A		D	1	3.A FE	11,723,622	102.7530	12,046,349	11,723,622	11,723,622					4.950	4.950	JAJO	106,392	573,950	09/27/2012	04/25/2023
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC				1.E	7,282,343	112.3740	8,183,428	7,282,343	7,282,343					4.095	4.095	MON	828	297,609	11/16/2018	09/30/2039
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A			4	1.A FE	1,936,908	100.3940	1,944,865	1,937,239	1,937,032		79			3.630	3.645	MON	3,125	59,852	03/27/2019	02/18/2031
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL				2.B	23,199,078	103.3030	23,965,373	23,199,078	23,199,078					3.490	3.490	MON	35,984	807,826	07/15/2020	10/15/2035
31722P-AC-0	FILLMORE PARK CLO, 2018-1A CL A2 144A		D	4	1.A FE	7,361,250	99.9070	7,493,008	7,500,000	7,426,668		56,882			1.464	2.476	JAJO	23,786	116,861	10/08/2020	07/15/2030
33767J-AG-7	FIRSTKEY HOMES 2020-SFR1 CL D 144A			4	2.A FE	34,999,717	97.3880	34,085,769	35,000,000	34,999,782		54			1.968	1.968	MON	57,400	688,800	10/02/2020	10/03/2037
33767J-AE-2	FIRSTKEY HOMES 2020-SFR1 TR CL C 144A			4	1.E FE	19,999,490	97.5530	19,510,698	20,000,000	19,999,608		99			1.667	1.668	MON	27,783	333,400	10/02/2020	10/03/2037
33938M-AA-7	FLEXENTIAL ISSUER, 2021-1A CL A2 144A			4	1.G FE	23,826,850	99.5300	23,887,200	24,000,000	23,829,423		2,573			3.250	3.408	MON	13,000	49,833	11/23/2021	11/27/2051
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A			4,5	1.F FE	11,123,742	100.0150	11,127,180	11,125,511	11,124,273		531			1.350	1.354	MON	8,761	130,025	01/22/2021	01/10/2032
34486*-AA-0	FOOTBALL CLUB TERM 2024 TRUST SR SEC NT				1.F FE	10,000,000	104.8740	10,487,400	10,000,000	10,000,000					3.410	3.410	OCT	83,356	345,736	08/30/2012	10/05/2024
34488@-AA-6	FOOTBALL CLUB TERM NTS 2024-2 TRUST				1.F FE	6,000,000	105.2730	6,316,380	6,000,000	6,000,000					3.560	3.560	OCT	52,213	216,567	10/25/2012	10/05/2024
34918R-AA-8	FORT WASHINGTON CLO 2021-2A CL A 144A		D	4	1.A FE	2,500,000	99.8800	2,497,008	2,500,000	2,500,000					1.336	1.336	JAJO	10,020		08/04/2021	10/20/2034
35100L-A*-9	FOUR SEAS LP ABS		A	4	1.F PL	11,300,000	99.6700	11,262,710	11,300,000	11,300,000					4.949	4.949	MON	4,660	459,817	03/02/2021	02/28/2031
36321J-AC-8	GALAXY CLO LTD 2018-28A CL A1 144A		D	4	1.A FE	1,095,000	99.7840	1,092,638	1,095,000	1,095,000					1.224	1.224	JAJO	2,903		12/08/2021	07/15/2031
36804P-AF-3	GATX CORP PASS THRU CERTS 144A				2.B FE	275,072	105.8150	291,067	275,072	275,072					5.697	5.697	JJ	7,835	7,792	03/17/2005	01/02/2025
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A			4	1.F FE	11,326,416	99.1390	11,231,764	11,329,333	11,326,553		137			2.380	2.385	MON	9,737	133,727	06/04/2021	06/18/2046
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A		D	4	1.F FE	8,670,149	98.7450	8,561,674	8,670,531	8,670,167		18			1.950	1.951	MON	6,575	55,953	07/27/2021	08/17/2041
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A		D	4	1.F FE	43,046,946	99.7640	42,947,438	43,048,982	43,047,266		234			2.170	2.171	MON	36,329	924,711	09/02/2020	10/17/2040
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A		D	4	1.F FE	21,893,412	100.0980	21,923,175	21,901,709	21,898,948		5,308			2.260	2.287	MON	19,249	490,361	09/23/2020	11/19/2040
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A		D	4	1.F FE	9,099,887	98.3650	9,077,363	9,228,223	9,111,038		11,151			1.860	2.167	MON	6,675	127,657	03/08/2021	04/17/2041
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A			4	2.C Z	31,788,563	99.5320	31,326,528	31,473,825	31,783,554		(5,010)			3.485	3.383	MON	48,749	383,125	08/03/2021	08/15/2041
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A			4	1.A FE	4,026,933	103.2910	4,159,449	4,026,933	4,026,933					3.750	3.750	MS	42,367	140,735	06/15/2016	09/20/2047
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A			4	1.A FE	8,925,206	101.2820	9,039,588	8,925,206	8,925,206					3.160	3.160	MS	79,127	263,879	10/25/2016	09/20/2047
38137Y-AQ-4	GOLDENTREE LOAN US 2019-4A CL AJR 144A		D	4	1.A FE	1,000,000	99.8550	998,554	1,000,000	1,000,000					1.524	1.524	JAJO	2,878	6,974	04/22/2021	04/24/2031
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A			4	1.A FE	4,247,841	102.5650	4,358,949	4,249,958	4,248,471		300			3.230	3.239	MON	29,617	135,490	10/28/2016	10/15/2052
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A			4	1.A FE	19,874,446	99.7960	19,843,804	19,884,392	19,875,114		212			2.630	2.639	MON	112,192	518,196	07/23/2020	04/15/2055
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A			4	1.F FE	11,834,915	97.7930	11,575,671	11,836,918	11,834,960		45			1.930	1.933	MON	6,980	72,135	08/11/2021	07/20/2048
38237H-AA-5	GOODLEAP SUSTAINABLE 2021-5CS CL A 144A			4	1.F FE	6,998,965	99.7090	6,979,602	7,000,000	6,998,974		9			2.310	2.313	MON	4,941	14,823	10/21/2021	10/20/2048
393505-AU-6	GREENTREE FINANCIAL CORP 1993-1 CL B SS			4	6. *	209,057	0.0000		209,727						8.450	8.870	MON	1,477	1,164	05/17/1994	06/01/2022
402562-AA-0	GULF STREAM 1 LTD. 2021-4A CL A1 144A		D	4	1.A FE	25,000,000	100.0390	25,009,655	25,000,000	25,000,000					1.324	1.324	JAJO	71,703	129,157	04/29/2021	07/15/2034
402512-AA-5	GULF STREAM MERID 2021-IIIA CL A1 144A		D	4	1.A FE	3,000,000	100.1530	3,004,577	3,000,000	3,000,000					1.444	1.444	JAJO	9,384	30,267	01/14/2021	04/15/2034
40256L-AA-8	GULF STREAM MERIDIAN 2021-5A CL A1 144A		D	4	1.A FE	7,250,000	100.1290	7,259,321	7,250,000	7,250,000					1.324	1.324	JAJO	20,794	28,743	05/27/2021	07/15/2034
406308-AA-0	HALIBURTON CTL 12 YR				2.B IF	4,160,000	103.4300	4,302,688	4,160,000	4,160,000					4.250	0.000	MON	7,858	47,617	09/08/2021	08/15/2033
406308-AB-8	HALIBURTON CTL 15 YR				2.B IF	8,831,961	102.1400	9,020,965	8,831,961	8,831,961					4.250	4.250	MON	16,683	101,117	09/08/2021	08/15/2036
406375-AA-3	HALSEYPOINT CLO 2019-1A CL A1A1 144A		D	4	1.A FE	10,630,113	100.0120	10,651,322	10,650,000	10,635,065		4,607			1.482	1.537	JAJO	31,994	166,401	11/24/2020	01/20/2033
40638U-AA-7	HALSEYPOINT CLO 2020-3A CL A1A 144A		D	4	1.A FE	9,975,000	100.1730	10,017,282	10,000,000	9,979,080		3,888			1.579	1.661	JAJO	26,747	154,252	10/21/2020	11/30/2032
406371-AA-2	HALSEYPOINT CLO 2021-5A CL A1A 144A		D	4	1.A FE	12,500,000	100.0000	12,500,000	12,500,000	12,500,000					1.430	0.000	FMAN	3,972		11/19/2021	01/30/2035
40638U-AC-3	HALSEYPOINT CLO 3 2020-3A CL A2 144A		D	4	1.A FE	5,000,000	100.1650	5,008,267	5,000,000	5,000,000					1.879	1.879	JAJO	15,915	91,376	10/21/2020	11/30/2032
40637L-AA-8	HALSEYPOINT CLO I LTD 2021-4A CL A 144A		D	4	1.A FE	11,247,763	99.9860	11,248,445	11,250,000	11,247,787		25			1.348	0.004	JAJO	7,370		12/13/2021	04/20/2034
41154X-AE-5	HARBOR PARK CLO LTD 2018-1A CL A2 144A		D	4	1.A FE	5,397,300	99.8820	5,393,626	5,400,000	5,398,575		1,275			1.532	2.045	JAJO	16,770		12/13/2021	01/20/2031
41154X-AG-0	HARBOR PARK CLO LTD 2018-1A CL B1 144A		D	4	1.C FE	741,938	100.0110	750,081	750,000	744,276		2,042			1.832	2.334	JAJO	2,785	14,380	10/02/2020	01/20/2031
413717-AS-8	HARRIMAN PARK CLO 2020-1A CL B1R 144A		D	4	1.C FE	15,195,000	100.0530	15,203,041	15,195,000	15,195,000					1.732	1.732	JAJO	53,351	130,168	04/16/2021	04/20/2034
41884#-AA-9	HATCHET RIDGE PTC				3.B PL	8,843,029	103.0410	9,111,946	8,843,029	8,843,029					5.950	5.950	JD	24,846	503,635	12/14/2010	12/14/2029
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A			4	1.G FE	11,451,724	96.7770	11,087,112	11,456,350	11,451,851		128			2.010	2.018	MON	7,036	90,692	07/21/2021	07/20/2048
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A			4	1.G FE	4,921,794	102.2810	5,034,414	4,922,119	4,921,833		32			2.980	2.981	MON	4,482	146,985	06/15/2020	06/20/2047
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A			4	1.G FE	14,601,421	99.4770	14,531,343	14,607,791	14,601,621		200			2.580	2.586	JAJO	63,860	138,096	06/11/2021	04/28/2056
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A			4	1.G FE	14,722,038	98.4140	14,488,707	14,722,206	14,722,052		14			1.800	1.800	MON	8,097	224,613	02/08/2021	02/20/2048
86745R-AB-5	HELIOS ISSUER, LLC 2021-C CL B 144A			4	1.G FE	8,794,075	98.9770	8,706,476	8,796,435	8,794,094		19			2.330	2.336	MON	6,263	31,717	10/19/2021	10/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42709T-AA-0	HERCULES PRIVATE CREDIT FUND I LP			4	1.F Z	20,000,000	101.0600	20,212,000	20,000,000	20,000,000					4.000	4.000	MON	227,222		09/30/2021	07/15/2031
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A			4	1.A FE	3,566,651	104.6700	3,733,474	3,566,894	3,566,650		18			4.280	4.282	MON	44,672	151,853	11/18/2015	09/20/2041
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A			4	1.A FE	3,436,860	104.2630	3,583,701	3,437,168	3,436,928		14			4.050	4.053	MON	40,378	138,881	02/04/2016	09/20/2041
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A			4	1.A FE	4,159,835	103.3780	4,301,771	4,161,198	4,160,108		73			3.750	3.760	MON	45,348	155,675	05/25/2016	09/20/2041
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A			4	1.A FE	2,727,687	102.4100	2,793,643	2,727,908	2,727,725		12			3.080	3.082	MON	24,614	83,581	09/15/2016	09/20/2042
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A			4	1.A FE	2,540,184	103.4460	2,628,776	2,541,207	2,540,366		45			3.570	3.581	MON	26,439	90,234	12/01/2016	09/20/2047
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A			4	1.A FE	840,018	104.4630	856,333	819,744	836,421		(897)			4.290	3.612	MON	10,249	34,978	12/01/2016	09/20/2047
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A			4	1.A FE	3,146,726	103.3410	3,253,178	3,147,996	3,146,944		41			3.710	3.721	MON	34,054	116,096	04/21/2017	09/20/2047
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A			4	1.A FE	645,216	104.5290	658,113	629,599	642,581		(508)			4.460	3.770	MON	8,188	27,913	04/21/2017	09/20/2047
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A			4	1.A FE	1,376,445	103.5800	1,391,125	1,343,039	1,376,146		(672)			4.070	3.459	MON	16,088	54,412	07/26/2017	09/20/2048
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A			4	1.A FE	3,208,200	105.0160	3,286,989	3,129,980	3,210,505		489			4.670	4.031	MON	43,028	145,260	05/15/2018	09/20/2048
434803-AA-0	HOLDEN FDG DEFEASED 144A MBIA				1.A	19,904,127	150.0710	30,014,200	20,000,000	19,926,291		5,920			8.460	8.523	AO	357,200	1,692,000	03/31/1995	04/15/2030
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A			4	1.B FE	13,264,199	102.6100	13,610,799	13,264,599	13,264,371		117			3.157	3.158	MON	34,897	416,351	07/24/2019	09/01/2039
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A			4	1.D FE	3,816,438	102.0700	3,895,658	3,816,667	3,816,540		71			3.256	3.257	MON	10,356	123,555	07/24/2019	09/01/2039
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A			4	2.A FE	3,979,339	101.2800	4,030,299	3,979,380	3,979,348		4			3.406	3.406	MON	11,295	134,757	07/24/2019	09/01/2039
43732V-AE-6	HOME PART OF AMERICA TR 2021-2 CL D 144A			4	2.C FE	24,984,894	98.6020	24,636,094	24,985,329	24,984,901		7			2.652	2.652	MON	25,768	40,493	10/27/2021	12/01/2026
44509P-AA-6	HUMBOLDT AMERICAS, LLC SER6 REG D			4	1.F FE	10,000,000	100.5200	10,052,000	10,000,000	10,000,000					4.750	4.750	MJSD	21,111	465,764	12/22/2020	12/15/2025
44148J-AA-7	HWIRE 2021-1 CL A2 144A			4	1.F FE	25,000,000	99.5040	24,875,965	25,000,000	25,000,000					2.311	2.311	MON	67,404		11/09/2021	11/20/2051
44148J-AB-5	HWIRE 2021-1 CL B 144A			4	2.B FE	5,000,000	99.6000	4,980,024	5,000,000	5,000,000					2.658	2.658	MON	15,505		11/09/2021	11/20/2051
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A			4	5.B GI	1,797,157	39.4450	1,797,156	4,556,109	1,797,157		53,429	2,812,381		4.229	17.308	JAJO	35,324	191,776	11/20/2012	01/25/2043
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A			4	5.B GI	3,396,116	39.7020	3,396,086	8,554,018	3,396,116		77,503	5,235,404		4.352	15.379	JAJO	68,250	370,622	04/29/2015	01/25/2043
44972*-AA-0	ICON RECEIVABLES LP ABS SER A			4	1.G PL	40,000,000	99.2800	39,712,000	40,000,000	40,000,000					4.000	4.000	MON	493,333	403,288	06/10/2021	06/10/2027
451118-AA-7	ICONIC ISSUER LLC SER A			4	1.F PL	13,700,000	99.8300	13,676,710	13,700,000	13,700,000					4.250	4.250	MN	50,138	405,958	03/19/2021	11/30/2051
451118-AB-5	ICONIC ISSUER LLC SER B			4	2.B PL	3,200,000	99.8300	3,194,560	3,200,000	3,200,000					5.000	5.000	MN	13,778	111,556	03/19/2021	11/30/2051
45256#-AB-8	IMPACT CIL PARENT LLC			5	1.G FE	14,140,540	211.0000	29,836,540	14,140,540	14,140,540					4.600	4.600	MJSD	5,421	589,634	06/26/2012	10/25/2056
45255#-AD-7	IMPACT COMM CAPITAL LLC PROMISSORY NT			5	5.B GI	835,448	99.7600	2,316,407	2,321,979	835,448					0.142	0.142	MON			12/01/2019	07/25/2031
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3		D	1	2.B FE	10,257,355	105.5520	10,826,869	10,257,355	10,257,355					5.235	5.235	JAJO	113,361	517,749	05/13/2016	04/15/2026
47047L-AA-7	JAMESTOWN CLO LTD 2018-6RA CL A1 144A		D	4	1.A FE	492,750	99.8090	499,044	500,000	494,618		1,569			1.274	1.680	JAJO	1,203	6,741	11/03/2020	04/25/2030
47050E-AA-7	JAMESTOWN CLO LTD 2020-15A CL A 144A		D	4	1.A FE	600,000	100.0420	600,250	600,000	600,000					1.464	1.464	JAJO	1,903	9,349	12/11/2020	04/15/2033
46673*-AA-7	JRD HOLDINGS LLC 20 PROPERTY CTL				2.B Z	25,000,000	99.3930	24,848,317	25,000,000	25,000,000					3.214	3.214	MON	35,711		12/15/2021	12/15/2041
48661Q-AC-5	KAYNE CLO 2020-9A CL A2 144A		D	4	1.A FE	5,400,000	100.3110	5,416,774	5,400,000	5,400,000					1.874	1.874	JAJO	21,923	90,460	10/30/2020	01/15/2034
48259@-AA-3	KDP CTL PASS THRU				2.B	35,000,000	103.5300	36,235,420	35,000,000	35,000,000					3.300	3.300	MON	67,375	529,375	06/25/2021	06/24/2037
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC				2.B	39,622,549	99.3200	39,352,969	39,622,549	39,622,549					3.115	3.115	MON	71,997	623,162	06/08/2021	04/10/2046
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT				4.A Z	24,329,759	96.6000	23,502,643	24,329,759	24,329,759					4.650	4.650	MON	50,282	1,129,422	09/30/2020	09/15/2045
50547V-AA-4	LAC FUNDING ABS 2021A			4	2.C PL	18,081,668	100.3900	18,152,187	18,081,668	18,081,668					5.250	5.250	JAJO	200,405	578,580	03/05/2021	12/31/2035
51461T-AA-9	LANCER FIN SPV LTD NT 144A		D		6. *		0.0000		3,868,765						5.850	5.850	MON			10/14/2010	02/01/2023
501978@-AA-4	LCPA TAXABLE LEASE REV CTL				1.F	6,695,860	101.9000	6,823,081	6,695,860	6,695,860					3.100	3.100	MON	12,108	190,274	10/13/2020	11/10/2041
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC				1.G PL	1,691,072	110.7850	1,870,839	1,688,705	1,689,980		(328)			4.000	3.985	JAJO	11,633	17,051	12/29/2020	10/30/2027
502084-A*-7	LMRK ISSUER CO, LLC ABS				2.B PL	20,000,000	102.6900	20,538,000	20,000,000	20,000,000					3.900	3.900	MON	2,167	780,000	01/15/2020	01/14/2027
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A			4	1.G FE	19,165,655	100.9420	19,351,705	19,171,082	19,170,579		1,919			3.970	3.979	MON	33,826	759,848	11/27/2018	06/15/2048
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A		C	4	1.F FE	9,480,807	99.9590	9,479,866	9,483,766	9,480,741		(168)			2.470	2.476	MON	7,158	173,129	10/29/2020	12/20/2047
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A		C	4	1.F FE	7,972,094	99.9730	7,970,352	7,972,510	7,972,083		(11)			2.290	2.291	MON	5,579	170,289	12/10/2020	01/20/2048
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A		C	4	1.F FE	7,745,611	99.1800	7,682,795	7,746,305	7,745,614		4			2.220	2.222	MON	5,255	122,026	03/05/2021	03/20/2048
54054J-AC-9	LOGAN CLO I LTD 2021-1A CL B 144A		D	4	1.C FE	15,000,000	99.6440	14,946,555	15,000,000	15,000,000					1.902	1.902	JAJO	168,050		04/30/2021	07/20/2034
54279R-AE-3	LONG POINT PARK CLO 2017-1A CL A2 144A		D	4	1.C FE	11,679,500	99.1570	11,650,962	11,750,000	11,679,866		366			1.497	1.620	JAJO	36,651		12/16/2021	01/17/2030
53948K-AA-7	LPSLT 2020-2GF CL A 144A		C	4	1.F FE	2,903,458	101.7570	2,955,730	2,904,682	2,903,480		7			2.750	2.758	MON	2,441	78,611	07/16/2020	07/20/2047
54929L-AA-6	LUCANIA FUNDING LLC 2021A-1			4	1.G PL	40,000,000	100.0400	40,016,000	40,000,000	40,000,000					4.200	4.200	JAJO	196,000		11/19/2021	06/30/2038
04965F-AC-5	MADISON PARK XLIV 15A- CL A1 144A		D	4	1.A FE	1,000,000	99.9970	999,965	1,000,000	1,000,000					1.294	1.294	JAJO	2,444		12/08/2021	01/23/2031
55954L-AC-7	MAGNETITE CLO LTD 2015-14RA CL A1 144A		D	4	1.A FE	5,500,000	99.9590	5,497,729	5,500,000	5,500,000					1.242	1.242	JAJO	14,234		12/08/2021	10/18/2031
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A		D	4	1.A FE	239,214	100.0120	239,243	239,214	239,214					0.924	0.924	JAJO	460	2,382	01/13/2021	01/18/2028
55952F-AA-6	MAGNETITE CLO LTD 2021-31A CL A1 144A		D	4	1.A FE	1,199,700	99.8750	1,198,503	1,200,000	1,199,702		2			1.209	1.213	JAJO	5,801		12/10/2021	07/15/2034

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55952F-AC-2	MAGNETITE CLO LTD 2021-31A CL B 144A		D	4	1.C FE	11,000,000	100.0400	11,004,407	11,000,000	11,000,000					1.759	1.759	JAJO	77,376		12/14/2021	07/15/2034
56607B-AY-0	MARBLE POINT CLO LTD 2019-2A CL AR 144A		D	4	1.A FE	4,500,000	100.0500	4,502,250	4,500,000	4,500,000					1.360	1.360	JAJO	7,821		10/21/2021	11/16/2034
56606C-AA-1	MARBLE POINT CLO LTD 2020-1A CL A 144A		D	4	1.A FE	3,071,130	99.8000	3,093,800	3,100,000	3,076,996		5,435			1.432	1.698	JAJO	8,999	46,864	12/11/2020	04/20/2033
56607T-AA-3	MARBLE POINT CLO XXIII 2021-4A A1 144A		D	4	1.A Z	8,500,000	100.0000	8,500,000	8,500,000	8,500,000					1.303	1.303	JAJO	923		11/24/2021	01/22/2035
56608K-AN-3	MARBLE PT CLO LTD 2018-2A CL A1R 144A		D	4	1.A FE	1,000,000	99.9480	999,483	1,000,000	1,000,000					1.412	1.412	JAJO	2,862		12/14/2021	01/20/2032
56845N-AA-8	MARINER CLO LLC 2020-8A CL A 144A		D	4	1.A FE	9,975,000	100.1000	10,010,045	10,000,000	9,980,236		4,594			1.402	1.472	JAJO	28,419	148,134	09/23/2020	04/20/2033
817868-AA-6	MASCO CORPORATION CTL PTC SER A1				1.D PL	14,837,167	114.6510	17,011,002	14,837,167	14,837,167					5.560	5.560	MON	36,664	821,483	12/22/2015	05/15/2032
58554*-AA-6	MELODY US BUYER ABS SER 2021-1			4	1.F PL	19,800,000	101.6700	20,334,000	20,000,000	19,814,799		14,799			4.250	4.441	JJ	429,722		06/29/2021	07/31/2051
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A				1.D PL	4,105,009	115.7500	4,824,560	4,168,086	4,106,962		1,470			4.356	4.458	MON	8,069	181,494	08/27/2020	08/15/2055
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B				1.G PL	1,289,122	150.7100	2,034,378	1,349,862	1,290,056		711			6.538	6.900	MON	3,922	87,894	08/27/2020	08/15/2055
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A			4,5	1.A FE	2,627,001	99.4010	2,611,315	2,627,058	2,627,016		14			0.852	0.853	MON	1,865	19,620	01/27/2021	01/01/2056
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A			4,5	1.C FE	1,313,530	99.4010	1,305,674	1,313,548	1,313,534		4			1.057	1.058	MON	1,157	12,170	01/27/2021	01/01/2056
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A			4,5	1.F FE	2,047,815	99.4010	2,035,546	2,047,821	2,047,817		1			1.262	1.262	MON	2,154	22,653	01/27/2021	01/01/2056
552732-AB-5	MFRA TR 2021-INV2 CL A2 144A			4,5	1.C FE	9,909,184	99.0380	9,813,893	9,909,189	9,909,184		0			2.162	2.162	MON	17,853	82,812	11/09/2021	11/01/2056
552732-AC-3	MFRA TR 2021-INV2 CL A3 144A			4,5	1.F FE	9,909,169	99.0400	9,814,060	9,909,189	9,909,169		1			2.264	2.264	MON	18,695	84,501	11/09/2021	11/01/2056
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A			4	1.B FE	1,833,906	103.7700	1,903,055	1,833,921	1,833,921					6.005	6.005	MON	9,177	105,870	07/02/2004	08/01/2037
60910*-AA-1	MONARCH SECURITIZATION ABS SER 2021-1				2.B PL	16,000,000	98.4400	15,750,400	16,000,000	16,000,000					3.750	3.750	JJ	280,000		07/13/2021	01/20/2032
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A			4	1.F FE	2,484,222	103.1630	2,563,362	2,484,759	2,484,207		(57)			3.100	3.105	MON	2,354	74,608	06/12/2020	04/20/2046
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A			4	1.G FE	8,035,396	98.8050	7,989,304	8,085,945	8,034,671		(725)			2.050	2.178	MON	5,065	122,119	03/10/2021	12/20/2046
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A CL B 144A			4	1.G FE	10,783,495	97.8460	10,773,885	11,011,027	10,785,859		2,365			2.090	2.487	MON	7,032	19,178	11/23/2021	04/22/2047
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A			4	1.G FE	7,259,788	97.5500	7,130,401	7,309,479	7,261,215		1,427			1.920	2.050	MON	4,288	31,394	09/17/2021	06/20/2052
553205-AC-9	MP CLO III, LTD 2013-1A CL AR 144A		D	4	1.A FE	1,649,890	99.9770	1,649,621	1,650,000	1,649,892		2			1.382	1.384	JAJO	4,622	5,972	12/14/2021	10/20/2030
62481W-AL-1	MP CLO VIII, LTD 2015-2A CL ARR 144A		D	4	1.A FE	11,250,000	99.8690	11,235,318	11,250,000	11,250,000					1.336	1.336	JAJO	27,135	57,734	05/14/2021	04/28/2034
62757@-AA-1	MUSICAPITAL LLC SER A			4	1.F PL	35,000,000	101.4300	35,500,500	35,000,000	35,000,000					4.250	4.250	MN	173,542		11/19/2021	01/31/2052
62757@-AB-9	MUSICAPITAL LLC SER B			4	2.B PL	5,000,000	101.3900	5,069,500	5,000,000	5,000,000					5.000	5.000	MN	29,167		11/19/2021	01/31/2052
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A			4	1.A FE	7,034,564	100.0880	7,041,553	7,035,397	7,034,595		(2)			1.740	1.744	MON	3,740	117,302	07/13/2020	10/20/2037
62883*-AB-8	NATF AMERICA LLC #2			4	1.C FE	5,000,000	104.6100	5,230,500	5,000,000	5,000,000					5.000	5.000	MJSD	11,111	250,000	04/08/2020	04/15/2025
62883*-AC-6	NATF AMERICA LLC #3			4	1.C FE	12,500,000	101.8300	12,728,750	12,500,000	12,500,000					4.250	4.250	MJSD	23,611	531,250	09/30/2020	09/30/2025
62883*-AD-4	NATF AMERICA LLC 2020-1			4	1.C PL	13,000,000	101.2700	13,165,100	13,000,000	13,000,000					4.250	4.250	MJSD	26,181	375,917	04/09/2021	03/31/2028
62883*-AF-9	NATF AMERICA LLC 2021-2			4	1.C PL	10,000,000	99.6300	9,963,000	10,000,000	10,000,000					4.000	4.000	JAJO	81,111		10/18/2021	10/15/2028
62883*-AA-0	NATF AMERICA LLC SER 1			4	1.C FE	22,500,000	102.2900	23,015,250	22,500,000	22,500,000					4.250	4.250	MJSD	42,500	956,250	03/06/2020	03/15/2025
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A			1	1.D FE	12,146,108	101.3690	12,312,415	12,146,108	12,146,108					2.654	2.654	MON	18,804	266,161	12/22/2020	10/10/2042
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A			4	1.A FE	413,218	98.5300	407,236	413,313	413,228		10			1.060	1.068	MON	195	2,346	05/18/2021	10/15/2069
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A			4	1.A FE	189,422	98.7460	187,074	189,449	189,422		0			0.840	0.846	MON	71	1,330	01/19/2021	05/15/2069
64132D-AL-2	NEUBERGER BER CLO 2019-32A CL BR 144A		D	4	1.C FE	992,750	99.7390	997,389	1,000,000	992,800		50			1.524	1.644	JAJO	3,132		12/16/2021	01/20/2032
64134M-AA-4	NEUBERGER BER CLO 2021-45A CL A 144A		D	4	1.A FE	6,998,600	99.9120	6,993,816	7,000,000	6,998,616		16			1.250	1.254	JAJO	10,692		12/08/2021	10/14/2035
64132M-AS-7	NEUBERGER BERMAN CLO 2018-30A CL BR 144A		D	4	1.C FE	4,976,050	99.3810	4,969,044	5,000,000	4,976,252		202			1.532	1.705	JAJO	15,528		12/21/2021	01/20/2031
64132T-AL-7	NEUBERGER BERMAN CLO 2019-33A CL BR 144A		D	4	1.C FE	700,000	100.2460	701,721	700,000	700,000					1.722	1.722	JAJO	2,512		09/10/2021	10/16/2033
64133G-AT-7	NEUBERGER BERMAN CLO 2020-37A CL BR 144A		D	4	1.C FE	497,000	100.0000	499,999	500,000	497,022		22			1.582	1.699	JAJO	1,603		12/15/2021	07/20/2031
64131J-AL-0	NEUBERGER BERMAN LTD 2017-25A CL AR 144A		D	4	1.A FE	1,750,000	99.7550	1,745,709	1,750,000	1,750,000					1.052	1.052	JAJO	3,836	11,402	02/26/2021	10/18/2029
643821-AA-9	NEW ECONOMY ASSETS ISS 2021-1 CL A1 144A			4	1.D FE	4,418,415	98.0800	4,413,588	4,500,000	4,421,086		2,672			1.910	2.296	MON	2,626	12,176	10/25/2021	10/20/2061
643821-AB-7	NEW ECONOMY ASSETS ISS 2021-1 CL B1 144A			4	1.G FE	14,906,532	100.2590	15,038,894	15,000,000	14,909,574		3,042			2.410	2.543	MON	11,046	51,213	10/25/2021	10/20/2061
64754L-AA-5	NEW MOUNTAIN CLO 2 LTD CLO -2A CL A 144A		D	4	1.A FE	10,996,810	99.9120	10,990,290	11,000,000	10,996,841		31			1.314	1.321	JAJO	31,311		12/15/2021	04/15/2034
64755R-AN-3	NEW MOUNTAIN LTD CLO -1A CL AR 144A			4	1.A FE	9,000,000	99.8780	8,988,993	9,000,000	9,000,000					1.317	1.317	JAJO	21,071		10/08/2021	10/15/2034
64831J-AB-5	NEW RES ADV REC 2020-APT1 CL BT1 144A			4	1.C FE	2,999,995	99.7720	2,993,160	3,000,000	3,000,000		5			1.403	1.403	MON	1,870	41,266	12/17/2020	12/16/2052
64831J-AC-3	NEW RES ADV REC 2020-APT1 CL CT1 144A			4	1.F FE	3,500,000	99.7630	3,491,690	3,500,000	3,500,000					1.651	1.651	MON	2,569	56,672	12/17/2020	12/16/2052
64831J-AD-1	NEW RES ADV REC 2020-APT1 CL DT1 144A			4	2.B FE	3,749,997	99.7720	3,741,434	3,750,000	3,750,000		3			1.999	1.999	MON	3,331	73,490	12/17/2020	12/16/2052
62942Q-CS-0	NEW RES ADV REC 2020-T1 CL BT1 144A			4	1.C FE	3,685,994	99.6410	3,672,758	3,686,000	3,685,997		2			1.823	1.823	MON	2,986	67,196	08/18/2020	08/15/2053
62942Q-CT-8	NEW RES ADV REC 2020-T1 CL CT1 144A			4	1.F FE	1,699,998	99.6570	1,694,168	1,700,000	1,699,999		1			2.269	2.269	MON	1,715	38,576	08/18/2020	08/15/2053
62942Q-CU-5	NEW RES ADV REC 2020-T1 CL DT1 144A			4	2.B FE	7,500,995	99.6270	7,473,019	7,501,000	7,500,997		2			3.011	3.011	MON	10,038	225,855	08/18/2020	08/15/2053
62942Q-CX-9	NEW RES ADV REC 2020-T2 CL BT2 144A			4	1.C FE	2,135,994	99.7470	2,130,594	2,136,000	2,135,997		2			1.724	1.724	MON	1,636	36,818	09/10/2020	09/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62942Q-CY-7	NEW RES ADV REC 2020-T2 CL CT2 144A			4	1.F FE	3,726,993	99.7630	3,718,179	3,727,000	3,726,996		.3			2.170	2.170	MON	3,595	80,880	09/10/2020	09/15/2053
62942Q-CZ-4	NEW RES ADV REC 2020-T2 CL DT2 144A			4	2.B FE	4,499,991	99.7470	4,488,615	4,500,000	4,499,995		.3			2.863	2.863	MON	5,726	128,826	09/10/2020	09/15/2053
62942Q-DC-4	NEW RES ADV REC 2020-T3 CL BT3 144A			4	1.C FE	1,845,597	100.0130	1,845,840	1,845,600	1,845,599		.2			1.566	1.566	MON	1,284	25,687	10/01/2020	10/15/2052
62942Q-DD-2	NEW RES ADV REC 2020-T3 CL CT3 144A			4	1.F FE	1,109,999	100.0510	1,110,567	1,110,000	1,110,000		.1			1.814	1.814	MON	895	18,347	10/01/2020	10/15/2052
62942Q-DE-0	NEW RES ADV REC 2020-T3 CL DT3 144A			4	2.B FE	2,400,000	100.0800	2,401,917	2,400,000	2,400,000					2.458	2.458	MON	2,622	53,757	10/01/2020	10/15/2052
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS			4	1.G PL	9,469,968	91.6200	8,676,384	9,469,968	9,469,968					4.459	4.459	MON	32,843	419,039	01/28/2020	02/28/2032
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS			4	4.B PL	2,575,826	92.2900	2,377,230	2,575,826	2,575,826					9.799	9.799	MON	19,632	253,732	01/28/2020	02/28/2032
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A			4	1.F FE	5,455,404	98.2910	5,362,171	5,455,404	5,455,404					4.164	4.164	MON	6,941	223,387	04/25/2016	04/20/2046
62946A-AD-6	NP SPE II LLC 2017-1A CL A2 144A			4	1.F FE	18,697,647	103.5910	19,164,396	18,500,000	18,644,804		(21,997)			4.219	4.066	MON	23,849	780,515	07/09/2019	10/21/2047
62954J-AB-0	NP SPE II LLC 2019-1A CL A2 144A			4	1.F FE	21,999,853	99.6740	21,928,223	22,000,000	21,999,898		.20			3.241	3.241	MON	21,787	713,020	08/22/2019	09/20/2049
62947A-AC-7	NP SPE II LLC 2019-2A CL A3 144A			4	1.F FE	9,999,381	103.5050	10,350,467	10,000,000	9,999,493		.54			3.802	3.803	MON	12,673	380,200	11/01/2019	11/19/2049
62947A-AF-0	NP SPE X LP 2021-1A CL A1 144A			4	1.F FE	9,973,828	99.4050	9,940,459	10,000,000	9,974,282		.454			2.230	2.287	MON	7,433	37,167	11/12/2021	03/19/2051
67112R-AS-3	OAK HILL CR PRTNRS 2019-3A CL AR 144A		D	4	1.A FE	7,996,500	99.8770	7,990,146	8,000,000	7,996,536		.36			1.272	1.280	JAJO	20,627		12/08/2021	07/02/2035
67690A-AE-1	OAK HILL CRED PRTNRS 2021-9A CL A2 144A		D	4	1.A FE	6,000,000	100.0550	6,003,287	6,000,000	6,000,000					1.584	1.584	JAJO	54,634		04/28/2021	07/19/2035
67690A-AG-6	OAK HILL CREDIT PRTNRS 2021-9A CL B 144A		D	4	1.C FE	13,500,000	100.1270	13,517,086	13,500,000	13,500,000					1.884	1.884	JAJO	146,214		04/28/2021	07/19/2035
67502#-AA-6	OCEAN SPRAY CTL SER A-1			1	2.C	15,946,671	102.1040	16,282,201	15,946,671	15,807,186		9,151			3.390	3.514	MON	24,026	538,981	09/30/2016	08/15/2036
67516C-AN-9	OCEAN TRAILS CLO 2020-10A CL AR 144A		D	4	1.A FE	7,200,000	100.0710	7,205,087	7,200,000	7,200,000					3.754	3.754	JAJO	44,297		10/28/2021	10/15/2034
67514U-AL-5	OCEAN TRAILS CLO 2020-8A CL A1R 144A		D	4	1.A FE	2,499,500	100.0480	2,501,206	2,500,000	2,499,505		.5			1.344	1.347	JAJO	7,279		12/08/2021	07/15/2034
67091Y-AL-8	OCP CLO LTD 2015-9A CL A2R 144A		D	4	1.A FE	1,000,000	99.9600	999,600	1,000,000	1,000,000					1.474	1.474	JAJO	3,193		12/13/2021	07/15/2027
67097L-AH-9	OCP CLO LTD 2017-13A CL A1AR 144A		D	4	1.A FE	1,000,000	99.9420	999,423	1,000,000	1,000,000					1.084	1.084	JAJO	2,348	926	08/19/2021	07/15/2030
670881-AP-6	OCP CLO LTD 2020-19A CL BR 144A		D	4	1.C FE	2,300,000	99.8860	2,297,372	2,300,000	2,300,000					1.832	1.832	JAJO	8,542		12/14/2021	10/20/2034
670859-AB-3	OCP CLO LTD 2020-20A CL A2 144A		D	4	1.A FE	5,750,000	100.2330	5,763,407	5,750,000	5,750,000					1.771	1.771	JAJO	22,914	89,867	10/27/2020	10/09/2033
670859-AC-1	OCP CLO LTD 2020-20A CL B1 144A		D	4	1.C FE	9,000,000	100.5070	9,045,655	9,000,000	9,000,000					2.021	2.021	JAJO	40,928	159,912	10/27/2020	10/09/2033
671000-AC-1	OCP CLO LTD 2021-21A CL A2 144A		D	4	1.A FE	16,000,000	100.2240	16,035,885	16,000,000	16,000,000					1.532	1.532	JAJO	49,689	94,136	04/26/2021	07/20/2034
671000-AE-7	OCP CLO LTD 2021-21A CL B 144A		D	4	1.C FE	15,000,000	100.1280	15,019,190	15,000,000	15,000,000					1.832	1.832	JAJO	55,708	105,628	04/26/2021	07/20/2034
67576F-AA-7	OCTAGON INV PRTNRS 2018-18A CL A1A 144A		D	4	1.A FE	1,969,993	99.8500	1,971,039	1,974,000	1,970,215		.222			1.082	1.329	JAJO	4,451		12/13/2021	04/16/2031
675711-AA-3	OCTAGON INV PRTNRS 33 2017-1A CL A1 144A		D	4	1.A FE	2,000,000	99.8780	1,997,555	2,000,000	2,000,000					1.322	1.322	JAJO	5,359		12/08/2021	01/20/2031
67573L-AE-9	OCTAGON INV PRTNRS 43 2019-1A CL B 144A		D	4	1.C FE	249,075	100.0170	250,043	250,000	249,347		.259			1.874	1.990	JAJO	885	4,887	12/01/2020	10/25/2032
67578J-AC-3	OCTAGON INV PRTNRS 51 2021-1A CL B 144A		D	4	1.C FE	3,750,000	100.0200	3,750,743	3,750,000	3,750,000					1.832	1.832	JAJO	13,927	27,576	04/16/2021	07/20/2034
67590R-AY-1	OCTAGON LOAN FDG LTD 2014-1A CL ARR 144A		D	4	1.A FE	10,374,105	100.0430	10,504,465	10,500,000	10,416,806		36,852			1.340	1.923	FMAN	17,197	143,934	10/07/2020	11/18/2031
67575N-BX-0	OCWEN MSTR ADV REC 2020-T1 CL BT1 144A			4	1.C FE	2,736,999	100.0490	2,738,352	2,737,000	2,737,000		.1			1.774	1.774	MON	2,158	48,565	08/12/2020	08/15/2052
67575N-BY-8	OCWEN MSTR ADV REC 2020-T1 CL CT1 144A			4	1.F FE	1,399,998	100.0530	1,400,738	1,400,000	1,400,000		.1			2.320	2.320	MON	1,443	32,476	08/12/2020	08/15/2052
67575N-BZ-5	OCWEN MSTR ADV REC 2020-T1 CL DT1 144A			4	2.B FE	4,999,991	100.0780	5,003,910	5,000,000	4,999,998		.5			3.061	3.061	MON	6,803	153,065	08/12/2020	08/15/2052
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL				1.C PL	5,040,268	120.6600	6,081,587	5,040,268	5,040,268					4.213	4.213	MON	9,438	211,816	05/05/2020	04/15/2055
67100*-AA-6	ONY FUNDING, LLC RECVS BACKD NT SER 2020				1.F FE	38,072,509	101.8900	38,792,080	38,072,509	38,072,509					4.200	4.200	JAJO	337,576	1,202,387	01/14/2021	12/31/2037
69021*-AA-8	OVERLAKE 520 GRND LSE CTL				1.E PL	2,318,143	119.5100	2,770,413	2,318,143	2,318,143					4.046	4.046	MON	4,169	69,343	12/15/2021	10/15/2057
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A			4	1.F FE	10,754,536	101.9630	10,965,650	10,754,536	10,754,536					4.459	4.459	MON	21,313	467,563	01/29/2019	02/15/2027
69144A-AA-7	OXFORD FIN FNDG TR 2020-1A CL A2 144A			4	1.F FE	18,027,141	101.0490	18,087,751	17,900,000	17,970,922		(45,395)			3.101	2.834	MON	24,670	555,079	09/30/2020	02/15/2028
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A		D	4	1.A FE	2,194,146	99.9740	2,207,059	2,207,627	2,202,560		.7,787			1.378	2.598	JAJO	6,001	17,905	10/22/2020	10/22/2030
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A		D	4	1.A FE	9,066,269	100.0000	9,149,981	9,149,979	9,117,107		46,358			1.382	3.129	JAJO	21,421	129,884	09/30/2020	10/30/2030
67111N-AA-2	OZLM LTD 2017-17A CL A1 144A		D	4	1.A FE	620,798	99.9030	620,506	621,108	620,803		.5			1.382	1.398	JAJO	1,740		12/09/2021	07/20/2030
67112C-AL-1	OZLM LTD 2017-19A CL A1AR 144A		D	4	1.A FE	7,300,000	100.0000	7,300,000	7,300,000	7,300,000					1.309	0.000	JAJO	796		12/13/2021	01/15/2035
67111V-AC-0	OZLM LTD 2018-22A CL A1 144A		D	4	1.A FE	575,404	99.8310	575,298	576,269	575,469		.64			1.192	1.452	JAJO	1,431		12/14/2021	01/17/2031
69410*-AN-9	PACEWELL 3 LLC ABS SER 2018-1 CLASS A-10			4	1.E	5,000,000	99.2200	4,961,000	5,000,000	5,000,000					4.000	4.000	MN	51,111		09/29/2021	11/12/2031
69688L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A		D	4	1.A FE	300,677	99.9940	300,508	300,527	300,650		(27)			1.010	0.993	FMAN	337	2,459	02/05/2021	08/20/2027
69702B-AA-9	PALMER SQ LN FDG LTD 2021-3A CL A1 144A		D	4	1.A FE	3,000,000	99.9030	2,997,078	3,000,000	3,000,000					0.971	0.971	JAJO	12,623		06/24/2021	07/20/2029
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A		D	4	1.A FE	1,676,511	99.9190	1,675,161	1,676,511	1,676,511					0.960	0.960	FMAN	1,788	9,084	03/09/2021	05/20/2029
69702H-AA-6	PALMER SQ LN FNDG LTD 2021-4A CL A1 144A		D	4	1.A FE	3,000,000	99.9830	2,999,477	3,000,000	3,000,000					0.928	0.928	JAJO	5,181		09/21/2021	10/15/2029
69688M-AE-5	PALMER SQUARE CLO LTD 2018-2A CL A2 144A		D	4	1.C FE	1,486,500	100.0000	1,500,000	1,500,000	1,493,253		5,917			1.772	2.475	JAJO	5,538	28,143	09/30/2020	07/16/2031
69701X-AA-2	PALMER SQUARE CLO LTD 2021-2A CL A 144A		D	4	1.A FE	11,000,000	100.0460	11,005,024	11,000,000	11,000,000					1.274	1.274	JAJO	30,358	54,675	04/21/2021	07/15/2034
69701X-AC-8	PALMER SQUARE CLO LTD 2021-2A CL B 144A		D	4	1.C FE	10,300,000	99.9050	10,290,245	10,300,000	10,300,000					1.774	1.774	JAJO	39,584	71,366	04/21/2021	07/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69421*-AE-6	PEQ 2020 LLC TERM NT SER 2020-1 CLA-5			4	1.F Z	18,000,000	98.5000	17,730,000	18,000,000	18,000,000					4.100	4.100	JD	184,500		11/30/2021	10/26/2031
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	@	D		2.B FE	4,112,801	82.7500	5,423,654	6,554,265	5,367,693		126,564			0.000	5.804	N/A			07/20/2012	11/01/2029
69356J-A*-4	PG RECEIVABLES FINANCE LP 2020-1 A-2		C	4	1.A FE	11,600,000	98.7800	11,458,480	11,600,000	11,600,000					3.968	3.968	MON	14,064	460,288	01/29/2020	07/21/2025
69356J-A@-2	PG RECEIVABLES FINANCE LP SER 2020-2 A-2		C	4	1.A PL	12,500,000	100.1000	12,512,500	12,500,000	12,500,000					4.459	4.459	MON	17,031	557,375	09/02/2020	02/20/2026
72132W-AJ-8	PIKES PEAK CLO 2019-4A CL AR 144A		D	4	1.A FE	10,000,000	100.1530	10,015,259	10,000,000	10,000,000					1.324	1.324	JAJO	28,681	25,845	07/09/2021	07/15/2034
72132Y-AL-9	PIKES PEAK CLO 2020-6A CL AR2 144A		D	4	1.A FE	24,100,000	100.0950	24,122,994	24,100,000	24,100,000					1.330	1.330	FMAN	39,176	161,340	04/23/2021	05/18/2034
72132Y-AN-5	PIKES PEAK CLO 2020-6A CL BR2 144A		D	4	1.C FE	5,900,000	100.2720	5,916,047	5,900,000	5,900,000					1.860	1.860	FMAN	13,413	55,481	04/23/2021	05/18/2034
73940#-AA-4	POWERSCOURT INVESTMENTS XXV LP			4	1.F PL	20,000,000	99.4700	19,894,000	20,000,000	20,000,000					4.125	4.125	MON	71,042		11/30/2021	11/15/2031
69356A-AL-6	PPM CLO, LTD. 2020-4A CL AR 144A		D	4	1.A FE	5,000,000	99.8830	4,994,163	5,000,000	5,000,000					1.350	1.350	JAJO	14,063		09/29/2021	10/18/2034
74101#-AB-5	PRESIDIO FINANCE, LLC CL-A2 ABS				2.B PL	20,000,000	99.0200	19,804,000	20,000,000	20,000,000					5.807	5.807	MON	35,487	451,297	07/29/2021	12/20/2036
74331F-AE-1	PROGRESS RES TR 2021-SFR1 CL C 144A			4	1.G FE	1,499,998	96.2500	1,443,749	1,500,000	1,499,998		0			1.555	1.555	MON	1,944	17,688	02/11/2021	04/01/2038
74331F-AG-6	PROGRESS RES TR 2021-SFR1 CL D 144A			4	2.C FE	2,499,881	95.7680	2,394,202	2,500,000	2,499,900		19			1.805	1.806	MON	3,760	34,220	02/11/2021	04/01/2038
74333W-AE-2	PROGRESS RES TR MSFR-10 CL C 144A			4	1.G FE	7,215,649	99.4730	7,177,993	7,216,000	7,215,651		3			2.871	2.872	MON	12,660		11/19/2021	12/01/2040
74333W-AG-7	PROGRESS RES TR MSFR-10 CL D 144A			4	2.C FE	6,999,785	99.8480	6,989,393	7,000,000	6,999,787		2			3.120	3.120	MON	13,347		11/19/2021	12/01/2040
74333B-AE-8	PROGRESS RESIDENTIAL 2019-SFR1 CL C 144A			4	1.C FE	5,290,766	99.9530	5,288,531	5,291,000	5,290,893		46			3.820	3.821	MON	16,843	202,116	02/14/2019	08/01/2035
74333N-AC-6	PROGRESS RESIDENTIAL 2019-SFR2 CL B 144A			4	1.B FE	12,999,819	100.2600	13,033,849	13,000,000	12,999,912		36			3.446	3.446	MON	37,332	447,980	04/11/2019	05/01/2036
74333N-AE-2	PROGRESS RESIDENTIAL 2019-SFR2 CL C 144A			4	1.E FE	7,499,688	100.0080	7,500,602	7,500,000	7,499,848		61			3.545	3.546	MON	22,156	265,875	04/11/2019	05/01/2036
74332W-AE-3	PROGRESS RESIDENTIAL 2019-SFR3 CL C 144A			4	1.F FE	4,999,920	99.6640	4,983,204	5,000,000	4,999,956		16			2.721	2.721	MON	11,338	136,050	08/07/2019	09/01/2036
74331C-AB-4	PROGRESS RESIDENTIAL 2020-SFR1 CL B 144A			4	1.D FE	24,999,695	99.3860	24,846,575	25,000,000	24,999,799		59			2.033	2.033	MON	42,354	508,250	03/04/2020	04/01/2037
74331C-AC-2	PROGRESS RESIDENTIAL 2020-SFR1 CL C 144A			4	1.F FE	3,499,931	99.3540	3,477,378	3,500,000	3,499,954		13			2.183	2.183	MON	6,367	76,405	03/04/2020	04/01/2037
74331C-AD-0	PROGRESS RESIDENTIAL 2020-SFR1 CL D 144A			4	2.B FE	6,999,818	99.2900	6,950,307	7,000,000	6,999,880		35			2.383	2.384	MON	13,901	166,810	03/04/2020	04/01/2037
74333Q-AE-5	PROGRESS RESIDENTIAL 2021-SFR9 CL C 144A			4	1.G FE	7,249,698	96.8940	7,024,782	7,250,000	7,249,705		7			2.362	2.363	MON	14,270	15,697	10/14/2021	11/01/2040
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL				1.F	22,788,925	107.9180	24,593,294	22,788,925	22,788,925		0			3.327	3.327	MON	44,228	756,509	07/10/2020	01/10/2041
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC				1.E	23,520,360	104.7360	24,634,219	23,520,360	23,520,360					2.980	2.980	MON	40,886	727,059	11/13/2020	10/10/2041
746245-A*-0	PUREWEST FUNDING LLC SER A-2				2.A FE	20,000,000	99.0000	19,800,000	20,000,000	20,000,000					4.875	4.875	MON	113,750		11/19/2021	12/19/2036
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL				2.A	19,739,890	108.1150	21,341,781	19,739,890	19,739,890					3.744	3.744	MON	43,112	738,562	02/20/2020	02/10/2049
75887N-AW-9	REGATTA VI FDG LTD. 2016-1A CL AR2 144A		D	4	1.A FE	7,500,000	99.9010	7,492,586	7,500,000	7,500,000					1.292	1.292	JAJO	19,642	43,147	04/28/2021	04/20/2034
75888A-BE-5	REGATTA VII FDG LTD 2016-1A CL A1R2 144A		D	4	1.A FE	5,500,000	100.0730	5,503,990	5,500,000	5,500,000					1.364	1.364	MJSD	2,500	35,542	05/28/2021	06/20/2034
76138Q-A*-8	REVENTAZON FINANCE TRUST SR SEC NOTES		D		4.A FE	29,337,000	106.1350	31,136,848	29,337,000	29,337,000					8.000	8.000	MN	299,889	2,320,780	01/29/2014	11/15/2033
74955D-AB-7	RGS FDG SEC LSE OBL BD DEB				2.A FE	82,465	100.5320	82,903	82,465	82,465					9.820	9.820	JD	540	4,049	12/07/2022	06/05/1990
74955E-AB-5	RGS SEC LSEOBL DEB				2.A FE	82,472	100.5320	82,911	82,472	82,472					9.820	9.820	JD	540	4,049	12/07/2022	06/05/1990
74980E-AC-2	RR LTD 2019-7A CL A1A 144A		D	4	1.A FE	400,000	100.0000	400,000	400,000	400,000					1.474	1.474	JAJO	1,277		12/09/2021	01/15/2033
74980E-AE-8	RR LTD 2019-7A CL A1B 144A		D	4	1.A FE	4,970,000	100.0100	5,000,513	5,000,000	4,976,664		5,763			1.774	1.962	JAJO	19,216	93,622	10/09/2020	01/15/2033
78520E-A*-7	SABEY DATA CNTR ASSET BACKED SER A-2				1.E FE	24,937,500	104.4700	26,117,500	25,000,000	24,949,757		7,435			4.419	4.458	MON	33,756	1,101,681	04/29/2020	10/20/2027
800130-AA-4	SAND TR 2021-1A CL A1 144A		D	4	1.A FE	20,000,000	99.8940	19,978,712	20,000,000	20,000,000					2.270	2.270	JAJO	56,738		10/08/2021	10/15/2034
800130-AE-6	SAND TR 2021-1A CL B1 144A		D	4	1.C FE	2,993,340	99.3090	2,979,283	3,000,000	2,993,373		33			1.957	0.046	JAJO	1,305		12/21/2021	10/15/2034
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A			4	1.A FE	243,627	99.9980	243,628	243,633	243,631		5			0.290	0.294	MON	31	229	02/09/2021	11/15/2023
80286X-AD-6	SANTANDER DRIVE AUTO REC 2021-2 CL B			4	1.C FE	999,842	99.7830	997,826	1,000,000	999,890		48			0.590	0.598	MON	262	3,261	05/17/2021	09/15/2025
80287E-AD-7	SANTANDER DRIVE AUTO REC 2021-3 CL B			4	1.C FE	999,820	99.6220	996,216	1,000,000	999,860		40			0.600	0.609	MON	267	2,400	07/14/2021	12/15/2025
80285V-AD-1	SANTANDER DRIVE AUTO REC 2021-4 CL B			4	1.C FE	1,999,777	99.3490	1,986,988	2,000,000	1,999,786		8			0.880	0.885	MON	782	2,347	10/19/2021	06/15/2026
80287E-AE-5	SANTANDER DRIVE AUTO RECV 2021-3 CL C			4	1.F FE	400,875	99.0380	396,151	400,000	400,765		(110)			0.950	0.866	MON	169	1,267	08/27/2021	09/15/2027
78403D-AH-3	SBA TOWER TR 2014-2C SECD REV SECS 144A			1	1.F FE	9,949,700	103.5390	10,353,858	10,000,000	9,974,825		8,310			3.869	3.964	MON	17,196	386,900	11/06/2018	10/15/2024
78403D-AP-5	SBA TOWER TR ASSET BACKED 144A			1	1.F FE	17,000,000	100.1670	17,028,314	17,000,000	17,000,000					1.884	1.884	MON	14,235	320,280	07/08/2020	01/15/2026
78403D-AR-1	SBA TOWER TR ASSET BACKED 144A			1	1.F FE	9,500,000	101.6150	9,653,413	9,500,000	9,500,000					2.328	2.328	MON	9,829	221,160	07/08/2020	01/15/2028
78403D-AX-8	SBA TOWER TR SEC 144A			1	1.F FE	17,000,000	101.3420	17,228,200	17,000,000	17,000,000					2.593	2.593	MON	19,592	58,775	10/08/2021	10/15/2031
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A			4	2.C FE	1,985,000	99.0390	1,965,924	1,985,000	1,985,000					2.841	2.841	JAJO	9,556	50,214	11/20/2020	01/30/2051
81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A			4	2.C FE	19,950,000	96.6220	19,276,129	19,950,000	19,950,000					3.113	3.113	JAJO	260,882		07/26/2021	07/30/2051
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A			4	2.C FE	10,162,945	103.7980	10,146,225	9,775,000	9,948,610		(119,981)			5.216	4.018	JAJO	93,475	508,886	01/17/2020	07/25/2049
81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL A 144A		D	4	1.A FE	249,525	99.9870	249,967	250,000	249,645		120			1.244	1.412	FMAN	467	1,603	06/28/2021	05/07/2031
81881C-AA-5	SHACKLETON CLO LTD 2018-12A CL A 144A		D	4	1.A FE	3,394,650	99.9940	3,399,810	3,400,000	3,394,895		245			1.202	1.348	JAJO	8,284		12/10/2021	07/20/2031
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL				1.F PL	21,362,137	115.8790	24,754,330	21,362,137	21,362,137					4.650	4.650	MON	44,148	992,134	06/26/2018	06/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90228#-AA-1	SHORT HILLS CTL PTC				1.D PL	11,863,477	116.1000	13,773,496	11,863,477	11,863,477					3.747	3.747	MON	25,931	296,331	04/14/2021	04/10/2056
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A			4	1.F FE	6,815,228	100.2760	6,835,836	6,817,029	6,815,042		(142)			2.320	2.330	MON	4,833	149,833	08/03/2020	07/20/2037
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A			4	1.F FE	9,869,291	98.4800	9,723,929	9,874,042	9,869,382		90			2.230	2.238	MON	8,563	72,608	08/12/2021	08/17/2051
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A			4	1.A FE	409,122	100.0260	409,229	409,122	409,122					0.610	0.610	MON	118	1,829	02/03/2021	01/15/2053
83417@-AA-9	SOLAREIT ISSUER LLC			4	1.F Z	5,000,000	98.7200	4,936,000	5,000,000	5,000,000					4.000	4.000	AO	556		12/30/2021	12/15/2051
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A			4	2.B FE	16,773,333	103.3430	17,334,116	16,773,333	16,773,333					3.845	3.845	MON	19,706	644,708	01/15/2020	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A			4	2.B FE	17,556,000	97.7640	17,163,518	17,556,000	17,556,000					2.636	2.636	MON	14,140	128,484	10/04/2021	08/20/2051
83609G-BN-4	SOUND POINT CLO LTD 2015-2A CL ARRR 144A		D	4	1.A FE	5,250,000	99.8510	5,242,158	5,250,000	5,250,000					1.342	1.342	JAJO	14,281	19,316	09/08/2021	07/20/2032
83613H-AA-5	SOUND POINT CLO LTD 2018-3A CL A1A 144A		D	4	1.A FE	890,690	100.0000	900,000	900,000	894,477		3,497			1.305	1.775	JAJO	2,186	6,908	11/02/2020	10/26/2031
83614B-AQ-2	SOUND POINT CLO LTD 2019-2A CL AR 144A		D	4	1.A FE	5,000,000	100.1070	5,005,339	5,000,000	5,000,000					1.294	1.294	JAJO	14,016	24,352	05/14/2021	07/15/2034
85236K-AD-4	STACK INFRA ISSUER 2020-1A CL A2 144A			4	1.G FE	32,000,000	98.2840	31,450,749	32,000,000	32,000,000					1.893	1.893	MON	10,096	609,125	08/24/2020	08/25/2045
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A			4	1.G FE	14,568,720	103.6100	15,101,195	14,575,000	14,572,232		1,417			4.540	4.549	MON	7,352	664,862	02/01/2019	02/25/2044
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS				2.C PL	4,418,215	114.8040	5,072,306	4,418,215	4,418,215					5.000	5.000	AO	55,228	217,003	06/19/2013	04/01/2039
860444-AN-8	STEWART PARK CLO LTD 2015-1A CL A2R 144A		D	4	1.A FE	1,995,000	99.8310	1,996,610	2,000,000	1,995,026		26			1.374	1.420	JAJO	5,953		12/17/2021	01/15/2030
86310A-AA-9	STRATOSPHERE RE LTD NT FRN SER A144A		D	6	2.B FE	48,000,000	100.6800	48,326,400	48,000,000	48,000,000					2.780	2.780	MJSD	3,707	1,341,448	01/17/2020	02/07/2023
863162-AA-1	STRATUS CLO 2021-1A CL A 144A		D	4	1.A FE	3,000,000	99.8670	2,996,023	3,000,000	3,000,000					0.891	0.000	JAJO	223		11/15/2021	12/29/2029
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A			4	1.G FE	5,712,123	96.0190	5,486,718	5,714,200	5,712,445		172			3.350	3.355	JAJO	32,436	190,337	02/05/2020	02/01/2055
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A			4	1.G FE	4,704,026	99.9490	4,702,901	4,705,320	4,704,158		122			2.730	2.733	JAJO	21,766	117,700	11/20/2020	10/30/2030
86772H-AA-5	SUNRUN CALLISTO ISS 2021-2A CL A 144A			4	1.G FE	10,995,766	99.3090	10,924,000	11,000,000	10,995,902		136			2.270	2.276	JAJO	63,812		09/22/2021	01/30/2057
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A			4	1.G FE	9,757,758	99.8280	9,741,801	9,758,586	9,757,824		66			2.460	2.461	JJ	100,692	88,689	03/15/2021	01/30/2052
13079W-DC-9	SYMPHONY CLO LTD 2012-9A CL AR3 144A		D	4	1.A FE	249,425	99.6800	249,200	250,000	249,439		14			1.222	1.335	JAJO	637		12/09/2021	07/16/2032
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A			4	2.B FE	14,550,000	108.4730	15,782,792	14,550,000	14,550,000					4.940	4.940	FMAN	71,877	717,381	11/14/2018	11/25/2048
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A			4	2.B FE	18,000,000	97.7140	17,588,556	18,000,000	18,000,000					2.542	2.542	FMAN	45,756	122,016	08/11/2021	08/25/2051
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A			4	2.B FE	17,504,254	98.0260	17,179,092	17,525,000	17,504,758		504			1.946	1.969	FMAN	34,104	90,943	10/06/2021	08/25/2051
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A			4	1.F FE	21,710,084	99.2930	21,565,240	21,718,750	21,711,257		900			2.050	2.059	MON	13,604	441,124	09/09/2020	09/20/2045
87190C-AW-0	TCW GEM LTD 2020-1A CL A1RR 144A		D	4	1.A FE	10,000,000	100.0510	10,005,146	10,000,000	10,000,000					1.334	1.334	JAJO	27,045	56,684	05/10/2021	04/20/2034
87271L-AJ-1	TEACHERS INS AND ANN 2016-1A CL AR 144A		D	4	1.A FE	3,981,600	100.0060	4,000,225	4,000,000	3,990,207		7,542			1.332	1.574	JAJO	10,800	56,415	09/21/2020	07/20/2031
88023@-AA-4	TEMPO SECD MUSIC RTS SER 2020-1 CL A-1			4	1.F PL	22,000,000	102.9500	22,649,000	22,000,000	22,000,000					4.250	4.250	MN	80,514	992,139	11/10/2020	11/30/2027
88023@-AB-2	TEMPO SECD MUSIC RTS SER 2020-1 CL B-1			4	2.B PL	5,000,000	102.8900	5,144,500	5,000,000	5,000,000					5.000	5.000	MN	21,528	265,278	11/10/2020	11/30/2027
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A			4	1.F FE	12,937,554	100.2570	12,972,969	12,939,746	12,938,120		463			2.730	2.735	MON	10,794	350,048	08/04/2020	08/21/2045
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A			4	2.B FE	3,018,315	101.4410	3,062,780	3,019,274	3,018,471		110			4.940	4.948	MON	4,557	147,798	08/04/2020	08/21/2045
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A			4	1.F FE	17,622,023	99.4090	17,523,136	17,627,270	17,622,759		562			2.100	2.107	MON	11,311	367,115	09/08/2020	09/20/2045
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A			4	1.F FE	11,196,583	97.2440	10,891,290	11,200,000	11,196,906		323			1.680	1.686	MON	5,749	161,019	02/02/2021	02/20/2046
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A			4	2.B FE	2,798,814	98.4500	2,756,602	2,800,000	2,798,924		110			2.520	2.528	MON	2,156	60,382	02/02/2021	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A			4	1.F FE	18,929,992	99.6060	18,858,831	18,933,378	18,930,219		226			2.230	2.234	MON	12,901	279,742	03/24/2021	04/20/2046
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A			4	1.F FE	17,516,978	98.0650	17,181,042	17,520,000	17,517,086		109			1.940	1.943	MON	10,385	121,211	08/03/2021	08/20/2046
87248W-AL-2	TICP CLO LTD 2017-8A CL A1R 144A		D	4	1.A FE	7,000,000	99.9010	6,993,072	7,000,000	7,000,000					1.367	1.367	JAJO	12,494		12/08/2021	10/20/2034
87248Q-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A			4	1.F FE	22,448,562	99.2130	22,281,535	22,458,333	22,455,982		7,077			2.090	2.120	MON	14,342	466,331	08/17/2020	08/20/2045
88948A-AY-3	TOLL RD INV PART II 1999-B MBIA 144A	@		1	3.B FE	8,988,210	96.3830	47,709,704	49,500,000	45,673,292		3,160,134			0.000	7.191	N/A			04/23/1999	02/15/2023
88948A-AZ-0	TOLL RD INV PART II 1999-B MBIA 144A	@		1	3.B FE	3,650,616	93.3610	20,165,912	21,600,000	18,551,135		1,283,579			0.000	7.192	N/A			04/23/1999	02/15/2024
89613F-AC-2	TRICON AMER HOMES 2017-SFR2 CL C 144A			4	1.C FE	14,871,570	100.3990	15,059,889	15,000,000	14,952,426		22,453			3.473	3.637	MON	43,413	520,950	06/05/2018	01/01/2036
89613F-AD-0	TRICON AMER HOMES 2017-SFR2 CL D 144A			4	1.F FE	5,684,431	100.2750	5,728,708	5,713,000	5,702,799		4,820			3.672	3.765	MON	17,482	209,781	12/11/2017	01/01/2036
89613T-AD-0	TRICON AMER HOMES 2018-SFR1 CL D 144A			4	1.G FE	16,099,341	102.6940	16,533,658	16,100,000	16,099,664		92			4.168	4.169	MON	55,921	671,048	04/11/2018	05/01/2037
89612L-AC-0	TRICON AMER HOMES 2019-SFR1 CL C 144A			4	1.D FE	12,502,964	102.1870	12,776,384	12,503,000	12,502,976		5			3.149	3.149	MON	32,810	393,720	09/16/2019	03/01/2038
89612L-AD-8	TRICON AMER HOMES 2019-SFR1 CL D 144A			4	1.G FE	6,499,694	101.3060	6,584,904	6,500,000	6,499,794		45			3.198	3.199	MON	17,323	207,870	09/16/2019	03/01/2038
89613G-AB-2	TRICON AMER HOMES 2020-SFR1 CL B 144A			4	1.D FE	5,910,920	98.3030	5,810,714	5,911,000	5,910,938		13			2.049	2.049	MON	10,093	121,116	07/08/2020	07/01/2038
89613J-AC-4	TRICON AMER HOMES 2020-SFR2 CL B 144A			4	1.D FE	17,499,475	96.7540	16,931,992	17,500,000	17,499,556		71			1.832	1.832	MON	26,717	339,302	10/27/2020	11/01/2039
89613J-AE-0	TRICON AMER HOMES 2020-SFR2 CL C 144A			4	1.G FE	6,999,858	96.9860	6,789,047	7,000,000	6,999,880		19			2.032	2.032	MON	11,853	150,537	10/27/2020	11/01/2039
89614Y-AD-8	TRICON RESIDENTIAL 2021-SFR1 CL D 144A			4	2.C FE	8,499,862	98.5520	8,376,910	8,500,000	8,499,866		4			2.594	2.594	MON	31,849		11/04/2021	07/01/2038
89624U-AA-0	TRIMARAN CAVU LTD 2021-2A CL A 144A		D	4	1.A FE	5,000,000	99.8760	4,993,811	5,000,000	5,000,000					2.261	2.261	JAJO	16,327		10/08/2021	10/25/2034
89640Y-AU-8	TRINITAS CLO LTD 2017-6A CL ARR 144A		D	4	1.A FE	7,000,000	100.1560	7,010,893	7,000,000	7,000,000					1.434	1.434	JAJO	18,959	68,744	02/09/2021	01/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89641C-AK-7	TRINITAS CLO LTD 2017-7A CL A1R 144A		D	4	1.A FE	10,000,000	99.8750	9,987,520	10,000,000	10,000,000					1.200	0.000	JAJO	13,000		11/05/2021	01/25/2035
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A			4	1.F FE	15,958,000	98.8530	15,778,827	15,961,844	15,958,519		422			1.960	1.966	MON	12,166	309,615	10/14/2020	10/17/2050
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A			4	1.F FE	20,398,110	102.6970	20,958,712	20,408,330	20,401,703		1,563			3.820	3.829	MON	30,318	776,767	04/02/2019	04/17/2049
89657B-AC-8	TRINITY RAIL LSNG LP 2019-2A CL			4	1.F FE	6,955,234	100.6530	7,045,723	7,000,000	6,968,167		6,046			3.100	3.202	MON	8,439	217,000	11/13/2019	10/18/2049
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A			4	1.F FE	5,604,752	100.5020	5,633,403	5,605,265	5,604,828		64			1.830	1.833	MON	3,419	100,778	10/23/2020	11/19/2050
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A			1	2.A FE	18,085,500	121.9150	22,048,865	18,085,500	18,085,500					7.144	7.144	JJ	541,934	1,201,630	10/14/2003	07/31/2033
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A			4	1.F FE	44,679,166	99.1860	44,323,730	44,687,500	44,680,157		768			2.110	2.114	MON	28,811	935,366	08/25/2020	09/20/2045
89683L-AB-6	TRP 2021 LLC 2021-2 CL B 144A			4	2.B FE	3,748,141	98.9270	3,709,755	3,750,000	3,748,215		74			3.080	3.089	MON	4,492	58,392	05/25/2021	06/19/2051
87267C-AA-6	TRP LLC 2021-1 CL A 144A			4	1.F FE	16,857,248	98.9440	16,682,618	16,860,738	16,857,453		205			2.070	2.074	MON	13,573	176,247	05/04/2021	06/19/2051
87267C-AB-4	TRP LLC 2021-1 CL B 144A			4	2.B FE	2,999,119	99.9600	2,998,811	3,000,000	2,999,154		35			3.060	3.065	MON	3,570	46,410	05/04/2021	06/19/2051
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC				1.G	4,104,027	104.9510	4,277,672	4,075,884	4,102,796		(1,231)			3.200	3.092	MON	5,797	69,641	06/02/2021	05/15/2034
89855A-AC-0	TRYSAIL CLO LTD 2021-1A CL A1 144A		D	4	1.A FE	1,000,000	99.9090	999,093	1,000,000	1,000,000					1.452	1.452	JAJO	2,943		12/14/2021	07/20/2032
873288-AA-8	TWAIN FUNDING II			4	1.F Z	40,000,000	98.7600	39,504,000	40,000,000	40,000,000					4.000	4.000	JAJO	284,444		10/27/2021	10/27/2051
90783V-AA-3	UNION PACIFIC RAILROAD PTC				1.D	4,045,889	109.1100	4,414,449	4,045,889	4,045,889					5.082	5.082	JJ	102,235	170,055	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3			1	1.D FE	4,911,487	119.0140	5,845,362	4,911,487	4,911,487					6.176	6.176	JJ	150,824	277,832	07/19/2007	01/02/2031
90983V-AA-1	UNITED CMNTYS LLC MIL HSG			1	2.B FE	4,591,332	114.3650	5,250,891	4,591,332	4,591,332					5.611	5.611	MS	75,855	256,829	09/26/2006	09/15/2051
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1				1.D FE	263,235	102.0000	238,654	233,974	235,122		(2,006)			5.404	3.305	JJ	6,287	6,618	11/02/2010	07/02/2025
90346W-AA-1	US AIRWAYS 2013-1A PTT PTC			1	3.A FE	254,806	100.9400	257,201	254,806	254,806					3.950	3.950	MN	1,286	9,717	04/10/2013	11/15/2025
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A			4	1.F FE	5,998,464	99.7490	5,983,542	5,998,606	5,998,477		13			2.250	2.250	MON	1,125	113,172	01/15/2021	02/28/2051
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A			4	1.G FE	14,537,500	102.4790	14,897,841	14,537,500	14,537,500					4.196	4.196	MON	27,111	609,513	11/16/2018	11/16/2043
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A			4	1.G FE	9,766,666	102.1520	9,976,848	9,766,666	9,766,666					3.188	3.188	MON	13,838	311,111	07/30/2019	07/15/2044
92212K-A*-7	VANTAGE DATA CTR ISSUER LLC 2019-2 CL B			4	2.B FE	25,000,000	102.7900	25,697,500	25,000,000	25,000,000					4.115	4.115	MON	45,722	1,028,751	01/10/2020	10/15/2024
92212K-AC-0	VANTAGE DATA CTR LLC 2020-2A CL A2 144A			4	1.G FE	47,500,000	98.0890	46,592,346	47,500,000	47,500,000					1.992	1.992	MON	42,053	946,200	09/22/2020	09/15/2045
92212K-AD-8	VANTAGE DATA CTR LLC 2021-1A CL A2 144A			4	1.G FE	25,000,000	99.1400	24,785,000	25,000,000	25,000,000					2.165	2.165	MON	24,056	63,146	10/27/2021	10/15/2046
92556#-AA-9	VIANT SPV, LLC			4	1.G PL	10,000,000	99.1000	9,910,000	10,000,000	10,000,000					4.750	4.750	MON	126,233	366,986	12/18/2020	12/18/2025
92558K-AA-6	VIBRANT CLO LTD 2018-10A CL A1 144A		D	4	1.A FE	5,486,250	99.6360	5,480,006	5,500,000	5,486,721		471			1.332	1.521	JAJO	14,850		12/13/2021	10/20/2031
92851A-AA-2	VITALITY RE XI LTD NT FRN SER A144A		D	6	2.A FE	32,291,825	97.5700	31,710,250	32,500,000	32,379,433		58,358			1.530	1.718	JAJO	127,108	497,285	06/22/2020	01/09/2024
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A			4	1.G FE	28,829,181	97.9600	28,239,160	28,827,356	28,829,215		(110)			2.210	2.209	JJ	267,222	494,592	09/25/2020	07/31/2051
92916Q-AA-0	VOYA CLO 2017-4, LTD. 2017-4A CL A1 144A		D	4	1.A FE	1,500,000	99.8780	1,498,173	1,500,000	1,500,000					1.254	1.254	JAJO	4,075		12/08/2021	10/15/2030
92916X-AJ-6	VOYA CLO LTD 2013-3A CL A1RR 144A		D	4	1.A FE	1,493,789	99.6730	1,489,946	1,494,835	1,493,807		18			1.272	1.293	JAJO	3,963		12/08/2021	10/18/2031
91835C-AA-1	VR FUNDING 2020-1A CL A 144A			4	1.F FE	19,611,641	99.0860	20,680,903	20,871,681	19,572,219		(47,990)			2.790	4.191	FMAN	74,408	562,358	10/30/2020	11/15/2050
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST				2.A	6,588,053	104.2400	6,799,419	6,522,824	6,542,275		(5,780)			4.418	4.237	MON	12,808	282,550	04/21/2014	04/15/2025
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014				2.B Z	14,758,209	105.3420	15,546,521	14,758,209	14,758,209					4.010	4.010	MON	34,522	586,927	10/23/2014	12/10/2029
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A			4	2.B FE	17,170,125	103.8190	17,939,958	17,280,000	17,227,328		22,382			3.884	4.023	MJSD	29,829	669,844	08/15/2018	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A			4	2.B FE	5,520,000	103.6030	5,718,897	5,520,000	5,520,000					3.783	3.783	MJSD	9,281	206,977	06/13/2019	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A			4	2.B FE	24,875,000	99.7570	24,814,479	24,875,000	24,875,000					2.775	2.775	MJSD	30,679	331,285	06/15/2021	06/15/2051
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB			1	6. *	121,670	100.0000	119,284	119,284	119,284	350	(350)			5.750	5.142	MS	12,550		10/14/2016	09/02/2022
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL			1	6. *	200,092	100.0000	190,564	190,564	190,564	384	(384)			6.500	5.927	MS	16,945		12/18/2015	09/02/2036
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL			1	6. *	65,734	100.0000	63,819	63,819	63,819	161	(161)			6.000	5.438	MS	6,469		01/22/2016	09/02/2026
96466C-AL-2	WHITEBOX CLO I LTD 2020-2A CL A1R 144A		D	4	1.A FE	7,000,000	99.8770	6,991,368	7,000,000	7,000,000					3.645	3.645	JAJO	31,185		10/28/2021	10/24/2034
96467H-AA-4	WHITEBOX CLO III LTD 2021-3A CL A1 144A		D	4	1.A FE	15,000,000	99.8760	14,981,468	15,000,000	15,000,000					1.341	1.341	JAJO	24,584		10/07/2021	10/15/2034
96467H-AC-0	WHITEBOX CLO III LTD 2021-3A CL A2 144A		D	4	1.A FE	2,990,340	99.6360	2,989,086	3,000,000	2,990,389		49			1.621	1.695	JAJO	5,943		12/21/2021	10/15/2034
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A			4	1.F PL	6,605,761	100.0900	6,611,720	6,605,774	6,605,774		6			5.071	5.071	MON	14,888	327,774	06/11/2020	07/15/2028
98726#-AA-1	YORKTOWN JAZ LLC				1.E PL	21,582,262	107.6010	23,222,706	21,582,262	21,582,262					4.020	4.020	MON	111,040	793,558	12/22/2017	04/15/2039
86209*-AA-6	STONEHENGE OH RURAL FND CO GUARNT SER B2				1.E Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.520	5.520	MS	6,900		12/22/2021	03/01/2029
G4863*-AA-9	INTERGRAIN COMPANY LTD SEC SER 2021		D		3.C PL	40,000,000	104.1740	41,669,468	40,000,000	40,000,000					6.500	6.500	JAJO	202,222		12/03/2021	01/02/2029
45783V-AC-3	INNOVATION DEBT FUNDING VI ABS CL A				1.F PL	26,400,000	100.0000	26,400,000	26,400,000	26,400,000					3.000	3.000	MON	35,200	57,200	11/19/2021	12/15/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,245,495,766	XXX	5,421,688,586	5,323,282,770	5,298,272,163	895	4,782,183	8,047,785		XXX	XXX	XXX	18,683,455	117,490,178	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						61,142,369,761	XXX	66,005,581,788	61,474,894,982	61,263,510,450	75,667	13,844,617	39,518,890	(66,005,144)	XXX	XXX	XXX	518,462,554	2,032,304,363	XXX	XXX
037389-AK-9	AON CAPITAL TRUST A NT				2.C FE	4,283,261	125.7900	4,813,992	3,827,000	4,016,822		(30,727)			8.205	7.012	JJ	157,003	314,005	07/01/2009	01/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
060505-FP-4	BANK OF AMER CORP PERP JR SUB SER JJ			1	2.C FE	607,289	104.6250	606,825	580,000	606,825	(464)				5.125	4.993	JD	908	29,725	11/21/2019	01/01/9999
064159-KJ-4	BANK OF NOVA SCOTIA PERP JR SUB FRN		A	1	2.C FE	994,364	99.1000	993,973	1,003,000	993,973	(391)				4.650	4.691	AO	10,235		11/01/2021	01/01/9999
064159-KJ-4	BANK OF NOVA SCOTIA PERP JR SUB FRN	LS	A	1	2.C FE	198,278	99.1000	198,200	200,000	198,200	(78)				4.650	4.691	AO	2,041		11/01/2021	01/01/9999
064058-AF-7	BANK OF NY MELLON PERP JR SUB FRN SER F			1	2.A FE	2,506,815	104.5000	2,429,625	2,325,000	2,429,625	(77,190)				4.625	4.278	MS	30,168		11/01/2021	01/01/9999
225401-AL-2	CREDIT SUISSE GRP AG PERP JR SUB 144A		D	1	3.B FE	206,180	107.7800	215,560	200,000	215,560	9,380				6.375	6.182	FA	4,604	12,750	10/17/2019	01/01/9999
369604-BQ-5	GENERAL ELEC CO PERP JR SUB FRN SER D			1	3.A FE	136,478	99.5000	139,300	140,000	139,300	2,822				3.533	3.592	MJSD	234	1,219	11/01/2021	01/01/9999
369604-BQ-5	GENERAL ELEC CO PERP JR SUB FRN SER D	LS		1	3.A FE	779,872	99.5000	796,000	800,000	796,000	16,128				3.533	3.592	MJSD	1,335	6,968	11/01/2021	01/01/9999
46625H-HA-1	JPM CHASE&CO PERP JR SUB FRN SER 1			1	2.A Z	637,273	100.5000	638,175	635,000	638,175	902				3.599	2.158	JAJO	4,062		11/01/2021	01/01/9999
46625H-JQ-4	JPMORGAN CHASE & CO PERP JR SUB FRN S			1	2.B FE	2,111,143	108.3880	2,097,298	1,935,000	2,097,298	(13,845)				6.750	6.181	FA	54,422		11/01/2021	01/01/9999
46625H-JW-1	JPMORGAN CHASE & CO PERP JR SUB FRN U			1	2.B FE	3,792,048	106.2500	3,761,250	3,540,000	3,761,250	(30,798)				6.125	5.713	AO	36,740		11/01/2021	01/01/9999
46625H-KK-5	JPMORGAN CHASE & CO PERP JR SUB SER Z			1	2.B FE	49,525	99.9990	49,000	49,000	49,000	(6,500)				3.932	5.455	FMAN	326	1,972	11/21/2019	01/01/9999
46625H-KK-5	JPMORGAN CHASE & CO PERP JR SUB SER Z	LS		1	2.B FE	612,493	99.9990	605,994	606,000	605,994	(526)				3.932	5.455	FMAN	4,037	24,388	11/21/2019	01/01/9999
534187-AU-3	LINCOLN NATIONAL CORP JR SUB NT			1	2.C FE	4,986,400	76.9600	3,848,016	5,000,000	4,989,294		136			2.172	2.179	JAJO	22,017	113,102	03/08/2007	04/20/2067
902973-AZ-9	US BANCORP PERP JR SUB FRN SER J			1	2.A FE	3,484,722	108.0370	3,408,567	3,155,000	3,408,567	(76,180)				5.300	3.480	AO	35,301	33,655	11/01/2021	01/01/9999
902973-AZ-9	US BANCORP PERP JR SUB FRN SER J	LS		1	2.A FE	5,548	108.0370	5,402	5,000	5,402	(121)				5.300	3.480	AO	56		11/01/2021	01/01/9999
949746-RG-8	WELLS FARGO & CO PERP JR SUB FRN SER S			1	2.B FE	21,253	105.5140	21,103	20,000	21,103	(150)				5.900	5.547	JD	52	590	11/01/2021	01/01/9999
949746-RG-8	WELLS FARGO & CO PERP JR SUB FRN SER S	LS		1	2.B FE	2,104,027	105.5140	2,089,177	1,980,000	2,089,177	(14,850)				5.900	5.547	JD	5,192	58,410	11/01/2021	01/01/9999
949746-RN-3	WELLS FARGO & CO PERP JR SUB FRN SER U			1	2.B FE	2,771,653	109.2500	2,735,620	2,504,000	2,735,620	(36,033)				5.875	5.298	JD	6,538	73,555	11/01/2021	01/01/9999
949746-RN-3	WELLS FARGO & CO PERP JR SUB FRN SER U	LS		1	2.B FE	299,967	109.2500	296,068	271,000	296,068	(3,900)				5.875	5.298	JD	708	7,961	11/01/2021	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						30,588,589	XXX	29,749,144	28,775,000	30,093,252	(231,792)	(30,592)			XXX	XXX	XXX	375,979	678,300	XXX	XXX
173080-20-1	CITIGRP CAPITAL XIII PFD STEPUP				2.C FE	10,000,000	111.7000	11,170,000	10,000,000	10,000,000					6.788	6.000	JAJO		662,780	09/30/2010	10/30/2040
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						10,000,000	XXX	11,170,000	10,000,000	10,000,000					XXX	XXX	XXX		662,780	XXX	XXX
4899999. Total - Hybrid Securities						40,588,589	XXX	40,919,144	38,775,000	40,093,252	(231,792)	(30,592)			XXX	XXX	XXX	375,979	1,341,080	XXX	XXX
89531G-AC-9	TRESTLES CLO LTD 2017-1A CL SUB 144A	@	D	4,5	6. *	32,852,474	68.3200	31,416,952	45,985,000	30,010,329		(2,842,145)			0.000	11.100	JAJO	1,344,977	6,146,865	06/21/2017	04/25/2032
89531V-AC-6	TRESTLES CLO LTD 2018-2A CL SUB 144A	@	D	4,5	6. *	36,916,344	68.6500	31,709,435	46,190,000	31,709,435	(1,870,837)	(3,336,071)			0.000	11.690	JAJO	1,338,664	7,539,437	05/15/2018	07/25/2031
89532R-AA-8	TRESTLES CLO LTD 2020-3A CL E 144A		D	4	3.C FE	3,500,000	100.0630	3,502,205	3,500,000	3,500,000					6.632	6.632	JAJO	47,065	237,439	01/16/2020	01/20/2033
89532R-AC-4	TRESTLES CLO LTD 2020-3A CL SUB 144A	@	D	4	6. *	4,280,813	78.8220	4,670,204	5,925,000	3,490,078		(328,112)			0.000	19.670	N/A	187,786	961,794	01/16/2020	01/20/2033
89533A-AC-0	TRESTLES CLO LTD 2021-4A CL SUB 144A	@	D	4	6. *	36,467,309	88.2960	35,494,992	40,200,000	35,494,992	(1,615,389)	643,071			0.000	13.830	N/A	1,316,969		07/12/2021	07/21/2034
89532V-AC-5	TRESTLES CLO LTD 2021-5A CL SUB 144A	@	D	4	6. *	35,607,000	91.2500	35,587,500	39,000,000	35,587,500	(382,183)	362,683			0.000	13.860	N/A	229,988		10/26/2021	10/20/2034
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						149,623,939	XXX	142,381,288	180,800,000	139,792,334	(3,868,409)	(5,500,573)			XXX	XXX	XXX	4,465,449	14,885,535	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						149,623,939	XXX	142,381,288	180,800,000	139,792,334	(3,868,409)	(5,500,573)			XXX	XXX	XXX	4,465,449	14,885,535	XXX	XXX
C6901L-AH-0	1011778 BC ULC TL B4		A	1	3.B FE	4,876,832	98.8130	4,831,287	4,889,348	4,880,213		1,645			1.854	1.894	MON	8,020	84,073	11/19/2019	11/19/2026
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B			4	3.A PL	2,266,292	94.7200	2,155,701	2,275,867	2,271,736		1,414			3.854	3.928	MON	9,577	100,226	04/17/2018	08/10/2024
00488P-AL-9	ACRISURE LLC TL B			4	4.B FE	1,967,475	99.0500	1,961,040	1,979,849	1,968,880		1,405			3.724	3.842	MJSD	205	56,830	03/23/2021	02/15/2027
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L			4	3.A FE	5,180,309	100.2660	5,224,803	5,210,968	5,176,404		6,336			2.375	2.522	MON	9,865	109,243	08/04/2021	09/24/2026
BLA07J-H7-0	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL			4	3.B Z	230,598	101.0500	233,019	230,598	230,598					7.250	7.250	MON	418		12/23/2021	04/09/2027
00117@-AB-4	AFC-DELL HOLDING CORP DDTL			4	3.B PL	1,837,847	101.0500	1,857,144	1,837,847	1,837,847					7.249	7.249	JAJO	11,076	24,506	12/23/2021	04/09/2027
00117@-AA-6	AFC-DELL HOLDING CORP MML			4	3.B PL	4,648,622	101.0500	4,744,881	4,695,577	4,652,720		4,099			6.604	6.812	MJSD	80,541	159,892	12/20/2021	04/09/2027
01881U-AJ-4	ALLIANT HLDGS INTERMEDIATE TL B3			1	4.B FE	2,784,397	100.0180	2,793,503	2,793,000	2,784,409		13			4.000	4.060	MON	1,583	1,081	12/06/2021	11/06/2027
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML			4	2.C PL	3,550,410	98.7500	3,541,444	3,586,273	3,555,929		4,921			5.500	5.698	MJSD	548	211,205	11/18/2020	11/18/2026
BLA07J-RP-9	ALTA BUYER LLC MML			4	4.B Z	7,793,617	99.0000	7,793,617	7,872,340	7,793,931		314			6.500	6.702	MJSD	15,635		12/21/2021	12/21/2027
00173@-AA-7	AMC BUYERS LLC DDTL			4	2.C PL	1,315,110	100.0200	1,315,373	1,315,110	1,315,110					4.974	4.974	FMAN	19,507	55,291	09/22/2020	11/02/2024
BLA07E-10-5	AMC BUYERS LLC INCREMENTAL MML			4	4.B Z	3,153,255	100.0200	3,185,744	3,185,107	3,154,471		1,216			5.750	6.122	FMAN	22,384		11/18/2021	11/02/2024
00168N-AA-5	AMC BUYERS LLC MML			4	2.C PL	4,583,783	100.0200	4,631,010	4,630,084	4,605,185		7,525			4.974	5.178	MJSD	68,851	201,543	11/02/2018	11/02/2024
00227#-AA-1	APR ENERGY USA TL1			4	3.B	19,800,000	99.2590	19,851,800	20,000,000	19,849,721		28,844			7.700	7.910	FMAN	185,644	1,539,493	03/23/2020	03/06/2026
03852J-AR-2	ARAMARK SERVICES TL B4			1	3.B FE	4,228,305	98.7880	4,145,370	4,196,250	4,221,556		(2,962)			1.851	1.727	MON	432	78,429	01/22/2020	01/15/2027
03952H-AD-6	ARCHES BUYER INC TL			4	4.B FE	1,473,807	99.4630	1,484,448	1,492,462	1,474,726		919			3.354	3.578	MON	139	21,754	08/13/2021	12/06/2027
04010#-AC-0	ARGANO LLC DDTL			4	3.A PL	1,235,416	99.2000	1,225,532	1,235,416	1,235,416					6.500	6.500	JAJO	8,647	3,286	12/03/2021	06/10/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04010#-AB-2	ARGANO LLC MML			4	3.A PL	4,706,904	.99.2000	4,703,395	4,741,326	4,710,111		3,206			6.500	6.672	JAJO	26,538	135,649	08/06/2021	06/10/2026
04041E-AC-6	ARISE HLDGS INC MML			4	2.B PL	5,836,040	.99.0400	5,838,408	5,895,000	5,853,588		8,676			5.500	5.700	MJSD	20,765	322,318	12/09/2019	12/09/2025
04268B-AC-8	AROTECH CORPORATION MML			4	3.B PL	4,269,559	.101.0600	4,380,541	4,334,595	4,279,695		8,471			6.474	6.782	FMAN	779	313,753	10/22/2020	10/22/2026
04268B-AB-0	AROTECH CORPORATION DDTL			4	3.B PL	209,230	.101.0600	213,045	210,811	209,241		11			7.000	7.184	MJSD	716	8,174	12/15/2021	10/22/2026
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL			4	3.A FE	3,460,680	.99.7230	3,446,659	3,456,250	3,460,188		(492)			1.854	1.833	MON	178	53,296	03/05/2021	09/04/2027
05350N-AL-8	AVANTOR INC TL B5			1	3.A FE	2,967,563	.100.0730	2,969,729	2,967,563	2,967,563					2.354	2.354	MON	7,239	23,802	08/17/2021	11/06/2027
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3		C	1	2.C FE	1,518,210	.100.1250	1,520,018	1,518,120	1,518,213		(29)			2.500	2.498	MON	1,265	14,062	07/01/2021	01/15/2025
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL			4	2.A PL	805,354	.101.0400	813,729	805,354	805,354					6.820	6.820	MJSD	481	60,061	12/31/2020	10/07/2026
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II			4	2.A PL	3,629,235	.101.0400	3,722,821	3,684,503	3,632,928		3,692			7.282	7.634	MJSD	58,416	82,714	10/29/2021	10/07/2026
05516H-AH-1	B2B/AMW ACQUISITION CO DDTL III			4	2.A PL	776,508	.101.0400	796,532	788,333	776,708		200			7.135	7.503	MON	11,979		12/17/2021	10/07/2026
05516H-AC-2	B2B/AMW ACQUISITION CO MML			4	2.A PL	2,399,652	.101.0400	2,461,531	2,436,195	2,405,563		4,781			6.724	7.036	MJSD	455	184,900	10/07/2020	10/07/2026
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B			4	3.B FE	1,294,107	.99.6630	1,307,720	1,312,149	1,297,632		2,839			3.104	3.448	MON	113	40,903	10/27/2020	06/01/2025
BLA07J-JL-7	BEACON ORTHOPAEDIC PARTNERS MS DDTL			4	2.C Z	456,311	.100.0400	461,105	460,920	456,320		9			6.250	6.564	MON	416		12/29/2021	07/19/2025
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML			4	2.C PL	8,217,798	.100.0400	8,245,368	8,242,071	8,226,442		9,681			5.354	5.413	MON	25,004	153,296	08/09/2019	07/19/2025
08579J-BG-6	BERRY GLBL INC TL Z			1	2.C FE	6,942,221	.99.4750	6,903,157	6,939,590	6,942,090		(131)			1.864	1.855	MON	18,681	85,385	03/04/2021	07/01/2026
09661C-AC-8	BOARDWALK BUYER LLC MML			4	3.A PL	9,900,000	.99.0400	9,904,000	10,000,000	9,903,553		3,553			5.474	5.671	MJSD	1,520	163,194	09/28/2021	09/28/2027
10153K-AC-3	BOULDER SCIENTIFIC CO MML			4	2.C PL	2,048,619	.98.0000	2,027,926	2,069,312	2,054,445		1,981			5.500	5.701	MJSD	29,228	117,522	06/28/2019	12/28/2025
10170*-AB-9	BOUNTEOUS INC DDTL			4	2.B PL	1,009,969	.99.0900	1,010,887	1,020,170	1,010,329		360			6.000	6.016	MJSD	170	16,960	11/05/2021	08/02/2027
10170*-AA-1	BOUNTEOUS INC MML			4	2.B PL	1,952,606	.99.0900	1,954,381	1,972,330	1,953,693		1,087			5.224	5.420	JAJO	286	49,686	08/02/2021	08/02/2027
BLA07H-CQ-7	BRADSHAW INTL INC MML			4	4.B Z	9,750,000	.97.5000	9,750,000	10,000,000	9,752,383		2,383			6.750	7.274	MJSD	18,750	30,000	12/06/2021	10/21/2027
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML			4	3.A PL	9,900,000	.99.0300	9,903,000	10,000,000	9,902,899		2,899			6.750	6.955	JAJO	148,125		10/14/2021	10/14/2027
11132V-AR-0	BROADSTREET PARTNERS INC TL B			1	4.B FE	744,384	.99.4380	743,917	748,125	744,499		114			3.354	3.458	MON	70	5,533	10/21/2021	01/27/2027
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN			1	4.B FE	110,294	.99.6880	110,225	110,570	110,336		40			3.354	3.400	MON	10	4,126	12/08/2020	01/29/2027
P2121Y-AN-8	CARNIVAL CORP TL B			1	3.C FE	3,809,834	.99.3750	3,687,298	3,710,488	3,789,288		(20,324)			7.843	7.150	MON	35,632	142,503	09/23/2021	06/30/2025
P2121Y-AS-7	CARNIVAL CORP TL B			1	3.C FE	1,492,500	.99.3340	1,490,003	1,500,000	1,492,670		170			4.000	4.083	AO	333	11,000	10/25/2021	10/08/2028
12509N-AE-0	CDI ACQUISITIONCO INC INCRMNTL MML			4	2.A PL	3,969,545	.99.0400	3,971,194	4,009,687	3,978,379		8,597			5.000	5.282	MJSD	35,867	185,095	12/24/2020	12/24/2024
12509N-AC-4	CDI ACQUISITIONCO MML			4	2.A PL	5,642,692	.99.0400	5,645,280	5,700,000	5,662,617		9,620			5.000	5.237	MJSD	50,995	256,698	12/24/2019	12/24/2024
15963C-AC-0	CHARIOT BUYER LLC TL B			4	4.B Z	498,750	.100.0320	500,158	500,000	498,770		20			3.604	3.645	MON	50	2,500	11/16/2021	10/22/2028
16117L-BX-6	CHARTER COMMS OPER TL B2			1	2.C FE	5,251,369	.99.1720	5,271,206	5,315,243	5,263,460		8,830			1.854	2.054	MON	274	98,536	11/23/2020	02/01/2027
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L			1	4.B FE	1,464,409	.98.7610	1,444,447	1,462,575	1,463,865		(249)			3.629	3.608	MON	9,435	54,844	09/17/2019	08/23/2026
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1			4	3.A FE	2,360,894	.99.2500	2,378,870	2,396,846	2,371,386		7,836			1.854	2.219	MON	3,216	45,317	08/28/2020	12/27/2024
19201P-AF-8	CODING SOLUTIONS HLDGS MML			4	2.C PL	7,487,858	.98.7000	7,464,188	7,562,500	7,499,188		12,279			6.104	6.342	JAJO	1,282	541,079	12/31/2020	12/31/2025
21718@-AC-1	COP GNAP HLDGS INC DDTL			4	3.A PL	2,166,667	.98.0700	2,124,850	2,166,667	2,166,667					4.724	4.724	MJSD	30,816	90,213	04/12/2019	11/01/2024
21718@-AB-3	COP GNAP HLDGS INC MML TL A			4	3.A PL	3,627,747	.98.0700	3,593,721	3,664,445	3,644,941		5,981			5.500	5.704	FMAN	33,115	205,741	11/07/2018	11/01/2024
21814K-AD-9	CORBETT TECHNOLOGY SOLUTIONS DDTL			4	4.B Z	4,085,190	.99.0300	4,086,428	4,126,455	4,085,376		186			5.932	6.136	JAJO	8,234		12/22/2021	10/29/2027
21814K-AB-3	CORBETT TECHNOLOGY SOLUTIONS MML			4	4.B Z	5,814,810	.99.0300	5,816,572	5,873,545	5,816,186		1,377			6.000	6.200	JAJO	62,651		10/29/2021	10/29/2027
21870F-BA-6	CORELOGIC INC TL B			4	4.A FE	497,503	.100.0500	498,999	498,750	497,560		57			3.604	3.646	MON	50	7,093	08/25/2021	06/02/2028
BLA07G-S8-2	CORNERSTONE ADVISORS LLC INCRMNTL MML			4	2.C Z	184,583	.101.0600	188,423	186,447	184,608		26			6.500	6.743	MJSD	1,010		12/02/2021	09/24/2026
21925E-AD-9	CORNERSTONE ADVISORS, LLC DDTL			4	2.C PL	126,521	.101.0600	128,504	127,157	126,573		52			6.500	6.613	MJSD	184	4,815	06/24/2021	09/24/2026
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML			4	2.C PL	1,374,297	.101.0600	1,402,894	1,388,179	1,376,647		1,873			5.724	5.925	MJSD	221	91,310	09/24/2020	09/24/2026
12751*-AA-4	CP TURF PARENT LLC MML			4	4.B Z	9,900,000	.99.0300	9,903,000	10,000,000	9,900,883		883			5.500	5.362	FMAN	11,065	24,611	12/21/2021	10/25/2027
64072U-AK-8	CSC HLDGS LLC TL B5			4	3.C FE	2,941,731	.98.8750	3,012,479	3,046,755	2,960,639		13,315			2.610	3.189	MON	3,755	70,230	03/16/2021	04/15/2027
BLA07I-LL-6	CUENCA DPR TL		D	4	4.C Z	15,000,000	.100.0000	15,000,000	15,000,000	15,000,000					7.500	7.500	MJSD	59,375		12/13/2021	12/15/2026
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B			4	3.C FE	2,944,542	.99.5000	2,966,136	2,981,041	2,948,158		3,617			2.854	3.173	MON	236	33,826	09/29/2021	08/21/2025
127468-AB-8	CVI PARENT INC MML			4	3.A PL	2,298,708	.99.0900	2,300,798	2,321,927	2,299,924		1,216			4.604	4.798	FMAN	17,723	32,636	08/12/2021	08/12/2027
23918V-AY-0	DAVITA INC TL B			4	3.A FE	2,906,759	.99.6120	2,943,309	2,954,774	2,916,767		7,360			1.854	2.149	MON	152	55,473	08/20/2020	08/12/2026
233254-AA-9	DG-CS MSTR BORROWER LLC			4	2.C PL	23,611,552	.112.8870	26,654,372	23,611,552	23,611,552					3.510	3.510	MS	214,098	752,938	11/02/2020	09/30/2040
35632U-AD-7	DONLEN LLC TL B			4	2.C Z	16,700,820	.100.0000	16,700,820	16,700,820	16,700,820					4.250	4.250	FMAN	19,716	59,149	11/22/2021	03/30/2028
26483N-AN-0	DUN & BRADSTREET CORP TL B			4	4.A FE	1,512,398	.99.7150	1,511,860	1,516,188	1,512,801		403			3.352	3.411	MON	424	27,683	06/15/2021	02/08/2026
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN		D	4	4.A FE	11,250,000	.97.7500	10,996,875	11,250,000	11,050,022		(199,978)			8.500	9.187	MJSD	31,875	886,302	02/20/2020	12/20/2024
BLA07G-L3-0	ELEMENT 78 PARTNERS LLC MML			4	4.B Z	5,657,143	.99.0000	5,657,143	5,714,286	5,657,791		648			5.724	5.922	MJSD	31,861		12/01/2021	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273P-AE-3	ENDO PARENT LLC DDTL			4	3.C PL	1,603,839	99.1000	1,589,404	1,603,839	1,603,839		0			4.974	4.974	MJSD	23,848	100,358	03/24/2020	08/18/2023
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB			1	4.A Z	8,785,140	100.6550	8,932,003	8,873,879	8,809,295		10,051			4.604	4.794	MON	1,135	412,367	04/15/2019	03/27/2026
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML			4	2.B PL	8,607,991	99.1000	8,616,686	8,694,941	8,613,145		5,154			5.750	5.949	JAJO	89,101	126,379	07/30/2021	07/30/2027
BLA07J-WR-9	ERIE CONSTRUCTION MID-WEST INC MML B			4	4.B Z	1,267,259	99.1000	1,268,539	1,280,059	1,267,279		20			5.854	6.066	JAJO	2,053		12/22/2021	07/30/2027
26924B-AB-2	E-TECHNOLOGIES GROUP TL			4	3.B PL	3,587,536	97.3700	3,528,468	3,623,774	3,604,878		6,529			4.974	5.220	JAJO	53,894	170,419	04/08/2019	04/08/2024
31774B-AE-4	FINCO I LLC 2020 TL A			1	3.B FE	1,071,568	99.9070	1,069,301	1,070,301	1,071,256		(246)			2.604	2.578	MON	77	28,471	09/25/2020	06/27/2025
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML			4	3.B PL	3,106,785	99.8400	3,133,146	3,138,167	3,108,312		1,527			5.750	5.965	MJSD	15,576	45,534	09/01/2021	03/01/2027
34484K-AB-5	FOODSCIENCE CORP MML			4	3.B PL	6,386,963	99.8400	6,441,155	6,451,477	6,394,284		7,322			5.750	5.950	MJSD	32,022	283,047	03/01/2021	03/01/2027
34965#-AC-2	FORTUNE INTL LLC DDTL			4	2.C PL	1,975,125	99.8600	1,972,360	1,975,125	1,975,125		(1,284)			4.724	4.724	JAJO	29,831	102,414	11/23/2020	01/17/2026
34965#-AB-4	FORTUNE INTL LLC MML			4	2.C PL	3,900,920	99.8600	3,934,833	3,940,349	3,911,923		5,660			4.724	4.919	MON	59,513	175,205	01/17/2020	01/17/2026
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML			4	3.A PL	1,653,625	100.0500	1,671,163	1,670,328	1,654,890		1,266			6.474	6.702	MJSD	31,326	30,947	06/30/2021	09/21/2026
36874V-AM-0	GENERAC PWR SYSTEMS INC TL B			1	3.A FE	3,166,312	100.3000	3,167,631	3,158,157	3,165,362		114			1.849	1.801	MON	5,029	59,430	12/26/2019	12/11/2026
55316H-AB-1	GENESEE & WYOMING INC TL			4	3.B FE	3,694,200	99.5000	3,910,350	3,930,000	3,742,777		31,820			2.224	3.258	MJSD	243	86,832	12/30/2026	12/30/2026
37173N-AC-6	GENESEE SCIENTIFIC LLC MML			4	3.B Z	4,744,409	99.0400	4,746,326	4,792,332	4,746,463		2,054			5.500	5.731	MJSD	732	79,606	09/30/2021	09/30/2026
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL			4	3.A PL	2,197,196	100.0800	2,210,004	2,208,237	2,199,148		1,952			4.718	4.888	MJSD	31,357	44,533	01/17/2020	07/26/2024
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL			4	3.A PL	7,637,341	100.0800	7,720,777	7,714,605	7,659,269		13,830			4.724	5.021	JAJO	109,718	198,902	01/17/2020	07/26/2024
37244#-AA-2	GENSERVE LLC MML			4	3.A PL	1,628,182	100.0900	1,646,108	1,644,628	1,630,336		2,155			5.354	5.767	FMAN	245	40,979	08/12/2021	04/12/2024
C7052B-AH-7	GFL ENVIRONMENTAL INC TL		A	1	3.C FE	5,105,960	100.3750	5,146,507	5,127,280	5,110,627		4,475			3.500	3.601	MON	31,903	146,783	12/22/2020	05/31/2025
BLA07I-7V-0	GHR HEALTHCARE LLC MML			4	4.B Z	4,880,553	99.0000	4,880,553	4,929,851	4,880,972		419			5.474	5.671	MJSD	750	18,829	12/09/2021	12/09/2027
P4717#-AA-3	GLOBAL BANK CORP TL B		D	4	2.A PL	24,750,000	101.1000	25,022,250	24,750,000	24,750,000					3.264	3.264	MON	26,929	386,988	12/23/2020	12/20/2027
BLA07G-L7-1	GOOD2GROW LLC MML			4	4.B Z	9,900,000	99.0000	9,900,000	10,000,000	9,901,240		1,240			5.500	5.697	FMAN	47,361		12/01/2021	12/01/2027
389376-AZ-7	GRAY TELEVISION INC TL D			1	3.B FE	1,745,625	99.6380	1,743,656	1,750,000	1,745,633		8			3.099	3.140	MON	753		12/27/2021	10/27/2028
41024J-AB-0	HANDGARDS LLC MML			4	3.A PL	5,806,500	101.0800	5,988,990	5,925,000	5,824,711		14,910			8.000	8.434	JAJO	42,237	480,080	10/14/2020	10/14/2026
41151P-AP-0	HARBOR FREIGHT TOOLS TL B			1	3.C FE	4,974,874	99.9190	4,970,820	4,974,874	4,974,874					2.854	2.854	MON	394	79,422	07/07/2021	10/19/2027
BLA07E-AP-8	HEARTLAND LLC DDTL 6TH AMNDMNT			4	4.B Z	2,083,373	99.0000	2,062,539	2,083,373	2,083,373					5.505	5.505	MJSD	12,410		12/22/2021	08/30/2025
G4379#-AB-0	HEATHROW FINANCE PLC TL		B	4	4.A	24,367,120	86.7090	21,958,307	25,324,138	25,482,048		(12,249)		(258,382)	5.300	5.216	MS	448,619	1,373,186	05/20/2019	05/02/2031
42804V-BB-6	HERTZ CORP TL B			1	3.C FE	208,781	100.2160	210,282	209,830	208,811		30			3.604	3.689	MON	699	1,055	10/14/2021	06/14/2028
42804V-BC-4	HERTZ CORP TL C			1	3.C FE	39,446	100.2160	39,729	39,644	39,451		6			3.604	3.689	MON	132	199	10/14/2021	06/14/2028
43289D-AH-6	HILTON WORLDWIDE FINANCE REFI B2 TL			1	2.C FE	5,037,500	99.2890	4,964,450	5,000,000	5,026,213		(5,592)			1.852	1.731	MON	772	93,898	12/13/2019	06/21/2026
L5000D-AC-1	ICON LUXEMBOURG SARL TL B		D	1	3.A FE	2,898,864	100.1600	2,908,487	2,903,855	2,897,465		(1,400)			2.750	2.787	MJSD	665	16,163	07/28/2021	07/01/2028
L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2		D	1	3.A FE	722,254	100.1600	724,651	723,497	721,894		(360)			2.470	2.507	MJSD	149	4,027	07/28/2021	07/01/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL			4	3.B FE	3,508,619	99.8340	3,476,702	3,482,500	3,504,453		(4,166)			2.854	2.691	MON	276	99,706	02/17/2021	01/21/2026
BLA07H-C0-2	INHANCE TECHNOLOGIES LLC MML			4	4.B Z	3,411,271	99.0000	3,411,271	3,445,728	3,412,270		999			7.000	7.425	JAJO	19,430		12/03/2021	07/06/2024
44969C-BJ-8	IQVIA INC TL B3			4	3.A FE	3,682,735	99.7920	3,661,345	3,668,976	3,678,499		(1,844)			1.974	1.895	MJSD	201	71,529	12/04/2019	06/11/2025
BLA07J-RD-6	ITI INTERMODAL INC MML			4	4.B Z	8,065,086	99.0000	8,065,086	8,146,552	8,065,391		305			5.750	5.949	MON	13,012		12/22/2021	12/21/2027
45063#-AA-3	ITS BUYER INC MML			4	2.A PL	9,697,368	99.5700	9,753,202	9,795,321	9,704,013		6,646			5.724	5.955	MJSD	153,748	130,895	06/14/2021	06/14/2026
45070B-AG-0	ITT HLDGS LLC TL			4	3.B FE	3,102,436	99.6880	3,100,492	3,110,212	3,102,782		346			2.854	2.894	MON	247	38,083	08/11/2021	07/30/2028
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML			4	3.A PL	9,801,000	101.0500	10,003,950	9,900,000	9,818,099		16,399			5.671	5.903	JAJO	48,344	622,787	12/17/2020	12/17/2025
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML			4	2.C PL	8,892,285	99.0000	8,892,304	8,982,125	8,904,193		11,508			4.974	5.174	MJSD	135,499	368,028	12/01/2020	12/01/2026
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL			4	3.B FE	5,488,669	100.4940	5,499,534	5,472,500	5,488,111		(558)			3.604	3.554	MON	548	93,817	07/30/2021	04/22/2028
BLA07J-WT-5	JEG'S AUTOMOTIVE INC MML			4	4.B Z	8,058,140	99.0000	8,058,140	8,139,535	8,058,417		277			6.750	6.954	MON	15,262		12/22/2021	12/22/2027
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL			4	3.C PL	3,647,990	98.5400	3,594,729	3,647,990	3,647,990					5.500	5.500	JAJO	56,153	233,466	11/02/2020	03/22/2024
48283*-AA-5	KABAFUSION HLDGS LLC MML			4	2.C PL	1,942,737	100.0200	1,952,891	1,952,500	1,946,449		1,399			4.224	4.331	JAJO	229	97,931	01/28/2019	01/28/2025
50024P-9A-1	KOHLBERG INVESTORS IX LP			4	2.A FE	18,373,481	100.0000	18,373,481	18,373,481	18,373,481					1.951	1.951	MON	1,452	66,220	12/22/2021	04/28/2023
50024P-9B-9	KOHLBERG INVESTORS IX LP			4	2.A FE	8,383,850	100.0000	8,383,850	8,383,850	8,383,850					1.956	1.956	MON	2,501	11,509	12/17/2021	04/28/2023
50024P-AA-9	KOHLBERG INVESTORS IX LP			4	2.A PL	66,139,810	100.0000	66,139,810	66,139,810	66,139,810					1.956	1.956	MON	20,447	155,901	12/29/2021	04/28/2023
50168E-AN-2	LABL INC TL B			1	4.C FE	738,750	100.0110	750,079	750,000	738,902		152			5.104	5.363	JAJO	3,773	1,146	11/19/2021	10/22/2028
51322K-AD-1	LAMARK DEBT MERGER SUB LLC MML			4	3.A PL	6,405,349	99.0300	6,407,290	6,470,049	6,407,225		1,876			5.974	6.175	MJSD	1,074	94,624	10/14/2021	10/14/2027
Q5433#-AA-2	LANDBRIDGE PORT OPERATIONS PTY A1		B	4	2.C PL	29,201,750	96.5700	29,807,720	30,866,439	30,866,439				(1,828,384)	3.794	3.794	JJ	542,223	1,225,199	09/23/2019	07/15/2029
52729K-AP-1	LEVEL 3 PARENT TL B			1	2.C FE	3,018,750	98.8750	2,966,250	3,000,000	3,013,993		(2,560)			1.854	1.760	MON	152	55,584	02/11/2020	03/01/2027
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4			1	4.A FE	1,630,113	97.4850	1,581,002	1,621,799	1,627,720		(1,102)			1.875	1.796	MON	1,014	28,561	12/19/2019	10/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54288@-AB-4	LONG TERM CARE GRP MML			4	3.B PL	5,244,424	99.0600	5,247,602	5,297,398	5,246,690		2,266			6.750	6.955	MJSD	23,896	90,613	09/08/2021	09/08/2027
55759V-AB-4	MADISON IAQ LLC TL			1	4.B FE	2,124,665	99.8750	2,123,251	2,125,909	2,124,742		77			3.750	3.760	MJSD	286	4,556	10/05/2021	06/16/2028
57058H-AB-9	MARKET PERFORMANCE GRP HLDGS MML			4	3.A PL	9,806,256	100.0400	9,903,960	9,900,000	9,814,120		13,011			6.750	6.957	JAJO	59,545	636,052	12/29/2020	12/29/2026
55292S-AF-6	MBS HLDGS INCRMNTL MML			4	3.A PL	8,377,039	99.6500	8,432,039	8,461,655	8,385,087		8,049			6.750	6.954	JAJO	101,791	310,849	04/16/2021	04/16/2027
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL			4	3.A PL	2,023,199	99.8000	2,029,299	2,033,365	2,023,599		401			5.724	5.826	MJSD	374	52,554	09/16/2021	06/30/2027
55284B-AB-2	MC GROUP VENTURES CORPORATION MML			4	3.A PL	6,061,846	99.8000	6,110,831	6,123,077	6,065,806		3,960			6.500	6.704	MJSD	1,106	203,167	06/30/2021	06/30/2027
58503U-AC-7	MEDLINE INDUSTRIES INC TL B			1	4.A FE	1,243,750	100.0910	1,251,131	1,250,000	1,243,876		126			3.354	3.436	MON	116	7,552	11/03/2021	09/30/2028
BLA07J-8A-3	MERIT B2B LLC MML			4	4.B Z	9,837,489	101.0400	10,040,201	9,936,858	9,838,988		1,499			6.500	6.164	MJSD	25,266		12/17/2021	05/23/2024
BLA07K-17-4	METZ CULINARY MANAGEMENT INC MML			4	4.B Z	2,475,375	99.0000	2,475,375	2,500,379	2,475,460		85			5.250	5.445	MJSD	3,282		12/23/2021	12/23/2027
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML			4	3.A Z	7,176,977	99.0800	7,182,777	7,249,472	7,180,746		3,769			5.500	5.697	FMAN	35,528	112,971	08/20/2021	08/20/2027
59921P-AB-2	MILEAGE PLUS HLDGS TL B			4	2.C FE	1,334,375	105.7260	1,321,569	1,250,000	1,328,593		(5,782)			5.464	4.175	MJSD	2,277	34,505	07/14/2021	06/20/2027
BLA07K-15-8	MOBILE COMMS AMERICA DDTL			4	4.B Z	1,756,310	99.7400	1,751,744	1,756,310	1,756,310					5.500	5.500	MJSD	659		12/31/2021	03/04/2025
60725#-AA-2	MOBILE COMMS AMERICA MML			4	4.A PL	5,821,798	99.7400	5,835,923	5,851,136	5,833,459		4,843			4.468	4.571	MJSD	79,303	233,141	09/03/2019	03/04/2025
63108E-AB-4	NASCAR HLDGS INC TL B			1	3.C FE	2,036,061	99.7710	2,016,272	2,020,904	2,035,550		910			2.854	2.694	MON	160	60,864	12/20/2019	10/18/2026
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A			4	3.C PL	2,879,094	95.3100	2,757,938	2,893,650	2,887,612		9,626			5.354	5.447	MON	15,420	178,133	06/26/2017	06/02/2024
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL			4	2.A PL	194,390,704	100.0000	194,390,704	194,390,704	194,390,704					3.000	3.000	JAJO	1,546,798	249,617	12/30/2021	06/04/2024
BLA07G-S0-9	NEW YOU BARIATRIC GRP LLC MML			4	4.B Z	2,679,102	100.0900	2,708,600	2,706,164	2,679,877		774			6.000	6.399	FMAN	13,531		12/02/2021	08/26/2024
BLA07H-CS-3	NEXUS INTERMEDIATE III LLC MML			4	4.B Z	8,175,261	99.0000	8,175,261	8,257,840	8,176,053		792			6.250	6.451	MJSD	37,275		12/06/2021	12/06/2027
62910P-AF-0	NFP CORP TL			4	4.B FE	1,446,614	98.5550	1,458,527	1,479,912	1,451,117		4,503			3.354	3.769	MON	138	46,306	01/15/2021	02/13/2027
62914D-AF-3	NGS US FINCO INCRMNTL MML			4	3.B PL	804,435	99.2000	814,287	820,854	807,705		2,831			5.354	5.831	MJSD	122	51,984	11/04/2020	10/01/2025
62914D-AB-2	NGS US FINCO LLC MML			4	3.B PL	954,094	99.2200	951,409	958,889	955,973		650			4.354	4.442	JAJO	116	51,009	10/19/2018	10/01/2025
62922E-AE-4	NUEYE LLC NEW TL MML			4	2.B PL	1,143,912	95.0000	1,086,716	1,143,912	1,143,912					6.648	6.648	MON	19,096	76,230	03/23/2020	09/14/2024
62922E-AC-8	NUEYE LLC MML			4	2.B PL	3,221,744	95.0000	3,091,895	3,254,626	3,237,700		4,889			6.250	6.462	MJSD	51,984	205,456	09/14/2018	09/14/2024
65538U-AC-1	NONNI'S FOODS LLC			4	4.C PL	1,140,955	99.5000	1,146,739	1,152,502	1,148,147		2,094			4.604	4.811	MON	147	64,268	12/08/2017	12/01/2023
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML			4	3.A PL	5,776,650	98.1300	5,725,886	5,835,000	5,801,330		9,226			6.750	6.960	JAJO	73,488	393,168	01/23/2019	01/23/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL			4	4.A PL	331,189	89.0700	295,967	332,286	331,493		191			6.000	6.077	MJSD	2,291	20,240	05/15/2020	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML			4	4.A PL	3,794,431	89.0700	3,413,838	3,832,759	3,808,501		5,820			6.000	6.205	MJSD	15,369	232,855	06/06/2019	06/06/2025
66573Q-A*-8	NORTHERN STAR INDUSTRIES			4	3.B PL	2,269,477	100.0000	2,286,479	2,286,479	2,275,361		2,509			4.724	4.886	MON	32,521	76,585	08/13/2019	03/28/2025
62890H-AC-9	NS412 LLC MML			4	3.A PL	5,791,500	99.1800	5,802,030	5,850,000	5,813,816		9,094			4.974	5.176	MJSD	808	340,388	05/06/2019	05/06/2025
62981*-AA-1	NYX HOLCO INC MML			4	3.A PL	5,776,799	102.0500	5,969,925	5,850,000	5,787,231		9,476			6.468	6.737	MJSD	110,005	323,191	11/30/2020	08/30/2026
68248K-AC-8	ONE WORLD FITNESS PFF TL			4	3.B PL	5,816,175	80.4600	4,725,756	5,873,422	5,838,152		9,114			5.474	5.677	MON	893	371,626	11/26/2019	03/29/2025
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B			4	4.B FE	997,500	99.9380	999,375	1,000,000	997,512		12			4.354	4.402	MON	1,572		12/20/2021	11/16/2027
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML			4	2.B PL	6,558,588	98.9600	6,555,938	6,624,837	6,569,994		11,405			5.750	6.013	FMAN	97,348	238,650	02/17/2021	07/08/2025
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML			4	2.B PL	823,214	98.9600	822,881	831,529	825,134		1,501			5.451	5.693	MJSD	12,931	52,594	09/11/2020	07/08/2025
67103*-AA-3	ONS MSO LLC MML			4	2.B PL	2,435,386	98.9600	2,434,402	2,459,986	2,444,177		3,792			5.000	5.201	JAJO	31,433	127,607	07/15/2019	07/08/2025
68558U-AE-6	ORBIT PURCHASER LLC B			4	2.C PL	1,444,163	99.0000	1,444,163	1,458,750	1,450,596		2,502			4.724	4.936	MJSD	20,748	60,737	03/22/2019	10/19/2024
68558U-AC-0	ORBIT PURCHASER LLC DDTL			4	2.C PL	1,317,581	99.0000	1,304,405	1,317,581	1,317,581					4.724	4.724	MJSD	18,740	54,859	03/04/2019	10/18/2024
68558U-AD-8	ORBIT PURCHASER LLC MML			4	2.C PL	4,460,748	99.0000	4,460,748	4,505,806	4,481,936		7,403			4.724	4.925	JAJO	64,086	187,605	11/08/2018	10/19/2024
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS TL B			4	4.A FE	320,021	100.0620	320,619	320,422	320,095		74			3.103	3.133	MON	801	3,380	02/22/2021	06/30/2025
12505M-AF-3	OUTFRONT MEDIA CAPITAL TL			4	3.B FE	2,405,504	98.8750	2,357,811	2,384,638	2,399,747		(2,898)			1.852	1.717	MON	368	36,402	12/16/2019	11/18/2026
70323K-AE-8	PATHWAY VET ALLIANCE LLC TL B			4	4.B FE	1,488,741	99.8130	1,493,416	1,496,222	1,488,967		226			3.854	3.957	MON	160	11,485	10/20/2021	03/31/2027
69338C-AH-4	PG&E CORP TL			1	3.C FE	3,222,333	99.1250	3,196,600	3,224,817	3,222,588		254			3.224	3.245	MON	289	76,960	04/29/2021	06/23/2025
73108R-AB-4	POLARIS NEWCO LLC TL B			1	4.C FE	496,256	100.1200	499,346	498,750	496,428		171			4.500	4.351	JD	66	12,656	06/11/2021	06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GRP MML			4	3.B PL	4,409,941	98.3000	4,378,818	4,454,545	4,421,226		(5,554)			4.974	5.146	MON	66,073	194,896	12/06/2019	11/26/2026
74174*-AB-1	PRIME BUYER LLC MML			4	2.B PL	9,751,500	100.0600	9,905,940	9,900,000	9,771,928		19,883			5.474	5.772	MJSD	109,787	533,883	12/22/2020	12/22/2026
74355E-AB-1	PROSCI INC. MML			4	3.B Z	9,768,000	99.0300	9,770,960	9,866,667	9,771,259		3,259			4.855	5.081	MJSD	1,363	111,891	10/21/2021	10/21/2026
743768-AC-3	PROTEIN FOR PETS OPCO LLC 1ST AMENDMENT			4	2.C PL	3,728,335	99.5900	3,731,707	3,747,070	3,730,327		1,992			4.724	4.849	MJSD	53,159	61,254	06/15/2021	11/30/2025
743768-AA-7	PROTEIN FOR PETS OPCO MML			4	2.C PL	6,203,269	99.5900	6,217,940	6,243,539	6,213,176		5,984			4.724	4.860	FMAN	88,576	178,390	05/31/2019	11/30/2025
74588Y-A*-1	PUMA INT'L FINANCE SA		D	4	4.A	3,729,375	99.3750	3,726,563	3,750,000	3,743,433		2,738			4.559	4.812	MON	8,073	79,145	02/05/2018	09/14/2022
BLA07J-JP-8	PWRGRID SVCS ACQUISITION MML			4	4.B Z	3,023,587	99.0000	3,023,587	3,054,128	3,023,704		117			5.224	5.400	MON	443	5,599	12/20/2021	09/21/2028
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML			4	3.A PL	6,399,122	99.9000	6,457,296	6,463,759	6,404,025		4,904			6.750	6.955	FMAN	38,877	225,237	05/28/2021	05/28/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BLA07I-XQ-2	RESA HOLDING CO MML			4	4.B Z	4,202,827	99.0000	4,202,827	4,245,280	4,203,071		244			6.000	6.200	JAJO	12,028		12/15/2021	12/15/2027
	ROHRER CORPORATION 2ND AMNDMNT MML			4	3.A Z	1,279,085	100.1000	1,293,297	1,292,005	1,279,169		84			6.000	6.224	MJSD	3,445		12/16/2021	03/15/2027
77542H-AK-1	ROHRER CORPORATION MML			4	3.A PL	6,640,915	101.0300	6,777,087	6,707,995	6,646,237		5,322			6.000	6.208	JAJO	70,014	159,479	10/01/2021	03/15/2027
48268J-AC-8	SARAH LEE MML			4	3.B PL	4,233,259	95.7400	4,093,861	4,276,019	4,248,644		6,375			4.604	4.799	MON	20,851	218,046	03/27/2020	07/30/2025
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L			1	3.C FE	7,704,688	99.0470	7,765,384	7,840,100	7,742,667		27,075			1.854	2.249	MON	404	147,660	06/30/2020	04/11/2025
78488C-AH-3	SEAWORLD PARKS & ENT TL B			4	3.C FE	3,986,883	99.7610	3,980,444	3,990,000	3,986,883					3.104	3.117	MON	129	4,364	12/22/2021	08/25/2028
81608#-AE-4	SEKO GLOBAL LOGISTICS NETWORK MML			4	3.A Z	9,900,000	99.0500	9,905,000	10,000,000	9,904,105		4,105			6.000	6.224	MJSD	153,333		09/30/2021	12/30/2026
G8059#-AB-8	SEMPERIAN PPP INV PRT LTD TL1		B	4	5.B GI	14,994,876	92.4710	14,260,950	15,422,078	15,422,078				(155,949)	3.160	3.160	MS	124,171	644,590	02/18/2020	03/31/2037
82087U-AL-1	SHEARER'S FOODS LLC TL B			4	4.C FE	1,263,187	99.8330	1,261,077	1,263,187	1,263,187					3.724	3.724	JAJO	131	39,747	04/08/2021	09/23/2027
83204E-AC-3	SMART WAVE TECHNOLOGIES MML			4	3.A PL	5,503,049	100.0500	5,575,494	5,572,708	5,513,944		9,461			6.500	6.757	JAJO	64,556	368,962	11/05/2020	11/05/2026
BLA07G-KZ-0	SNOWBALL HLDGS LP MML			4	4.B Z	4,921,552	99.0100	4,922,049	4,971,264	4,922,029		477			5.974	6.150	MJSD	825	28,895	11/30/2021	11/30/2028
BLA07G-L1-4	SNOWBALL HOLDINGS LP DDTL			4	4.B Z	2,489,224	99.0100	2,489,476	2,514,368	2,489,245		21			6.750	6.932	MJSD	5,627		12/30/2021	11/30/2028
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL			4	2.B PL	4,031,246	100.0300	4,052,719	4,051,504	4,031,911		665			5.304	5.447	MJSD	13,685	49,107	12/29/2021	09/30/2025
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL			4	2.B PL	1,475,998	100.0300	1,483,870	1,483,425	1,477,244		1,246			5.104	5.227	MJSD	210	83,506	08/06/2020	09/23/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML			4	2.B PL	4,354,763	100.0300	4,400,070	4,398,750	4,368,809		6,598			5.104	5.305	MON	624	248,926	09/23/2019	09/23/2025
BLA07J-R9-5	SPI LLC 2021 MML			4	2.C Z	9,900,000	99.6900	9,969,000	10,000,000	9,900,405		405			6.250	6.451	MJSD	19,097		12/21/2021	12/21/2027
78466Y-AN-8	SRS DISTRIBUTION INC TL B			1	4.C FE	1,811,163	99.9240	1,812,051	1,813,430	1,811,345		182			4.250	4.271	MON	18,662	18,197	06/09/2021	05/20/2028
78466D-BF-0	SS&C TECHNOLOGIES TL B5			1	3.B FE	3,851,196	99.0420	3,838,813	3,875,964	3,858,823		4,431			1.854	1.991	MON	200	72,670	02/28/2020	04/16/2025
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML			4	3.A PL	5,806,350	100.0900	5,870,279	5,865,000	5,830,763		10,984			5.224	5.460	MON	851	365,250	08/26/2019	08/26/2024
BLA076-H7-8	STANTON CARPET MERGER MML			4	2.C Z	9,900,000	99.0300	9,903,000	10,000,000	9,903,468		3,468			5.224	5.420	MJSD	153,118		10/01/2021	09/30/2027
N8233B-AC-6	STARS GRP HLDGS BV TL B		C	1	2.C FE	3,907,349	99.7700	3,907,021	3,916,048	3,908,034		685			2.474	2.521	MJSD	209	31,337	10/14/2021	07/21/2026
86614D-AH-1	SUMMIT MATERIALS TL B			4	3.A FE	486,154	100.1000	492,800	492,308	487,916		1,375			2.104	2.422	MON	29	10,519	09/14/2020	11/21/2024
BLA07K-10-9	TAILWIND RANDYS LLC MML			4	4.B Z	9,900,000	99.0000	9,900,000	10,000,000	9,900,625		625			5.724	6.047	MJSD	16,034		12/23/2021	05/16/2025
88023H-AE-0	TEMPO ACQUISITION LLC TL B			1	3.C FE	1,990,013	100.4590	2,004,147	1,995,000	1,990,220		208			3.104	3.144	MON	172	23,081	09/03/2021	08/31/2028
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4			4	3.C FE	3,979,798	100.2500	3,989,747	3,979,798	3,979,798					3.354	3.354	MON	371	17,093	09/23/2021	10/31/2026
12758X-AD-8	THE CADMUS GRP MML			4	2.B Z	6,600,000	99.0400	6,602,667	6,666,667	6,602,784		2,784			5.224	5.421	MJSD	967	120,000	09/14/2021	09/14/2027
87250Y-AC-3	TI ACQUISITION NC MML			4	2.A PL	5,850,767	100.0500	5,897,948	5,895,000	5,860,081		(9,564)			4.869	4.998	MON	5,610	312,946	03/25/2020	03/19/2027
88770Y-AG-3	TINUITI INC DDTL			4	2.C PL	778,431	100.0500	778,821	778,431	778,431					1.000	1.000	MJSD	20,477	55,495	03/15/2021	12/10/2026
88770Y-AF-5	TINUITI INC MML			4	2.C PL	5,942,426	100.0500	6,020,656	6,017,647	5,953,027		9,998			5.974	6.228	MJSD	97,356	322,198	12/10/2020	12/10/2026
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN		D	4	3.C PL	12,941,178	96.8000	12,527,060	12,941,178	12,897,282		3,089			4.924	5.065	JAJO	120,362	607,707	08/06/2019	07/25/2024
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5			1	3.B FE	4,321,241	99.1250	4,292,803	4,330,696	4,321,115		324			1.851	1.899	MON	223	58,109	07/12/2021	11/13/2026
89388H-AE-7	TRANSPORTATION INSIGHT INCRMNTL DDTL			4	3.B PL	2,568,882	99.2800	2,550,386	2,568,882	2,568,882					4.604	4.604	MJSD	11,989	64,650	07/15/2021	12/18/2024
89388H-AF-4	TRANSPORTATION INSIGHT INCRMNTL MML			4	3.B PL	5,326,767	99.2800	5,424,021	5,463,357	5,357,292		29,788			4.604	5.306	MJSD	25,498	278,595	12/23/2020	12/18/2024
89388H-AB-3	TRANSPORTATION INSIGHT MML			4	3.B PL	1,862,947	99.5000	1,872,415	1,881,824	1,871,407		3,023			4.604	4.803	MJSD	7,305	80,326	12/18/2018	12/18/2024
89616N-AA-6	TRIDENT IX LP TL A			4	1.G PL	71,600,000	99.9790	71,584,990	71,600,000	71,600,000					2.650	2.650	MON	163,387		12/01/2021	07/24/2024
902518-AA-3	TYTO ATHENE, LLC MML			4	2.C PL	6,306,588	99.0400	6,309,136	6,370,291	6,310,238		3,651			6.250	6.434	JAJO	96,963	111,014	10/12/2021	04/01/2028
90351H-AD-0	U.S. FOODSERVICE CO TL 1L			4	4.A FE	2,943,508	99.0320	2,904,099	2,932,500	2,940,294		(1,507)			2.104	2.044	MON	5,464	57,204	10/11/2019	09/13/2026
90932R-AJ-3	UNITED AIRLINES INC TL B			1	3.B FE	2,032,144	100.5850	1,996,612	1,985,000	2,028,522		(3,622)			4.500	4.104	JAJO	9,677	48,340	05/12/2021	04/14/2028
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL			1	2.C FE	2,494,366	100.3390	2,484,198	2,475,798	2,486,844		(2,592)			1.854	1.734	MON	128	45,468	11/21/2018	10/31/2025
91865F-AG-4	VACO HOLDINGS LLC MML			4	2.C PL	4,049,789	100.0200	4,071,818	4,071,004	4,058,861		2,619			6.000	6.172	MJSD	62,422	238,892	08/07/2019	11/09/2023
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL			1	3.B FE	3,516,300	99.5310	3,525,306	3,541,918	3,523,435		3,855			2.854	3.015	MON	8,944	93,160	03/29/2019	06/01/2025
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL			4	4.C PL	383,315	95.9000	367,599	383,315	383,315					5.500	5.500	MJSD	954	21,445	09/16/2019	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML			4	4.C PL	2,282,532	95.9000	2,211,119	2,305,651	2,289,382		3,024			5.500	5.675	JJ	22,601	106,976	07/25/2019	07/25/2026
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B			4	2.A PL	7,260,827	100.0400	7,318,400	7,315,474	7,266,583		5,756			4.883	5.028	JAJO	35,633	232,907	08/16/2021	03/26/2027
92549K-AC-4	VETCOR PROFESSIONAL PRACTICE TL			4	4.B FE	2,920,981	99.1670	2,944,482	2,969,231	2,930,815		9,834			3.159	3.553	MON	8,248	83,771	01/14/2021	07/02/2025
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL B		C	1	3.C FE	1,477,500	100.1020	1,501,530	1,500,000	1,478,969		1,469			3.360	3.585	MON	2,380	26,604	06/07/2021	01/10/2029
G9368P-BC-7	VIRGIN MEDIA BRISTOL TL N		C	4	3.C FE	3,003,304	99.2300	2,976,885	3,000,000	3,002,497		(376)			2.610	2.595	MON	3,697	79,200	10/15/2019	01/31/2028
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML			4	2.B PL	5,406,522	94.3100	5,150,449	5,461,190	5,418,402		5,293			5.201	5.388	MON	17,428	321,594	09/30/2019	09/30/2026
93625#-AB-2	WARRIOR ACQUISITIONS MML			4	2.C PL	1,150,415	98.3200	1,145,405	1,164,977	1,152,922		1,960			5.474	5.723	MON	177	74,311	09/16/2020	09/16/2026
94184#-AA-5	WATERMILL EXPRESS LLC MML			4	3.B PL	2,713,274	100.6700	2,759,043	2,740,681	2,715,923		2,649			5.974	6.173	JAJO	455	126,592	04/20/2021	04/20/2027
G9553B-AB-6	WESTERN BIRCH CO			4	1.E Z	35,000,000	107.0600	37,471,000	35,000,000	35,000,000					3.200	3.200	JAJO	276,889	1,106,222	10/28/2020	10/02/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96667F-AB-4	WHITSONS HOLDING GRP MML			4	2.C PL	6,325,356	98.8400	6,331,121	6,405,424	6,328,933		3,576			6.500	6.754	MJSD	1,157	145,723	08/27/2021	08/27/2027
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC			4	4.C PL	3,421,183	100.0400	3,457,382	3,456,000	3,439,310		5,043			5.500	5.681	JAJO	33,879	156,407	12/05/2017	12/05/2024
866028-AD-1	SUMMIT BUYER LLC DDTL			4	3.A PL	3,353,384	57.6400	3,361,175	5,831,480	3,358,665		5,281			5.981	6.178	MJSD	25,211	38,673	12/30/2021	01/14/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,386,177,927	XXX	1,389,077,674	1,398,584,967	1,390,123,510		423,862		(2,242,714)	XXX	XXX	XXX	8,205,695	30,399,884	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,386,177,927	XXX	1,389,077,674	1,398,584,967	1,390,123,510		423,862		(2,242,714)	XXX	XXX	XXX	8,205,695	30,399,884	XXX	XXX
7699999. Total - Issuer Obligations						56,021,802,513	XXX	61,015,320,442	56,160,566,817	56,106,946,140	(161,529)	9,014,776	5,378,451	(65,948,482)	XXX	XXX	XXX	519,948,982	1,893,759,849	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,936,196,469	XXX	1,969,628,204	1,983,507,482	1,922,940,858	4,510	(3,979,892)			XXX	XXX	XXX	3,889,668	44,330,439	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,432,866,705	XXX	2,482,395,138	2,501,920,882	2,452,338,066		4,133,868	26,092,654		XXX	XXX	XXX	7,548,279	85,562,921	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,430,997,235	XXX	5,603,174,873	5,539,723,839	5,473,932,276	(3,867,515)	(726,627)	8,047,785		XXX	XXX	XXX	23,244,472	134,010,685	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,386,177,927	XXX	1,389,077,674	1,398,584,967	1,390,123,510		423,862		(2,242,714)	XXX	XXX	XXX	8,205,695	30,399,884	XXX	XXX
8399999 - Total Bonds						67,208,040,850	XXX	72,459,596,331	67,584,303,987	67,346,280,851	(4,024,534)	8,865,988	39,518,890	(68,191,197)	XXX	XXX	XXX	562,837,095	2,188,063,778	XXX	XXX

1.

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

1A	1A ...$ 6,638,071,161	1B ...$ 461,196,424	1C ...$ 1,353,087,336	1D ...$ 1,852,716,938	1E ...$ 2,078,116,938	1F ...$ 6,232,444,747	1G ...$ 7,433,012,525		
1B	2A ...$ 11,402,025,652	2B ...$ 15,833,303,080	2C ...$ 9,528,864,163						
1C	3A ...$ 1,982,487,878	3B ...$ 813,374,312	3C ...$ 708,463,933						
1D	4A ...$ 243,764,246	4B ...$ 381,987,057	4C ...$ 148,567,364						
1E	5A ...$ 25,472,268	5B ...$ 91,222,178	5C ...$ 1,436,650						
1F	6 ...$ 136,666,001								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
010392-60-3	ALABAMA POWER CO CUM PFD $100 PAR			1,000.000	100.00	103.710	103,709	103.709	103,709	50,460	1,180	4,720		53,249			53,249		1.G FE	05/19/1989
419866-40-5	HAWAIIAN ELEC CO CUM PFD SER E $20 PAR			1,000.000	20.00	25.130	25,132	25.132	25,132	10,570		1,000		14,562			14,562		2.C FE	01/18/1991
906548-60-7	UNION ELEC CO CUM PFD $100 PAR			4,000.000	100.00	102.000	408,000	102.000	408,000	190,790		15,697		217,210			217,210		2.C FE	07/18/1989
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							536,840	XXX	536,840	251,820	1,180	21,417		285,021			285,021		XXX	XXX
C5519#-10-6	MICRUITY INC PERP PFD SER B	R		2,219,509.000	1.00	0.450	1,000,998	0.450	1,000,998	1,000,000				998			998		6. *	12/22/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,000,998	XXX	1,000,998	1,000,000				998			998		XXX	XXX
8999999 - Total Preferred Stocks							1,537,839	XXX	1,537,839	1,251,820	1,180	21,417		286,019			286,019		XXX	XXX

1.

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

1A	1A $	1B $	1C $	1D $	1E $	1F $ 1G $ 103,709
1B	2A $	2B $	2C $ 433,132			
1C	3A $	3B $	3C $			
1D	4A $	4B $	4C $			
1E	5A $	5B $	5C $			
1F	6 $ 1,000,998					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
072205-10-7	BAY COMMUNITY BANCORP			10,000.000	71,600	7.160	71,600	20,500		1,200		13,100		13,100		12/08/2020	
656568-50-8	NORTEL NETWORKS CORP		A	1,242.000		0.000		20								09/24/2008	
879512-30-9	TELESAT CORP		A	42.000	1,204	28.672	1,204					1,204		1,204		11/23/2021	
89417E-10-9	TRAVELERS COS INC			341.000	53,343	156.430	53,343	20,177		1,193		4,734		4,734		12/02/2001	
G9460G-10-1	VALARIS LTD			438,466.000	15,784,776	36.000	15,784,776	9,641,867				6,142,909		6,142,909		04/30/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,910,923	XXX	15,910,923	9,682,565		2,393		6,161,947		6,161,947		XXX	XXX
G5161*-11-5	JOHNSTON PRESS PLC WTS		D	1,909,619.000		0.000		7,549								04/22/2014	
313786-10-5	FHLB TOPEKA CLASS A	RF		5,000.000	500,000	100.000	500,000	500,000		800						10/01/2021	
313786-2#-1	FHLB TOPEKA CLASS B	RF		216,987.000	21,698,700	100.000	21,698,700	21,698,700		379,983						12/31/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					22,198,700	XXX	22,198,700	22,206,249		380,783						XXX	XXX
69374H-42-8	PACER PACIFIC ASSET FLOATING			499,950.000	24,377,562	48.760	24,377,562	25,000,000		212,275		(622,438)		(622,438)		02/19/2015	
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS			1,263,905.710	12,335,720	9.760	12,335,720	12,636,761		130,620		(351,054)		(351,054)		12/29/2021	
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I			1,263,878.850	12,335,458	9.760	12,335,458	12,636,498		130,356		(351,052)		(351,052)		12/29/2021	
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR			731,011.000	9,371,561	12.820	9,371,561	6,794,667		133,909		2,262,696		2,262,696		12/29/2021	
69480V-49-3	PSF ESG DIVERSIFIED PORTFOLIO CLASS I			990,000.000	10,593,213	10.700	10,593,213	9,900,000				693,213		693,213		04/29/2021	
69480V-28-7	DFA BALANCED ALLOCATION			1,773.950	30,186	17.017	30,186	23,000				3,421		3,421		10/31/2019	
69480V-26-1	PACIFIC OPTIMIZATION GROWTH			49,970.380	1,134,696	22.707	1,134,696	851,000				133,582		133,582		10/31/2019	
69480V-25-3	PACIFIC OPTIMIZATION MODERATE			62,366.100	1,258,055	20.172	1,258,055	994,000				108,090		108,090		10/31/2019	
69480V-23-8	PACIFIC OPTIMIZATION CONSERVATIVE			11,407.000	175,488	15.384	175,488	156,000				4,133		4,133		10/31/2019	
69480V-27-9	PACIFIC OPTIMIZATION AGGRESSIVE GROWTH			11,061.630	265,448	23.997	265,448	194,000				36,448		36,448		10/31/2019	
69480V-24-6	PACIFIC OPTIMIZATION MODERATE CONSERVATIVE			16,438.240	293,645	17.864	293,645	244,000				17,905		17,905		10/31/2019	
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR			1,301,324.180	13,013,242	10.000	13,013,242	13,014,064		150,904		(103,607)		(103,607)		12/31/2021	
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I			1,301,363.470	13,013,635	10.000	13,013,635	13,014,468		150,901		(103,611)		(103,611)		12/31/2021	
694809-27-8	PACIFIC SELECT HEALTH SCIENCES PORT P			773.030	55,157	71.351	55,157	10,550				6,176		6,176		06/06/2012	
69480V-45-1	PSF ESG DIVERSIFIED GROWTH CLASS I			1,240,000.000	12,534,895	10.109	12,534,895	12,400,000				134,895		134,895		10/28/2021	
69480V-44-4	PSF ESG DIVERSIFIED GROWTH CLASS P			10,000.000	107,148	10.715	107,148	100,000				7,148		7,148		10/28/2021	
69480V-48-5	PSF ESG DIVERSIFIED PORTFOLIO CLASS P			10,000.000	107,148	10.715	107,148	100,000				7,148		7,148		04/29/2021	
69480V-52-7	PSF HEDGE EQUITY PORTFOLIO CLASS I			1,490,000.000	15,700,258	10.537	15,700,258	14,900,000				800,258		800,258		04/29/2021	
69480V-51-9	PSF HEDGE EQUITY PORTFOLIO CLASS P			10,000.000	105,513	10.551	105,513	100,000				5,513		5,513		04/29/2021	
69480V-54-3	PSF INTERMEDIATE BOND CLASS I			13,004.430	129,797	9.981	129,797	130,000				(203)		(203)		10/29/2021	
69480V-47-7	PSF INTERNATIONAL GROWTH CLASS I			10,000.000	99,151	9.915	99,151	100,000				(849)		(849)		10/28/2021	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					127,036,976	XXX	127,036,976	123,299,007		908,965		2,687,811		2,687,811		XXX	XXX
69382#-10-9	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT			1,000.000	241,201,553	241,201.553	241,201,553	437,218,237				66,184,456		66,184,456		12/20/2007	
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY			1,000.000	121,034,051	121,034.051	121,034,051	167,500,000				(6,385,008)		(6,385,008)		12/16/2013	
693468-10-6	PACIFIC LIFE & ANNUITY COMPANY			2,900,000.000	530,070,190	182.783	530,070,190	137,502,000		41,700,000		(24,700,198)		(24,700,198)		12/21/1995	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					892,305,794	XXX	892,305,794	742,220,237		41,700,000		35,099,250		35,099,250		XXX	XXX
808515-86-0	SCHWAB GOVERNMENT MONEY MARKET			932.630	933	1.000	933	933								04/22/2014	
9499999. Subtotal - Mutual Funds					933	XXX	933	933								XXX	XXX
9799999 - Total Common Stocks					1,057,453,325	XXX	1,057,453,325	897,408,990		42,992,141		43,949,008		43,949,008		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,058,991,164	XXX	1,058,991,164	898,660,810	1,180	43,013,558		44,235,028		44,235,028		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-SP-4	US TREASURY NT		02/25/2021	BANK OF AMERICA NA		402,559	500,000	209
912810-SZ-2	US TREASURY NT		11/01/2021	BANK OF AMERICA NA		2,008,359	2,000,000	8,587
912810-TB-4	US TREASURY NT		12/10/2021	CITIGROUP SECURITIES INC		620,585,663	620,294,900	995,985
912810-TC-2	US TREASURY NT		12/10/2021	CITIGROUP SECURITIES INC		86,498,619	85,299,100	146,092
912828-Z6-0	US TREASURY NT		01/27/2021	HSBC SECURITIES INC		16,208,750	16,000,000	108,207
91282C-CF-6	US TREASURY NT		05/27/2021	WELLS FARGO BANK, N.A.		498,477	500,000	10
91282C-CK-5	US TREASURY NT		07/01/2021	MIZUHO SECURITIES USA INC		598,500	600,000	4
91282C-CL-3	US TREASURY NT		09/02/2021	HSBC SECURITIES INC		1,999,219	2,000,000	1,019
91282C-DJ-7	US TREASURY NT		12/10/2021	CITIGROUP SECURITIES INC		233,286,033	236,117,600	278,025
0599999. Subtotal - Bonds - U.S. Governments						962,086,179	963,311,600	1,538,138
085209-AG-9	GOVT OF BERMUDA SR NT 144A	D	08/26/2021	HSBC SECURITIES INC		3,030,000	3,000,000	1,979
445545-AN-6	HUNGARY SR NT 144A	D	10/26/2021	VARIOUS		14,427,300	15,000,000	16,059
80413T-AV-1	KINGDOM SAUDI ARABIA MOF SR NT 144A	D	01/26/2021	J P MORGAN SECURITIES INC		7,928,400	8,000,000	
D2740*-AC-1	PORTIGON AG SUB NT SER 01-3	C	01/02/2021	INTEREST CAPITALIZATION		57,374	57,374	
D2740*-AA-5	PORTIGON AG SUB NT SER 08-3	C	01/02/2021	INTEREST CAPITALIZATION		29,927	29,927	
D2740*-AB-3	PORTIGON AG SUB NT SER 09-3	C	01/02/2021	INTEREST CAPITALIZATION		31,244	31,244	
69370P-AL-5	PT PERTAMINA SR NT 144A	D	02/03/2021	SOCIETE GENERALE		15,000,000	15,000,000	
168863-DN-5	REPUBLIC OF CHILE SR NT	D	01/19/2021	BNP PARIBAS SECURITIES CORP		12,681,840	12,000,000	148,750
195325-DS-1	REPUBLIC OF COLOMBIA SR NT	D	01/12/2021	J P MORGAN SECURITIES INC		10,281,200	10,000,000	84,201
455780-CW-4	REPUBLIC OF INDONESIA SR NT	D	01/05/2021	CITIGROUP SECURITIES INC		14,853,000	15,000,000	
455780-DG-8	REPUBLIC OF INDONESIA SR NT	D	11/10/2021	WELLS FARGO BANK, N.A.		4,712,500	5,000,000	23,111
715638-DF-6	REPUBLIC OF PERU SR NT	D	03/03/2021	BANK OF AMERICA NA		20,082,400	20,000,000	72,667
715638-DT-6	REPUBLIC OF PERU SR NT	D	03/03/2021	BANK OF AMERICA NA		9,660,900	10,000,000	
718286-CP-0	REPUBLIC OF PHILIPPINES SR NT	D	06/28/2021	DEUTSCHE BANK SECURITIES INC		9,914,900	10,000,000	
80413T-AZ-2	SAUDI INTL BOND SR NT 144A	D	11/09/2021	JP MORGAN SECURITIES LLC		4,896,550	5,000,000	
1099999. Subtotal - Bonds - All Other Governments						127,587,535	128,118,545	346,768
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI		12/09/2021	BANK OF AMERICA		11,000,000	11,000,000	
235036-7V-6	DALLAS-FORT WORTH TX INTERNATI		10/22/2021	ACADEMY SECURITIES		24,889,250	25,000,000	
23503C-AM-9	DALLAS-FORT WORTH TX INTERNATI		10/29/2021	ROYAL BANK OF CANADA		6,000,000	6,000,000	
3137F9-WS-6	FHLMC 5070- CL DP		01/25/2021	J P MORGAN SECURITIES INC		120,568,313	120,639,000	93,830
3136BB-GY-2	FNMA 2020-54 CL PC		12/01/2021	INTEREST CAPITALIZATION		112,570	112,570	
38122N-B5-0	GOLDEN ST TOBACCO SECURITIZATION		10/29/2021	VARIOUS		8,982,614	8,960,000	5,645
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATION		09/30/2021	JEFFERIES LLC		25,000,000	25,000,000	
544647-EY-2	LOS ANGELES CA UNIF SCH DIST		10/27/2021	BANK OF AMERICA		5,962,080	6,000,000	
613520-PE-9	MONTGOMERY CNTY OH HOSP REVENU		10/07/2021	ROYAL BANK OF CANADA		25,000,000	25,000,000	
645790-QF-6	NEW JERSEY ST HLTH CARE FACS F		09/22/2021	CITIGROUP GLOBAL MKTS INC		30,000,000	30,000,000	
64985T-CY-5	NEW YORK ST URBAN DEV CORP SAL		10/15/2021	J P MORGAN SECURITIES INC		24,372,250	25,000,000	
67756C-FF-0	OHIO ST HOSP REV		09/30/2021	BANK OF AMERICA		30,000,000	30,000,000	
708790-PZ-0	PENNSYLVANIA ST HSG FIN AGY SF		11/10/2021	ROYAL BANK OF CANADA		8,000,000	8,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						319,887,078	320,711,570	99,475
75973P-AA-7	10 RENEW PWR SUBSIDIAR SR SEC 144A	D	03/31/2021	BARCLAYS LONDON & NY		19,996,400	20,000,000	
74353#-AA-2	1600 OSGOOD ST NTH ANDOVER AMAZON CTL		05/10/2021	MESIROW FINANCIAL INC		4,823,399	4,823,399	
88430T-AA-9	2021-1A CL A 144A	D	10/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		8,000,000	8,000,000	
88581E-AN-1	3650R COMMERCIAL MTG 2021-PF1 CL D 144A		11/05/2021	CITIGROUP SECURITIES INC		8,598,743	10,000,000	10,625
88581E-AK-7	3650R COMMERCIAL MTG TRUS 2021-PF1 CL C		11/05/2021	CITIGROUP SECURITIES INC		11,999,255	12,000,000	18,207
33835A-AJ-8	522 FUNDING CLO LTD 2020-6A CL A1R 144A	D	11/09/2021	WELLS FARGO BANK, N.A.		8,000,000	8,000,000	
817826-AA-8	7-ELEVEN INC SR NT 144A		01/27/2021	NIKKO SECURITIES CO INTL INC, THE		999,170	1,000,000	
817826-AD-2	7-ELEVEN INC SR NT 144A		01/27/2021	CREDIT SUISSE SECURITIES LLC		6,978,090	7,000,000	
817826-AE-0	7-ELEVEN INC SR NT 144A		07/21/2021	VARIOUS		19,535,750	20,000,000	120,250
817826-AF-7	7-ELEVEN INC SR NT 144A		10/25/2021	VARIOUS		9,190,450	10,000,000	46,528
817826-AG-5	7-ELEVEN INC SR NT 144A		06/30/2021	VARIOUS		3,774,280	4,000,000	2,489
00287Y-AX-7	ABBVIE INC SR NT		01/26/2021	VARIOUS		1,313,225	1,250,000	6,769
00084D-AW-0	ABN AMRO BANK NV SR NT 144A	D	12/06/2021	MORGAN STANLEY CAPITAL SERVICES LLC		40,750,000	40,750,000	
00084D-AV-2	ABN AMRO BANK NV SUB 144A	D	12/06/2021	MORGAN STANLEY CAPITAL SERVICES LLC		21,000,000	21,000,000	
G2962#-AB-7	ABP FOODS UNLIMITED EUR SR NT	B	01/21/2021	BARCLAYS CAPITAL INC		11,025,000	11,025,000	
G2962#-AC-5	ABP FOODS UNLIMITED GBP SR NT	B	01/21/2021	BARCLAYS CAPITAL INC		24,444,000	24,444,000	
00654G-AB-9	ADANI ELEC MUMBAI SR SEC 144A	D	07/15/2021	STANDARD CHARTERED BANK		10,000,000	10,000,000	
00654U-AA-0	ADANI INTL CONT SR SEC 144A	D	01/21/2021	VARIOUS		5,968,200	6,000,000	16,750
00652M-AJ-1	ADANI PORTS AND SPECIAL SR NT 144A	D	07/26/2021	STANDARD CHARTERED BANK		18,000,000	18,000,000	
00652M-AK-8	ADANI PORTS AND SPECIAL SR NT 144A	D	07/26/2021	STANDARD CHARTERED BANK		10,000,000	10,000,000	
00774M-AS-4	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	01/06/2021	VARIOUS		444,942	450,000	
00774M-AT-2	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	10/21/2021	CITIGROUP GLOBAL MKT INC		1,350,000	1,350,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00774M-AV-7	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	10/21/2021	CITIGROUP GLOBAL MKT INC		698,824	700,000	
00774M-AW-5	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	10/26/2021	VARIOUS		25,224,400	25,000,000	
00774M-AX-3	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	10/21/2021	CITIGROUP SECURITIES INC		4,981,200	5,000,000	
00774M-AY-1	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	10/21/2021	VARIOUS		24,916,950	25,000,000	
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	11/12/2021	VARIOUS		27,540,550	27,000,000	11,764
00130H-CE-3	AES CORP/THE SR NT		08/19/2021	EXCHANGE		1,149,452	1,150,000	1,493
00119V-AN-9	AGL CLO 6 LTD 2020-6A CL AR 144A	D	07/12/2021	BNP PARIBAS SECURITIES CORP		6,000,000	6,000,000	1,557
00140W-AU-4	AIG CLO LTD 2020-1A CL AR 144A	D	06/08/2021	NATIXIS		1,250,000	1,250,000	
00900C-AN-4	AIMCO 2017-AA CL BR 144A	D	03/16/2021	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
00140N-AN-0	AIMCO 2020-11A CL AR 144A	D	10/14/2021	J P MORGAN SECURITIES INC		12,000,000	12,000,000	
00140N-AQ-3	AIMCO 2020-11A CL BR 144A	D	10/14/2021	J P MORGAN SECURITIES INC		3,550,000	3,550,000	
008911-BK-4	AIR CANADA SR SEC 144A	A	12/02/2021	VARIOUS		33,136,250	33,000,000	121,955
00912X-BJ-2	AIR LEASE CORP PERP JR SUB SER B		02/23/2021	J P MORGAN SECURITIES INC		750,000	750,000	
00912X-AW-4	AIR LEASE CORP SR NT		01/26/2021	VARIOUS		898,549	875,000	1,668
00914A-AK-8	AIR LEASE CORP SR NT		08/11/2021	WELLS FARGO BANK, N.A.		5,141,600	5,000,000	31,250
00914A-AM-4	AIR LEASE CORP SR NT		05/17/2021	J P MORGAN SECURITIES INC		12,651,443	12,750,000	
00914A-AL-6	AIR LEASE CORP SR NT MTN DTD 01/26/21		01/20/2021	BARCLAYS CAPITAL INC		372,679	375,000	
F1000#-AD-0	AKIEM HOLDINGS SAS SEC	B	04/13/2021	ING FINANCIAL MARKETS		36,939,600	36,939,600	
010392-FW-3	ALABAMA PWR CO SR NT		11/15/2021	MIZUHO SECURITIES USA INC		24,956,000	25,000,000	
01627A-AA-6	ALIGNED DATA CENTERS 021-1A CL A2 144A		08/11/2021	GUGGENHEIM CAPITAL MARKETS		15,000,000	15,000,000	
01748N-AE-4	ALLEGION US HOLDING CO GUARNT		04/28/2021	BARCLAYS CAPITAL INC		2,817,880	2,600,000	7,435
02005N-BP-4	ALLY FINANCIAL INC SR NT		10/26/2021	CITIGROUP SECURITIES INC		19,728,400	20,000,000	
020564-AE-0	ALPEK SA DE CV CO GUARNT 144A	D	09/29/2021	VARIOUS		17,077,100	17,000,000	16,250
G12638-AE-1	ALTITUDE INFRA SEC SER B	D	11/16/2021	DIRECT PLACEMENT		35,327,024	35,327,024	
PPEFKS-4A-1	ALTITUDE INFRA SEC SER C	D	12/17/2021	DIRECT PLACEMENT		10,296,504	10,296,504	
G12638-AD-3	ALTITUDE INFRASTRUCTURE HLDG SEC SER A	D	12/17/2021	DIRECT PLACEMENT		23,106,338	23,106,338	
02209S-BL-6	ALTRIA GRP INC CO GUARNT		06/30/2021	VARIOUS		11,924,478	11,950,000	1,531
02344A-AA-6	AMCOR FLEXIBLES NORTH AM CO GUARNT		05/18/2021	BANK OF AMERICA NA		19,991,200	20,000,000	
02369F-AA-5	AMER AGCREDIT FLCA/PCA SUB 144A		06/08/2021	Piper Sandler & Co.		40,000,000	40,000,000	
02379K-AA-2	AMER AIRLINE 21-1A EETC PTC		11/30/2021	VARIOUS		31,114,688	31,125,000	719
02376L-AA-3	AMER AIRLINE 21-1B PTT PTC SER B		10/27/2021	DEUTSCHE BANK SECURITIES INC		550,000	550,000	
023586-C#-7	AMERCO SR NT SER B		09/29/2021	BANK OF AMERICA NA		8,000,000	8,000,000	
023586-C#-5	AMERCO SR NT SER C		09/29/2021	BANK OF AMERICA NA		13,000,000	13,000,000	
023586-D*-8	AMERCO SR NT SER D		09/29/2021	BANK OF AMERICA NA		19,000,000	19,000,000	
023608-AL-6	AMEREN CORP SR NT		11/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		899,829	900,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN SR SEC 144A		12/01/2021	VARIOUS		15,143,750	15,000,000	32,847
00253X-AB-7	AMERICAN AIRLINES/AADVAN SR SEC 144A		03/10/2021	VARIOUS		12,095,000	12,000,000	
02401L-AA-2	AMERICAN ASSETS TR LP CO GUARNT		01/14/2021	WELLS FARGO BANK, N.A.		2,968,050	3,000,000	
025816-CN-7	AMERICAN EXPRESS CO SR NT 144A		12/02/2021	EXCHANGE		29,785,208	30,000,000	79,750
02666T-AD-9	AMERICAN HOMES 4 RENT SR NT		06/30/2021	BANK OF AMERICA NA		4,898,100	5,000,000	
03027X-BK-5	AMERICAN TOWER CORP SR NT		09/23/2021	BARCLAYS CAPITAL INC		9,767,000	10,000,000	59,000
03027X-BM-1	AMERICAN TOWER CORP SR NT		03/24/2021	MORGAN STANLEY CAPITAL SERVICES LLC		9,980,700	10,000,000	
03027X-BS-8	AMERICAN TOWER CORP SR NT		11/12/2021	VARIOUS		19,795,250	20,000,000	15,653
030288-AC-8	AMERICAN TRANSMISSION SY SR NT 144A		11/29/2021	MORGAN STANLEY CAPITAL SERVICES LLC		299,172	300,000	
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2		03/02/2021	BNP PARIBAS SECURITIES CORP		549,992	550,000	
03063F-AD-6	AMERICREDIT AUTO REC 2021-1 CL B		03/02/2021	BNP PARIBAS SECURITIES CORP		1,549,616	1,550,000	
03073E-AS-4	AMERISOURCEBERGEN CORP SR NT		03/25/2021	J P MORGAN SECURITIES INC		250,000	250,000	
03073E-AT-2	AMERISOURCEBERGEN CORP SR NT		03/25/2021	J P MORGAN SECURITIES INC		19,958,600	20,000,000	
03115A-AA-1	AMFAM HOLDINGS INC SR NT 144A		09/28/2021	VARIOUS		34,137,200	34,000,000	6,311
03115A-AC-7	AMFAM HOLDINGS INC SR NT 144A		04/21/2021	VARIOUS		25,776,255	25,500,000	39,395
031162-CR-9	AMGEN INC SR NT		03/10/2021	U.S. BANCORP		1,254,513	1,250,000	2,297
031162-DC-1	AMGEN INC SR NT		11/10/2021	VARIOUS		14,916,250	15,000,000	77,917
66982F-AD-1	AMSR TR 2021-SFR4 CL D 144A		11/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		14,999,537	15,000,000	
03329F-AN-4	ANCHORAGE CAP CLO 2020-15A CL AR 144A	D	12/13/2021	CREDIT SUISSE SECURITIES LLC		2,900,000	2,900,000	6,007
034863-AX-8	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/05/2021	JEFFERIES LLC		453,195	450,000	5,666
034863-AZ-3	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/15/2021	BANK OF AMERICA NA		596,568	600,000	
035240-AR-1	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	11/01/2021	DIRECT PLACEMENT		1,546,524	1,275,000	17,007
036752-AP-8	ANTHEM INC SR NT		03/08/2021	BARCLAYS CAPITAL INC		9,961,500	10,000,000	
036752-AS-2	ANTHEM INC SR NT		03/08/2021	JP MORGAN SECURITIES LLC		4,981,800	5,000,000	
03718N-AA-4	ANTOFAGASTA PLC SR NT 144A	D	06/17/2021	LARRAIN VIAL SA		4,807,500	5,000,000	22,101
G2962#-AB-9	AP ARISTOTLE HLD SEC SER SR	D	12/16/2021	DIRECT PLACEMENT		28,000,000	27,897,772	
G2962A-AA-1	AP ARISTOTLE HLD SUPER SENIOR NTS	D	12/16/2021	DIRECT PLACEMENT		48,000,000	47,824,752	
037833-EE-6	APPLE INC SR NT		02/01/2021	GOLDMAN, SACHS & CO		4,992,100	5,000,000	

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03835V-AJ-5	APTIV PLC SR NT		11/09/2021	J P MORGAN SECURITIES INC		24,453,500	25,000,000	
04015N-AG-9	ARES CLO LTD 2015-4A CL A1R 144A	D	12/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		7,400,000	7,400,000	14,893
04016P-AJ-7	ARES CLO LTD 2017-43A CL AR 144A	D	06/04/2021	BNP PARIBAS SECURITIES CORP		7,500,000	7,500,000	
04019D-AC-6	ARES CLO LTD 2021-61A CL B 144A	D	12/14/2021	ROYAL BANK OF CANADA		1,775,000	1,775,000	6,764
04273W-AC-5	ARROW ELECTRONICS INC SR NT		11/16/2021	BANK OF AMERICA NA		34,915,300	35,000,000	
04316J-AB-5	ARTHUR J GALLAGHER & CO SR NT		11/02/2021	BANK OF AMERICA NA		14,844,900	15,000,000	
363576-AB-5	ARTHUR J GALLAGHER & CO SR NT		05/13/2021	BANK OF AMERICA NA		19,761,600	20,000,000	
045054-AP-8	ASHTEAD CAPITAL INC CO GUARNT 144A	C	08/03/2021	J P MORGAN SECURITIES INC		19,949,000	20,000,000	
04538#-AA-7	ASSAI ENERGY SEC		12/15/2021	JEFFERIES LLC		18,542,000	18,542,000	
04621W-AE-0	ASSURED GUARANTY US HLDG CO GUARNT		08/17/2021	GOLDMAN, SACHS & CO		1,696,855	1,700,000	
04636N-AB-9	ASTRAZENECA FINANCE LLC CO GUARNT	C	05/25/2021	J P MORGAN SECURITIES INC		1,997,500	2,000,000	
046353-AW-8	ASTRAZENECA PLC SR NT	D	06/23/2021	U.S. BANCORP		614,790	650,000	3,451
046353-AZ-1	ASTRAZENECA PLC SR NT	D	05/25/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,959,020	3,000,000	
00206R-HJ-4	AT&T INC SR NT		11/01/2021	DIRECT PLACEMENT		2,101,230	1,850,000	13,413
00206R-KJ-0	AT&T INC SR NT		09/09/2021	EXCHANGE		2,850,226	3,026,000	51,190
00206R-MM-1	AT&T INC SR NT		11/01/2021	EXCHANGE/VARIOUS		4,067,370	4,228,000	37,556
00206R-GQ-9	AT&T INC SR NT SER		11/01/2021	DIRECT PLACEMENT		2,386,398	2,100,000	19,063
00206R-GV-8	AT&T INC SR NT SER		11/01/2021	DIRECT PLACEMENT		1,205,051	815,000	11,885
04685A-2S-9	ATHENE GLBL FUNDING SEC 144A		01/26/2021	VARIOUS		1,503,175	1,500,000	567
04685A-2U-4	ATHENE GLBL FUNDING SEC 144A		01/04/2021	MORGAN STANLEY CAPITAL SERVICES LLC		17,994,780	18,000,000	
04685A-2V-2	ATHENE GLBL FUNDING SEC 144A		03/19/2021	BANK OF AMERICA NA		9,971,900	10,000,000	
04685A-2Y-6	ATHENE GLBL FUNDING SEC 144A		06/02/2021	DEUTSCHE BANK SECURITIES INC		10,000,000	10,000,000	
04685A-3E-9	ATHENE GLBL FUNDING SEC 144A		09/29/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
05073*-AA-9	AUDAX GRP LP SR NT SER A		10/26/2021	DIRECT PLACEMENT		12,500,000	12,500,000	
05073*-AB-7	AUDAX GRP LP SR NT SER B		10/26/2021	DIRECT PLACEMENT		12,500,000	12,500,000	
052769-AH-9	AUTODESK INC SR NT		11/10/2021	MIZUHO SECURITIES USA INC		4,134,827	4,172,000	10,569
05348E-AR-0	AVALONBAY COMMIN SR NT MTN DTD 12/14/12		01/26/2021	VARIOUS		1,568,640	1,500,000	15,121
053611-AM-1	AVERY DENNISON CORP SR NT		08/10/2021	GOLDMAN, SACHS & CO		39,836,800	40,000,000	
05369A-AA-9	AVIATION CAPITAL GRP SR NT 144A		11/04/2021	CREDIT SUISSE SECURITIES LLC		3,753,165	3,549,000	28,403
05369A-AK-7	AVIATION CAPITAL GRP SR NT 144A		01/12/2021	VARIOUS		9,904,400	10,000,000	
05369A-AL-5	AVIATION CAPITAL GRP SR NT 144A		11/08/2021	VARIOUS		5,086,846	5,163,000	13,983
05401A-AE-1	AVOLON HLDGS FNDG LTD CO GUARNT 144A	D	01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		256,330	250,000	1,863
05401A-AM-3	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC		7,903,920	8,000,000	
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC		39,896,212	40,400,000	
002474-B*-4	AZZ INC. SR NT DUE 2028		01/19/2021	U.S. BANK		12,000,000	12,000,000	
05683F-AJ-8	BAIN CAPITAL CRED CLO 2020-5A CL A1 144A	D	12/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		249,813	250,000	507
05682*-AC-8	BAIN CAPITAL LP SR NT SER C		02/09/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
05724B-AD-1	BAKER HUGHES LLC/CO-OBL SR NT		12/06/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
058498-AW-6	BALL CORP CO GUARNT		09/23/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,975,000	5,000,000	16,771
058498-AX-4	BALL CORP CO GUARNT		09/09/2021	DEUTSCHE BANK SECURITIES INC		25,000,000	25,000,000	
05964H-AM-7	BANCO SANTANDER SA SR NT	D	03/23/2021	CITIGROUP SECURITIES INC		20,000,000	20,000,000	
05971K-AL-3	BANCO SANTANDER SA SUB	D	11/15/2021	BANK OF AMERICA NA		25,000,000	25,000,000	
05971K-AK-5	BANCO SANTANDER SR NT	D	06/23/2021	GOLDMAN, SACHS & CO		450,000	450,000	
06541A-BP-4	BANK 2021-BNK31 CL AS		01/28/2021	WELLS FARGO BANK, N.A.		18,024,195	17,500,000	10,748
06541A-BU-3	BANK 2021-BNK31 CL B		01/28/2021	WELLS FARGO BANK, N.A.		5,149,700	5,000,000	3,310
06541A-BZ-2	BANK 2021-BNK31 CL C		01/28/2021	WELLS FARGO BANK, N.A.		12,499,088	12,500,000	8,837
06542B-CB-1	BANK 2021-BNK32 CL C		03/16/2021	MORGAN STANLEY CAPITAL SERVICES LLC		15,097,182	15,000,000	32,318
06541J-BD-2	BANK 2021-BNK34 CL C		06/14/2021	WELLS FARGO BANK, N.A.		15,449,925	15,000,000	29,785
06540C-BX-4	BANK 2021-BNK35 CL C		07/28/2021	MORGAN STANLEY CAPITAL SERVICES LLC		12,359,459	12,000,000	9,673
06540D-BV-6	BANK 2021-BNK36 CL C		09/24/2021	BANK OF AMERICA NA		5,917,521	5,750,000	3,170
06051G-JP-5	BANK OF AMERICA CORP SR MTN DTD 03/11/21		03/08/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
06051G-JN-0	BANK OF AMERICA CORP SR NT		03/08/2021	BANK OF AMERICA NA		15,000,000	15,000,000	
06051G-JQ-3	BANK OF AMERICA CORP SR NT		03/08/2021	BANK OF AMERICA NA		7,000,000	7,000,000	
06051G-JT-7	BANK OF AMERICA CORP SR NT		04/16/2021	BANK OF AMERICA NA		20,000,000	20,000,000	
06051G-JA-8	BANK OF AMERICA CORP SR NT 03/20/20		04/09/2021	DIRECT PLACEMENT		11,225,140	10,000,000	20,415
06051G-HF-9	BANK OF AMERICA CORP SR NT FRN		01/26/2021	VARIOUS		2,930,305	2,750,000	36,856
06051G-JY-6	BANK OF AMERICA CORP SR NT FRN MTN		06/07/2021	BANK OF AMERICA NA		1,150,000	1,150,000	
06051G-KC-2	BANK OF AMERICA CORP SUB		09/28/2021	BANK OF AMERICA NA		18,073,450	18,200,000	5,860
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		11/01/2021	DIRECT PLACEMENT		3,102,960	2,800,000	2,975
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		11/01/2021	DIRECT PLACEMENT		4,633,111	4,205,000	76,221
06279J-AB-5	BANK OF IRELAND GRP SR NT 144A	D	11/03/2021	VARIOUS		49,781,050	50,000,000	38,044
064159-6E-1	BANK OF NOVA SCOTIA SR NT	A	07/27/2021	SCOTIA CAPITAL MARKETS INC		2,997,330	3,000,000	
05552X-AG-3	BARCLAYS COMM MTG S 2021-C12 CL D 144A		11/17/2021	BARCLAYS CAPITAL INC		8,590,290	10,000,000	20,139

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05552X-BN-7	BARCLAYS COMMERCIAL MTG S 2021-C12 CL C		11/17/2021	BARCLAYS CAPITAL INC		14,999,505	15,000,000	38,727
05493E-BC-5	BARCLAYS COMMERCIAL MTG S 2021-C9 CL B		02/17/2021	BARCLAYS CAPITAL INC		7,209,650	7,000,000	4,701
05493E-BD-3	BARCLAYS COMMERCIAL MTG S 2021-C9 CL C		02/17/2021	BARCLAYS CAPITAL INC		11,059,324	10,738,000	8,566
06738E-AS-4	BARCLAYS PLC SR NT	D	11/01/2021	DIRECT PLACEMENT		2,635,406	2,620,000	29,761
06738E-BR-5	BARCLAYS PLC SR NT	D	03/10/2021	BARCLAYS CAPITAL INC		12,965,170	13,000,000	445
06738E-BU-8	BARCLAYS PLC SR NT	D	11/17/2021	BARCLAYS CAPITAL INC		10,000,000	10,000,000	
06738E-BV-6	BARCLAYS PLC SR NT	D	11/17/2021	BARCLAYS CAPITAL INC		20,000,000	20,000,000	
06738E-BW-4	BARCLAYS PLC SR NT	D	11/17/2021	BARCLAYS CAPITAL INC		20,000,000	20,000,000	
06738E-BS-3	BARCLAYS PLC SUB	D	03/10/2021	BARCLAYS CAPITAL INC		12,968,500	13,000,000	635
06887#-AH-4	BARRY-WEHMILLER SR NT SER B		01/20/2021	BANK OF AMERICA NA		12,500,000	12,500,000	
071813-BY-4	BAXTER INTL INC SR NT		05/13/2021	EXCHANGE		6,976,602	7,000,000	32,258
071813-CM-9	BAXTER INTL INC SR NT 144A		11/16/2021	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
071813-CQ-0	BAXTER INTL INC SR NT 144A		11/16/2021	J P MORGAN SECURITIES INC		4,999,800	5,000,000	
071813-CT-4	BAXTER INTL INC SR NT 144A		11/16/2021	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
07274N-AG-8	BAYER US FINANCE II LLC CO GUARFRN 144A	C	03/04/2021	VARIOUS		1,275,514	1,260,000	1,461
072863-AJ-2	BAYLOR SCOTT & WHITE HOL NT SER 2021		01/14/2021	J P MORGAN SECURITIES INC		28,000,000	28,000,000	
05609*-AA-2	BB&T CENTER GRND LSE BACKED PTC CTL		12/15/2021	VARIOUS		3,710,171	3,637,444	
07359B-AA-5	BEACON CONTAINER FIN 2021-1A CL A 144A		10/28/2021	MITSUBISHI TRUST & BANKING CORPORATION		19,991,300	20,000,000	
07586P-AA-9	BECLE SA DE CV SR NT 144A	D	09/30/2021	MORGAN STANLEY CAPITAL SERVICES LLC		34,641,600	35,000,000	
075887-CL-1	BECTON DICKINSON AND CO SR NT		02/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
0778FP-AF-6	BELL CANADA CO GUARNT SER US-4	A	03/12/2021	BANK OF MONTREAL		9,972,800	10,000,000	
0778FP-AG-4	BELL CANADA CO GUARNT SER US-5	A	08/09/2021	TORONTO DOMINION		19,912,200	20,000,000	
080807-AA-8	BELROSE FUNDING TR SR NT 144A		02/17/2021	VARIOUS		6,274,259	6,170,000	982
08162R-AG-2	BENCHMARK MTG TR 2021-B23 CL AS		01/29/2021	CITIGROUP SECURITIES INC		20,599,942	20,000,000	21,477
08162R-AH-0	BENCHMARK MTG TR 2021-B23 CL B		01/29/2021	CITIGROUP SECURITIES INC		9,499,389	9,500,000	9,398
08162R-AJ-6	BENCHMARK MTG TR 2021-B23 CL C		01/29/2021	CITIGROUP SECURITIES INC		11,999,503	12,000,000	14,524
08163D-AL-1	BENCHMARK MTG TR 2021-B25 CL C		04/16/2021	GOLDMAN, SACHS & CO		8,999,739	9,000,000	22,407
08163H-AK-4	BENCHMARK MTG TR 2021-B27 CL C		06/18/2021	CITIGROUP SECURITIES INC		15,470,086	15,471,000	32,525
08163G-AY-6	BENCHMARK MTG TR 2021-B28 CL C		08/03/2021	J P MORGAN SECURITIES INC		17,499,853	17,500,000	22,682
08163K-BL-4	BENCHMARK MTG TR 2021-B30 CL C		10/29/2021	DEUTSCHE BANK SECURITIES INC		4,499,978	4,500,000	5,400
08163K-AL-5	BENCHMARK MTG TR 2021-B30 CL D 144A		10/29/2021	DEUTSCHE BANK SECURITIES INC		3,741,756	4,400,000	3,667
08163M-AK-3	BENCHMARK MTG TR 2021-B31 CL C		12/08/2021	CITIGROUP SECURITIES INC		14,999,082	15,000,000	27,956
08163M-AW-7	BENCHMARK MTG TR 2021-B31 CL D 144A		12/08/2021	CITIGROUP SECURITIES INC		8,428,894	10,000,000	13,125
08186P-AJ-2	BENEFIT STREET CLO 2019-18A CL A1R 144A	D	11/02/2021	J P MORGAN SECURITIES INC		4,000,000	4,000,000	
08182F-AN-9	BENEFIT STREET CLO 2020-20A CL AR 144A	D	08/09/2021	NATIXIS		1,000,000	1,000,000	
084423-AW-2	BERKLEY CORPORATION SR NT		11/10/2021	VARIOUS		18,592,003	19,048,000	54,383
084659-AT-8	BERKSHIRE HATHAWAY ENERG SR NT		03/08/2021	EXCHANGE		9,989,340	10,000,000	160,875
084659-AV-3	BERKSHIRE HATHAWAY ENERG SR NT		03/08/2021	EXCHANGE		19,997,046	20,000,000	108,944
084664-CX-7	BERKSHIRE HATHAWAY FIN CO GUARNT		01/05/2021	J P MORGAN SECURITIES INC		9,885,200	10,000,000	
08576P-AG-6	BERRY GLBL INC SR SEC		10/25/2021	EXCHANGE		1,503,309	1,500,000	2,771
087598-AC-2	BETHPAGE PARK CLO LTD 2021-1A CL B 144A	D	12/08/2021	WELLS FARGO BANK, N.A.		6,993,000	7,000,000	11,840
09031W-AA-1	BIMBO BAKERIES USA INC CO GUARNT 144A	C	05/12/2021	J P MORGAN SECURITIES INC		4,915,850	5,000,000	
09062X-AG-8	BIOGEN INC SR NT		11/17/2021	VARIOUS		9,862,519	9,950,000	10,198
09631B-AA-1	BLUEMOUNTAIN CLO LTD 2021-31A CL A1 144A	D	12/10/2021	VARIOUS		1,574,906	1,575,000	3,107
09630M-AA-8	BLUEMOUNTAIN CLO LTD 2021-33A CL A 144A	D	10/01/2021	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000	
05565A-SK-0	BNP PARIBAS PERP JR SUB 144A	D	02/18/2021	BNP PARIBAS SECURITIES CORP		400,000	400,000	
09659W-2N-3	BNP PARIBAS SR NT 144A	D	01/06/2021	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
09659W-2P-8	BNP PARIBAS SR NT 144A	D	11/18/2021	BNP PARIBAS SECURITIES CORP		12,526,720	12,500,000	5,264
09659W-2R-4	BNP PARIBAS SR NT 144A	D	09/08/2021	BNP PARIBAS SECURITIES CORP		2,450,000	2,450,000	
09659T-2C-4	BNP PARIBAS SUB 144A	D	11/18/2021	VARIOUS		40,388,949	41,959,000	281,792
097023-BY-0	BOEING CO SR NT		11/01/2021	DIRECT PLACEMENT		532,634	525,000	3,106
097023-CD-5	BOEING CO SR NT		11/01/2021	DIRECT PLACEMENT		590,919	570,000	3,040
097023-CN-3	BOEING CO SR NT		11/01/2021	DIRECT PLACEMENT		1,163,731	1,150,000	8,481
097023-DG-7	BOEING CO SR NT		02/02/2021	BANK OF AMERICA NA		1,050,000	1,050,000	
10112R-BE-3	BOSTON PROPERTIES LP SR NT		03/02/2021	J P MORGAN SECURITIES INC		24,892,500	25,000,000	
10334#-AQ-5	BOYD WATTERSON GSA REIT SR NT SER L		12/07/2021	BANK OF AMERICA NA		20,000,000	20,000,000	
10334#-AR-3	BOYD WATTERSON GSA REIT SR NT SER M		12/07/2021	BANK OF AMERICA NA		37,000,000	37,000,000	
10373Q-BP-4	BP CAP MARKETS AMERICA	C	02/03/2021	CITIGROUP SECURITIES INC		14,218,200	15,000,000	78,373
05583J-AJ-1	BPCE SA SR NT 144A	D	01/12/2021	CITIGROUP SECURITIES INC		20,000,000	20,000,000	
05578Q-AF-0	BPCE SA SUB 144A	D	10/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
05578Q-AG-8	BPCE SA SUB 144A	D	10/29/2021	VARIOUS		15,142,050	15,000,000	6,468
G1320*-AA-2	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		6,995,000	6,995,000	
G1320*-AE-4	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		11,960,000	11,960,000	

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G1320*-AF-1	BREEDON HOLDINGS LIMITED SR NT	B	09/23/2021	NATWEST MARKET SECURITIES INC		13,156,000	13,156,000	
110122-DS-4	BRISTOL-MYERS SQUIBB CO SR NT		11/10/2021	BARCLAYS CAPITAL INC		4,816,600	5,000,000	708
11120V-AK-9	BRIXMOR OPERATING PART SR NT		03/02/2021	J P MORGAN SECURITIES INC		2,994,510	3,000,000	
11134L-AF-6	BROADCOM CRP / CAYMN FI CO GUARNT		01/26/2021	VARIOUS		2,433,859	2,250,000	1,661
11135F-AQ-4	BROADCOM INC CO GUARNT		11/01/2021	VARIOUS		4,247,005	3,862,000	74,319
11135F-BK-6	BROADCOM INC SR NT 144A		11/01/2021	DIRECT PLACEMENT		2,100,435	2,033,000	3,089
11135F-BL-4	BROADCOM INC SR NT 144A		11/01/2021	DIRECT PLACEMENT		2,139,367	2,075,000	3,199
11135F-BP-5	BROADCOM INC SR NT 144A		11/01/2021	EXCHANGE/VARIOUS		4,213,640	4,167,000	5,854
11135F-BQ-3	BROADCOM INC SR NT 144A		11/01/2021	EXCHANGE/VARIOUS		3,864,028	3,938,000	8,612
11133T-AE-3	BROADRIDGE FINANCIAL SOL SR NT		05/11/2021	VARIOUS		18,803,855	18,850,000	
11135E-AA-2	BROADSTONE NET LEASE LLC SR NT		09/10/2021	J P MORGAN SECURITIES INC		17,417,892	17,450,000	
11271L-AF-9	BROOKFIELD FINANCE INC CO GUARNT	A	07/21/2021	DEUTSCHE BANK SECURITIES INC		5,229,500	5,000,000	56,389
11271L-AH-5	BROOKFIELD FINANCE INC CO GUARNT	A	04/07/2021	CITIGROUP SECURITIES INC		5,000,000	5,000,000	
117043-AS-8	BRUNSWICK CORP SR NT		08/04/2021	J P MORGAN SECURITIES INC		649,233	650,000	
117043-AT-6	BRUNSWICK CORP SR NT		10/07/2021	VARIOUS		27,820,980	28,000,000	10,800
120568-BC-3	BUNGE LTD FINANCE CORP CO GUARNT		05/07/2021	GOLDMAN, SACHS & CO		19,944,400	20,000,000	
12189L-BG-5	BURLINGTN NORTH SANTA FE SR NT		03/29/2021	CITIGROUP SECURITIES INC		997,720	1,000,000	
12232K-AQ-3	BURNHAM PARK CLO LTD. 2016-1A CL AR 144A	D	12/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		249,950	250,000	489
130789-#B-6	CA WATER SRVC CO 1ST MTG SER 1		05/11/2021	U.S. BANK		13,000,000	13,000,000	
130789-#A-8	CA WATER SRVC CO 1ST MTG SER ZZZ		05/11/2021	U.S. BANK		9,000,000	9,000,000	
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT	A	01/22/2021	VARIOUS		751,925	750,000	347
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO GUARNT	A	11/17/2021	GOLDMAN, SACHS & CO		399,860	400,000	
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO GUARNT	A	11/17/2021	GOLDMAN, SACHS & CO		19,895,600	20,000,000	
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO GUARNT	A	11/17/2021	BANK OF MONTREAL		24,821,000	25,000,000	
14016T-AA-7	CAPITAL FOUR US CLO 2021-1A CL A 144A	D	12/03/2021	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	
14040H-CJ-2	CAPITAL ONE FINANCIAL CO SR NT		11/08/2021	VARIOUS		30,063,900	30,000,000	5,818
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUB		11/01/2021	DIRECT PLACEMENT		286,545	265,000	2,567
14040H-CG-8	CAPITAL ONE FINANCIAL CO SUB		09/27/2021	ROYAL BANK OF CANADA		6,881,280	7,000,000	27,522
141781-BQ-6	CARGILL INC SR NT 144A		01/28/2021	CITIGROUP SECURITIES INC		9,995,400	10,000,000	
141781-BR-4	CARGILL INC SR NT 144A		05/26/2021	CITIGROUP SECURITIES INC		4,016,920	4,000,000	1,042
142339-AL-4	CARLISLE COS INC SR NT		11/17/2021	VARIOUS		4,174,611	4,320,000	7,084
14448C-AS-3	CARRIER GLBL CORP SR NT		03/16/2021	VARIOUS		15,472,620	15,000,000	214,024
14686A-AS-8	CARVAL CLO LTD 2019-1A CL BR 144A	D	02/25/2021	BANK OF AMERICA NA		1,000,000	1,000,000	
14919B-AA-4	CATHEDRAL LAKE LTD 2018-5A CL A1 144A	D	05/27/2021	CITIGROUP GLOBAL MKT INC		999,250	1,000,000	1,620
14918A-AD-1	CATHOLIC HEALTH SVCS SEC SER 2020		04/30/2021	RAYMOND JAMES & ASSOC INC		5,904,360	6,000,000	69,044
12610#-AE-3	CBRE US CORE PARTNERS REIT SER E SR NT		08/26/2021	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
12610#-AF-0	CBRE US CORE PARTNERS REIT SER F SR NT		08/26/2021	JP MORGAN SECURITIES LLC		20,000,000	20,000,000	
12744#-AD-4	CCG PACE FDG-TR 13 GARDEN STATION 2021-B		09/30/2021	DIRECT PLACEMENT		15,875,000	15,875,000	
12744#-AB-8	CCG PACE FDG-TR 13 RHOADS INDS 2021-B		08/02/2021	DIRECT PLACEMENT		7,500,000	7,500,000	
124900-AD-3	CCL INDS INC SR NT 144A	A	02/18/2021	VARIOUS		9,831,474	9,210,000	55,121
124900-AB-7	CCL INDSTS/CCL INDSTS UK SR NT 144A	A	11/17/2021	MORGAN STANLEY CAPITAL SERVICES LLC		8,860,908	8,400,000	36,400
1248EP-CP-6	CCO HLDGS LLC/CAP CORP SR NT 144A		08/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		20,000,000	20,000,000	
G12638-AH-4	CDC MIDCO LLC SEC		09/29/2021	DIRECT PLACEMENT		13,807,866	13,807,866	
12513G-BG-3	CDW LLC/CDW FINANCE SR NT		11/23/2021	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
127398-AA-9	CED NV VA WATER SR NT SER C		08/26/2021	SMBC NIKKO		14,668,556	14,668,556	
15118J-AA-3	CELLNEX FINANCE CO GUARNT 144A	D	06/29/2021	MORGAN STANLEY CAPITAL SERVICES LLC		14,808,600	15,000,000	
15135B-AX-9	CENTENE CORP SR NT		06/24/2021	VARIOUS		27,758,900	28,000,000	62,153
15135B-AY-7	CENTENE CORP SR NT		06/24/2021	J P MORGAN SECURITIES INC		15,000,000	15,000,000	
15135B-AZ-4	CENTENE CORP SR NT		07/29/2021	J P MORGAN SECURITIES INC		5,000,000	5,000,000	
15189W-AN-0	CENTERPOINT ENERGY RES SR NT FRN		02/26/2021	MITSUBISHI TRUST & BANKING CORPORATION		450,000	450,000	
153609-J*-4	CENTRAL HUDSON SR NT		03/16/2021	JP MORGAN SECURITIES LLC		13,000,000	13,000,000	
G12628-AA-0	CERRO DOMINADOR SR SEC	D	03/01/2021	INTEREST CAPITALIZATION		264,524	264,524	
12530M-AG-0	CF HIPPOLYTA ISS LLC 2021-1A CL B1 144A		03/10/2021	GOLDMAN, SACHS & CO		19,999,258	20,000,000	
12528J-AN-6	CFIP CLO LTD 2017-1A CL AR 144A	D	08/26/2021	WELLS FARGO BANK, N.A.		3,000,000	3,000,000	
12529Q-AC-3	CFIP CLO LTD 2021-1A CL A 144A	D	11/17/2021	WELLS FARGO BANK, N.A.		6,600,000	6,600,000	
127528-AA-1	CGA CAPITAL CREDIT 2021-CTL-5		12/29/2021	DIRECT PLACEMENT		6,000,000	6,000,000	
12532H-AA-2	CGI INC SR NT 144A	A	09/23/2021	VARIOUS		3,043,019	3,050,000	131
12532H-AD-6	CGI INC SR NT 144A	A	11/23/2021	J P MORGAN SECURITIES INC		9,565,600	10,000,000	46,000
808513-BW-4	CHARLES SCHWAB CORP SR NT		09/24/2021	EXCHANGE		24,981,874	25,494,000	404,292
161175-BZ-6	CHARTER COMM OPT LLC/CAP SR SEC		02/18/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,289,512	2,300,000	
161175-CD-4	CHARTER COMM OPT LLC/CAP SR SEC		09/27/2021	MORGAN STANLEY CAPITAL SERVICES LLC		499,175	500,000	
16412X-AK-1	CHENIERE CORP CHRISTI HD SR SEC 144A		08/18/2021	VARIOUS		19,051,011	19,050,000	
16411Q-AG-6	CHENIERE ENERGY PARTNERS CO GUARNT		12/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		623,025	585,000	5,046

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16411Q-AK-7	CHENIERE ENERGY PARTNERS CO GUARNT		12/02/2021	EXCHANGE		5,000,000	5,000,000	50,556
16411Q-AL-5	CHENIERE ENERGY PARTNERS SR NT 144A		09/13/2021	ROYAL BANK OF CANADA		5,000,000	5,000,000	
166756-AR-7	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		16,561,330	16,629,000	304,103
166756-AS-5	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		8,430,664	8,500,000	62,156
166756-AU-0	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		9,949,815	10,000,000	74,375
166756-AV-8	CHEVRON USA INC CO GUARNT		01/06/2021	EXCHANGE		117,859	110,000	787
G1710#-AE-8	CHRISTIE MANSON & WOODS LIMITED	D	03/31/2021	DIRECT PLACEMENT		11,000,000	11,000,000	
171239-AH-9	CHUBB INA HLDGS INC CO GUARNT		11/15/2021	WELLS FARGO BANK, N.A.		4,995,900	5,000,000	
171239-AJ-5	CHUBB INA HLDGS INC CO GUARNT		11/15/2021	WELLS FARGO BANK, N.A.		9,944,700	10,000,000	
12552M-AC-2	CIFC FUNDING LTD 2013-3RA CL A1 144A	D	08/12/2021	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	645
12549Q-BA-2	CIFC FUNDING LTD 2014-3A CL A1R2 144A	D	04/06/2021	MORGAN STANLEY CAPITAL SERVICES LLC		250,000	250,000	751
12552F-AQ-6	CIFC FUNDING LTD 2014-4RA CL A1AR 144A	D	12/20/2021	BNP PARIBAS SECURITIES CORP		15,000,000	15,000,000	45,257
12550Y-AN-4	CIFC FUNDING LTD 2017-2A CL AR 144A	D	05/05/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,500,000	1,500,000	
12548J-AC-6	CIFC FUNDING LTD 2017-3A CL A1 144A	D	12/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,285,000	1,285,000	2,460
12550G-AA-1	CIFC FUNDING LTD 2018-5A CL A1 144A	D	04/19/2021	BANK OF AMERICA NA		300,000	300,000	69
125523-CM-0	CIGNA CORP SR NT		03/01/2021	VARIOUS		33,111,546	33,150,000	
125523-CQ-1	CIGNA CORP SR NT		03/01/2021	J P MORGAN SECURITIES INC		14,918,700	15,000,000	
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		04/01/2021	VARIOUS		7,453,083	7,298,000	16,725
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		03/29/2021	BANK OF AMERICA NA		12,120,798	12,068,000	25,142
172967-MS-7	CITIGRP INC SR NT		01/29/2021	U.S. BANCORP		4,482,493	4,293,000	18,096
172967-MY-4	CITIGRP INC SR NT		04/27/2021	VARIOUS		12,050,000	12,050,000	
172967-NF-4	CITIGRP INC SR NT		10/27/2021	CITIGROUP SECURITIES INC		30,000,000	30,000,000	
17327C-AM-5	CITIGRP INC SR NT		01/21/2021	CITIGROUP GLOBAL MKT INC		500,000	500,000	
172967-MW-8	CITIGRP INC SR NT FRN		04/27/2021	CITIGROUP GLOBAL MKT INC		1,400,000	1,400,000	
172967-BU-4	CITIGRP INC SUB		11/01/2021	DIRECT PLACEMENT		3,261,475	2,541,000	28,613
172967-KA-8	CITIGRP INC SUB		11/01/2021	DIRECT PLACEMENT		1,680,810	1,500,000	5,933
172967-KU-4	CITIGRP INC SUB		11/01/2021	DIRECT PLACEMENT		3,330,270	3,000,000	33,000
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A		06/25/2021	CITIGROUP SECURITIES INC		20,085,938	20,000,000	40,278
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A		09/23/2021	CITIGROUP SECURITIES INC		18,073,690	18,023,000	36,296
174610-AW-5	CITIZENS FINANCIAL GRP SUB		06/25/2021	EXCHANGE		26,831,179	27,000,000	168,173
174610-AY-1	CITIZENS FINANCIAL GRP SUB		06/25/2021	EXCHANGE		5,189,318	5,250,000	73,281
174610-BA-2	CITIZENS FINANCIAL GRP SUB		06/25/2021	EXCHANGE		6,996,192	7,000,000	112,039
174610-BC-8	CITIZENS FINANCIAL GRP SUB		06/25/2021	EXCHANGE		13,865,221	13,944,000	225,777
174610-AX-3	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		5,187,432	5,250,000	
174610-AZ-8	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		6,996,074	7,000,000	
174610-BB-0	CITIZENS FINANCIAL GRP SUB 144A		02/11/2021	EXCHANGE		13,862,786	13,944,000	
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A		06/17/2021	BARCLAYS CAPITAL INC		15,000,000	15,000,000	
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		02/17/2021	MITSUBISHI TRUST & BANKING CORPORATION		14,999,718	15,000,000	
126128-AB-3	CNB FINANCIAL CORP/PA SUB SER QIB144A		08/16/2021	STIFEL, NICOLAUS & CO INCORPORATED		20,035,000	20,000,000	27,083
191216-DC-1	COCA-COLA CO/THE SR NT		11/12/2021	MITSUBISHI TRUST & BANKING CORPORATION		9,649,600	10,000,000	42,361
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		09/16/2021	GUGGENHEIM CAPITAL MARKETS		2,881,477	2,872,500	22,891
19521U-AA-1	COLOGIX DATA CENTERS 2021-1A CL A2 144A		12/14/2021	DEUTSCHE BANK SECURITIES INC		29,998,341	30,000,000	
21873L-AL-7	COLONY AMERI FIN LTD 2021-1 CL D 144A		04/21/2021	WELLS FARGO BANK, N.A.		9,749,727	9,750,000	24,623
20030N-DR-9	COMCAST CORP CO GUARNT 144A		10/25/2021	BNP PARIBAS SECURITIES CORP		1,916,420	2,000,000	10,906
20030N-DT-5	COMCAST CORP CO GUARNT 144A		10/25/2021	EXCHANGE/VARIOUS		3,961,524	4,127,000	16,643
202712-BN-4	COMMONWEALTH BANK AUST SUB 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		500,000	500,000	
20454P-AC-7	COMPEER FIN FLCA / PCA GRNT SER QIB 144A		05/12/2021	SANDLER O'NEILL PARTNERS		25,000,000	25,000,000	
205887-CF-7	CONAGRA BRANDS INC SR NT		11/10/2021	GOLDMAN, SACHS & CO		14,993,656	15,589,000	8,336
207796-A#-0	CONNECTICUT WATER COMPANY SR NT		08/04/2021	J P MORGAN SECURITIES INC		13,000,000	13,000,000	
20825C-AV-6	CONOCOPHILLIPS CO GUARNT 144A		11/01/2021	EXCHANGE/VARIOUS		20,000,387	20,050,000	264,740
20825C-AX-2	CONOCOPHILLIPS CO GUARNT 144A		02/08/2021	EXCHANGE		11,968,053	12,000,000	247,967
20825C-AZ-7	CONOCOPHILLIPS CO GUARNT 144A		02/08/2021	EXCHANGE		6,983,913	7,000,000	
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A		01/26/2021	VARIOUS		1,501,038	1,500,000	1,336
210518-DN-3	CONSUMERS ENERGY CO 1ST MTG		08/02/2021	MITSUBISHI TRUST & BANKING CORPORATION		4,995,800	5,000,000	
212015-AV-3	CONTINENTAL RES SR NT 144A		11/09/2021	CITIGROUP SECURITIES INC		14,988,300	15,000,000	
21688A-AQ-5	COOPERAT RABOBANK UA/NY SR NT	D	01/26/2021	VARIOUS		1,000,043	1,000,000	78
74977R-DK-7	COOPERATIEVE RABOBANK UA SR NT 144A	D	02/17/2021	CITIGROUP GLOBAL MKT INC		1,550,000	1,550,000	
74977R-DL-5	COOPERATIEVE RABOBANK UA SR NT 144A	D	12/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,500,000	5,500,000	
74977R-DD-3	COOPERATIEVE RABOBANK UA SR NT FRN 144A	D	01/27/2021	MIZUHO SECURITIES USA INC		559,059	550,000	517
219350-AX-3	CORNING INC SR NT		11/01/2021	DIRECT PLACEMENT		486,781	410,000	2,462
22003B-AM-8	CORP OFFICE PROP LP CO GUARNT		03/03/2021	WELLS FARGO BANK, N.A.		14,842,950	15,000,000	
22003B-AP-1	CORP OFFICE PROP LP CO GUARNT		11/02/2021	WELLS FARGO BANK, N.A.		4,976,300	5,000,000	
21986*-AA-2	CORPORATE 500 PROP DEERFIELD CTL		11/15/2021	DIRECT PLACEMENT		5,100,000	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		10/21/2021	STIFEL, NICOLAUS & CO INCORPORATED		7,671,375	7,645,000	59,461
127097-AB-9	COTERRA ENERGY INC SR NT 144A		10/07/2021	EXCHANGE		7,500,000	7,500,000	114,844
127097-AE-3	COTERRA ENERGY INC SR NT 144A		11/01/2021	EXCHANGE/VARIOUS		8,855,238	8,730,000	134,635
127097-AH-6	COTERRA ENERGY INC SR NT 144A		10/07/2021	EXCHANGE		24,973,006	25,000,000	66,840
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		12/01/2021	INTEREST CAPITALIZATION		10,622	20,207	
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		12/01/2021	INTEREST CAPITALIZATION		22,797	23,422	
224044-CM-7	COX COMMS INC CO GUARNT 144A		11/17/2021	VARIOUS		11,865,248	12,305,000	41,025
225433-AR-2	CRED SUIS GP FUN LTD CO GUARNT	D	11/01/2021	DIRECT PLACEMENT		2,446,466	2,200,000	3,615
225313-AM-7	CREDIT AGRICOLE SA SUB 144A	D	09/29/2021	CITIGROUP SECURITIES INC		3,146,490	3,000,000	20,854
225313-AN-5	CREDIT AGRICOLE SA SUB 144A	D	09/28/2021	VARIOUS		18,856,121	19,537,000	85,763
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		07/01/2021	INTEREST CAPITALIZATION		396,441	396,441	
225401-AT-5	CREDIT SUISSE GRP AG SR NT 144A	D	01/26/2021	CREDIT SUISSE SECURITIES LLC		650,000	650,000	
225401-AD-0	CREDIT SUISSE GRP AG SR NT FRN 144A	D	01/22/2021	VARIOUS		784,395	750,000	2,310
22550L-2D-2	CREDIT SUISSE NEW YORK SR NT	D	01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		253,833	250,000	486
22550L-2E-0	CREDIT SUISSE NEW YORK SR NT	D	01/26/2021	CREDIT SUISSE SECURITIES LLC		2,000,000	2,000,000	
225638-AA-3	CRESCENDO ROYALTY FDG 2021-1 CL A 144A		12/14/2021	GUGGENHEIM CAPITAL MARKETS		67,497,577	67,500,000	
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS I		03/26/2021	DIRECT PLACEMENT		8,500,000	8,500,000	
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		03/26/2021	DIRECT PLACEMENT		9,000,000	9,000,000	
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		03/26/2021	DIRECT PLACEMENT		10,500,000	10,500,000	
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS IV		03/26/2021	DIRECT PLACEMENT		2,000,000	2,000,000	
PPEKL2-YD-7	CRESCENT MIDSTREAM INT HLD SEC		12/17/2021	DIRECT PLACEMENT		17,259,833	17,259,833	
22822V-AW-1	CROWN CASTLE INTL CORP SR NT		02/08/2021	CITIGROUP SECURITIES INC		29,863,800	30,000,000	
22822V-AX-9	CROWN CASTLE INTL CORP SR NT		10/08/2021	VARIOUS		18,676,220	19,000,000	92,881
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		07/01/2021	INTEREST CAPITALIZATION		210,383	210,383	
22945E-BA-8	CSAIL COMMERCIAL MTG TRUS 2021-C20 CL C		03/23/2021	CREDIT SUISSE SECURITIES LLC		10,153,740	10,000,000	31,050
12737#-AA-9	CSFV CORE II LLC SR NT SER A		04/01/2021	U.S. BANCORP		35,000,000	35,000,000	
126650-DJ-6	CVS HEALTH CORP SR NT		11/01/2021	DIRECT PLACEMENT		2,150,460	1,950,000	6,094
232806-A*-0	CYPRESS SEMICONDUCTOR CORP SER A SR NT	D	06/16/2021	MIZUHO SECURITIES USA INC		31,000,000	31,000,000	
232806-A@-8	CYPRESS SEMICONDUCTOR CORP SER B SR NT	D	06/16/2021	MIZUHO SECURITIES USA INC		27,000,000	27,000,000	
232806-A#-6	CYPRESS SEMICONDUCTOR CORP SER C SR NT	D	06/16/2021	MIZUHO SECURITIES USA INC		20,000,000	20,000,000	
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SER D SR NT	D	06/16/2021	MIZUHO SECURITIES USA INC		12,000,000	12,000,000	
23331A-BG-3	D.R. HORTON INC CO GUARNT		01/22/2021	JANE STREET EXECUTION SERVICES		537,585	500,000	10,622
23331A-BE-8	D.R. HORTON INC SR NT		01/27/2021	MITSUBISHI TRUST & BANKING CORPORATION		790,718	750,000	12,214
233853-AB-6	DAIMLER TRUCKS FINAN NA CO GUARNT 144A	C	12/02/2021	J P MORGAN SECURITIES INC		997,740	1,000,000	
233853-AF-7	DAIMLER TRUCKS FINAN NA CO GUARNT 144A	C	12/02/2021	J P MORGAN SECURITIES INC		14,934,750	15,000,000	
233853-AG-5	DAIMLER TRUCKS FINAN NA CO GUARNT 144A	C	12/02/2021	J P MORGAN SECURITIES INC		21,184,763	21,250,000	
235851-AV-4	DANAHER CORP SR NT		11/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,872,600	5,000,000	16,250
23636A-BA-8	DANSKE BANK A/S SR NT 144A	D	09/07/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000	
23802W-AA-9	DATABANK ISSUER LLC 2021-1A CL A2 144A		02/24/2021	DEUTSCHE BANK SECURITIES INC		10,997,879	11,000,000	
23802W-AG-6	DATABANK ISSUER LLC 2021-2A CL A2 144A		10/20/2021	DEUTSCHE BANK SECURITIES INC		14,248,034	14,250,000	
233046-AS-0	DB MSTR FINANCE LLC 2021-1A CL A23 144A		10/15/2021	BARCLAYS CAPITAL INC		20,000,000	20,000,000	
24703T-AE-6	DELL INT LLC / EMC CORP SR SEC		06/22/2021	EXCHANGE		7,421,630	7,000,000	77,175
247109-F@-5	DELMARVA PWR 1ST MTG		03/30/2021	MIZUHO SECURITIES USA INC		20,000,000	20,000,000	
251526-CK-3	DEUTSCHE BANK NY SR NT	D	05/25/2021	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000	
25179M-BD-4	DEVON ENERGY CORPORATION SR NT		12/30/2021	EXCHANGE		7,836,000	7,836,000	85,706
25179M-BF-9	DEVON ENERGY CORPORATION SR NT		12/30/2021	EXCHANGE		1,300,000	1,300,000	26,813
25179M-AY-9	DEVON ENERGY CORPORATION SR NT 144A		06/09/2021	EXCHANGE		7,836,000	7,836,000	61,709
25179M-BA-0	DEVON ENERGY CORPORATION SR NT 144A		06/09/2021	EXCHANGE		1,300,000	1,300,000	23,400
25402J-AA-7	DIGITAL BRIDGE ISS LLC 2021-1A CL A2 144A		06/30/2021	BARCLAYS CAPITAL INC		40,000,000	40,000,000	
25434*-AH-6	DIMENSIONAL FUND ADVISORS LP SR NT		12/06/2021	CITIBANK NA		40,000,000	40,000,000	
25746U-DB-2	DOMINION ENERGY INC JR SUB		06/03/2021	CITIGROUP GLOBAL MKT INC		1,224,739	1,150,000	10,987
25746U-DM-8	DOMINION ENERGY INC PERP JR SUB SER C		12/01/2021	J P MORGAN SECURITIES INC		300,000	300,000	
25746U-DK-2	DOMINION ENERGY INC SR NT SER B		03/24/2021	SUNTRUST CAPITAL MARKETS INC		4,995,600	5,000,000	
25746U-DL-0	DOMINION ENERGY INC SR NT SER C		08/10/2021	BARCLAYS CAPITAL INC		4,992,850	5,000,000	
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A		04/08/2021	GUGGENHEIM CAPITAL MARKETS		42,500,000	42,500,000	
25860@-AA-2	DOUBLE DIAMOND VIII CL A-1		12/22/2021	DIRECT PLACEMENT		22,000,000	22,000,000	
25860@-AC-8	DOUBLE DIAMOND VIII CL B		12/22/2021	DIRECT PLACEMENT		8,000,000	8,000,000	
26209X-AD-3	DRIVEN BRANDS FNDG 2021-1A CL A2 144A		09/23/2021	BARCLAYS CAPITAL INC		22,000,000	22,000,000	
26244G-AE-5	DRYDEN SR LOAN FUND 2015-40A CL AR 144A	D	12/08/2021	WELLS FARGO BANK, N.A.		999,500	1,000,000	872
26251C-AS-3	DRYDEN SR LOAN FUND 2018-61A CL A2R 144A	D	03/03/2021	BARCLAYS CAPITAL INC		750,000	750,000	
26246B-AL-8	DRYDEN SR LOAN FUND 2020-85A CL AR 144A	D	12/08/2021	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000	3,963
26441C-BE-4	DUKE ENERGY CORP SR NT		11/01/2021	DIRECT PLACEMENT		3,408,534	3,160,000	40,588
26441C-BL-8	DUKE ENERGY CORP SR NT		06/07/2021	BANK OF AMERICA NA		1,398,152	1,400,000	

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266233-AJ-4	DUQUESNE LT H SR NT 144A		06/22/2021	BANK OF AMERICA NA		5,000,000	5,000,000	
23355L-AL-0	DXC TECHNOLOGY CO SR NT		09/07/2021	J P MORGAN SECURITIES INC		5,344,650	5,350,000	
26113B-AA-5	DYAL CAPITAL PARTNERS ABS ISSUER A		02/22/2021	DIRECT PLACEMENT		9,750,000	9,750,000	
26113*-AA-7	DYAL CAPITAL PARTNERS ABS ISSUER B		02/22/2021	DIRECT PLACEMENT		5,250,000	5,250,000	
26969P-AB-4	EAGLE MATERIALS SR NT		11/12/2021	VARIOUS		39,678,650	40,000,000	178,125
G3029*-AB-0	EASTLIGHT COMMUNITY HOMES LTD	B	08/19/2021	NATWEST MARKET SECURITIES INC		28,296,000	28,296,000	
279158-AP-4	ECOPETROL SA SR NT	D	10/27/2021	CITIGROUP SECURITIES INC		8,000,000	8,000,000	
28501*-BH-7	ELECTRIC TRANS TX SR NT SER H TRANCHE D		06/15/2021	MIZUHO SECURITIES USA INC		40,000,000	40,000,000	
532457-BT-4	ELI LILLY & CO SR NT		04/09/2021	DIRECT PLACEMENT		22,933,277	20,000,000	50,472
29003B-AM-3	ELMWOOD CLO V LTD 2020-2A CL BR 144A	D	12/14/2021	ROYAL BANK OF CANADA		10,000,000	10,000,000	28,207
29002V-AC-2	ELMWOOD CLO X LTD 2021-3A CL B 144A	D	12/14/2021	ROYAL BANK OF CANADA		9,984,500	10,000,000	49,278
29103D-AS-5	EMERA US FINANCE LP CO GUARNT	C	12/02/2021	EXCHANGE		250,000	250,000	1,030
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC		03/10/2021	JP MORGAN SECURITIES LLC		2,500,000	2,500,000	
292487-AA-3	EMPRESA DE LOS FERROCARR SR NT 144A	D	11/10/2021	VARIOUS		9,782,950	11,162,000	110,789
29245J-AM-4	EMPRESA NACIONAL DEL PET SR NT 144A	D	09/09/2021	BANK OF AMERICA NA		34,876,800	35,000,000	
29248O-AH-3	ENABLE MIDSTREAM PARTNER CO GUARNT		11/01/2021	DIRECT PLACEMENT		711,983	676,000	12,157
29278G-AN-8	ENEL FINANCE INTL NV CO GUARNT 144A	D	07/07/2021	J P MORGAN SECURITIES INC		497,980	500,000	
29278G-AP-3	ENEL FINANCE INTL NV CO GUARNT 144A	D	07/07/2021	BNP PARIBAS SECURITIES CORP		2,782,584	2,800,000	
29273V-AN-0	ENERGY TRANSFER LP PERP JR SUB SER H		06/01/2021	J P MORGAN SECURITIES INC		500,000	500,000	
29273R-BB-4	ENERGY TRANSFER LP SR NT SER		04/09/2021	DIRECT PLACEMENT		17,954,991	15,649,000	221,346
29278N-AL-7	ENERGY TRANSFER OPERATNG CO GUARNT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		531,750	500,000	7,083
29278N-AQ-6	ENERGY TRANSFER OPERATNG CO GUARNT		02/19/2021	STIFEL, NICOLAUS & CO INCORPORATED		1,062,040	1,000,000	10,208
29273R-BG-3	ENERGY TRANSFER PARTNERS SR NT		11/01/2021	DIRECT PLACEMENT		188,187	170,000	2,378
G2018*-AA-7	ENFINIUM HOLDINGS LIMITED	B	12/06/2021	SANTANDER INVESTMENT SECURITIES, INC.		33,327,500	33,327,500	
29366M-AB-4	ENTERGY ARKANSAS LLC 1ST MTG		11/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,806,800	5,000,000	55,576
29366M-AC-2	ENTERGY ARKANSAS LLC 1ST MTG		03/24/2021	U.S. BANCORP		4,968,900	5,000,000	
29364G-AP-8	ENTERGY CORP SR NT		03/02/2021	CITIGROUP SECURITIES INC		6,946,520	7,000,000	
29364W-BJ-6	ENTERGY LOUISIANA LLC 1ST MTG		03/04/2021	MITSUBISHI TRUST & BANKING CORPORATION		4,968,200	5,000,000	
29366W-AC-0	ENTERGY MISSISSIPPI LLC 1ST MTG		11/10/2021	SCOTIA CAPITAL MARKETS INC		9,974,200	10,000,000	
29379V-CB-7	ENTERPRISE PRODUCTS OPER CO GUARNT		09/07/2021	CITIGROUP GLOBAL MKT INC		247,925	250,000	
P4001*-AB-0	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
P4001*-AD-6	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
P4001*-AF-1	ENVASES UNIVERS SR NT	D	07/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		12,000,000	12,000,000	
P4001*-AA-2	ENVASES UNIVERS SR NT SER A	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
P4001*-AC-8	ENVASES UNIVERS SR NT SER C	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
P4001*-AE-4	ENVASES UNIVERS SR NT SER E	D	02/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		8,000,000	8,000,000	
29441W-AD-7	EQUATE PETROCHEMICAL BV CO GUARNT 144A	D	04/21/2021	J P MORGAN SECURITIES INC		23,975,520	24,000,000	
29442G-AT-2	EQUIFAX INC SR NT		08/11/2021	BANK OF AMERICA NA		9,973,100	10,000,000	
29444U-BH-8	EQUINIX INC SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,012,550	5,000,000	2,090
29444U-BS-4	EQUINIX INC SR NT		05/03/2021	BANK OF AMERICA NA		19,903,600	20,000,000	
29587#-BE-5	ERNST & YOUNG SER B SR NT		04/08/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
29587#-BF-2	ERNST & YOUNG SER C SR NT		04/08/2021	DIRECT PLACEMENT		50,000,000	50,000,000	
G31988-AF-4	ESSENTRA PLC SR NT	D	07/27/2021	BNP PARIBAS PARIS		40,000,000	40,000,000	
29980B-AJ-4	EVEREST REINSURANCE HLDG SR NT		09/29/2021	WELLS FARGO BANK, N.A.		19,574,800	20,000,000	
30037#-AA-8	EVERGY MISSOURI WEST INC SER A SR NT		04/20/2021	BARCLAYS CAPITAL INC		15,000,000	15,000,000	
30037#-AB-6	EVERGY MISSOURI WEST INC SER B SR NT		04/20/2021	BARCLAYS CAPITAL INC		5,000,000	5,000,000	
30037#-AC-4	EVERGY MISSOURI WEST INC SER C SR NT		04/20/2021	BARCLAYS CAPITAL INC		5,000,000	5,000,000	
Q3647#-AA-9	EVOLUTION MINING FIN PTY LTD SR NT SER A	D	11/08/2021	JP MORGAN SECURITIES LLC		18,000,000	18,000,000	
Q3647#-AB-7	EVOLUTION MINING FIN PTY LTD SR NT SER B	D	11/08/2021	JP MORGAN SECURITIES LLC		22,000,000	22,000,000	
30212P-BH-7	EXPEDIA GRP INC CO GUARNT		06/18/2021	EXCHANGE		445,968	450,000	3,872
30212P-BJ-3	EXPEDIA GRP INC CO GUARNT		06/18/2021	EXCHANGE		530,017	500,000	150
30212P-BK-0	EXPEDIA GRP INC CO GUARNT		06/18/2021	EXCHANGE		349,991	350,000	6,160
30225V-AG-2	EXTRA SPACE STORAGE LP SR NT		09/13/2021	WELLS FARGO BANK, N.A.		399,188	400,000	
30231G-AZ-5	EXXON MOBIL CORPORATION SR NT		11/10/2021	GOLDMAN, SACHS & CO		5,214,450	5,000,000	38,258
30321L-2A-9	F&G GLBL FUNDI SEC 144A		06/23/2021	CREDIT SUISSE SECURITIES LLC		499,855	500,000	
30321L-2C-5	F&G GLBL FUNDING SR SEC 144A		11/01/2021	VARIOUS		14,753,300	15,000,000	22,778
30607F-AA-8	FALABELLA SA SR NT 144A	D	10/12/2021	CITIGROUP SECURITIES INC		24,779,000	25,000,000	
31620R-AL-9	FIDELITY NATL FINANCIAL SR NT		09/24/2021	VARIOUS		16,400,400	16,500,000	4,889
31620M-BS-4	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		7,655,571	7,700,000	
31620M-BT-2	FIDELITY NATL INFO SERV SR NT		11/10/2021	VARIOUS		19,814,700	20,000,000	23,125
31620M-BU-9	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		4,969,750	5,000,000	
31847R-AH-5	FIRST AMERICAN FINANCIAL SR NT		08/09/2021	VARIOUS		18,849,880	19,000,000	2,133
Q3793#-AB-9	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		25,000,000	25,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03793#-AD-5	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		14,000,000	14,000,000	
03793#-AE-3	FIRST GAS LTD SR NT	D	03/23/2021	COMMONWEALTH BANK AUSTRALIA		10,000,000	10,000,000	
337932-AH-0	FIRSTENERGY CORP SR NT SER B		12/08/2021	GOLDMAN, SACHS & CO		537,500	500,000	8,861
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		02/17/2021	BANK OF AMERICA NA		20,668,750	20,000,000	34,422
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A		06/11/2021	BANK OF AMERICA NA		12,097,500	12,000,000	20,000
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		08/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		21,619,613	21,462,000	34,280
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SR SEC 144A		05/24/2021	ROYAL BANK OF CANADA		39,998,000	40,000,000	
33938M-AA-7	FLEXENTIAL ISSUER, 2021-1A CL A2 144A		11/23/2021	GUGGENHEIM CAPITAL MARKETS		23,826,850	24,000,000	
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SEC		04/15/2021	MIZUHO SECURITIES USA INC		25,000,000	25,000,000	
340711-BA-7	FLORIDA GAS TRANSMISSION SR NT 144A		09/15/2021	WELLS FARGO BANK, N.A.		14,988,000	15,000,000	
34107@-AA-7	FLORIDA PIPELINE HOLDINGS SEC		07/15/2021	CREDIT AGRICOLE		46,000,000	46,000,000	
343498-AC-5	FLOWERS FOODS INC SR NT		03/15/2021	VARIOUS		20,739,272	20,922,000	2,038
34355J-AB-4	FLOWSERVE CORPORATION SR NT		10/25/2021	VARIOUS		45,916,650	46,250,000	28,778
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		01/22/2021	CANTOR FITZGERALD & COMPANY		12,348,036	12,350,000	
34500@-AC-6	FOOTBALL CLUB TERM NOTES 2021-XIV SEC		12/07/2021	BANK OF AMERICA NA		20,000,000	20,000,000	
345370-DA-5	FORD MOTOR CO SR NT		11/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		20,000,000	20,000,000	
345397-B6-9	FORD MOTOR CREDI SR NT		06/22/2021	BNP PARIBAS SECURITIES CORP		20,000,000	20,000,000	
345397-B7-7	FORD MOTOR CREDIT CO LLC SR NT		08/05/2021	GOLDMAN, SACHS & CO		1,000,000	1,000,000	
34918R-AA-8	FORT WASHINGTON CLO 2021-2A CL A 144A	D	08/04/2021	J P MORGAN SECURITIES INC		2,500,000	2,500,000	
34959E-AB-5	FORTINET INC SR NT		02/24/2021	BANK OF AMERICA NA		14,949,000	15,000,000	
35100L-A*-9	FOUR SEAS LP ABS	A	03/02/2021	DIRECT PLACEMENT		11,300,000	11,300,000	
354613-AL-5	FRANKLIN RES INC SR NT		01/12/2021	ROYAL BANK OF CANADA		2,614,313	2,680,000	10,124
354613-AM-3	FRANKLIN RES INC SR NT		11/10/2021	GOLDMAN, SACHS & CO		2,621,824	2,625,000	20,005
360271-AM-2	FULTON FINANCIAL CORP SUB		05/27/2021	STIFEL, NICOLAUS & CO INCORPORATED		2,914,500	2,900,000	22,958
36143L-2A-2	GA GLBL FUNDING TR SEC 144A		01/21/2021	VARIOUS		23,695,540	23,622,000	3,892
36143L-2D-6	GA GLBL FUNDING TR SEC 144A		11/01/2021	VARIOUS		24,717,600	25,000,000	26,542
36321J-AC-8	GALAXY CLO LTD 2018-28A CL A1 144A	D	12/08/2021	BANK OF AMERICA NA		1,095,000	1,095,000	2,084
361448-BG-7	GATX CORP SR NT		08/02/2021	VARIOUS		6,283,755	6,355,000	4,505
36830B-AB-1	GC TREASURY CENTRE CO GUARNT 144A	D	03/11/2021	CITIGROUP SECURITIES INC		19,735,600	20,000,000	
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A		06/04/2021	CREDIT SUISSE SECURITIES LLC		11,996,910	12,000,000	
36166N-AJ-2	GE CAPITAL FUNDING LLC CO GUARNT		05/07/2021	EXCHANGE		209,380	200,000	4,204
36202*-AA-8	GE PROLEC TRANS NT		09/29/2021	DIRECT PLACEMENT		55,000,000	55,000,000	
37190A-AA-7	GEN LUX SARL/GEN USA INC CO GUARNT		03/23/2021	WELLS FARGO BANK, N.A.		19,974,000	20,000,000	
370334-CP-7	GENERAL MILLS INC SR NT		12/20/2021	EXCHANGE		7,274,277	7,000,000	81,083
370334-CQ-5	GENERAL MILLS INC SR NT		10/05/2021	J P MORGAN SECURITIES INC		999,200	1,000,000	
37045X-DL-7	GENERAL MOTORS FINL CO SR NT		10/07/2021	VARIOUS		19,944,750	20,000,000	45,750
37045X-DM-5	GENERAL MOTORS FINL CO SR NT		10/12/2021	J P MORGAN SECURITIES INC		649,734	650,000	
37045X-DP-8	GENERAL MOTORS FINL CO SR NT		10/12/2021	J P MORGAN SECURITIES INC		2,493,750	2,500,000	
37255J-AA-0	GENTING NY LLC/GENNY CAP SR NT 144A		01/27/2021	WELLS FARGO BANK, N.A.		299,394	300,000	
37331N-AM-3	GEORGIA-PACIFIC LLC SR NT 144A		01/26/2021	VARIOUS		1,880,996	1,875,000	2,103
03974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC	D	07/21/2021	SOCIETE GENERALE		60,000,000	60,000,000	
37940X-AG-7	GLBL PAYMENTS INC SR NT		11/16/2021	BANK OF AMERICA NA		9,990,600	10,000,000	
37940X-AH-5	GLBL PAYMENTS INC SR NT		11/16/2021	BANK OF AMERICA NA		19,939,800	20,000,000	
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	07/27/2021	DEUTSCHE BANK SECURITIES INC		8,999,604	9,000,000	
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	D	03/08/2021	ROYAL BANK OF CANADA		9,860,931	10,000,000	
378272-AN-8	GLENCORE FUNDING LLC CO GUARNT 144A	C	11/01/2021	VARIOUS		1,024,222	931,000	2,850
378272-AP-3	GLENCORE FUNDING LLC CO GUARNT 144A	C	01/26/2021	VARIOUS		1,560,615	1,500,000	10,667
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	09/15/2021	VARIOUS		20,303,806	20,350,000	
37941*-AA-2	GLOBAL INFRASTRUCTURE MGMT SEC SER A		12/01/2021	CITIGROUP GLOBAL MKT INC		9,000,000	9,000,000	
37941*-AB-0	GLOBAL INFRASTRUCTURE MGMT SEC SER B		12/01/2021	CITIGROUP GLOBAL MKT INC		7,000,000	7,000,000	
37941*-AC-8	GLOBAL INFRASTRUCTURE MGMT SEC SER C		12/01/2021	CITIGROUP GLOBAL MKT INC		14,000,000	14,000,000	
37941*-AD-6	GLOBAL INFRASTRUCTURE MGMT SEC SER D		12/01/2021	CITIGROUP GLOBAL MKT INC		10,000,000	10,000,000	
361841-AR-0	GLP CAPITAL LP / FIN II CO GUARNT		12/07/2021	VARIOUS		25,651,982	25,700,000	
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		08/03/2021	MESIROW FINANCIAL INC		32,118,000	31,800,000	
38137Y-AQ-4	GOLDENTREE LOAN US 2019-4A CL AJR 144A	D	04/22/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,000,000	1,000,000	
38141G-XR-0	GOLDMAN SACHS GRP INC SR NT		08/04/2021	GOLDMAN, SACHS & CO		1,544,830	1,550,000	249
38141G-YA-6	GOLDMAN SACHS GRP INC SR NT		03/01/2021	GOLDMAN, SACHS & CO		750,000	750,000	
38141G-YB-4	GOLDMAN SACHS GRP INC SR NT		04/15/2021	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
38141G-YC-2	GOLDMAN SACHS GRP INC SR NT		04/15/2021	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
38141G-YK-4	GOLDMAN SACHS GRP INC SR NT		07/14/2021	GOLDMAN, SACHS & CO		20,000,000	20,000,000	
38141G-YN-8	GOLDMAN SACHS GRP INC SR NT		10/18/2021	GOLDMAN, SACHS & CO		10,000,000	10,000,000	
38141G-YE-8	GOLDMAN SACHS GRP INC SR NT SER		06/07/2021	GOLDMAN, SACHS & CO		2,500,000	2,500,000	
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR		01/20/2021	VARIOUS		1,504,955	1,500,000	1,524

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38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		08/11/2021	GOLDMAN, SACHS & CO		12,497,885	12,500,000	
38237H-AA-5	GOODLEAP SUSTAINABLE 2021-5CS CL A 144A		10/21/2021	CREDIT SUISSE SECURITIES LLC		6,998,965	7,000,000	
38869P-AN-4	GRAPHIC PACKAGING INTERN SR SEC 144A		03/01/2021	WELLS FARGO BANK, N.A.		1,050,000	1,050,000	
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	03/22/2021	DEUTSCHE BANK SECURITIES		12,000,000	12,000,000	
36263U-AU-3	GS MTG SECURITIES TR 2021-GSA3 CL C		12/16/2021	GOLDMAN, SACHS & CO		9,999,998	10,000,000	20,010
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A		05/14/2021	GOLDMAN, SACHS & CO		6,492,315	6,456,000	12,105
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A		04/16/2021	GOLDMAN, SACHS & CO		25,289,063	25,000,000	50,347
36260#-AA-3	GSRP PORT II SEC		10/01/2021	MITSUBISHI TRUST & BANKING CORPORATION		60,000,000	60,000,000	
402562-AA-0	GULF STREAM 1 LTD. 2021-4A CL A1 144A	D	04/29/2021	BARCLAYS CAPITAL INC		25,000,000	25,000,000	
402512-AA-5	GULF STREAM MERID 2021-IIIA CL A1 144A	D	01/14/2021	PAM DIRECT		3,000,000	3,000,000	
40256L-AA-8	GULF STREAM MERIDIAN 2021-5A CL A1 144A	D	05/27/2021	NATIXIS		7,250,000	7,250,000	
36262G-AA-9	GXO LOGISTICS INC SR NT 144A		11/15/2021	BARCLAYS CAPITAL INC		7,913,917	8,079,000	45,967
36262G-AC-5	GXO LOGISTICS INC SR NT 144A		11/23/2021	VARIOUS		53,884,868	54,110,000	180,502
40630@-AA-0	HALIBURTON CTL 12 YR		09/08/2021	DIRECT PLACEMENT		4,160,000	4,160,000	
40630@-AB-8	HALIBURTON CTL 15 YR		09/08/2021	DIRECT PLACEMENT		8,840,000	8,840,000	
40637I-AA-2	HALSEYPOINT CLO 2021-5A CL A1A 144A	D	11/19/2021	GOLDMAN, SACHS & CO		12,500,000	12,500,000	
40637L-AA-8	HALSEYPOINT CLO I LTD 2021-4A CL A 144A	D	12/13/2021	VARIOUS		11,247,763	11,250,000	
40938*-AA-1	HAMPTON SUSTAINABLE PARTNERS I LLC		12/30/2021	DIRECT PLACEMENT		15,000,000	15,000,000	
41154X-AE-5	HARBOR PARK CLO LTD 2018-1A CL A2 144A	D	12/13/2021	MITSUBISHI TRUST & BANKING CORPORATION		5,397,300	5,400,000	12,865
41242*-BZ-4	HARDWOOD FDG LLC SR NT SER VV		06/07/2021	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
41242*-CA-8	HARDWOOD FDG LLC SR NT SER WW		06/07/2021	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	
G4303*-AA-7	HARPER ADAMS UNIVERSITY SR NT	B	12/07/2021	LLOYDS SECURITIES INC		33,400,000	33,400,000	
413717-AS-8	HARRIMAN PARK CLO 2020-1A CL B1R 144A	D	04/16/2021	CITIGROUP SECURITIES INC		15,195,000	15,195,000	
41652P-AC-3	HARTFORD HEALTHCARE CORP SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,888,310	1,883,000	13,342
G4339*-AA-5	HAVILA SIRIUS FIN SEC	D	10/25/2021	DIRECT PLACEMENT		15,910,000	15,910,000	
404119-CB-3	HCA INC SR SEC		06/21/2021	BANK OF AMERICA NA		9,950,100	10,000,000	
404119-CC-1	HCA INC SR SEC		06/21/2021	WELLS FARGO BANK, N.A.		39,755,200	40,000,000	
42250P-AC-7	HEALTHPEAK PROPERTIES SR NT		06/30/2021	WELLS FARGO BANK, N.A.		1,348,340	1,350,000	
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		07/21/2021	CREDIT SUISSE SECURITIES LLC		11,995,154	12,000,000	
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A		06/11/2021	CREDIT SUISSE SECURITIES LLC		14,993,459	15,000,000	
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		02/08/2021	CREDIT SUISSE SECURITIES LLC		15,999,818	16,000,000	
86745R-AB-5	HELIOS ISSUER, LLC 2021-C CL B 144A		10/19/2021	CREDIT SUISSE SECURITIES LLC		8,897,612	8,900,000	
427096-B@-0	HERCULES CAPITAL, INC SR NT 2020B-B		03/04/2021	DIRECT PLACEMENT		3,200,000	3,200,000	
42709T-AA-0	HERCULES PRIVATE CREDIT FUND I LP		09/30/2021	DIRECT PLACEMENT		20,000,000	20,000,000	
431116-AE-2	HIGHMARK INC SR NT 144A		05/05/2021	BANK OF AMERICA NA		54,985,700	55,000,000	
43137P-AA-8	HILL CITY FUNDING TR SR NT 144A		11/09/2021	CREDIT SUISSE SECURITIES LLC		2,400,000	2,400,000	
43284M-AB-4	HILTON GRAND VAC BOR ESC SR NT 144A		06/15/2021	DEUTSCHE BANK SECURITIES INC		250,313	250,000	
43732V-AE-6	HOME PART OF AMERICA TR 2021-2 CL D 144A		10/27/2021	BANK OF AMERICA NA		24,999,565	25,000,000	
44107T-BA-3	HOST HOTELS & RESORTS LP SR NT SER J		11/08/2021	BANK OF AMERICA NA		541,904	550,000	
42824C-BJ-7	HP ENTERPRISE CO SR NT		01/26/2021	VARIOUS		1,537,988	1,500,000	11,197
40434L-AG-0	HP INC SR NT 144A		10/05/2021	VARIOUS		34,189,076	34,350,000	78,396
404280-CQ-0	HSBC HLDGS PLC PERP JR SUB	D	03/02/2021	HSBC SECURITIES INC		400,000	400,000	
404280-CU-1	HSBC HLDGS PLC SR NT	D	08/10/2021	HSBC SECURITIES INC		250,000	250,000	
404280-CW-7	HSBC HLDGS PLC SR NT	D	11/15/2021	HSBC SECURITIES INC		600,000	600,000	
404280-CX-5	HSBC HLDGS PLC SR NT	D	11/15/2021	HSBC SECURITIES INC		15,000,000	15,000,000	
404280-CY-3	HSBC HLDGS PLC SR NT	D	11/15/2021	HSBC SECURITIES INC		10,500,000	10,500,000	
404280-BR-9	HSBC HLDGS PLC SR NT FRN	D	01/26/2021	VARIOUS		1,771,925	1,750,000	4,093
404280-CT-4	HSBC HLDGS PLC SR NT FRN	D	08/10/2021	HSBC SECURITIES INC		20,252,500	20,000,000	60,753
404280-AU-3	HSBC HLDGS PLC SUB	D	11/01/2021	DIRECT PLACEMENT		2,710,300	2,500,000	21,545
404280-BH-1	HSBC HLDGS PLC SUB	D	11/01/2021	DIRECT PLACEMENT		247,556	225,000	4,320
444859-BR-2	HUMANA INC SR NT		07/29/2021	GOLDMAN, SACHS & CO		2,495,100	2,500,000	
446150-AW-4	HUNTINGTON BANCSHARES SUB 144A		08/09/2021	CREDIT SUISSE SECURITIES LLC		25,000,000	25,000,000	
446413-AT-3	HUNTINGTON INGALLS INDUS CO GUARNT		01/04/2021	EXCHANGE		19,999,249	20,000,000	147,000
446413-AX-4	HUNTINGTON INGALLS INDUS CO GUARNT 144A		08/09/2021	J P MORGAN SECURITIES INC		15,000,000	15,000,000	
878055-AE-2	HUNTINGTON NATIONAL BANK SUB		11/01/2021	DIRECT PLACEMENT		1,073,180	1,000,000	8,178
44701Q-BF-8	HUNTSMAN INTL L SR NT		05/24/2021	CITIGROUP SECURITIES INC		14,989,500	15,000,000	
44148J-AA-7	HWIRE 2021-1 CL A2 144A		11/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		25,000,000	25,000,000	
44148J-AB-5	HWIRE 2021-1 CL B 144A		11/09/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,000,000	5,000,000	
448579-AE-2	HYATT HOTELS CORP SR NT		01/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		262,803	250,000	
448579-AL-6	HYATT HOTELS CORP SR NT		09/27/2021	J P MORGAN SECURITIES INC		749,558	750,000	
44891A-BX-4	HYUNDAI CAPITAL AMERICA SR NT 144A		06/10/2021	CREDIT AGRICOLE		9,939,100	10,000,000	
44891A-BY-2	HYUNDAI CAPITAL AMERICA SR NT 144A		09/14/2021	SOCIETE GENERALE		1,497,300	1,500,000	
44891A-CA-3	HYUNDAI CAPITAL AMERICA SR NT 144A		09/14/2021	SOCIETE GENERALE		9,989,000	10,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44972*-AA-0	ICON RECEIVABLES LP ABS SER A		06/10/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
45111@-AA-7	ICONIC ISSUER LLC SER A		03/19/2021	DIRECT PLACEMENT		13,700,000	13,700,000	
45111@-AB-5	ICONIC ISSUER LLC SER B		03/19/2021	DIRECT PLACEMENT		3,200,000	3,200,000	
45167R-AH-7	IDEX CORP SR NT		05/18/2021	J P MORGAN SECURITIES INC		36,964,680	37,000,000	
452327-AM-1	ILLUMINA INC SR NT		05/19/2021	VARIOUS		28,229,743	28,328,000	13,673
45256#-AB-8	IMPACT CIL PARENT LLC		10/27/2021	DIRECT PLACEMENT		4,479,800	4,479,800	
45434L-2C-7	INDIAN RAILWAY FINANCE SR NT 144A	D	02/03/2021	HSBC SECURITIES INC		15,000,000	15,000,000	
45674C-AB-9	INFOR INC SR NT 144A		01/26/2021	VARIOUS		3,059,050	3,000,000	886
45783V-AC-3	INNOVATION DEBT FUNDING VI ABS CL A		11/19/2021	BARCLAYS CAPITAL INC		26,400,000	26,400,000	
458140-BW-9	INTEL CORP SR NT		08/10/2021	J P MORGAN SECURITIES INC		9,966,800	10,000,000	
45846A-AA-8	INTERCHILE SA SR SEC 144A	D	07/19/2021	SCOTIA CAPITAL MARKETS INC		12,000,000	12,000,000	
45853N-AA-0	INTERCONEXION ELECA SR NT 144A	D	11/18/2021	BANK OF AMERICA NA		20,000,000	20,000,000	
45866F-AM-6	INTERCONTINENTALEXCHANGE SR NT		01/26/2021	VARIOUS		1,512,328	1,500,000	1,089
G4863*-AA-9	INTERGRAIN COMPANY LTD SEC SER 2021	D	12/03/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
460690-BT-6	INTERPUBLIC GRP COS SR NT		02/23/2021	CITIGROUP SECURITIES INC		34,941,200	35,000,000	
461070-AT-1	INTERSTATE PWR & LT SR NT		11/17/2021	VARIOUS		16,935,930	17,000,000	
46128M-AQ-4	INVERSIONES CMPC SA CO GUARNT 144A	D	03/31/2021	BANK OF AMERICA NA		9,927,300	10,000,000	
46148*-AB-2	INVESCO US INCOM SR NT		12/01/2021	DIRECT PLACEMENT		15,000,000	15,000,000	
46188B-AB-8	INVITATION HOMES OP CO GUARNT		11/01/2021	WELLS FARGO BANK, N.A.		898,839	900,000	
462613-AP-5	IPALCO ENTERPRISES INC SR SEC		05/11/2021	EXCHANGE		249,792	250,000	295
45005*-AE-0	IRG INDUSTRIAL LLC SR NT SER E		12/21/2021	JP MORGAN SECURITIES LLC		7,000,000	7,000,000	
465077-AL-9	ISRAEL ELEC CORP LTD SR SEC SER GMTN144A	D	06/14/2021	GOLDMAN, SACHS & CO		5,610,000	5,000,000	72,014
466313-AK-9	JABIL INC SR NT		10/25/2021	VARIOUS		6,958,621	6,827,000	58,852
466313-AL-7	JABIL INC SR NT		04/07/2021	J P MORGAN SECURITIES INC		4,999,050	5,000,000	
46817M-AK-3	JACKSON FINANCIAL INC SR NT 144A		11/17/2021	CITIGROUP SECURITIES INC		24,923,250	25,000,000	
46849L-SS-1	JACKSON NATL LIFE GLBL SR SEC 144A		01/26/2021	VARIOUS		1,621,805	1,500,000	23,337
46592Q-AB-5	JBS FINANCE LUXEMBOURG CO GUARNT 144A		11/16/2021	SANTANDER INVESTMENT SECURITIES, INC.		34,631,450	35,000,000	
46590X-AD-8	JBS USA/FOOD/FINANCE CO GUARNT 144A		11/16/2021	ROYAL BANK OF CANADA		345,482	350,000	
47216Q-AA-1	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	J P MORGAN SECURITIES INC		498,920	500,000	
47216Q-AC-7	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	DEUTSCHE BANK SECURITIES INC		19,918,200	20,000,000	
46654B-AJ-6	JP MORGAN CHASE CM 2021-1MEM CL D 144A		09/27/2021	J P MORGAN SECURITIES INC		6,344,256	6,570,000	6,505
46641C-BA-8	JP MORGAN MTG TR 2014-1 CL 2A7 144A		12/01/2021	INTEREST CAPITALIZATION		314,222	314,222	
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A		09/28/2021	J P MORGAN SECURITIES INC		15,845,898	15,836,000	31,892
46592X-BP-8	JP MORGAN MTG TR 2021-13 CL A15 144A		10/26/2021	J P MORGAN SECURITIES INC		22,398,047	22,500,000	43,750
46653Q-BP-9	JP MORGAN MTG TR 2021-14 CL A15 144A		11/23/2021	J P MORGAN SECURITIES INC		17,766,563	18,000,000	36,250
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		02/19/2021	J P MORGAN SECURITIES INC		25,671,875	25,000,000	43,403
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		03/26/2021	J P MORGAN SECURITIES INC		24,095,305	23,890,000	49,771
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A		06/24/2021	J P MORGAN SECURITIES INC		10,563,984	10,500,000	21,146
46625H-NJ-5	JPMORGAN CHASE & CO NT		11/01/2021	DIRECT PLACEMENT		4,544,096	4,035,000	14,291
46647P-BR-6	JPMORGAN CHASE & CO SR NT		11/05/2021	GOLDMAN, SACHS & CO		1,268,450	1,250,000	11,971
46647P-BW-5	JPMORGAN CHASE & CO SR NT		01/28/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000	
46647P-BX-3	JPMORGAN CHASE & CO SR NT		01/28/2021	J P MORGAN SECURITIES INC		20,000,000	20,000,000	
46647P-CB-0	JPMORGAN CHASE & CO SR NT		08/18/2021	VARIOUS		1,002,015	1,000,000	1,293
46647P-CC-8	JPMORGAN CHASE & CO SR NT		04/15/2021	J P MORGAN SECURITIES INC		10,450,000	10,450,000	
46647P-CE-4	JPMORGAN CHASE & CO SR NT		04/15/2021	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
46647P-CR-5	JPMORGAN CHASE & CO SR NT		11/01/2021	J P MORGAN SECURITIES INC		10,000,000	10,000,000	
46647P-AP-1	JPMORGAN CHASE & CO SR NT FRN		01/26/2021	VARIOUS		4,011,638	3,750,000	33,143
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN		04/15/2021	MIZUHO SECURITIES USA INC		1,312,044	1,300,000	2,997
059438-AK-7	JPMORGAN CHASE & CO SUB		11/01/2021	DIRECT PLACEMENT		5,525,666	4,225,000	1,878
46625H-RX-0	JPMORGAN CHASE & CO SUB		11/01/2021	DIRECT PLACEMENT		2,103,816	1,950,000	29,453
46673*-AA-7	JRD HOLDINGS LLC 20 PROPERTY CTL		12/15/2021	DIRECT PLACEMENT		25,000,000	25,000,000	
48121@-AM-3	JRD HOLDINGS, LLC SER 2021A SR NT		10/14/2021	BANK OF AMERICA NA		25,000,000	25,000,000	
48121@-AN-1	JRD HOLDINGS, LLC SER 2021B SR NT		10/14/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
48121@-AP-6	JRD HOLDINGS, LLC SER 2021C SR NT		10/14/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
48121@-AQ-4	JRD HOLDINGS, LLC SER 2021D SR NT		10/14/2021	BANK OF AMERICA NA		15,000,000	15,000,000	
48259@-AA-3	KDP CTL PASS THRU		06/25/2021	PRUDENTIAL SECURITIES INC		35,000,000	35,000,000	
489170-AF-7	KENNAMETAL INC SR NT		11/02/2021	VARIOUS		39,372,400	39,315,000	62,668
49271V-AL-4	KEURIG DR PEPPER INC CO GUARNT		03/01/2021	BANK OF AMERICA NA		449,987	450,000	
49271V-AM-2	KEURIG DR PEPPER INC CO GUARNT		03/01/2021	GOLDMAN, SACHS & CO		4,981,200	5,000,000	
49456B-AT-8	KINDER MORGAN INC CO GUARNT		10/26/2021	VARIOUS		15,773,678	15,750,000	48,300
48255K-AA-4	KKR CORE HLD CO SEC		08/12/2021	DIRECT PLACEMENT		60,000,000	60,000,000	
48255B-AA-4	KKR GRP FIN CO X LLC CO GUARNT 144A		12/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		16,944,920	17,000,000	
500255-AX-2	KOHL'S CORPORATION SR NT		03/30/2021	VARIOUS		1,297,426	1,300,000	

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50077L-AB-2	KRAFT HEINZ FOODS CO GUARNT		08/04/2021	VARIOUS		1,120,000	1,000,000	12,432
50077L-AX-4	KRAFT HEINZ FOODS CO GUARNT		01/21/2021	EXCHANGE		857,557	845,000	11,941
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC		06/08/2021	CGA INVESTMENT MANAGEMENT		40,000,000	40,000,000	
50155Q-AA-8	KYNDRYL HLDGS INC SR NT 144A		10/07/2021	J P MORGAN SECURITIES INC		499,360	500,000	
50540R-AY-8	LABORATORY CORP OF AMER SR NT		05/12/2021	WELLS FARGO BANK, N.A.		9,965,200	10,000,000	
50547V-AA-4	LAC FUNDING ABS 2021A		03/05/2021	DIRECT PLACEMENT		20,000,000	20,000,000	
513272-AD-6	LAMB WESTON HLD CO GUARNT 144A		10/19/2021	BANK OF AMERICA NA		12,500,000	12,500,000	
513272-AE-4	LAMB WESTON HLD CO GUARNT 144A		10/19/2021	BANK OF AMERICA NA		13,000,000	13,000,000	
X5151*-AK-6	LANDSVIRKJUN SR NT SER B	D	02/08/2021	BNP PARIBAS		15,000,000	15,000,000	
501976-AA-4	LCPA TAXABLE LEASE REV CTL		04/12/2021	DIRECT PLACEMENT		1,677,452	1,677,452	
521865-AY-1	LEAR CORP SR NT		11/01/2021	DIRECT PLACEMENT		737,357	675,000	3,278
521865-BC-8	LEAR CORP SR NT		11/17/2021	VARIOUS		36,904,300	37,000,000	3,033
524660-BA-4	LEGGETT & PLATT INC SR NT		11/16/2021	J P MORGAN SECURITIES INC		24,926,250	25,000,000	
52532X-AD-7	LEIDOS INC CO GUARNT SER WI		06/23/2021	EXCHANGE		9,971,608	10,000,000	38,264
52532X-AF-2	LEIDOS INC CO GUARNT SER WI		06/23/2021	EXCHANGE		19,766,438	20,000,000	92,361
52532X-AH-8	LEIDOS INC CO GUARNT SER WI		09/29/2021	EXCHANGE/VARIOUS		50,429,078	51,000,000	390,872
526057-BN-3	LENNAR CORP CO GUARNT		01/26/2021	GOLDMAN, SACHS & CO		397,493	375,000	3,612
526057-CD-4	LENNAR CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT		827,051	725,000	14,540
53079E-BL-7	LIBERTY MUTUAL GRP INC CO GUARNT 144A		06/30/2021	BANK OF AMERICA NA		750,000	750,000	
53079E-BM-5	LIBERTY MUTUAL GRP INC CO GUARNT 144A		08/11/2021	CITIGROUP SECURITIES INC		10,000,000	10,000,000	
53173U-AC-7	LIEVRE POWER HOLDINGS LP SEC SER A	B	12/29/2021	SMBC NIKKO		73,370,405	73,370,405	
76220#-AA-8	LIFESPAN AFFIL SEC SER 2021		05/27/2021	ROYAL BANK OF CANADA		15,000,000	15,000,000	
53621@-AX-4	LION INDUSTRIAL PROP SR NT SER A		03/31/2021	BANK OF AMERICA NA		15,000,000	15,000,000	
53621@-AY-2	LION INDUSTRIAL PROP SR NT SER B		06/16/2021	BANK OF AMERICA NA		15,000,000	15,000,000	
53944Y-AM-5	LLOYDS BANKING GRP PLC SR NT	D	01/27/2021	VARIOUS		505,763	500,000	746
539439-AM-1	LLOYDS BANKING GRP PLC SUB	D	11/01/2021	DIRECT PLACEMENT		1,850,540	1,675,000	30,060
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	12/21/2021	CREDIT SUISSE SECURITIES LLC		2,329,206	2,329,206	479
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	03/05/2021	GOLDMAN, SACHS & CO		8,999,194	9,000,000	
53983D-BQ-1	LOCKHEED MARTIN CORP SR NT		11/12/2021	BARCLAYS CAPITAL INC		5,075,150	5,000,000	58,722
540543-AC-9	LOGAN CLO I LTD 2021-1A CL B 144A	D	04/30/2021	BARCLAYS CAPITAL INC		15,000,000	15,000,000	
542798-AE-3	LONG POINT PARK CLO 2017-1A CL A2 144A	D	12/16/2021	CREDIT SUISSE SECURITIES LLC		11,679,500	11,750,000	30,787
548661-AH-0	LOWE'S COMPANIES INC SR NT		11/01/2021	DIRECT PLACEMENT		414,705	327,000	4,746
548661-EB-9	LOWE'S COS INC SR NT		03/29/2021	CITIGROUP SECURITIES INC		4,988,900	5,000,000	
548661-EE-3	LOWE'S COS INC SR NT		09/13/2021	BARCLAYS CAPITAL INC		14,984,100	15,000,000	
50212@-AB-3	LP 1A REIT INC SR NT SER A		01/07/2021	BANK OF AMERICA NA		20,000,000	20,000,000	
50220P-AD-5	LSEGA FINANCING PLC CO GUARNT 144A	D	03/25/2021	BANK OF AMERICA NA		6,588,978	6,600,000	
50220P-AE-3	LSEGA FINANCING PLC CO GUARNT 144A	D	03/25/2021	BANK OF AMERICA NA		995,020	1,000,000	
54929L-AA-6	LUCANIA FUNDING LLC 2021A-1		11/19/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
55037A-AA-6	LUNDIN ENERGY FI CO GUARNT 144A	D	06/16/2021	WELLS FARGO BANK, N.A.		9,982,700	10,000,000	
55037A-AB-4	LUNDIN ENERGY FI CO GUARNT 144A	D	10/21/2021	VARIOUS		15,008,300	15,000,000	105,056
04965F-AC-5	MADISON PARK XLIV 15A- CL A1 144A	D	12/08/2021	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	1,653
55954L-AC-7	MAGNETITE CLO LTD 2015-14RA CL A1 144A	D	12/08/2021	BANK OF AMERICA NA		5,500,000	5,500,000	10,059
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A	D	01/13/2021	MITSUBISHI TRUST & BANKING CORPORATION		246,657	246,657	617
55952F-AA-6	MAGNETITE CLO LTD 2021-31A CL A1 144A	D	12/10/2021	J P MORGAN SECURITIES INC		1,199,700	1,200,000	5,076
55952F-AC-2	MAGNETITE CLO LTD 2021-31A CL B 144A	D	12/14/2021	ROYAL BANK OF CANADA		11,000,000	11,000,000	68,778
56081*-AJ-3	MAJOR LEAGUE BASEBALL SEC SER 9		06/10/2021	DIRECT PLACEMENT		2,200,000	2,200,000	
565130-AA-9	MAPLE GROVE FUNDING TR I SR NT 144A		10/07/2021	CREDIT SUISSE SECURITIES LLC		25,000,000	25,000,000	
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		05/20/2021	SEAPORT GLOBAL HOLDINGS LLC		34,941,497	34,709,428	552,633
56607B-AY-0	MARBLE POINT CLO LTD 2019-2A CL AR 144A	D	10/21/2021	JEFFERIES LLC		4,500,000	4,500,000	
56607T-AA-3	MARBLE POINT CLO XXIII 2021-4A A1 144A	D	11/24/2021	MORGAN STANLEY CAPITAL SERVICES LLC		8,500,000	8,500,000	
56608K-AN-3	MARBLE PT CLO LTD 2018-2A CL A1R 144A	D	12/14/2021	MITSUBISHI TRUST & BANKING CORPORATION		1,000,000	1,000,000	2,235
573284-AX-4	MARTIN MARIETTA SR NT		10/05/2021	ROYAL BANK OF CANADA		8,553,478	8,567,000	69,232
573874-AF-1	MARVELL TECHNOLOGY INC CO GUARNT		10/08/2021	EXCHANGE		10,024,879	10,000,000	119,778
573874-AM-6	MARVELL TECHNOLOGY INC CO GUARNT 144A		05/04/2021	EXCHANGE		541,711	500,000	8,938
573874-AJ-3	MARVELL TECHNOLOGY INC CO GUARNT SER WI		11/17/2021	EXCHANGE/VARIOUS		41,592,965	41,120,000	476,100
573874-AN-4	MARVELL TECHNOLOGY INC CO GUARNT SER WI		12/16/2021	EXCHANGE		538,506	500,000	11,781
574568-AA-5	MAS RNG HOLDCO LLC SEC SER A		12/23/2021	DIRECT PLACEMENT		3,890,701	3,890,701	
574599-BQ-8	MASCORP SR NT		02/18/2021	DEUTSCHE BANK SECURITIES INC		7,941,360	8,000,000	
574599-BR-6	MASCORP SR NT		02/18/2021	ROYAL BANK OF CANADA		4,999,100	5,000,000	
579780-AR-8	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA		398,944	400,000	
579780-AS-6	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA		9,921,200	10,000,000	
58013M-FK-5	MCDONALD'S CORP SR NT MTN DTD 08/12/19		11/10/2021	CITIGROUP SECURITIES INC		5,603,350	5,000,000	37,257
581557-BR-5	MCKESSON CORP SR NT		08/09/2021	BARCLAYS CAPITAL INC		2,438,902	2,450,000	

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58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A		06/14/2021	J P MORGAN SECURITIES INC		12,121,875	12,000,000	13,333
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		03/17/2021	BANK OF AMERICA NA		23,031,585	22,917,000	28,646
58554*-AA-6	MELODY US BUYER ABS SER 2021-1		06/29/2021	DIRECT PLACEMENT		19,800,000	20,000,000	
58843*-AF-6	MERCHANTS AUTO SEC SER A		04/22/2021	CIBC WORLD MARKETS CORP		5,000,000	5,000,000	
58843*-AG-4	MERCHANTS AUTO SEC SER B		06/09/2021	CIBC WORLD MARKETS CORP		10,000,000	10,000,000	
58933Y-BB-0	MERCK & CO INC SR NT		11/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,802,200	5,000,000	47,979
58933Y-BD-6	MERCK & CO INC SR NT		12/07/2021	BANK OF AMERICA NA		3,493,840	3,500,000	
59001A-BD-3	MERITAGE HOMES CORP SR NT 144A		05/20/2021	VARIOUS		33,836,763	33,767,000	6,960
59217G-GV-5	MET LIFE GLOB FUNDING I SEC 144A		01/26/2021	VARIOUS		1,500,580	1,500,000	256
591539-AA-9	METHODIST HOSPITAL/THE NT SER 20A		02/25/2021	J P MORGAN SECURITIES INC		9,230,300	10,000,000	67,625
59183*-AA-3	METROPARK GROUND LEASE CTL SR NT SER A		12/15/2021	INTEREST CAPITALIZATION		3,574	3,574	
591721-AB-1	METROPARK GROUND LEASE CTL SUB SER B		12/15/2021	INTEREST CAPITALIZATION		10,391	10,391	
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		01/27/2021	WELLS FARGO BANK, N.A.		3,999,913	4,000,000	3,124
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		01/27/2021	WELLS FARGO BANK, N.A.		1,999,972	2,000,000	1,938
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		01/27/2021	WELLS FARGO BANK, N.A.		3,117,991	3,118,000	3,607
552732-AB-5	MFRA TR 2021-INV2 CL A2 144A		11/09/2021	WELLS FARGO BANK, N.A.		9,952,767	9,952,772	24,506
552732-AC-3	MFRA TR 2021-INV2 CL A3 144A		11/09/2021	WELLS FARGO BANK, N.A.		9,952,752	9,952,772	25,663
595017-BB-9	MICROCHIP TECHNOLOGY INC SR		01/26/2021	VARIOUS		1,503,235	1,500,000	1,431
595112-BP-7	MICRON TECHNOLOGY INC SR NT		11/01/2021	VARIOUS		11,694,849	10,585,000	90,031
595112-BS-1	MICRON TECHNOLOGY INC SR NT		10/28/2021	VARIOUS		4,447,660	4,450,000	
595112-BU-6	MICRON TECHNOLOGY INC SR NT		10/18/2021	WELLS FARGO BANK, N.A.		5,000,000	5,000,000	
594918-CC-6	MICROSOFT CORP SR NT		11/12/2021	VARIOUS		8,920,060	9,000,000	103,806
594918-CE-2	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		3,570,230	3,229,000	
59523U-AA-5	MID-AMERICAN APT LP		01/26/2021	VARIOUS		1,364,000	1,250,000	14,960
60081H-A@-7	MILLIKEN & COMPANY SR NT SER B		10/18/2021	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	
60081H-A#-5	MILLIKEN & COMPANY SR NT SER C		10/18/2021	JP MORGAN SECURITIES LLC		11,000,000	11,000,000	
60081H-B*-8	MILLIKEN & COMPANY SR NT SER D		10/18/2021	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	
60081H-B@-6	MILLIKEN & COMPANY SR NT SER E		10/18/2021	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
606822-BM-5	MITSUBISHI UFJ FIN GRP SR NT	D	11/01/2021	DIRECT PLACEMENT		5,838,635	5,500,000	50,277
606822-BV-5	MITSUBISHI UFJ FIN GRP SR NT	D	01/26/2021	VARIOUS		1,513,783	1,500,000	4,499
606822-BX-1	MITSUBISHI UFJ FIN GRP SR NT	D	07/12/2021	MITSUBISHI TRUST & BANKING CORPORATION		5,000,000	5,000,000	
60687Y-BF-5	MIZUHO FINANCIAL GRP SR NT	D	01/26/2021	VARIOUS		1,524,183	1,500,000	638
60687Y-BQ-1	MIZUHO FINANCIAL GRP SR NT	D	02/16/2021	MIZUHO SECURITIES USA INC		20,000,000	20,000,000	
60687Y-BU-2	MIZUHO FINANCIAL GRP SUB	D	11/10/2021	VARIOUS		19,795,450	20,000,000	40,597
G1263*-AA-1	MODERN AVIATION FBO HLDGS LLC		06/18/2021	DIRECT PLACEMENT		1,497,419	1,527,979	
PPEFKS-4B-9	MODERN AVIATION SEC SER B		11/16/2021	DIRECT PLACEMENT		3,037,731	3,037,731	
60910*-AA-1	MONARCH SECURITIZATION ABS SER 2021-1		07/13/2021	DIRECT PLACEMENT		16,000,000	16,000,000	
609207-AY-1	MONDELEZ INTL SR NT		07/13/2021	GOLDMAN, SACHS & CO		14,527,950	15,000,000	70,313
61201#-AP-0	MONTANA-DAKOTA UTILITIES SR NT		09/15/2021	WELLS FARGO BANK, N.A.		10,000,000	10,000,000	
61201#-AR-6	MONTANA-DAKOTA UTILITIES SR NT		12/15/2021	WELLS FARGO BANK, N.A.		10,000,000	10,000,000	
615369-AV-7	MOODY'S CORPORATION SR NT		08/10/2021	BANK OF AMERICA NA		14,658,150	15,000,000	
615369-AW-5	MOODY'S CORPORATION SR NT		08/10/2021	BANK OF AMERICA NA		4,933,300	5,000,000	
615369-AX-3	MOODY'S CORPORATION SR NT		11/15/2021	CITIGROUP SECURITIES INC		9,864,300	10,000,000	
61691Y-BB-6	MORGAN STANLEY CAPITAL I TR 2021-L5 CL C		04/29/2021	MORGAN STANLEY CAPITAL SERVICES LLC		6,999,749	7,000,000	6,137
61772T-CA-0	MORGAN STANLEY CAPITAL I TR 2021-L7 CL C		09/30/2021	MORGAN STANLEY CAPITAL SERVICES LLC		24,666,019	23,948,000	26,542
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		12/01/2021	INTEREST CAPITALIZATION		35,406	81,609	
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		12/01/2021	INTEREST CAPITALIZATION		2,678	6,173	
617446-7Y-9	MORGAN STANLEY NT MTN DTD 09/08/14		11/01/2021	DIRECT PLACEMENT		1,027,916	925,000	5,924
617446-8W-2	MORGAN STANLEY SR NT		01/26/2021	VARIOUS		2,251,943	2,250,000	77
617446-8X-0	MORGAN STANLEY SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
617446-8Y-8	MORGAN STANLEY SR NT		06/30/2021	MORGAN STANLEY CAPITAL SERVICES LLC		9,633,150	10,000,000	20,237
61772B-AB-9	MORGAN STANLEY SR NT		04/19/2021	MORGAN STANLEY CAPITAL SERVICES LLC		950,000	950,000	
61772B-AC-7	MORGAN STANLEY SR NT		04/19/2021	MORGAN STANLEY CAPITAL SERVICES LLC		10,000,000	10,000,000	
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20		01/20/2021	VARIOUS		2,254,425	2,250,000	2,252
61747Y-EF-8	MORGAN STANLEY SUB		09/28/2021	MORGAN STANLEY CAPITAL SERVICES LLC		35,439,900	35,650,000	13,455
61761J-ZN-2	MORGAN STANLEY SUB		11/01/2021	DIRECT PLACEMENT		1,592,419	1,450,000	1,273
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		07/12/2021	CIBC WORLD MARKETS CORP		35,718,166	35,718,166	
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		03/10/2021	DEUTSCHE BANK SECURITIES INC		10,036,860	10,100,000	
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A CL B 144A		11/23/2021	ROYAL BANK OF CANADA		10,906,434	11,136,561	3,879
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A		09/17/2021	DEUTSCHE BANK SECURITIES INC		7,449,014	7,500,000	
620076-BU-2	MOTOROLA SOLUTIONS INC SR NT		05/10/2021	BANK OF AMERICA NA		15,000,000	15,000,000	
553205-AC-9	MP CLO III, LTD 2013-1A CL AR 144A	D	12/14/2021	VARIOUS		1,649,890	1,650,000	3,329
62481W-AL-1	MP CLO VIII, LTD 2015-2A CL ARR 144A	D	05/14/2021	JEFFERIES LLC		11,250,000	11,250,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55336V-AK-6	MPLX LP SR NT		11/01/2021	DIRECT PLACEMENT		88,230	80,000	550
55336V-BK-5	MPLX LP SR NT		01/26/2021	VARIOUS		789,234	750,000	3,743
623115-AF-9	MT SINAI HOSPITAL NT SER 2020		04/29/2021	CITIGROUP GLOBAL MKTS INC		9,040,500	9,000,000	103,426
62676#-AA-7	MURPHYS BOWL SER A		11/16/2021	GOLDMAN, SACHS & CO		10,000,000	10,000,000	
62757@-AA-1	MUSICAPITAL LLC SER A		11/19/2021	DIRECT PLACEMENT		35,000,000	35,000,000	
62757@-AB-9	MUSICAPITAL LLC SER B		11/19/2021	DIRECT PLACEMENT		5,000,000	5,000,000	
628530-AV-9	MYLAN INC CO GUARNT 144A		01/26/2021	VARIOUS		786,615	750,000	803
G6363#-AJ-6	NAC AVIATION 29 DAC SER I SR NT	D	05/01/2021	INTEREST CAPITALIZATION		334,146	334,146	
G6363#-AV-9	NAC AVIATION 29 DAC SER I SR NT	D	06/30/2021	EXCHANGE		15,334,146	15,334,146	
G6363#-AK-3	NAC AVIATION 29 DAC SER J SR NT	D	05/01/2021	INTEREST CAPITALIZATION		802,424	802,424	
G6363#-AW-7	NAC AVIATION 29 DAC SER J SR NT	D	06/30/2021	EXCHANGE		35,802,424	35,802,424	
G6363#-AL-1	NAC AVIATION 29 DAC SER K SR NT	D	05/01/2021	INTEREST CAPITALIZATION		239,264	239,264	
G6363#-AX-5	NAC AVIATION 29 DAC SER K SR NT	D	06/30/2021	EXCHANGE		10,239,264	10,239,264	
62883*-AD-4	NATF AMERICA LLC 2020-1		04/09/2021	DIRECT PLACEMENT		13,000,000	13,000,000	
62883*-AF-9	NATF AMERICA LLC 2021-2		10/18/2021	DIRECT PLACEMENT		10,000,000	10,000,000	
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		03/24/2021	JP MORGAN SECURITIES LLC		11,563,709	11,563,709	
639057-AB-4	NATWEST GRP PLC SUB	D	02/03/2021	BNP PARIBAS SECURITIES CORP		5,043,500	5,000,000	28,214
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A		05/18/2021	BANK OF AMERICA NA		499,885	500,000	
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		01/19/2021	BARCLAYS CAPITAL INC		299,956	300,000	
62878U-2A-9	NBN CO LTD SR NT 144A	D	04/26/2021	BANK OF AMERICA NA		4,988,950	5,000,000	
62878U-2B-7	NBN CO LTD SR NT 144A	D	04/26/2021	BANK OF AMERICA NA		59,968,800	60,000,000	
62878U-2E-1	NBN CO LTD SR NT 144A	D	09/28/2021	CITIGROUP SECURITIES INC		24,924,250	25,000,000	
641062-AY-0	NESTLE HLDGS INC CO GUARNT 144A		09/07/2021	CREDIT SUISSE SECURITIES LLC		2,992,950	3,000,000	
64110L-AV-8	NETFLIX INC SR NT 144A		04/29/2021	J P MORGAN SECURITIES INC		3,487,500	3,000,000	56,063
64132D-AL-2	NEUBERGER BER CLO 2019-32A CL BR 144A	D	12/16/2021	CREDIT SUISSE SECURITIES LLC		992,750	1,000,000	2,412
64134M-AA-4	NEUBERGER BER CLO 2021-45A CL A 144A	D	12/08/2021	WELLS FARGO BANK, N.A.		6,998,600	7,000,000	5,346
64132M-AS-7	NEUBERGER BERMAN CLO 2018-30A CL BR 144A	D	12/21/2021	CREDIT SUISSE SECURITIES LLC		4,976,050	5,000,000	13,613
64132T-AL-7	NEUBERGER BERMAN CLO 2019-33A CL BR 144A	D	09/10/2021	CREDIT SUISSE SECURITIES LLC		700,000	700,000	
64133G-AT-7	NEUBERGER BERMAN CLO 2020-37A CL BR 144A	D	12/15/2021	J P MORGAN SECURITIES INC		497,000	500,000	1,274
64131J-AL-0	NEUBERGER BERMAN LTD 2017-25A CL AR 144A	D	02/26/2021	BANK OF AMERICA NA		1,750,000	1,750,000	
643821-AA-9	NEW ECONOMY ASSETS ISS 2021-1 CL A1 144A		10/25/2021	GOLDMAN, SACHS & CO		4,418,415	4,500,000	
643821-AB-7	NEW ECONOMY ASSETS ISS 2021-1 CL B1 144A		10/25/2021	GOLDMAN, SACHS & CO		14,906,532	15,000,000	
64754L-AA-5	NEW MOUNTAIN CLO 2 LTD CLO -2A CL A 144A	D	12/15/2021	SOCIETE GENERALE		10,996,810	11,000,000	25,290
64755R-AN-3	NEW MOUNTAIN LTD CLO -1A CL AR 144A		10/08/2021	WELLS FARGO BANK, N.A.		9,000,000	9,000,000	
651229-AW-6	NEWELL RUBBERMAID INC SR NT		11/01/2021	DIRECT PLACEMENT		213,605	195,000	764
651587-AG-2	NEWMARKET CORP SR NT		03/11/2021	VARIOUS		31,628,230	32,000,000	
651639-AY-2	NEWMONT CORP CO GUARNT		11/12/2021	BANK OF AMERICA NA		9,880,600	10,000,000	28,125
651639-AZ-9	NEWMONT CORP CO GUARNT		12/06/2021	J P MORGAN SECURITIES INC		24,974,500	25,000,000	
65339K-CA-6	NEXTERA ENERGY CAPITAL CO GUARNT		12/08/2021	CREDIT SUISSE SECURITIES LLC		698,467	700,000	
62912X-AF-1	NGPL PIPECO LLC SR NT 144A		11/16/2021	VARIOUS		19,475,915	17,260,000	208,590
62928C-AA-0	NGPL PIPECO LLC SR NT 144A		10/06/2021	VARIOUS		20,127,651	19,990,000	58,370
62928@-AE-7	NHL CA FUNDING SEC SER 11		10/19/2021	BANK OF AMERICA NA		952,381	952,381	
62928@-AD-9	NHL CA FUNDING SEC SER 9		10/19/2021	BANK OF AMERICA NA		3,333,333	3,333,333	
62927@-AL-2	NHL US FUNDING LP SEC SER 11 US		10/19/2021	BANK OF AMERICA NA		7,047,619	7,047,619	
62927@-AJ-7	NHL US FUNDING LP SEC SER 9 US		10/19/2021	BANK OF AMERICA NA		666,667	666,667	
65406E-AC-6	NICOLET BANKSHARES INC SUB SER WI		10/26/2021	EXCHANGE		25,000,000	25,000,000	236,545
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SEC		03/02/2021	JEFFERIES LLC		10,000,000	10,000,000	
65473P-AL-9	NISOURCE INC SR NT		01/21/2021	CITIGROUP SECURITIES INC		8,068,116	8,230,000	61,016
65480C-AD-7	NISSAN MOTOR ACC CO SR NT 144A		09/13/2021	CITIGROUP SECURITIES INC		19,992,400	20,000,000	
65480C-AC-9	NISSAN MOTOR ACCEPTANCE SR NT 144A		11/02/2021	J P MORGAN SECURITIES INC		4,890,800	5,000,000	12,333
65559C-AE-1	NORDEA BANK ABP SR NT 144A	D	09/23/2021	BANK OF AMERICA NA		5,643,220	5,650,000	
655664-AX-8	NORDSTROM INC SR NT SER WI		07/28/2021	EXCHANGE		5,000,000	5,000,000	35,139
655844-CH-9	NORFOLK SOUTHERN CORP SR NT		10/27/2021	BNP PARIBAS SECURITIES CORP		5,172,400	5,000,000	71,864
661169-AA-0	NORTH MISSISSIPPI HEALTH NT		07/20/2021	J P MORGAN SECURITIES INC		14,000,000	14,000,000	
G6655@-AD-8	NORTHERN GAS NETWORKS UNSECURED	B	09/23/2021	LLOYDS TSB BANK LONDON		55,316,000	55,316,000	
665501-AM-4	NORTHERN NATURAL GAS CO SR NT 144A		04/13/2021	MIZUHO SECURITIES USA INC		9,973,600	10,000,000	2,833
665772-CS-6	NORTHERN STATES PWR-MINN 1ST MTG		11/12/2021	BARCLAYS CAPITAL INC		4,910,650	5,000,000	59,583
666807-CD-2	NORTHROP GRUMMAN CORP SR NT 144A		11/01/2021	DIRECT PLACEMENT		1,468,497	1,025,000	16,770
66765R-CK-0	NORTHWEST NATURAL GAS MTN DTD 11/15/21		11/08/2021	U.S. BANCORP		25,000,000	25,000,000	
62947A-AF-0	NP SPE X LP 2021-1A CL A1 144A		11/12/2021	ROYAL BANK OF CANADA		9,973,828	10,000,000	16,725
62979*-AF-4	NSA OP LP SR NT SER F		07/26/2021	DIRECT PLACEMENT		50,000,000	50,000,000	
62954W-AB-1	NTT FINANCE CORP CO GUARNT 144A	D	02/24/2021	MORGAN STANLEY CAPITAL SERVICES LLC		200,000	200,000	
62954W-AE-5	NTT FINANCE CORP CO GUARNT 144A	D	12/23/2021	PACIFIC LIFE & ANNUITY		9,994,300	10,000,000	45,889

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67078A-AD-5	NVENT FINANCE SARL CO GUARNT	D	11/15/2021	VARIOUS		43,247,536	38,549,000	135,701
67078A-AE-3	NVENT FINANCE SARL CO GUARNT	D	11/15/2021	VARIOUS		25,319,460	25,415,000	
62944T-AF-2	NVR INC SR NT		01/14/2021	DEUTSCHE BANK SECURITIES INC		4,579,137	4,239,000	22,608
62954H-AC-2	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	10/26/2021	GOLDMAN, SACHS & CO		5,200,652	4,925,000	76,276
62954H-AG-3	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	05/04/2021	CITIGROUP SECURITIES INC		14,948,550	15,000,000	
62954H-AH-1	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	11/15/2021	DEUTSCHE BANK SECURITIES INC		14,962,950	15,000,000	
62954H-AM-0	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	11/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		11,852,400	12,000,000	
64984D-CT-0	NY STATE ELEC & GAS SR NT 144A		09/21/2021	CITIGROUP SECURITIES INC		2,993,550	3,000,000	
67112R-AS-3	OAK HILL CR PRTNRS 2019-3A CL AR 144A	D	12/08/2021	J P MORGAN SECURITIES INC		7,996,500	8,000,000	14,410
67690A-AE-1	OAK HILL CRED PRTNRS 2021-9A CL A2 144A	D	04/28/2021	BANK OF AMERICA NA		6,000,000	6,000,000	
67690A-AG-6	OAK HILL CREDIT PRTNRS 2021-9A CL B 144A	D	04/28/2021	BANK OF AMERICA NA		13,500,000	13,500,000	
67181@-AC-2	OAK STREET REAL ESTATE CAP NET LEASE		09/08/2021	DIRECT PLACEMENT		30,000,000	30,000,000	
67516C-AN-9	OCEAN TRAILS CLO 2020-10A CL AR 144A	D	10/28/2021	NATIXIS		7,200,000	7,200,000	
67514U-AL-5	OCEAN TRAILS CLO 2020-8A CL A1R 144A	D	12/08/2021	WELLS FARGO BANK, N.A.		2,499,500	2,500,000	5,226
67647E-AU-1	OCEANVIEW MTG TR 2021-5 CL A19 144A		10/08/2021	WELLS FARGO BANK, N.A.		14,004,051	14,015,000	13,626
67091Y-AL-8	OCP CLO LTD 2015-9A CL A2R 144A	D	12/13/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000	2,497
67097L-AH-9	OCP CLO LTD 2017-13A CL A1AR 144A	D	08/19/2021	CREDIT SUISSE SECURITIES LLC		1,000,000	1,000,000	
670881-AP-6	OCP CLO LTD 2020-19A CL BR 144A	D	12/14/2021	CREDIT SUISSE SECURITIES LLC		2,300,000	2,300,000	6,670
671000-AC-1	OCP CLO LTD 2021-21A CL A2 144A	D	04/26/2021	J P MORGAN SECURITIES INC		16,000,000	16,000,000	
671000-AE-7	OCP CLO LTD 2021-21A CL B 144A	D	04/26/2021	J P MORGAN SECURITIES INC		15,000,000	15,000,000	
67576F-AA-7	OCTAGON INV PRTNRS 2018-18A CL A1A 144A	D	12/13/2021	J P MORGAN SECURITIES INC		1,969,993	1,974,000	3,442
675711-AA-3	OCTAGON INV PRTNRS 33 2017-1A CL A1 144A	D	12/08/2021	J P MORGAN SECURITIES INC		2,000,000	2,000,000	3,744
67578J-AC-3	OCTAGON INV PRTNRS 51 2021-1A CL B 144A	D	04/16/2021	ROYAL BANK OF CANADA		3,750,000	3,750,000	
R7000*-AA-4	ODAL VINDKRAFTVERK AS SEC	B	04/23/2021	PARETO SECURITIES INC		17,820,000	17,820,000	
67097#-AA-7	OFP 2020 LEASE-BACKED P/T CTL		12/15/2021	INTEREST CAPITALIZATION		23,690	23,690	
68163W-AA-7	OLYMPUS CORP SR NT 144A	D	12/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		20,000,000	20,000,000	
G1262*-AC-8	OMERS FIBRE HLDG SR SEC FRN	D	09/25/2021	VARIOUS		880,931	880,931	
681919-BD-7	OMNICOM GRP INC SR NT		04/28/2021	VARIOUS		17,968,140	18,000,000	
68233J-CB-8	ONCOR ELEC DELIVERY 1ST MTG 144A		11/10/2021	ROYAL BANK OF CANADA		4,903,950	5,000,000	
G1266*-AA-8	ONE RAIL AUSTRALIA FINANCE 2 PTY LTD SEC	D	09/29/2021	DIRECT PLACEMENT		24,394,568	24,394,568	
682441-AB-6	ONEAMERICA FINL PARTNERS SR NT 144A		03/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,994,840	3,000,000	60,563
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A		04/27/2021	BANK OF AMERICA NA		14,107,188	14,000,000	28,194
67100*-AA-6	ONY FUNDING, LLC RECVS BACKD NT SER 2020		01/14/2021	DIRECT PLACEMENT		38,200,000	38,200,000	
68389X-BX-2	ORACLE CORP SR NT		04/09/2021	DIRECT PLACEMENT		19,402,364	20,000,000	14,000
68389X-CA-1	ORACLE CORP SR NT		03/22/2021	WELLS FARGO BANK, N.A.		7,486,875	7,500,000	
68389X-CD-5	ORACLE CORP SR NT		03/22/2021	BANK OF AMERICA NA		299,229	300,000	
68389X-CE-3	ORACLE CORP SR NT		11/10/2021	VARIOUS		45,925,433	45,850,000	19,965
68560E-AB-4	ORBIA ADVANCE CORP SAB CO GUARNT 144A	D	07/20/2021	VARIOUS		15,058,300	15,000,000	48,316
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		01/13/2021	MIZUHO SECURITIES USA INC		500,185	500,000	96
69021*-AA-8	OVERLAKE 520 GRND LSE CTL		12/15/2021	VARIOUS		2,318,143	2,318,143	
R7000#-AA-0	OYFJELLET WIND AS PROJECT ROCK SEC	B	09/14/2021	DIRECT PLACEMENT		41,352,500	41,352,500	
67108F-AN-6	OZLM FUNDING LTD 2013-4A CL A1R 144A	D	12/14/2021	VARIOUS		981,069	981,167	2,066
67109U-AS-1	OZLM LTD 2015-11A CL A1R 144A	D	04/07/2021	NOMURA SECURITIES INTL INC		988,940	989,187	2,681
67111N-AA-2	OZLM LTD 2017-17A CL A1 144A	D	12/09/2021	J P MORGAN SECURITIES INC		620,798	621,108	1,287
67112C-AL-1	OZLM LTD 2017-19A CL A1AR 144A	D	12/13/2021	CITIGROUP GLOBAL MKT INC		7,300,000	7,300,000	
67111V-AC-0	OZLM LTD 2018-22A CL A1 144A	D	12/14/2021	J P MORGAN SECURITIES INC		575,404	576,269	1,126
69410*-AN-9	PACEWELL 3 LLC ABS SER 2018-1 CLASS A-10		09/29/2021	DIRECT PLACEMENT		5,000,000	5,000,000	
694308-HS-9	PACIFIC GAS & ELEC 1ST MTG		11/01/2021	DIRECT PLACEMENT		117,826	115,000	485
694308-JJ-7	PACIFIC GAS & ELEC 1ST MTG		03/15/2021	BNP PARIBAS SECURITIES CORP		7,451,406	8,540,000	38,193
694308-GY-7	PACIFIC GAS & ELEC SR NT		03/15/2021	BNP PARIBAS SECURITIES CORP		4,890,800	5,000,000	57,500
695156-AW-9	PACKAGING CORP OF AMERIC SR NT		11/16/2021	VARIOUS		4,969,790	5,000,000	23,892
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	02/05/2021	MORGAN STANLEY CAPITAL SERVICES LLC		636,627	636,309	1,537
69702B-AA-9	PALMER SQ LN FDG LTD 2021-3A CL A1 144A	D	06/24/2021	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000	
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	03/09/2021	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000	
69702H-AA-6	PALMER SQ LN FNDG LTD 2021-4A CL A1 144A	D	09/21/2021	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000	
69701X-AA-2	PALMER SQUARE CLO LTD 2021-2A CL A 144A	D	04/21/2021	WELLS FARGO BANK, N.A.		11,000,000	11,000,000	
69701X-AC-8	PALMER SQUARE CLO LTD 2021-2A CL B 144A	D	04/21/2021	WELLS FARGO BANK, N.A.		10,300,000	10,300,000	
705322-A@-4	PEDERNALES ELEC 1ST MTG		02/22/2021	BANK OF AMERICA NA		25,000,000	25,000,000	
709599-AY-0	PENSKE TRUCK LEASING/PTL SR NT 144A		01/26/2021	VARIOUS		2,089,943	2,000,000	19,425
709599-BM-5	PENSKE TRUCK LEASING/PTL SR NT 144A		04/06/2021	WELLS FARGO BANK, N.A.		1,649,654	1,650,000	
69421*-AE-6	PEQ 2020 LLC TERM NT SER 2020-1 CLA-5		11/30/2021	DIRECT PLACEMENT		18,000,000	18,000,000	
714046-AH-2	PERKINELMER INC SR NT		03/04/2021	J P MORGAN SECURITIES INC		14,994,750	15,000,000	
714046-AJ-8	PERKINELMER INC SR NT		03/04/2021	J P MORGAN SECURITIES INC		4,999,950	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
714046-AL-3	PERKINELMER INC SR NT		09/08/2021	GOLDMAN, SACHS & CO		1,049,349	1,050,000	
71710T-AB-4	PG&E ENERGY RECOVERY FND SR SEC SER A-2		11/04/2021	GOLDMAN, SACHS & CO		399,988	400,000	
718546-BA-1	PHILLIPS 66 CO GUARNT		11/10/2021	TORONTO DOMINION		694,841	700,000	
718549-AD-0	PHILLIPS 66 PARTNERS LP SR NT		11/01/2021	DIRECT PLACEMENT		1,636,539	1,525,000	4,511
718549-AF-5	PHILLIPS 66 PARTNERS LP SR NT SER		11/01/2021	DIRECT PLACEMENT		119,774	110,000	688
720198-AF-7	PIEDMONT OPERATING PARTN CO GUARNT		09/13/2021	U.S. BANCORP		9,951,000	10,000,000	
72132W-AJ-8	PIKES PEAK CLO 2019-4A CL AR 144A	D	07/09/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
72132Y-AL-9	PIKES PEAK CLO 2020-6A CL AR2 144A	D	04/23/2021	J P MORGAN SECURITIES INC		24,100,000	24,100,000	
72132Y-AN-5	PIKES PEAK CLO 2020-6A CL BR2 144A	D	04/23/2021	J P MORGAN SECURITIES INC		5,900,000	5,900,000	
723787-AR-8	PIONEER NATURAL RESOURCE SR NT		01/14/2021	BANK OF AMERICA NA		16,979,140	17,000,000	
73940#-AA-4	POWERSCOURT INVESTMENTS XXV LP		11/30/2021	DIRECT PLACEMENT		20,000,000	20,000,000	
69356A-AL-6	PPM CLO, LTD. 2020-4A CL AR 144A	D	09/29/2021	CREDIT SUISSE SECURITIES LLC		5,000,000	5,000,000	
74101#-AB-5	PRESIDIO FINANCE, LLC CL-A2 ABS		07/29/2021	DIRECT PLACEMENT		20,000,000	20,000,000	
74170*-BP-3	PRIME PROPERTY FUND SR NT SER KK		10/07/2021	JP MORGAN SECURITIES LLC		14,000,000	14,000,000	
74170*-BG-3	PRIME PROPERTY SR NT SER EE		03/24/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
74170*-BK-4	PRIME PROPERTY SR NT SER HH		03/24/2021	BANK OF AMERICA NA		9,000,000	9,000,000	
74256L-EJ-4	PRINCIPAL LIFE GLB FND II SEC 144A		01/26/2021	VARIOUS		1,502,263	1,500,000	924
74331F-AE-1	PROGRESS RES TR 2021-SFR1 CL C 144A		02/11/2021	BARCLAYS CAPITAL INC		1,499,998	1,500,000	
74331F-AG-6	PROGRESS RES TR 2021-SFR1 CL D 144A		02/11/2021	BARCLAYS CAPITAL INC		2,499,881	2,500,000	
74333W-AE-2	PROGRESS RES TR MSFR-10 CL C 144A		11/19/2021	DEUTSCHE BANK SECURITIES INC		7,215,649	7,216,000	
74333W-AG-7	PROGRESS RES TR MSFR-10 CL D 144A		11/19/2021	DEUTSCHE BANK SECURITIES INC		6,999,785	7,000,000	
74333Q-AE-5	PROGRESS RESIDENTIAL 2021-SFR9 CL C 144A		10/14/2021	ROYAL BANK OF CANADA		7,249,698	7,250,000	
74368C-AY-0	PROTECTIVE LIFE GLBL SR SEC 144A		01/26/2021	WELLS FARGO BANK, N.A.		9,944,400	10,000,000	61,278
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A		09/29/2021	AMHERST PIERPOINT SECURITIES LLC		24,980,469	25,000,000	62,500
74432Q-BD-6	PRUDENTIAL FIN SR NT MTN DTD 12/03/07		11/01/2021	DIRECT PLACEMENT		1,386,231	950,000	26,224
744320-AW-2	PRUDENTIAL FINANCIAL INC JR SUB		11/01/2021	DIRECT PLACEMENT		1,421,708	1,335,000	7,676
744573-AT-3	PUBLIC SERVICE ENTERPRIS SR NT		11/04/2021	J P MORGAN SECURITIES INC		400,000	400,000	
744533-BM-1	PUBLIC SERVICE OKLAHOMA SR NT SER J		08/11/2021	CREDIT AGRICOLE		448,515	450,000	
74460D-AH-2	PUBLIC STORAGE SR NT		11/04/2021	CITIGROUP GLOBAL MKT INC		149,931	150,000	
744542-D#-5	PUBLIC SVC CO NM SR NT SER B		07/14/2021	KEYBANC CAPITAL MARKETS		13,000,000	13,000,000	
745332-CK-0	PUGET SOUND ENERGY INC 1ST MTG		11/10/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,076,400	5,000,000	24,108
B7000#-AA-7	PURATOS GRP NV NT SER 20YR	B	07/01/2021	BNP PARIBAS SECURITIES CORP		36,525,000	36,525,000	
746245-A*-0	PUREWEST FUNDING LLC SER A-2		11/19/2021	DIRECT PLACEMENT		20,000,000	20,000,000	
74730D-AD-5	QATAR PETROLEUM SR NT 144A	D	11/08/2021	VARIOUS		36,206,250	36,000,000	55,000
74730D-AE-3	QATAR PETROLEUM SR NT 144A	D	06/30/2021	CITIGROUP SECURITIES INC		14,944,650	15,000,000	
74739D-AA-2	QORVO INC CO GUARNT 144A		12/09/2021	BANK OF AMERICA NA		299,442	300,000	
747525-AJ-2	QUALCOMM INC SR NT		11/01/2021	DIRECT PLACEMENT		1,112,643	900,000	18,716
75063M-AA-5	RADY CHILDREN HOSP/SD CA SEC SER 21A		05/11/2021	J P MORGAN SECURITIES INC		5,000,000	5,000,000	
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		07/01/2021	BANK OF AMERICA NA		7,413,143	7,382,000	17,942
754730-AH-2	RAYMOND JAMES FINANCIAL SR NT		03/18/2021	CITIGROUP SECURITIES INC		14,908,950	15,000,000	
75508X-AA-4	RAYONIER LP CO GUARNT		08/12/2021	VARIOUS		40,478,868	40,708,000	13,499
75513E-CL-3	RAYTHEON TECH CORP SR NT		08/04/2021	CITIGROUP SECURITIES INC		14,984,700	15,000,000	
75513E-CP-4	RAYTHEON TECH CORP SR NT		11/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		6,997,410	7,000,000	
75887N-AW-9	REGATTA VI FDG LTD. 2016-1A CL AR2 144A	D	04/28/2021	NOMURA SECURITIES INTL INC		7,500,000	7,500,000	
75888A-BE-5	REGATTA VII FDG LTD 2016-1A CL A1R2 144A	D	05/28/2021	NOMURA SECURITIES INTL INC		5,500,000	5,500,000	
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		07/21/2021	U.S. BANCORP		4,802,400	5,000,000	31,111
75886F-AF-4	REGENERON PHARMACEUTICAL SR NT		02/12/2021	SUNTRUST CAPITAL MARKETS INC		4,580,650	5,000,000	71,944
75951A-AM-0	RELIANCE STAND LIFE II SEC 144A		01/26/2021	VARIOUS		1,214,582	1,180,000	5,361
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A		04/08/2021	MORGAN STANLEY CAPITAL SERVICES LLC		474,305	450,000	2,784
75972B-AB-7	RENESAS ELECTRONICS CORP SR NT 144A	D	11/18/2021	BANK OF AMERICA NA		40,000,000	40,000,000	
760759-AS-9	REPUBLIC SVCS INC SR NT		11/01/2021	DIRECT PLACEMENT		70,152	65,000	1,012
760759-AZ-3	REPUBLIC SVCS INC SR NT		01/20/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,953,150	5,000,000	14,097
76127#-AA-4	RESURGENT HOLDINGS, LLC		02/24/2021	DIRECT PLACEMENT		35,000,000	35,000,000	
76209P-AA-1	RGA GLBL FUNDING SR SEC 144A		11/22/2021	WELLS FARGO BANK, N.A.		1,649,225	1,650,000	
772739-AQ-1	ROCK-TENN CO GUARNT		01/26/2021	VARIOUS		1,222,986	1,150,000	18,694
78016E-ZU-4	ROYAL BANK OF CANADA SR NT	A	07/26/2021	ROYAL BANK OF CANADA		2,498,375	2,500,000	
78081B-AH-6	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		5,201,679	5,250,000	26,775
78081B-AJ-2	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		19,699,454	20,000,000	148,750
78081B-AK-9	ROYALTY PHARMA PLC CO GUARNT SER WI		08/05/2021	EXCHANGE		24,467,840	25,000,000	233,750
74980E-AC-2	RR LTD 2019-7A CL A1A 144A	D	12/09/2021	CITIGROUP GLOBAL MKT INC		400,000	400,000	966
G7334#-AV-5	RRPF ENGINE LEASING LTD SR SEC SER BB	D	05/12/2021	SEAPORT GLOBAL HOLDINGS LLC		1,900,000	2,000,000	22,548
G7334#-AW-3	RRPF ENGINE LEASING LTD SR SEC SER CC	D	05/12/2021	SEAPORT GLOBAL HOLDINGS LLC		3,710,000	4,000,000	46,612
G7334#-AC-7	RRPF ENGINE LEASING LTD SR SEC SER K	D	05/12/2021	SEAPORT GLOBAL HOLDINGS LLC		7,920,000	9,000,000	96,233

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75003*-AA-7	RSM US LLP SER A SR NT		06/01/2021	U.S. BANCORP		6,000,000	6,000,000	
75003*-AB-5	RSM US LLP SER B SR NT		06/01/2021	U.S. BANCORP		7,000,000	7,000,000	
75003*-AC-3	RSM US LLP SER C SR NT		06/01/2021	U.S. BANCORP		10,000,000	10,000,000	
78355H-KG-3	RYDER SYSTEM INC SR NT MTN DTD 02/26/18		01/26/2021	VARIOUS		1,058,565	1,000,000	13,789
785592-A*-7	SABINE PASS LIQUEFACTION SR SEC NT		03/18/2021	SEAPORT GLOBAL HOLDINGS LLC		11,458,400	10,000,000	4,167
797440-CA-0	SAN DIEGO G & E 1ST MTG SER WWW		11/10/2021	VARIOUS		32,769,696	32,811,000	58,886
800130-AA-4	SAND TR 2021-1A CL A1 144A	D	10/08/2021	J P MORGAN SECURITIES INC		20,000,000	20,000,000	
800130-AE-6	SAND TR 2021-1A CL B1 144A	D	12/21/2021	CREDIT SUISSE SECURITIES LLC		2,993,340	3,000,000	
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A		02/09/2021	J P MORGAN SECURITIES INC		2,799,926	2,800,000	
80286X-AD-6	SANTANDER DRIVE AUTO REC 2021-2 CL B		05/17/2021	ROYAL BANK OF CANADA		999,842	1,000,000	
80287E-AD-7	SANTANDER DRIVE AUTO REC 2021-3 CL B		07/14/2021	BARCLAYS CAPITAL INC		999,820	1,000,000	
80285V-AD-1	SANTANDER DRIVE AUTO REC 2021-4 CL B		10/19/2021	CITIGROUP GLOBAL MKT INC		1,999,777	2,000,000	
80287E-AE-5	SANTANDER DRIVE AUTO RECV 2021-3 CL C		08/27/2021	CANTOR FITZGERALD & COMPANY		400,875	400,000	169
80414L-2L-8	SAUDI ARABIAN OIL CO SR NT 144A	D	11/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,932,500	3,000,000	46,583
78403D-AX-8	SBA TOWER TR SEC 144A		10/08/2021	BARCLAYS CAPITAL INC		17,000,000	17,000,000	
81211K-AZ-3	SEALED AIR CORP SR SEC 144A		09/15/2021	CITIGROUP GLOBAL MKT INC		2,550,000	2,550,000	
Y7563*-AB-3	SEASPAN HOLDCO III LTD SEC SER B	D	08/12/2021	WELLS FARGO BANK, N.A.		4,000,000	4,000,000	
Y7563*-AC-1	SEASPAN HOLDCO III LTD SEC SER C	D	05/21/2021	WELLS FARGO BANK, N.A.		26,000,000	26,000,000	
Y7563*-AD-9	SEASPAN HOLDCO III LTD SEC SER D	D	05/21/2021	WELLS FARGO BANK, N.A.		20,000,000	20,000,000	
81257V-AB-7	SEATTLE CHILDREN HOSP NT SER 2021		03/03/2021	VARIOUS		17,358,948	18,750,000	29,758
816851-BM-0	SEMPRA ENERGY JR SUB		11/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		650,000	650,000	
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A		05/06/2021	J P MORGAN SECURITIES INC		15,164,063	15,000,000	20,833
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A		06/21/2021	WELLS FARGO BANK, N.A.		15,051,563	15,000,000	29,167
81748C-AU-4	SEQUOIA MTG TR 2021-9 CL A19 144A		12/07/2021	WELLS FARGO BANK, N.A.		13,895,000	14,000,000	15,556
81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A		07/26/2021	BARCLAYS CAPITAL INC		20,000,000	20,000,000	
81762P-AE-2	SERVICENOW INC SR NT		01/14/2021	VARIOUS		6,017,008	6,254,000	38,427
81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL A 144A	D	06/28/2021	J P MORGAN SECURITIES INC		249,525	250,000	476
81881C-AA-5	SHACKLETON CLO LTD 2018-12A CL A 144A	D	12/10/2021	VARIOUS		3,394,650	3,400,000	6,208
824348-BN-5	SHERWIN-WILLIAMS CO SR NT		11/08/2021	J P MORGAN SECURITIES INC		6,473,220	6,500,000	
824348-BP-0	SHERWIN-WILLIAMS CO SR NT		11/08/2021	CITIGROUP SECURITIES INC		9,936,200	10,000,000	
90228#-AA-1	SHORT HILLS CTL PTC		04/14/2021	DIRECT PLACEMENT		11,870,425	11,870,425	
82620K-BE-2	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		4,993,300	5,000,000	
82620K-BF-9	SIEMENS FINANCIERINGSMAT CO GUARNT 144A	D	03/02/2021	MORGAN STANLEY CAPITAL SERVICES LLC		11,972,760	12,000,000	
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		08/12/2021	CREDIT SUISSE SECURITIES LLC		9,995,189	10,000,000	
827048-AX-7	SILGAN HLDGS INC SR SEC 144A		02/03/2021	WELLS FARGO BANK, N.A.		599,670	600,000	
78392B-AB-3	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC		14,979,150	15,000,000	
78392B-AC-1	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC		24,747,000	25,000,000	
83088M-AL-6	SKYWORKS SOLUTIONS INC SR NT		05/12/2021	J P MORGAN SECURITIES INC		1,095,754	1,100,000	
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		02/03/2021	CREDIT SUISSE SECURITIES LLC		1,000,000	1,000,000	
832248-AZ-1	SMITHFIELD FOODS INC CO GUARNT 144A		04/29/2021	VARIOUS		14,171,181	12,878,000	134,911
832248-BD-9	SMITHFIELD FOODS INC SR NT 144A		09/08/2021	BARCLAYS CAPITAL INC		14,802,150	15,000,000	
83368R-BB-7	SOCIETE GENERALE CO GUARNT 144A	D	02/22/2021	SOCIETE GENERALE		4,997,150	5,000,000	
83368R-BD-3	SOCIETE GENERALE SR NT 144A	D	06/02/2021	SOCIETE GENERALE		15,000,000	15,000,000	
833794-AB-6	SODEXO INC CO GUARNT 144A	C	04/12/2021	CITIGROUP SECURITIES INC		60,000,000	60,000,000	
83417@-AA-9	SOLAREIT ISSUER LLC		12/30/2021	DIRECT PLACEMENT		5,000,000	5,000,000	
G12638-AC-5	SOLOR BIOEN CAP SEC	D	11/16/2021	DIRECT PLACEMENT		779,295	779,295	
G1262*-AH-7	SOLOR BIOEN CAP SEC SER C	D	06/18/2021	DIRECT PLACEMENT		4,786,513	4,859,404	
G12638-AG-6	SOLOR BIOEN HOLD SEC SER C	D	06/30/2021	DIRECT PLACEMENT		5,735,768	5,735,768	
PPEKL2-YC-9	SOLOR BIOENERGI HOLDING 2 AB SEC SER TL	D	12/17/2021	DIRECT PLACEMENT		27,505,401	27,505,401	
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A		10/04/2021	BARCLAYS CAPITAL INC		17,600,000	17,600,000	4,950
83609G-BN-4	SOUND POINT CLO LTD 2015-2A CL ARRR 144A	D	09/08/2021	J P MORGAN SECURITIES INC		5,250,000	5,250,000	12,893
83613H-AA-5	SOUND POINT CLO LTD 2018-3A CL A1A 144A	D	12/10/2021	CREDIT SUISSE SECURITIES LLC		399,740	400,000	710
83614B-AQ-2	SOUND POINT CLO LTD 2019-2A CL AR 144A	D	05/14/2021	CREDIT SUISSE SECURITIES LLC		5,000,000	5,000,000	
842400-HB-2	SOUTHERN CAL EDISON 1ST MTG		03/24/2021	MIZUHO SECURITIES USA INC		550,000	550,000	
842400-HH-9	SOUTHERN CAL EDISON 1ST MTG SER J		08/05/2021	J P MORGAN SECURITIES INC		2,100,000	2,100,000	
8426EP-AE-8	SOUTHERN CO GAS CAP CO GUARNT SER 21A		09/07/2021	BANK OF AMERICA NA		9,911,400	10,000,000	
842587-DH-7	SOUTHERN CO SR NT SER 21-B		02/23/2021	SCOTIA CAPITAL MARKETS INC		4,988,100	5,000,000	
845437-BT-8	SOUTHWESTERN ELEC PWR SR NT		11/01/2021	GOLDMAN, SACHS & CO		5,480,145	5,500,000	
845437-BS-0	SOUTHWESTERN ELEC PWR SR NT SER N		03/08/2021	BARCLAYS CAPITAL INC		799,920	800,000	
845743-BU-6	SOUTHWESTERN PUBLIC SERV 1ST MTG SER 8		02/23/2021	BARCLAYS CAPITAL INC		2,997,060	3,000,000	31,763
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		01/26/2021	VARIOUS		2,718,870	2,500,000	10,924
85238@-AA-1	STADCO LA, LLC		08/05/2021	JP MORGAN SECURITIES LLC		40,000,000	40,000,000	
85253#-AJ-0	STAG INDUSTRIAL OPER PART LP SR NT SER A		09/28/2021	U.S. BANCORP		21,000,000	21,000,000	

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85253#-AK-7	STAG INDUSTRIAL OPER PART LP SR NT SER B		09/28/2021	U.S. BANCORP		5,000,000	5,000,000	
853254-CC-2	STANDARD CHARTER SR NT 144A	D	06/22/2021	STANDARD CHARTERED BANK		8,000,000	8,000,000	
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A	D	01/22/2021	VARIOUS		1,921,375	1,900,000	6,624
853254-BZ-2	STANDARD CHARTERED PLC SR NT 144A	D	01/07/2021	STANDARD CHARTERED BANK		2,250,000	2,250,000	
855244-AX-7	STARBUCKS CORP SR NT		11/15/2021	BANK OF AMERICA NA		10,368,500	10,000,000	60,486
858119-BN-9	STEEL DYNAMICS INC SR NT		11/18/2021	VARIOUS		11,792,354	12,077,000	15,615
85855C-AA-8	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	BNP PARIBAS SECURITIES CORP		12,000,000	12,000,000	
85855C-AB-6	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	VARIOUS		15,000,000	15,000,000	
85917P-AA-5	STERIS PLC CO GUARNT		05/10/2021	J P MORGAN SECURITIES INC		25,518,235	25,550,000	28,598
85917P-AB-3	STERIS PLC CO GUARNT		03/24/2021	J P MORGAN SECURITIES INC		9,952,000	10,000,000	
86038A-AA-0	STEWART INFORMATION SERV SR NT		11/17/2021	GOLDMAN, SACHS & CO		299,802	300,000	
860444-AN-8	STEWART PARK CLO LTD 2015-1A CL A2R 144A	D	12/17/2021	PAM DIRECT		1,995,000	2,000,000	5,113
86209*-AA-6	STONEHENGE OH RURAL FND CO GUARNT SER B2		12/22/2021	WILLIAM BLAIR & COMPANY LLC		5,000,000	5,000,000	
863162-AA-1	STRATUS CLO 2021-1A CL A 144A	D	11/15/2021	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000	
86562M-CC-2	SUMITOMO MITSUI FINL GRP SR NT	D	01/26/2021	VARIOUS		3,004,720	3,000,000	437
86562M-CG-3	SUMITOMO MITSUI FINL GRP SR NT	D	09/13/2021	NIKKO SECURITIES CO INTL INC, THE		1,750,000	1,750,000	
86562M-CK-4	SUMITOMO MITSUI FINL GRP SUB	D	09/13/2021	SMBC NIKKO		15,000,000	15,000,000	
86563V-AW-9	SUMITOMO MITSUI TR BK LT SR NT 144A	D	09/08/2021	GOLDMAN, SACHS & CO		1,399,258	1,400,000	
866677-AE-7	SUN COMMUNITIES CO GUARNT		06/17/2021	VARIOUS		26,657,156	26,800,000	
867388-AA-4	SUNFLOWER ELEC SR NT SER B		03/01/2021	EXCHANGE		19,166,667	19,166,667	
86765B-AT-6	SUNOCO LOGISTICS PARTNER CO GUARNT		11/01/2021	DIRECT PLACEMENT		86,555	80,000	919
86772H-AA-5	SUNRUN CALLISTO ISS 2021-2A CL A 144A		09/22/2021	DEUTSCHE BANK SECURITIES INC		10,995,766	11,000,000	
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		03/15/2021	CREDIT SUISSE SECURITIES LLC		9,999,151	10,000,000	
86803U-AD-3	SUNTORY HLDGS LTD SR NT 144A	D	10/15/2021	VARIOUS		1,036,122	1,000,000	4,631
13079W-DC-9	SYMPHONY CLO LTD 2012-9A CL AR3 144A	D	12/09/2021	CITIGROUP GLOBAL MKT INC		249,425	250,000	475
87162W-AC-4	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP GLOBAL MKT INC		799,440	800,000	
87162W-AE-0	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP GLOBAL MKT INC		4,186,014	4,200,000	
87162W-AG-5	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP SECURITIES INC		10,000,000	10,000,000	
87162W-AJ-9	SYNNEX CORP SR NT 144A		07/29/2021	CITIGROUP SECURITIES INC		29,822,400	30,000,000	
871829-BR-7	SYSCORPORATION CO GUARNT		12/01/2021	J P MORGAN SECURITIES INC		1,241,350	1,250,000	
87264A-BV-6	T-MOBILE USA INC CO GUARNT		03/16/2021	CREDIT SUISSE SECURITIES LLC		10,000,000	10,000,000	
87264A-BW-4	T-MOBILE USA INC CO GUARNT		03/16/2021	CREDIT SUISSE SECURITIES LLC		15,000,000	15,000,000	
87264A-AX-3	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		4,904,780	5,000,000	24,306
87264A-BD-6	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		9,996,318	10,000,000	41,667
87264A-BF-1	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		39,738,357	40,000,000	172,222
87264A-BL-8	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		4,973,568	5,000,000	41,667
87264A-BN-4	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		14,830,004	15,000,000	137,500
87264A-BX-2	T-MOBILE USA INC SR SEC		10/28/2021	HSBC SECURITIES INC		4,838,450	5,000,000	51,875
87264A-BY-0	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		748,100	750,000	750
87264A-CA-1	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		5,451,430	5,450,000	31,035
87264A-CM-5	T-MOBILE USA INC SR SEC 144A		12/01/2021	BARCLAYS CAPITAL INC		14,913,300	15,000,000	160,083
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A		08/11/2021	BARCLAYS CAPITAL INC		18,000,000	18,000,000	
87342R-AG-9	TACO BELL FUNDING 2021-1A CL A2I 144A		10/06/2021	VARIOUS		17,504,254	17,525,000	43,571
875127-BH-4	TAMPA ELEC CO SR NT		03/15/2021	WELLS FARGO BANK, N.A.		9,967,400	10,000,000	
876030-AA-5	TAPESTRY INC SR NT		11/16/2021	BANK OF AMERICA NA		14,955,750	15,000,000	
87612B-BT-8	TARGA RES PARTNERS SR NT 144A		02/22/2021	VARIOUS		8,916,250	9,000,000	7,889
87190C-AW-0	TCW GEM LTD 2020-1A CL A1RR 144A	D	05/10/2021	JEFFERIES LLC		10,000,000	10,000,000	
879360-AB-1	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	BANK OF AMERICA NA		1,997,680	2,000,000	
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	VARIOUS		2,494,350	2,500,000	
879360-AE-5	TELEDYNE TECHNOLOGIES INC SR NT		07/12/2021	VARIOUS		60,157,900	60,000,000	85,556
87938X-AB-7	TELEFONICA MOVILES CHILE SR NT 144A	D	11/10/2021	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
88167A-AF-8	TEVA PHARM NE CO GUARNT	D	03/04/2021	ROYAL BANK OF CANADA		4,275,000	5,000,000	87,945
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		02/02/2021	ROYAL BANK OF CANADA		11,996,339	12,000,000	
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		02/02/2021	ROYAL BANK OF CANADA		2,998,730	3,000,000	
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		03/24/2021	BANK OF AMERICA NA		19,996,424	20,000,000	
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		08/03/2021	WELLS FARGO BANK, N.A.		17,996,895	18,000,000	
883556-CM-2	THERMO FISHER SCIENTIFIC SR NT		08/09/2021	BARCLAYS CAPITAL INC		6,965,560	7,000,000	
87248W-AL-2	TICP CLO LTD 2017-8A CL A1R 144A	D	12/08/2021	J P MORGAN SECURITIES INC		7,000,000	7,000,000	6,646
89114T-ZJ-4	TORONTO-DOMINION SR NT MTN DTD 09/10/21	A	09/07/2021	TORONTO DOMINION		2,987,850	3,000,000	
L9082*-AT-6	TRAFIGURA FUNDING SA SER A SR NT	D	04/28/2021	SOCIETE GENERALE		12,500,000	12,500,000	
L9082*-AU-3	TRAFIGURA FUNDING SA SER B SR NT	D	04/28/2021	SOCIETE GENERALE		12,500,000	12,500,000	
89352H-BC-2	TRANSCANADA PIPELINES SR NT	A	10/07/2021	MIZUHO SECURITIES USA INC		9,934,200	10,000,000	
210314-AB-6	TRANSMANTARO SR NT 144A	D	03/15/2021	SANTANDER INVESTMENT SECURITIES, INC.		5,687,500	5,000,000	98,569

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89614Y-AD-8	TRICON RESIDENTIAL 2021-SFR1 CL D 144A		11/04/2021	DEUTSCHE BANK SECURITIES INC		8,499,862	8,500,000	
89624U-AA-0	TRIMARAN CAVU LTD 2021-2A CL A 144A	D	10/08/2021	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000	
896239-AC-4	TRIMBLE INC SR NT		11/16/2021	J P MORGAN SECURITIES INC		6,438,853	5,650,000	117,661
89640Y-AU-8	TRINITAS CLO LTD 2017-6A CL ARR 144A	D	02/09/2021	J P MORGAN SECURITIES INC		7,000,000	7,000,000	
89641C-AK-7	TRINITAS CLO LTD 2017-7A CL A1R 144A	D	11/05/2021	DIRECT PLACEMENT		10,000,000	10,000,000	
89680Y-AD-7	TRITON INTL LTD SR SEC 144A	D	07/28/2021	BANK OF AMERICA NA		899,361	900,000	
89683L-AB-6	TRP 2021 LLC 2021-2 CL B 144A		05/25/2021	CREDIT SUISSE SECURITIES LLC		3,748,141	3,750,000	
87267C-AA-6	TRP LLC 2021-1 CL A 144A		05/04/2021	CREDIT SUISSE SECURITIES LLC		16,996,481	17,000,000	
87267C-AB-4	TRP LLC 2021-1 CL B 144A		05/04/2021	CREDIT SUISSE SECURITIES LLC		2,999,119	3,000,000	
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC		06/02/2021	DIRECT PLACEMENT		4,229,000	4,200,000	
89855A-AC-0	TRYSAIL CLO LTD 2021-1A CL A1 144A	D	12/14/2021	J P MORGAN SECURITIES INC		1,000,000	1,000,000	2,298
872898-AC-5	TSMC ARIZONA CORP CO GUARNT	C	10/20/2021	GOLDMAN, SACHS & CO		3,982,440	4,000,000	
898813-AT-7	TUCSON ELEC PWR CO SR NT		05/06/2021	WELLS FARGO BANK, N.A.		9,914,800	10,000,000	
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	09/20/2021	DIRECT PLACEMENT		4,762,819	4,762,819	
873288-AA-8	TWAIN FUNDING II		10/27/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
902674-YB-0	UBS AG LONDON SR NT 144A	D	02/02/2021	UBS SECURITIES LLC		1,998,460	2,000,000	
902613-AB-4	UBS GRP AG SR NT 144A	D	01/20/2021	JANE STREET EXECUTION SERVICES		252,513	250,000	1,204
902613-AE-8	UBS GRP AG SR NT 144A	D	02/16/2021	VARIOUS		34,991,550	35,000,000	4,074
902613-AH-1	UBS GRP AG SR NT 144A	D	08/03/2021	UBS SECURITIES LLC		2,500,000	2,500,000	
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	11/01/2021	VARIOUS		779,755	750,000	4,679
90352J-AC-7	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	11/01/2021	DIRECT PLACEMENT		2,108,943	1,900,000	8,530
90265E-AV-2	UDR INC CO GUARMTN DTD 02/26/21		02/11/2021	WELLS FARGO BANK, N.A.		19,918,400	20,000,000	
90265E-AT-7	UDR INC CO GUARMTN DTD 07/21/20		02/11/2021	VARIOUS		14,841,764	14,875,000	4,003
90265E-AU-4	UDR INC CO GUARMTN DTD 12/14/20		01/12/2021	WELLS FARGO BANK, N.A.		4,256,175	4,375,000	6,927
907818-FN-3	UNION PACIFIC CORP SR NT		11/10/2021	J P MORGAN SECURITIES INC		5,062,450	5,000,000	24,362
907818-FW-3	UNION PACIFIC CORP SR NT		09/07/2021	BARCLAYS CAPITAL INC		6,998,600	7,000,000	
90932L-AG-2	UNITED AIRLINES INC SR SEC 144A		04/26/2021	VARIOUS		10,108,750	10,000,000	2,552
90932L-AH-0	UNITED AIRLINES INC SR SEC 144A		12/01/2021	VARIOUS		17,216,250	17,000,000	31,219
911312-BQ-8	UNITED PARCEL SERVICE SR NT		04/09/2021	DIRECT PLACEMENT		12,080,958	10,000,000	27,153
90355R-AY-8	UNITED WHOLESALE MTG 2021-INV3 A15 144A		10/29/2021	J P MORGAN SECURITIES INC		17,086,859	17,127,000	39,249
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A		05/27/2021	J P MORGAN SECURITIES INC		4,701,572	4,676,000	10,716
913903-AX-8	UNIVERSAL HEALTH SVCS SR SEC 144A		08/10/2021	J P MORGAN SECURITIES INC		998,750	1,000,000	
913903-AY-6	UNIVERSAL HEALTH SVCS SR SEC 144A		08/10/2021	J P MORGAN SECURITIES INC		19,948,000	20,000,000	
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		01/15/2021	CREDIT SUISSE SECURITIES LLC		6,249,852	6,250,000	
91889F-AA-9	VALARIS LTD SR SEC 144A		04/30/2021	DIRECT PLACEMENT		2,318,000	2,318,000	
G9460G-AA-9	VALARIS LTD SR SEC SER 1145		04/30/2021	DIRECT PLACEMENT		2,249,000	2,249,000	
91913Y-BC-3	VALERO ENERGY CORP SR NT		11/18/2021	J P MORGAN SECURITIES INC		14,962,350	15,000,000	
91914J-AA-0	VALERO ENERGY PARTNERS SR NT		11/01/2021	DIRECT PLACEMENT		1,111,390	1,000,000	16,528
92212K-AD-8	VANTAGE DATA CTR LLC 2021-1A CL A2 144A		10/27/2021	GUGGENHEIM CAPITAL MARKETS		25,000,000	25,000,000	
92277G-AW-7	VENTAS REALTY LP CO GUARNT		08/11/2021	J P MORGAN SECURITIES INC		1,845,264	1,850,000	
92343V-EU-4	VERIZON COMMS SR NT		11/01/2021	DIRECT PLACEMENT		5,063,209	4,507,000	74,412
92343V-FR-0	VERIZON COMMS SR NT		11/05/2021	BARCLAYS CAPITAL INC		479,165	500,000	2,649
92343V-GB-4	VERIZON COMMS SR NT		03/11/2021	J P MORGAN SECURITIES INC		12,883,650	13,000,000	
92343V-GH-1	VERIZON COMMS SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		449,798	450,000	
92343V-GJ-7	VERIZON COMMS SR NT		03/11/2021	MORGAN STANLEY CAPITAL SERVICES LLC		6,971,230	7,000,000	
92343V-GL-2	VERIZON COMMS SR NT		09/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,745,765	1,750,000	
92343V-GM-0	VERIZON COMMS SR NT 144A		11/10/2021	EXCHANGE/VARIOUS		5,647,391	5,798,000	17,990
92556V-AC-0	VIATRIS INC CO GUARNT		10/29/2021	EXCHANGE		499,816	500,000	4,057
92556V-AF-3	VIATRIS INC CO GUARNT		10/29/2021	EXCHANGE		5,191,051	4,500,000	63,500
92558K-AA-6	VIBRANT CLO LTD 2018-10A CL A1 144A	D	12/13/2021	MORGAN STANLEY CAPITAL SERVICES LLC		5,486,250	5,500,000	11,392
92564R-AB-1	VICI PROPERTIES / NOTE CO GUARNT 144A		12/13/2021	DEUTSCHE BANK SECURITIES INC		1,876,875	1,750,000	2,338
92564R-AE-5	VICI PROPERTIES / NOTE CO GUARNT 144A		12/07/2021	DEUTSCHE BANK SECURITIES INC		529,375	500,000	6,531
G9396*-AA-3	VICTORIA INTNL CONTAINER TERMINAL SEC	B	12/13/2021	CITIGROUP GLOBAL MKT INC		27,785,450	27,785,450	
927804-FQ-2	VIRGINIA ELEC & PWR CO SR NT		01/26/2021	VARIOUS		2,158,620	2,000,000	29,613
G9369*-AA-7	VIRIDOR ENERGY SEC	B	11/30/2021	BNP PARIBAS SECURITIES CORP		53,720,000	53,720,000	
92849V-AA-1	VITALITY RE XII LTD FRN SER A144A	D	01/29/2021	GOLDMAN, SACHS & CO		20,000,000	20,000,000	
92852L-AA-7	VITERRA FINANCE BV CO GUARNT 144A	D	11/01/2021	VARIOUS		29,062,542	29,129,000	14,362
92852L-AB-5	VITERRA FINANCE BV CO GUARNT 144A	D	05/11/2021	VARIOUS		7,762,172	7,800,000	5,476
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		03/01/2021	CREDIT SUISSE SECURITIES LLC		4,882,715	4,876,619	9,879
928563-AC-9	VMWARE INC SR NT		11/01/2021	DIRECT PLACEMENT		960,129	875,000	6,635
928563-AG-0	VMWARE INC SR NT		07/20/2021	BANK OF AMERICA NA		749,213	750,000	
928668-BG-6	VOLKSWAGEN GRP AMERICA CO GUARNT 144A	C	01/26/2021	VARIOUS		1,506,268	1,500,000	1,823
928881-AA-9	VONTIER CORP SR NT 144A		03/03/2021	VARIOUS		14,978,250	15,000,000	

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928881-AC-5	VONTIER CORP SR NT 144A		10/29/2021	VARIOUS		31,282,745	31,500,000	69,000
928881-AE-1	VONTIER CORP SR NT 144A		03/17/2021	CITIGROUP SECURITIES INC		33,367,370	33,500,000	2,581
92916Q-AA-0	VOYA CLO 2017-4, LTD. 2017-4A CL A1 144A	D	12/08/2021	CITIGROUP GLOBAL MKT INC		1,500,000	1,500,000	2,925
92916X-AJ-6	VOYA CLO LTD 2013-3A CL A1RR 144A	D	12/08/2021	CREDIT SUISSE SECURITIES LLC		1,493,789	1,494,835	2,803
931427-AU-2	WALGREENS BOOTS ALLIANCE SR NT		11/02/2021	BANK OF AMERICA NA		199,968	200,000	
931142-EU-3	WALMART INC SR NT		09/08/2021	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	
254687-FM-3	WALT DISNEY CO/THE CO GUARNT		05/26/2021	VARIOUS		4,677,400	5,000,000	33,229
254687-FX-9	WALT DISNEY CO/THE CO GUARNT		07/07/2021	U.S. BANCORP		2,279,495	2,150,000	27,854
93401*-AD-2	WARBURG PINCUS SR NT SER D		12/15/2021	DIRECT PLACEMENT		40,000,000	40,000,000	
94106B-AB-7	WASTE CONNECTIONS INC SR NT		01/07/2021	J P MORGAN SECURITIES INC		6,652,935	6,338,000	53,697
94106B-AD-3	WASTE CONNECTIONS INC SR NT		11/10/2021	J P MORGAN SECURITIES INC		5,012,800	5,000,000	22,535
947890-AH-2	WEBSTER FINANCIAL CORP SR NT		11/01/2021	DIRECT PLACEMENT		794,918	750,000	6,927
92939U-AG-1	WEC ENERGY GRP INC SR NT		12/06/2021	J P MORGAN SECURITIES INC		4,988,050	5,000,000	
94876Q-AA-4	WEIR GRP PLC SR NT 144A	D	12/07/2021	VARIOUS		68,737,785	68,800,000	80,801
949746-TD-3	WELLS FARGO & CO PERP JR SUB FRN		01/19/2021	WELLS FARGO BANK, N.A.		850,000	850,000	
95000U-2C-6	WELLS FARGO & CO SR NT MTN DTD 01/24/19		01/26/2021	VARIOUS		3,269,995	3,000,000	27,604
95000U-2M-4	WELLS FARGO & CO SR NT MTN DTD 03/30/20		04/09/2021	DIRECT PLACEMENT		12,977,378	10,000,000	5,570
94974B-FY-1	WELLS FARGO & CO SUB		11/01/2021	DIRECT PLACEMENT		2,083,996	1,900,000	32,026
94974B-GL-8	WELLS FARGO & CO SUB MTN DTD 07/22/15		11/01/2021	DIRECT PLACEMENT		4,699,886	4,205,000	49,724
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		11/25/2021	INTEREST CAPITALIZATION		26,268	191,100	
95003Q-CC-1	WELLS FARGO COMM MTG 2021-C61 CL C		11/19/2021	WELLS FARGO BANK, N.A.		8,999,460	9,000,000	4,140
95003Q-CQ-0	WELLS FARGO COMM MTG 2021-C61 CL D 144A		11/19/2021	WELLS FARGO BANK, N.A.		8,546,920	10,000,000	3,472
95003C-AW-0	WELLS FARGO COMMERCIAL MTG 2021-C59 CL C		04/22/2021	WELLS FARGO BANK, N.A.		12,998,947	13,000,000	4,744
95003D-CB-2	WELLS FARGO COMMERCIAL MTG 2021-C60 CL C		07/16/2021	WELLS FARGO BANK, N.A.		7,499,985	7,500,000	15,972
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		03/12/2021	WELLS FARGO BANK, N.A.		15,222,656	15,000,000	29,167
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		03/25/2021	WELLS FARGO BANK, N.A.		7,451,318	7,395,849	14,381
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A		06/15/2021	GUGGENHEIM CAPITAL MARKETS		25,000,000	25,000,000	
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY SEC	D	06/15/2021	NATIONAL AUSTRALIA BANK LIMITED		10,000,000	10,000,000	
Q9609*-AB-4	WESTCONNEX FINANCE COMPANY SEC	D	06/15/2021	NATIONAL AUSTRALIA BANK LIMITED		5,000,000	5,000,000	
958102-AQ-8	WESTERN DIGITAL CORP SR NT		12/07/2021	BANK OF AMERICA NA		9,981,600	10,000,000	
958254-AE-4	WESTERN GAS PARTNERS LP SR NT		11/01/2021	DIRECT PLACEMENT		316,098	300,000	4,938
958254-AF-1	WESTERN GAS PARTNERS LP SR NT		11/01/2021	DIRECT PLACEMENT		184,005	170,000	2,635
960413-AY-8	WESTLAKE CHEMICAL CORP SR NT		08/06/2021	DEUTSCHE BANK SECURITIES INC		4,881,260	5,000,000	
960413-AZ-5	WESTLAKE CHEMICAL CORP SR NT		10/20/2021	CITIGROUP SECURITIES INC		4,705,850	5,000,000	27,344
96466C-AL-2	WHITEBOX CLO I LTD 2020-2A CL A1R 144A	D	10/28/2021	BANK OF AMERICA NA		7,000,000	7,000,000	
96467H-AA-4	WHITEBOX CLO III LTD 2021-3A CL A1 144A	D	10/07/2021	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
96467H-AC-0	WHITEBOX CLO III LTD 2021-3A CL A2 144A	D	12/21/2021	CREDIT SUISSE SECURITIES LLC		2,990,340	3,000,000	4,728
88339W-AA-4	WILLIAMS COMPANIES INC SR NT		10/05/2021	BARCLAYS CAPITAL INC		4,991,650	5,000,000	
969457-BY-5	WILLIAMS COMPANIES INC SR NT		10/05/2021	VARIOUS		15,726,452	15,650,000	16,611
976843-BN-1	WISCONSIN PUBLIC SERVICE SR NT		11/10/2021	BANK OF AMERICA NA		4,990,950	5,000,000	
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A		06/22/2021	BANK OF AMERICA NA		4,013,125	4,000,000	6,667
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A		09/21/2021	MORGAN STANLEY CAPITAL SERVICES LLC		30,164,064	30,000,000	47,917
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		03/11/2021	BANK OF AMERICA NA		16,897,723	16,602,000	19,600
98389B-AY-6	XCEL ENERGY INC SR NT		11/01/2021	DIRECT PLACEMENT		825,178	760,000	10,767
98462Y-AE-0	YAMANA GOLD INC SR NT 144A	A	10/07/2021	VARIOUS		37,585,386	37,830,000	65,334
98956P-AU-6	ZIMMER BIOMET HLDGS SR NT		11/15/2021	GOLDMAN, SACHS & CO		400,000	400,000	
98956P-AV-4	ZIMMER BIOMET HLDGS SR NT		11/15/2021	BARCLAYS CAPITAL INC		29,992,200	30,000,000	
98978V-AS-2	ZOETIS INC SR NT		06/23/2021	BNP PARIBAS SECURITIES CORP		3,468,920	3,500,000	7,778
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,395,949,282	13,387,752,543	17,349,811
064159-KJ-4	BANK OF NOVA SCOTIA PERP JR SUB FRN	A	11/01/2021	DIRECT PLACEMENT		1,192,642	1,203,000	2,952
064058-AF-7	BANK OF NY MELLON PERP JR SUB FRN SER F		11/01/2021	DIRECT PLACEMENT		2,506,815	2,325,000	12,247
369604-BQ-5	GENERAL ELEC CO PERP JR SUB FRN SER D		11/01/2021	DIRECT PLACEMENT		916,350	940,000	4,229
46625H-HA-1	JPM CHASE&CO PERP JR SUB FRN SER 1		11/01/2021	DIRECT PLACEMENT		637,273	635,000	190
46625H-JQ-4	JPMORGAN CHASE & CO PERP JR SUB FRN S		11/01/2021	DIRECT PLACEMENT		2,111,143	1,935,000	32,653
46625H-JW-1	JPMORGAN CHASE & CO PERP JR SUB FRN U		11/01/2021	DIRECT PLACEMENT		3,792,048	3,540,000	602
902973-AZ-9	US BANCORP PERP JR SUB FRN SER J		11/01/2021	DIRECT PLACEMENT		2,801,866	2,525,000	5,948
949746-RG-8	WELLS FARGO & CO PERP JR SUB FRN SER S		11/01/2021	DIRECT PLACEMENT		2,125,280	2,000,000	44,578
949746-RN-3	WELLS FARGO & CO PERP JR SUB FRN SER U		11/01/2021	DIRECT PLACEMENT		3,071,620	2,775,000	61,590
4899999. Subtotal - Bonds - Hybrid Securities						19,155,037	17,878,000	164,989
89533A-AC-0	TRESTLES CLO LTD 2021-4A CL SUB 144A	D	07/12/2021	CREDIT SUISSE SECURITIES LLC		36,467,309	40,200,000	
89532V-AC-5	TRESTLES CLO LTD 2021-5A CL SUB 144A	D	10/26/2021	MORGAN STANLEY CAPITAL SERVICES LLC		35,607,000	39,000,000	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						72,074,309	79,200,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00488P-AL-9	ACRISURE LLC TL B		03/23/2021	J P MORGAN SECURITIES INC		1,987,500	2,000,000	
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		08/04/2021	VARIOUS		377,435	377,447	
BLA07J-H7-0	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL		12/23/2021	DIRECT PLACEMENT		230,598	230,598	
00117@-AB-4	AFC-DELL HOLDING CORP DDTL		12/23/2021	DIRECT PLACEMENT		1,837,847	1,837,847	
00117@-AA-6	AFC-DELL HOLDING CORP MML		12/20/2021	DIRECT PLACEMENT		4,669,689	4,716,858	
01881U-AJ-4	ALLIANT HLDGS INTERMEDIATE TL B3		12/06/2021	J P MORGAN SECURITIES INC		2,786,269	2,794,875	
BLA07J-RP-9	ALTA BUYER LLC MML		12/21/2021	DIRECT PLACEMENT		7,793,617	7,872,340	
BLA07E-10-5	AMC BUYERS LLC INCREMENTAL MML		11/18/2021	DIRECT PLACEMENT		3,153,255	3,185,107	
03952H-AD-6	ARCHES BUYER INC TL		08/13/2021	CREDIT SUISSE SECURITIES LLC		1,481,250	1,500,000	
04010#-AC-0	ARGANO LLC DDTL		12/03/2021	DIRECT PLACEMENT		1,235,416	1,235,416	
04010#-AB-2	ARGANO LLC MML		08/06/2021	DIRECT PLACEMENT		4,718,701	4,753,209	
04268B-AB-0	AROTECH CORPORATION DDTL		12/15/2021	DIRECT PLACEMENT		209,230	210,811	
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		03/05/2021	EXCHANGE		3,495,725	3,491,250	
05350N-AL-8	AVANTOR INC TL B5		08/17/2021	BANK OF AMERICA NA		2,975,000	2,975,000	
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	07/01/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,500,000	1,500,000	
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		02/16/2021	DIRECT PLACEMENT		105,754	105,754	
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		10/29/2021	DIRECT PLACEMENT		3,647,876	3,703,427	
05516H-AH-1	B2B/AMW ACQUISITION CO DDTL III		12/17/2021	DIRECT PLACEMENT		776,508	788,333	
BLA07J-JL-7	BEACON ORTHOPAEDIC PARTNERS MS DDTL		12/29/2021	DIRECT PLACEMENT		456,311	460,920	
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		12/20/2021	DIRECT PLACEMENT		5,837,823	5,837,823	
08579J-BG-6	BERRY GLBL INC TL Z		03/04/2021	EXCHANGE/VARIOUS		7,768,790	7,765,846	
09661C-AC-8	BOARDWALK BUYER LLC MML		09/28/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
10170*-AB-9	BOUNTEOUS INC DDTL		11/05/2021	DIRECT PLACEMENT		1,012,500	1,022,727	
10170*-AA-1	BOUNTEOUS INC MML		08/02/2021	DIRECT PLACEMENT		1,957,500	1,977,273	
BLA07H-CQ-7	BRADSHAW INTL INC MML		12/06/2021	DIRECT PLACEMENT		9,750,000	10,000,000	
10947U-AC-2	BRIGHTSIGN MERGER SUB LLC MML		10/14/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
11132V-AR-0	BROADSTREET PARTNERS INC TL B		10/21/2021	ROYAL BANK OF CANADA		746,250	750,000	
P2121Y-AN-8	CARNIVAL CORP TL B		09/23/2021	J P MORGAN SECURITIES INC		994,981	997,475	
P2121Y-AS-7	CARNIVAL CORP TL B		10/25/2021	J P MORGAN SECURITIES INC		1,492,500	1,500,000	
15963C-AC-0	CHARIOT BUYER LLC TL B		11/16/2021	WELLS FARGO BANK, N.A.		498,750	500,000	
21814K-AD-9	CORBETT TECHNOLOGY SOLUTIONS DDTL		12/22/2021	DIRECT PLACEMENT		4,085,190	4,126,455	
21814K-AB-3	CORBETT TECHNOLOGY SOLUTIONS MML		10/29/2021	DIRECT PLACEMENT		5,814,810	5,873,545	
21870F-BA-6	CORELOGIC INC TL B		08/25/2021	J P MORGAN SECURITIES INC		498,750	500,000	
BLA07G-S8-2	CORNERSTONE ADVISORS LLC INCRMNTL MML		12/02/2021	DIRECT PLACEMENT		184,583	186,447	
21925E-AD-9	CORNERSTONE ADVISORS, LLC DDTL		06/24/2021	DIRECT PLACEMENT		127,157	127,796	
12751*-AA-4	CP TURF PARENT LLC MML		12/21/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
64072U-AK-8	CSC HLDGS LLC TL B5		03/16/2021	J P MORGAN SECURITIES INC		992,500	1,000,000	
BLA07I-LL-6	CUENCA DPR TL	D	12/13/2021	GOLDMAN, SACHS & CO		15,000,000	15,000,000	
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B		09/29/2021	J P MORGAN SECURITIES INC		2,959,481	2,996,203	
12746@-AB-8	CVI PARENT INC MML		08/12/2021	DIRECT PLACEMENT		2,304,469	2,327,747	
35632U-AD-7	DONLEN LLC TL B		11/22/2021	DIRECT PLACEMENT		16,700,820	16,700,820	
26483N-AN-0	DUN & BRADSTREET CORP TL B		06/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,523,855	1,527,675	
BLA07G-L3-0	ELEMENT 78 PARTNERS LLC MML		12/01/2021	DIRECT PLACEMENT		5,657,143	5,714,286	
29273P-AE-3	ENDO PARENT LLC DDTL		06/30/2021	EXCHANGE/VARIOUS		8,151	8,151	
29273P-9A-1	ENDO PARENT LLC DDTL PIK		01/01/2021	EXCHANGE/VARIOUS		5,171	5,171	
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML		07/30/2021	DIRECT PLACEMENT		8,629,565	8,716,733	
BLA07J-WR-9	ERIE CONSTRUCTION MID-WEST INC MML B		12/22/2021	DIRECT PLACEMENT		1,270,435	1,283,267	
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML		09/01/2021	DIRECT PLACEMENT		3,122,424	3,153,963	
34484K-AB-5	FOODSCIENCE CORP MML		03/01/2021	DIRECT PLACEMENT		6,435,200	6,500,202	
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML		06/30/2021	DIRECT PLACEMENT		1,661,934	1,678,721	
37173N-AC-6	GENESEE SCIENTIFIC LLC MML		09/30/2021	DIRECT PLACEMENT		4,744,409	4,792,332	
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		05/21/2021	EXCHANGE/VARIOUS		2,208,237	2,219,334	
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		05/14/2021	VARIOUS		5,039,098	5,089,998	
37244#-AA-2	GENSERVE LLC MML		08/12/2021	DIRECT PLACEMENT		1,636,364	1,652,893	
36175K-AD-0	GHR HEALTHCARE LLC MML		12/09/2021	DIRECT PLACEMENT		4,880,553	4,929,851	
P4717#-AA-3	GLOBAL BANK CORP TL B	D	09/21/2021	CREDIT SUISSE SECURITIES LLC		17,187,500	17,187,500	
BLA07G-L7-1	GOOD2GROW LLC MML		12/01/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
389376-AZ-7	GRAY TELEVISION INC TL D		12/27/2021	WELLS FARGO BANK, N.A.		1,745,625	1,750,000	
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		07/07/2021	CREDIT SUISSE SECURITIES LLC		5,000,000	5,000,000	
BLA07E-AP-8	HEARTLAND LLC DDTL 6TH AMNDMNT		12/22/2021	DIRECT PLACEMENT		2,083,373	2,083,373	
42804V-BB-6	HERTZ CORP TL B		10/14/2021	BARCLAYS CAPITAL INC		208,781	209,830	
42804V-BC-4	HERTZ CORP TL C		10/14/2021	BARCLAYS CAPITAL INC		39,446	39,644	
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	07/28/2021	VARIOUS		3,189,676	3,195,171	

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L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2	D	07/28/2021	VARIOUS		794,710	796,079	
G4770M-AH-7	INEOS US PETROCHEM LLC TL		02/17/2021	J P MORGAN SECURITIES INC		3,526,250	3,500,000	
BLA07H-C0-2	INHANCE TECHNOLOGIES LLC MML		12/03/2021	DIRECT PLACEMENT		3,411,271	3,445,728	
BLA07J-RD-6	ITI INTERMODAL INC MML		12/22/2021	DIRECT PLACEMENT		8,065,086	8,146,552	
45063#-AA-3	ITS BUYER INC MML		06/14/2021	DIRECT PLACEMENT		9,730,762	9,829,053	
45070B-AG-0	ITT HLDGS LLC TL		08/11/2021	JEFFERIES LLC		3,110,212	3,118,007	
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		02/18/2021	DIRECT PLACEMENT		5,359,500	5,413,636	
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL		07/30/2021	BANK OF AMERICA NA		5,516,250	5,500,000	
BLA07J-WT-5	JEG'S AUTOMOTIVE INC MML		12/22/2021	DIRECT PLACEMENT		8,058,140	8,139,535	
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		07/23/2021	DIRECT PLACEMENT		417,942	417,942	
50024P-9A-1	KOHLBERG INVESTORS IX LP		12/22/2021	DIRECT PLACEMENT		25,694,304	25,694,304	
50024P-9B-9	KOHLBERG INVESTORS IX LP		12/17/2021	DIRECT PLACEMENT		9,142,378	9,142,378	
50024P-AA-9	KOHLBERG INVESTORS IX LP		12/29/2021	DIRECT PLACEMENT		185,895,052	185,895,052	
50168E-AN-2	LABL INC TL B		11/19/2021	BANK OF AMERICA NA		738,750	750,000	
51322K-AD-1	LAMARK DEBT MERGER SUB LLC MML		10/14/2021	DIRECT PLACEMENT		6,405,349	6,470,049	
54288@-AB-4	LONG TERM CARE GRP MML		09/08/2021	DIRECT PLACEMENT		5,257,568	5,310,674	
55759V-AB-4	MADISON IAQ LLC TL		10/05/2021	VARIOUS		2,125,909	2,127,159	
55292S-AF-6	MBS HLDGS INCRMNTL MML		04/16/2021	DIRECT PLACEMENT		8,419,134	8,504,176	
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL		09/16/2021	DIRECT PLACEMENT		2,028,269	2,038,462	
55284B-AB-2	MC GROUP VENTURES CORPORATION MML		06/30/2021	DIRECT PLACEMENT		6,092,308	6,153,846	
58503U-AC-7	MEDLINE INDUSTRIES INC TL B		11/03/2021	BANK OF AMERICA NA		1,243,750	1,250,000	
BLA07J-8A-3	MERIT B2B LLC MML		12/17/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
BLA07K-17-4	METZ CULINARY MANAGEMENT INC MML		12/23/2021	DIRECT PLACEMENT		2,475,375	2,500,379	
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML		08/20/2021	DIRECT PLACEMENT		7,194,965	7,267,641	
59921P-AB-2	MILEAGE PLUS HLDGS TL B		07/14/2021	CREDIT SUISSE SECURITIES LLC		1,334,375	1,250,000	
BLA07K-15-8	MOBILE COMMS AMERICA DDTL		12/31/2021	DIRECT PLACEMENT		1,756,310	1,756,310	
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		12/30/2021	DIRECT PLACEMENT		484,483,969	484,483,969	
BLA07G-S0-9	NEW YOU BARIATRIC GRP LLC MML		12/02/2021	DIRECT PLACEMENT		2,679,102	2,706,164	
BLA07H-CS-3	NEXUS INTERMEDIATE III LLC MML		12/06/2021	DIRECT PLACEMENT		8,175,261	8,257,840	
62910P-AF-0	NFP CORP TL		01/15/2021	MORGAN STANLEY CAPITAL SERVICES LLC		1,950,088	1,994,975	
665730-A*-8	NORTHERN STAR INDUSTRIES		06/23/2021	DIRECT PLACEMENT		728,885	732,547	
68277F-AE-9	ONEDIGITAL BORROWER LLC TL B		12/20/2021	J P MORGAN SECURITIES INC		997,500	1,000,000	
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		02/17/2021	DIRECT PLACEMENT		6,608,149	6,674,898	
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS TL B		02/22/2021	BARCLAYS CAPITAL INC		590,806	591,545	
70323K-AE-8	PATHWAY VET ALLIANCE LLC TL B		10/20/2021	JEFFERIES LLC		1,492,500	1,500,000	
69338C-AH-4	PG&E CORP TL		04/29/2021	J P MORGAN SECURITIES INC		3,247,500	3,250,000	
73108R-AB-4	POLARIS NEWCO LLC TL B		06/11/2021	GOLDMAN, SACHS & CO		497,500	500,000	
74355E-AB-1	PROSCI INC. MML		10/21/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
74376@-AC-3	PROTEIN FOR PETS OPCO LLC 1ST AMENDMENT		06/15/2021	DIRECT PLACEMENT		3,737,679	3,756,462	
74376@-AA-7	PROTEIN FOR PETS OPCO MML		06/15/2021	DIRECT PLACEMENT		3,294,986	3,303,244	
BLA07J-JP-8	PWRGRID SVCS ACQUISITION MML		12/20/2021	DIRECT PLACEMENT		3,031,165	3,061,782	
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML		05/28/2021	DIRECT PLACEMENT		6,431,278	6,496,241	
76087@-AC-8	RESA HOLDING CO MML		12/15/2021	DIRECT PLACEMENT		4,202,827	4,245,280	
BLA07K-SR-1	ROHRER CORPORATION 2ND AMNDMNT MML		12/16/2021	DIRECT PLACEMENT		1,279,085	1,292,005	
77542H-AK-1	ROHRER CORPORATION MML		10/01/2021	DIRECT PLACEMENT		6,659,767	6,727,038	
78488C-AH-3	SEAWORLD PARKS & ENT TL B		12/22/2021	J P MORGAN SECURITIES INC		3,990,633	3,993,750	
81608@-AE-4	SEKO GLOBAL LOGISTICS NETWORK MML		09/30/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
82087U-AL-1	SHEARER'S FOODS LLC TL B		04/08/2021	CREDIT SUISSE SECURITIES LLC		1,272,757	1,272,757	
BLA07G-KZ-0	SNOWBALL HLDGS LP MML		11/30/2021	DIRECT PLACEMENT		4,921,552	4,971,264	
BLA07G-L1-4	SNOWBALL HOLDINGS LP DDTL		12/30/2021	DIRECT PLACEMENT		2,489,224	2,514,368	
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL		12/29/2021	DIRECT PLACEMENT		4,037,909	4,058,200	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		03/31/2021	DIRECT PLACEMENT		712,500	720,000	
BLA07J-R9-5	SPI LLC 2021 MML		12/21/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
78466Y-AN-8	SRS DISTRIBUTION INC TL B		06/09/2021	VARIOUS		3,561,013	3,573,292	
BLA076-H7-8	STANTON CARPET MERGER MML		10/01/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	10/14/2021	VARIOUS		3,914,957	3,923,675	
86602@-AD-1	SUMMIT BUYER LLC DDTL		12/30/2021	DIRECT PLACEMENT		3,353,384	5,831,480	
BLA07K-10-9	TAILWIND RANDYS LLC MML		12/23/2021	DIRECT PLACEMENT		9,900,000	10,000,000	
88023H-AE-0	TEMPO ACQUISITION LLC TL B		09/03/2021	BANK OF AMERICA NA		1,995,000	2,000,000	
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		09/23/2021	VARIOUS		3,992,424	3,992,424	
12758X-AD-8	THE CADMUS GRP MML		09/14/2021	DIRECT PLACEMENT		6,600,000	6,666,667	
88770Y-AG-3	TINUITI INC DDTL		03/15/2021	DIRECT PLACEMENT		784,314	784,314	
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		07/12/2021	MORGAN STANLEY CAPITAL SERVICES LLC		2,202,779	2,219,425	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89388H-AE-7	TRANSPORTATION INSIGHT INCRMNTL DDTL		07/15/2021	DIRECT PLACEMENT		2,575,320	2,575,320	
89616N-AA-6	TRIDENT IX LP TL A		12/01/2021	DIRECT PLACEMENT		71,600,000	71,600,000	
90251@-AA-3	TYTO ATHENE, LLC MML		10/12/2021	DIRECT PLACEMENT		6,341,044	6,405,095	
90932R-AJ-3	UNITED AIRLINES INC TL B		05/12/2021	J P MORGAN SECURITIES INC		2,047,500	2,000,000	
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		08/16/2021	VARIOUS		7,292,618	7,347,539	
92549K-AC-4	VETCOR PROFESSIONAL PRACTICE TL		01/14/2021	GOLUB CAPITAL FINANCE FUNDING LLC		2,951,250	3,000,000	
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL B	C	06/07/2021	BANK OF NOVA SCOTIA		1,477,500	1,500,000	
94184#-AA-5	WATERMILL EXPRESS LLC MML		04/20/2021	DIRECT PLACEMENT		2,726,908	2,754,453	
96667F-AB-4	WHITSONS HOLDING GRP MML		08/27/2021	DIRECT PLACEMENT		6,341,209	6,421,478	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,298,505,533	1,304,783,893	
8399997. Total - Bonds - Part 3						16,195,244,953	16,201,756,152	19,499,181
8399998. Total - Bonds - Part 5						1,287,378,683	1,243,978,176	5,932,404
8399999. Total - Bonds						17,482,623,635	17,445,734,328	25,431,585
C5519#-10-6	MICRUITY INC PERP PFD SER B		12/22/2021	DIRECT PLACEMENT	2,219,509.000	1,000,000		
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,000,000	XXX	
8999997. Total - Preferred Stocks - Part 3						1,000,000	XXX	
8999998. Total - Preferred Stocks - Part 5						400,000	XXX	
8999999. Total - Preferred Stocks						1,400,000	XXX	
G9460G-10-1	VALARIS LTD		04/30/2021	EXCHANGE	438,466.000	9,641,867		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						9,641,867	XXX	
313786-10-5	FHLB TOPEKA CLASS A		10/01/2021	EXCHANGE	2,763.000	276,300		
313786-2#-1	FHLB TOPEKA CLASS B		12/31/2021	EXCHANGE/VARIOUS	177,844.510	17,784,451		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						18,060,751	XXX	
69374H-42-8	PACER PACIFIC ASSET FLOATING		10/25/2021	EXCHANGE	499,950.000	25,000,000		
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		12/29/2021	DIVIDEND REINVESTMENT	13,292.810	130,620		
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		12/29/2021	DIVIDEND REINVESTMENT	13,265.950	130,356		
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR		12/29/2021	DIVIDEND REINVESTMENT	10,457.650	133,909		
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR		12/31/2021	DIVIDEND REINVESTMENT	15,020.070	150,904		
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		12/31/2021	DIVIDEND REINVESTMENT	15,019.810	150,901		
69480V-45-1	PSF ESG DIVERSIFIED GROWTH CLASS I		10/28/2021	DIRECT PLACEMENT	1,240,000.000	12,400,000		
69480V-44-4	PSF ESG DIVERSIFIED GROWTH CLASS P		10/28/2021	DIRECT PLACEMENT	10,000.000	100,000		
69480V-49-3	PSF ESG DIVERSIFIED PORTFOLIO CLASS I		04/29/2021	DIRECT PLACEMENT	990,000.000	9,900,000		
69480V-48-5	PSF ESG DIVERSIFIED PORTFOLIO CLASS P		04/29/2021	DIRECT PLACEMENT	10,000.000	100,000		
69480V-52-7	PSF HEDGE EQUITY PORTFOLIO CLASS I		04/29/2021	DIRECT PLACEMENT	1,490,000.000	14,900,000		
69480V-51-9	PSF HEDGE EQUITY PORTFOLIO CLASS P		04/29/2021	DIRECT PLACEMENT	10,000.000	100,000		
69480V-54-3	PSF INTERMEDIATE BOND CLASS I		11/01/2021	DIRECT PLACEMENT	13,004.430	130,000		
69480V-47-7	PSF INTERNATIONAL GROWTH CLASS I		10/28/2021	DIRECT PLACEMENT	10,000.000	100,000		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						63,426,690	XXX	
9799997. Total - Common Stocks - Part 3						91,129,309	XXX	
9799998. Total - Common Stocks - Part 5						3,027,270	XXX	
9799999. Total - Common Stocks						94,156,579	XXX	
9899999. Total - Preferred and Common Stocks						95,556,579	XXX	
9999999 - Totals						17,578,180,215	XXX	25,431,585

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38374M-DY-2	GNMA 2005-75 CL ZA Z BOND		12/01/2021	SCHEDULED REDEMPTION		2,926,958	2,926,958	2,721,351	2,835,029		91,929		91,929		2,926,958				89,955	10/01/2035
38374E-HT-7	GNMA SER 2003-105 CL Z		12/01/2021	SCHEDULED REDEMPTION		2,380,883	2,380,883	1,978,699	2,182,317		198,566		198,566		2,380,883				62,395	11/01/2033
38374E-G9-2	GNMA SER 2003-113 CL ZA		12/01/2021	SCHEDULED REDEMPTION		3,716,778	3,716,778	3,148,282	3,386,968		329,810		329,810		3,716,778				101,581	12/01/2033
38381Y-UF-9	GOVT NATIONAL MTG A 2019-115 CL FE		12/20/2021	SCHEDULED REDEMPTION		13,165,559	13,165,559	13,124,416	13,133,684		31,874		31,874		13,165,559				40,971	09/20/2049
38381Y-UM-4	GOVT NATIONAL MTG A 2019-115 CL FG		12/20/2021	SCHEDULED REDEMPTION		13,774,870	13,774,870	13,718,910	13,725,922		48,948		48,948		13,774,870				46,660	09/20/2049
38381Y-VE-1	GOVT NATIONAL MTG A 2019-115 CL UF		12/20/2021	SCHEDULED REDEMPTION		10,121,363	10,121,363	10,080,245	10,085,363		35,999		35,999		10,121,363				33,385	09/20/2049
38382A-XM-2	GOVT NATIONAL MTG A 2019-137 CL FE		12/20/2021	SCHEDULED REDEMPTION		14,513,884	14,513,884	14,495,741	14,503,398		10,486		10,486		14,513,884				47,849	11/20/2049
38382A-ZK-4	GOVT NATIONAL MTG A 2019-143 CL AF		12/20/2021	SCHEDULED REDEMPTION		16,353,046	16,353,046	16,335,159	16,344,194		8,852		8,852		16,353,046				52,800	11/20/2049
38382A-ZQ-1	GOVT NATIONAL MTG A 2019-143 CL JF		12/20/2021	SCHEDULED REDEMPTION		12,726,263	12,726,263	12,710,355	12,719,555		6,707		6,707		12,726,263				42,543	11/20/2049
83162C-RR-6	SBAP 2008-20C CL 1		09/01/2021	SCHEDULED REDEMPTION		774,263	774,263	774,263	774,263						774,263				42,507	03/01/2028
83162C-RS-4	SBAP 2008-20D CL 1		10/01/2021	SCHEDULED REDEMPTION		777,108	777,108	777,108	777,108						777,108				41,731	04/01/2028
912810-RJ-9	US TREASURY NT		02/17/2021	HSBC SECURITIES INC		298,623	250,000	236,182	236,910		48		48		236,958		61,665	61,665	2,412	11/15/2044
912810-SD-1	US TREASURY NT		11/15/2021	CITIGROUP GLBL MKT INC		601,699	500,000	492,012	492,359		156		156		492,515		109,184	109,184	18,791	08/15/2048
912810-SJ-8	US TREASURY NT		04/07/2021	VARIOUS		8,864,531	9,000,000	8,798,086	8,803,442		1,272		1,272		8,804,714		59,817	59,817	129,779	08/15/2049
912810-SZ-2	US TREASURY NT		11/15/2021	VARIOUS		499,043	500,000	502,090			(2)		(2)		502,088		(3,045)	(3,045)	2,527	08/15/2051
912828-3Q-1	US TREASURY NT		01/15/2021	MATURED		500,000	500,000	493,008	499,869		131		131		500,000				5,000	01/15/2021
912828-5M-8	US TREASURY NT		01/04/2021	J P MORGAN SEC INC		887,520	750,000	800,654	792,832		(55)		(55)		792,777		94,743	94,743	3,302	11/15/2028
912828-5R-7	US TREASURY NT		10/07/2021	CITIGROUP GLBL MKT INC		803,875	800,000	799,656	799,887		91		91		799,978		3,897	3,897	17,098	12/15/2021
912828-6D-7	US TREASURY NT		02/28/2021	MATURED		1,500,000	1,500,000	1,502,930	1,500,246		(246)		(246)		1,500,000				18,750	02/28/2021
912828-6T-2	US TREASURY NT		01/04/2021	HSBC SECURITIES INC		564,609	500,000	506,621	505,660		(7)		(7)		505,653		58,956	58,956	1,673	05/15/2029
912828-C5-7	US TREASURY NT		03/31/2021	MATURED		2,000,000	2,000,000	2,064,297	2,003,040		(3,040)		(3,040)		2,000,000				22,500	03/31/2021
912828-S2-7	US TREASURY NT		06/30/2021	MATURED		1,000,000	1,000,000	991,719	997,741		2,259		2,259		1,000,000				5,625	06/30/2021
912828-Z6-0	US TREASURY NT		03/12/2021	J P MORGAN SEC INC		303,434	300,000	303,914			(493)		(493)		303,421		12	12	2,552	01/31/2022
912828-Z9-4	US TREASURY NT		01/07/2021	DEUTSCHE BANK SEC INC		1,356,367	1,300,000	1,387,496	1,380,967		(163)		(163)		1,380,804		(24,437)	(24,437)	7,736	02/15/2030
912828-ZD-5	US TREASURY NT		10/07/2021	CITIGROUP GLBL MKT INC		251,123	250,000	251,084	250,805		(279)		(279)		250,526		597	597	1,329	03/15/2023
912828-ZE-3	US TREASURY NT		05/25/2021	J P MORGAN SEC INC		980,000	1,000,000	1,002,930	1,002,626		(164)		(164)		1,002,462		(22,462)	(22,462)	4,081	03/31/2027
912828-ZV-5	US TREASURY NT		05/25/2021	J P MORGAN SEC INC		968,047	1,000,000	1,000,195	1,000,182		(11)		(11)		1,000,171		(32,124)	(32,124)	2,017	06/30/2027
91282C-AX-9	US TREASURY NT		10/07/2021	HSBC SECURITIES INC		2,599,797	2,600,000	2,598,781	2,598,833		468		468		2,599,301		496	496	2,779	11/30/2022
911760-EJ-1	VENDEE MORTGAGE TRUST 1994-2 CL 3ZB		12/01/2021	SCHEDULED REDEMPTION		194,011	194,011	184,476	192,203		1,808		1,808		194,011				7,598	06/01/2024
0599999. Subtotal - Bonds - U.S. Governments						115,403,654	115,174,986	113,780,660	113,525,405		764,945		764,945		115,096,354		307,300	307,300	857,929	XXX
302154-CX-5	EXPORT-IMPORT BANK KOREA SR NT FRN	D	12/23/2021	PACIFIC LIFE CORP		10,018,900	10,000,000	10,000,000	10,000,000						10,000,000		18,900	18,900	70,518	06/25/2022
302154-BA-6	EXPORT-IMPORT BK KOREA SR NT	D	09/15/2021	MATURED		5,000,000	5,000,000	4,972,800	4,997,669		2,331		2,331		5,000,000				218,750	09/15/2021
448814-DM-2	HYDRO QUEBEC DEB	A	02/01/2021	MATURED		10,000,000	10,000,000	10,259,750	10,016,093		(16,093)		(16,093)		10,000,000				470,000	02/01/2021
T6247R-CE-7	ITALY REP CPN DEPOSIT RCPTS 95-1 SER 53	D	03/27/2021	MATURED		6,875,000	6,875,000	1,553,956	6,765,232		109,768		109,768		6,875,000					03/27/2021
500630-CQ-9	KOREA DEV BANK SR NT FRN	D	11/16/2021	VARIOUS		1,005,205	1,000,000	1,000,000	1,000,000						1,000,000		5,205	5,205	7,187	07/06/2022
669827-DL-8	NOVA SCOTIA PROV DEB	A	05/01/2021	MATURED		5,000,000	5,000,000	5,212,600	5,006,616		(6,616)		(6,616)		5,000,000				228,125	05/01/2021
D2740*-AD-9	PORTIGON AG SUB NT SER 05-3	C	01/02/2021	SCHEDULED REDEMPTION		88,126	88,126	99,233	94,338		(6,212)		(6,212)		88,126				5,314	01/02/2028
D2740*-AE-7	PORTIGON AG SUB NT SER 06-3	C	01/02/2021	SCHEDULED REDEMPTION		15,533	15,533	17,377	16,490		(957)		(957)		15,533				937	01/02/2027
D2740*-AF-4	PORTIGON AG SUB NT SER 07-3	C	01/02/2021	SCHEDULED REDEMPTION		2,943	2,943	3,250	3,106		(163)		(163)		2,943				177	01/02/2027
1099999. Subtotal - Bonds - All Other Governments						38,005,708	37,981,603	33,118,966	37,899,546		82,057		82,057		37,981,603		24,105	24,105	1,001,009	XXX
13063D-WB-0	CALIFORNIA ST		12/23/2021	PACIFIC LIFE CORP		5,645,350	5,000,000	5,574,500	5,541,121		(106,014)		(106,014)		5,435,108		210,242	210,242	257,778	11/01/2050
419792-ZF-6	HAWAII ST		09/01/2021	TRANSFER TO SA		4,333,162	4,310,000	4,334,826	4,334,717		(1,555)		(1,555)		4,333,162				104,044	08/01/2040
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,978,512	9,310,000	9,909,326	9,875,838		(107,569)		(107,569)		9,768,269		210,242	210,242	361,822	XXX
35826#-AA-2	FRESNO COUNTY TRUST III CTL SER 2020		12/15/2021	CITIGROUP GLBL MKT INC		162,932	162,932	162,932	162,932						162,932				4,111	08/15/2039
64966H-MU-1	NEW YORK N Y BAB		10/01/2021	CALLED @ 100.000		3,150,000	3,150,000	3,150,000	3,115,054		23,980		23,980		3,139,034		10,966	10,966	144,554	10/01/2022
89917*-AA-3	TULARE COUNTY II CTL PTC		12/25/2021	SCHEDULED REDEMPTION		4,045	4,045	4,085	4,084		(40)		(40)		4,045				101	08/25/2045
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,316,977	3,316,977	3,317,017	3,282,070		23,940		23,940		3,306,010		10,966	10,966	148,765	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANS AUTH MBIA REV		10/01/2021	MATURED		22,620,000	22,620,000	5,097,191	21,530,698		1,089,302		1,089,302		22,620,000					10/01/2021
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S		09/01/2021	TRANSFER TO SA		11,250,000	11,250,000	11,250,000	11,250,000						11,250,000				227,992	12/01/2035
31393Y-AT-2	FANNIE MAE SER 2004-31 CL Z		12/01/2021	SCHEDULED REDEMPTION		1,970,181	1,970,181	1,677,736	1,856,029		114,152		114,152		1,970,181				53,639	05/01/2034
31393X-V8-7	FANNIE MAE SER 2004-35 CL AZ		12/01/2021	SCHEDULED REDEMPTION		1,653,581	1,653,581	1,383,489	1,526,012		127,569		127,569		1,653,581				44,723	05/01/2034
31393G-V3-5	FHLMC 2533- CL Z		12/01/2021	SCHEDULED REDEMPTION		712,280	712,280	683,142	695,439		16,841		16,841		712,280				24,047	12/01/2032
31394R-TP-4	FHLMC 2766 CL ZD		12/01/2021	SCHEDULED REDEMPTION		1,157,926	1,157,926	1,044,028	1,107,910		50,016		50,016		1,157,926				37,518	03/01/2034
31395H-RC-6	FHLMC 2870 CL VZ		12/01/2021	SCHEDULED REDEMPTION		4,974,959	4,974,959	4,613,889	4,820,288		154,672		154,672		4,974,959				144,674	10/01/2034
3137BQ-UP-0	FHLMC 4601- CL NK		04/06/2021	VARIOUS		17,040,796	16,787,615	16,591,541	16,615,265		43,354		43,354		16,658,619		382,177	382,177	105,176	09/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137FP-WL-5	FHLMC 4931- CL FJ		12/25/2021	SCHEDULED REDEMPTION		18,836,735	18,836,735	18,774,927	18,784,637		52,099		52,099		18,836,735				62,215	11/25/2049
3137FQ-HH-9	FHLMC 4936- CL EF		12/25/2021	SCHEDULED REDEMPTION		12,227,865	12,227,865	12,193,474	12,197,868		29,997		29,997		12,227,865				41,324	12/25/2049
3137FQ-JW-4	FHLMC 4936- CL FL		12/25/2021	SCHEDULED REDEMPTION		17,979,678	17,979,678	17,929,111	17,936,909		42,769		42,769		17,979,678				60,190	12/25/2049
3137FR-DX-6	FHLMC 4954- CL KE		04/06/2021	VARIOUS		23,785,791	23,796,205	24,234,018	24,187,012		(44,273)		(44,273)		24,142,739		(356,948)	(356,948)	124,996	02/01/2050
3137FR-2N-0	FHLMC 4954- CL LB		12/01/2021	VARIOUS		31,599,678	30,754,827	30,999,905	30,968,810		(76,747)		(76,747)		30,892,064		707,614	707,614	309,189	02/01/2050
3137FW-DY-3	FHLMC 5009- CL MB		12/01/2021	VARIOUS		44,667,250	44,682,355	45,352,590	45,355,818		(319,387)		(319,387)		45,036,431		(369,181)	(369,181)	349,178	08/01/2047
3137F9-WS-6	FHLMC 5070- CL DP		12/01/2021	VARIOUS		36,398,202	36,989,188	36,967,515			8,283		8,283		36,975,798		(577,596)	(577,596)	236,290	08/01/2050
3128MJ-X8-8	FHLMC PASS THRU SGL FAMILY #G08702		12/01/2021	SCHEDULED REDEMPTION		6,371,230	6,371,230	6,712,688	6,678,689		(307,459)		(307,459)		6,371,230				118,661	04/01/2046
3132D5-6C-1	FHLMC PASS THRU SGL FAMILY #SB8067		12/01/2021	VARIOUS		50,210,183	49,838,939	51,187,175	51,119,912		(660,152)		(660,152)		50,459,760		(249,577)	(249,577)	491,825	09/01/2035
312904-Z6-5	FHLMC SER 1036 CL H12-Z		01/01/2021	MATURED		113	113	113	113						113				1,264	01/01/2021
312909-PE-8	FHLMC SER 1249 CL A LIBOR +60BPS		09/15/2021	SCHEDULED REDEMPTION		157	157	158	157						157				0	04/15/2022
31394P-PA-5	FHLMC SER 2755 CL ZM		12/01/2021	SCHEDULED REDEMPTION		740,067	740,067	688,381	716,886		23,181		23,181		740,067				20,777	02/01/2034
31397B-SF-9	FHLMC SER 3227 CL PT		12/01/2021	SCHEDULED REDEMPTION		1,366,771	1,366,771	1,315,944	1,349,519		17,252		17,252		1,366,771				44,548	10/01/2036
31396G-BS-9	FHLMC SERIES 3087 CL NZ		12/01/2021	SCHEDULED REDEMPTION		537,457	537,457	430,506	488,223		49,234		49,234		537,457				14,877	12/01/2035
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM		12/01/2021	SCHEDULED REDEMPTION		20,771	20,771	17,358	18,888		1,882		1,882		20,771				954	06/01/2030
31393E-N8-8	FNMA 2003-86 CL ZJ		12/01/2021	SCHEDULED REDEMPTION		1,307,985	1,307,985	1,243,956	1,281,613		26,372		26,372		1,307,985				45,816	09/01/2033
31394C-JW-3	FNMA 2005-12 CL CZ		12/01/2021	SCHEDULED REDEMPTION		830,120	830,120	790,701	814,123		15,997		15,997		830,120				24,726	03/01/2035
31394C-6F-4	FNMA 2005-30 CL Z		12/01/2021	SCHEDULED REDEMPTION		491,317	491,317	450,706	472,699		18,618		18,618		491,317				14,854	04/01/2035
31394C-U5-9	FNMA 2005-34 CL PE		12/01/2021	SCHEDULED REDEMPTION		345,586	345,586	336,474	342,075		3,511		3,511		345,586				11,744	04/01/2035
31394D-QR-4	FNMA 2005-40 CL Z		12/01/2021	SCHEDULED REDEMPTION		1,670,369	1,670,369	1,433,809	1,577,662		92,708		92,708		1,670,369				44,861	05/01/2035
31394V-N5-5	FNMA 2006-13 CL ZA		12/01/2021	SCHEDULED REDEMPTION		822,496	822,496	778,108	801,520		20,975		20,975		822,496				27,139	03/01/2036
31396K-3E-0	FNMA 2006-84 CL YP		12/01/2021	SCHEDULED REDEMPTION		1,554,526	1,554,526	1,495,199	1,534,443		20,083		20,083		1,554,526				50,358	09/01/2036
3136B3-MS-6	FNMA 2018-84 CL DA		02/01/2021	SCHEDULED REDEMPTION		723,042	723,042	729,708	725,020		(1,977)		(1,977)		723,042				2,612	10/01/2043
3136B4-SB-5	FNMA 2019-24 CL FA		12/25/2021	SCHEDULED REDEMPTION		6,285,898	6,285,898	6,264,290	6,268,047		17,851		17,851		6,285,898				20,452	05/25/2049
3136B4-WA-2	FNMA 2019-26 CL FG		12/25/2021	SCHEDULED REDEMPTION		9,076,381	9,076,381	9,062,199	9,066,597		9,784		9,784		9,076,381				28,889	06/25/2049
3136B5-AM-7	FNMA 2019-30 CL FA		12/25/2021	SCHEDULED REDEMPTION		11,726,209	11,726,209	11,718,880	11,720,243		5,966		5,966		11,726,209				34,323	07/25/2049
3136B4-5C-8	FNMA 2019-33 CL FB		12/25/2021	SCHEDULED REDEMPTION		11,148,380	11,148,380	11,141,412	11,142,868		5,512		5,512		11,148,380				36,667	07/25/2049
3136B5-GH-2	FNMA 2019-35 CL FB		12/25/2021	SCHEDULED REDEMPTION		4,508,400	4,508,400	4,502,765	4,503,994		4,406		4,406		4,508,400				13,983	07/25/2049
3136B5-GL-3	FNMA 2019-35 CL FE		12/25/2021	SCHEDULED REDEMPTION		10,171,252	10,171,252	10,123,574	10,131,627		39,625		39,625		10,171,252				27,953	07/25/2049
3136B6-WD-1	FNMA 2019-60 CL F		12/25/2021	SCHEDULED REDEMPTION		7,421,713	7,421,713	7,391,562	7,395,528		26,185		26,185		7,421,713				24,095	10/25/2049
3136B7-PZ-8	FNMA 2019-73 CL FD		12/25/2021	SCHEDULED REDEMPTION		4,882,150	4,882,150	4,862,316	4,864,988		17,162		17,162		4,882,150				15,717	12/25/2049
3136B7-S3-6	FNMA 2019-78 CL DE		04/06/2021	VARIOUS		31,070,685	30,597,332	31,303,700	31,506,730		(350,821)		(350,821)		31,155,909		(85,224)	(85,224)	195,753	11/01/2049
3136BA-F4-1	FNMA 2020-49 CL JA		03/24/2021	VARIOUS		44,080,072	43,138,257	44,215,028	44,146,587		(157,443)		(157,443)		43,989,144		90,928	90,928	264,554	08/01/2044
3136BA-E8-3	FNMA 2020-49 CL PC		03/24/2021	VARIOUS		14,135,945	14,576,398	14,894,118	14,873,170		(15,251)		(15,251)		14,857,919		(721,973)	(721,973)	71,163	07/01/2050
3136BB-GJ-5	FNMA 2020-54 CL DA		03/24/2021	VARIOUS		80,292,217	78,532,065	80,397,202	80,348,249		(275,265)		(275,265)		80,072,984		219,233	219,233	427,012	06/01/2044
3136BB-GY-2	FNMA 2020-54 CL PC		12/01/2021	VARIOUS		58,673,048	58,565,854	59,805,803	59,643,060		(345,585)		(345,585)		59,360,492		(687,444)	(687,444)	528,679	08/01/2050
31358G-CB-1	FNMA 91-23 CL KK-Z		03/01/2021	VARIOUS		235	235	248	235						235				8	03/01/2021
31371H-F9-4	FNMA PASS THRU #252292 COIN PROGRAM		12/01/2021	SCHEDULED REDEMPTION		18,200	18,200	18,039	18,081		119		119		18,200				679	12/01/2028
31371H-GA-0	FNMA PASS THRU #252293 COIN PROGRAM		12/01/2021	SCHEDULED REDEMPTION		1,142	1,142	1,155	1,153		(10)		(10)		1,142				42	12/01/2028
31418C-RD-8	FNMA PASS THRU SGL FAMILY #MA3183		12/01/2021	SCHEDULED REDEMPTION		2,085,779	2,085,779	2,161,062	2,175,580		(89,801)		(89,801)		2,085,779				45,978	11/01/2047
31418C-S5-4	FNMA PASS THRU SGL FAMILY #MA3239		12/01/2021	SCHEDULED REDEMPTION		6,422,952	6,422,952	6,659,799	6,698,194		(275,242)		(275,242)		6,422,952				141,766	01/01/2048
31358J-B7-5	FNMA REMIC TR 1991-132 CL Z Z PAC CMO		10/01/2021	VARIOUS		4,403	4,403	3,897	4,381		22		22		4,403				142	10/01/2021
31393Y-WN-1	FNMA SER 2004-45 CL Z		12/01/2021	SCHEDULED REDEMPTION		2,965,911	2,965,911	2,350,706	2,690,908		275,002		275,002		2,965,911				78,810	06/01/2034
31394A-M3-7	FNMA SER 2004-67 CL ZA		12/01/2021	SCHEDULED REDEMPTION		2,376,887	2,376,887	1,989,973	2,217,430		159,457		159,457		2,376,887				63,189	09/01/2034
31394A-R6-5	FNMA SER 2004-74 CL ZB		12/01/2021	SCHEDULED REDEMPTION		923,245	923,245	780,431	859,461		63,785		63,785		923,245				24,627	10/01/2034
31394B-HW-7	FNMA SER 2004-83 CL ZB		12/01/2021	SCHEDULED REDEMPTION		1,000,204	1,000,204	840,882	933,761		66,443		66,443		1,000,204				25,760	11/01/2034
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL CZ		12/01/2021	SCHEDULED REDEMPTION		2,344,133	2,344,133	2,110,025	2,246,825		97,308		97,308		2,344,133				77,120	12/01/2033
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ		12/01/2021	SCHEDULED REDEMPTION		1,312,595	1,312,595	1,133,699	1,246,315		66,279		66,279		1,312,595				39,587	11/01/2033
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC		12/01/2021	SCHEDULED REDEMPTION		2,122,278	2,122,278	1,767,683	1,979,371		142,906		142,906		2,122,278				55,356	04/01/2034
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B		10/01/2021	CALLED @ 100.000		563,000	563,000	563,143	563,045		(8)		(8)		563,038		(38)	(38)	34,523	04/01/2025
46670#-AA-6	JLL SECURITIES CTL SEC SER 2020-50		12/15/2021	SCHEDULED REDEMPTION		309,608	309,608	314,252	314,230		(4,622)		(4,622)		309,608				6,508	11/15/2040
485428-ZX-7	KANSAS ST DEV AUTH SER C FSA REV		05/01/2021	CALLED @ 100.000		805,000	805,000	805,000	805,000						805,000				43,237	05/01/2026
54438C-YS-5	LOS ANGELES CA CMNTY CLG DIST		06/01/2021	TRANSFER TO SA		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				242,903	08/01/2035
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB		04/01/2021	CALLED @ 100.000		106,000	106,000	106,000	106,000						106,000				7,035	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ M BAB		04/01/2021	CALLED @ 100.000		162,000	162,000	163,147	163,017		(6)		(6)		163,010		(1,010)	(1,010)	10,781	04/01/2057
644684-BN-1	NEW HAMPSHIRE ST BUS FINA PENNYCHUCK WTR		01/01/2021	SCHEDULED REDEMPTION		105,000	105,000	105,000	105,000						105,000				4,725	01/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
66705#-AA-3	NORTHTOWN HOUSING DEVELOPMENT CORP		09/15/2021	SCHEDULED REDEMPTION		891,887	891,887	912,543	896,510		(4,623)		(4,623)		891,887				78,308	03/15/2026
76803E-AB-4	RIVER CITY REGL STAD 1999 AMBAC		11/01/2021	CALLED @ 100.000		400,000	400,000	400,000	400,000						400,000				32,360	11/01/2029
797661-ZW-8	SAN FRANCISCO CA BAY AREA RAPI		09/01/2021	TRANSFER TO SA		4,662,259	5,000,000	4,653,350	4,655,660		6,599		6,599		4,662,259				101,111	08/01/2046
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SEC		08/15/2021	SCHEDULED REDEMPTION		620,893	620,893	620,893	620,893						620,893				23,880	08/15/2033
880461-YL-6	TENNESSEE HSG DEV AGY RSDL FIN		12/01/2021	CALLED @ 100.000		2,305,000	2,305,000	2,322,679	2,319,767		(1,032)		(1,032)		2,318,735		(13,735)	(13,735)	116,517	07/01/2044
3199999. Subtotal - Bonds - U.S. Special Revenues						657,348,075	653,990,984	640,369,997	621,886,743		93,575		93,575		659,010,849		(1,662,774)	(1,662,774)	5,680,357	XXX
33835A-AA-7	522 FUNDING CLO LTD 2020-6A CL A 144A	D	11/17/2021	CALLED @ 100.000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				120,359	10/23/2033
00287Y-AY-5	ABBVIE INC SR NT		04/07/2021	GOLDMAN, SACHS & CO		4,472,609	4,133,000	4,231,621	4,215,728		(3,905)		(3,905)		4,211,823		260,785	260,785	53,270	05/14/2026
00287Y-BH-1	ABBVIE INC SR NT		03/09/2021	BARCLAYS CAPITAL INC		455,418	450,000	449,966	449,970		7		7		449,976		5,442	5,442	3,010	11/19/2021
00287Y-BX-6	ABBVIE INC SR NT		12/09/2021	VARIOUS		3,531,877	3,300,000	3,335,515	3,335,366		(2,916)		(2,916)		3,332,450		199,427	199,427	77,493	11/21/2029
00287Y-CR-8	ABBVIE INC SR NT		09/16/2021	CALLED @ 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				263,472	12/15/2021
00289L-AA-3	ABENGOA TRANSMISION SUR SR SEC 144A	D	10/31/2021	SCHEDULED REDEMPTION		190,500	190,500	190,490	190,492		8		8		190,500				13,097	04/30/2043
00100V-AC-4	ACIS CLO LTD 2014-4A CL A 144A	D	02/01/2021	SCHEDULED REDEMPTION		453,622	453,622	453,169	453,221		402		402		453,622				1,874	05/01/2026
00507V-AP-4	ACTIVISION BLIZZARD SR NT		08/11/2021	VARIOUS		274,134	300,000	298,842	298,884		21		21		298,905		(24,771)	(24,771)	2,385	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD SR NT		06/24/2021	VARIOUS		3,083,676	3,400,000	3,390,650	3,390,732		48		48		3,390,780		(307,104)	(307,104)	52,653	09/15/2050
005117-AA-4	ACWA PWR MGMT INVST SR SEC 144A	D	12/15/2021	SCHEDULED REDEMPTION		38,000	38,000	38,000	38,000						38,000				2,262	12/15/2039
00654U-AA-0	ADANI INTL CONT SR SEC 144A	D	09/30/2021	VARIOUS		7,260,000	7,260,000	7,259,364	7,140,000		636		636		7,260,000				99,983	02/16/2031
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		12/01/2021	SCHDLD REDM/PRIN LOSS		559,125	653,015	521,219	559,125						559,125				7,380	05/01/2036
00101J-AF-3	ADT CORP SR NT		08/28/2021	CALLED @ 102.750		5,137,500	5,000,000	4,989,015	4,997,910		881		881		4,998,791		1,209	1,209	333,403	07/15/2022
00766T-AD-2	AECOM CO GUARNT		04/13/2021	TENDER @ 114.625		5,731,250	5,000,000	5,000,000	5,000,000						5,000,000				876,493	10/15/2024
00802#-AA-4	AEROSTAR AIRPORT HLDGS SR SEC NT		09/22/2021	SCHEDULED REDEMPTION		677,515	677,515	677,515	677,515						677,515				38,957	03/22/2035
00130H-CD-5	AES CORP/THE SR NT 144A		08/19/2021	EXCHANGE		1,149,452	1,150,000	1,149,368	1,149,376		76		76		1,149,452				11,201	01/15/2026
00111@-AA-2	AES HAWAII INC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		2,696,300	2,696,300	2,696,300	2,696,300						2,696,300				197,598	06/30/2022
00105Q-AA-4	AES US GENERATION HLDGS LLC SR UNSEC NTS		11/30/2021	SCHEDULED REDEMPTION		2,500,838	2,500,838	2,500,838	2,500,838						2,500,838				104,285	11/30/2023
00841X-AD-2	AGATE BAY MTG LOAN TR 2015-2 A4		12/01/2021	SCHEDULED REDEMPTION		2,989,126	2,989,126	3,033,496	3,020,398		(31,272)		(31,272)		2,989,126				52,799	03/01/2045
00841Y-AD-0	AGATE BAY MTG LOAN TR 2015-3 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		3,203,703	3,203,703	3,283,795	3,258,163		(54,461)		(54,461)		3,203,703				51,067	04/01/2045
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		6,453,534	6,453,534	6,459,951	6,457,241		(3,707)		(3,707)		6,453,534				109,562	06/01/2045
00842B-AC-1	AGATE BAY MTG LOAN TR 2015-5 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		3,693,222	3,693,222	3,728,423	3,717,565		(24,343)		(24,343)		3,693,222				66,010	07/01/2045
00842E-AC-5	AGATE BAY MTG LOAN TR 2016-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		3,759,839	3,759,839	3,831,445	3,818,253		(58,414)		(58,414)		3,759,839				63,580	03/01/2046
00842V-AC-7	AGATE BAY MTG LOAN TR 2016-3 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		4,092,007	4,092,007	4,147,249	4,132,885		(40,878)		(40,878)		4,092,007				69,917	05/01/2037
00846U-AH-4	AGILENT TECHNOLOGIES INC SR NT		04/05/2021	CALLED @ 104.330		10,432,963	10,000,000	9,980,200	9,996,081		475		475		9,996,557		3,443	3,443	580,088	10/01/2022
00138C-AM-0	AIG GLBL FUNDING SEC 144A		09/27/2021	CREDIT AGRICOLE		252,025	250,000	249,808	249,838		48		48		249,886		2,139	2,139	2,456	07/07/2023
00140N-AJ-9	AIMCO 2020-11A CL A2 144A	D	11/08/2021	CALLED @ 100.000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				194,140	10/15/2031
00140N-AL-4	AIMCO 2020-11A CL B2 144A	D	11/08/2021	CALLED @ 100.000		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				72,856	10/15/2031
01185*-AA-3	ALASKA VENTURES LLC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		1,459,565	1,459,565	1,459,565	1,459,565						1,459,565				72,760	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		205,044	205,044	205,044	205,044						205,044				10,173	06/30/2033
012653-AC-5	ALBEMARLE CORP SR NT FRN		03/16/2021	CALLED @ 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				29,508	11/15/2022
01626P-AJ-5	ALIMENTATION COUCHE-TARD CO GUARNT 144A	A	05/14/2021	CALLED @ 102.767		513,835	500,000	499,535	499,847		35		35		499,883		117	117	24,635	07/26/2022
01748N-AE-4	ALLEGION US HOLDING CO GUARNT		10/12/2021	VARIOUS		4,301,560	4,000,000	4,201,505	3,103,014		(9,334)		(9,334)		4,177,480		124,080	124,080	74,649	10/01/2027
01877K-AD-5	ALLIANCE PIPELINE US 144A		12/10/2021	VARIOUS		6,747,915	6,097,630	6,235,163	6,243,249		(30,219)		(30,219)		6,213,030		(115,400)	(115,400)	911,430	12/31/2025
020564-AA-8	ALPEK SA DE CV SR NT 144A	D	02/26/2021	TENDER @ 106.790		10,679,000	10,000,000	9,971,300	9,993,562		503		503		9,994,065		5,935	5,935	799,000	11/20/2022
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		12/30/2021	VARIOUS		609,843	609,843	609,843	609,843						609,843				28,430	06/30/2035
G12638-AD-3	ALTITUDE INFRASTRUCTURE HLDG SEC SER A	D	12/31/2021	TRADE ADJUSTMENT		637,266									637,266					11/18/2027
00184@-AA-4	AMAZON FC EUCLID OH CTL SR SEC		12/31/2021	SCHEDULED REDEMPTION		189,552	189,552	189,552	189,552						189,552				4,858	06/30/2039
00191#-AA-3	AMAZON FC TUCSON AZ LANDLORD LLC CTL		12/31/2021	SCHEDULED REDEMPTION		207,710	207,710	207,710	207,710						207,710				5,905	08/31/2039
743510-AA-6	AMAZON OAK CREEK PTC CTL		12/10/2021	SCHEDULED REDEMPTION		1,184,187	1,184,187	1,184,187	1,184,187						1,184,187				30,147	07/10/2040
02376X-AA-7	AMER AIRLN 14-1 B PTT EQUIP TR		05/21/2021	VARIOUS		69,273	69,432	69,432	69,432						69,432		(159)	(159)	1,937	10/01/2022
02507*-AC-8	AMERICAN CENTURY CO INC SER C SR NT		11/15/2021	CALLED @ 106.432		5,321,599	5,000,000	5,000,000	5,000,000						5,000,000				660,624	03/09/2023
025537-AQ-4	AMERICAN ELEC PWR SR NT SER M		10/07/2021	MARKETAXESS		750,038	750,000	749,370	749,394		163		163		749,557		480	480	4,969	11/01/2023
025537-AR-2	AMERICAN ELEC PWR SR NT SER N		03/08/2021	TORONTO DOMINION		783,392	800,000	798,152	798,194		70		70		798,263		(14,871)	(14,871)	2,444	11/01/2025
025816-BY-4	AMERICAN EXPRESS CO SR NT		10/05/2021	CALLED @ 100.000		450,000	450,000	449,901	449,971		26		26		449,997		3	3	15,263	11/05/2021
0258M0-EL-9	AMERICAN EXPRESS CREDIT SR NT		12/02/2021	EXCHANGE/VARIOUS		31,992,788	32,000,000	31,766,820	31,866,920		27,284		27,284		31,894,204		98,584	98,584	1,101,467	05/03/2027
02660T-FG-3	AMERICAN HOME MTG INVESTM 2005-2 CL 4A2		12/01/2021	SCHEDULED REDEMPTION		661,994	661,994	635,600	657,327		4,668		4,668		661,994				6,443	09/01/2045
02665U-AA-3	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		12/01/2021	SCHEDULED REDEMPTION		100,435	100,435	100,430	100,433		2		2		100,435				2,337	10/01/2036
02665X-AA-7	AMERICAN HOMES 4RENT 2014-SFR3 CL A 144A		12/01/2021	SCHEDULED REDEMPTION		167,535	167,535	167,524	167,530		5		5		167,535				3,901	12/01/2036
02666A-AA-6	AMERICAN HOMES 4RENT 2015-SFR1 CL A 144A		12/01/2021	SCHEDULED REDEMPTION		39,557	39,557	39,555	39,556		1		1		39,557				831	04/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02666B-AA-4	AMERICAN HOMES 4RENT 2015-SFR2 CL A 144A		12/01/2021	SCHEDULED REDEMPTION		64,247	64,247	64,245	64,246		1		1		64,247				1,497	10/01/2045
02665W-CX-7	AMERICAN HONDA FINANCE SR NT FRN		03/05/2021	CITIGROUP SEC INC		5,029,500	5,000,000	5,000,000	5,000,000						5,000,000		29,500	29,500	7,690	06/27/2022
026874-CU-9	AMERICAN INTL GRP SR NT		09/07/2021	CALLED @ 103.156		5,157,800	5,000,000	4,953,850	4,992,017		3,787		3,787		4,995,804		4,196	4,196	344,675	06/01/2022
026874-DQ-7	AMERICAN INTL GRP SR NT		09/08/2021	WELLS FARGO BANK, N.A.		262,918	250,000	249,730	249,762		35		35		249,797		13,121	13,121	4,340	06/30/2025
03040#-AE-2	AMERICAN WATER CAPITAL CORP SR NT SER D		06/14/2021	CALLED @ 102.709		8,935,716	8,700,000	8,700,000	8,700,000						8,700,000				476,950	12/21/2021
03066P-AB-5	AMERICREDIT AUTO REC 2020-3 CL A2		10/07/2021	VARIOUS		1,250,234	1,250,000	1,249,962	1,249,965		28		28		1,249,992		242	242	3,328	03/18/2024
03063F-AB-0	AMERICREDIT AUTO REC 2021-1 CL A2		12/18/2021	SCHEDULED REDEMPTION		303,846	303,846	303,841			5		5		303,846				525	06/18/2024
03067D-AB-1	AMERICREDIT AUTOM REC 2020-1 CL A2A		08/18/2021	VARIOUS		330,199	330,199	330,195	330,198		1		1		330,199				1,329	03/20/2023
03072S-QP-3	AMERIQUEST MTG SECURITIES 2004-FR1 CL A6		12/01/2021	SCHEDULED REDEMPTION		2,067,211	2,067,211	2,067,211	2,067,211						2,067,211				57,562	05/01/2034
03072S-QQ-1	AMERIQUEST MTG SECURITIES 2004-FR1 CL A7		12/01/2021	SCHEDULED REDEMPTION		27,663	27,663	27,663	27,663						27,663				669	05/01/2034
00176B-AA-4	AMF FLORENCE LLC SEC		12/31/2021	VARIOUS		2,478,860	2,478,860	2,478,860	2,478,860						2,478,860				82,401	12/31/2035
031162-BN-9	AMGEN INC SR NT		12/29/2021	CALLED @ 101.232		10,123,200	10,000,000	9,953,500	9,992,577		5,346		5,346		9,997,922		2,078	2,078	530,006	05/15/2022
031162-CQ-1	AMGEN INC SR NT		04/07/2021	GOLDMAN, SACHS & CO		2,172,780	2,000,000	2,097,720	2,084,118		(3,078)		(3,078)		2,081,041		91,739	91,739	27,911	11/02/2027
032095-AB-7	AMPHENOL CORP SR NT		11/01/2021	CALLED @ 100.000		8,230,000	8,230,000	8,649,892	8,301,987		(65,163)		(65,163)		8,236,824		(6,824)	(6,824)	411,500	02/01/2022
032654-AJ-4	ANALOG DEVICES INC SR NT SER 10YR		10/20/2021	CALLED @ 110.381		22,076,200	20,000,000	20,127,350	20,069,368		(11,161)		(11,161)		20,058,206		(58,206)	(58,206)	2,737,033	12/15/2025
03330N-AA-2	ANCHORAGE CAP CLO LTD 2019-11A CL A 144A	D	07/22/2021	SCHEDULED REDEMPTION		2,750,000	2,750,000	2,737,625	2,738,120		11,880		11,880		2,750,000				33,310	07/22/2032
G1265#-AA-5	ANDEAN POWER GENERATION SEC	D	06/30/2021	VARIOUS		455,734	455,734	448,088	444,990		10,744		10,744		455,734				23,732	06/05/2028
034863-AV-2	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/15/2021	BANK OF AMERICA NA		287,030	250,000	249,773	249,803		9		9		249,812		37,218	37,218	6,196	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL CO GUARNT 144A	D	03/05/2021	JEFFERIES LLC		553,082	450,000	447,453	447,599		34		34		447,633		105,449	105,449	10,664	04/01/2030
03512T-AC-5	ANGLOGOLD HLDGS PLC SR NT	D	10/25/2021	TENDER @ 103.451		9,827,845	9,500,000	9,481,840	9,496,404		1,818		1,818		9,498,221		1,779	1,779	928,324	08/01/2022
035242-AB-2	ANHEUSER-BUSCH INBEV FIN CO GUARNT	C	04/07/2021	GOLDMAN, SACHS & CO		2,136,860	2,000,000	2,152,540	2,147,897		(1,223)		(1,223)		2,146,674		(9,814)	(9,814)	58,222	01/17/2043
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT	C	10/08/2021	BARCLAYS CAPITAL INC		1,059,600	1,000,000	1,022,650	1,021,857		(536)		(536)		1,021,321		38,279	38,279	46,667	07/15/2042
03674X-AC-0	ANTERO RES CORP CO GUARNT		02/10/2021	VARIOUS		8,000,000	8,000,000	7,823,750	7,896,233		4,897		4,897		7,901,130		98,870	98,870	62,305	12/01/2022
036752-AN-3	ANTHEM INC SR NT		08/05/2021	SUSQUEHANNA FINANCIAL		1,025,410	1,000,000	996,250	996,470		206		206		996,676		28,734	28,734	16,500	05/15/2030
G29628-AB-9	AP ARISTOTLE HLD SEC SER SR	D	12/29/2021	CALLED @ 100.000		1,277,568	1,277,568	1,282,249			(1,462)		(1,462)		1,282,228		(4,661)	(4,661)		12/31/2028
G29628-AA-1	AP ARISTOTLE HLD SUPER SENIOR NTS	D	12/29/2021	CALLED @ 100.000		2,190,116	2,190,116	2,198,141			(33)		(33)		2,198,108		(7,992)	(7,992)		12/31/2028
00229*-AA-3	AP TUNDRA HOLDINGS SEC		08/15/2021	SCHEDULED REDEMPTION		118,351	118,351	118,351	118,351						118,351				3,529	02/15/2042
037833-BA-7	APPLE INC SR NT		04/07/2021	GOLDMAN, SACHS & CO		2,160,940	2,000,000	2,131,320	2,126,976		(975)		(975)		2,126,001		34,939	34,939	46,000	02/09/2045
037833-BZ-2	APPLE INC SR NT		12/21/2021	VARIOUS		210,726	200,000	199,454	199,678		43		43		199,721		11,005	11,005	5,866	08/04/2026
037833-DV-9	APPLE INC SR NT		10/05/2021	MARKETAXESS		352,632	350,000	349,048	349,249		242		242		349,491		3,141	3,141	2,377	05/11/2023
03789X-AE-8	APPLEBEES/IHOP FDG 2019-1A CL A2II 144A		09/05/2021	SCHEDULED REDEMPTION		187,500	187,500	187,500	187,500						187,500				6,642	06/05/2049
038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A2 144A		10/30/2021	SCHEDULED REDEMPTION		130,000	130,000	130,359	130,347		(347)		(347)		130,000				3,419	07/30/2050
C0445#-AL-0	ARC RESOURCES LTD. SER G SR NT	A	08/23/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,100	08/23/2021
C0445#-AM-8	ARC RESOURCES LTD. SER H SR NT	A	09/27/2021	VARIOUS		12,519,463	12,000,000	12,000,000	12,000,000						12,000,000				1,009,048	08/23/2024
04365X-AA-6	ASCOT GRP LTD SR NT 144A	D	09/14/2021	JEFFERIES LLC		526,545	500,000	500,000	500,000						500,000		26,545	26,545	15,997	12/15/2030
046353-AX-6	ASTRAZENECA PLC SR NT	D	06/23/2021	U.S. BANCORP		2,579,130	3,000,000	2,937,180	2,937,778		724		724		2,938,502		(359,372)	(359,372)	56,490	08/06/2050
00206R-MC-3	AT&T INC SR NT 144A		09/09/2021	EXCHANGE		2,850,226	3,026,000	2,847,732	2,848,456		1,770		1,770		2,850,226				103,262	09/15/2053
00206R-MD-1	AT&T INC SR NT 144A		04/07/2021	GOLDMAN, SACHS & CO		1,706,026	1,857,000	1,731,765	1,732,253		466		466		1,732,719		(26,693)	(26,693)	36,807	09/15/2055
00206R-MF-6	AT&T INC SR NT 144A		09/09/2021	EXCHANGE/VARIOUS		586,290	587,000	481,332	481,740		561		561		482,301		103,988	103,988	2,370	12/01/2033
00206R-JX-1	AT&T INC SR NT SER		12/07/2021	GOLDMAN, SACHS & CO		2,434,920	2,400,000	2,396,448	2,396,726		449		449		2,397,175		37,745	37,745	56,427	06/01/2027
00206R-JY-9	AT&T INC SR NT SER		04/05/2021	GOLDMAN, SACHS & CO		1,996,620	2,000,000	1,996,780	1,996,930		68		68		1,996,998		(378)	(378)	19,250	06/01/2031
04774#-AB-8	ATLANTA FALCONS SR NT SER B		09/01/2021	SCHEDULED REDEMPTION		231,865	231,865	231,865	231,865						231,865				8,324	09/01/2042
04774#-AA-0	ATLANTA FALCONS SR SEC NT SER A		09/01/2021	SCHEDULED REDEMPTION		330,232	330,232	330,232	330,232						330,232				11,855	09/01/2042
05252A-BK-6	AUST & NZ BANKING GRP SR NT 144A	D	01/12/2021	MATURED		12,500,000	12,500,000	12,649,450	12,500,591		(591)		(591)		12,500,000				304,688	01/12/2021
05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 144A		12/31/2021	SCHEDULED REDEMPTION		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				68,977	06/30/2035
05348E-AU-3	AVALONBAY COMM IN SR NT MTN DTD 11/21/14		10/18/2021	SUSQUEHANNA FINANCIAL		289,346	270,000	277,069	275,080		(1,006)		(1,006)		274,074		15,271	15,271	8,794	11/15/2024
P0005#-AA-2	AXIA PWR SA SR SEC	D	10/05/2021	VARIOUS		12,924,299	12,550,074	12,424,573	12,456,767		18,344		18,344		12,475,110		74,964	74,964	1,378,569	05/20/2024
002474-B@-2	AZZ INC. SR NT		08/01/2021	TRANSFER TO SA		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				177,520	12/17/2032
05607Y-AC-5	B2R MTG TR 2015-1 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		3,669,102	3,669,102	3,705,632	3,685,594		(16,492)		(16,492)		3,669,102				117,202	05/01/2048
05605G-AJ-1	B2R MTG TR 2015-2 CL B		08/01/2021	SCHEDULED REDEMPTION		4,430,698	4,430,698	4,563,543	4,447,886		(17,188)		(17,188)		4,430,698				204,179	11/01/2048
05605G-AL-6	B2R MTG TR 2015-2 CL C		12/01/2021	SCHEDULED REDEMPTION		3,515,393	3,515,393	3,525,517	3,520,767		(5,374)		(5,374)		3,515,393				344,205	11/01/2048
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		02/01/2021	SCHEDULED REDEMPTION		3,014,852	3,014,852	3,014,852	3,014,852						3,014,852				14,810	03/01/2021
05605L-AJ-0	B2R MTG TR 2016-1 CL B 144A		05/01/2021	SCHEDULED REDEMPTION		4,735,000	4,735,000	4,877,031	4,738,005		(3,005)		(3,005)		4,735,000				104,414	01/01/2023
G0754#-AD-9	BABCOCK INTL GRP PLC SER B SR NT	D	03/17/2021	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				705,000	03/17/2021
05523R-AE-7	BAE SYSTEMS PLC SR NT 144A	D	09/01/2021	TRANSFER TO SA		8,112,287	8,000,000	8,114,400	8,113,953		(1,666)		(1,666)		8,112,287				230,667	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC SR NT 144A	D	07/16/2021	VARIOUS		14,575,950	15,000,000	14,473,050	14,887,743		8,553	419,728	(411,175)		14,476,568		99,382	99,382	239,479	02/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
058498-AR-7	BALL CORP SR NT		10/28/2021	CALLED @ 101.690		3,559,150	3,500,000	3,500,000	3,500,000						3,500,000				255,053	03/15/2022
05524V-AG-2	BAMLL TRUST 2011-FSHN CL C 144A		05/11/2021	CALLED @ 100.000		3,000,000	3,000,000	3,059,925	3,003,747		(2,697)		(2,697)		3,001,050		(1,050)	(1,050)	63,975	07/01/2033
05524V-AJ-6	BAMLL TRUST 2011-FSHN CL D 144A		05/01/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,079,752	4,000,000						4,000,000				93,597	07/01/2033
059496-AY-5	BANC OF AMERICA ALT LN 2007-1 CL 3A19		12/01/2021	SCHDLD REDM/PRIN LOSS		777,274	946,998	802,202	774,783		2,492		2,492		777,274				36,752	04/01/2037
06051G-AV-1	BANC OF AMERICA FNDG 2004-A CL 1A1		12/01/2021	SCHEDULED REDEMPTION		30,767	30,767	30,979	30,819		(51)		(51)		30,767				610	09/01/2034
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		12/01/2021	SCHDLD REDM/PRIN LOSS		1,009,684	1,041,899	1,008,444	994,419		15,265		15,265		1,009,684				33,047	03/01/2036
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		12/01/2021	SCHEDULED REDEMPTION		411,896	411,896	396,346	403,722		8,175		8,175		411,896				13,921	10/01/2033
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1		12/01/2021	SCHDLD REDM/PRIN LOSS		1,495,736	1,556,060	1,424,036	1,533,705		(37,969)		(37,969)		1,495,736				46,639	03/01/2036
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13		12/01/2021	SCHDLD REDM/PRIN LOSS		557,485	591,628	556,029	552,060		5,425		5,425		557,485				15,850	10/01/2035
05949C-MA-1	BANC OF AMERICA MTG SECS 2005-10 CL 1A20		12/31/2021	CREDIT RECOVERY		38,536											38,536	38,536		11/02/2035
05949A-DF-4	BANC OF AMERICA MTG SECUR 2004-D CL 2A1		11/01/2021	SCHEDULED REDEMPTION		43,966	43,966	40,257	42,467		1,499		1,499		43,966				668	05/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2		11/01/2021	SCHEDULED REDEMPTION		202,290	202,290	177,509	186,817		15,472		15,472		202,290				3,073	05/01/2034
05949A-HB-9	BANC OF AMERICA MTG SECUR 2004-E CL 2A7		12/01/2021	SCHEDULED REDEMPTION		275,297	275,297	245,874	256,337		18,959		18,959		275,297				4,425	06/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		12/01/2021	SCHEDULED REDEMPTION		364,456	364,456	357,360	360,260		4,196		4,196		364,456				4,913	12/01/2034
05949A-H9-4	BANC OF AMERICA MTG SECUR 2005-A CL 2A2		12/01/2021	SCHEDULED REDEMPTION		140,960	140,960	125,807	131,377		9,583		9,583		140,960				2,576	02/01/2035
06051G-HJ-1	BANK OF AMERICA CORP 06/25/18		06/07/2021	ROYAL BANK OF CANADA		11,019,820	11,000,000	11,034,310	11,008,817		(4,087)		(4,087)		11,004,730		15,090	15,090	19,490	06/25/2022
06051G-JQ-3	BANK OF AMERICA CORP SR NT		10/12/2021	BANK OF AMERICA NA		1,997,620	2,000,000	2,000,000							2,000,000		(2,380)	(2,380)	19,620	03/11/2027
06051G-JC-4	BANK OF AMERICA CORP SR NT FRN 05/19/20		03/08/2021	CREDIT SUISSE SEC LLC		5,078,200	5,000,000	5,000,000	5,000,000						5,000,000		78,200	78,200	22,909	05/19/2024
06051G-JY-6	BANK OF AMERICA CORP SR NT FRN MTN		10/07/2021	JANE STREET EXECUTION		849,159	850,000	850,000							850,000		(842)	(842)	1,408	06/14/2024
06051G-JG-5	BANK OF AMERICA CORP SR NT09/25/20		10/08/2021	VARIOUS		4,907,889	4,900,000	4,900,000	4,900,000						4,900,000		7,889	7,889	32,673	09/25/2025
06051G-FL-8	BANK OF AMERICA CORP SUB MTN		03/08/2021	BANK OF AMERICA NA		3,365,670	3,000,000	3,246,785	3,207,132		(6,283)		(6,283)		3,200,850		164,820	164,820	48,875	10/22/2026
06051G-GC-7	BANK OF AMERICA CORP SUB NT SER L		09/14/2021	VARIOUS		3,355,420	3,000,000	3,142,720	3,125,193		(4,384)		(4,384)		3,120,809		234,611	234,611	64,953	11/25/2027
05949A-ZG-8	BANK OF AMERICA MTG SEC 2004-L CL 4A1		12/01/2021	SCHEDULED REDEMPTION		231,210	231,210	233,524	231,318		(108)		(108)		231,210				2,295	01/01/2035
05949A-3N-8	BANK OF AMERICA MTG SECS 2005-3 CL 2A1		12/01/2021	SCHDLD REDM/PRIN LOSS		792,128	808,343	792,176	785,302		6,826		6,826		792,128				30,177	03/01/2035
00205H-AL-9	BANK OF AUSTRIA 1999-6A_ 144A	D	03/12/2021	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				80,636	03/12/2021
06367W-JN-4	BANK OF MONTREAL SR NT MTN DTD 03/26/19	A	03/04/2021	CITIGROUP SEC INC		16,585,470	16,500,000	16,566,670	16,530,241		(4,605)		(4,605)		16,525,637		59,833	59,833	25,964	03/26/2022
06406F-AA-1	BANK OF NY MELLON CORP SR NT		03/15/2021	CALLED @ 100.000		20,000,000	20,000,000	19,980,200	19,998,825		836		836		19,999,661		339	339	208,333	04/15/2021
06406R-AB-3	BANK OF NY MELLON CORP SR NT 02/07/17		05/21/2021	VARIOUS		2,763,515	2,500,000	2,652,175	2,628,238		(7,717)		(7,717)		2,620,522		142,993	142,993	68,362	02/07/2028
06406F-AF-0	BANK OF NY MELLON CORP SR NT FRN		12/23/2021	PACIFIC LIFE CORP		5,106,490	5,072,000	5,165,832	5,126,296		(28,846)		(28,846)		5,097,450		9,040	9,040	72,467	10/30/2023
06654D-AE-7	BANNER HEALTH NT		09/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				244,368	01/01/2051
07133M-AA-4	BATTALION CLO LTD 2019-16A CL A 144A		12/20/2021	CALLED @ 100.000		2,625,000	2,625,000	2,613,188	2,613,562		2,387		2,387		2,615,949		9,051	9,051	48,225	12/19/2032
071813-BW-8	BAXTER INTL INC SR NT 144A		05/13/2021	EXCHANGE		6,976,602	7,000,000	6,974,170	6,975,803		800		800		6,976,602				170,508	04/01/2030
05531F-AY-9	BB&T CORP SR NT FRN MTN DTD 03/21/17		03/01/2021	SUNTRUST CPTL MKTS		16,740,043	16,645,000	16,738,236	16,687,922		(5,936)		(5,936)		16,681,986		58,057	58,057	62,240	04/01/2022
07359B-AA-5	BEACON CONTAINER FIN 2021-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		333,333	333,333	333,188			145		145		333,333				958	10/22/2046
07387A-ET-8	BEAR STEARNS ADJ RATE MTG 2005-10 CL A3		12/01/2021	SCHEDULED REDEMPTION		1,153,196	1,153,196	1,130,042	1,148,043		5,153		5,153		1,153,196				18,752	10/01/2035
07384M-YZ-9	BEAR STEARNS ARM 2003-7 CL 9A		12/01/2021	SCHEDULED REDEMPTION		249,489	249,489	252,295	249,819		(330)		(330)		249,489				4,078	10/01/2033
07384M-ZU-9	BEAR STEARNS ARM TR 2003-8 CL 3A		12/01/2021	SCHEDULED REDEMPTION		8,359	8,359	8,480	8,359						8,359				149	01/01/2034
07384M-ZX-3	BEAR STEARNS ARM TR 2003-8 CL 5A		12/01/2021	SCHEDULED REDEMPTION		59,999	59,999	59,736	59,988		10		10		59,999				642	01/01/2034
075887-BK-4	BECTON DICKINSON AND CO SR NT		09/13/2021	CALLED @ 104.246		12,647,125	12,132,000	11,522,074	11,943,446		59,022		59,022		12,002,468		129,532	129,532	928,826	03/01/2023
081331-AB-6	BELVOIR LAND LLC NT SER A-1		12/15/2021	SCHEDULED REDEMPTION		1,019,106	1,019,106	1,137,608	1,073,978		(54,871)		(54,871)		1,019,106				51,261	12/15/2025
081437-AR-6	BEMIS CO INC CO GUARNT SER		07/15/2021	CALLED @ 100.000		10,000,000	10,000,000	9,988,529	9,993,791		4,225		4,225		9,998,016		1,984	1,984	337,500	10/15/2021
08179H-AA-8	BENEFIT STREET CLO 2017-12A CL A1 144A	D	10/15/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,971,685	3,973,168		26,832		26,832		4,000,000				58,676	10/15/2030
08186P-AA-1	BENEFIT STREET CLO LT 2019-18A CL A 144A	D	11/16/2021	CALLED @ 100.000		4,000,000	4,000,000	3,981,600	3,982,131		3,869		3,869		3,986,000		14,000	14,000	67,530	10/15/2032
084659-AS-0	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/08/2021	EXCHANGE		9,989,340	10,000,000	9,987,100	9,988,898		442		442		9,989,340				160,875	04/15/2025
084659-AU-5	BERKSHIRE HATHAWAY ENERG SR NT 144A		03/08/2021	EXCHANGE		19,997,046	20,000,000	19,996,800	19,996,997		49		49		19,997,046				700,944	07/15/2030
084670-BC-1	BERKSHIRE HATHAWAY INC SR NT SER B		08/15/2021	MATURED		10,000,000	10,000,000	9,999,200	9,999,941		59		59		10,000,000				375,000	08/15/2021
08516*-AA-8	BERLIN STATION SR NT SER A		10/31/2021	SCHEDULED REDEMPTION		750,000	750,000	470,209	750,000						750,000				42,656	09/30/2031
09143#-AA-3	BISHOP HILL ENERGY LLC		12/31/2021	SCHEDULED REDEMPTION		2,737,273	2,737,273	2,737,273	2,737,273						2,737,273				83,324	06/30/2037
09247X-AR-2	BLACKROCK INC SR NT		04/22/2021	VARIOUS		1,615,677	1,650,000	1,644,126	1,644,450		153		153		1,644,603		(28,926)	(28,926)	22,916	01/28/2031
05565E-BD-6	BMW US CAPITAL LLC CO GUARFRN 144A	C	08/13/2021	MATURED		17,500,000	17,500,000	17,547,750	17,513,990		(13,990)		(13,990)		17,500,000				91,641	08/13/2021
09659T-2B-6	BNP PARIBAS SUB 144A	D	07/13/2021	BNP PARIBAS SEC CORP		14,661,600	15,000,000	14,669,700	15,000,000		742	330,300	(329,558)		14,670,442		(8,842)	(8,842)	359,085	08/12/2035
09681L-AJ-9	BOC AVIATION LTD SR NT 144A	D	07/27/2021	CITIGROUP GLBL MKT INC		2,130,000	2,000,000	2,055,800	2,042,526		(6,214)		(6,214)		2,036,312		93,688	93,688	56,194	10/10/2024
097023-CY-9	BOEING CO SR NT		02/02/2021	MORGAN STANLEY CPTL		595,410	500,000	530,068	529,127		(263)		(263)		528,864		66,546	66,546	6,652	05/01/2030
097023-DG-7	BOEING CO SR NT		06/02/2021	J P MORGAN SEC INC		301,482	300,000	300,000							300,000		1,482	1,482	2,196	02/04/2026
F1068#-AD-9	BONDUELLE SCA SR NT	D	08/03/2021	SCHEDULED REDEMPTION		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				332,640	08/03/2022
10112R-AU-8	BOSTON PROPERTIES LP SR NT		10/15/2021	CALLED @ 104.284		26,071,100	25,000,000	24,944,750	24,987,338		4,681		4,681		24,992,018		7,982	7,982	2,231,425	02/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10240*-AA-7	BOWIE ACQ SR NT		12/31/2021	SCHEDULED REDEMPTION		2,098,333	2,098,333	2,098,333	2,098,333						2,098,333				82,255	09/30/2038
10334#-AM-4	BOYD WATTERSON GSA REIT SR NT SER I		06/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				153,700	12/23/2030
05583J-AH-5	BPCE SA SR NT 144A	D	12/23/2021	PACIFIC LIFE CORP		19,719,000	20,000,000	20,000,000	20,000,000						20,000,000		(281,000)	(281,000)	401,069	10/06/2026
07330M-AC-1	BRANCH BANKING & TR SUB SER BKNT		05/20/2021	GOLDMAN, SACHS & CO		1,259,856	1,200,000	1,191,050	1,192,020		324		324		1,192,344		67,512	67,512	21,703	09/17/2029
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A		12/30/2021	SCHEDULED REDEMPTION		366,667	366,667	366,667	366,667						366,667				23,980	06/30/2024
110122-CN-6	BRISTOL-MYERS SQUIBB CO SR NT		04/15/2021	MARKETAXESS		1,264,747	1,150,000	1,147,341	1,147,528		125		125		1,147,653		117,094	117,094	12,676	06/15/2026
110122-CU-0	BRISTOL-MYERS SQUIBB CO SR NT		02/19/2021	MATURED		1,000,000	1,000,000	999,907	999,979		21		21		1,000,000				14,375	02/19/2021
110122-CY-2	BRISTOL-MYERS SQUIBB CO SR NT		04/27/2021	MORGAN STANLEY CPTL		208,486	200,000	199,943	199,953		7		7		199,960		8,526	8,526	3,881	02/15/2023
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		03/24/2021	CALLED @ 108.523		16,278,450	15,000,000	14,971,158	14,975,209		2,076		2,076		14,977,285		22,715	22,715	1,643,450	08/15/2023
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT		10/07/2021	VARIOUS		100,017	100,000	100,000	100,000						100,000		17	17	485	11/13/2023
110122-CJ-5	BRISTOL-MYERS SQUIBB CO SR NT FRN		03/09/2021	JANE STREET EXECUTION		250,833	250,000	250,000	250,000						250,000		833	833	484	05/16/2022
11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A	C	12/15/2021	SCHEDULED REDEMPTION		78,369	78,369	78,369	78,369						78,369				2,133	06/15/2029
11042A-AA-2	BRITISH AIRWAYS PLC SR SEC 144A	C	12/20/2021	SCHEDULED REDEMPTION		43,328	43,328	43,328	43,328						43,328				1,633	06/20/2024
11134L-AR-0	BROADCOM CRP / CAYMN FI CO GUARNT		09/30/2021	EXCHANGE		477,194	500,000	466,680	474,869		2,325		2,325		477,194				21,146	01/15/2028
11135F-AQ-4	BROADCOM INC CO GUARNT		09/30/2021	EXCHANGE		21,873	20,000	21,942			(69)		(69)		21,873				726	11/15/2030
11135F-AX-9	BROADCOM INC CO GUARNT		01/20/2021	TENDER @ 104.830		262,075	250,000	254,978	254,106		(234)		(234)		253,872		(3,872)	(3,872)	14,137	10/15/2022
11135F-AZ-4	BROADCOM INC CO GUARNT		09/30/2021	EXCHANGE/VARIOUS		4,585,036	4,250,000	4,440,162	4,428,253		(16,100)		(16,100)		4,412,153		172,883	172,883	132,429	04/15/2026
11135F-BD-2	BROADCOM INC CO GUARNT		09/30/2021	EXCHANGE/VARIOUS		761,386	700,000	696,967	697,063		132		132		697,195		64,191	64,191	25,764	04/15/2030
11135F-BQ-3	BROADCOM INC SR NT 144A		10/13/2021	BARCLAYS CAPITAL INC		405,104	300,000	298,822			(62,906)		(62,906)		349,960		55,144	55,144	372	11/15/2036
11135F-BP-5	BROADCOM INC SR NT 144A		12/31/2021	TRADE ADJUSTMENT		277,518									277,518					11/15/2035
115236-AC-5	BROWN & BROWN INC SR NT		01/12/2021	JEFFERIES LLC		1,541,385	1,500,000	1,498,350	1,498,388		5		5		1,498,393		42,992	42,992	10,885	03/15/2031
12189L-AF-8	BURLINGTN NORTH SANTA FE DEB		06/15/2021	CALLED @ 100.000		7,000,000	7,000,000	6,982,710	6,998,585		911		911		6,999,496		504	504	181,125	09/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE PASS THRU		01/15/2021	SCHEDULED REDEMPTION		139,604	139,604	139,604	139,604						139,604				6,071	01/15/2022
12532#-AA-8	BURLINGTON NORTH SR SEC NT SER D		01/15/2021	SCHEDULED REDEMPTION		323,993	323,993	323,993	323,993						323,993				18,338	01/15/2023
12533#-AA-5	BURLINGTON NORTH SR SEC NT SER E		01/15/2021	SCHEDULED REDEMPTION		495,908	495,908	495,908	495,908						495,908				28,068	01/15/2023
12533*-AA-9	BURLINGTON NORTH SR SEC NT SER F		01/15/2021	SCHEDULED REDEMPTION		368,727	368,727	368,727	368,727						368,727				20,870	01/15/2023
12533@-AA-7	BURLINGTON NORTH SR SEC NT SER G		01/15/2021	SCHEDULED REDEMPTION		268,165	268,165	268,165	268,165						268,165				15,178	01/15/2023
12806*-AH-4	CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2021	SCHEDULED REDEMPTION		478,266	478,266	478,266	478,266						478,266				27,309	01/15/2032
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL A 144A		12/25/2021	SCHEDULED REDEMPTION		1,700,000	1,700,000	1,699,616	1,699,629		371		371		1,700,000				23,325	09/25/2045
133131-AT-9	CAMDEN PROPERTY TR SR NT		12/23/2021	PACIFIC LIFE CORP		10,176,900	10,000,000	9,894,500	9,976,810		11,422		11,422		9,988,232		188,668	188,668	301,556	12/15/2022
134011-AA-3	CAMP PENDLETON/QUANT 2003A-1 144A MBIA		04/01/2021	CALLED @ 100.000		100,000	100,000	100,000	100,000						100,000				5,937	10/01/2043
134429-BJ-7	CAMPBELL SOUP CO SR NT		07/30/2021	U.S. BANCORP		715,855	700,000	709,935	709,897		(578)		(578)		709,319		6,536	6,536	12,884	04/24/2030
13467R-AA-7	CAMPUS DRV LEASE-BCKD A PTC SER A144A		12/15/2021	SCHEDULED REDEMPTION		25,348	25,348	25,348	25,348						25,348				654	01/15/2052
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT	A	02/04/2021	MARKETAXESS		250,650	250,000	250,650			(14)		(14)		250,636		14	14	188	12/14/2023
13876C-AL-1	CANYON CAP CLO LTD 2015-1A CL AS 144A	D	05/06/2021	CALLED @ 100.000		1,750,000	1,750,000	1,744,575	1,744,569		484		484		1,745,053		4,947	4,947	14,638	04/15/2029
14040H-AY-1	CAPITAL ONE FINANCIAL CO SR NT		07/15/2021	MATURED		15,000,000	15,000,000	14,930,550	14,995,357		4,643		4,643		15,000,000				712,500	07/15/2021
14040H-BY-0	CAPITAL ONE FINANCIAL CO SR NT		03/30/2021	CALLED @ 100.000		1,000,000	1,000,000	999,120	999,899		76		76		999,974		26	26	14,375	04/30/2021
14155#-AB-6	CARDINALS BALLPK SR NT		09/30/2021	SCHEDULED REDEMPTION		1,291,067	1,291,067	1,291,067	1,291,067						1,291,067				74,495	09/30/2027
14173#-AA-6	CARESOURCE MGMT GROUP CO CTL		12/15/2021	SCHEDULED REDEMPTION		414,514	414,514	414,514	414,514						414,514				12,099	03/15/2044
141781-BB-9	CARGILL INC NT 144A		12/10/2021	CALLED @ 100.000		1,500,000	1,500,000	1,530,315	1,504,134		(3,328)		(3,328)		1,500,806		(806)	(806)	63,113	03/01/2022
14314D-AA-1	CARLYLE FINANCE SUB LLC CO GUARNT 144A		09/01/2021	TRANSFER TO SA		5,364,467	5,000,000	5,397,750	5,391,496		(27,029)		(27,029)		5,364,467				166,250	09/19/2029
14448C-AM-6	CARRIER GLBL CORP SR NT		02/15/2021	CALLED @ 103.316		258,290	250,000	250,000	250,000						250,000				10,694	02/15/2023
14448C-AS-3	CARRIER GLBL CORP SR NT		02/18/2021	BNP PARIBAS SEC CORP		262,613	250,000	249,990	249,990		0		0		249,990		12,622	12,622	3,403	04/05/2050
14686A-AA-7	CARVAL CLO LTD 2019-1A AN 144A	D	03/12/2021	CALLED @ 100.000		1,000,000	1,000,000	998,620	998,695		63		63		998,757		1,243	1,243	6,754	04/20/2032
14888@-AA-4	CATALYST OLD RIVER HYDRO SEC		12/31/2021	SCHEDULED REDEMPTION		769,000	769,000	769,000	769,000						769,000				28,666	11/30/2029
14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A	D	07/22/2021	CALLED @ 100.050		9,953,939	9,948,964	9,874,347	9,877,730		9,389		9,389		9,887,118		61,846	61,846	115,675	04/22/2030
14918K-AJ-6	CATHEDRAL LAKE LTD 2016-4A CL AR 144A	D	04/07/2021	CALLED @ 100.000		7,700,000	7,700,000	7,654,600	7,656,417		2,373		2,373		7,658,790		41,210	41,210	53,170	10/20/2028
G1981*-AA-2	CAYMAN UNIVERSE SR NT	D	09/30/2021	SCHEDULED REDEMPTION		1,008,599	1,008,599	1,000,996	1,001,044		7,555		7,555		1,008,599				25,646	09/30/2045
12502Y-AP-8	CCR INC MT100 DPR 2012-CA CL C 144A	C	12/10/2021	SCHEDULED REDEMPTION		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				62,909	07/10/2022
G12638-AH-4	CDC MIDCO LLC SEC		12/31/2021	TRADE ADJUSTMENT		132,556									132,556					08/17/2028
14986W-AA-6	CE OAXACA II SR SEC 144A	D	12/31/2021	SCHEDULED REDEMPTION		470,000	470,000	470,000	470,000						470,000				34,075	12/31/2031
14986V-AA-8	CE OAXACA IV SR SEC 144A	D	06/30/2021	SCHEDULED REDEMPTION		438,560	438,560	438,560	438,560						438,560				24,200	12/31/2031
127398-AA-9	CED NV VA WATER SR NT SER C		12/31/2021	VARIOUS		64,733	64,733	64,733							64,733				1,369	12/31/2046
15103J-AA-0	CELEO REDES OPERACION CL SR SEC 144A	D	12/22/2021	SCHEDULED REDEMPTION		135,626	135,626	135,613	135,615		11		11		135,626				7,053	06/22/2047
151191-AW-3	CELULOSA ARAUCONSTITU SR NT	D	10/11/2021	CALLED @ 100.000		9,000,000	9,000,000	8,877,582	8,983,807		12,202		12,202		8,996,009		3,991	3,991	534,375	01/11/2022
15502#-AA-5	CENTRAL PORT LLC SECURED		12/31/2021	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				59,320	11/05/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G12628-AA-0	CERRO DOMINADOR SR SEC	D	06/30/2021	SCHEDULED REDEMPTION		82,171	82,171	80,702	80,083		1,265		1,265		82,171				4,495	06/30/2025
12530M-AC-9	CF HIPPOLYTA ISS LLC 2020-1 CL B1 144A		12/15/2021	SCHEDULED REDEMPTION		745,257	745,257	744,986	745,010		248		248		745,257				15,469	07/15/2060
12530M-AD-7	CF HIPPOLYTA ISS LLC 2020-1 CL B2 144A		12/15/2021	SCHEDULED REDEMPTION		169,377	169,377	169,347	169,349		28		28		169,377				4,009	07/15/2060
12530M-AG-0	CF HIPPOLYTA ISS LLC 2021-1A CL B1 144A		12/15/2021	SCHEDULED REDEMPTION		709,893	709,893	709,867			26		26		709,893				9,165	03/15/2061
12527G-AC-7	CF INDS INC CO GUARNT		09/10/2021	CALLED @ 105.181		6,136,260	5,834,000	5,775,436	5,816,720		4,783		4,783		5,821,503		12,497	12,497	458,246	06/01/2023
12528A-AL-9	CFIP CLO LTD 2013-1A CL AR 144A	D	10/20/2021	SCHEDULED REDEMPTION		1,981,875	1,981,875	1,970,182	1,970,668		11,206		11,206		1,981,875				30,765	04/20/2029
161175-AZ-7	CHARTER COMM OPT LLC/CAP SR SEC		02/18/2021	JEFFERIES LLC		338,798	250,000	286,338	280,951		(209)		(209)		280,742		58,055	58,055	5,276	10/23/2035
161175-BJ-2	CHARTER COMM OPT LLC/CAP SR SEC		04/29/2021	VARIOUS		4,338,840	4,000,000	4,134,560	4,119,224		(4,571)		(4,571)		4,114,652		224,188	224,188	102,500	02/15/2028
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SEC		02/22/2021	CITIGROUP GLBL MKT INC		307,975	250,000	249,265	249,292		2		2		249,294		58,681	58,681	5,710	04/01/2048
161175-BX-1	CHARTER COMM OPT LLC/CAP SR SEC		07/21/2021	VARIOUS		19,703,231	20,000,000	19,242,200	19,957,452		3,135	358,473	(355,338)		19,602,114		101,117	101,117	257,153	02/01/2032
161546-JH-0	CHASE FNDG MTG LN ASSET BCKD 2004-2 1A5		12/01/2021	SCHEDULED REDEMPTION		2,139,646	2,139,646	2,092,565	2,130,897		8,748		8,748		2,139,646				52,549	02/02/2035
161542-DF-9	CHASE FUNDING LOAN ACQ SER 2003-C2 CL B1		12/01/2021	SCHEDULED REDEMPTION		90,270	90,270	88,182	85,155		5,115		5,115		90,270				3,409	08/01/2034
161546-GM-2	CHASE FUNDING MORTGAGE LOAN 2003-5 CL1M1		12/01/2021	SCHEDULED REDEMPTION		376,866	376,866	369,864	375,762		1,105		1,105		376,866				10,809	01/01/2033
161546-HS-8	CHASE FUNDING MTG LOAN 2004-1 CL 1A5		12/01/2021	SCHEDULED REDEMPTION		1,813,599	1,813,599	1,813,500	1,813,564		35		35		1,813,599				56,593	11/01/2033
16162W-KF-5	CHASE MORTGAGE FINANCE 2005-S1 CL 1A1		12/01/2021	SCHEDULED REDEMPTION		619,823	619,823	607,814	614,062		5,760		5,760		619,823				24,963	05/01/2035
16162W-MR-7	CHASE MORTGAGE FINANCE CORP 2005-S2 A29		12/01/2021	SCHEDULED REDEMPTION		1,665,757	1,665,757	1,549,016	1,623,216		42,541		42,541		1,665,757				48,479	10/01/2035
16159W-AC-8	CHASE MTG FIN CORP 2019-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,709,874	2,709,874	2,744,170	2,738,710		(28,837)		(28,837)		2,709,874				49,479	03/01/2050
16158R-AR-7	CHASE MTG FIN CORP 2019-ATR CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		615,040	615,040	618,788	618,116		(3,075)		(3,075)		615,040				12,372	04/01/2049
16159G-AR-0	CHASE MTG FIN CORP 2019-ATR CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		6,459,791	6,459,791	6,508,239	6,501,592		(41,802)		(41,802)		6,459,791				118,367	07/01/2049
16158R-AC-0	CHASE MTG FIN CORP 2019-ATR CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,050,135	2,050,135	2,075,441	2,070,892		(20,757)		(20,757)		2,050,135				41,240	04/01/2049
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		14,625,941	14,625,941	14,790,483	14,922,598		(296,657)		(296,657)		14,625,941				268,001	07/01/2049
16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1		12/01/2021	SCHDLD REDM/PRIN LOSS		505,903	493,583	477,787	506,060		(157)		(157)		505,903				14,820	02/01/2035
16412X-AJ-4	CHENIERE CORP CHRISTI HD SR SEC SER WI		12/09/2021	VARIOUS		10,288,163	10,275,000	10,267,914	10,268,032		454		454		10,268,486		19,678	19,678	304,911	11/15/2029
171265-C#-6	CHUGACH ELECTRIC ASSOC 1ST MTG		10/30/2021	SCHEDULED REDEMPTION		205,714	205,714	205,714	205,714						205,714				6,053	10/30/2050
171265-C@-8	CHUGACH ELECTRIC ASSOC 1ST MTG		09/01/2021	TRANSFER TO SA		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,819	10/30/2039
12550Y-AC-8	CIFC FUNDING LTD 2017-2A CL A 144A	D	06/10/2021	CALLED @ 100.000		7,500,000	7,500,000	7,455,000	7,457,538		5,065		5,065		7,462,603		37,397	37,397	70,577	04/20/2030
12551Y-AA-1	CIFC FUNDING LTD 2018-3A CL A 144A	D	11/09/2021	VARIOUS		9,505,785	9,500,000	9,408,800	9,414,334		22,587		22,587		9,436,922		68,863	68,863	126,547	07/18/2031
125523-AF-7	CIGNA CORP CO GUARNT		02/10/2021	J P MORGAN SEC INC		180,148	167,000	174,834	172,307		(231)		(231)		172,076		8,072	8,072	3,601	07/15/2023
125523-AG-5	CIGNA CORP CO GUARNT		03/01/2021	MITSUBISHI TRUST		847,328	750,000	749,456	749,562		14		14		749,576		97,752	97,752	9,281	11/15/2025
125523-AZ-3	CIGNA CORP CO GUARNT SER		03/01/2021	MARKETAXESS		6,001,160	5,500,000	5,557,712	5,554,365		(1,252)		(1,252)		5,553,113		448,047	448,047	64,304	10/15/2027
12556M-AB-0	CIM TR 2019-J1 CL 1A2 144A		12/01/2021	SCHEDULED REDEMPTION		11,244,339	11,244,339	11,395,435	11,474,021		(229,682)		(229,682)		11,244,339				199,993	08/01/2049
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		11,761,991	11,761,991	11,938,421	11,989,389		(227,398)		(227,398)		11,761,991				204,134	10/01/2049
12559Y-AN-5	CIM TR 2020-J1 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		14,961,627	14,961,627	15,335,668	15,336,880		(375,253)		(375,253)		14,961,627				219,228	07/01/2050
12564K-AU-2	CIM TR 2021-J1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		1,001,416	1,001,416	1,022,696			(21,280)		(21,280)		1,001,416				15,629	03/01/2051
12564E-AU-6	CIM TR 2021-J2 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		1,875,694	1,875,694	1,883,900			(8,206)		(8,206)		1,875,694				26,242	04/01/2051
171798-AC-5	CIMAREX ENERGY CO GUARNT		10/07/2021	EXCHANGE		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				278,906	06/01/2024
171798-AD-3	CIMAREX ENERGY CO SR NT		10/07/2021	EXCHANGE		8,713,435	8,600,000	8,779,029	8,727,243		(13,808)		(13,808)		8,713,435				299,997	05/15/2027
171798-AE-1	CIMAREX ENERGY CO SR NT		10/07/2021	EXCHANGE		24,973,006	25,000,000	24,965,500	24,970,690		2,316		2,316		24,973,006				1,160,590	03/15/2029
17305E-GK-5	CITIBANK CREDIT CARD ISS 2018-A1 CL A1		01/20/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,999,723	1,999,995		5		5		2,000,000				24,900	01/20/2023
17325F-AV-0	CITIBANK NA SR NT		02/19/2021	CALLED @ 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,825	02/19/2022
17325F-AU-2	CITIBANK NA SR NT FRN		02/19/2021	CALLED @ 100.000		5,000,000	5,000,000	5,003,500	5,000,275		(179)		(179)		5,000,096		(96)	(96)	9,724	02/19/2022
17325F-AX-6	CITIBANK NA SR NT FRN SER BKNT		05/20/2021	CALLED @ 100.000		4,620,000	4,620,000	4,631,893	4,622,931		(2,540)		(2,540)		4,620,391		(391)	(391)	18,672	05/20/2022
172973-S8-3	CITICORP MORTGAGE SEC SER 2005-3 CL 1A4		12/01/2021	SCHEDULED REDEMPTION		52,645	52,645	52,645	52,645						52,645				1,556	04/01/2035
172973-W3-9	CITICORP MORTGAGE SEC SER 2005-4 CL 1A4		12/01/2021	SCHEDULED REDEMPTION		1,611,259	1,611,259	1,556,095	1,586,963		24,296		24,296		1,611,259				48,729	07/01/2035
172973-X3-8	CITICORP MORTGAGE SEC SER 2005-4 CL 3A3		12/01/2021	SCHEDULED REDEMPTION		344,533	344,533	325,306	336,406		8,127		8,127		344,533				15,117	07/01/2035
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		12/01/2021	SCHEDULED REDEMPTION		518,201	518,201	501,380	511,892		6,309		6,309		518,201				14,982	02/01/2036
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10		12/01/2021	SCHDLD REDM/PRIN LOSS		892,939	1,037,481	996,387	898,407		(5,468)		(5,468)		892,939				37,359	04/01/2036
17310F-AA-3	CITICORP MORTGAGE SECS INC 2006-5 1A1		12/01/2021	SCHDLD REDM/PRIN LOSS		2,168,693	2,325,950	2,342,668	2,174,250		(5,557)		(5,557)		2,168,693				70,338	10/01/2036
172981-AG-7	CITIGROUP MTG LOAN TR 2006-4 CL 2A3		12/01/2021	SCHDLD REDM/PRIN LOSS		1,282,595	1,371,624	1,216,359	1,279,263		3,331		3,331		1,282,595				52,707	12/01/2035
172967-GL-9	CITIGRP INC SR NT		04/27/2021	DEUTSCHE BANK SEC INC		368,347	350,000	345,566	347,802		322		322		348,124		20,223	20,223	7,809	03/01/2023
172967-LG-4	CITIGRP INC SR NT		09/24/2021	J P MORGAN SEC INC		253,070	250,000	258,115	255,648		(3,160)		(3,160)		252,487		583	583	6,340	04/25/2022
172967-LB-5	CITIGRP INC SR NT FRN		11/08/2021	CALLED @ 100.000		2,388,000	2,388,000	2,416,202	2,399,577		(10,552)		(10,552)		2,389,025		(1,025)	(1,025)	27,443	12/08/2021
172967-MA-6	CITIGRP INC SR NT FRN		04/27/2021	ROYAL BANK OF CANADA		506,162	500,000	501,690	501,057		(140)		(140)		500,916		5,245	5,245	2,555	06/01/2024
172967-JT-9	CITIGRP INC SUB		12/21/2021	VARIOUS		839,055	750,000	746,940	748,474		112		112		748,586		90,469	90,469	13,750	06/10/2025
17313Q-AL-2	CITIGRP MTG LOAN TR 2007-10 CL 22AA		12/01/2021	SCHDLD REDM/PRIN LOSS		210,127	209,308	128,829	140,906		69,221		69,221		210,127				4,623	09/01/2037
17329M-BH-1	CITIGRP MTG LOAN TR 2021-J2 CL A4A 144A		12/01/2021	SCHEDULED REDEMPTION		1,174,825	1,174,825	1,179,873			(5,048)		(5,048)		1,174,825				11,219	07/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17330B-DY-3	CITIGRP MTG LOAN TR 2021-J3 CL A4A 144A		12/01/2021	SCHEDULED REDEMPTION		505,672	505,672	507,095			(1,422)		(1,422)		505,672				2,884	09/01/2051
12566W-AB-6	CITIMORTGAGE ALT LN TR 2007-A5 1A2		12/01/2021	SCHDLD REDM/PRIN LOSS		598,829	655,907	514,350	508,639		90,190		90,190		598,829				25,259	05/01/2037
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		12/01/2021	SCHDLD REDM/PRIN LOSS		1,558,593	1,694,511	1,443,533	1,543,528		15,065		15,065		1,558,593				59,372	01/01/2037
174010-AU-5	CITIZENS BANK NA/RI SR NT SER BKNT		04/07/2021	GOLDMAN, SACHS & CO		1,105,990	1,000,000	1,072,240	1,059,383		(2,964)		(2,964)		1,056,419		49,571	49,571	24,063	02/18/2026
174610-AN-5	CITIZENS FINANCIAL GRP SR NT		06/28/2021	CALLED @ 100.000		10,000,000	10,000,000	9,994,800	9,999,371		538		538		9,999,909		91	91	217,708	07/28/2021
174610-AJ-4	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		13,862,786	13,944,000	13,824,267	13,860,975		1,811		1,811		13,862,786				320,131	08/01/2025
174610-AK-1	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		6,996,074	7,000,000	6,992,650	6,995,992		82		82		6,996,074				56,855	12/03/2025
174610-AL-9	CITIZENS FINANCIAL GRP SUB		02/11/2021	EXCHANGE		5,187,432	5,250,000	5,123,455	5,185,509		1,923		1,923		5,187,432				119,271	07/01/2024
174610-AV-7	CITIZENS FINANCIAL GRP SUB 144A		06/25/2021	EXCHANGE		22,011,504	22,000,000	22,012,120	22,011,929		(425)		(425)		22,011,504				427,209	09/30/2032
174610-AX-3	CITIZENS FINANCIAL GRP SUB 144A		06/25/2021	EXCHANGE		5,189,318	5,250,000	5,187,432			1,886		1,886		5,189,318				73,281	02/11/2031
174610-AZ-8	CITIZENS FINANCIAL GRP SUB 144A		06/25/2021	EXCHANGE		6,996,192	7,000,000	6,996,074			118		118		6,996,192				112,039	02/11/2031
174610-BB-0	CITIZENS FINANCIAL GRP SUB 144A		06/25/2021	EXCHANGE		13,865,221	13,944,000	13,862,786			2,436		2,436		13,865,221				225,777	02/11/2031
177376-AF-7	CITRIX SYSTEMS INC SR NT		11/03/2021	VARIOUS		1,715,413	1,700,000	1,688,950	1,689,751		800		800		1,690,551		24,861	24,861	65,024	03/01/2030
411707-AD-4	CKE RESTAURANTS HLD 2018-1A CL A II 144A		12/20/2021	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				6,044	06/20/2048
411707-AH-5	CKE RESTAURANTS HLD 2020-1A CL A2 144A		12/20/2021	VARIOUS		5,050,000	5,050,000	5,050,000	5,050,000						5,050,000				139,520	12/20/2050
411707-AK-8	CKE RESTAURANTS HLD 2021-1A CL A2 144A		12/20/2021	SCHEDULED REDEMPTION		75,000	75,000	75,000							75,000				1,050	06/20/2051
12563L-AL-1	CLI FUNDING LLC 2019-1A CL A 144A		06/18/2021	SCHEDULED REDEMPTION		12,628,765	12,628,765	12,628,655	12,628,748		17		17		12,628,765				228,332	05/18/2044
12563L-AN-7	CLI FUNDING LLC 2020-1A CL A 144A		12/18/2021	SCHEDULED REDEMPTION		3,990,000	3,990,000	3,988,162	3,990,000						3,990,000				51,220	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A CL A 144A		12/18/2021	SCHEDULED REDEMPTION		2,854,167	2,854,167	2,853,578	2,853,588		579		579		2,854,167				40,753	10/18/2045
12565K-AA-5	CLI FUNDING LLC 2021-1A CL A 144A		12/18/2021	SCHEDULED REDEMPTION		1,246,786	1,246,786	1,246,762			23		23		1,246,786				10,693	02/18/2046
189054-AS-8	CLOROX CO SR NT		11/15/2021	MATURED		5,000,000	5,000,000	4,954,850	4,995,332		4,668		4,668		5,000,000				190,000	11/15/2021
125896-BQ-2	CMS ENERGY CORP SR NT		05/13/2021	U.S. BANCORP		2,991,688	2,800,000	2,870,086	2,857,968		(3,815)		(3,815)		2,854,153		137,535	137,535	42,467	05/15/2026
12621V-AB-1	CNOOC FINANCE 2011 LTD CO GUARNT 144A	D	08/04/2021	GOLDMAN, SACHS & CO		6,492,200	5,000,000	4,972,400	4,977,036		371		371		4,977,407		1,514,793	1,514,793	295,486	01/26/2041
19123M-AB-9	COCA-COLA EUROPEAN PARTN CO GUARNT SER	D	06/01/2021	CALLED @ 100.000		5,000,000	5,000,000	4,967,197	4,993,518		4,256		4,256		4,997,775		2,225	2,225	127,292	08/19/2021
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A CL A2 144A		10/25/2021	SCHEDULED REDEMPTION		423,290	423,290	427,960	418,272		(2,506)		(2,506)		423,290				17,719	04/25/2047
19625G-AC-3	COLONY AMER FIN LTD 2016-1 CL C 144A		04/01/2021	SCHEDULED REDEMPTION		2,580,610	2,580,610	2,580,579	2,580,609		1		1		2,580,610				20,982	06/01/2048
19625H-AE-7	COLONY AMER FIN LTD 2016-2 CL C 144A		11/01/2021	SCHEDULED REDEMPTION		3,915,000	3,915,000	3,914,841	3,914,916		84		84		3,915,000				144,842	11/01/2048
20030N-BJ-9	COMCAST CORP CO GUARNT		12/03/2021	CALLED @ 106.321		15,948,193	15,000,000	14,913,900	14,969,325		8,576		8,576		14,977,901		22,099	22,099	1,626,193	03/01/2024
20030N-CM-1	COMCAST CORP CO GUARNT		08/19/2021	EXCHANGE		1,128,144	830,000	1,136,713	1,132,922		(4,778)		(4,778)		1,128,144				32,942	10/15/2048
20030N-DN-8	COMCAST CORP CO GUARNT		04/01/2021	CITIGROUP GLBL MKT INC		419,085	450,000	448,484	448,530		36		36		448,566		(29,481)	(29,481)	4,144	02/15/2031
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MTG		04/30/2021	GOLDMAN, SACHS & CO		4,370,920	4,000,000	4,322,220	4,312,392		(2,618)		(2,618)		4,309,775		61,145	61,145	51,303	06/15/2046
209111-FX-6	CON EDISON CO OF NY INC SR NT SER 20A		10/08/2021	BNP PARIBAS SEC CORP		1,355,675	1,250,000	1,247,150	1,247,332		195		195		1,247,528		108,147	108,147	43,271	04/01/2030
205887-CF-7	CONAGRA BRANDS INC SR NT		06/30/2021	WELLS FARGO BANK, N.A.		195,264	200,000	197,634	197,700		161		161		197,861		(2,597)	(2,597)	1,956	11/01/2027
P4000#-AA-9	CONCESIONARIA LINEA DE TRANS SR SEC	D	12/15/2021	SCHEDULED REDEMPTION		52,748	52,748	52,748	52,748						52,748				2,964	05/28/2047
20605P-AH-4	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		19,945,331	20,000,000	19,923,050	19,944,590		741		741		19,945,331				264,583	10/01/2027
20605P-AK-7	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		11,968,053	12,000,000	11,959,200	11,967,686		366		366		11,968,053				247,967	08/15/2028
20605P-AM-3	CONCHO RES INC CO GUARNT		02/08/2021	EXCHANGE		6,983,913	7,000,000	6,983,270	6,983,768		145		145		6,983,913					02/15/2031
209115-AE-4	CONSOLIDATED EDISON INC SR NT SER A		09/24/2021	SUSQUEHANNA FINANCIAL		699,699	700,000	699,874	699,877		31		31		699,908		(209)	(209)	3,728	12/01/2023
21036P-AK-4	CONSTELLATION BRANDS INC CO GUARNT		02/04/2021	CALLED @ 100.767		2,519,169	2,500,000	2,442,500	2,497,176		777		777		2,497,953		2,047	2,047	43,388	05/01/2021
21036P-BF-4	CONSTELLATION BRANDS INC SR NT		04/20/2021	VARIOUS		1,235,932	1,200,000	1,197,612	1,197,753		60		60		1,197,813		38,119	38,119	15,557	05/01/2030
210518-DM-5	CONSUMERS ENERGY CO 1ST MTG		10/07/2021	JANE STREET EXECUTION		699,496	700,000	699,762	699,767		74		74		699,841		(345)	(345)	2,001	06/01/2023
G23848-AB-3	CONTINENTAL DPR FIN CO SR SEC 2012-D	D	12/15/2021	SCHEDULED REDEMPTION		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				116,071	06/15/2022
210795-QB-9	CONTL AIRLINES 2012-2 A PTC SER 2-A		10/29/2021	SCHEDULED REDEMPTION		245,655	245,655	245,655	245,655						245,655				9,826	10/29/2024
21688A-AK-8	COOPERAT RABOBANK UA/NY SR NT FRN	D	03/04/2021	CITIGROUP SEC INC		20,136,000	20,000,000	20,234,400	20,094,919		(16,734)		(16,734)		20,078,185		57,815	57,815	85,521	01/10/2022
21688A-AM-4	COOPERAT RABOBANK UA/NY SR NT FRN	D	04/07/2021	MARKETAXESS		1,257,594	1,250,000	1,246,125	1,247,545		327		327		1,247,872		9,722	9,722	4,378	01/10/2023
74977R-DE-1	COOPERATIEVE RABOBANK UA SR NT 144A	D	02/17/2021	NIKKO SECURITIES CO		1,959,588	1,800,000	1,885,710	1,861,247		(2,892)		(2,892)		1,858,355		101,233	101,233	27,706	09/26/2023
219350-AZ-8	CORNING INC SR NT		07/21/2021	CALLED @ 107.668		2,153,353	2,000,000	2,079,300	2,036,945		(6,904)		(6,904)		2,030,042		(30,042)	(30,042)	203,919	11/15/2023
21988V-AA-1	CORP LINDLEY SA NT 144A	D	11/23/2021	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,010,000	3,001,519		(1,519)		(1,519)		3,000,000				151,875	11/23/2021
21986*-AA-2	CORPORATE 500 PROP DEERFIELD CTL		12/15/2021	SCHEDULED REDEMPTION		365	365	372			(7)		(7)		365				1	11/15/2056
22100*-AA-1	CORVIAS CAMPUS SR SEC		07/01/2021	SCHEDULED REDEMPTION		112,039	112,039	112,039	112,039						112,039				5,938	07/01/2050
22160N-AA-7	COSTAR GRP INC CO GUARNT 144A		08/18/2021	VARIOUS		2,839,133	2,750,000	2,747,828	2,747,922		37		37		2,747,959		91,173	91,173	53,414	07/15/2030
22160K-AN-5	COSTCO WHOLESALE CORP SR NT		05/26/2021	VARIOUS		451,062	450,000	448,988	449,082		43		43		449,125		1,937	1,937	2,152	06/20/2027
02151N-BA-9	COUNTRYWIDE ALT LN TR 2007-18C CL 2A18		12/01/2021	SCHDLD REDM/PRIN LOSS		869,145	849,369	694,512	723,999		145,147		145,147		869,145				37,476	08/01/2037
12667F-MZ-5	COUNTRYWIDE ALT LOAN T 2004-14T CL A13		12/25/2021	SCHEDULED REDEMPTION		184,537	184,537	168,159	173,192		11,345		11,345		184,537				820	08/25/2034
02151N-BH-4	COUNTRYWIDE ALT LOAN T 2007-18C CL 2A25		12/01/2021	SCHDLD REDM/PRIN LOSS		102,192	99,867	66,920	91,799		10,393		10,393		102,192				4,406	08/01/2037
02149J-AS-5	COUNTRYWIDE ALT LOAN TR 2006-45T1 CL 2A3		11/01/2021	SCHDLD REDM/PRIN LOSS		335,264	372,640	279,756	152,892		182,372		182,372		335,264				12,841	02/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-TV-4	COUNTRYWIDE ASSET BCKD CERTS 2004-15 AF5		12/01/2021	SCHEDULED REDEMPTION		1,995,002	1,995,002	1,994,983	1,995,002		1		1		1,995,002				51,461	05/01/2035
12669G-JB-8	COUNTRYWIDE HOME LN 2004-29 CL 2A1		12/27/2021	SCHEDULED REDEMPTION		73,689	73,689	65,353	67,673		6,016		6,016		73,689				290	02/25/2035
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 CL 2A1		12/01/2021	SCHEDULED REDEMPTION		275,032	275,032	269,918	274,015		1,017		1,017		275,032				4,622	05/01/2034
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HYB CL 1A1		12/01/2021	SCHEDULED REDEMPTION		177,667	177,667	168,784	171,588		6,079		6,079		177,667				2,154	11/01/2034
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		12/01/2021	SCHEDULED REDEMPTION		483,028	483,028	463,311	470,549		12,480		12,480		483,028				16,160	05/01/2035
12669G-D3-2	COUNTRYWIDE HOME LOANS 2005-13 CL A11		12/01/2021	SCHDLD REDM/PRIN LOSS		19,977	24,033	11,103			8,648		8,648		19,751		227	227	3,496	06/01/2035
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 CL 1A7		09/01/2021	SCHDLD REDM/PRIN LOSS		529,292	534,299	489,089	308,749		220,543		220,543		529,292				11,947	09/01/2035
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 CL A6		11/01/2021	SCHDLD REDM/PRIN LOSS		196,205	197,828	179,608	193,088		3,117		3,117		196,205				5,792	11/01/2035
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 CL 1A14		12/01/2021	SCHDLD REDM/PRIN LOSS		1,616,725	1,668,763	1,572,612	1,510,798		105,927		105,927		1,616,725				53,413	04/01/2035
224044-BW-6	COX COMMS INC SR NT 144A		05/29/2021	CALLED @ 104.458		783,438	750,000	748,845	749,745		52		52		749,797		203	203	44,543	12/15/2022
22535W-AF-4	CREDIT AGRICOLE LONDON SR NT FRN 144A	D	02/24/2021	J P MORGAN SEC INC		6,096,180	6,000,000	6,052,920	6,035,768		(2,351)		(2,351)		6,033,417		62,763	62,763	25,328	04/24/2023
225313-AM-7	CREDIT AGRICOLE SA SUB 144A	D	06/01/2021	TRANSFER TO SA		2,137,240	2,000,000	2,145,520	2,143,201		(5,961)		(5,961)		2,137,240				57,236	01/14/2030
12647G-AV-0	CREDIT SUISSE COMM MRT2013-IVR CL Z 144A		12/01/2021	SCHEDULED REDEMPTION		3,639,091	3,639,091	3,346,881	3,351,768		214,744		214,744		3,639,091				116,957	07/03/2043
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1		12/01/2021	SCHDLD REDM/PRIN LOSS		352,132	343,521	319,269	352,348		(216)		(216)		352,132				15,262	04/01/2036
22944B-AU-2	CREDIT SUISSE MTG TR 2007-5 CL 3A1		12/25/2021	SCHDLD REDM/PRIN LOSS		2,464,997	2,719,906	2,059,046	2,334,372		130,625		130,625		2,464,997				10,949	08/25/2037
12649X-BK-4	CREDIT SUISSE MTG TR 2015-3 CL A16 144A		12/01/2021	SCHEDULED REDEMPTION		2,464,891	2,464,891	2,523,818	2,505,033		(40,141)		(40,141)		2,464,891				44,862	03/01/2045
225708-AA-0	CRESCENT CITY ENERGY PARTNERS I		12/15/2021	SCHEDULED REDEMPTION		49,507	49,507	49,507							49,507				674	03/15/2036
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS II		12/15/2021	SCHEDULED REDEMPTION		100,494	100,494	100,494							100,494				1,368	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS III		12/15/2021	SCHEDULED REDEMPTION		145,975	145,975	145,975							145,975				1,987	03/15/2036
12701#-AA-1	CRG 2017-1		07/22/2021	VARIOUS		17,020,293	17,020,293	17,020,293	17,020,293						17,020,293				440,242	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 SER 2018-1		07/28/2021	VARIOUS		13,616,234	13,616,234	13,616,234	13,616,234						13,616,234				397,154	07/10/2025
228189-AB-2	CROWN AMER/CAP CORP IV CO GUARNT		10/14/2021	CALLED @ 104.808		13,017,133	12,420,000	12,040,720	12,318,056		40,458		40,458		12,358,513		61,487	61,487	1,294,205	01/15/2023
12646W-AD-6	CS COMM MORT 2013-IVR CL Z 144A		12/01/2021	SCHEDULED REDEMPTION		2,490,997	2,490,997	2,344,194	2,333,214		109,039		109,039		2,490,997				74,524	04/01/2043
225458-FA-1	CS FIRST BOSTON MTG SEC 2005-2 CL 1A9		12/01/2021	SCHEDULED REDEMPTION		1,243,324	1,243,324	1,187,051	1,216,977		26,347		26,347		1,243,324				46,999	03/01/2035
22541N-6X-2	CS FIRST BOSTON MTG SECS 2003-10 CL CB1		04/01/2021	SCHDLD REDM/PRIN LOSS		8,096	8,096	7,165	6,327		1,768		1,768		8,096				438	05/01/2033
22541S-W9-5	CS FIRST BOSTON MTG SECUR 2004-8 CL 5A1		12/01/2021	SCHEDULED REDEMPTION		219,051	219,051	195,736	211,232		7,819		7,819		219,051				7,954	12/01/2034
12638L-AB-4	CS MTG CAPITAL 2007-NC1 CL 2A1		12/27/2021	SCHEDULED REDEMPTION		626,599	626,599	581,171	626,599						626,599				29,800	09/25/2037
12637L-AL-3	CSMLT TR 2015-2 CL A7 144A		12/01/2021	SCHEDULED REDEMPTION		2,220,861	2,220,861	2,231,965	2,228,387		(7,526)		(7,526)		2,220,861				39,150	08/01/2045
22959#-AA-9	CSOLAR IV SOUTH LLC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		463,460	463,460	463,460	463,460						463,460				27,598	09/30/2038
22964*-AC-2	CSOLAR IV WEST SR SECURED NOTES		12/31/2021	SCHEDULED REDEMPTION		629,034	629,034	629,034	629,034						629,034				20,536	03/31/2041
126408-HQ-9	CSX CORP SR NT		01/22/2021	BNP PARIBAS SEC CORP		3,196,110	3,000,000	2,941,720	2,947,823		351		351		2,948,174		247,936	247,936	32,200	02/15/2030
12725*-AA-7	CTL 2020-03 TR PTC		11/15/2021	SCHEDULED REDEMPTION		345,740	345,740	345,740	345,740						345,740				6,072	03/31/2040
22970*-AA-8	CTL PASS-THRU TR SER 2015 BNSF DAYTON TX		12/15/2021	SCHEDULED REDEMPTION		562,199	562,199	562,199	562,199						562,199				14,375	05/15/2034
12717@-AA-5	CVS 51 LEASE-BACKED CTL PTC		12/10/2021	SCHEDULED REDEMPTION		613,901	613,901	613,901	613,901						613,901				14,719	11/10/2041
96930#-AA-7	CVS CTL PASS-THRU		12/15/2021	SCHEDULED REDEMPTION		280,483	280,483	280,483	280,483						280,483				7,565	01/15/2040
126838-AA-5	CVS CTL PASS-THRU TR		12/15/2021	SCHEDULED REDEMPTION		173,564	173,564	175,300	174,974		(1,409)		(1,409)		173,564				4,486	01/15/2041
126650-DN-7	CVS HEALTH CORP SR NT		04/07/2021	GOLDMAN, SACHS & CO		1,413,180	1,500,000	1,497,540	1,497,622		62		62		1,497,683		(84,503)	(84,503)	16,625	08/21/2030
12703@-AA-1	CVS LA LEASE BACKED PASS-THRU CTL		12/20/2021	SCHEDULED REDEMPTION		138,026	138,026	138,026	138,026						138,026				3,490	01/20/2041
12702*-AA-4	CVS LEASE BACKED PASS-THRU PRV PLCT CTL		12/10/2021	SCHEDULED REDEMPTION		583,188	583,188	583,188	583,188						583,188				14,131	10/10/2039
12665V-AA-0	CVS PASS-THROUGH TR 2014 PTC 144A		12/10/2021	SCHEDULED REDEMPTION		799,408	799,408	799,408	799,408						799,408				19,996	08/11/2036
126650-BQ-2	CVS PASS-THROUGH TR PTC		12/10/2021	SCHEDULED REDEMPTION		92,998	92,998	100,997	97,217		(4,219)		(4,219)		92,998				4,026	01/10/2030
126650-AQ-3	CVS PASS-THROUGH TR PTC 144A		12/10/2021	SCHEDULED REDEMPTION		61,393	61,393	63,417	62,167		(773)		(773)		61,393				2,206	01/10/2026
126659-AA-9	CVS PASS-THROUGH TR PTC 144A		12/10/2021	SCHEDULED REDEMPTION		34,364	34,364	41,703	37,939		(3,576)		(3,576)		34,364				1,793	07/10/2031
127216@-AA-9	CVS ROYAL OAK CTL PTC		12/15/2021	SCHEDULED REDEMPTION		181,545	181,545	181,545	181,545						181,545				4,911	01/31/2040
23331A-BP-3	D.R. HORTON INC CO GUARNT		09/08/2021	SUSQUEHANNA FINANCIAL		494,615	500,000	498,565	498,613		135		135		498,748		(4,133)	(4,133)	6,572	10/15/2027
233851-DQ-4	DAIMLER FINANCE NA LLC CO GUARFRN 144A	C	03/24/2021	SANTANDER INVESTMENT		10,062,600	10,000,000	10,074,100	10,031,554		(6,348)		(6,348)		10,025,206		37,394	37,394	37,063	02/22/2022
233851-BE-3	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	03/10/2021	MATURED		6,000,000	6,000,000	5,988,660	5,999,660		340		340		6,000,000				86,250	03/10/2021
233851-CZ-5	DAIMLER FINANCE NA LLC CO GUARNT 144A	C	02/12/2021	MATURED		400,000	400,000	395,980	399,726		274		274		400,000				4,600	02/12/2021
233851-AF-1	DAIMLER FINANCE NA LLC NT 144A	C	09/15/2021	MATURED		7,000,000	7,000,000	6,932,450	6,994,320		5,680		5,680		7,000,000				271,250	09/15/2021
233046-AE-1	DB MSTR FINANCE LLC 2017-1A CL A2I 144A		10/21/2021	VARIOUS		8,752,500	8,752,500	8,752,500	8,752,500						8,752,500				312,546	11/20/2047
233046-AL-5	DB MSTR FINANCE LLC 2019-1A CL A23 144A		11/20/2021	SCHEDULED REDEMPTION		160,000	160,000	160,000	160,000						160,000				5,658	05/20/2049
23307*-AE-2	DC ARENA L.P. SR SEC		11/30/2021	SCHEDULED REDEMPTION		278,828	278,828	278,828	278,828						278,828				11,878	05/30/2043
G2616#-AC-5	DCC TREASURY 2014 LTD SER C GTD SR NT	D	05/21/2021	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				140,000	05/21/2021
24617#-AA-9	DELAWARE NORTH CO INC-BOSTON SR NTS		11/14/2021	SCHEDULED REDEMPTION		442,817	442,817	442,817	442,817						442,817				16,916	11/14/2034
24617#-AB-7	DELAWARE NORTH CO INC-BOSTON SR NTS		11/14/2021	SCHEDULED REDEMPTION		726,609	726,609	726,609	726,609						726,609				26,584	11/14/2034
24664U-AE-0	DELEK & AVNER TAMAR BOND SR NT 144A	D	12/23/2021	CALLED @ 100.000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				637,874	12/30/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24664U-AD-2	DELEK & AVNER TAMAR BOND SR SEC 144A	D	12/23/2021	CALLED @ 100.000		20,100,000	20,100,000	20,260,500	20,185,414		(28,183)		(28,183)		20,157,231		(57,231)	(57,231)	1,003,292	12/30/2023
24703T-AE-6	DELL INT LLC / EMC CORP SR SEC		08/01/2021	TRANSFER TO SA		1,600,657	1,500,000	1,602,580			(1,923)		(1,923)		1,600,657				24,500	10/01/2026
24703D-AZ-4	DELL INT LLC / EMC CORP SR SEC 144A		06/22/2021	EXCHANGE		7,421,630	7,000,000	7,537,191	7,455,853		(34,224)		(34,224)		7,421,630				248,675	10/01/2026
247126-AJ-4	DELPHI CORP CO GUARNT		11/24/2021	CALLED @ 106.976		21,395,215	20,000,000	19,929,800	19,974,334		7,331		7,331		19,981,665		18,335	18,335	2,384,298	03/15/2024
24736X-AA-6	DELTA AIR LINES 2015-1AA PTC SER 15-1		07/30/2021	SCHEDULED REDEMPTION		87,662	87,662	92,950	92,352		(4,689)		(4,689)		87,662				3,178	07/30/2027
24879@-AA-4	DENTON CNTY ELEC COOP 1ST MTG SER 2012A		10/01/2021	SCHEDULED REDEMPTION		1,656,818	1,656,818	1,656,818	1,656,818						1,656,818				62,131	10/01/2040
24903@-AC-1	DENTSPLY INTL SR NT		07/02/2021	CALLED @ 100.000		3,400,000	3,400,000	3,423,256	3,401,736		(1,401)		(1,401)		3,400,335		(335)	(335)	123,498	08/15/2021
25160P-AC-1	DEUTSCHE BANK NY SR NT	D	02/04/2021	MATURED		15,000,000	15,000,000	14,984,550	14,999,369		631		631		15,000,000				318,750	02/04/2021
25179M-AY-9	DEVON ENERGY CORPORATION SR NT 144A		12/30/2021	EXCHANGE		7,836,000	7,836,000	7,836,000							7,836,000				291,401	10/15/2027
25179M-BA-0	DEVON ENERGY CORPORATION SR NT 144A		12/30/2021	EXCHANGE		1,300,000	1,300,000	1,300,000							1,300,000				56,063	01/15/2030
252391-AB-3	DEXUS DIVERSIFIED/OFFICE CO GUARNT 144A	D	03/15/2021	MATURED		30,000,000	30,000,000	29,893,500	29,997,183		2,817		2,817		30,000,000				840,000	03/15/2021
25243Y-BC-2	DIAGEO CAPITAL PLC CO GUARNT	D	08/18/2021	CITIGROUP GLBL MKT INC		253,918	250,000	249,080	249,190		105		105		249,296		4,622	4,622	3,065	09/29/2025
25470D-BF-5	DISCOVERY COMMS CO GUARNT		05/07/2021	ROYAL BANK OF CANADA		4,436,400	4,000,000	4,260,250	4,232,892		(8,761)		(8,761)		4,224,131		212,269	212,269	80,667	05/15/2029
25512*-AA-6	DIVERSIFIED ABS PHASE II, LLC		12/28/2021	SCHEDULED REDEMPTION		2,180,480	2,180,480	2,119,972	2,126,163		54,317		54,317		2,180,480				69,687	09/28/2028
23329P-AD-2	DNB BANK ASA SR NT FRN 144A	D	03/29/2021	GOLDMAN, SACHS & CO		5,040,150	5,000,000	5,000,000	5,000,000						5,000,000		40,150	40,150	13,851	12/02/2022
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2021	SCHEDULED REDEMPTION		1,022,563	1,022,563	1,022,563	1,022,563						1,022,563				57,877	03/31/2030
256853-AB-8	DOLPHIN ENERGY LTD NT 144A	D	11/29/2021	CALLED @ 100.215		12,025,817	12,000,000	12,062,500	12,007,587		(7,229)		(7,229)		12,000,357		(357)	(357)	656,484	12/15/2021
257375-AN-5	DOMINION ENERGY GAS HLDG SR NT SER A		03/01/2021	BARCLAYS CAPITAL INC		423,808	400,000	399,740	399,795		9		9		399,804		24,004	24,004	3,000	11/15/2024
25746U-DA-4	DOMINION ENERGY INC JR SUB		06/03/2021	KEYBANC CPTL MARKETS		1,155,302	1,150,000	1,158,086	1,153,090		(2,150)		(2,150)		1,150,940		4,361	4,361	25,325	08/15/2021
25746U-DB-2	DOMINION ENERGY INC JR SUB		10/07/2021	MILLENNIUM ADVISORS		898,688	850,000	905,242			(5,740)		(5,740)		899,501		(813)	(813)	16,895	08/15/2024
25755T-AH-3	DOMINOS PIZZA MSTR 2017-1A CL A23 144A		10/25/2021	SCHEDULED REDEMPTION		268,688	268,688	267,037	267,376		1,312		1,312		268,688				10,143	07/25/2047
25755T-AG-5	DOMINOS PIZZA MSTR 2017-1A CL A2II 144A		04/21/2021	CALLED @ 100.000		4,850,000	4,850,000	4,850,000	4,850,000						4,850,000				73,078	07/25/2047
25755T-AK-6	DOMINOS PIZZA MSTR 2018-1A CL A2II 144A		10/25/2021	SCHEDULED REDEMPTION		165,000	165,000	165,189	165,156		(156)		(156)		165,000				6,546	07/25/2048
25755T-AL-4	DOMINOS PIZZA MSTR 2019-1A CL A2 144A		10/25/2021	SCHEDULED REDEMPTION		45,000	45,000	45,000	45,000						45,000				1,513	10/25/2049
25755T-AP-5	DOMINOS PIZZA MSTR 2021-1A CL A2II 144A		10/25/2021	SCHEDULED REDEMPTION		212,500	212,500	212,500							212,500				3,515	04/25/2051
260543-CJ-0	DOW CHEMICAL CO/THE SR NT		06/02/2021	CALLED @ 109.586		17,444,995	15,919,000	16,226,356	16,283,468		(40,134)		(40,134)		16,243,334		(324,334)	(324,334)	1,898,986	10/01/2024
26138E-AU-3	DR PEPPER SNAPPLE GRP CO GUARNT		04/07/2021	GOLDMAN, SACHS & CO		2,643,400	2,500,000	2,474,965	2,479,080		925		925		2,480,006		163,394	163,394	36,125	09/15/2026
26138E-AT-6	DR PEPPER SNAPPLE GRP SR NT		10/12/2021	JEFFERIES LLC		1,183,380	1,000,000	1,088,070	1,085,527		(1,675)		(1,675)		1,083,852		99,528	99,528	41,125	11/15/2045
26208L-AD-0	DRIVEN BRANDS FNDNG 2019-1A CL A2 144A		10/20/2021	SCHEDULED REDEMPTION		95,000	95,000	95,000	95,000						95,000				3,582	04/20/2049
26208L-AE-8	DRIVEN BRANDS FNDNG, 2019-2A CL A2 144A		10/20/2021	SCHEDULED REDEMPTION		65,000	65,000	65,084	65,069		(69)		(69)		65,000				2,102	10/20/2049
26209X-AC-5	DRIVEN BRANDS FNDNG, 2020-2A CL A2 144A		10/20/2021	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				3,723	01/20/2051
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A CL A2 144A		07/15/2021	SCHEDULED REDEMPTION		1,738,126	1,738,126	1,737,837	1,738,084		42		42		1,738,126				26,416	04/15/2027
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A CL A2 144A		10/22/2021	VARIOUS		10,203,840	10,203,840	10,202,185	10,202,974		348		348		10,203,322		518	518	611,236	10/15/2031
233331-BA-4	DTE ENERGY CO SR NT SER D		03/02/2021	JANE STREET EXECUTION		1,610,235	1,500,000	1,497,645	1,498,726		83		83		1,498,809		111,426	111,426	32,838	08/01/2023
26444H-AG-6	DUKE ENERGY FLORIDA LLC SR NT FRN SER A		09/24/2021	WELLS FARGO BANK, N.A.		300,083	300,000	300,000	300,000						300,000		83	83	1,091	11/26/2021
26442U-AH-7	DUKE ENERGY PROGRESS LLC 1ST MTG		05/18/2021	JEFFERIES LLC		656,106	600,000	597,528	597,915		85		85		598,000		58,106	58,106	14,088	03/15/2029
26441Y-AZ-0	DUKE REALTY LP SR NT		12/22/2021	VARIOUS		4,883,745	4,500,000	4,634,770	4,613,230		(5,028)		(5,028)		4,608,202		275,543	275,543	47,802	06/30/2026
266233-AH-8	DUQUESNE LT HLDGS SR NT 144A		08/17/2021	VARIOUS		1,468,026	1,500,000	1,500,000	1,500,000						1,500,000		(31,974)	(31,974)	24,546	10/01/2030
23355L-AA-4	DXC TECHNOLOGY CO SR NT		04/15/2021	CALLED @ 105.493		10,549,300	10,000,000	9,981,962	9,993,512		1,063		1,063		9,994,575		5,425	5,425	808,883	09/18/2022
26986*-AA-1	EAGLE SOLAR LLC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		2,266,342	2,266,342	2,266,342	2,266,342						2,266,342				54,619	12/31/2042
27004@-AB-3	EAGLES STADIUM A SR NT SER B		07/15/2021	SCHEDULED REDEMPTION		252,541	252,541	252,541	252,541						252,541				11,566	01/15/2039
27004@-AA-5	EAGLES STADIUM SER A SR NT		07/15/2021	SCHEDULED REDEMPTION		550,539	550,539	550,539	550,539						550,539				25,215	01/15/2039
27326#-AC-0	EAST KENTUCKY POWER COOP 1ST MTG BD 2019		04/18/2021	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				44,500	04/19/2049
27326#-AB-2	EAST KENTUCKY PWR COOP 1ST MTG SER 2014A		02/06/2021	SCHEDULED REDEMPTION		877,500	877,500	894,238	892,495		(14,995)		(14,995)		877,500				40,453	02/06/2044
278642-AW-3	EBAY INC SR NT		08/05/2021	JEFFERIES LLC		1,523,965	1,450,000	1,496,052	1,493,743		(2,602)		(2,602)		1,491,141		32,824	32,824	35,670	03/11/2030
278642-AT-0	EBAY INC SR NT FRN		09/24/2021	TORONTO DOMINION		504,700	500,000	502,850	502,352		(832)		(832)		501,520		3,180	3,180	4,890	01/30/2023
26860#-AA-8	EIF PIO PICO LLC SR SEC NOTES		12/31/2021	SCHEDULED REDEMPTION		507,290	507,290	507,290	507,290						507,290				31,731	12/31/2041
28370T-AE-9	EL PASO PIPELINE PART OP CO GUARNT		07/01/2021	CALLED @ 100.000		8,000,000	8,000,000	7,946,960	7,995,056		4,944		4,944		8,000,000				300,000	10/01/2021
268317-AS-3	ELEC DE FRANCE SA SR NT 144A	D	04/07/2021	GOLDMAN, SACHS & CO		1,638,975	1,500,000	1,599,720	1,581,266		(4,368)		(4,368)		1,576,898		62,077	62,077	26,583	10/13/2025
268317-AU-8	ELEC DE FRANCE SA SR NT 144A	D	09/22/2021	VARIOUS		2,306,165	2,000,000	2,174,630	2,153,098		(4,578)		(4,578)		2,148,520		157,645	157,645	59,813	09/21/2028
285512-AC-3	ELECTRONIC ARTS INC SR NT		02/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,985,000	9,999,459		541		541		10,000,000				154,167	03/01/2021
P40008-AA-1	ELETRANS S.A. SR SEC	D	12/28/2021	SCHEDULED REDEMPTION		745,610	745,610	745,610	745,610						745,610				30,272	12/28/2037
532457-BH-0	ELI LILLY & CO SR NT		04/13/2021	BANK OF AMERICA NA		10,688,100	10,000,000	9,980,700	9,991,005		556		556		9,991,561		696,539	696,539	102,361	06/01/2025
532457-BU-1	ELI LILLY & CO SR NT		01/08/2021	MILLENNIUM ADVISORS		396,009	300,000	298,134	298,169		1		1		298,170		97,839	97,839	4,046	03/15/2059
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A		08/11/2021	SCHEDULED REDEMPTION		415,624	415,624	415,624	415,624						415,624				21,650	02/11/2030
29002H-AE-9	ELMWOOD CLO III LTD 2019-3A CL B 144A	D	10/15/2021	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				5,442	10/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74353*-AA-6	EMERALD PASS AMAZON EL PASO CTL SEC		12/10/2021	SCHEDULED REDEMPTION		5,861	5,861	5,861							5,861				118	11/10/2041
29245J-AF-9	EMPRESA NACIONAL DE PETR NT 144A	D	12/06/2021	MATURED		2,000,000	2,000,000	1,966,420	1,996,138		3,862		3,862		2,000,000				95,000	12/06/2021
29245J-AM-4	EMPRESA NACIONAL DEL PET SR NT 144A	D	09/15/2021	VARIOUS		5,983,000	6,000,000	5,978,880			1		1		5,978,881		4,119	4,119	96	09/16/2031
29248D-AA-0	ENA NORTE TR NT 144A	D	10/25/2021	SCHEDULED REDEMPTION		840,774	840,774	840,774	840,774						840,774				36,836	04/25/2023
29252B-AA-7	ENBRIDGE PIPELINES SR NT		12/30/2021	VARIOUS		2,880,000	2,880,000	2,933,655	2,931,129		(51,129)		(51,129)		2,880,000				179,715	06/30/2040
29266R-AC-2	ENERGIZER HLDGS INC CO GUARNT		04/07/2021	CALLED @ 104.703		18,846,540	18,000,000	18,457,450	18,076,719		(15,226)		(15,226)		18,061,493		(61,493)	(61,493)	1,159,090	05/24/2022
29273R-BB-4	ENERGY TRANSFER LP SR NT SER		04/27/2021	J P MORGAN SEC INC		6,425,173	5,649,000	6,481,420			(13,627)		(13,627)		6,467,793		(42,621)	(42,621)	104,946	02/01/2024
29273R-AQ-2	ENERGY TRANSFER PARTNERS SR NT		11/01/2021	CALLED @ 100.000		12,000,000	12,000,000	12,666,010	12,090,977		(91,511)		(91,511)		11,999,466		534	534	780,000	02/01/2022
29364W-BF-4	ENTERGY LOUISIANA LLC		10/05/2021	GOLDMAN, SACHS & CO		550,072	550,000	549,901	549,904		25		25		549,930		142	142	2,965	11/17/2023
29365T-AC-8	ENTERGY TEXAS INC 1ST MTG		09/01/2021	MATURED		5,000,000	5,000,000	4,991,950	4,999,355		645		645		5,000,000				205,000	09/01/2021
29379V-BP-7	ENTERPRISE PRODUCTS OPER CO GUARNT		02/15/2021	MATURED		750,000	750,000	749,595	749,983		17		17		750,000				10,500	02/15/2021
P4001#-AA-8	EOLICA MESA LA PAZ SR SEC NT DUE 2044	D	12/20/2021	SCHEDULED REDEMPTION		895,983	895,983	895,983	895,983						895,983				51,525	12/20/2044
29425B-AA-2	EPIC OLEFINS LP SEC		12/31/2021	SCHEDULED REDEMPTION		2,445,961	2,445,961	2,445,961	2,445,961						2,445,961				73,495	12/31/2040
29444U-BD-7	EQUINIX INC SR NT		03/01/2021	U.S. BANCORP		1,505,322	1,400,000	1,393,238	1,394,228		160		160		1,394,389		110,933	110,933	11,842	11/18/2026
29444U-BG-0	EQUINIX INC SR NT		03/04/2021	VARIOUS		753,753	750,000	748,118	748,249		39		39		748,288		5,465	5,465	9,173	07/15/2027
P3753#-AA-0	ERGON PERU SAC SR SEC	D	12/30/2021	SCHEDULED REDEMPTION		1,472,201	1,472,201	1,472,201	1,472,201						1,472,201				35,593	06/30/2034
26884A-AZ-6	ERP OPERATING LP SR NT		09/15/2021	CALLED @ 100.000		15,000,000	15,000,000	14,942,850	14,993,337		4,901		4,901		14,998,238		1,762	1,762	520,313	12/15/2021
29717P-AU-1	ESSEX PORTFOLIO LP CO GUARNT		04/07/2021	GOLDMAN, SACHS & CO		2,061,520	2,000,000	2,023,360	2,020,943		(557)		(557)		2,020,386		41,134	41,134	44,000	01/15/2030
29717P-AW-7	ESSEX PORTFOLIO LP CO GUARNT		04/29/2021	MARKETAXESS		2,432,992	2,650,000	2,624,428	2,625,221		768		768		2,625,990		(192,998)	(192,998)	30,243	01/15/2031
29717P-AL-1	ESSEX PORTFOLIO LP CO GUARNT SER		06/16/2021	CALLED @ 104.656		4,709,541	4,500,000	4,432,421	4,481,658		4,367		4,367		4,486,026		13,974	13,974	349,181	01/15/2023
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		1,929,374	1,929,374	1,924,550	1,924,905		4,469		4,469		1,929,374				37,618	02/01/2048
29978C-AU-4	EVERBANK MTG LOAN TR 2018-1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		684,175	684,175	671,347	674,012		10,163		10,163		684,175				13,340	02/01/2048
30041@-AE-6	EVERSANA RECEIVABLES HLDGS SER 2020-1		12/16/2021	CALLED @ 102.000		10,200,000	10,000,000	10,000,000	10,000,000						10,000,000				703,630	11/25/2025
30040W-AJ-7	EVERSOURCE ENERGY SR NT SER Q		08/18/2021	BANK OF AMERICA NA		247,140	250,000	249,535	249,570		58		58		249,628		(2,488)	(2,488)	2,033	08/15/2025
30161N-AX-9	EXELON CORP SR NT		05/13/2021	BANK OF AMERICA NA		725,829	650,000	648,661	648,743		42		42		648,786		77,043	77,043	15,503	04/15/2030
30212P-BB-0	EXPEDIA GRP INC SR NT 144A		06/18/2021	EXCHANGE		349,991	350,000	349,990	349,990		1		1		349,991				15,018	08/01/2027
30231G-BA-9	EXXON MOBIL CORPORATION SR NT FRN		09/24/2021	JANE STREET EXECUTION		250,877	250,000	250,000	250,000						250,000		877	877	1,119	08/16/2022
00225#-AA-3	FC GRAND RAPIDS MI AMAZON CTL SR SEC		12/31/2021	SCHEDULED REDEMPTION		193,647	193,647	193,647	193,647						193,647				4,954	09/30/2039
30259M-AA-4	FCI FUNDING, LLC 2019-1A CL A 144A		12/15/2021	SCHEDULED REDEMPTION		3,637,619	3,637,619	3,636,997	3,637,082		537		537		3,637,619				71,517	02/18/2031
31428X-AY-2	FEDEX CORP CO GUARNT		05/20/2021	CALLED @ 109.333		10,925,277	10,000,000	9,982,800	9,994,041		719		719		9,994,760		5,240	5,240	1,264,166	01/15/2024
31428X-BC-9	FEDEX CORP CO GUARNT		05/20/2021	CALLED @ 109.742		9,931,648	9,050,000	8,888,548	8,970,230		7,086		7,086		8,977,316		72,684	72,684	1,114,133	02/01/2025
31429#-AA-2	FEDEX GROUND CHINO LEASE-BACKED CTL		12/15/2021	SCHEDULED REDEMPTION		690,299	690,299	690,299	690,299						690,299				15,127	10/15/2035
31446Y-AB-8	FENIX PWR PERU SA SR NT 144A	D	09/20/2021	SCHEDULED REDEMPTION		1,588,235	1,588,235	1,570,235	1,573,055		15,181		15,181		1,588,235				68,564	09/20/2027
G3144#-AE-0	FENNER INT LTD SR NT SER B	D	09/01/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				263,500	09/01/2021
G3144#-AF-7	FENNER INT LTD SR NT SER C	D	09/01/2021	CALLED @ 109.333		10,933,335	10,000,000	10,000,000	10,000,000						10,000,000				1,475,335	09/01/2023
314890-AB-0	FERGUSON FINANCE PLC CO GUARNT 144A		11/09/2021	VARIOUS		1,777,238	1,650,000	1,653,300	1,653,135		(224)		(224)		1,652,911		124,327	124,327	34,901	06/02/2030
31503A-AA-2	FERMACA ENTERPRISES S RL SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		444,738	444,738	444,738	444,738						444,738				28,352	03/30/2038
31620M-AK-2	FIDELITY NATIONAL INFORM CO GUARNT		04/01/2021	CALLED @ 106.204		9,558,400	9,000,000	8,942,400	8,984,923		1,584		1,584		8,986,506		13,494	13,494	703,650	04/15/2023
31620M-AM-8	FIDELITY NATIONAL INFORM CO GUARNT		04/01/2021	CALLED @ 110.427		28,431,720	25,747,000	25,646,439	25,706,496		2,781		2,781		25,709,278		37,722	37,722	3,006,200	06/05/2024
31620M-AR-7	FIDELITY NATIONAL INFORM SR NT		04/01/2021	CALLED @ 116.337		11,633,656	10,000,000	9,972,900	9,985,332		680		680		9,986,011		13,989	13,989	1,864,212	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM SR NT		04/01/2021	CALLED @ 109.492		6,569,517	6,000,000	5,883,350	5,918,740		3,277		3,277		5,922,017		77,983	77,983	682,517	08/15/2026
31620R-AJ-4	FIDELITY NATL FINANCIAL		01/12/2021	SUNTRUST CPTL MKTS		652,632	600,000	598,536	598,605		5		5		598,609		54,023	54,023	1,643	06/15/2030
31620M-BJ-4	FIDELITY NATL INFO SERV SR NT		03/10/2021	TENDER @ 112.956		2,259,120	2,000,000	2,154,720	2,138,420		(3,549)		(3,549)		2,134,871		(134,871)	(134,871)	281,828	05/21/2029
31677Q-BM-0	FIFTH THIRD BANK SR NT SER BKNT		11/05/2021	CREDIT SUISSE SEC LLC		1,378,563	1,250,000	1,250,000	1,250,000						1,250,000		128,563	128,563	63,227	07/28/2025
32051D-3G-5	FIRST HORIZON ALT MORT 2004-AA1 CL A1		12/01/2021	SCHEDULED REDEMPTION		116,952	116,952	106,081	111,363		5,589		5,589		116,952				1,485	06/01/2034
33767C-AD-9	FIRSTKEY MTG TR 2015-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,695,038	2,695,038	2,718,620	2,711,088		(16,050)		(16,050)		2,695,038				52,809	03/01/2045
33773B-AT-5	FISERV INC SR NT		09/10/2021	J P MORGAN SEC INC		760,011	700,000	699,951	699,961		5		5		699,965		60,046	60,046	26,942	07/01/2026
33813S-D@-2	FITCHBURG GAS & ELECTRIC NT		10/15/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				271,600	10/15/2025
33834D-AA-2	FIVE CORNERS FND TR II SR NT 144A		03/15/2021	BARCLAYS CAPITAL INC		258,348	250,000	250,000	250,000						250,000		8,348	8,348	2,415	05/15/2030
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,268,620	2,268,620	2,161,215	2,118,311		150,309		150,309		2,268,620				42,989	10/01/2047
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		1,821,929	1,821,929	1,805,703	1,809,874		12,056		12,056		1,821,929				35,265	03/01/2048
33851H-AD-5	FLAGSTAR MTG TR 2018-2 CL A4 144A		12/01/2021	VARIOUS		1,840,875	1,840,875	1,793,652	1,801,760		39,115		39,115		1,840,875				36,685	04/01/2048
33852B-AL-9	FLAGSTAR MTG TR 2019-2 CL A11 144A		12/01/2021	SCHEDULED REDEMPTION		2,492,677	2,492,677	2,509,619	2,506,669		(13,992)		(13,992)		2,492,677				44,584	12/01/2049
33852B-AB-1	FLAGSTAR MTG TR 2019-2 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		9,393,223	9,393,223	9,509,905	9,489,553		(96,330)		(96,330)		9,393,223				168,007	12/01/2049
33851K-AC-0	FLAGSTAR MTG TR 2020-2 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		14,982,880	14,982,880	15,404,274	15,425,824		(442,943)		(442,943)		14,982,880				227,430	08/01/2050
33851K-AG-1	FLAGSTAR MTG TR 2020-2 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		9,988,587	9,988,587	10,200,844	10,182,702		(194,115)		(194,115)		9,988,587				151,620	08/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33852D-AB-7	FLAGSTAR MTG TR 2021-1 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		3,811,978	3,811,978	3,939,441			(127,463)		(127,463)		3,811,978				59,514	01/08/2051
33852F-AW-6	FLAGSTAR MTG TR 2021-4 CL A21 144A		12/01/2021	SCHEDULED REDEMPTION		474,299	474,299	478,153			(3,854)		(3,854)		474,299				4,720	05/08/2051
33852J-AW-8	FLAGSTAR MTG TR 2021-7 CL A21 144A		12/01/2021	SCHEDULED REDEMPTION		1,102,931	1,102,931	1,111,031			(8,100)		(8,100)		1,102,931				7,827	08/01/2051
33882G-AB-4	FLATIRON CLO LTD 2017-1A CL B 144A		02/16/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,967,500	1,969,816		30,184		30,184		2,000,000				9,307	05/15/2030
33938X-AC-9	FLEX LTD SR NT		12/23/2021	PACIFIC LIFE CORP		10,666,800	10,000,000	10,929,400	10,869,038		(160,604)		(160,604)		10,708,434		(41,634)	(41,634)	522,917	02/01/2026
302445-AE-1	FLIR SYSTEMS INC SR NT		07/12/2021	CITIGROUP SEC INC		10,129,800	10,000,000	10,086,400	10,467,433		(22,593)	358,747	(381,340)		10,086,094		43,706	43,706	236,806	08/01/2030
30288*-AE-0	FLNG LIQUEFACTION 2 SR SEC NOTES		12/31/2021	SCHEDULED REDEMPTION		1,965,000	1,965,000	1,965,000	1,965,000						1,965,000				86,264	12/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SEC		12/31/2021	SCHEDULED REDEMPTION		782,500	782,500	782,500							782,500				6,078	06/30/2039
30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR SEC		12/31/2021	SCHEDULED REDEMPTION		917,500	917,500	917,500	917,500						917,500				40,003	06/30/2039
340711-AG-5	FLORIDA GAS TRANSMISSION SR NT144A		11/01/2021	SCHEDULED REDEMPTION		700,000	700,000	696,660	699,233		767		767		700,000				64,330	11/01/2024
341081-GA-9	FLORIDA PWR & LT CO SR NT FRN		08/30/2021	CALLED @ 100.000		600,000	600,000	600,000	600,000						600,000				2,958	07/28/2023
343498-AA-9	FLOWERS FOODS INC SR NT		04/08/2021	CALLED @ 103.857		420,621	405,000	417,660	406,920		(405)		(405)		406,516		(1,516)	(1,516)	24,825	04/01/2022
34354P-AC-9	FLOWSERVE CORPORATION CO GUARNT		10/09/2021	CALLED @ 102.892		19,549,480	19,000,000	19,005,100	19,001,115		(498)		(498)		19,000,617		(617)	(617)	1,258,813	09/15/2022
34354P-AD-7	FLOWSERVE CORPORATION CO GUARNT		10/09/2021	CALLED @ 107.205		20,829,932	19,430,000	19,273,016	19,378,211		13,330		13,330		19,391,540		38,460	38,460	2,099,412	11/15/2023
34354P-AF-2	FLOWSERVE CORPORATION SR NT		09/10/2021	STIFEL, NICOLAUS & CO		6,700,875	6,350,000	6,328,156	6,328,665		1,303		1,303		6,329,968		370,906	370,906	217,795	10/01/2030
343412-AC-6	FLUOR CORP SR NT		01/14/2021	VARIOUS		5,439,500	5,500,000	5,399,213	5,439,656		507		507		5,440,163		(663)	(663)	15,410	12/15/2024
34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A		12/10/2021	SCHEDULED REDEMPTION		1,224,489	1,224,489	1,224,294			195		195		1,224,489				13,102	01/10/2032
34533F-AB-7	FORD CREDIT AUTO OWNER TR 2019-A CL A2A		01/15/2021	SCHEDULED REDEMPTION		1,107	1,107	1,107	1,107						1,107				3	02/15/2022
34533G-AB-5	FORD CREDIT AUTO OWNER TR 2020-B CL A2		12/15/2021	SCHEDULED REDEMPTION		586,083	586,083	586,057	586,070		13		13		586,083				1,430	02/15/2023
34533Y-AB-6	FORD CREDIT AUTO OWNER TR 2020-C CL A2		10/08/2021	VARIOUS		1,000,071	1,000,000	999,982	999,983		14		14		999,997		74	74	1,800	09/15/2023
345397-VU-4	FORD MOTOR CREDIT CO LLC SR NT		08/02/2021	MATURED		5,000,000	5,000,000	5,091,700	5,007,066		(7,066)		(7,066)		5,000,000				293,750	08/02/2021
E5311L-AA-9	FORTINI INVESTMENT SR SEC	B	12/31/2021	SCHEDULED REDEMPTION		665,656	1,017,324	944,873	992,786					(106,169)	628,728	36,928		36,928	19,184	12/31/2038
E5311L-AB-7	FORTINI INVS SA SR SEC SER .	B	06/30/2021	SCHEDULED REDEMPTION		63,550	63,550	60,125	65,258					(5,134)	60,125	3,426		3,426	1,427	12/31/2038
35137L-AG-0	FOX CORP SR NT SER WI		09/24/2021	WELLS FARGO BANK, N.A.		536,445	500,000	500,000	500,000						500,000		36,445	36,445	23,676	01/25/2024
35177P-AW-7	FRANCE TELECOM SR NT	D	04/01/2021	CALLED @ 101.691		5,084,550	5,000,000	4,949,500	4,995,723		1,505		1,505		4,997,228		2,772	2,772	197,415	09/14/2021
35671D-AU-9	FREEPORT-MCMORAN C & G SR NT		12/01/2021	CALLED @ 100.000		2,000,000	2,000,000	1,965,660	1,995,116		3,823		3,823		1,998,939		1,061	1,061	88,750	03/01/2022
35804G-AJ-7	FRESENIUS US FINANCE II SR NT 144A	C	02/01/2021	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				42,500	02/01/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH &CO KG SER L SR NT	D	04/06/2021	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				68,080	04/06/2021
35905W-AA-9	FRONTERA HOLDING LLC SR SEC		08/25/2021	DIRECT PLACEMENT		1,472,843	31,848,250										1,472,843	1,472,843		02/14/2026
G3424*-AA-3	G4S INTERNATL FINANCE PLC SER A SR NT	D	07/23/2021	CALLED @ 117.229		41,030,212	35,000,000	35,000,000	35,000,000						35,000,000				7,312,232	05/13/2026
G3424*-AB-1	G4S INTERNATL FINANCE PLC SER B SR NT	D	07/23/2021	CALLED @ 125.735		18,860,252	15,000,000	15,000,000	15,000,000						15,000,000				4,432,698	05/15/2029
36321P-AA-8	GALAXY PIPELINE ASSETS SR SEC 144A	D	12/23/2021	VARIOUS		20,064,004	20,000,000	20,000,000	20,000,000						20,000,000		64,004	64,004	395,916	09/30/2027
36804P-AF-3	GATX CORP PASS THRU CERTS 144A		07/02/2021	VARIOUS		995,592	974,084	974,084	974,084						974,084				124,926	01/02/2025
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 144A		12/18/2021	SCHEDULED REDEMPTION		670,667	670,667	670,494			173		173		670,667				5,925	06/18/2046
36166N-AJ-2	GE CAPITAL FUNDING LLC CO GUARNT		05/17/2021	BNP PARIBAS SEC CORP		227,952	200,000	209,380			(29)		(29)		209,351		18,601	18,601	4,498	05/15/2030
36166N-AB-9	GE CAPITAL FUNDING LLC CO GUARNT 144A		05/07/2021	EXCHANGE		209,380	200,000	210,148	209,683		(303)		(303)		209,380				4,204	05/15/2030
36962G-5J-9	GENERAL ELEC CAP CORP SR NT		10/17/2021	MATURED		10,000,000	10,000,000	9,978,600	9,997,919		2,081		2,081		10,000,000				465,000	10/17/2021
369604-BY-8	GENERAL ELEC CO SR NT		06/09/2021	TENDER @ 116.942		175,413	150,000	150,264	150,262		(2)		(2)		150,260		(260)	(260)	29,364	05/01/2050
370334-CG-7	GENERAL MILLS INC SR NT		09/24/2021	VARIOUS		3,441,210	3,000,000	3,331,650	3,291,395		(24,136)		(24,136)		3,267,259		173,952	173,952	109,317	04/17/2028
370334-CL-6	GENERAL MILLS INC SR NT		02/08/2021	GOLDMAN, SACHS & CO		1,247,014	1,150,000	1,147,700	1,147,849		22		22		1,147,871		99,143	99,143	10,562	04/15/2030
37045V-AS-9	GENERAL MOTORS CO SR NT		03/09/2021	FIFTH THIRD BANK, THE		572,370	500,000	476,656	480,388		394		394		480,782		91,588	91,588	11,111	10/01/2028
37045X-AZ-9	GENERAL MOTORS FINL CO GUARNT		10/12/2021	HSBC SECURITIES INC		272,825	250,000	236,505	240,208		1,539		1,539		241,747		31,078	31,078	13,467	07/13/2025
37045X-BF-2	GENERAL MOTORS FINL CO SR NT		02/01/2021	CALLED @ 100.000		21,000,000	21,000,000	21,004,295	21,001,646		(1,163)		(1,163)		21,000,483		(483)	(483)	367,500	03/01/2021
37045X-BM-7	GENERAL MOTORS FINL CO SR NT		06/06/2021	CALLED @ 100.000		7,500,000	7,500,000	7,489,690	7,498,910		913		913		7,499,823		177	177	220,000	07/06/2021
37045X-CP-9	GENERAL MOTORS FINL CO SR NT		11/06/2021	MATURED		10,000,000	10,000,000	9,997,800	9,999,351		649		649		10,000,000				420,000	11/06/2021
37045X-DP-8	GENERAL MOTORS FINL CO SR NT		12/09/2021	BANK OF AMERICA NA		745,110	750,000	748,125			40		40		748,165		(3,055)	(3,055)	2,900	10/15/2028
375558-AU-7	GILEAD SCIENCES INC SR NT		09/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,977,000	9,997,443		1,853		1,853		9,999,296		704	704	330,000	12/01/2021
375558-BY-8	GILEAD SCIENCES INC SR NT		01/28/2021	GOLDMAN, SACHS & CO		99,034	100,000	99,761	99,767		2		2		99,768		(734)	(734)	555	10/01/2030
377373-AL-9	GLAXOSMITHKLINE CAPITAL CO GUARNT	D	10/07/2021	JANE STREET EXECUTION		650,858	650,000	650,000	650,000						650,000		858	858	3,538	10/01/2023
37959P-AG-2	GLBL SC FIN VII SRL 2021-2A CL A 144A	D	12/17/2021	SCHEDULED REDEMPTION		329,469	329,469	329,455			14		14		329,469				1,746	08/17/2041
37959P-AA-5	GLBL SC FINANCE SRL 2020-1A CL A 144A	D	12/17/2021	SCHEDULED REDEMPTION		5,645,717	5,645,717	5,645,449	5,645,461		256		256		5,645,717				77,434	10/17/2040
37959P-AC-1	GLBL SC FINANCE SRL 2020-2A CL A 144A	D	12/17/2021	SCHEDULED REDEMPTION		2,658,537	2,658,537	2,657,530	2,657,558		979		979		2,658,537				37,217	11/19/2040
37959P-AE-7	GLBL SC FINANCE SRL 2021-1A CL A 144A	D	12/17/2021	SCHEDULED REDEMPTION		771,777	771,777	761,044			10,733		10,733		771,777				7,230	04/17/2041
361841-AJ-8	GLP CAPITAL LP / FIN II CO GUARNT		12/13/2021	STIFEL, NICOLAUS & CO		713,531	650,000	663,962	659,724		(1,905)		(1,905)		657,819		55,712	55,712	35,015	06/01/2025
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		12/01/2021	SCHDLD REDM/PRIN LOSS		468,577	486,435	471,700	451,322		17,255		17,255		468,577				10,660	09/01/2035
36185N-3U-2	GMAC MTG CORP LN TR 2004-AR2 CL 4A		12/01/2021	SCHEDULED REDEMPTION		113,456	113,456	111,151	113,421		35		35		113,456				2,856	08/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36190C-AA-5	GNL QUINTERO SA SR NT 144A	D	07/31/2021	SCHEDULED REDEMPTION		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029
38046U-AA-7	GOJO CORP CTL 2021-1 CL A 144A		12/15/2021	SCHEDULED REDEMPTION		326,175	326,175	329,437			(3,262)		(3,262)		326,175				2,932	08/15/2041
38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		1,336,583	1,336,583	1,336,583	1,336,583						1,336,583				50,122	09/20/2047
38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A		09/20/2021	SCHEDULED REDEMPTION		2,667,075	2,667,075	2,667,075	2,667,075						2,667,075				84,280	09/20/2047
38143U-8H-7	GOLDMAN SACHS GRP INC SR NT		01/20/2021	WELLS FARGO BANK, N.A.		565,415	500,000	499,314	499,615		4		4		499,619		65,796	65,796	7,656	02/25/2026
38145G-AH-3	GOLDMAN SACHS GRP INC SR NT		01/20/2021	CREDIT SUISSE SEC LLC		835,440	750,000	712,268	722,418		243		243		722,661		112,779	112,779	4,813	11/16/2026
38148L-AC-0	GOLDMAN SACHS GRP INC SR NT		03/01/2021	J P MORGAN SEC INC		543,680	500,000	509,015	504,527		(180)		(180)		504,346		39,334	39,334	10,694	01/23/2025
38148Y-AA-6	GOLDMAN SACHS GRP INC SR NT FRN		10/12/2021	MORGAN STANLEY CPTL		1,132,710	1,000,000	1,081,440	1,077,216		(2,711)		(2,711)		1,074,505		58,205	58,205	38,385	10/31/2038
38141G-XL-3	GOLDMAN SACHS GRP INC SR NT SER VAR		10/07/2021	VARIOUS		1,701,325	1,700,000	1,700,000	1,700,000						1,700,000		1,325	1,325	9,271	11/17/2023
38217K-AA-2	GOODGREEN TR 2016-1A CL A 144A		12/15/2021	SCHEDULED REDEMPTION		1,259,149	1,259,149	1,258,522	1,258,620		529		529		1,259,149				30,659	10/15/2052
38217T-AA-3	GOODGREEN TR 2020-1A CL A 144A		12/15/2021	SCHEDULED REDEMPTION		4,534,980	4,534,980	4,532,712	4,532,816		2,164		2,164		4,534,980				97,688	04/15/2055
38237G-AA-7	GOODLEAP SUSTAINABLE 2021-4GS CL A 144A		12/20/2021	SCHEDULED REDEMPTION		663,082	663,082	662,970			112		112		663,082				3,254	07/20/2048
38406H-AG-7	GRACE MTG TR 2014-GRC CL C 144A		01/12/2021	CALLED @ 100.000		51,324,000	51,324,000	51,738,232	51,367,842		(3,197)		(3,197)		51,364,645		(40,645)	(40,645)	158,667	06/01/2028
38406H-AJ-1	GRACE MTG TR 2014-GRC CL D 144A		01/12/2021	CALLED @ 100.000		18,000,000	18,000,000	17,898,699	17,989,207		787		787		17,989,994		10,006	10,006	55,647	06/01/2028
38869P-AN-4	GRAPHIC PACKAGING INTERN SR SEC 144A		10/07/2021	JANE STREET EXECUTION		149,141	150,000	150,000							150,000		(860)	(860)	718	04/15/2024
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2021	SCHEDULED REDEMPTION		223,100	223,100	223,100	223,100						223,100				16,137	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2021	SCHEDULED REDEMPTION		1,306,995	1,306,995	1,306,995	1,306,995						1,306,995				81,739	07/01/2038
39121J-C@-7	GREAT RIVER ENERY SER 2017A 1ST MTG NT		10/15/2021	SCHEDULED REDEMPTION		550,000	550,000	550,000	550,000						550,000				19,745	10/15/2045
39530L-AD-2	GREENKO DUTCH BV CO GUARNT 144A	D	09/29/2021	SCHEDULED REDEMPTION		180,000	180,000	180,000							180,000				3,465	03/29/2026
39813#-AA-9	GRIDFLEX GENERATION, LLC SR SEC NT		12/31/2021	SCHEDULED REDEMPTION		2,642,554	2,642,554	2,642,554	2,642,554						2,642,554				119,428	12/31/2030
40052V-AB-0	GRUPO BIMBO SAB DE CV CO GUARNT 144A	D	04/26/2021	CALLED @ 103.106		15,569,027	15,100,000	14,977,690	15,084,159		4,678		4,678		15,088,837		11,163	11,163	980,540	01/25/2022
36257Q-AA-4	GS MTG SECURITIES 2019-PJ3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		5,768,717	5,768,717	5,830,912	5,821,236		(52,518)		(52,518)		5,768,717				99,411	03/01/2050
36258K-AD-0	GS MTG SECURITIES 2020-INV1 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		7,657,321	7,657,321	7,818,843	7,794,599		(137,277)		(137,277)		7,657,321				112,419	10/01/2050
36258F-AA-7	GS MTG SECURITIES 2020-PJ1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		4,297,678	4,297,678	4,381,617	4,368,570		(70,892)		(70,892)		4,297,678				74,883	05/01/2050
36258F-AD-1	GS MTG SECURITIES 2020-PJ1 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		3,948,983	3,948,983	4,011,303	4,001,627		(52,644)		(52,644)		3,948,983				68,808	05/01/2050
36262D-AA-6	GS MTG SECURITIES 2020-PJ2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		11,834,982	11,834,982	12,108,666	12,057,136		(222,155)		(222,155)		11,834,982				199,482	07/01/2050
36262D-AD-0	GS MTG SECURITIES 2020-PJ2 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		4,096,724	4,096,724	4,176,098	4,161,170		(64,445)		(64,445)		4,096,724				69,052	07/01/2050
36258W-AS-1	GS MTG SECURITIES 2020-PJ3 CL A14 144A		12/01/2021	SCHEDULED REDEMPTION		4,677,860	4,677,860	4,764,839	4,755,778		(77,919)		(77,919)		4,677,860				79,505	10/01/2050
36259V-AD-5	GS MTG SECURITIES 2020-PJ4 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		8,109,086	8,109,086	8,300,410	8,286,802		(177,717)		(177,717)		8,109,086				129,363	01/01/2051
36261H-AD-2	GS MTG-BACKED SEC 2021-PJ5 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		515,518	515,518	518,417			(2,900)		(2,900)		515,518				6,291	10/01/2051
36264P-AD-1	GS MTG-BKED SECS 2021-PJ4 CL A4 144A		12/01/2021	SCHEDULED REDEMPTION		2,122,325	2,122,325	2,146,865			(24,539)		(24,539)		2,122,325				26,386	09/01/2051
362341-6W-4	GSR MORTGAGE LOAN TR 2006-1F CL 1A14		12/01/2021	SCHDLD REDM/PRIN LOSS		317,709	329,347	306,458	313,777		3,932		3,932		317,709				8,768	02/01/2036
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		12/01/2021	SCHDLD REDM/PRIN LOSS		439,621	455,724	434,185	436,725		2,896		2,896		439,621				12,132	02/01/2036
362650-AK-9	GSR MORTGAGE LOAN TR 2006-4F CL 2A10		12/01/2021	SCHDLD REDM/PRIN LOSS		801,419	805,927	754,564	889,274		(87,856)		(87,856)		801,419				21,823	05/01/2036
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		12/01/2021	VARIOUS		795,835	793,488	703,175	891,601		(95,766)		(95,766)		795,835				16,008	05/01/2036
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		12/01/2021	SCHDLD REDM/PRIN LOSS		1,175,077	1,173,768	1,101,706	1,149,222		25,856		25,856		1,175,077				48,117	03/01/2035
362341-VV-8	GSR MORTGAGE LOAN TRUST 2005-8F 2A7		12/01/2021	SCHEDULED REDEMPTION		667,759	667,759	642,953	657,414		10,345		10,345		667,759				20,390	11/01/2035
36228F-YY-6	GSR MTG LOAN TR 2003-13 CL 1A1		12/01/2021	SCHEDULED REDEMPTION		244,706	244,706	240,001	244,301		405		405		244,706				4,574	10/01/2033
362341-R7-6	GSR MTG LOAN TR 2005-9F CL 1A13		12/01/2021	SCHDLD REDM/PRIN LOSS		582,528	596,743	557,873	587,912		(5,384)		(5,384)		582,528				20,313	12/01/2035
362341-R8-4	GSR MTG LOAN TR 2005-9F CL 1A14		12/01/2021	SCHDLD REDM/PRIN LOSS		318,405	325,947	317,663	312,319		6,086		6,086		318,405				9,786	12/01/2035
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1		12/01/2021	SCHEDULED REDEMPTION		865,176	865,176	850,161	855,661		9,515		9,515		865,176				10,130	04/01/2035
362341-RZ-4	GSR MTG LOAN TR 2005-AR6 CL 3A1		12/01/2021	SCHEDULED REDEMPTION		220,521	220,521	202,030	210,080		10,441		10,441		220,521				3,812	09/01/2035
362290-AH-1	GSR MTG LOAN TR 2007-AR1 CL 3A1		12/01/2021	SCHDLD REDM/PRIN LOSS		1,602,516	1,601,637	1,466,970	1,604,816		(2,300)		(2,300)		1,602,516				27,439	03/01/2037
36228F-4R-4	GSR MTG LOAN TR SER 2004-7 CL 3A1		12/01/2021	SCHEDULED REDEMPTION		247,233	247,233	237,267	247,060		174		174		247,233				4,120	06/01/2034
36260#-AA-3	GSRP PORT II SEC		12/31/2021	SCHEDULED REDEMPTION		284,376	284,376	284,376							284,376					06/29/2046
36256#-AA-9	GSRP PORTFOLIO I LLC		12/31/2021	SCHEDULED REDEMPTION		853,136	853,136	853,136	853,136						853,136				32,163	12/31/2044
406308-AB-8	HALIBURTON CTL 15 YR		12/15/2021	SCHEDULED REDEMPTION		8,039	8,039	8,039							8,039				71	08/15/2036
Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GTD SR SEC	D	12/27/2021	SCHEDULED REDEMPTION		596,806	596,806	596,806	596,806						596,806				18,433	06/27/2027
Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GTD SR SEC	B	09/27/2021	SCHEDULED REDEMPTION		379,608	379,608	381,215	385,317				(4,102)		381,215	(1,608)		(1,608)	13,860	06/27/2027
40653*-AA-4	HAMAKUA ENERGY SR SEC		12/31/2021	SCHEDULED REDEMPTION		1,295,652	1,295,652	1,295,652	1,295,652						1,295,652				43,869	12/31/2030
41245*-AF-6	HARDY STORAGE CO LLC SR NT		10/01/2021	VARIOUS		1,846,530	1,803,240	1,803,240	1,803,240						1,803,240				117,140	02/01/2023
418056-AT-4	HASBRO INC SR NT		03/28/2021	CALLED @ 100.000		7,000,000	7,000,000	6,993,420	6,999,614		251		251		6,999,864		136	136	81,463	05/15/2021
418056-AX-5	HASBRO INC SR NT		10/08/2021	MARKETAXESS		1,585,755	1,500,000	1,516,350	1,513,326		(2,576)		(2,576)		1,510,751		75,004	75,004	40,500	11/19/2024
41884#-AA-9	HATCHET RIDGE PTC		12/14/2021	SCHEDULED REDEMPTION		1,192,330	1,192,330	1,192,330							1,192,330				70,944	12/14/2029
40414L-AK-5	HCP INC SR NT		02/26/2021	CALLED @ 111.150		13,337,955	12,000,000	11,944,440	11,979,868		905		905		11,980,773		19,227	19,227	1,582,955	03/01/2024
40414L-AL-3	HCP INC SR NT		02/26/2021	CALLED @ 110.886		33,265,830	30,000,000	29,886,150	29,953,597		1,821		1,821		29,955,419		44,581	44,581	3,882,601	08/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42249#-AC-3	HEALTHPARTNERS, INC SER 2020		07/01/2021	SCHEDULED REDEMPTION		35,455	35,455	35,455	35,455						35,455				1,782	07/01/2050
423012-AF-0	HEINEKEN NV SR NT 144A	D	05/18/2021	VARIOUS		2,735,515	2,500,000	2,626,900	2,612,435		(3,930)		(3,930)		2,608,505		127,010	127,010	62,757	01/29/2028
86744T-AB-2	HELIOS ISSUER VI, LLC 2021-B CL B 144A		12/20/2021	SCHEDULED REDEMPTION		543,650	543,650	543,431			220		220		543,650				2,885	07/20/2048
86746C-AA-9	HELIOS ISSUER, LLC 2020-AA CL A 144A		12/20/2021	SCHEDULED REDEMPTION		611,153	611,153	611,112	611,113		40		40		611,153				10,174	06/20/2047
86745Q-AA-9	HELIOS ISSUER, LLC 2021-1 CL A 144A		10/30/2021	SCHEDULED REDEMPTION		392,209	392,209	392,038			171		171		392,209				3,738	04/28/2056
86746E-AA-5	HELIOS ISSUER, LLC 2021-A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,277,794	1,277,794	1,277,779			15		15		1,277,794				11,428	02/20/2048
86745R-AB-5	HELIOS ISSUER, LLC 2021-C CL B 144A		12/20/2021	SCHEDULED REDEMPTION		103,565	103,565	103,538			28		28		103,565				375	10/20/2048
42710V-AA-2	HERCULES CAP FNDG TR 2018-1A CL A 144A		10/20/2021	SCHEDULED REDEMPTION		23,528,443	23,528,443	23,528,048	23,528,322		121		121		23,528,443				665,556	11/22/2027
42711A-AA-7	HERCULES CAP FNDG TR 2019-1A CL A 144A		10/20/2021	SCHEDULED REDEMPTION		28,000,000	28,000,000	28,046,410	28,007,188		(7,188)		(7,188)		28,000,000				948,178	02/20/2028
42771T-AA-3	HERO FUNDING TR 2015-3A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,625,445	1,625,445	1,625,334	1,625,326		120		120		1,625,445				58,590	09/20/2041
42770V-AA-9	HERO FUNDING TR 2016-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,549,815	1,549,815	1,549,676	1,549,701		115		115		1,549,815				53,202	09/20/2041
42770W-AA-7	HERO FUNDING TR 2016-2A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,824,689	1,824,689	1,824,092	1,824,179		510		510		1,824,689				58,074	09/20/2041
42770X-AA-5	HERO FUNDING TR 2016-3A CL A1 144A		12/20/2021	SCHEDULED REDEMPTION		1,289,516	1,289,516	1,289,411	1,289,424		92		92		1,289,516				33,754	09/20/2042
40417Q-AA-3	HERO FUNDING TR 2016-4A CL A1 144A		12/20/2021	SCHEDULED REDEMPTION		1,052,582	1,052,582	1,052,158	1,052,214		367		367		1,052,582				31,057	09/20/2047
40417Q-AC-9	HERO FUNDING TR 2016-4A CL A2 144A		12/20/2021	SCHEDULED REDEMPTION		339,542	339,542	347,940	346,822		(7,279)		(7,279)		339,542				12,039	09/20/2047
42771X-AA-4	HERO FUNDING TR 2017-1A CL A1 144A		12/20/2021	SCHEDULED REDEMPTION		1,193,189	1,193,189	1,192,709	1,192,774		414		414		1,193,189				36,622	09/20/2047
42771X-AC-0	HERO FUNDING TR 2017-1A CL A2 144A		12/20/2021	SCHEDULED REDEMPTION		238,638	238,638	244,557	243,751		(5,113)		(5,113)		238,638				8,805	09/20/2047
42771L-AC-6	HERO FUNDING TR 2017-2A CL A2 144A		12/20/2021	SCHEDULED REDEMPTION		548,285	548,285	561,922	562,075		(13,790)		(13,790)		548,285				18,780	09/20/2048
42772G-AB-8	HERO FUNDING TR 2018-1A CL A2 144A		12/20/2021	SCHEDULED REDEMPTION		1,343,721	1,343,721	1,377,302	1,378,081		(34,360)		(34,360)		1,343,721				52,154	09/20/2048
G4445*-AA-6	HIGH SPEED RAIL FIN GTD SR NT SER A1	D	09/30/2021	SCHEDULED REDEMPTION		434,061	434,061	434,061	434,061						434,061				16,451	03/30/2028
43148#-AA-7	HILL TOP ENERGY CTR SR SEC NT DUE 2029		12/31/2021	SCHEDULED REDEMPTION		752,706	752,706	752,706	752,706						752,706				43,883	12/31/2029
40447#-AH-8	HMSHOST CORPORATION SER C SR NT		12/03/2021	CALLED @ 110.0964		11,096,367	10,000,000	10,000,000	10,000,000						10,000,000				1,899,922	09/01/2024
40447#-AJ-4	HMSHOST CORPORATION SER D SR NT		12/03/2021	CALLED @ 114.333		17,149,982	15,000,000	15,000,000	15,000,000		(146,966)		(146,966)		14,853,034		146,966	146,966	3,364,732	09/01/2025
437076-CA-8	HOME DEPOT INC SR NT		05/26/2021	VARIOUS		1,912,101	1,800,000	1,791,234	1,792,098		410		410		1,792,508		119,593	119,593	25,375	04/15/2027
43731Q-AC-2	HOME PART OF AMERICA TR 2019-1 CL B 144A		12/01/2021	SCHEDULED REDEMPTION		996,249	996,249	996,219	996,223		26		26		996,249				18,820	09/01/2039
43731Q-AE-8	HOME PART OF AMERICA TR 2019-1 CL C 144A		12/01/2021	SCHEDULED REDEMPTION		286,654	286,654	286,637	286,640		15		15		286,654				5,585	09/01/2039
43731Q-AG-3	HOME PART OF AMERICA TR 2019-1 CL D 144A		12/01/2021	SCHEDULED REDEMPTION		298,875	298,875	298,872	298,872		3		3		298,875				6,091	09/01/2039
43732V-AE-6	HOME PART OF AMERICA TR 2021-2 CL D 144A		12/01/2021	SCHEDULED REDEMPTION		14,671	14,671	14,671			0		0		14,671				24	12/01/2026
43739E-AJ-6	HOMEBANC MTG TR 2004-2 CL A1		12/27/2021	SCHEDULED REDEMPTION		788,588	788,588	707,757	730,780		57,808		57,808		788,588				3,839	12/25/2034
438516-CC-8	HONEYWELL INTL SR NT		09/24/2021	VARIOUS		150,008	150,000	150,000	150,000						150,000		8	8	740	08/19/2022
42824C-BK-4	HP ENTERPRISE CO SR NT		11/17/2021	VARIOUS		4,781,100	4,750,000	4,741,450	4,742,101		1,238		1,238		4,743,340		37,760	37,760	109,035	04/01/2026
42824C-BB-4	HP ENTERPRISE CO SR NT FRN		09/07/2021	CALLED @ 100.000		20,150,000	20,150,000	20,150,000	20,150,000						20,150,000				174,734	10/05/2021
42824C-BD-0	HP ENTERPRISE CO SR NT FRN		03/12/2021	MATURED		1,400,000	1,400,000	1,403,948	1,400,577		(577)		(577)		1,400,000				3,078	03/12/2021
44328M-AK-0	HSBC BANK PLC SR NT 144A	D	01/19/2021	MATURED		1,000,000	1,000,000	999,130	999,995		5		5		1,000,000				23,750	01/19/2021
40429C-GD-8	HSBC FINANCE CORP SR SUB	C	01/15/2021	MATURED		4,800,000	4,800,000	4,957,598	4,802,711		(2,711)		(2,711)		4,800,000				160,224	01/15/2021
44416*-AG-1	HUDSON TRANS SR SEC SER 3		11/30/2021	SCHEDULED REDEMPTION		183,714	183,714	183,714	183,714						183,714				6,628	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTRS SR SEC DISB 2		11/30/2021	SCHEDULED REDEMPTION		32,030	32,030	32,030	32,030						32,030				1,155	11/30/2032
44416*-AE-6	HUDSON TRANSMISSION PTRS SR SEC NT 2032		11/30/2021	SCHEDULED REDEMPTION		41,971	41,971	41,971	41,971						41,971				1,514	11/30/2032
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		11/30/2021	SCHEDULED REDEMPTION		921,257	921,257	921,257	921,257						921,257				33,518	05/31/2033
444859-BK-7	HUMANA INC SR NT		11/09/2021	KEYBANC CPTL MARKETS		1,227,280	1,150,000	1,161,137	1,159,976		(889)		(889)		1,159,087		68,193	68,193	44,622	08/15/2029
446150-AJ-3	HUNTINGTON BANCSHARES SR NT		02/14/2021	CALLED @ 100.000		35,000,000	35,000,000	34,931,050	34,997,000		1,767		1,767		34,998,767		1,233	1,233	459,375	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES SR NT		12/14/2021	CALLED @ 100.000		5,500,000	5,500,000	5,491,695	5,498,334		1,531		1,531		5,499,865		135	135	179,208	01/14/2022
446413-AP-1	HUNTINGTON INGALLS INDUS SR NT 144A		01/04/2021	EXCHANGE		19,999,249	20,000,000	19,999,200	19,999,249		1		1		19,999,249				147,000	05/01/2030
44891A-AU-1	HYUNDAI CAPITAL AMERICA SR NT 144A		03/10/2021	TORONTO DOMINION		706,790	700,000	699,146	699,849		57		57		699,906		6,884	6,884	17,792	07/08/2021
459200-JX-0	IBM CORP SR NT		09/24/2021	KEYBANC CPTL MARKETS		508,345	500,000	499,730	499,874		68		68		499,942		8,403	8,403	12,429	05/13/2022
459200-JY-8	IBM CORP SR NT		11/04/2021	VARIOUS		1,468,855	1,375,000	1,369,748	1,371,371		440		440		1,371,811		97,044	97,044	22,823	05/15/2024
45112A-AA-5	ICON BRAND HLDGS LLC 2012-1A CL A 144A		07/25/2021	SCHEDULED REDEMPTION		85,290	85,290	33,643	85,290						85,290				2,345	01/25/2043
45112A-AC-1	ICON BRAND HLDGS LLC 2013-1A CL A 144A		04/25/2021	SCHEDULED REDEMPTION		151,554	151,554	60,170	151,554						151,554				4,289	01/25/2043
G4706#-AB-4	ICON INVESTMENTS FIVE ULTD CO SR NT	D	07/01/2021	CALLED @ 103.537		37,273,357	36,000,000	36,000,000	36,000,000						36,000,000				1,744,317	12/08/2023
G4706#-AC-2	ICON INVESTMENTS FIVE ULTD CO SR NT	D	07/01/2021	CALLED @ 104.989		6,299,320	6,000,000	6,000,000	6,000,000						6,000,000				381,535	12/08/2025
452308-AP-4	ILLINOIS TOOL WORKS INC SR NT		06/15/2021	CALLED @ 100.000		5,000,000	5,000,000	4,979,163	4,998,167		1,181		1,181		4,999,347		653	653	126,563	09/15/2021
45254N-HS-9	IMPAC CMB TR 2004-4 CL 1A1		12/27/2021	SCHEDULED REDEMPTION		411,341	411,341	369,179	389,243		22,099		22,099		411,341				2,021	09/25/2034
45254N-ML-8	IMPAC CMB TR 2005-1 CL 1A1		12/27/2021	SCHEDULED REDEMPTION		974,828	974,828	863,852	897,355		77,474		77,474		974,828				3,710	04/25/2035
45254N-MY-0	IMPAC CMB TR 2005-2 CL 1A1		12/27/2021	SCHEDULED REDEMPTION		1,602,538	1,602,538	1,445,462	1,486,734		115,803		115,803		1,602,538				5,717	04/25/2035
45254N-PU-5	IMPAC CMB TR 2005-5 CL A1		12/27/2021	SCHEDULED REDEMPTION		793,017	793,017	657,212	692,423		100,594		100,594		793,017				3,861	08/25/2035
45256#-AB-8	IMPACT CIL PARENT LLC		12/28/2021	VARIOUS		30,939,628	30,939,628	30,939,628	30,914,278						30,939,628				1,347,633	10/25/2056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45256H-AE-8	IMPACT FUNDING 2001-A LLC CLASS D 144A		12/01/2021	SCHEDULED REDEMPTION		240,131	240,131	246,202	241,765		(1,634)		(1,634)		240,131				5,999	07/01/2033
45257H-AA-5	IMPACT FUNDING LLC 2010-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		1,611,146	1,611,146	1,611,146	1,611,146						1,611,146				68,682	01/01/2051
45319#-AA-5	IMPERIAL VALLEY SOLAR I LLC SR NT		12/31/2021	SCHEDULED REDEMPTION		553,208	553,208	553,208	553,208						553,208				33,192	06/30/2038
45605P-AE-8	INDUSTRIAL DPR FNDG LTD SR SEC 144A	D	10/15/2021	VARIOUS		4,239,927	4,239,927	4,239,927	4,239,927						4,239,927				160,181	10/15/2021
45605P-AM-0	INDUSTRIAL DPR SR NT SER 16-3	D	10/15/2021	SCHEDULED REDEMPTION		1,971,354	1,971,354	1,971,354	1,971,354						1,971,354				84,143	04/15/2026
45661H-AN-7	INDYMAC INDX MTG LN TR 2006-AR25 CL 5A1		12/01/2021	SCHDLD REDM/PRIN LOSS		2,034,578	1,909,710	1,604,547	2,050,467		(15,889)		(15,889)		2,034,578				38,947	09/01/2036
45661H-AE-7	INDYMAC INDX MTG LOAN TR 2006-AR25 3A1		12/01/2021	SCHDLD REDM/PRIN LOSS		676,871	674,896	593,765	674,560		2,311		2,311		676,871				13,669	09/01/2036
45866F-AL-8	INTERCONTINENTALEXCHANGE SR NT		10/08/2021	CITIGROUP GLBL MKT INC		960,620	1,000,000	984,960	985,144		247		247		985,391		(24,771)	(24,771)	24,833	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE SR NT		02/24/2021	SUSQUEHANNA FINANCIAL		333,480	350,000	348,457	348,498		18		18		348,516		(15,036)	(15,036)	3,345	09/15/2032
460690-BH-2	INTERPUBLIC GRP COS SR NT		03/27/2021	CALLED @ 103.445		17,513,239	16,930,000	16,635,865	16,886,017		8,514		8,514		16,894,532		35,468	35,468	944,412	03/15/2022
460690-BK-5	INTERPUBLIC GRP COS SR NT		03/27/2021	CALLED @ 106.101		10,727,872	10,111,000	9,990,987	10,079,021		3,467		3,467		10,082,488		28,512	28,512	850,689	02/15/2023
460690-BL-3	INTERPUBLIC GRP COS SR NT		12/22/2021	VARIOUS		7,514,375	6,768,000	6,798,945	6,790,399		(2,512)		(2,512)		6,787,888		(19,888)	(19,888)	874,290	04/15/2024
460690-BN-9	INTERPUBLIC GRP COS SR NT SER 3YR		06/29/2021	MARKETAXESS		252,205	250,000	249,828	249,956		30		30		249,985		2,220	2,220	7,031	10/01/2021
460146-CL-5	INTL PAPER CO SR NT		10/28/2021	CALLED @ 110.899		13,307,880	12,000,000	11,948,280	11,972,882		4,096		4,096		11,976,978		23,022	23,022	1,894,347	01/15/2026
460146-CP-6	INTL PAPER CO SR NT		10/15/2021	CALLED @ 108.968		16,345,158	15,000,000	14,943,600	14,965,000		3,159		3,159		14,968,159		31,841	31,841	1,785,399	02/15/2027
46124H-AA-4	INTUIT INC		10/05/2021	BANK OF AMERICA NA		401,700	400,000	399,904	399,920		24		24		399,944		1,756	1,756	3,308	07/15/2023
46124H-AC-0	INTUIT INC SR NT		04/07/2021	VARIOUS		2,840,255	2,850,000	2,847,321	2,847,505		75		75		2,847,580		(7,326)	(7,326)	27,375	07/15/2027
46132B-AD-1	INVERSIONES ALSACIA SA SR SEC 144A	D	12/20/2021	VARIOUS		446,794	14,919,469										446,794	446,794		12/31/2021
462613-AN-0	IPALCO ENTERPRISES INC SEC 144A		05/11/2021	EXCHANGE		249,792	250,000	249,773	249,786		7		7		249,792				5,608	05/01/2030
463556-AD-2	IROQUOIS GAS SR NT 144A		10/31/2021	SCHEDULED REDEMPTION		714,706	714,706	714,706	714,706						714,706				43,597	10/31/2027
46653K-AA-6	JAB HLDGS BV CO GUARNT 144A	D	05/06/2021	JEFFERIES LLC		477,435	500,000	498,440	498,455		50		50		498,505		(21,070)	(21,070)	5,103	11/23/2030
470170-AB-7	JAMAICA MERCHANT SR NT SER 15-1	D	10/05/2021	SCHEDULED REDEMPTION		5,359,884	5,359,884	5,359,884	5,359,884						5,359,884				238,226	07/08/2022
47215T-AA-6	JB Y CO SA DE CV CO GUARNT 144A	D	10/12/2021	TENDER @ 104.696		10,469,600	10,000,000	9,900,500	9,951,845		8,026		8,026		9,959,872		40,128	40,128	812,308	05/13/2025
47717#-AA-9	JETPEAK LLC SEC		12/31/2021	SCHEDULED REDEMPTION		2,159,507	2,159,507	2,159,507	2,159,507						2,159,507				94,900	06/30/2037
46667@-AA-3	JH EXGEN HOLDINGS LLC SEC		12/31/2021	SCHEDULED REDEMPTION		2,615,427	2,615,427	2,615,427	2,615,427						2,615,427				117,694	06/30/2030
478160-CP-7	JOHNSON & JOHNSON SR NT		05/26/2021	BANK OF AMERICA NA		690,858	700,000	699,524	699,547		27		27		699,574		(8,716)	(8,716)	5,043	09/01/2027
47837R-AA-8	JOHNSON CONTROLS/TYCO FI SR NT		10/08/2021	U.S. BANCORP		1,390,202	1,450,000	1,445,491	1,445,617		326		326		1,445,943		(55,741)	(55,741)	27,631	09/15/2030
466302-AJ-5	JP MORGAN ALT LOAN TR 2006-S4 CL A6		12/01/2021	SCHDLD REDM/PRIN LOSS		316,804	303,230	267,239			(242,702)		(242,702)		24,537		292,266	292,266	14,695	12/01/2036
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		12/01/2021	SCHDLD REDM/PRIN LOSS		613,665	618,032	573,949	538,144		75,521		75,521		613,665				19,538	01/01/2036
46628B-BJ-8	JP MORGAN MTG TR 2006-A6 CL 3A3		12/01/2021	SCHDLD REDM/PRIN LOSS		521,699	571,488	570,368	519,185		2,514		2,514		521,699				8,053	10/01/2036
46630G-AX-3	JP MORGAN MTG TR 2007-A1 CL 6A1		12/01/2021	SCHEDULED REDEMPTION		126,314	126,314	115,420	119,811		6,503		6,503		126,314				2,398	07/01/2035
46630G-BD-6	JP MORGAN MTG TR 2007-A1 CL 7A3		12/01/2021	SCHEDULED REDEMPTION		459,979	459,979	428,506	453,009		6,970		6,970		459,979				9,133	07/01/2035
46630P-AR-6	JP MORGAN MTG TR 2007-A2 CL 3A3		12/01/2021	SCHDLD REDM/PRIN LOSS		3,116,676	3,289,880	2,888,394	3,037,819		78,857		78,857		3,116,676				56,570	04/01/2037
46631J-AP-3	JP MORGAN MTG TR 2007-A4 CL 3A4		12/01/2021	SCHDLD REDM/PRIN LOSS		944,379	892,559	808,520	897,591		46,788		46,788		944,379				18,979	06/01/2037
46646B-AC-2	JP MORGAN MTG TR 2016-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		1,972,391	1,972,391	2,022,317	2,016,145		(43,754)		(43,754)		1,972,391				34,413	05/01/2046
46648C-AB-0	JP MORGAN MTG TR 2017-1 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		4,958,911	4,958,911	4,991,454	4,985,708		(26,797)		(26,797)		4,958,911				89,332	01/01/2047
46648H-AC-7	JP MORGAN MTG TR 2017-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,952,481	2,952,481	3,003,458	2,994,006		(41,525)		(41,525)		2,952,481				52,721	05/01/2047
46650J-AK-0	JP MORGAN MTG TR 2018-6 CL 1A10 144A		12/01/2021	SCHEDULED REDEMPTION		4,631,871	4,631,871	4,487,125	4,366,325		265,545		265,545		4,631,871				82,940	12/01/2048
46650M-AC-1	JP MORGAN MTG TR 2018-8 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		7,538,191	7,538,191	7,415,148	7,305,706		232,485		232,485		7,538,191				147,408	01/01/2049
46649Y-AC-9	JP MORGAN MTG TR 2018-9 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		1,719,915	1,719,915	1,707,015	1,709,814		10,101		10,101		1,719,915				36,064	09/01/2040
465964-AC-8	JP MORGAN MTG TR 2018-LTV CL A3 144A		11/01/2021	SCHEDULED REDEMPTION		6,029,026	6,029,026	6,080,838	6,149,792		(120,766)		(120,766)		6,029,026				103,427	04/01/2049
46650H-AC-2	JP MORGAN MTG TR 2019-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		8,110,147	8,110,147	8,088,605	8,093,155		16,992		16,992		8,110,147				160,110	05/01/2049
46650T-AQ-5	JP MORGAN MTG TR 2019-2 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		809,794	809,794	814,856	813,939		(4,145)		(4,145)		809,794				14,044	08/01/2049
46650T-AC-6	JP MORGAN MTG TR 2019-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		1,532,831	1,532,831	1,551,992	1,548,517		(15,686)		(15,686)		1,532,831				26,583	08/01/2049
46650Q-AS-7	JP MORGAN MTG TR 2019-3 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		449,143	449,143	451,599	451,289		(2,146)		(2,146)		449,143				8,553	09/01/2049
46650Q-AC-2	JP MORGAN MTG TR 2019-3 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,449,872	2,449,872	2,478,582	2,474,949		(25,076)		(25,076)		2,449,872				46,651	09/01/2049
46591F-AC-8	JP MORGAN MTG TR 2019-5 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		4,346,071	4,346,071	4,443,858	4,491,570		(145,499)		(145,499)		4,346,071				90,948	11/01/2049
46651B-AR-1	JP MORGAN MTG TR 2019-6 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		5,233,477	5,233,477	5,292,396	5,321,501		(88,023)		(88,023)		5,233,477				89,981	12/01/2049
46651B-AC-4	JP MORGAN MTG TR 2019-6 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		14,761,089	14,761,089	14,991,731	15,100,720		(339,630)		(339,630)		14,761,089				253,792	12/01/2049
46651G-AR-0	JP MORGAN MTG TR 2019-7 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		2,994,332	2,994,332	3,018,661	3,014,470		(20,138)		(20,138)		2,994,332				54,442	02/01/2050
46651G-AC-3	JP MORGAN MTG TR 2019-7 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		12,631,647	12,631,647	12,789,543	12,864,203		(232,555)		(232,555)		12,631,647				229,665	02/01/2050
46591K-AC-7	JP MORGAN MTG TR 2019-8 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		6,781,193	6,781,193	6,869,137	6,912,480		(131,287)		(131,287)		6,781,193				124,289	03/01/2050
46651Y-BG-4	JP MORGAN MTG TR 2019-9 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		10,272,050	10,272,050	10,336,250	10,313,652		(41,602)		(41,602)		10,272,050				179,107	05/01/2050
46650P-AC-4	JP MORGAN MTG TR 2019-LTV CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		5,619,562	5,619,562	5,639,757	5,635,929		(16,367)		(16,367)		5,619,562				106,049	06/01/2049
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		4,706,551	4,706,551	4,769,060	4,759,398		(52,847)		(52,847)		4,706,551				88,424	03/01/2050
46651X-BH-4	JP MORGAN MTG TR 2020-1 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		5,595,138	5,595,138	5,700,046	5,681,968		(86,830)		(86,830)		5,595,138				100,130	06/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46651X-AC-6	JP MORGAN MTG TR 2020-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		18,352,051	18,352,051	18,764,972	18,846,188		(494,137)		(494,137)		18,352,051				328,427	06/01/2050
46591T-BG-8	JP MORGAN MTG TR 2020-2 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		6,720,185	6,720,185	6,857,739	6,883,900		(163,715)		(163,715)		6,720,185				119,279	07/01/2050
46591T-AC-8	JP MORGAN MTG TR 2020-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		11,403,951	11,403,951	11,673,013	11,724,089		(320,139)		(320,139)		11,403,951				202,412	07/01/2050
46652F-AC-4	JP MORGAN MTG TR 2020-4 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		3,259,079	3,259,079	3,347,176	3,335,688		(76,608)		(76,608)		3,259,079				48,813	11/01/2050
46653J-BK-6	JP MORGAN MTG TR 2020-5 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		7,818,290	7,818,290	8,062,612	8,035,935		(217,645)		(217,645)		7,818,290				127,819	12/01/2050
46653J-BM-2	JP MORGAN MTG TR 2020-5 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		7,818,290	7,818,290	8,023,520	8,001,143		(182,853)		(182,853)		7,818,290				127,819	12/01/2050
46653J-AC-5	JP MORGAN MTG TR 2020-5 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		10,424,387	10,424,387	10,750,149	10,772,108		(347,721)		(347,721)		10,424,387				170,425	12/01/2050
46591X-BT-1	JP MORGAN MTG TR 2020-7 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		9,854,566	9,854,566	10,085,532	10,063,765		(209,199)		(209,199)		9,854,566				161,860	01/01/2051
46591V-AC-3	JP MORGAN MTG TR 2020-INV CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		4,458,216	4,458,216	4,580,817	4,576,601		(118,385)		(118,385)		4,458,216				82,558	08/01/2050
46652K-BK-4	JP MORGAN MTG TR 2020-INV2 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		8,691,732	8,691,732	8,981,003	9,001,288		(309,557)		(309,557)		8,691,732				139,822	10/01/2050
46652K-BM-0	JP MORGAN MTG TR 2020-INV2 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		2,386,315	2,386,315	2,450,820	2,444,532		(58,217)		(58,217)		2,386,315				38,388	10/01/2050
46592W-BP-0	JP MORGAN MTG TR 2021-12 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		636,411	636,411	636,809			(398)		(398)		636,411				3,419	02/01/2052
46592X-BP-8	JP MORGAN MTG TR 2021-13 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		834,888	834,888	831,105			3,783		3,783		834,888				3,479	04/01/2052
46653Q-BP-9	JP MORGAN MTG TR 2021-14 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		187,882	187,882	185,446			2,437		2,437		187,882				391	05/01/2052
46592K-BL-5	JP MORGAN MTG TR 2021-3 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		4,423,872	4,423,872	4,542,764			(118,892)		(118,892)		4,423,872				65,980	06/07/2051
46652V-BN-4	JP MORGAN MTG TR 2021-4 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		3,105,475	3,105,475	3,132,163			(26,688)		(26,688)		3,105,475				43,437	08/01/2051
46592T-BP-7	JP MORGAN MTG TR 2021-8 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		733,499	733,499	737,969			(4,470)		(4,470)		733,499				7,529	12/01/2051
466247-NX-7	JP MORGAN MTG TRUST 2005-A2 CL 6A1		07/01/2021	SCHEDULED REDEMPTION		88,962	88,962	88,197	88,957		4		4		88,962				1,332	04/01/2035
466247-VG-5	JP MORGAN MTG TRUST 2005-S2 CL 2A14		12/01/2021	SCHDLD REDM/PRIN LOSS		2,366,068	2,330,659	2,279,445	2,306,004		60,063		60,063		2,366,068				80,194	09/01/2035
46625H-JE-1	JPMORGAN CHASE & CO SR NT		04/15/2021	MARKETAXESS		260,590	250,000	263,495	260,126		(1,747)		(1,747)		258,380		2,210	2,210	4,649	09/23/2022
46625H-KC-3	JPMORGAN CHASE & CO SR NT		04/15/2021	MARKETAXESS		537,375	500,000	497,475	498,563		100		100		498,663		38,712	38,712	11,545	01/23/2025
48128B-AB-7	JPMORGAN CHASE & CO SR NT		01/28/2021	JANE STREET EXECUTION		256,290	250,000	249,993	249,997		0		0		249,997		6,293	6,293	4,045	01/15/2023
46647P-AD-8	JPMORGAN CHASE & CO SR NT FRN		03/05/2021	VARIOUS		2,486,546	2,465,000	2,486,592	2,476,605		(1,617)		(1,617)		2,474,988		11,558	11,558	10,125	04/25/2023
46647P-AQ-9	JPMORGAN CHASE & CO SR NT FRN		10/08/2021	VARIOUS		1,260,408	1,250,000	1,253,540	1,001,021		(800)		(800)		1,252,201		8,206	8,206	10,642	04/23/2024
48128B-AC-5	JPMORGAN CHASE & CO SR NT FRN		03/05/2021	J P MORGAN SEC INC		5,039,450	5,000,000	5,055,100	5,026,416		(4,701)		(4,701)		5,021,715		17,735	17,735	24,942	01/15/2023
46625H-JZ-4	JPMORGAN CHASE & CO SUB		04/07/2021	GOLDMAN, SACHS & CO		2,257,140	2,000,000	2,185,260	2,158,196		(6,710)		(6,710)		2,151,486		105,654	105,654	26,125	12/15/2026
46652H-BK-1	JPMORGAN WLTH MGMT 2020-ATR1 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		14,073,775	14,073,775	14,526,775	14,584,972		(511,197)		(511,197)		14,073,775				230,516	02/01/2050
46652H-BM-7	JPMORGAN WLTH MGMT 2020-ATR1 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		2,349,417	2,349,417	2,416,229	2,414,217		(64,799)		(64,799)		2,349,417				38,481	02/01/2050
46652H-AC-0	JPMORGAN WLTH MGMT 2020-ATR1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,761,891	2,761,891	2,850,789	2,848,108		(86,217)		(86,217)		2,761,891				45,237	02/01/2050
48203R-AG-9	JUNIPER NETWORKS INC SR NT		01/09/2021	CALLED @ 112.572		3,377,160	3,000,000	2,995,410	2,998,305		11		11		2,998,316		1,684	1,684	419,910	03/15/2024
48203R-AN-4	JUNIPER NETWORKS INC SR NT		02/24/2021	FIFTH THIRD BANK, THE		251,143	250,000	249,940	249,941		2		2		249,942		1,200	1,200	633	12/10/2025
485170-BC-7	KANSAS CITY SOUTHERN CO GUARNT		10/12/2021	SUNTRUST CPTL MKTS		2,232,630	2,000,000	1,990,040	1,990,107		35		35		1,990,143		242,487	242,487	58,100	11/15/2069
486606-J*-8	KAYNE ANDERSON MLP INV CO SER EE SR NT		03/17/2021	CALLED @ 100.000		1,083,658	1,083,658	1,083,658	1,083,658						1,083,658				8,477	04/16/2021
G5241#-AF-4	KERRY GRP PLC SR NT SER C	D	06/23/2021	CALLED @ 102.507		2,050,142	2,000,000	2,146,240	2,022,674		(10,186)		(10,186)		2,012,488		(12,488)	(12,488)	141,347	01/20/2022
49271V-AE-0	KEURIG DR PEPPER INC CO GUARNT		05/25/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,755	05/25/2021
49271V-AG-5	KEURIG DR PEPPER INC CO GUARNT		03/16/2021	VARIOUS		269,451	250,000	250,000	250,000						250,000		9,781	9,781	12,612	05/25/2023
49271V-AL-4	KEURIG DR PEPPER INC CO GUARNT		10/07/2021	JANE STREET EXECUTION		100,092	100,000	99,997			1		1		99,998		94	94	423	03/15/2024
49326E-ED-1	KEYCORP SR NT MTN DTD 03/24/11		03/24/2021	MATURED		15,000,000	15,000,000	15,057,050	15,001,706		(1,706)		(1,706)		15,000,000				382,500	03/24/2021
49326E-EJ-8	KEYCORP SR NT MTN DTD 09/11/19		03/03/2021	VARIOUS		4,160,840	4,000,000	3,906,710	3,916,351		1,485		1,485		3,917,836		243,004	243,004	43,350	10/01/2029
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR NT		10/12/2021	VARIOUS		2,093,230	2,000,000	1,993,570	1,994,227		453		453		1,994,680		98,550	98,550	57,250	10/30/2029
49427R-AJ-1	KILROY REALTY LP CO GUARNT		10/25/2021	CALLED @ 104.035		20,807,000	20,000,000	19,725,600	19,931,354		26,790		26,790		19,958,144		41,856	41,856	1,778,111	01/15/2023
28370T-AG-4	KINDER MORGAN ENER PART CO GUARNT		06/30/2021	SUSQUEHANNA FINANCIAL		272,493	250,000	252,615	251,519		(216)		(216)		251,303		21,189	21,189	7,197	05/01/2024
494550-BC-9	KINDER MORGAN ENER PART SR NT		03/01/2021	MATURED		5,000,000	5,000,000	5,308,300	5,006,430		(6,430)		(6,430)		5,000,000				145,000	03/01/2021
496902-AJ-6	KINROSS GOLD CORP CO GUARNT	A	06/01/2021	CALLED @ 100.000		7,000,000	7,000,000	6,963,126	6,996,711		3,289		3,289		7,000,000				269,063	09/01/2021
50065T-AC-7	KOREA DEV BANK SR NT	D	11/16/2021	MATURED		7,000,000	7,000,000	6,978,930	6,997,747		2,253		2,253		7,000,000				323,750	11/16/2021
50064Y-AC-7	KOREA HYDRO & NUCLEAR PO SR NT 144A	D	07/13/2021	MATURED		15,000,000	15,000,000	14,638,650	14,975,854		24,146		24,146		15,000,000				712,500	07/13/2021
50077L-AD-8	KRAFT HEINZ FOODS CO GUARNT		04/19/2021	VARIOUS		530,254	500,000	494,840	495,469		228		228		495,697		31,504	31,504	8,742	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO GUARNT		07/14/2021	CALLED @ 111.643		44,657,200	40,000,000	39,951,801	39,973,336		2,906		2,906		39,976,242		23,758	23,758	6,232,811	07/15/2025
50077L-AW-6	KRAFT HEINZ FOODS CO GUARNT 144A		01/21/2021	EXCHANGE		857,557	845,000	858,066	857,582		(25)		(25)		857,557				11,941	10/01/2039
12743*-AA-5	KROGER 28 STORE CTL SER A-1 SEC		12/10/2021	SCHEDULED REDEMPTION		377,451	377,451	377,451							377,451				4,318	04/10/2046
48270C-AA-3	KST ELECTRIC POWER SR SEC NTS	D	12/31/2021	SCHEDULED REDEMPTION		1,132,681	1,132,681	1,132,681	1,132,681						1,132,681				37,378	12/31/2037
12730*-AA-0	KUM & GO DES MOINES IA CTL SR NT		12/15/2021	SCHEDULED REDEMPTION		539,382	539,382	539,382	539,382						539,382				15,601	09/15/2045
50540R-AV-4	LABORATORY CORP OF AMER SR NT		02/08/2021	MARKETAXESS		425,332	400,000	399,076	399,270		19		19		399,289		26,043	26,043	1,763	12/01/2024
50547V-AA-4	LAC FUNDING ABS 2021A		10/15/2021	SCHEDULED REDEMPTION		1,918,332	1,918,332	1,918,332							1,918,332				61,826	12/31/2035
513272-AB-0	LAMB WESTON HLD SR NT 144A		11/18/2021	CALLED @ 102.438		2,560,950	2,500,000	2,500,000	2,500,000						2,500,000				188,580	11/01/2026
517834-AF-4	LAS VEGAS SANDS CORP SR NT		07/14/2021	GOLDMAN, SACHS & CO		427,696	400,000	398,848	398,985		54		54		399,039		28,657	28,657	14,647	08/08/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
517834-AH-0	LAS VEGAS SANDS CORP SR NT		07/26/2021	J P MORGAN SEC INC		2,916,844	2,800,000	2,806,724	2,805,533		(672)		(672)		2,804,861		111,983	111,983	48,043	06/25/2025
501976-AA-4	LCPA TAXABLE LEASE REV CTL		12/10/2021	SCHEDULED REDEMPTION		13,949	13,949	13,949	10,462						13,949				396	11/10/2041
521615-AA-2	LEA POWER PARTNERS LLC SEC NT 144A		12/15/2021	SCHEDULED REDEMPTION		618,006	618,006	618,006	618,006						618,006				32,573	06/15/2033
52520N-BP-5	LEHMAN MTG TR 2006-6 CL 5A1		10/25/2021	SCHDLD REDM/PRIN LOSS		908,752	931,038	677,776	643,391		265,361		265,361		908,752				3,026	12/25/2036
86359D-US-4	LEHMAN XS TR 2005-5N CL 3A1B		12/01/2021	SCHEDULED REDEMPTION		1,926,070	1,926,070	1,747,564	1,830,503		95,567		95,567		1,926,070				14,373	11/01/2035
52532X-AC-9	LEIDOS INC CO GUARNT 144A		06/23/2021	EXCHANGE		9,971,608	10,000,000	9,964,200	9,968,396		3,212		3,212		9,971,608				219,514	05/15/2025
52532X-AE-5	LEIDOS INC CO GUARNT 144A		06/23/2021	EXCHANGE		19,766,438	20,000,000	19,743,200	19,756,338		10,099		10,099		19,766,438				529,861	05/15/2030
52532X-AG-0	LEIDOS INC CO GUARNT 144A		06/23/2021	EXCHANGE		39,818,580	40,000,000	39,806,800	39,810,612		7,969		7,969		39,818,580				651,667	02/15/2031
526107-AF-4	LENNOX INTL INC CO GUARNT		02/23/2021	MITSUBISHI TRUST		607,908	600,000	598,230	598,330		36		36		598,366		9,542	9,542	5,808	08/01/2027
50188F-AE-5	LG&E & KU ENERGY LLC SR NT SER WI		07/01/2021	CALLED @ 100.000		7,000,000	7,000,000	6,989,388	6,998,977		680		680		6,999,656		344	344	229,688	10/01/2021
53227J-AC-8	LIFE STORAGE LP CO GUARNT		03/30/2021	WELLS FARGO BANK, N.A.		284,487	300,000	298,572	298,607		32		32		298,638		(14,151)	(14,151)	3,447	10/15/2030
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		10/29/2021	SCHEDULED REDEMPTION		7,451,002	7,451,002	7,461,857	7,458,357		(7,355)		(7,355)		7,451,002				237,672	10/30/2027
50209L-AA-5	LMRK ISSUER CO. LLC 2018-1A CL C 144A		12/15/2021	SCHEDULED REDEMPTION		410,001	410,001	409,885	409,949		52		52		410,001				10,075	06/15/2048
53948N-AA-1	LOANPAL SOLAR LTD 2020-3GS CL A 144A	C	12/20/2021	VARIOUS		1,648,612	1,648,612	1,647,930	1,804,344		737		737		1,648,612				24,009	12/20/2047
53948P-AA-6	LOANPAL SOLAR LTD. 2021-1GS CL A 144A	C	12/20/2021	SCHEDULED REDEMPTION		2,027,490	2,027,490	2,027,385	2,027,385		106		106		2,027,490				24,174	01/20/2048
53948Q-AA-4	LOANPAL SOLAR LTD. 2021-2GS CL A 144A	C	12/20/2021	SCHEDULED REDEMPTION		1,253,695	1,253,695	1,253,583			112		112		1,253,695				11,301	03/20/2048
539830-AY-5	LOCKHEED MARTIN CORP SR NT		09/15/2021	MATURED		5,558,000	5,558,000	5,542,993	5,556,772		1,228		1,228		5,558,000				186,193	09/15/2021
543064-AA-7	LONGITUDINAL 2 PAMPI FDG B V SR SEC	D	10/31/2021	SCHEDULED REDEMPTION		1,462,218	1,462,218	1,462,218	1,462,218						1,462,218				76,474	10/31/2033
548661-DX-2	LOWE'S COS INC SR NT		09/23/2021	VARIOUS		1,649,797	1,700,000	1,698,793	1,698,823		75		75		1,698,898		(49,101)	(49,101)	14,963	04/15/2028
53948K-AA-7	LPSLT 2020-2GF CL A 144A	C	12/20/2021	SCHEDULED REDEMPTION		606,581	606,581	606,325	606,328		252		252		606,581				10,681	07/20/2047
50247V-AA-7	LYB INTL FINANCE BV CO GUARNT		06/29/2021	CALLED @ 107.074		2,319,228	2,166,000	2,137,365	2,157,577		1,572		1,572		2,159,150		6,850	6,850	236,018	07/15/2023
554694-AB-5	MACKINAW PWR LLC SR SEC 144A		10/31/2021	CALLED @ 100.000		1,621,747	1,621,747	1,621,747	1,621,747						1,621,747				96,754	10/31/2023
55608J-AE-8	MACQUARIE GRP LTD SR NT 144A	D	01/14/2021	MATURED		3,000,000	3,000,000	3,033,975	3,000,168		(168)		(168)		3,000,000				93,750	01/14/2021
55953R-AL-5	MAGNETITE CLO LTD 2015-16A CL AR 144A	D	10/18/2021	SCHEDULED REDEMPTION		7,443	7,443	7,443							7,443				58	01/18/2028
56540#-AA-3	MAPLELEAF MIDSTREAM INV LLC SR NT SER A		07/05/2021	SCHEDULED REDEMPTION		3,446,036	3,446,036	3,457,772	1,690,776		(11,736)		(11,736)		3,446,036				117,119	09/30/2025
565849-AL-0	MARATHON OIL CORP SR NT		09/03/2021	CALLED @ 110.921		11,092,112	10,000,000	9,977,100	9,988,775		1,616		1,616		9,990,391		9,609	9,609	1,383,001	06/01/2025
56607B-AA-2	MARBLE POINT CLO LTD 2019-2A CL AN 144A	D	11/16/2021	CALLED @ 100.000		4,000,000	4,000,000	3,991,600	3,991,891		1,925		1,925		3,993,817		6,183	6,183	70,575	10/19/2032
571676-AN-5	MARS INC SR NT 144A		12/14/2021	VARIOUS		3,142,715	3,350,000	3,343,181	3,343,282		239		239		3,343,521		(200,806)	(200,806)	74,420	07/16/2040
571748-AR-3	MARSH & MCLENNAN COS INC SR NT		04/15/2021	CALLED @ 100.000		12,600,000	12,600,000	12,681,638	12,605,391		(2,886)		(2,886)		12,602,505		(2,505)	(2,505)	453,600	07/15/2021
571748-AV-4	MARSH & MCLENNAN COS INC SR NT		09/10/2021	WELLS FARGO BANK, N.A.		2,355,716	2,200,000	2,313,940	2,285,516		(17,028)		(17,028)		2,268,488		87,228	87,228	60,103	06/03/2024
57385L-AB-4	MARVELL TECHNOLOGY GRP SR NT		05/04/2021	EXCHANGE		541,711	500,000	549,001	543,462		(1,751)		(1,751)		541,711				8,938	06/22/2028
573874-AM-6	MARVELL TECHNOLOGY INC CO GUARNT 144A		12/16/2021	EXCHANGE		538,506	500,000	541,711			(3,204)		(3,204)		538,506				23,969	06/22/2028
55280M-AA-4	MAS GA LFG LLC SR NT SER 2015 144A		12/01/2021	SCHEDULED REDEMPTION		920,510	920,510	920,510	920,510						920,510				46,026	12/01/2035
574599-BN-5	MASCO CORP SR NT		10/12/2021	VARIOUS		3,826,655	3,500,000	3,608,825	3,595,384		(5,568)		(5,568)		3,589,817		236,838	236,838	75,979	11/15/2027
817868-AA-6	MASCO CORPORATION CTL PTC SER A1		12/15/2021	SCHEDULED REDEMPTION		818,982	818,982	818,982	818,982						818,982				28,611	05/15/2032
574599-BL-9	MASCORP SR NT		03/22/2021	CALLED @ 114.715		9,177,200	8,000,000	8,199,200	8,124,312		(7,233)		(7,233)		8,117,079		(117,079)	(117,079)	1,342,170	04/01/2026
57643L-LF-1	MASTER ASSET BACKED SEC TR 2005-AB1 CLA6		12/01/2021	SCHDLD REDM/PRIN LOSS		365,649	365,649	346,306	358,807		6,842		6,842		365,649				6,145	11/01/2035
57643L-NW-2	MASTER ASSET BACKED SEC TR 2006-AB1 A3B		12/01/2021	SCHDLD REDM/PRIN LOSS		2,178,791	2,178,791	1,756,323	1,960,778		218,013		218,013		2,178,791				44,862	02/01/2036
57643L-NX-0	MASTER ASSET BACKED SEC TR 2006-AB1 A4		12/01/2021	SCHEDULED REDEMPTION		170,880	170,880	161,977	170,878		2		2		170,880				3,340	02/01/2036
57643M-LE-2	MASTER ASSET SECURITIZATION 2005-2 CL1A5		12/01/2021	SCHEDULED REDEMPTION		310,063	310,063	296,231	304,617		5,446		5,446		310,063				9,978	11/01/2035
57772K-AB-7	MAXIM INTEGRATED PRODUCT SR NT		11/04/2021	CALLED @ 103.823		16,192,252	15,596,000	15,372,953	15,538,513		21,412		21,412		15,559,925		36,075	36,075	1,194,261	03/15/2023
04877Q-AB-0	MEADOW CREEK PROJECT ATLANTIC OK SR SEC		12/31/2021	SCHEDULED REDEMPTION		2,467,406	2,467,406	2,467,406	2,467,406						2,467,406				111,010	12/31/2037
55396#-AA-0	MEC HOLDINGS LLC SEC		12/31/2021	SCHEDULED REDEMPTION		822,463	822,463	822,463	822,463						822,463				25,671	05/31/2039
585499-AB-2	MELLO MTG CAP ACC 2018-MTG CL A2 144A		08/01/2021	SCHEDULED REDEMPTION		4,439,495	4,439,495	4,382,614	4,399,288		40,207		40,207		4,439,495				60,570	10/01/2048
58549K-BM-2	MELLO MTG CAP ACC 2021-INV1 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		844,865	844,865	853,446			(8,581)		(8,581)		844,865				7,994	06/01/2051
585495-BN-3	MELLO MTG CAP ACC 2021-MTG1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		2,123,132	2,123,132	2,133,748			(10,616)		(10,616)		2,123,132				27,922	04/01/2051
59020U-2H-7	MERRILL LYNCH 2005-A9 CL 2A1E		12/01/2021	SCHDLD REDM/PRIN LOSS		301,627	301,032	245,047	271,388		30,238		30,238		301,627				4,084	12/01/2035
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		12/01/2021	SCHEDULED REDEMPTION		358,915	358,915	355,775	357,227		1,688		1,688		358,915				6,096	02/01/2035
59020U-SJ-5	MERRILL LYNCH MTG INVESTO 2005-A2 CL A2		12/01/2021	SCHEDULED REDEMPTION		221,331	221,331	197,538	209,066		12,265		12,265		221,331				3,759	02/01/2035
59020U-HL-2	MERRILL LYNCH MTG INVS 2004-A3 CL 4A1		12/01/2021	SCHEDULED REDEMPTION		20,298	20,298	20,358	20,305		(7)		(7)		20,298				393	05/01/2034
59217G-CR-8	MET LIFE GLOB FUNDING I SEC 144A		03/08/2021	MARKETAXESS		305,553	300,000	299,847	299,959		10		10		299,969		5,584	5,584	4,341	10/09/2021
59217G-CS-6	MET LIFE GLOB FUNDING I SEC 144A		09/24/2021	JANE STREET EXECUTION		302,772	300,000	299,949	299,982		13		13		299,995		2,777	2,777	12,291	01/11/2022
59217G-EJ-4	MET LIFE GLOB FUNDING I SEC 144A		10/12/2021	VARIOUS		1,984,140	2,000,000	1,996,500	1,996,840		541		541		1,997,381		(13,241)	(13,241)	24,357	07/02/2025
59217G-CL-1	MET LIFE GLOB FUNDING I SR SEC 144A		01/08/2021	MATURED		1,000,000	1,000,000	998,910	999,993		7		7		1,000,000				12,000	01/08/2021
59284B-AB-4	MEXICHEM SAB DE CV SR NT 144A	D	05/26/2021	TENDER @ 105.575		9,501,750	9,000,000	8,956,820	8,990,958		2,053		2,053		8,993,011		6,989	6,989	802,781	09/19/2022
552747-AA-5	MFRA TR 2021-INV1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		1,372,942	1,372,942	1,372,912			30		30		1,372,942				7,719	01/01/2056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
552747-AB-3	MFRA TR 2021-INV1 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		686,452	686,452	686,442			10		10		686,452				4,788	01/01/2056
552747-AC-1	MFRA TR 2021-INV1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		1,070,179	1,070,179	1,070,175			3		3		1,070,179				8,913	01/01/2056
552732-AB-5	MFRA TR 2021-INV2 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		43,583	43,583	43,583			0		0		43,583				364	11/01/2056
552732-AC-3	MFRA TR 2021-INV2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		43,583	43,583	43,583			0		0		43,583				372	11/01/2056
595017-BB-9	MICROCHIP TECHNOLOGY INC SR		10/07/2021	VARIOUS		800,008	800,000	801,344	801,332		(317)		(317)		801,016		(1,008)	(1,008)	6,137	02/15/2024
595112-BP-7	MICRON TECHNOLOGY INC SR NT		03/04/2021	VARIOUS		691,928	600,000	599,970	599,975		0		0		599,975		91,953	91,953	11,509	02/15/2027
595112-BR-3	MICRON TECHNOLOGY INC SR NT		03/04/2021	TORONTO DOMINION		208,126	200,000	200,000	200,000						200,000		8,126	8,126	1,859	04/24/2023
594918-BD-5	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		297,543	260,000	299,104	297,780		(237)		(237)		297,543				5,823	02/12/2045
594918-BS-2	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		2,865,984	2,619,000	2,885,211	2,868,830		(2,846)		(2,846)		2,865,984				54,966	08/08/2036
594918-BT-0	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		206,130	180,000	207,126	206,282		(152)		(152)		206,130				4,052	08/08/2046
594918-BZ-6	MICROSOFT CORP SR NT		03/17/2021	EXCHANGE		200,572	170,000	202,810	200,911		(339)		(339)		200,572				4,279	02/06/2037
594918-CE-2	MICROSOFT CORP SR NT		12/31/2021	TRADE ADJUSTMENT		546,291									546,291					03/17/2052
59523U-AM-9	MID-AMERICA APARTMENTS L SR NT		07/08/2021	WELLS FARGO BANK, N.A.		4,455,240	4,000,000	4,295,420	4,239,744		(24,632)		(24,632)		4,215,112		240,128	240,128	105,333	11/15/2025
59523U-AR-8	MID-AMERICA APARTMENTS SR NT		08/16/2021	U.S. BANCORP		475,875	450,000	450,396	450,364		(22)		(22)		450,342		25,533	25,533	11,447	03/15/2030
595416-AA-8	MID-KANSAS ELEC 1ST MTG SER 2013A		03/01/2021	EXCHANGE/VARIOUS		18,333,334	18,333,334	18,333,334	18,333,334						18,333,334				(376,625)	12/31/2042
59560U-AA-9	MID-STATE TRUST SER 2004-1 CL A		12/01/2021	SCHEDULED REDEMPTION		935,726	935,726	935,718	935,726						935,726				36,022	08/01/2037
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2021	SCHEDULED REDEMPTION		1,368,210	1,368,210	1,368,210	1,368,210						1,368,210				82,093	03/15/2025
59801M-AA-6	MIDOCEAN CREDIT CLO 2018-8A CL A1 144A	D	04/06/2021	CALLED @ 100.000		2,180,000	2,180,000	2,156,020	2,157,605		1,353		1,353		2,158,958		21,042	21,042	11,289	02/20/2031
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER SEC SER A		12/30/2021	SCHEDULED REDEMPTION		1,064,769	1,064,769	1,064,769	1,064,769						1,064,769				56,752	06/30/2027
60527T-A*-5	MISSISSIPPI BUS FIN CORP TAX REV BONDS		07/30/2021	CALLED @ 101.463		76,097,085	75,000,000	75,000,000	74,942,621		41,284		41,284		74,983,904		16,096	16,096	5,256,252	10/20/2021
606822-AH-7	MITSUBISHI UFJ FIN GRP SR NT	D	10/08/2021	NIKKO SECURITIES CO		1,038,460	1,000,000	1,006,830	1,004,853		(1,377)		(1,377)		1,003,477		34,984	34,984	27,376	09/13/2023
606822-AP-9	MITSUBISHI UFJ FIN GRP SR NT	D	07/12/2021	NIKKO SECURITIES CO		512,185	500,000	501,090	500,561		(189)		(189)		500,371		11,814	11,814	12,918	07/25/2022
606822-AQ-7	MITSUBISHI UFJ FIN GRP SR NT FRN	D	04/22/2021	MIZUHO SEC USA INC		3,528,672	3,500,000	3,511,599	3,506,583		(1,321)		(1,321)		3,505,262		23,410	23,410	17,805	07/25/2022
60687Y-AJ-8	MIZUHO FINANCIAL GRP SR NT FRN	D	03/25/2021	SMBC NIKKO		5,791,458	5,750,000	5,788,353	5,767,908		(3,759)		(3,759)		5,764,149		27,308	27,308	21,960	02/28/2022
60687Y-BB-4	MIZUHO FINANCIAL GRP SR NT FRN	D	03/03/2021	MIZUHO SEC USA INC		5,041,850	5,000,000	5,000,000	5,000,000						5,000,000		41,850	41,850	12,032	09/13/2023
609207-AB-1	MONDELEZ INTL SR NT		03/31/2021	CALLED @ 109.987		64,342,395	58,500,000	58,436,820	58,477,862		2,254		2,254		58,480,115		19,885	19,885	7,402,395	02/01/2024
609207-AV-7	MONDELEZ INTL SR NT		09/24/2021	GOLDMAN, SACHS & CO		501,580	500,000	499,930	499,947		26		26		499,973		1,607	1,607	3,863	07/01/2022
609207-AX-3	MONDELEZ INTL SR NT		04/07/2021	GOLDMAN, SACHS & CO		1,384,380	1,500,000	1,489,530	1,489,832		254		254		1,490,085		(105,705)	(105,705)	13,494	02/04/2031
609207-AY-1	MONDELEZ INTL SR NT		07/09/2021	VARIOUS		14,592,300	15,000,000	14,533,950	14,965,305		2,535	432,675	(430,140)		14,535,165		57,135	57,135	209,375	10/15/2032
615369-AB-1	MOODY'S CORPORATION SR NT		12/15/2021	CALLED @ 102.692		20,538,354	20,000,000	19,843,600	19,968,856		18,275		18,275		19,987,132		12,868	12,868	1,698,354	09/01/2022
615369-AU-9	MOODY'S CORPORATION SR NT		10/12/2021	JEFFERIES LLC		857,230	1,000,000	991,550	991,595		97		97		991,692		(134,462)	(134,462)	29,467	08/18/2060
61748H-AR-2	MORGAN STAN MTG LOAN T 2004-5AR CL 3A1		12/01/2021	SCHEDULED REDEMPTION		68,659	68,659	62,522	65,970		2,689		2,689		68,659				970	07/01/2034
61748H-KJ-9	MORGAN STANLEY MTG 2005-4 CL 5A6		12/01/2021	SCHDLD REDM/PRIN LOSS		2,675,918	2,744,593	2,639,749	2,682,540		(6,623)		(6,623)		2,675,918				103,118	08/01/2035
61748H-CZ-2	MORGAN STANLEY MTG LN TR 2004-4 CL 1A3		12/01/2021	SCHEDULED REDEMPTION		126,120	126,120	128,505	127,121		(1,000)		(1,000)		126,120				3,877	08/01/2034
61748H-KD-2	MORGAN STANLEY MTG LN TR 2005-4 CL 5A1		12/01/2021	SCHDLD REDM/PRIN LOSS		182,065	186,984	184,296	184,381		(2,315)		(2,315)		182,065				7,047	08/01/2035
61748H-PV-7	MORGAN STANLEY MTG LN TR 2005-7 CL 7A10		12/01/2021	SCHDLD REDM/PRIN LOSS		355,969	442,215	314,359			(282,308)		(282,308)		32,051		323,918	323,918	15,153	11/01/2035
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		12/01/2021	SCHEDULED REDEMPTION		751,820	751,820	704,848	709,970		41,850		41,850		751,820				15,685	08/01/2034
61748H-JC-6	MORGAN STANLEY MTG LOAN TR 2005-1 CL 3A3		12/01/2021	SCHEDULED REDEMPTION		831,302	831,302	823,508	827,693		3,609		3,609		831,302				27,044	03/01/2035
61749J-AV-8	MORGAN STANLEY MTG LOAN TR 2006-7 5A5		12/01/2021	SCHDLD REDM/PRIN LOSS		180,173	180,173	86,267	119,044		61,129		61,129		180,173				2,587	06/01/2036
61748H-HX-2	MORGAN STANLEY MTG TR SER 2005-1 CL 1A6		12/01/2021	SCHEDULED REDEMPTION		532,259	532,259	512,183	529,035		3,224		3,224		532,259				14,455	03/01/2035
61746B-EC-6	MORGAN STANLEY SR NT FRN		04/19/2021	MIZUHO SEC USA INC		6,613,065	6,500,000	6,598,400	6,559,720		(9,497)		(9,497)		6,550,223		62,841	62,841	48,955	10/24/2023
61746B-EE-2	MORGAN STANLEY SR NT FRN		01/20/2021	CALLED @ 100.000		10,810,000	10,810,000	10,925,021	10,813,745		(182)		(182)		10,813,563		(3,563)	(3,563)	38,631	01/20/2022
617446-8T-9	MORGAN STANLEY SR NT MTN DTD 11/13/20		10/05/2021	BARCLAYS CAPITAL INC		250,288	250,000	250,000	250,000						250,000		288	288	1,260	11/10/2023
61744Y-AN-8	MORGAN STANLEY SR NT SER GMTN		09/24/2021	MARKETAXESS		1,036,180	1,000,000	1,026,700	1,017,987		(6,382)		(6,382)		1,011,605		24,575	24,575	36,892	01/23/2023
617446-7X-1	MORGAN STANLEY SUB		12/22/2021	VARIOUS		747,702	650,000	647,043	648,578		184		184		648,762		98,940	98,940	26,271	11/24/2025
61773*-AA-5	MORONGO TRANSMISSION SER A SEC		12/31/2021	SCHEDULED REDEMPTION		326,302	326,302	326,302							326,302				5,056	07/12/2051
61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		996,939	996,939	996,724	996,740		199		199		996,939				17,655	04/20/2046
61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		2,014,055	2,014,055	2,001,464			12,591		12,591		2,014,055				19,581	12/20/2046
61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		125,534	125,534	122,940			2,594		2,594		125,534				219	04/22/2047
61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		190,521	190,521	189,226			1,295		1,295		190,521				737	06/20/2052
55336V-BM-1	MPLX LP SR NT		01/15/2021	CALLED @ 102.625		359,188	350,000	359,963	357,769		(279)		(279)		357,490		(7,490)	(7,490)	18,375	01/15/2025
61913P-AA-0	MTGIT TR 2004-1 CL A1		12/27/2021	SCHEDULED REDEMPTION		583,325	583,325	499,742	515,476		67,849		67,849		583,325				3,192	11/25/2034
61913P-AP-7	MTGIT TR 2005-1 CL 1A1		12/25/2021	SCHEDULED REDEMPTION		466,737	466,737	372,957	415,509		51,228		51,228		466,737				1,992	02/25/2035
626717-AG-7	MURPHY OIL CORP SR NT		07/12/2021	VARIOUS		4,990,000	5,000,000	4,665,450	4,699,041		3,067		3,067		4,702,109		287,891	287,891	187,885	12/01/2042
626717-AM-4	MURPHY OIL CORP SR NT		05/07/2021	UBS SECURITIES LLC		10,060,000	10,000,000	10,000,000	10,000,000						10,000,000		60,000	60,000	239,406	12/01/2027
55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		3,860,715	3,860,715	3,860,258	3,860,276		439		439		3,860,715				43,544	10/20/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G6363#-AJ-6	NAC AVIATION 29 DAC SER I SR NT	D	05/01/2021	EXCHANGE		15,334,146	15,334,146	15,334,146	15,000,000						15,334,146				334,146	02/27/2023
G6363#-AV-9	NAC AVIATION 29 DAC SER I SR NT	D	06/30/2021	VARIOUS		10,733,902	15,334,146	10,733,902				4,600,244	(4,600,244)		10,733,902				386,421	02/27/2024
G6363#-AK-3	NAC AVIATION 29 DAC SER J SR NT	D	05/01/2021	EXCHANGE		35,802,424	35,802,424	35,802,424	35,000,000						35,802,424				802,424	02/27/2025
G6363#-AW-7	NAC AVIATION 29 DAC SER J SR NT	D	06/30/2021	VARIOUS		25,061,697	35,802,424	25,061,697				10,740,727	(10,740,727)		25,061,697				925,493	02/27/2026
G6363#-AL-1	NAC AVIATION 29 DAC SER K SR NT	D	05/01/2021	EXCHANGE		10,239,264	10,239,264	10,239,264	10,000,000						10,239,264				239,264	02/27/2027
G6363#-AX-5	NAC AVIATION 29 DAC SER K SR NT	D	06/30/2021	VARIOUS		7,167,485	10,239,264	7,167,485				3,071,779	(3,071,779)		7,167,485				274,924	02/27/2028
G6390#-AB-2	NAMPAK INTERNATIONAL LTD SER B SR NT	D	08/19/2021	CALLED @ 100.000		53,633	53,633	53,633	53,633						53,633				2,057	05/28/2023
63111X-AC-5	NASDAQ INC SR NT		09/24/2021	TORONTO DOMINION		250,035	250,000	250,000	250,000						250,000		35	35	853	12/21/2022
P7077#-AH-7	NASSAU AIRPORT DEV CO LTD SER A SR NT	D	12/31/2021	SCHEDULED REDEMPTION		285,000	285,000	285,000	285,000						285,000				19,496	03/31/2035
P7077#-AF-1	NASSAU AIRPORT DEV CO LTD SR NT	D	12/31/2021	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				29,750	11/30/2033
P7077#-AK-0	NASSAU AIRPORT DEVELOPMENT SER C SR NT	D	12/31/2021	SCHEDULED REDEMPTION		180,000	180,000	180,000	180,000						180,000				12,558	06/30/2035
63250D-DQ-1	NATIONAL AUSTRALIA BANK SR NT FRN 144A	D	02/25/2021	ROYAL BANK OF CANADA		10,077,200	10,000,000	10,070,100	10,033,824		(3,919)		(3,919)		10,029,906		47,294	47,294	25,329	05/22/2022
63254A-AW-8	NATIONAL AUSTRALIA BK/NY SR NT	D	11/04/2021	MARKETAXESS		252,990	250,000	248,568	249,583		254		254		249,837		3,153	3,153	6,007	05/22/2022
63681#-AA-8	NATIONAL LOGISTICS AMAZON CTL PTC A1A		08/01/2021	TRANSFER TO SA		6,086,163	6,086,163	6,086,163	3,509,769						6,086,163				91,381	10/10/2042
637432-BS-3	NATIONAL RURAL UTILITIES		11/01/2021	CALLED @ 100.000		257,000	257,000	288,799	267,151		(2,421)		(2,421)		264,730		(7,730)	(7,730)	18,890	11/01/2026
63859U-BD-4	NATIONWIDE BLDG SOCIETY SR NT 144A	D	07/27/2021	MATURED		10,000,000	10,000,000	9,982,200	9,997,851		2,149		2,149		10,000,000				245,000	07/27/2021
63940X-AA-6	NAVIENT STDNT LN TR 2019-1A CL A1 144A		03/25/2021	SCHEDULED REDEMPTION		22,407	22,407	22,410	22,408		(1)		(1)		22,407				14	12/27/2067
63941G-AA-2	NAVIENT STDNT LN TR 2020-BA CL A1 144A		06/15/2021	SCHEDULED REDEMPTION		261,279	261,279	261,671	261,697		(418)		(418)		261,279				1,179	01/15/2069
63942J-AA-5	NAVIENT STUDENT LN TR 2021-CA CL A 144A		12/15/2021	SCHEDULED REDEMPTION		86,687	86,687	86,667			20		20		86,687				381	10/15/2069
63942B-AA-2	NAVIENT STUDENT LOAN TR 2021-A CL A 144A		12/15/2021	SCHEDULED REDEMPTION		110,551	110,551	110,535			16		16		110,551				525	05/15/2069
640315-AK-3	NELNET STUDENT LOAN TR 2006-2 CL A6 144A		07/26/2021	SCHEDULED REDEMPTION		149,059	149,059	149,193	149,143		(84)		(84)		149,059				397	04/25/2031
64129K-AY-3	NEUBERGER BERMAN CLO 2013-15A CL BR 144A	D	09/21/2021	CALLED @ 100.000		500,000	500,000	493,650	494,044		1,843		1,843		495,887		4,113	4,113	8,770	10/15/2029
641423-CC-0	NEVADA PWR CO GENL REF MORT SER CC		11/10/2021	JANE STREET EXECUTION		554,520	500,000	498,080	498,386		146		146		498,533		55,987	55,987	19,219	05/01/2029
643188-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A		06/30/2021	SCHEDULED REDEMPTION		387,467	387,467	387,467	387,467						387,467				23,945	06/30/2032
643528-AF-9	NEW CENTURY ALT MTG 2006-ALT1 CL AF6		12/01/2021	SCHDLD REDM/PRIN LOSS		572,014	572,014	414,252	214,148		357,865		357,865		572,014				5,857	07/01/2036
62942Q-DC-4	NEW RES ADV REC 2020-T3 CL BT3 144A		07/15/2021	SCHEDULED REDEMPTION		1,230,400	1,230,400	1,230,398	1,230,398		2		2		1,230,400				12,844	10/15/2052
62942Q-DD-2	NEW RES ADV REC 2020-T3 CL CT3 144A		07/15/2021	VARIOUS		740,000	740,000	739,999	739,999		1		1		740,000				8,502	10/15/2052
62942Q-DE-0	NEW RES ADV REC 2020-T3 CL DT3 144A		07/15/2021	SCHEDULED REDEMPTION		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				24,912	10/15/2052
64952W-DT-7	NEW YORK LIFE GLBL FDG SR SEC 144A		10/08/2021	NATWEST MARKET SEC INC		100,041	100,000	99,920	99,925		20		20		99,946		95	95	386	10/21/2023
64952W-DJ-9	NEW YORK LIFE GLBL FDG SR SEC FRN 144A		10/07/2021	MIZUHO SEC USA INC		250,802	250,000	250,000	250,000						250,000		802	802	1,573	07/12/2022
65120F-AC-8	NEWCREST FINANCE PTY LTD CO GUARNT 144A	D	04/28/2021	CALLED @ 105.242		10,524,200	10,000,000	9,941,900	9,987,991		2,161		2,161		9,990,152		9,848	9,848	765,700	10/01/2022
651229-AM-8	NEWELL RUBBERMAID INC SR NT		11/22/2021	CALLED @ 102.018		15,302,640	15,000,000	14,952,300	14,991,821		4,956		4,956		14,996,777		3,223	3,223	864,307	06/15/2022
651290-AP-3	NEWFIELD EXPLORATION CO SR NT		06/18/2021	CALLED @ 103.199		3,095,979	3,000,000	2,997,784	2,999,703		125		125		2,999,828		172	172	248,354	01/30/2022
651639-AR-7	NEWMONT GOLDCORP CORP CO GUARNT		04/09/2021	CALLED @ 100.000		5,000,000	5,000,000	4,998,151	4,999,546		281		281		4,999,828		172	172	60,417	06/09/2021
651639-AT-3	NEWMONT GOLDCORP CORP CO GUARNT		12/20/2021	TENDER @ 103.727		25,931,750	25,000,000	24,942,526	24,963,887		16,342		16,342		24,980,229		19,771	19,771	2,100,847	03/15/2023
65339K-AG-5	NEXTERA ENERGY CAPITAL CO GUARNT		12/22/2021	CALLED @ 104.256		6,032,252	5,786,000	5,878,149	5,824,742		(15,006)		(15,006)		5,809,736		(23,736)	(23,736)	460,073	06/15/2023
65339K-AT-7	NEXTERA ENERGY CAPITAL CO GUARNT		02/08/2021	MORGAN STANLEY CPTL		2,277,140	2,000,000	2,138,600	2,119,512		(1,890)		(1,890)		2,117,621		159,519	159,519	19,525	05/01/2027
65339K-BM-1	NEXTERA ENERGY CAPITAL CO GUARNT		04/22/2021	CITIGROUP GLBL MKT INC		2,602,650	2,500,000	2,494,965	2,495,519		143		143		2,495,662		106,988	106,988	33,420	11/01/2029
65473P-AK-1	NISOURCE INC SR NT		08/17/2021	MIZUHO SEC USA INC		148,776	150,000	149,628	149,655		46		46		149,701		(925)	(925)	1,429	08/15/2025
654740-BN-8	NISSAN MOTOR ACCEPTANCE SR NT FRN 144A		09/21/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				31,068	09/21/2021
655044-AJ-4	NOBLE ENERGY INC NT		01/06/2021	EXCHANGE		117,859	110,000	118,085	117,862		(3)		(3)		117,859				787	11/15/2044
655044-AG-0	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		9,949,815	10,000,000	9,943,000	9,949,799		16		16		9,949,815				74,375	11/15/2043
655044-AP-0	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		16,561,330	16,629,000	16,544,105	16,561,214		115		115		16,561,330				304,103	01/15/2028
655044-AQ-8	NOBLE ENERGY INC SR NT		01/06/2021	EXCHANGE		8,430,664	8,500,000	8,422,945	8,430,569		95		95		8,430,664				62,156	10/15/2029
65548P-AF-3	NORBORD INC SR SEC 144A	A	05/06/2021	CALLED @ 108.972		544,860	500,000	521,750	517,276		(1,640)		(1,640)		515,636		(15,636)	(15,636)	68,100	07/15/2027
65557C-AD-5	NORDEA BANK AB SR NT 144A	D	01/14/2021	MATURED		12,000,000	12,000,000	11,942,760	11,999,742		258		258		12,000,000				292,500	01/14/2021
65563#-AA-6	NORDIC HELIUM FUNDING, LLC CL A ABS		12/03/2021	SCHEDULED REDEMPTION		952,134	952,134	952,134	952,134						952,134				26,439	02/28/2032
65563#-AB-4	NORDIC HELIUM FUNDING, LLC CL B ABS		11/03/2021	SCHEDULED REDEMPTION		4,485	4,485	4,485	4,485						4,485				80	02/28/2032
G12638-AA-9	NORDIC INFRAST SEC SER BID2	D	01/11/2021	CALLED @ 108.113		5,974,347	4,972,347	4,883,790	5,449,784		306		306		5,450,089		75,930	75,930	606,399	06/12/2026
G1262*-AD-6	NORDIC INFRSTRCT SR SEC FRN	D	01/11/2021	VARIOUS		5,418,186	4,603,980	4,511,901	4,527,696		304		304		4,528,000		454,958	454,958	564,311	06/12/2026
655664-AP-5	NORDSTROM INC SR NT		07/21/2021	CALLED @ 100.000		10,000,000	10,000,000	9,982,800	9,998,385		1,134		1,134		9,999,519		481	481	306,667	10/15/2021
655664-AT-7	NORDSTROM INC SR NT		05/25/2021	BARCLAYS CAPITAL INC		1,038,770	1,000,000	1,022,110	1,020,371		(742)		(742)		1,019,629		19,141	19,141	28,681	04/01/2030
655844-CE-6	NORFOLK SOUTHERN CORP SR NT		04/07/2021	GOLDMAN, SACHS & CO		2,416,693	2,350,000	2,338,774	2,339,927		277		277		2,340,204		76,489	76,489	26,300	11/01/2029
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 144A		12/20/2021	SCHEDULED REDEMPTION		1,192,092	1,192,092	1,192,092	1,192,092						1,192,092				30,564	04/20/2046
62947A-AA-1	NP SPE II LLC 2019-2A CL A1 144A		03/19/2021	SCHEDULED REDEMPTION		5,663,779	5,663,779	5,584,353	5,624,018		39,761		39,761		5,663,779				40,353	11/19/2049
62940Q-AA-3	NSG HLDGS LLC/NSG HLD SEC 144A		12/15/2021	SCHEDULED REDEMPTION		1,635,103	1,635,103	1,678,119	1,659,037		(23,934)		(23,934)		1,635,103				126,720	12/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67077M-AC-2	NUTRIEN LTD SR NT	A	12/16/2021	CALLED @ 105.541		15,831,150	15,000,000	14,915,212	14,951,882		13,798		13,798		14,965,681		34,319	34,319	1,512,348	03/15/2024
67077M-AL-2	NUTRIEN LTD SR NT	A	12/16/2021	CALLED @ 106.384		34,856,718	32,765,000	32,467,318	32,575,109		40,645		40,645		32,615,754		149,246	149,246	3,477,063	03/15/2025
459506-AM-3	NUTRITION & BIOSCIENCES SR NT 144A		09/07/2021	BANK OF AMERICA NA		200,534	200,000	200,000	200,000						200,000		534	534	1,367	09/15/2022
67080L-AA-3	NUVEEN LLC CO GUARNT 144A		01/28/2021	JANE STREET EXECUTION		532,112	450,000	447,314	447,812		20		20		447,832		84,280	84,280	4,500	11/01/2028
67078A-AE-3	NVENT FINANCE SARL CO GUARNT	D	12/07/2021	SUNTRUST CPTL MKTS		801,024	800,000	797,368			10		10		797,378		3,646	3,646	978	11/15/2031
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	D	10/12/2021	VARIOUS		2,195,080	2,000,000	2,104,510	2,088,559		(11,862)		(11,862)		2,076,697		118,383	118,383	63,615	06/18/2026
67103H-AB-3	O'REILLY AUTOMOTIVE INC CO GUARNT		06/15/2021	CALLED @ 100.000		10,000,000	10,000,000	9,982,600	9,998,495		968		968		9,999,463		537	537	346,875	09/15/2021
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,895,890	2,895,890	2,952,903	2,937,347		(41,456)		(41,456)		2,895,890				49,143	04/01/2046
67400A-AC-6	OAKS MTG TR SER 2015-2 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		3,798,922	3,798,922	3,806,638	3,804,809		(5,887)		(5,887)		3,798,922				63,553	10/01/2045
67502#-AA-6	OCEAN SPRAY CTL SER A-1		12/15/2021	SCHEDULED REDEMPTION		624,820	624,820	624,820	618,996		5,824		5,824		624,820				13,241	08/15/2036
67647E-AU-1	OCEANVIEW MTG TR 2021-5 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		538,078	538,078	537,657			420		420		538,078				2,242	10/01/2051
G1262*-AA-2	OCM LUXEMBOURG SR NT TR B	D	01/15/2021	CALLED @ 119.472		28,423,378	23,790,838	23,066,279	20,686,395		21,445		21,445		20,707,840		6,278,730	6,278,730	2,178,860	05/10/2025
G1262*-AB-0	OCM LUXEMBOURG SR SEC TR C	D	01/15/2021	CALLED @ 119.382		8,485,395	7,107,791	6,992,290	7,027,185		595		595		7,027,779		1,019,933	1,019,933	655,933	05/10/2025
675920-AA-0	OCTAGON INV PRTNRS 30 2017-1A CL A1 144A	D	02/16/2021	CALLED @ 100.000		250,000	250,000	249,250	249,272		32		32		249,304		696	696	1,272	03/17/2030
677415-CP-4	OHIO PWR CO SR NT SER 1		10/01/2021	MATURED		5,000,000	5,000,000	5,160,700	5,013,322		(13,322)		(13,322)		5,000,000				268,750	10/01/2021
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B		12/15/2021	SCHEDULED REDEMPTION		136,953	136,953	136,953	136,953						136,953				8,902	06/15/2040
679574-AH-6	OLD DOMIN ELECTRIC COOP NT		12/01/2021	SCHEDULED REDEMPTION		416,640	416,640	416,640	416,640						416,640				23,648	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC NT		12/01/2021	SCHEDULED REDEMPTION		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				77,625	12/01/2028
68241F-AA-0	ONE LINCOLN STREET 2004-C3 CL A1 144A		12/11/2021	SCHEDULED REDEMPTION		3,496,326	3,496,326	3,355,643	3,469,222		27,104		27,104		3,496,326				123,306	10/11/2030
G1266*-AA-8	ONE RAIL AUSTRALIA FINANCE 2 PTY LTD SEC	D	12/31/2021	TRADE ADJUSTMENT		585,470									585,470					08/16/2028
67113X-AU-4	ONSLOW BAY FIN LLC 2021-J1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		1,235,101	1,235,101	1,244,557			(9,456)		(9,456)		1,235,101				16,150	05/01/2051
67100*-AA-6	ONY FUNDING, LLC RECVS BACKD NT SER 2020		04/15/2021	SCHEDULED REDEMPTION		127,491	127,491	127,491							127,491				2,692	12/31/2037
P8711*-AA-4	OPAIN SA SR SEC	D	12/15/2021	SCHEDULED REDEMPTION		3,792,237	3,792,237	3,792,237	3,792,237						3,792,237				77,551	12/15/2026
68389X-BX-2	ORACLE CORP SR NT		04/26/2021	BANK OF AMERICA NA		14,927,550	15,000,000	14,551,773			385		385		14,552,158		375,392	375,392	40,500	04/01/2050
68902V-AK-3	OTIS WORLDWIDE CORP SR NT		02/18/2021	BNP PARIBAS SEC CORP		2,196,873	2,100,000	2,099,840	2,099,845		2		2		2,099,847		97,026	97,026	27,980	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP SR NT		01/06/2021	BNP PARIBAS SEC CORP		632,976	600,000	562,187	562,614		26		26		562,641		70,335	70,335	7,417	02/15/2040
68902V-AG-2	OTIS WORLDWIDE CORP SR NT FRN		09/21/2021	MARKETAXESS		200,021	200,000	200,000	200,000						200,000		21	21	1,284	04/05/2023
N6777#-AG-4	OVERSEAS ASST SR NT SER G	D	09/07/2021	VARIOUS		12,233,397	11,666,667	11,666,667	11,666,667						11,666,667				1,008,350	03/30/2024
690742-AD-3	OWENS CORNING INC CO GUARNT		09/18/2021	CALLED @ 104.632		24,065,443	23,000,000	23,161,840	23,037,021		(13,245)		(13,245)		23,023,776		(23,776)	(23,776)	1,797,993	12/15/2022
69145A-AB-4	OXFORD FIN FNDG TR 2019-1A CL A2 144A		12/15/2021	SCHEDULED REDEMPTION		3,245,464	3,245,464	3,245,464	3,245,464						3,245,464				102,113	02/15/2027
67112G-AA-6	OZLM LTD 2018-18A CL A 144A	D	10/28/2021	MORGAN STANLEY CPTL		1,901,653	1,900,000	1,881,000	1,881,205		6,404		6,404		1,887,609		14,044	14,044	24,466	04/15/2031
67113D-AC-8	OZLM LTD 2019-24A CL A1A 144A	D	09/15/2021	CALLED @ 100.000		6,500,000	6,500,000	6,472,570	6,473,672		4,034		4,034		6,477,706		22,294	22,294	94,563	07/20/2032
694308-JE-8	PACIFIC GAS & ELEC 1ST MTG		10/07/2021	MILLENNIUM ADVISORS		199,568	200,000	199,988	199,991		5		5		199,996		(428)	(428)	2,839	06/16/2022
694308-JG-3	PACIFIC GAS & ELEC 1ST MTG		06/02/2021	JEFFERIES LLC		324,709	350,000	349,636	349,652		13		13		349,665		(24,956)	(24,956)	8,385	02/01/2031
695156-AQ-2	PACKAGING CORP OF AMERIC SR NT		10/08/2021	CALLED @ 108.010		13,549,855	12,545,000	12,721,766	12,603,909		(15,708)		(15,708)		12,588,201		(43,201)	(43,201)	1,533,313	11/01/2023
69689L-AA-4	PALMER SQ LN FDG LTD 2019-3A CL A1 144A	D	11/22/2021	SCHEDULED REDEMPTION		335,782	335,782	335,950			(168)		(168)		335,782				2,800	08/20/2027
69702D-AA-5	PALMER SQ LN FNDG LTD 2021-2A CL A1 144A	D	11/22/2021	SCHEDULED REDEMPTION		323,489	323,489	323,489							323,489				1,823	05/20/2029
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A		08/31/2021	SCHEDULED REDEMPTION		1,534,497	1,534,497	1,582,928	1,569,161		(34,664)		(34,664)		1,534,497				105,650	07/31/2029
701094-AN-4	PARKER-HANNIFIN CORP SR NT		02/11/2021	BARCLAYS CAPITAL INC		4,452,040	4,000,000	4,141,370	4,125,935		(1,660)		(1,660)		4,124,275		327,765	327,765	22,389	06/14/2029
70450Y-AB-9	PAYPAL HLDGS INC SR NT		09/24/2021	NIKKO SECURITIES CO		1,020,090	1,000,000	1,002,565	1,001,626		(685)		(685)		1,000,941		19,149	19,149	22,061	09/26/2022
70450Y-AC-7	PAYPAL HLDGS INC SR NT		10/20/2021	VARIOUS		1,634,470	1,550,000	1,549,055	1,549,282		86		86		1,549,368		85,102	85,102	26,595	10/01/2024
70450Y-AE-3	PAYPAL HLDGS INC SR NT		09/17/2021	GOLDMAN, SACHS & CO		3,228,150	3,000,000	3,012,240	3,011,071		(815)		(815)		3,010,257		217,893	217,893	83,125	10/01/2029
709599-AN-4	PENSKE TRUCK LEASING/PTL NT 144A		08/06/2021	BANK OF AMERICA NA		226,122	215,000	213,347	214,602		115		115		214,717		11,405	11,405	9,721	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL SR NT 144A		12/01/2021	CALLED @ 100.000		5,000,000	5,000,000	4,997,850	4,999,633		367		367		5,000,000				225,000	02/01/2022
709599-BE-3	PENSKE TRUCK LEASING/PTL SR NT 144A		04/06/2021	BARCLAYS CAPITAL INC		449,312	400,000	398,928	399,190		39		39		399,229		50,083	50,083	12,312	01/29/2026
71427Q-AB-4	PERNOD RIC INTL FIN LLC CO GUARNT 144A	C	07/09/2021	VARIOUS		28,658,900	30,000,000	28,479,600	29,752,915		15,222	1,284,393	(1,269,171)		28,483,744		175,156	175,156	380,069	04/01/2031
G7047B-AA-6	PERU PAYROLL DEDUCTION ZERO SR SEC	D	12/01/2021	SCHEDULED REDEMPTION		1,006,478	1,006,478	631,565	804,832		201,646		201,646		1,006,478					11/01/2029
71654Q-AZ-5	PETROLEOS MEXICANOS CO GUARNT	D	07/22/2021	VARIOUS		6,338,338	7,000,000	6,272,770	7,045,944		33	772,580	(772,547)		6,273,396		64,941	64,941	281,712	06/02/2041
718546-BA-1	PHILLIPS 66 CO GUARNT		11/17/2021	CANTOR FITZGERALD & CO		195,572	200,000	198,526			0		0		198,526		(2,954)	(2,954)	73	03/15/2052
71880*-AJ-5	PHL FDG I INC POLICYHLDR LN BDCL A-6 Z		01/20/2021	CALLED @ 100.000		14,192,641	14,192,641	13,503,954	13,265,297		(6,908)		(6,908)		13,258,388		934,253	934,253	328,205	04/01/2042
720198-AE-0	PIEDMONT OPERATING PARTN CO GUARNT		10/13/2021	VARIOUS		1,689,659	1,650,000	1,637,394	1,637,810		842		842		1,638,652		51,007	51,007	60,053	08/15/2030
69353R-FQ-6	PNC BANK NA SR NT FRN		07/22/2021	CALLED @ 100.000		350,000	350,000	350,000	350,000						350,000				1,745	07/22/2022
69353R-FF-0	PNC BANK NA SR NT FRN SER BKNT		03/29/2021	PNC BANK NA		3,364,100	3,345,000	3,354,399	3,349,862		(757)		(757)		3,349,104		14,996	14,996	10,298	07/27/2022
69353R-FP-8	PNC BANK NA SR NT SER FXD		07/22/2021	CALLED @ 100.000		650,000	650,000	652,015	650,704		(635)		(635)		650,070		(70)	(70)	14,508	07/22/2022
693475-AW-5	PNC FINANCIAL SVCS SR NT		01/28/2021	MARKETAXESS		286,363	250,000	251,240	251,059		(9)		(9)		251,050		35,312	35,312	2,348	04/23/2029
G7178*-AE-4	PORTERBROOK RAIL FIN LTD SER A SR SEC	B	04/16/2021	SCHEDULED REDEMPTION		1,033,770	1,033,770	970,575	1,024,870					(54,295)	970,575	63,195		63,195	27,497	04/16/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693483-AC-3	POSCO SR NT 144A	D	04/14/2021	MATURED		12,000,000	12,000,000	11,942,600	11,997,917		2,083		2,083		12,000,000				315,000	04/14/2021
69352P-AE-3	PPL CAPITAL FUNDING INC CO GUARNT		06/30/2021	TENDER @ 104.283		10,428,300	10,000,000	10,016,550	10,003,731		(946)		(946)		10,002,785		(2,785)	(2,785)	631,494	12/01/2022
69352P-AK-9	PPL CAPITAL FUNDING INC CO GUARNT		06/30/2021	TENDER @ 108.966		5,448,300	5,000,000	4,983,600	4,994,031		877		877		4,994,909		5,091	5,091	604,654	03/15/2024
69352P-AD-5	PPL CAPITAL FUNDING INC SR NT		06/30/2021	TENDER @ 103.485		12,418,200	12,000,000	11,960,160	11,993,115		2,479		2,479		11,995,595		4,405	4,405	691,200	06/15/2022
69356A-AA-0	PPM CLO, LTD. 2020-4A CL A1 144A	D	10/18/2021	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,996,750	4,996,797		3,203		3,203		5,000,000				78,734	10/18/2031
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC SEC		12/31/2021	SCHEDULED REDEMPTION		252,457	252,457	252,457	252,457						252,457				7,319	05/01/2039
74160M-GN-6	PRIME MORTGAGE TRUST 2005-1 CL 1A5		12/01/2021	SCHEDULED REDEMPTION		394,246	394,246	394,123	394,184		62		62		394,246				13,552	03/01/2035
74160M-MR-0	PRIME MORTGAGE TRUST 2005-5 CL 2A3		12/01/2021	SCHDLD REDM/PRIN LOSS		404,270	402,783	478,883	397,926		6,344		6,344		404,270				11,874	11/01/2035
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO GUARNT		05/26/2021	BARCLAYS CAPITAL INC		434,712	400,000	399,416	399,636		23		23		399,659		35,053	35,053	6,648	11/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO GUARNT		03/16/2021	WELLS FARGO BANK, N.A.		1,547,280	1,400,000	1,480,828	1,472,178		(1,651)		(1,651)		1,470,527		76,753	76,753	17,698	05/15/2029
144141-DA-3	PROGRESS ENERGY CAROLINA 1ST MTG		09/15/2021	MATURED		5,000,000	5,000,000	4,991,400	4,999,306		694		694		5,000,000				150,000	09/15/2021
74333J-AK-7	PROGRESS RES TR 2017-SFR1 CL D 144A		05/01/2021	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,999,928	2,999,976		24		24		3,000,000				74,563	08/01/2022
74334A-AD-1	PROGRESS RES TR 2018-SFR1 CL D 144A		03/18/2021	CALLED @ 100.000		4,000,000	4,000,000	3,982,500	3,991,956		764		764		3,992,720		7,280	7,280	38,830	03/01/2035
74332U-AE-7	PROGRESS RES TR 2018-SFR2 CL C 144A		07/01/2021	SCHEDULED REDEMPTION		7,462,000	7,462,000	7,461,737	7,461,857		143		143		7,462,000				175,854	08/01/2035
74331M-AC-0	PROGRESS RESIDENTIAL 2018-SFR3 CL C 144A		09/01/2021	SCHEDULED REDEMPTION		13,482,000	13,482,000	13,481,419	13,481,692		308		308		13,482,000				422,458	10/01/2035
743315-AN-3	PROGRESSIVE CORP NT		08/23/2021	MATURED		10,000,000	10,000,000	9,989,200	9,999,178		822		822		10,000,000				375,000	08/23/2021
74352*-AA-7	PROJECT BLUEJAY AMAZON CTL		12/10/2021	VARIOUS		658,577	658,577	658,577	658,577						658,577				12,733	01/10/2041
74352@-AA-5	PROJECT DIXIE AMAZON MARKHAM IL CTL PTC		12/10/2021	SCHEDULED REDEMPTION		106,042	106,042	106,042	106,042						106,042				3,279	10/10/2041
74340X-BE-0	PROLOGIS LP CO GUARNT		03/08/2021	CALLED @ 112.465		46,110,650	41,000,000	40,900,260	40,947,114		1,858		1,858		40,948,972		51,028	51,028	5,653,046	11/01/2025
74368C-AH-7	PROTECTIVE LIFE GLBL SEC 144A		08/18/2021	TORONTO DOMINION		204,850	200,000	200,000	200,000						200,000		4,850	4,850	5,201	08/22/2022
74368C-AZ-7	PROTECTIVE LIFE GLBL SEC 144A		10/07/2021	TORONTO DOMINION		300,846	300,000	300,000	300,000						300,000		846	846	1,867	10/13/2023
743874-AJ-8	PROVIDENT FDNG MTG TRU 2020-1 CL A5 144A		12/01/2021	SCHEDULED REDEMPTION		2,204,663	2,204,663	2,227,743	2,227,237		(22,574)		(22,574)		2,204,663				30,933	02/01/2050
74387M-AN-9	PROVIDENT FUNDING 2021-J1 CL A14 144A		12/01/2021	SCHEDULED REDEMPTION		983,802	983,802	983,034			769		769		983,802				6,113	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL INC SR NT		10/12/2021	VARIOUS		1,712,420	1,500,000	1,617,360	1,614,139		(2,111)		(2,111)		1,612,028		100,392	100,392	49,897	12/07/2047
744320-BZ-7	PRUDENTIAL FINANCIAL INC SR NT		08/30/2021	CALLED @ 107.982		10,108,195	9,361,000	9,314,850	9,343,591		3,268		3,268		9,346,859		14,141	14,141	1,006,573	05/15/2024
744320-CH-6	PRUDENTIAL FINANCIAL INC SR NT 03/10/20		04/22/2021	JANE STREET EXECUTION		2,944,834	2,900,000	2,887,588	2,889,194		640		640		2,889,833		55,001	55,001	27,308	03/10/2026
74435K-AA-3	PRUDENTIAL PLC SR NT	D	01/22/2021	WELLS FARGO BANK, N.A.		1,452,802	1,300,000	1,287,754	1,288,505		74		74		1,288,579		164,223	164,223	11,510	04/14/2030
693652-AB-5	PSMC 2018-1 TR 2020-2 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		14,350,675	14,350,675	14,740,834	14,813,641		(462,966)		(462,966)		14,350,675				212,244	05/01/2050
693680-AA-8	PSMC TRUST 2018-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		7,184,322	7,184,322	6,982,824	6,930,695		253,627		253,627		7,184,322				122,381	06/01/2048
69374J-AA-9	PSMC TRUST 2018-3 CL A1 144A		07/01/2021	SCHEDULED REDEMPTION		1,838,945	1,838,945	1,834,635	1,835,856		3,089		3,089		1,838,945				22,885	08/01/2048
69374K-AA-6	PSMC TRUST 2018-4 CL A1 144A		07/01/2021	SCHEDULED REDEMPTION		2,764,624	2,764,624	2,732,227	2,742,017		22,607		22,607		2,764,624				33,455	11/01/2048
69372X-AA-0	PSMC TRUST 2019-1 CL A1 144A		09/01/2021	SCHEDULED REDEMPTION		4,313,959	4,313,959	4,411,023	4,509,199		(195,240)		(195,240)		4,313,959				53,018	07/01/2049
744542-AB-7	PUBLIC SERVICE CO OF NEW MEXICO SR NT		07/15/2021	CALLED @ 100.000		10,000,000	10,000,000	9,985,700	9,998,645		970		970		9,999,615		385	385	422,056	10/01/2021
744573-AN-6	PUBLIC SERVICE ENTERPRIS SR NT		08/05/2021	J P MORGAN SEC INC		317,907	300,000	299,859	299,901		17		17		299,918		17,989	17,989	5,606	06/15/2024
745310-AD-4	PUGET ENERGY INC SR SEC		09/01/2021	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				90,000	09/01/2021
74733V-AD-2	QEP RES INC SR NT		01/04/2021	J P MORGAN SEC INC		546,250	500,000	500,000	500,000						500,000		46,250	46,250	9,766	03/01/2026
74733L-AD-4	QTEL INTL FIN CO GUARNT 144A	D	02/16/2021	MATURED		16,400,000	16,400,000	16,385,604	16,399,767		233		233		16,400,000				389,500	02/16/2021
747525-BK-8	QUALCOMM INC SR NT		02/08/2021	GOLDMAN, SACHS & CO		1,762,611	1,700,000	1,693,132	1,693,531		67		67		1,693,599		69,012	69,012	8,122	05/20/2030
74762E-AF-9	QUANTA SVCS INC SR NT		02/26/2021	BANK OF AMERICA NA		774,705	750,000	747,473	747,533		37		37		747,570		27,135	27,135	9,667	10/01/2030
74834L-AZ-3	QUEST DIAGNOSTICS INC SR NT		07/23/2021	VARIOUS		2,974,072	2,700,000	2,838,030	2,815,162		(10,795)		(10,795)		2,804,367		169,705	169,705	58,286	06/01/2026
74834L-BC-3	QUEST DIAGNOSTICS INC SR NT		01/25/2021	BNP PARIBAS SEC CORP		596,932	550,000	549,197	549,236		5		5		549,241		47,691	47,691	1,155	06/30/2031
750731-AA-9	RAIDERS FOOTBALL CLUB NV SR NT PTC CTL		12/10/2021	SCHEDULED REDEMPTION		175,022	175,022	175,022	175,022						175,022				4,069	02/10/2049
74922R-AP-5	RALI 2006-QS1 CL 3A1		11/01/2021	SCHDLD REDM/PRIN LOSS		418,578	389,892	343,323	404,230		14,348		14,348		418,578				16,177	03/01/2022
75281A-AS-8	RANGE RES CORP CO GUARNT		02/10/2021	VARIOUS		7,115,920	7,208,000	6,939,780	7,036,174		3,616		3,616		7,039,790		76,130	76,130	80,586	05/15/2025
75281A-BA-6	RANGE RES CORP CO GUARNT SER		01/06/2021	ROYAL BANK OF CANADA		3,738,000	3,738,000	3,738,000	3,738,000						3,738,000				58,666	03/15/2023
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		124,200	124,200	109,917	118,969		5,231		5,231		124,200				7,251	09/30/2027
75409J-BG-1	RATE MTG TR 2021-J1 CL A31 144A		12/01/2021	SCHEDULED REDEMPTION		403,859	403,859	405,563			(1,704)		(1,704)		403,859				3,954	07/01/2051
75508X-AA-4	RAYONIER LP CO GUARNT		12/09/2021	VARIOUS		1,192,720	1,200,000	1,190,340			402		402		1,190,742		1,978	1,978	15,736	05/17/2031
75513E-CB-5	RAYTHEON TECH CORP SR NT SER WI		09/01/2021	TRANSFER TO SA		4,980,507	5,000,000	4,980,095	4,980,128		379		379		4,980,507				167,111	12/15/2041
749389-AA-0	RCKT MTG TRUST 2020-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		21,441,807	21,441,807	21,679,678	21,645,332		(203,525)		(203,525)		21,441,807				347,691	02/01/2050
749389-AN-2	RCKT MTG TRUST 2020-1 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		11,663,868	11,663,868	11,749,526	11,737,172		(73,304)		(73,304)		11,663,868				189,137	02/01/2050
756109-AP-9	REALTY INCOME CORP SR NT		12/31/2021	CALLED @ 106.007		21,201,326	20,000,000	19,955,000	19,986,363		5,088		5,088		19,991,451		8,549	8,549	2,518,826	08/01/2023
75625Q-AF-6	RECKITT BENCKISER TSY CO GUARFRN 144A	D	03/24/2021	WELLS FARGO BANK, N.A.		10,055,400	10,000,000	9,962,500	9,981,293		3,762		3,762		9,985,055		70,345	70,345	20,370	06/24/2022
G7444@-AA-8	RED DORSAL FINANCE SER 2015-1 SR NT	D	10/12/2021	SCHEDULED REDEMPTION		851,815	851,815	851,815	851,815						851,815				40,820	10/12/2031
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT		07/12/2021	VARIOUS		14,318,400	15,000,000	14,228,850	14,985,237		3,337	757,088	(753,751)		14,231,486		86,914	86,914	241,840	09/15/2030
7591EP-AK-6	REGIONS FINANCIAL CORP SR NT		01/22/2021	CALLED @ 100.000		50,000,000	50,000,000	50,153,600	50,003,578		(2,031)		(2,031)		50,001,547		(1,547)	(1,547)	728,889	02/08/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
7591EP-AP-5	REGIONS FINANCIAL CORP SR NT		08/23/2021	CALLED @ 106.494		10,649,389	10,000,000	9,903,200	9,945,355		12,911		12,911		9,958,266		41,734	41,734	1,035,889	08/14/2023
75951A-AN-8	RELIANCE STAND LIFE II SEC 144A		04/07/2021	GOLDMAN, SACHS & CO		1,105,776	1,050,000	1,047,081	1,047,443		106		106		1,047,549		58,227	58,227	20,694	01/21/2027
759509-AF-9	RELIANCE STEEL & ALUM SR NT		12/23/2021	PACIFIC LIFE CORP		16,723,410	17,000,000	16,947,980	16,952,099		9,885		9,885		16,961,984		(238,574)	(238,574)	306,944	08/15/2025
75114N-AA-2	RESIDENTIAL ACC LOANS, IN 2006-QO6 CL A1		12/27/2021	SCHDLD REDM/PRIN LOSS		223,514	223,514	93,317	19,552		126,148		126,148		145,700		77,814	77,814	664	06/25/2046
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS 2006-QO3 A2		12/27/2021	SCHDLD REDM/PRIN LOSS		298,998	298,998	206,031	153,848		145,150		145,150		298,998				1,064	04/25/2046
760985-R3-7	RESIDENTIAL ASSET MTG PD 2004-R CL M11		12/27/2021	SCHEDULED REDEMPTION		132,218	132,218	111,724	126,368		5,850		5,850		132,218				888	02/25/2034
76110W-ZN-9	RESIDENTIAL ASSET SEC 2004-KS6 CL A15		08/01/2021	SCHEDULED REDEMPTION		2,197,617	2,197,617	2,177,431	2,196,680		937		937		2,197,617				66,687	07/01/2034
76110W-C5-3	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI5		07/01/2021	SCHEDULED REDEMPTION		1,366,073	1,366,073	1,365,554	1,366,058		16		16		1,366,073				31,744	09/01/2034
76110W-C6-1	RESIDENTIAL ASSET SEC CORP 2004-KS8 AI6		05/01/2021	SCHEDULED REDEMPTION		85	85	85	85						85				1	09/01/2034
76110W-YE-0	RESIDENTIAL ASSET SECS 2004-KS5 CL AI6		12/01/2021	SCHEDULED REDEMPTION		99,669	99,669	99,643	99,666		3		3		99,669				2,821	06/01/2034
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4		12/01/2021	VARIOUS		1,086,115	1,113,961	1,048,301	1,110,145		(24,030)		(24,030)		1,086,115				40,849	03/01/2036
76118X-AC-0	RESIDENTIAL RE 17 LTD NT FRN 144A	D	06/06/2021	MATURED		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				145,440	06/06/2021
76138Q-A*-8	REVENTAZON FINANCE TRUST SR SEC NOTES	D	11/15/2021	SCHEDULED REDEMPTION		1,337,000	1,337,000	1,337,000	1,337,000						1,337,000				106,960	11/15/2033
76169#-AG-8	REYES HLDGS LLC SR NT SER 2012		07/31/2021	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				205,200	07/31/2022
74955D-AA-9	RGS FDG SEC LSE OBL BD DEB		12/07/2021	MATURED		382,516	382,516	380,646	382,347		169		169		382,516				37,525	12/07/2021
74955D-AB-7	RGS FDG SEC LSE OBL BD DEB		12/07/2021	SCHEDULED REDEMPTION		1,548,226	1,548,226	1,548,226	1,548,226						1,548,226				101,789	12/07/2022
74955E-AA-7	RGS LSE OBL DEB		12/07/2021	SCHEDULED REDEMPTION		143,764	143,764	142,955	143,616		147		147		143,764				14,103	12/07/2022
74955E-AB-5	RGS SEC LSEOBL DEB		12/07/2021	SCHEDULED REDEMPTION		1,548,227	1,548,227	1,548,227	1,548,227						1,548,227				101,789	12/07/2022
G1263#-AA-7	RIDLEY TERMINALS SEC	A	12/31/2021	VARIOUS		6,276,900	6,276,900	6,119,978	5,899,501		377,399		377,399		6,276,900				587,216	12/22/2027
772739-AL-2	ROCK-TENN CO GUARNT		09/10/2021	CALLED @ 102.089		5,104,450	5,000,000	4,991,316	4,998,643		823		823		4,999,466		534	534	355,575	03/01/2022
77578J-AB-4	ROLLS-ROYCE PLC CO GUARNT 144A	D	09/08/2021	VARIOUS		20,151,660	20,000,000	20,308,850	20,168,893		(21,406)		(21,406)		20,147,488		4,172	4,172	480,517	10/14/2025
776696-AE-6	ROPER INDS INC SR NT		12/23/2021	VARIOUS		10,159,400	10,000,000	9,992,400	9,998,390		829		829		9,999,219		160,181	160,181	345,486	11/15/2022
776743-AE-6	ROPER TECHNOLOGIES INC SR NT		02/10/2021	BARCLAYS CAPITAL INC		270,168	250,000	249,595	249,774		9		9		249,783		20,385	20,385	3,726	09/15/2023
776743-AK-2	ROPER TECHNOLOGIES INC SR NT		09/24/2021	TORONTO DOMINION		400,656	400,000	399,652	399,711		131		131		399,842		814	814	1,930	08/15/2022
776743-AM-8	ROPER TECHNOLOGIES INC SR NT		08/20/2021	BANK OF AMERICA NA		249,118	250,000	249,670	249,691		42		42		249,733		(615)	(615)	2,451	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC SR NT		08/03/2021	VARIOUS		1,775,319	1,800,000	1,797,480	1,797,594		137		137		1,797,731		(22,412)	(22,412)	18,480	09/15/2027
778296-AG-8	ROSS STORES INC SR NT		07/13/2021	BANK OF AMERICA NA		19,414,900	20,000,000	19,388,200	19,927,442		5,230	542,449	(537,219)		19,390,223		24,677	24,677	273,958	04/15/2031
78016E-ZU-4	ROYAL BANK OF CANADA SR NT	A	10/07/2021	J P MORGAN SEC INC		697,473	700,000	699,545			29		29		699,574		(2,101)	(2,101)	872	07/29/2024
78015K-7J-7	ROYAL BANK OF CANADA SR NT 10/26/20	A	10/07/2021	VARIOUS		1,500,455	1,500,000	1,499,070	1,499,126		236		236		1,499,362		1,093	1,093	7,097	10/26/2023
78015K-7F-5	ROYAL BANK OF CANADA SR NT FRN SER GMTN	A	02/24/2021	ROYAL BANK OF CANADA		10,032,000	10,000,000	10,000,000	10,000,000						10,000,000		32,000	32,000	14,809	08/05/2022
78015K-7C-2	ROYAL BANK OF CANADA SR NT SER GMTN	A	10/12/2021	VARIOUS		2,082,360	2,000,000	1,995,560	1,996,564		679		679		1,997,243		85,117	85,117	42,813	11/01/2024
78081B-AH-6	ROYALTY PHARMA PLC CO GUARNT SER WI		12/23/2021	VARIOUS		5,142,445	5,250,000	5,201,679			4,240		4,240		5,205,918		(63,473)	(63,473)	49,892	09/02/2025
78081B-AB-9	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE/VARIOUS		12,638,312	12,750,000	12,606,563	12,615,743		13,377		13,377		12,629,121		9,191	9,191	123,220	09/02/2025
78081B-AC-7	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE		19,699,454	20,000,000	19,656,800	19,671,972		27,481		27,481		19,699,454				323,750	09/02/2027
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A		08/05/2021	EXCHANGE		19,589,023	20,000,000	19,552,000	19,565,156		23,867		23,867		19,589,023				407,000	09/02/2030
74986@-BC-4	RREEF AMERICA SR NT		08/01/2021	TRANSFER TO SA		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				118,191	12/09/2031
78355H-KB-4	RYDER SYSTEM INC SR NT MTN DTD 02/24/16		08/16/2021	CALLED @ 100.500		3,014,987	3,000,000	2,997,540	2,999,594		290		290		2,999,884		116	116	92,900	11/15/2021
785592-AH-9	SABINE PASS LIQUEFACTION SR SEC		12/15/2021	CALLED @ 100.973		5,017,514	5,000,000	5,000,000	5,000,000						5,000,000				389,074	03/15/2022
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC		04/29/2021	JEFFERIES LLC		1,145,470	1,000,000	1,123,260	1,096,439		(7,387)		(7,387)		1,089,052		56,418	56,418	37,813	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION SR SEC		12/08/2021	VARIOUS		665,904	600,000	599,433	599,590		41		41		599,631		66,273	66,273	28,070	03/15/2028
79781*-AF-6	SAN GABRIEL VY WTR CO 1ST MTG SER N		10/01/2021	MATURED		700,000	700,000	700,000	700,000						700,000				69,300	10/01/2021
80007R-AB-1	SANDS CHINA LTD SR NT	D	08/04/2021	BANK OF AMERICA NA		1,166,671	1,100,000	1,165,978	1,145,378		(10,102)		(10,102)		1,135,276		31,395	31,395	50,319	08/08/2023
80286W-AB-2	SANTANDER DRIVE AUTO REC 2020-4 CL A2A		11/15/2021	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,099,964	1,099,967		33		33		1,100,000				2,707	09/15/2023
80286N-AB-2	SANTANDER DRIVE AUTO REC 2021-1 CL A2A		12/15/2021	SCHEDULED REDEMPTION		2,556,367	2,556,367	2,556,300			67		67		2,556,367				4,461	11/15/2023
80281L-AE-5	SANTANDER UK GRP HLDGS SR NT	D	08/05/2021	MATURED		15,000,000	15,000,000	14,980,650	14,997,553		2,447		2,447		15,000,000				431,250	08/05/2021
L8038*-AA-4	SBM BALEIA AZUL SR SEC NT	D	12/15/2021	SCHEDULED REDEMPTION		1,123,200	1,123,200	1,123,200	1,123,200						1,123,200				50,578	09/15/2027
80629Q-AA-3	SCHAHIN II FINAN CO SPV SR SEC 144A		12/31/2021	CREDIT RECOVERY		6,667									6,667		6,667			09/25/2023
80685X-AC-5	SCHLUMBERGER FIN CA CO GUARNT		12/23/2021	PACIFIC LIFE CORP		4,983,500	5,000,000	4,994,000	4,994,333		1,145		1,145		4,995,478		(11,978)	(11,978)	88,472	09/17/2025
17029P-AA-3	SE CHOCTAW LLC SR NT SER 1		12/15/2021	SCHEDULED REDEMPTION		1,605,919	1,605,919	1,249,843	1,361,572		244,347		244,347		1,605,919				98,282	12/15/2031
81744F-AZ-0	SEQUOIA MTG TR 2004-3 CL A		12/20/2021	SCHEDULED REDEMPTION		68,114	68,114	63,346	66,360		1,754		1,754		68,114				358	05/20/2034
81744F-BF-3	SEQUOIA MTG TR 2004-4 CL A		12/20/2021	SCHEDULED REDEMPTION		641,181	641,181	601,243	615,827		25,353		25,353		641,181				2,913	05/20/2034
81744L-AZ-7	SEQUOIA MTG TR 2007-2 CL 1A2		12/20/2021	SCHEDULED REDEMPTION		167,183	167,183	145,449	152,560		14,624		14,624		167,183				387	06/20/2036
81744V-AA-0	SEQUOIA MTG TR 2012-4 CL A1		04/26/2021	VARIOUS		1,055,293	1,055,293	1,083,654	1,079,857		(4,811)		(4,811)		1,075,046		(19,753)	(19,753)	11,185	09/01/2042
81745N-AR-0	SEQUOIA MTG TR 2014-1 CL 2A5 144A		12/01/2021	SCHEDULED REDEMPTION		554,463	554,463	561,654	559,661		(5,198)		(5,198)		554,463				12,312	04/01/2044
81733Y-AA-7	SEQUOIA MTG TR 2015-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,279,571	6,279,571	6,424,786	6,382,705		(103,134)		(103,134)		6,279,571				99,926	05/01/2045
81746L-AA-0	SEQUOIA MTG TR 2015-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,599,465	6,599,465	6,628,337	6,620,812		(21,347)		(21,347)		6,599,465				114,125	07/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81746L-AU-6	SEQUOIA MTG TR 2015-3 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		2,516,669	2,516,669	2,514,900	2,515,086		1,583		1,583		2,516,669				43,521	07/01/2045
81746R-AA-7	SEQUOIA MTG TR 2016 CL 2A1 144A		12/01/2021	SCHEDULED REDEMPTION		7,789,433	7,789,433	8,005,718	8,006,977		(217,544)		(217,544)		7,789,433				144,263	08/01/2046
81746N-AA-6	SEQUOIA MTG TR 2016-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		3,610,599	3,610,599	3,728,508	3,699,390		(88,791)		(88,791)		3,610,599				67,627	11/01/2046
81746K-AA-2	SEQUOIA MTG TR 2017-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		4,468,518	4,468,518	4,505,523	4,498,725		(30,207)		(30,207)		4,468,518				80,933	02/01/2047
81746X-AA-4	SEQUOIA MTG TR 2017-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		888,117	888,117	882,427	883,444		4,673		4,673		888,117				16,383	04/01/2047
81745X-AA-5	SEQUOIA MTG TR 2017-4 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,007,160	6,007,160	6,143,259	6,172,133		(164,973)		(164,973)		6,007,160				98,426	07/01/2047
81746Q-AU-5	SEQUOIA MTG TR 2018-2 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		3,134,934	3,134,934	3,133,465	3,133,756		1,178		1,178		3,134,934				57,747	02/01/2048
81746V-AU-4	SEQUOIA MTG TR 2018-3 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		3,892,844	3,892,844	3,816,811	3,831,938		60,906		60,906		3,892,844				69,184	03/01/2048
81747J-AA-4	SEQUOIA MTG TR 2018-6 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		4,080,405	4,080,405	4,104,250	4,101,641		(21,236)		(21,236)		4,080,405				84,759	07/01/2048
81747W-AA-5	SEQUOIA MTG TR 2018-7 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,150,696	2,150,696	2,150,359	2,150,432		263		263		2,150,696				46,537	09/01/2048
81748H-AA-7	SEQUOIA MTG TR 2018-8 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		4,248,625	4,248,625	4,198,836	4,209,367		39,258		39,258		4,248,625				87,245	11/01/2048
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		1,121,010	1,121,010	1,139,224	1,135,010		(14,000)		(14,000)		1,121,010				24,079	03/01/2048
81747D-AU-3	SEQUOIA MTG TR 2018-CH1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		1,640,262	1,640,262	1,660,287	1,655,659		(15,397)		(15,397)		1,640,262				35,233	03/01/2048
81747L-AA-9	SEQUOIA MTG TR 2018-CH4 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		923,073	923,073	935,302	931,747		(8,674)		(8,674)		923,073				23,251	10/01/2048
81747A-AA-3	SEQUOIA MTG TR 2019-1 CL A1 144A		11/01/2021	SCHEDULED REDEMPTION		2,129,803	2,129,803	2,134,129	2,133,372		(3,569)		(3,569)		2,129,803				44,612	02/01/2049
81746Y-AA-2	SEQUOIA MTG TR 2019-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,759,617	6,759,617	6,888,472	7,019,209		(259,592)		(259,592)		6,759,617				146,280	06/01/2049
81746Y-AU-8	SEQUOIA MTG TR 2019-2 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		2,507,600	2,507,600	2,545,086	2,539,075		(31,475)		(31,475)		2,507,600				54,265	06/01/2049
81748B-AB-8	SEQUOIA MTG TR 2019-3 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		9,441,382	9,441,382	9,608,082	9,662,961		(221,579)		(221,579)		9,441,382				167,834	09/01/2049
81748B-AV-4	SEQUOIA MTG TR 2019-3 CL A20 144A		12/01/2021	SCHEDULED REDEMPTION		7,878,968	7,878,968	7,983,611	8,051,217		(172,249)		(172,249)		7,878,968				140,060	09/01/2049
81743A-AA-7	SEQUOIA MTG TR 2019-5 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		20,755,021	20,755,021	21,118,234	21,054,805		(299,785)		(299,785)		20,755,021				384,768	12/01/2049
81743A-AU-3	SEQUOIA MTG TR 2019-5 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		2,687,772	2,687,772	2,721,369	2,715,511		(27,739)		(27,739)		2,687,772				49,827	12/01/2049
81747M-AA-7	SEQUOIA MTG TR 2019-CH1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,765,042	2,765,042	2,817,511	2,804,576		(39,534)		(39,534)		2,765,042				64,645	03/01/2049
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,497,401	6,497,401	6,685,774	6,913,808		(416,407)		(416,407)		6,497,401				149,480	08/01/2049
81748G-AA-9	SEQUOIA MTG TR 2019-CH3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		14,929,457	14,929,457	15,216,589	15,256,249		(326,793)		(326,793)		14,929,457				306,470	09/01/2049
81748M-AA-6	SEQUOIA MTG TR 2020-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,117,596	6,117,596	6,258,109	6,288,533		(170,938)		(170,938)		6,117,596				109,417	02/01/2050
81748M-AU-2	SEQUOIA MTG TR 2020-1 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		1,181,919	1,181,919	1,205,373	1,201,673		(19,753)		(19,753)		1,181,919				21,140	02/01/2050
81748K-AA-0	SEQUOIA MTG TR 2020-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		20,607,980	20,607,980	21,116,739	21,020,345		(412,366)		(412,366)		20,607,980				355,642	03/01/2050
81748K-BN-1	SEQUOIA MTG TR 2020-2 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		8,243,192	8,243,192	8,420,936	8,387,288		(144,096)		(144,096)		8,243,192				142,257	03/01/2050
81748W-AU-0	SEQUOIA MTG TR 2021-4 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		494,838	494,838	500,250			(5,412)		(5,412)		494,838				5,429	06/01/2051
81748X-AU-8	SEQUOIA MTG TR 2021-5 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		940,400	940,400	943,633			(3,233)		(3,233)		940,400				9,179	07/01/2051
81761T-AA-3	SERVICEMSTR BRANDS 2020-1 CL A2I 144A		10/30/2021	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				344	01/30/2051
81761T-AG-0	SERVICEMSTR BRANDS 2021-1 CL A2II 144A		10/30/2021	SCHEDULED REDEMPTION		50,000	50,000	50,000							50,000					07/30/2051
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 CL A2 144A		10/25/2021	SCHEDULED REDEMPTION		100,000	100,000	103,969	103,004		(3,004)		(3,004)		100,000				4,238	07/25/2049
819892-AL-4	SHARP HEALTHCARE NT SER 20B		09/01/2021	TRANSFER TO SA		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				245,667	08/01/2050
82281E-AA-5	SHELLPOINT CO-ORIG TR 2016-1 CL 1A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,619,665	2,619,665	2,646,681	2,641,634		(21,968)		(21,968)		2,619,665				49,838	11/01/2046
824348-BB-1	SHERWIN-WILLIAMS CO SR NT		10/15/2021	CALLED @ 100.000		12,000,000	12,000,000	11,991,331	11,997,823		1,647		1,647		11,999,470		530	530	630,000	01/15/2022
82436*-AA-0	SHERWIN-WILLIAMS WINTER HAVEN FL CTL		12/15/2021	SCHEDULED REDEMPTION		339,952	339,952	339,952	339,952						339,952				9,828	06/15/2038
82481L-AB-5	SHIRE ACQ INV IRELAND DA CO GUARNT		01/22/2021	CALLED @ 101.232		51,628	51,000	52,050	51,594		(47)		(47)		51,546		(546)	(546)	1,033	09/23/2021
90228#-AA-1	SHORT HILLS CTL PTC		12/10/2021	SCHEDULED REDEMPTION		6,948	6,948	6,948							6,948				117	04/10/2056
82652W-AA-6	SIERRA REC FDG CO 2016-2A CL A 144A		03/20/2021	SCHEDULED REDEMPTION		863,953	863,953	863,775	863,876		77		77		863,953				4,856	07/20/2033
82652Y-AA-2	SIERRA REC FDG CO 2016-3A CL A 144A		10/20/2021	SCHEDULED REDEMPTION		1,235,126	1,235,126	1,234,904	1,235,042		84		84		1,235,126				21,743	10/20/2033
826525-AB-3	SIERRA REC FDG CO 2020-2A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		4,577,679	4,577,679	4,576,469	4,576,440		1,239		1,239		4,577,679				61,710	07/20/2037
82667C-AA-3	SIGNAL RAIL I LLC 2021-1 CL A 144A		12/17/2021	SCHEDULED REDEMPTION		125,958	125,958	125,898			61		61		125,958				749	08/17/2051
83051G-AL-2	SKANDINAVISKA ENSKILDA SR NT FRN 144A	D	12/23/2021	VARIOUS		10,074,900	10,000,000	10,000,000	10,000,000						10,000,000		74,900	74,900	56,989	12/12/2022
78448Y-AA-9	SMB PRIV EDU LN TRU 2021-A CL A1 144A		12/15/2021	SCHEDULED REDEMPTION		590,878	590,878	590,878							590,878				1,984	01/15/2053
78449U-AA-6	SMB PRIV EDU LOAN TRU 2020-A CL A1 144A		10/15/2021	SCHEDULED REDEMPTION		503,027	503,027	502,473	502,519		507		507		503,027				957	03/15/2027
78449D-AA-4	SMB PRIV EDU LOAN TRU 2020-PTB CL A1 144		08/25/2021	VARIOUS		388,598	388,598	387,963	388,042		541		541		388,583		15	15	582	09/15/2054
83192P-AA-6	SMITH & NEPHEW PLC SR NT	D	05/13/2021	J P MORGAN SEC INC		524,381	550,000	550,000	550,000						550,000		(25,619)	(25,619)	6,612	10/14/2030
832248-AY-4	SMITHFIELD FOODS INC SR NT 144A		03/05/2021	BARCLAYS CAPITAL INC		255,633	250,000	249,680	249,926		13		13		249,939		5,694	5,694	5,072	02/01/2022
833034-AH-4	SNAP-ON INC SR NT		09/01/2021	MATURED		6,000,000	6,000,000	5,998,200	5,999,863		137		137		6,000,000				367,500	09/01/2021
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2021	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235				31,824	01/01/2028
83368R-AA-0	SOCIETE GENERALE SR NT 144A	D	04/15/2021	MATURED		8,000,000	8,000,000	7,988,960	7,999,597		403		403		8,000,000				208,000	04/15/2021
78471K-AE-1	SOFI MTG TR 2016-1A CL 1A4 144A		12/01/2021	SCHEDULED REDEMPTION		11,629,561	11,629,561	10,739,764	10,638,064		991,497		991,497		11,629,561				152,318	11/01/2046
83416W-AB-9	SOLAR STAR FUNDING LLC CO GUARNT 144A		12/30/2021	SCHEDULED REDEMPTION		397,673	397,673	397,673	397,673						397,673				15,708	06/30/2035
83421#-AA-1	SOLGEN LLC SR NT		12/31/2021	VARIOUS		5,205,746	5,205,746	5,205,746	5,205,746						5,205,746				255,518	09/30/2036
83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A2I 144A		12/20/2021	SCHEDULED REDEMPTION		85,000	85,000	85,000	85,000						85,000				1,997	01/20/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A2II 144A		12/20/2021	SCHEDULED REDEMPTION		44,000	44,000	44,000							44,000				290	08/20/2051
83545*-AC-2	SONIC HEALTH SR NT	D	01/13/2021	MATURED		5,000,000	5,000,000	5,336,950	5,001,797		(1,797)		(1,797)		5,000,000				127,500	01/13/2021
835495-AK-8	SONOCO PRODUCTS CO SR NT		08/01/2021	CALLED @ 100.000		10,000,000	10,000,000	9,954,300	9,995,392		4,608		4,608		10,000,000				328,125	11/01/2021
83611K-AA-0	SOUND POINT CLO LTD 2019-1A CL A 144A	D	08/05/2021	CALLED @ 100.000		5,000,000	5,000,000	4,990,000	4,990,509		1,404		1,404		4,991,913		8,087	8,087	63,258	01/20/2032
84055*-AE-8	SOUTH TEXAS ELEC SR SEC SER 2018A		08/15/2021	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				16,640	08/15/2048
84163*-AK-3	SOUTHEASTERN CONTAINER SER B SR GTD NT		09/05/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,000	03/05/2023
842400-HH-9	SOUTHERN CAL EDISON 1ST MTG SER J		10/07/2021	JANE STREET EXECUTION		400,056	400,000	400,000							400,000		56	56	451	08/01/2023
845437-BM-3	SOUTHWESTERN ELEC PWR SR NT		12/03/2021	CALLED @ 100.000		3,630,000	3,630,000	3,451,331	3,602,406		22,608		22,608		3,625,014		4,986	4,986	167,525	02/15/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A PTC SER A		10/01/2021	SCHEDULED REDEMPTION		7,243	7,243	7,243	7,243						7,243				297	04/01/2028
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		12/31/2021	SCHEDULED REDEMPTION		502,405	502,405	502,405	502,405						502,405				16,290	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		12/31/2021	SCHEDULED REDEMPTION		533,377	533,377	533,377	533,377						533,377				27,033	06/30/2036
84929*-AA-0	SPOWER FINANCE 2 SR SEC NTS DUE 2041		12/31/2021	SCHEDULED REDEMPTION		766,151	766,151	766,151	766,151						766,151				38,001	12/31/2041
84929#-AA-6	SPOWER FINANCE I SR SECURED		12/31/2021	SCHEDULED REDEMPTION		1,773,230	1,773,230	1,773,230	1,773,230						1,773,230				121,023	12/31/2036
85208N-AD-2	SPRINT SPECTRUM / SPEC I SR SEC 144A		12/20/2021	SCHEDULED REDEMPTION		468,750	468,750	509,788			(41,038)		(41,038)		468,750				20,359	03/20/2025
85208N-AA-8	SPRINT SPECTRUM GUAR SER A-1144A		08/20/2021	VARIOUS		746,250	746,250	749,803	748,382		(2,005)		(2,005)		746,377		(127)	(127)	11,841	09/20/2021
85236K-AA-0	STACK INFRA ISSUER LL 2019-1A CL A2 144A		12/27/2021	SCHEDULED REDEMPTION		150,000	150,000	149,935	149,957		43		43		150,000				4,223	02/25/2044
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS		04/01/2021	SCHEDULED REDEMPTION		156,309	156,309	156,309	156,309						156,309				7,815	04/01/2039
853254-BJ-8	STANDARD CHARTERED PLC SR NT 144A	D	02/10/2021	ROYAL BANK OF CANADA		2,127,940	2,000,000	2,071,980	2,048,318		(2,419)		(2,419)		2,045,900		82,040	82,040	31,728	03/15/2024
853254-BV-1	STANDARD CHARTERED PLC SR NT 144A	D	10/07/2021	MORGAN STANLEY CPTL		201,124	200,000	200,000	200,000						200,000		1,124	1,124	2,594	10/14/2023
853254-BR-0	STANDARD CHARTERED PLC SR NT FRN 144A	D	03/24/2021	SMBC NIKKO		7,029,610	7,000,000	7,000,000	7,000,000						7,000,000		29,610	29,610	29,361	09/10/2022
853496-AC-1	STANDARD INDS INC SR NT 144A		08/16/2021	SUNTRUST CPTL MKTS		258,438	250,000	259,219	257,383		(1,376)		(1,376)		256,007		2,430	2,430	12,604	02/15/2027
855244-AY-5	STARBUCKS CORP SR NT		09/24/2021	JANE STREET EXECUTION		150,950	150,000	149,900	149,932		37		37		149,969		980	980	1,733	05/07/2022
857477-BM-4	STATE STREET CORP SR NT		08/03/2021	MILLENNIUM ADVISORS		1,286,268	1,200,000	1,200,000	1,200,000						1,200,000		86,268	86,268	29,493	03/30/2026
86204@-AA-9	STONEHENGE CPTL FUND NE III LLC SR SEC		09/15/2021	SCHEDULED REDEMPTION		810,940	810,940	810,940	810,940						810,940					03/01/2024
86206@-AA-7	STONEHENGE CPTL SEC		10/31/2021	SCHEDULED REDEMPTION		287,622	287,622	287,622	287,622						287,622				11,855	07/31/2026
863579-AM-0	STRUCT ADJ RATE MOR 2004-12 CL 1A2		12/01/2021	SCHEDULED REDEMPTION		450,918	450,918	407,235	434,290		16,628		16,628		450,918				7,354	09/01/2034
863579-AQ-1	STRUCT ADJ RATE MOR 2004-12 CL 3A2		12/01/2021	SCHEDULED REDEMPTION		645,567	645,567	579,682	604,094		41,473		41,473		645,567				9,724	09/01/2034
86359B-NU-1	STRUCT ADJ RATE MOR 2004-4 CL 3A2		12/01/2021	SCHEDULED REDEMPTION		298,145	298,145	256,314	282,246		15,898		15,898		298,145				4,475	04/01/2034
86359B-WG-2	STRUCT ADJ RATE MOR 2004-8 CL 3A		12/01/2021	SCHEDULED REDEMPTION		162,687	162,687	160,838	161,641		1,046		1,046		162,687				2,787	07/01/2034
86358H-UT-4	STRUCTURED ASSET MTG INVE 2003-AR3 CL A1		12/19/2021	SCHEDULED REDEMPTION		449,861	449,861	415,993	427,346		22,514		22,514		449,861				2,141	11/19/2033
86359L-BL-2	STRUCTURED ASSET MTG INVE 2004-AR2 CL 1A		12/19/2021	SCHEDULED REDEMPTION		458,382	458,382	414,263	429,758		28,625		28,625		458,382				2,072	05/19/2034
863667-BA-8	STRYKER CORP SR NT		07/30/2021	BARCLAYS CAPITAL INC		504,865	500,000	498,830	498,960		134		134		499,095		5,770	5,770	3,642	06/15/2025
86562M-AQ-3	SUMITOMO MITSUI FINL GRP SR NT	D	01/05/2021	TORONTO DOMINION		259,208	250,000	250,000	250,000						250,000		9,208	9,208	3,383	07/12/2022
86562M-BA-7	SUMITOMO MITSUI FINL GRP SR NT FRN	D	10/08/2021	NIKKO SECURITIES CO		1,012,321	1,000,000	1,005,580	1,003,802		(1,158)		(1,158)		1,002,644		9,677	9,677	10,484	07/19/2023
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB	D	07/21/2021	VARIOUS		14,726,550	15,000,000	14,650,050	15,000,000		1,630	349,950	(348,320)		14,651,680		74,870	74,870	263,585	09/23/2030
86738@-AA-4	SUNFLOWER ELEC SR NT SER B		03/01/2021	SCHEDULED REDEMPTION		833,333	833,333	833,333							833,333				49,125	12/31/2042
86745N-AA-6	SUNNOVA SOL ISSUER,LLC 2020-1A CL A 144A		10/30/2021	SCHEDULED REDEMPTION		190,330	190,330	190,260	190,265		64		64		190,330				5,416	02/01/2055
86745P-AA-1	SUNNOVA SOL ISSUER,LLC 2020-2A CL A 144A		10/30/2021	SCHEDULED REDEMPTION		94,680	94,680	94,654	94,654		26		26		94,680				1,905	10/30/2030
86765B-AJ-8	SUNOCO LOGISTICS PARTNER CO GUARNT		12/23/2021	PACIFIC LIFE CORP		5,036,600	5,000,000	4,997,400	4,999,651		303		303		4,999,954		36,646	36,646	315,167	02/15/2022
86773Q-AA-4	SUNRUN VULCAN ISS LLC 2021-1A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		241,414	241,414	241,394			20		20		241,414				2,194	01/30/2052
86787E-BB-2	SUNTR BANK SR NT SER BKNT		09/23/2021	VARIOUS		1,023,912	900,000	899,451	899,605		23		23		899,628		124,284	124,284	17,078	11/03/2025
867914-BK-8	SUNTR BANKS INC SR NT		02/03/2021	CALLED @ 100.000		30,000,000	30,000,000	29,934,900	29,997,601		1,238		1,238		29,998,839		1,161	1,161	362,500	03/03/2021
86960B-AL-6	SVENSKA HANDELSBANKEN AB SER BKNT	D	03/30/2021	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				122,500	03/30/2021
87054#-AA-6	SWEETWATER ROYALTIES SEC		09/30/2021	SCHEDULED REDEMPTION		514,834	514,834	514,834	514,834						514,834				26,096	09/30/2040
87124V-AA-7	SYDNEY AIRPORT FINANCE CO GUARNT 144A	D	02/22/2021	MATURED		20,000,000	20,000,000	19,980,400	19,999,660		340		340		20,000,000				512,500	02/22/2021
871829-BK-2	SYSCORPORATION CO GUARNT		08/04/2021	SUSQUEHANNA FINANCIAL		1,768,136	1,700,000	1,693,999	1,694,472		325		325		1,694,798		73,338	73,338	39,780	02/15/2030
87264A-AU-9	T-MOBILE USA INC CO GUARNT		08/23/2021	CALLED @ 102.250		3,067,500	3,000,000	3,000,000	3,000,000						3,000,000				210,750	02/01/2026
87264A-BN-4	T-MOBILE USA INC SR SEC		09/01/2021	TRANSFER TO SA		14,830,851	15,000,000	14,830,004			848		848		14,830,851				242,000	02/15/2051
87264A-AW-5	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		4,904,780	5,000,000	4,901,250	4,903,509		1,270		1,270		4,904,780				133,681	04/15/2040
87264A-BC-8	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		9,996,318	10,000,000	9,995,700	9,996,096		222		222		9,996,318				229,167	04/15/2027
87264A-BE-4	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		39,738,357	40,000,000	39,711,200	39,728,601		9,755		9,755		39,738,357				947,222	04/15/2030
87264A-BH-7	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		5,451,430	5,450,000	5,451,316	5,451,626		(196)		(196)		5,451,430				102,725	02/15/2028
87264A-BK-0	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		4,973,568	5,000,000	4,972,950	4,973,178		390		390		4,973,568				95,417	02/15/2041
87264A-BM-6	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		14,830,004	15,000,000	14,828,100	14,828,692		1,312		1,312		14,830,004				314,875	02/15/2051
87264A-BQ-7	T-MOBILE USA INC SR SEC 144A		05/25/2021	EXCHANGE		748,100	750,000	748,088	748,091		9		9		748,100				15,525	11/15/2060
87342R-AB-0	TACO BELL FNDG 2016-1A CL A2II 144A		08/19/2021	VARIOUS		19,300,000	19,300,000	19,300,000	19,300,000						19,300,000				617,923	05/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87342R-AE-4	TACO BELL FNDG 2018-1 CL A2II 144A		11/25/2021	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				6,021	11/25/2048
874060-AQ-9	TAKEDA PHARMACEUTICAL SR NT	D	02/26/2021	CALLED @ 102.491		256,228	250,000	249,894	249,950		8		8		249,958		42	42	8,723	11/26/2021
87407R-AA-4	TAL ADVANTAGE VII LLC 2020-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		2,625,000	2,625,000	2,623,953	2,623,986		1,014		1,014		2,625,000				33,259	09/20/2045
87408#-AB-7	TAL INTL CONTAINER CORP SR SEC NT		08/30/2021	VARIOUS		16,935,827	16,000,000	16,000,000	16,000,000						16,000,000				1,585,027	04/30/2024
87612B-AP-7	TARGA RES PARTNERS SR NT		05/17/2021	CALLED @ 100.000		3,500,000	3,500,000	3,214,129	3,398,035		12,510		12,510		3,410,544		89,456	89,456	75,201	11/15/2023
87677Q-AA-9	TAX EASE FUNDING, LLC 2016-1A CL A 144A		05/15/2021	SCHEDULED REDEMPTION		1,462,343	1,462,343	1,462,328	1,462,339		4		4		1,462,343				14,580	06/15/2028
87222P-AV-5	TBW MTG BACKED PASS THRU 2006-6 CL A6A		12/01/2021	SCHDLD REDM/PRIN LOSS		481,681	481,681	391,794	259,270		222,412		222,412		481,681				5,504	01/01/2037
225470-T2-9	TBW MTG BACKED PASS THRU CERT 2006-1 1A3		12/01/2021	SCHDLD REDM/PRIN LOSS		56,553	56,627	46,930	33,748		22,805		22,805		56,553				923	04/01/2036
87233Q-AA-6	TC PIPELINES LP SR NT		03/15/2021	CALLED @ 100.000		8,472,000	8,472,000	9,034,553	8,505,610		(20,132)		(20,132)		8,485,478		(13,478)	(13,478)	98,487	06/15/2021
87232B-AB-8	TCI-SYMPHONY CLO 2017-1A CL A 144A	D	10/15/2021	SCHEDULED REDEMPTION		3,180,000	3,180,000	3,173,640	3,173,689		6,311		6,311		3,180,000				46,002	07/15/2030
87236Y-AF-5	TD AMERITRADE HOLDING CO SR NT		09/24/2021	EXCHANGE		24,981,874	25,494,000	24,751,392	24,922,238		59,636		59,636		24,981,874				824,943	04/01/2027
87854X-AD-3	TECHNIPFMC PLC SR NT SER WI	D	03/18/2021	CALLED @ 104.702		19,568,742	18,690,000	18,622,691	18,661,550		3,360		3,360		18,664,910		25,090	25,090	1,177,860	10/01/2022
Y8564*-AB-0	TEEKAY SHUTTLE SR NT SER B	C	12/31/2021	SCHEDULED REDEMPTION		1,556,090	1,556,090	1,556,090	1,556,090						1,556,090				115,773	12/31/2023
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT		06/30/2021	VARIOUS		754,505	750,000	748,305			21		21		748,326		6,179	6,179	1,563	04/01/2028
87938W-AP-8	TELEFONICA EMISIONES SAU CO GUARNT	D	02/16/2021	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				546,200	02/16/2021
88031V-AA-7	TENASKA GATEWAY PARTNERS SEC 144A		12/30/2021	SCHEDULED REDEMPTION		1,159,200	1,159,200	1,159,200	1,159,200						1,159,200				57,001	12/30/2023
880868-AA-2	TERMINALES PORTUARIOS SR SEC 144A	D	10/01/2021	SCHEDULED REDEMPTION		363,554	363,554	363,554	363,554						363,554				24,000	04/01/2037
88105#-AA-3	TERRAFORM PHX SR NT		12/31/2021	SCHEDULED REDEMPTION		1,345,535	1,345,535	1,345,535	1,345,535						1,345,535				37,585	12/31/2043
88165F-AG-7	TEVA PHARMACEUT FIN BV CO GUARNT	D	03/03/2021	MORGAN STANLEY CPTL		4,993,750	5,000,000	4,628,900	4,906,274		8,233		8,233		4,914,507		79,243	79,243	31,549	12/18/2022
882508-BD-5	TEXAS INSTRUMENTS INC SR NT		01/28/2021	GOLDMAN, SACHS & CO		1,693,549	1,300,000	1,529,598	1,522,829		(457)		(457)		1,522,371		171,178	171,178	11,389	05/15/2048
88307*-AA-3	TEXOMA WIND LLC SR SEC NT DUE 2034		12/31/2021	SCHEDULED REDEMPTION		2,482,300	2,482,300	2,482,300	2,482,300						2,482,300				102,271	06/30/2034
88315L-AC-2	TEXTAINER MARINE CNTNR 2019-1A CL A 144A		04/20/2021	SCHEDULED REDEMPTION		15,517,667	15,517,667	15,555,107	15,521,791		(4,124)		(4,124)		15,517,667				202,470	04/20/2044
88315L-AE-8	TEXTAINER MARINE CNTNR 2020-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,536,518	1,536,518	1,536,258	1,536,270		248		248		1,536,518				25,770	08/21/2045
88315L-AF-5	TEXTAINER MARINE CNTNR 2020-1A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		358,521	358,521	358,407	358,412		109		109		358,521				10,881	08/21/2045
88315L-AG-3	TEXTAINER MARINE CNTNR 2020-2A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,907,181	1,907,181	1,906,613	1,906,632		549		549		1,907,181				24,897	09/20/2045
88315L-AL-2	TEXTAINER MARINE CNTNR 2021-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		800,000	800,000	799,756			244		244		800,000				7,541	02/20/2046
88315L-AN-8	TEXTAINER MARINE CNTNR 2021-1A CL B 144A		12/20/2021	SCHEDULED REDEMPTION		200,000	200,000	199,915			85		85		200,000				2,828	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CNTNR 2021-2A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,066,622	1,066,622	1,066,432			191		191		1,066,622				10,654	04/20/2046
88315L-AS-7	TEXTAINER MARINE CNTNR 2021-3A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		480,000	480,000	479,917			83		83		480,000				2,755	08/20/2046
22974*-AA-4	TEXTRON CTL PT 2016		03/31/2021	VARIOUS		17,480,875	15,198,311	15,198,311	15,198,311						15,198,311				2,484,581	04/06/2036
883556-BF-8	THERMO FISHER SCIENTIFIC SR NT		01/15/2021	CALLED @ 111.249		22,249,800	20,000,000	19,946,000	19,981,124		222		222		19,981,346		18,654	18,654	2,627,911	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIFIC SR NT		12/30/2021	CALLED @ 106.633		26,658,250	25,000,000	24,696,750	24,815,383		29,924		29,924		24,845,307		154,693	154,693	2,602,660	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC SR NT		12/30/2021	CALLED @ 109.170		5,458,500	5,000,000	4,642,700	4,730,310		36,090		36,090		4,766,399		233,601	233,601	678,500	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIFIC SR NT		12/03/2021	CALLED @ 120.320		12,032,000	10,000,000	10,000,000	10,000,000						10,000,000				2,566,643	03/25/2030
886312-AU-1	TIAA BANK MTG LOAN TR 2018-2 CL A19 144A		12/01/2021	SCHEDULED REDEMPTION		2,556,094	2,556,094	2,476,615	2,489,863		66,231		66,231		2,556,094				45,476	07/01/2048
88632A-AA-6	TIAA BANK MTG LOAN TR 2018-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,047,518	2,047,518	2,026,723	2,030,414		17,105		17,105		2,047,518				42,015	11/01/2048
872480-AA-6	TIF FUNDING II LLC 2020-1A CL A 144A		12/20/2021	SCHEDULED REDEMPTION		1,916,667	1,916,667	1,915,833	1,915,862		805		805		1,916,667				25,037	08/20/2045
872540-AS-8	TJX COS INC SR NT		06/04/2021	CALLED @ 113.365		5,668,256	5,000,000	4,996,550	4,996,876		189		189		4,997,065		2,935	2,935	787,527	04/15/2027
89114Q-BX-5	TORONTO-DOMINION BANK SR NT SER GMTN	A	01/25/2021	MATURED		1,000,000	1,000,000	998,620	999,968		32		32		1,000,000				12,750	01/25/2021
891906-AD-1	TOTAL SYSTEM SVCS IN SR NT		03/01/2021	CALLED @ 100.000		15,000,000	15,000,000	14,966,400	14,998,185		1,210		1,210		14,999,395		605	605	237,500	04/01/2021
89233P-5F-9	TOYOTA MTR CRED SR NT MTN DTD 09/15/11	C	09/15/2021	MATURED		7,000,000	7,000,000	6,982,360	6,998,551		1,449		1,449		7,000,000				238,000	09/15/2021
892356-AA-4	TRACTOR SUPPLY CO SR NT		07/07/2021	VARIOUS		12,474,621	12,900,000	12,333,315	12,854,539		2,055	123,676	(121,622)		12,732,917		(258,296)	(258,296)	149,056	11/01/2030
L9082*-AJ-8	TRAFIGURA FDG SA SR NT SER C-15	D	04/07/2021	MATURED		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				391,050	04/07/2021
893526-BY-8	TRANSCANADA PIPELINE LTD DEB	A	01/01/2021	MATURED		3,000,000	3,000,000	2,996,399	3,000,000						3,000,000				148,125	01/01/2021
89400P-AK-9	TRANSURBAN FINANCE CO GUARNT 144A	D	11/02/2021	VARIOUS		603,356	600,000	599,616	599,625		26		26		599,651		3,705	3,705	15,925	03/16/2031
89641A-AQ-8	TRINITAS CLO LTD 2016-5A CL AR 144A	D	01/25/2021	SCHEDULED REDEMPTION		4,991,788	4,991,788	4,973,168	4,973,595		18,193		18,193		4,991,788				20,249	10/25/2028
89640Y-AJ-3	TRINITAS CLO LTD 2017-6A CL AR 144A	D	02/25/2021	CALLED @ 100.000		4,000,000	4,000,000	3,962,675	3,963,890		876		876		3,964,766		35,234	35,234	18,781	07/25/2029
89657A-AC-0	TRINITY RAIL LSNG LLC 2020-1A CL A 144A		12/17/2021	SCHEDULED REDEMPTION		2,163,143	2,163,143	2,162,622	2,162,635		508		508		2,163,143				26,157	10/17/2050
89657B-AA-2	TRINITY RAIL LSNG LP 2019-1A CL A 144A		12/17/2021	SCHEDULED REDEMPTION		971,045	971,045	970,559	970,656		390		390		971,045				23,068	04/17/2049
89656Y-AA-3	TRINITY RAIL LSNG LP 2020-2A CL A1 144A		12/19/2021	SCHEDULED REDEMPTION		1,287,676	1,287,676	1,287,558	1,287,561		115		115		1,287,676				14,617	11/19/2050
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MTG		04/16/2021	MILLENNIUM ADVISORS		437,652	400,000	399,844	399,928		5		5		399,934		37,718	37,718	6,948	11/01/2024
89566E-AB-4	TRISTATE GEN&TRANS ASSN BOND SER B 144A		01/31/2021	SCHEDULED REDEMPTION		2,530,750	2,530,750	2,530,750	2,530,750						2,530,750				180,797	07/31/2033
89680H-AA-0	TRITON CONTAINER FIN 2020-1A CL A 144A		12/20/2021	VARIOUS		4,249,906	4,249,906	4,249,113	4,249,135		771		771		4,249,906				56,114	09/20/2045
G8967#-AR-4	TRITON CONTAINER INT LTD 2015-A-1 SR SEC		08/30/2021	VARIOUS		4,038,409	4,000,000	4,000,000	4,000,000						4,000,000				121,025	03/31/2022
G8967#-AJ-2	TRITON CONTAINER SR NT SER 2011-A-2		08/30/2021	VARIOUS		6,240,130	6,000,000	6,000,000	6,000,000						6,000,000				428,963	06/30/2023
87267C-AA-6	TRP LLC 2021-1 CL A 144A		12/17/2021	SCHEDULED REDEMPTION		139,262	139,262	139,233			29		29		139,262				1,057	06/19/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22970*-AB-6	TRT LEASECO BNSF RAILWAY CTL SEC		12/15/2021	SCHEDULED REDEMPTION		124,116	124,116	124,973			(857)		(857)		124,116				1,423	05/15/2034
89788J-AC-3	TRUIST BANK SR NT FRN SER BKNT		09/24/2021	J P MORGAN SEC INC		503,444	500,000	500,000	500,000						500,000		3,444	3,444	3,122	03/09/2023
89788K-AA-4	TRUIST BANK SUB SER BKNT		08/04/2021	BANK OF AMERICA NA		1,548,915	1,500,000	1,497,600	1,497,775		131		131		1,497,906		51,009	51,009	30,469	03/11/2030
898813-AK-6	TUCSON ELEC PWR SR NT		08/20/2021	CALLED @ 100.000		17,500,000	17,500,000	18,171,775	17,572,694		(52,854)		(52,854)		17,519,840		(19,840)	(19,840)	688,455	11/15/2021
G1262*-AE-4	TURIA HOLDCO SLU SEC	D	04/29/2021	CALLED @ 100.000		266,605	266,605	272,524	272,201		(6,226)		(6,226)		272,070		(5,464)	(5,464)		12/31/2027
902674-YB-0	UBS AG LONDON SR NT 144A	D	10/07/2021	MORGAN STANLEY CPTL		695,695	700,000	699,461			119		119		699,580		(3,885)	(3,885)	2,091	02/09/2024
90352J-AB-9	UBS GRP FUNDING SWITZE CO GUARFRN 144A	D	10/08/2021	VARIOUS		3,026,681	3,000,000	3,037,560	3,020,054		(7,923)		(7,923)		3,012,131		14,549	14,549	28,061	05/23/2023
90352J-AD-5	UBS GRP FUNDING SWITZE CO GUARFRN 144A	D	02/25/2021	UBS SECURITIES LLC		4,043,880	4,000,000	4,022,800	4,013,082		(1,288)		(1,288)		4,011,794		32,086	32,086	13,622	08/15/2023
90265E-AK-6	UDR INC CO GUARMTN DTD 09/22/15		03/15/2021	VARIOUS		19,995,669	17,600,000	17,559,520	17,578,807		988		988		17,579,795		20,205	20,205	2,712,469	10/01/2025
90265E-AN-0	UDR INC CO GUARNT SER GMTN		04/07/2021	GOLDMAN, SACHS & CO		4,854,780	4,500,000	4,742,640	4,710,321		(7,418)		(7,418)		4,702,903		151,877	151,877	115,500	01/15/2028
G91608-AA-6	UK POWER NETWORKS SVCS HLDG SR NT	D	12/14/2021	MATURED		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				1,400,000	12/14/2021
907818-EH-7	UNION PACIFIC CORP SR NT		10/14/2021	MARKETAXESS		1,062,580	1,000,000	936,270	955,001		6,398		6,398		961,398		101,182	101,182	31,090	03/01/2026
907818-ET-1	UNION PACIFIC CORP SR NT		06/08/2021	MATURED		500,000	500,000	499,690	499,953		47		47		500,000				8,000	06/08/2021
90783V-AA-3	UNION PACIFIC RAILROAD PTC		07/02/2021	SCHEDULED REDEMPTION		1,401,961	1,401,961	1,401,961	1,401,961						1,401,961				71,248	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC SER 07-3		01/02/2021	SCHEDULED REDEMPTION		825,829	825,829	825,829	825,829						825,829				51,003	01/02/2031
90933H-AA-3	UNITED AIR 2016-1 B PTT PTC		07/07/2021	SCHEDULED REDEMPTION		64,236	64,236	64,236	64,236						64,236				2,345	01/07/2026
90931C-AA-6	UNITED AIR 2019-1 AA PTT PTC SER AA		08/25/2021	SCHEDULED REDEMPTION		11,562	11,562	11,562	11,562						11,562				480	08/25/2031
90932M-AA-3	UNITED AIR 2019-2 A PTT PTC SER A		11/01/2021	SCHEDULED REDEMPTION		10,240	10,240	10,240	10,240						10,240				297	05/01/2028
90983V-AA-1	UNITED CMNTYS LLC MIL HSG		09/15/2021	SCHEDULED REDEMPTION		56,387	56,387	56,387	56,387						56,387				3,164	09/15/2051
90355R-AY-8	UNITED WHOLESALE MTG 2021-INV3 A15 144A		12/01/2021	SCHEDULED REDEMPTION		176,759	176,759	176,345			414		414		176,759				735	11/01/2051
91824N-BL-5	UNITED WHOLSALE MTG 2021-1 CL A15 144A		12/01/2021	SCHEDULED REDEMPTION		392,371	392,371	394,516			(2,146)		(2,146)		392,371				4,706	06/01/2051
91324P-BT-8	UNITEDHEALTH GRP INC SR NT		11/15/2021	MATURED		4,000,000	4,000,000	3,978,120	3,997,785		2,215		2,215		4,000,000				135,000	11/15/2021
90783T-AA-8	UNP RR CO 2004 PASS TRST PTC SER 04-1		01/02/2021	SCHEDULED REDEMPTION		223,013	223,013	250,903	226,019		(3,006)		(3,006)		223,013				12,052	07/02/2025
91533B-AC-4	UPJOHN INC CO GUARNT 144A		10/29/2021	EXCHANGE/VARIOUS		1,768,253	1,750,000	1,749,213	1,749,267		46		46		1,749,313		18,940	18,940	18,352	06/22/2027
91533B-AF-7	UPJOHN INC CO GUARNT 144A		10/29/2021	EXCHANGE		5,191,051	4,500,000	5,210,010	5,203,533		(12,482)		(12,482)		5,191,051				153,500	06/22/2050
91630B-AC-9	UPPER PENINSULA SR NT SER C		06/03/2021	CALLED @ 123.801		12,380,060	10,000,000	10,000,000	9,872,366		2,667		2,667		9,875,033		124,967	124,967	2,767,702	09/16/2034
90346W-AA-1	US AIRWAYS 2013-1A PTT PTC		11/15/2021	SCHEDULED REDEMPTION		35,484	35,484	35,484	35,484						35,484				1,402	11/15/2025
91159H-HA-1	US BANCORP SR NT		04/23/2021	CALLED @ 100.000		5,000,000	5,000,000	5,255,600	5,012,184		(9,543)		(9,543)		5,002,641		(2,641)	(2,641)	85,365	05/24/2021
91159H-HM-5	US BANCORP SUB MTN DTD 04/26/16		12/22/2021	VARIOUS		1,087,840	1,000,000	988,070	992,789		881		881		993,670		94,170	94,170	27,297	04/27/2026
90331H-PA-5	US BANK NA CINCINNATI SR NT		01/04/2021	CALLED @ 100.000		450,000	450,000	449,636	449,983		2		2		449,984		16	16	5,625	02/04/2021
90331H-PD-9	US BANK NA CINCINNATI SR NT FRN SER BKNT		02/24/2021	STIFEL, NICOLAUS & CO		10,044,900	10,000,000	10,005,300	10,002,522		(274)		(274)		10,002,248		42,652	42,652	17,191	05/23/2022
90352W-AB-0	USQ RAIL I LLC 2018-1 CL A2 144A		02/25/2021	VARIOUS		7,499,067	7,000,000	6,999,752	6,999,807		24		24		6,999,831		169	169	552,862	04/25/2048
90352W-AD-6	USQ RAIL I LLC 2021-1A CL A 144A		12/28/2021	SCHEDULED REDEMPTION		251,394	251,394	251,388			6		6		251,394				2,996	02/28/2051
90363B-AB-6	USTA NATIONAL TENNIS CENTER SR NT SER B		07/08/2021	SCHEDULED REDEMPTION		442,455	442,455	442,455	442,455						442,455				18,052	09/08/2039
91752*-AA-7	UTAH SOLAR HLDG SEC		12/31/2021	SCHEDULED REDEMPTION		3,392,942	3,392,942	3,392,942	3,392,942						3,392,942				101,506	12/31/2036
918005-AT-6	UTILICORP UNITED SR NT		11/15/2021	MATURED		3,000,000	3,000,000	2,973,698	2,997,854		2,146		2,146		3,000,000				248,100	11/15/2021
G9420R-AA-4	VALARIS PLC SR NT	D	04/30/2021	EXCHANGE		4,082,422	20,000,000	1,150,000	1,150,000						1,150,000		2,932,422	2,932,422		06/01/2022
G9420R-AB-2	VALARIS PLC SR NT	D	04/30/2021	EXCHANGE		4,080,928	20,000,000	1,150,000	1,150,000						1,150,000		2,930,928	2,930,928		01/15/2024
91889D-AB-2	VALARIS PLC SR NT	D	04/30/2021	EXCHANGE		1,928,373	10,000,000	425,000	425,000						425,000		1,503,373	1,503,373		10/01/2024
92211M-AE-3	VANTAGE DATA CTR 2018-2A CL A2 144A		12/15/2021	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000						150,000				3,890	11/16/2043
92212K-AA-4	VANTAGE DATA CTR 2019-1A CL A2 144A		12/15/2021	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,970	07/15/2044
92277G-AE-7	VENTAS REALTY LP CO GUARNT		08/11/2021	MARKETAXESS		1,023,150	950,000	918,521	932,001		2,530		2,530		934,530		88,620	88,620	34,358	02/01/2025
92277G-AT-4	VENTAS REALTY LP CO GUARNT		08/11/2021	BANK OF AMERICA NA		1,468,362	1,400,000	1,410,290	1,408,099		(1,185)		(1,185)		1,406,914		61,448	61,448	39,986	01/15/2025
92343V-BR-4	VERIZON COMMS SR NT		05/28/2021	CALLED @ 110.316		38,610,600	35,000,000	35,320,200	35,103,067		(14,770)		(14,770)		35,088,297		(88,297)	(88,297)	4,877,357	09/15/2023
92343V-BY-9	VERIZON COMMS SR NT		11/12/2021	CALLED @ 107.774		16,166,100	15,000,000	14,975,700	14,991,094		2,368		2,368		14,993,462		6,538	6,538	1,887,162	03/15/2024
92343V-DD-3	VERIZON COMMS SR NT		09/20/2021	EXCHANGE		703,691	750,000	679,673	697,625		6,066		6,066		703,691				21,602	08/15/2026
92343V-FR-0	VERIZON COMMS SR NT		07/07/2021	VARIOUS		9,673,800	10,000,000	9,594,700	9,954,964		2,897	362,318	(359,421)		9,595,543		78,257	78,257	111,319	01/20/2031
92343V-EP-5	VERIZON COMMS SR NT FRN		10/08/2021	JANE STREET EXECUTION		2,052,184	2,000,000	2,033,840	2,026,474		(4,947)		(4,947)		2,021,527		30,657	30,657	23,603	05/15/2025
92348T-AA-2	VERIZON OWNER TR 2020-A CL A1A		10/07/2021	TORONTO DOMINION		253,223	250,000	249,971	249,981		9		9		249,990		3,233	3,233	3,700	07/22/2024
92826C-AL-6	VISA INC SR NT		04/22/2021	VARIOUS		1,753,284	1,700,000	1,695,206	1,695,685		190		190		1,695,875		57,409	57,409	16,314	04/15/2027
92838@-AA-1	VISTA RIDGE CENTRAL TX WTR SUPPLY SEC		12/31/2021	SCHEDULED REDEMPTION		613,847	613,847	613,847	613,847						613,847				10,698	10/14/2049
92855H-AA-3	VIVINT SOLAR FIN LLC 2020-1A CL A 144A		07/30/2021	SCHEDULED REDEMPTION		1,049,263	1,049,263	1,049,183	977,039		74		74		1,049,263				19,033	07/31/2051
G12658-AA-7	VIVINT SOLAR INC SEC		12/17/2021	CALLED @ 105.612		2,819,254	2,218,594	2,174,222	2,167,380		(1,134)		(1,134)		2,686,580		52,348	52,348	2,219,140	05/26/2023
928563-AF-2	VMWARE INC SR NT		03/09/2021	GOLDMAN, SACHS & CO		572,120	500,000	573,195	569,624		(1,258)		(1,258)		568,366		3,754	3,754	7,572	05/15/2030
928881-AA-9	VONTIER CORP SR NT 144A		08/12/2021	VARIOUS		10,013,500	10,000,000	9,985,500			671		671		9,986,171		27,329	27,329	44,000	04/01/2026
91835C-AA-1	VR FUNDING 2020-1A CL A 144A		11/15/2021	SCHEDULED REDEMPTION		3,497,562	3,497,562	3,286,411	3,287,847		209,715		209,715		3,497,562				80,488	11/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
931422-AK-5	WALGREEN CO SR NT		04/26/2021	TENDER @ 112.578		3,377,340	3,000,000	2,817,000	2,841,175		1,347		1,347		2,842,521		157,479	157,479	458,373	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE CO GUARNT		04/26/2021	TENDER @ 118.082		11,808,200	10,000,000	9,998,400	9,998,571		13		13		9,998,584		1,416	1,416	2,018,867	11/18/2044
254687-FM-3	WALT DISNEY CO/THE CO GUARNT		07/07/2021	U.S. BANCORP		996,480	1,000,000	946,530	947,885		604		604		948,489		47,991	47,991	23,528	09/01/2049
929227-B6-2	WAMU 2002-S8 CL 1A6		12/01/2021	SCHEDULED REDEMPTION		187,453	187,453	192,139	192,419		(4,966)		(4,966)		187,453				8,702	01/01/2033
92925V-AD-2	WAMU 2007-HY1 CL 2A2A		12/01/2021	SCHDLD REDM/PRIN LOSS		2,360,364	2,596,220	2,448,659	2,286,464		73,900		73,900		2,360,364				51,764	02/01/2037
933636-AE-2	WAMU 2007-HY4 CL 2A3		12/01/2021	SCHDLD REDM/PRIN LOSS		2,191,816	1,953,188	1,901,362	2,244,349		(52,533)		(52,533)		2,191,816				29,448	04/01/2037
92922F-ZF-8	WAMU MTG PASS-THRGH CER 2004-AR1 CL A2A		12/25/2021	SCHEDULED REDEMPTION		554,049	554,049	518,035	528,032		26,017		26,017		554,049				2,696	10/25/2044
92922F-ZE-1	WAMU MTG PASS-THROUGH CER 2004-AR1 CL A1		12/25/2021	SCHEDULED REDEMPTION		295,493	295,493	267,421	274,104		21,389		21,389		295,493				1,469	10/25/2044
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		12/01/2021	SCHEDULED REDEMPTION		613,538	613,538	608,865	610,762		2,777		2,777		613,538				11,462	03/01/2035
939336-Z4-8	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A2		12/01/2021	SCHEDULED REDEMPTION		787,572	787,572	669,135	712,328		75,244		75,244		787,572				14,714	03/01/2035
92926U-AF-8	WAMU MTG PASS-THROUGH CERTS 2007-HY2 3A1		12/01/2021	SCHDLD REDM/PRIN LOSS		459,373	452,323	405,230	461,303		(1,929)		(1,929)		459,373				6,403	09/01/2036
92922F-BV-9	WAMU MTG PASS-THRU CER 2003-AR9 CL 1A6		12/01/2021	SCHEDULED REDEMPTION		60,431	60,431	57,570	59,024		1,407		1,407		60,431				833	09/01/2033
92925G-AH-6	WAMU MTG PT 2006-AR16 CL 3A2		12/01/2021	SCHDLD REDM/PRIN LOSS		3,550,371	3,668,028	3,072,185	3,158,992		391,380		391,380		3,550,371				60,860	12/01/2036
92922F-J2-5	WAMU MTG PT CER 2005-AR6 CL 2A1A		12/25/2021	SCHEDULED REDEMPTION		204,574	204,574	167,239	178,671		25,904		25,904		204,574				719	04/25/2045
93362F-AG-8	WAMU MTG PT CER 2006-AR8 CL 2A2		12/01/2021	SCHDLD REDM/PRIN LOSS		3,954,604	3,884,417	3,534,225	3,875,751		78,854		78,854		3,954,604				76,649	08/01/2036
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		12/01/2021	SCHEDULED REDEMPTION		642,314	642,314	618,434	628,455		13,860		13,860		642,314				18,957	11/01/2033
933637-AJ-9	WASHINGTON MUTUAL 2006-AR18 CL 3A3		12/01/2021	SCHDLD REDM/PRIN LOSS		2,416,729	2,408,558	2,317,645	2,372,585		44,145		44,145		2,416,729				49,560	01/01/2037
939653-AM-3	WASHINGTON REIT SR NT		08/26/2021	CALLED @ 103.963		15,594,437	15,000,000	14,915,700	14,982,478		6,885		6,885		14,989,363		10,637	10,637	1,106,291	10/15/2022
94107@-AA-1	WASTE MGMT CTL PASS THRU TRUST		12/15/2021	SCHEDULED REDEMPTION		1,672,438	1,672,438	1,689,163	1,678,907		(6,469)		(6,469)		1,672,438				46,163	04/15/2025
94107@-AB-9	WASTE MGT CTL PT TR SER A2		12/31/2021	CREDIT RECOVERY		110,000											110,000	110,000		04/15/2025
94115#-AC-5	WATER EXPLOR CO LTD SR NT B		07/30/2021	SCHEDULED REDEMPTION		41,492	41,492	41,492	41,492						41,492				1,807	07/30/2039
94115#-AB-7	WATER EXPLORATION CO LTD SR NT		07/30/2021	SCHEDULED REDEMPTION		9,622	9,622	9,622	9,622						9,622				424	07/30/2040
94115#-AA-9	WATER EXPLORATION CO. LTD. SR SEC NT		07/30/2021	SCHEDULED REDEMPTION		38,282	38,282	38,282	38,282						38,282				1,711	07/30/2039
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		12/10/2021	SCHEDULED REDEMPTION		1,611,428	1,611,428	1,611,428	1,611,428						1,611,428				40,147	12/10/2029
92939U-AE-6	WEC ENERGY GRP INC SR NT		10/13/2021	MITSUBISHI TRUST		478,320	500,000	499,545	499,554		33		33		499,588		(21,268)	(21,268)	9,150	10/15/2030
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDINGS SEC		12/31/2021	VARIOUS		15,354,646	15,354,646	15,354,646	15,354,646						15,354,646				287,892	12/31/2032
94974B-EV-8	WELLS FARGO & CO NT		04/01/2021	MATURED		2,000,000	2,000,000	2,173,860	2,006,508		(6,508)		(6,508)		2,000,000				46,000	04/01/2021
949746-RT-0	WELLS FARGO & CO SR NT FRN		03/04/2021	MATURED		15,000,000	15,000,000	15,245,400	15,024,291		(24,291)		(24,291)		15,000,000				58,894	03/04/2021
949746-SL-6	WELLS FARGO & CO SR NT FRN		03/02/2021	TENDER @ 101.068		23,521,556	23,273,000	23,565,054	23,416,156		(22,798)		(22,798)		23,393,358		(120,358)	(120,358)	357,390	01/24/2023
94974B-FJ-4	WELLS FARGO & CO SR SUB SER M		04/30/2021	MARKETAXESS		1,476,440	1,400,000	1,440,597	1,414,418		(2,270)		(2,270)		1,412,148		64,292	64,292	35,018	02/13/2023
94985F-AG-3	WELLS FARGO ALT LN TR 2007-PA2 2A1		12/25/2021	SCHDLD REDM/PRIN LOSS		1,655,659	1,948,119	1,513,854	1,795,216		(139,558)		(139,558)		1,655,659				19,936	06/25/2037
94985K-AA-5	WELLS FARGO ALT LOAN T 2007-PA6 CL A1		12/01/2021	SCHDLD REDM/PRIN LOSS		313,684	319,521	211,633	283,591		17,494		17,494		301,085		12,599	12,599	5,223	12/04/2037
94980G-AJ-0	WELLS FARGO HOME EQUITY TR 2004-2 CL A18		09/01/2021	SCHEDULED REDEMPTION		1,749,273	1,749,273	1,529,264	1,675,741		73,532		73,532		1,749,273				44,484	10/01/2034
94980G-AK-7	WELLS FARGO HOME EQUITY TR 2004-2 CL A19		09/01/2021	SCHEDULED REDEMPTION		21,817	21,817	21,647	21,746		71		71		21,817				535	04/01/2034
94981V-AA-5	WELLS FARGO MTG BACKED SEC 2004-K CL 1A1		12/01/2021	SCHEDULED REDEMPTION		111,999	111,999	109,409	111,722		277		277		111,999				2,046	07/01/2034
94981V-AG-2	WELLS FARGO MTG BACKED SEC 2004-K CL 2A2		12/01/2021	SCHEDULED REDEMPTION		23,036	23,036	22,183	22,955		81		81		23,036				386	07/01/2034
94981V-AN-7	WELLS FARGO MTG BACKED SEC 2004-K CL 2A8		12/01/2021	SCHEDULED REDEMPTION		323,557	323,557	297,268	320,265		3,292		3,292		323,557				5,424	07/01/2034
94984E-BA-9	WELLS FARGO MTG BACKED SEC 2006-10 A25		12/31/2021	CREDIT RECOVERY		177,331											177,331	177,331		08/01/2036
94980S-AJ-4	WELLS FARGO MTG BACKED SEC 2006-9 CL 1A9		12/31/2021	CREDIT RECOVERY		567,175											567,175	567,175		08/01/2036
94984E-AX-0	WELLS FARGO MTG BACKED SECS 2006-10 A22		12/31/2021	CREDIT RECOVERY		45,803											45,803	45,803		08/01/2036
94989U-AA-9	WELLS FARGO MTG BCKD 2018-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		6,222,981	6,222,981	5,984,758	5,970,089		252,892		252,892		6,222,981				112,136	07/01/2047
95002Q-AS-9	WELLS FARGO MTG SE 2020-2 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		9,268,854	9,268,854	9,496,231	9,491,246		(222,392)		(222,392)		9,268,854				147,664	12/01/2049
95003A-AS-3	WELLS FARGO MTG SE 2021-1 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		2,087,604	2,087,604	2,118,592			(30,988)		(30,988)		2,087,604				28,056	12/01/2050
95001T-AA-3	WELLS FARGO MTG SEC 2019-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		3,642,584	3,642,584	3,639,738	3,640,193		2,390		2,390		3,642,584				69,820	11/01/2048
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		3,642,584	3,642,584	3,607,865	3,613,929		28,655		28,655		3,642,584				69,816	11/01/2048
95002J-AA-4	WELLS FARGO MTG SEC 2019-2 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		7,184,422	7,184,422	7,312,395	7,445,958		(261,536)		(261,536)		7,184,422				146,596	04/01/2049
95002J-AS-5	WELLS FARGO MTG SEC 2019-2 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		3,409,614	3,409,614	3,449,037	3,507,688		(98,075)		(98,075)		3,409,614				69,572	04/01/2049
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		5,105,331	5,105,331	5,177,125	5,224,429		(119,098)		(119,098)		5,105,331				89,249	07/01/2049
949831-AS-0	WELLS FARGO MTG SEC 2019-3 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		2,276,702	2,276,702	2,298,757	2,294,956		(18,254)		(18,254)		2,276,702				39,798	07/01/2049
95002F-AS-3	WELLS FARGO MTG SEC 2019-4 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		7,964,493	7,964,493	8,066,538	8,048,756		(84,263)		(84,263)		7,964,493				134,393	09/01/2049
95002K-AA-1	WELLS FARGO MTG SEC 2020-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		14,057,415	14,057,415	14,224,347	14,193,579		(136,164)		(136,164)		14,057,415				212,362	12/01/2049
95002K-AS-2	WELLS FARGO MTG SEC 2020-1 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		9,498,253	9,498,253	9,581,363	9,566,058		(67,805)		(67,805)		9,498,253				146,610	12/01/2049
95002T-AA-2	WELLS FARGO MTG SEC 2020-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		12,127,228	12,127,228	12,525,152	12,486,135		(358,907)		(358,907)		12,127,228				196,634	06/01/2050
95002T-AS-3	WELLS FARGO MTG SEC 2020-3 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		5,847,056	5,847,056	6,002,369	5,987,169		(140,113)		(140,113)		5,847,056				94,806	06/01/2050
95003B-AS-1	WELLS FARGO MTG SEC 2020-5 CL A17		12/01/2021	SCHEDULED REDEMPTION		5,583,839	5,583,839	5,680,500	3,933,242		(93,374)		(93,374)		5,583,839				84,034	09/01/2050
94982D-AA-4	WELLS FARGO MTG SECS TR 2005-AR14 CL A1		12/01/2021	SCHEDULED REDEMPTION		210,630	210,630	208,079	210,235		395		395		210,630				3,742	08/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
949837-AR-9	WELLS FARGO SE 2007-10 CL 1A16		12/31/2021	CREDIT RECOVERY		19,049											19,049	19,049		07/01/2037
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP SEC		06/01/2021	SCHEDULED REDEMPTION		41,806	41,806	41,806	41,806						41,806				1,207	06/01/2044
95058X-AE-8	WENDYS FUNDING LLC 2018-1A CL A2II 144A		12/15/2021	SCHEDULED REDEMPTION		180,000	180,000	178,855	179,218		782		782		180,000				5,680	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A CL A2I 144A		12/15/2021	SCHEDULED REDEMPTION		270,000	270,000	270,000	270,000						270,000				8,654	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC 2021-1A CL A2II 144A		12/15/2021	SCHEDULED REDEMPTION		125,000	125,000	125,000							125,000				1,667	06/15/2051
958587-BJ-5	WEST MASS ELEC CO SR NT		06/15/2021	CALLED @ 100.000		5,000,000	5,000,000	4,954,600	4,996,242		2,419		2,419		4,998,662		1,338	1,338	131,250	09/15/2021
95942X-B*-8	WESTERN RIVERSIDE COUNCIL OF GOV LTD OB		09/02/2021	SCHEDULED REDEMPTION		59,549	59,549	60,740	59,549		412	(412)			59,549					09/02/2022
95942X-A*-9	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2021	SCHEDULED REDEMPTION		7,139	7,139	7,496	7,139		282	(282)			7,139					09/02/2036
95942X-A@-7	WESTERN RIVERSIDE COUNCIL OF GOV LTD OBL		09/02/2021	SCHEDULED REDEMPTION		9,224	9,224	9,501	9,224		155	(155)			9,224					09/02/2026
95942X-A#-5	WESTERN RIVERSIDE COUNCIL OF GOV SR NT		09/02/2021	MATURED		28,533	28,533	29,104	28,533		131	(131)			28,533					09/02/2021
961214-EH-2	WESTPAC BANKING CORP SR NT	D	02/08/2021	JANE STREET EXECUTION		2,132,380	2,000,000	1,999,440	1,999,553			11	11		1,999,565		132,815	132,815	22,325	02/19/2025
96188#-AA-6	WETT HLDGS LLC SR NT		09/30/2021	SCHEDULED REDEMPTION		96,667	96,667	96,667	96,667						96,667				4,166	12/18/2024
962166-BX-1	WEYERHAEUSER CO SR NT		10/12/2021	ROYAL BANK OF CANADA		2,242,700	2,000,000	2,149,340	2,134,679		(10,493)		(10,493)		2,124,186		118,514	118,514	73,111	11/15/2029
96950F-AH-7	WILLIAMS PARTNERS LP SR NT		08/15/2021	CALLED @ 100.000		5,000,000	5,000,000	4,979,650	4,997,884		1,504		1,504		4,999,388		612	612	150,000	11/15/2021
970648-AJ-0	WILLIS NORTH AMERICA INC CO GUARNT		09/10/2021	VARIOUS		5,823,076	5,500,000	5,540,357	5,542,486		(2,449)		(2,449)		5,540,037		283,039	283,039	150,102	09/15/2029
97655J-AE-2	WINWATER MTG LOAN TR 2016-1 CL 1A5 144A		12/01/2021	SCHEDULED REDEMPTION		3,349,531	3,349,531	3,397,681	3,391,102		(41,570)		(41,570)		3,349,531				62,708	01/01/2046
97651J-AC-0	WINWATERR MTG LOAN TR 2015-3 CL A3 144A		12/01/2021	SCHEDULED REDEMPTION		2,613,037	2,613,037	2,675,097	2,655,482		(42,445)		(42,445)		2,613,037				45,281	03/01/2045
74936R-AW-4	WOODWARD CAP MGMT 2021-2 CL A21 144A		12/01/2021	SCHEDULED REDEMPTION		134,007	134,007	134,446			(440)		(440)		134,007				1,342	06/01/2051
74938V-AV-5	WOODWARD CAP MGMT 2021-4 CL A21 144A		12/01/2021	SCHEDULED REDEMPTION		793,325	793,325	797,663			(4,339)		(4,339)		793,325				4,287	09/01/2051
749350-AN-4	WOODWARD CAP MNGMT 2021-1 CL A13 144A		12/01/2021	SCHEDULED REDEMPTION		1,434,577	1,434,577	1,460,131			(25,553)		(25,553)		1,434,577				19,626	03/01/2051
92936M-AC-1	WPP FINANCE 2010 CO GUARNT	D	07/15/2021	CALLED @ 103.611		22,320,918	21,543,000	21,257,035	21,481,601		19,239		19,239		21,500,840		42,160	42,160	1,446,074	09/07/2022
98212B-AJ-2	WPX ENERGY INC SR NT		06/09/2021	EXCHANGE/VARIOUS		12,218,610	12,000,000	12,000,000	12,000,000						12,000,000				592,282	10/15/2027
98212B-AL-7	WPX ENERGY INC SR NT		06/09/2021	EXCHANGE/VARIOUS		2,031,500	2,000,000	2,000,000	2,000,000						2,000,000				106,116	01/15/2030
92942A-AA-3	WRG DEBT FUNDING IV LLC 2020-1 CL A 144A		12/15/2021	SCHEDULED REDEMPTION		1,894,226	1,894,226	1,894,222	1,894,224		2		2		1,894,226				89,663	07/15/2028
92940P-AE-4	WRKCO INC CO GUARNT		01/07/2021	JEFFERIES LLC		3,655,008	3,200,000	3,400,184	3,376,041		(591)		(591)		3,375,450		279,558	279,558	13,867	06/01/2028
983919-AH-4	XILINX INC SR NT		03/15/2021	MATURED		10,000,000	10,000,000	9,928,100	9,997,673		2,327		2,327		10,000,000				150,000	03/15/2021
98417E-AK-6	XSTRATA CANADA FIN CORP SR NT 144A	D	11/15/2021	MATURED		10,000,000	10,000,000	9,987,400	9,998,642		1,358		1,358		10,000,000				495,000	11/15/2021
98419M-AB-6	XYLEM INC SR NT		10/01/2021	MATURED		15,000,000	15,000,000	14,990,900	14,999,099		901		901		15,000,000				731,250	10/01/2021
98419M-AJ-9	XYLEM INC SR NT		06/30/2021	JANE STREET EXECUTION		1,588,809	1,450,000	1,501,533	1,493,912		(3,522)		(3,522)		1,490,390		98,418	98,418	31,548	11/01/2026
F9876*-AA-4	YOPLAIT SAS SR NT	B	06/24/2021	MATURED		28,041,941	28,041,941	31,510,000	28,096,751					3,413,250	31,510,000	(3,468,059)		(3,468,059)	308,461	06/24/2021
98726#-AA-1	YORKTOWN JAZ LLC		12/15/2021	SCHEDULED REDEMPTION		628,575	628,575	628,575	628,575						628,575				15,341	04/15/2039
98978V-AL-7	ZOETIS INC SR NT		01/28/2021	MARKETAXESS		446,432	400,000	397,776	398,437		18		18		398,455		47,977	47,977	4,633	09/12/2027
98978V-AS-2	ZOETIS INC SR NT		10/12/2021	SUNTRUST CPTL MKTS		980,190	1,000,000	991,120			276		276		991,396		(11,206)	(11,206)	8,278	05/15/2030
98978V-AT-0	ZOETIS INC SR NT		06/23/2021	BNP PARIBAS SEC CORP		2,037,700	2,000,000	2,206,000	2,204,301		(2,352)		(2,352)		2,201,949		(164,249)	(164,249)	36,667	05/15/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,312,092,133	6,278,513,058	6,164,862,110	5,942,931,869	980	(6,917,361)	24,505,127	(31,421,508)	3,243,549	6,162,565,339	(3,366,118)	38,638,133	35,272,014	272,768,651	XXX
C6901L-AH-0	1011778 BC ULC TL B4	A	12/31/2021	SCHEDULED REDEMPTION		49,891	49,891	49,764	49,781		110		110		49,891				604	11/19/2026
00186U-AB-5	A PLACE FOR MOM HOLDINGS INC MML TL B		12/31/2021	SCHEDULED REDEMPTION		23,769	23,769	23,669	23,711		58		58		23,769				758	08/10/2024
00488P-AL-9	ACRISURE LLC TL B		12/31/2021	SCHEDULED REDEMPTION		20,151	20,151	20,025			126		126		20,151				207	02/15/2027
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TL B 1L		10/01/2021	VARIOUS		67,568	67,568	67,063	37,234		673		673		67,568				852	09/24/2026
00117@-AA-6	AFC-DELL HOLDING CORP MML		12/31/2021	SCHEDULED REDEMPTION		21,280	21,280	21,068			213		213		21,280				371	04/09/2027
01881U-AJ-4	ALLIANT HLDGS INTERMEDIATE TL B3		12/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,873			2		2		1,875				3	11/06/2027
01888K-AD-2	ALLIED BENEFIT SYSTEMS INTERMEDIATE MML		12/31/2021	SCHEDULED REDEMPTION		36,225	36,225	35,863	35,869		356		356		36,225				1,755	11/18/2026
L0174#-AA-1	ALLNEX S A R L TRANCHE B2 TL		12/29/2021	VARIOUS		270,482	270,482	270,482	270,482						270,482				11,659	09/13/2023
01983#-AA-3	ALLNEX USA TRANCHE B3 TL		12/29/2021	VARIOUS		203,787	203,787	203,787	203,787						203,787				8,784	09/13/2023
02079#-AE-8	ALPHA PACKAGING INC ADDTNL DDTL		10/01/2021	SCHEDULED REDEMPTION		1,302,750	1,302,750	1,302,750	1,302,750						1,302,750				68,136	11/12/2021
02079#-AD-0	ALPHA PACKAGING INC B3 MML		10/01/2021	SCHEDULED REDEMPTION		2,154,375	2,154,375	2,154,375	2,154,375						2,154,375				112,674	11/12/2021
00173@-AA-7	AMC BUYERS LLC DDTL		04/08/2021	SCHEDULED REDEMPTION		816,123	816,123	815,217	815,272		851		851		816,123				15,619	11/02/2024
00168N-AA-5	AMC BUYERS LLC MML		12/31/2021	SCHEDULED REDEMPTION		47,678	47,678	47,201	47,344		334		334		47,678				1,904	11/02/2024
03852J-AR-2	ARAMARK SERVICES TL B4		09/30/2021	SCHEDULED REDEMPTION		270,000	270,000	272,063	271,819		(1,819)		(1,819)		270,000				4,060	01/15/2027
03952H-AD-6	ARCHES BUYER INC TL		12/31/2021	SCHEDULED REDEMPTION		7,538	7,538	7,443			94		94		7,538				85	12/06/2027
04010#-AB-2	ARGANO LLC MML		10/01/2021	SCHEDULED REDEMPTION		11,883	11,883	11,797			86		86		11,883				146	06/10/2026
04041E-AC-6	ARISE HLDGS INC MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,490		510		510		60,000				2,659	12/09/2025
04262B-AC-4	ARNOTT INTERMEDIATE LLC MML		12/09/2021	SCHEDULED REDEMPTION		2,425,000	2,425,000	2,400,782	2,411,268		13,732		13,732		2,425,000				160,007	06/15/2024
04268B-AC-8	AROTECH CORPORATION MML		12/31/2021	SCHEDULED REDEMPTION		43,784	43,784	43,143	43,144		640		640		43,784				2,585	10/22/2026
04538F-AC-3	ASPLUNDH TREE EXPERT INITIAL TL		03/05/2021	EXCHANGE		3,495,725	3,491,250	3,495,614	3,495,793		(74)		(74)		3,495,718		6	6	14,135	09/04/2027
04538F-AD-1	ASPLUNDH TREE EXPERT LLC 2021 REFI TL		12/31/2021	SCHEDULED REDEMPTION		35,000	35,000	35,045			(45)		(45)		35,000				333	09/04/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05350N-AG-9	AVANTOR FUNDING INC CO TL B4		07/07/2021	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,006,250	5,006,226		(6,226)		(6,226)		5,000,000				92,277	11/06/2027
05350N-AL-8	AVANTOR INC TL B5		12/31/2021	SCHEDULED REDEMPTION		7,438	7,438	7,438							7,438				60	11/06/2027
05400K-AE-0	AVOLON TLB BORROWER 1 TL B3	C	01/27/2021	MORGAN STANLEY CPTL		3,000,000	3,000,000	3,013,280	3,018,026		(396)		(396)		3,017,630		(17,630)	(17,630)	9,417	01/15/2025
05516H-AD-0	B2B/AMW ACQUISITION CO DDTL		12/31/2021	SCHEDULED REDEMPTION		8,135	8,135	8,135	7,077						8,135				340	10/07/2026
05516H-AF-5	B2B/AMW ACQUISITION CO DDTL II		12/31/2021	SCHEDULED REDEMPTION		18,925	18,925	18,641			284		284		18,925				360	10/07/2026
05516H-AC-2	B2B/AMW ACQUISITION CO MML		12/31/2021	SCHEDULED REDEMPTION		24,608	24,608	24,239	24,250		358		358		24,608				1,517	10/07/2026
07014Q-AK-7	BASS PRO GRP LLC TL B		03/05/2021	SCHEDULED REDEMPTION		2,493,557	2,493,557	2,487,323	2,487,531		6,026		6,026		2,493,557				25,490	09/25/2024
C9413P-AZ-6	BAUSCH HEALTH AMERICAS TL B		08/03/2021	SCHEDULED REDEMPTION		221,404	221,404	218,360	218,476		2,928		2,928		221,404				4,688	06/01/2025
07367#-AA-6	BEACON ORTHOPEDIC PARTNERS MSO MML		12/31/2021	VARIOUS		39,240	39,240	39,061	30,302		(5,804)		(5,804)		39,240				337	07/19/2025
08579J-BG-6	BERRY GLBL INC TL Z		06/14/2021	SCHEDULED REDEMPTION		826,256	826,256	826,569			(313)		(313)		826,256				6,444	07/01/2026
08579J-BD-3	BERRY GLOBAL TL W		01/15/2021	SCHEDULED REDEMPTION		1,552,688	1,552,688	1,554,278	1,552,385		303		303		1,552,688				3,334	10/01/2022
08579J-BE-1	BERRY GLOBAL TL X		03/04/2021	EXCHANGE		2,924,687	2,920,509	2,926,517	2,924,910		(236)		(236)		2,924,674		13	13	14,553	01/19/2024
10153K-AC-3	BOULDER SCIENTIFIC CO MML		10/12/2021	SCHEDULED REDEMPTION		158,610	158,610	157,024	157,319		1,291		1,291		158,610				8,835	12/28/2025
10170*-AB-9	BOUNTEOUS INC DDTL		12/31/2021	SCHEDULED REDEMPTION		2,557	2,557	2,531			26		26		2,557				34	08/02/2027
10170*-AA-1	BOUNTEOUS INC MML		12/31/2021	SCHEDULED REDEMPTION		4,943	4,943	4,894			49		49		4,943				76	08/02/2027
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE TL		03/05/2021	VARIOUS		1,737,609	1,748,537	1,762,212	1,757,989		(520)		(520)		1,757,469		(19,860)	(19,860)	36,637	06/21/2024
10954B-AB-6	BRILLIO HLDGS DDTL		10/29/2021	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				36,541	02/06/2025
10954B-AC-4	BRILLIO HLDGS INC TL		10/29/2021	SCHEDULED REDEMPTION		4,432,500	4,432,500	4,388,175	4,399,808		32,692		32,692		4,432,500				213,156	02/06/2025
11132V-AR-0	BROADSTREET PARTNERS INC TL B		12/31/2021	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875				14	01/27/2027
11244@-AB-7	BROOK & WHITTLE HLDG CORP DELAYED DRAW		12/14/2021	VARIOUS		300,580	300,580	300,580	300,580						300,580				21,016	10/17/2024
11244@-AA-9	BROOK & WHITTLE HLDG CORP MML		12/14/2021	SCHEDULED REDEMPTION		1,278,051	1,278,051	1,265,270	1,268,914		9,136		9,136		1,278,051				94,018	10/17/2024
G1738K-AD-7	BUZZ FINCO LLC CO ASSETS FRN		03/31/2021	SCHEDULED REDEMPTION		301,393	301,393	300,639	300,644		748		748		301,393				3,893	01/29/2027
P2121Y-AN-8	CARNIVAL CORP TL B		12/31/2021	SCHEDULED REDEMPTION		30,094	30,094	31,122	28,601		(1,025)		(1,025)		30,094				1,383	06/30/2025
12509N-AE-0	CDI ACQUISITIONCO INC INCRMNTL MML		12/31/2021	SCHEDULED REDEMPTION		102,813	102,813	101,830	101,789		1,023		1,023		102,813				2,419	12/24/2024
12509N-AC-4	CDI ACQUISITIONCO MML		12/31/2021	SCHEDULED REDEMPTION		150,000	150,000	148,712	148,763		1,237		1,237		150,000				5,333	12/24/2024
16117L-BX-6	CHARTER COMMS OPER TL B2		12/31/2021	VARIOUS		1,110,420	1,119,694	1,125,699	1,124,911		77		77		1,124,988		(14,568)	(14,568)	14,253	02/01/2027
17875L-AL-3	CITYCENTER HLDGS LLC TL		01/25/2021	BANK OF AMERICA NA		491,779	494,872	462,705	468,029		1,318		1,318		469,346		22,432	22,432	1,402	04/18/2024
18452R-AD-7	CLEAR CHANNEL OUTDOOR TL B 1L		12/31/2021	SCHEDULED REDEMPTION		14,962	14,962	14,977	14,978		(16)		(16)		14,962				93	08/23/2026
18883U-AH-0	CLIPPER ACQ CORP CO ASSETS TL B1		12/31/2021	SCHEDULED REDEMPTION		18,112	18,112	17,841	17,861		252		252		18,112				276	12/27/2024
19201P-AF-8	CODING SOLUTIONS HLDGS MML		12/31/2021	SCHEDULED REDEMPTION		76,389	76,389	74,642	75,625		764		764		76,389				3,300	12/31/2025
21718@-AC-1	COP GNAP HLDGS INC DDTL		12/31/2021	SCHEDULED REDEMPTION		22,222	22,222	22,222	22,222						22,222				849	11/01/2024
21718@-AB-3	COP GNAP HLDGS INC MML TL A		12/31/2021	SCHEDULED REDEMPTION		37,778	37,778	37,438	37,515		263		263		37,778				1,287	11/01/2024
40416V-AB-1	CORE & MAIN LP TL		07/27/2021	SCHEDULED REDEMPTION		3,404,325	3,404,325	3,400,187	3,398,762		5,564		5,564		3,404,325				91,771	08/01/2024
21870F-BA-6	CORELOGIC INC TL B		12/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250				18	06/02/2028
21925E-AD-9	CORNERSTONE ADVISORS, LLC DDTL		12/31/2021	SCHEDULED REDEMPTION		639	639	636			3		3		639				24	09/24/2026
21925E-AC-1	CORNERSTONE ADVISORS, LLC MML		12/31/2021	SCHEDULED REDEMPTION		14,058	14,058	13,917	13,922		136		136		14,058				751	09/24/2026
64072U-AK-8	CSC HLDGS LLC TL B5		10/15/2021	VARIOUS		2,903,576	2,910,745	2,813,918	2,816,261		5,591		5,591		2,829,371		74,205	74,205	29,610	04/15/2027
23340D-AP-7	CUSHMAN & WAKEFIELD US TL B		12/31/2021	SCHEDULED REDEMPTION		15,161	15,161	14,939			222		222		15,161				151	08/21/2025
12746@-AB-8	CVI PARENT INC MML		12/31/2021	SCHEDULED REDEMPTION		5,819	5,819	5,761			58		58		5,819				82	08/12/2027
23918V-AY-0	DAVITA INC TL B		12/31/2021	SCHEDULED REDEMPTION		30,151	30,151	29,661	29,688		463		463		30,151				388	08/12/2026
233254-AA-9	DG-CS MSTR BORROWER LLC		09/30/2021	SCHEDULED REDEMPTION		1,388,448	1,388,448	1,388,448	1,388,448						1,388,448				42,308	09/30/2040
26483N-AN-0	DUN & BRADSTREET CORP TL B		12/29/2021	SCHEDULED REDEMPTION		11,486	11,486	11,458			29		29		11,486				132	02/08/2026
26924@-AB-2	E-TECHNOLOGIES GROUP TL		12/31/2021	SCHEDULED REDEMPTION		171,401	171,401	169,687	170,198		1,203		1,203		171,401				6,413	04/08/2024
G2921#-AA-9	ECUADOR DIV PMT RTS USD SER 2020-1 LN	D	12/20/2021	SCHEDULED REDEMPTION		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				282,005	12/20/2024
28047H-AC-2	EDGEWOOD PARTNERS LLC MML		09/30/2021	SCHEDULED REDEMPTION		2,912,939	2,912,939	2,905,499	2,905,486		7,454		7,454		2,912,939				115,670	09/08/2024
29273P-AE-3	ENDO PARENT LLC DDTL		12/31/2021	VARIOUS		17,191	17,191	17,191	21,131		0		0		17,191				1,120	08/18/2023
29273P-9A-1	ENDO PARENT LLC DDTL PIK		06/30/2021	EXCHANGE		7,028	7,028	7,028	1,857						7,028				253	08/18/2023
29359H-AB-4	ENSTOR MERCURY HLDGS LLC TLB		12/31/2021	SCHEDULED REDEMPTION		628,929	628,929	622,639	623,639		5,290		5,290		628,929				16,627	03/27/2026
29503B-AB-2	ERIE CONSTRUCTION MID-WEST INC MML		12/31/2021	SCHEDULED REDEMPTION		21,792	21,792	21,574			218		218		21,792				317	07/30/2027
BLA07J-WR-9	ERIE CONSTRUCTION MID-WEST INC MML B		12/31/2021	SCHEDULED REDEMPTION		3,208	3,208	3,176			32		32		3,208					07/30/2027
31774B-AE-4	FINCO I LLC 2020 TL A		12/31/2021	VARIOUS		1,327,926	1,326,289	1,327,859	1,327,776		(66)		(66)		1,327,710		216	216	10,110	06/27/2025
34484L-AB-3	FOODSCIENCE CORP INCRMNTL MML		12/31/2021	SCHEDULED REDEMPTION		15,796	15,796	15,639			158		158		15,796				230	03/01/2027
34484K-AB-5	FOODSCIENCE CORP MML		12/31/2021	SCHEDULED REDEMPTION		48,725	48,725	48,238			487		487		48,725				1,905	03/01/2027
34965#-AC-2	FORTUNE INTL LLC DDTL		09/24/2021	SCHEDULED REDEMPTION		19,875	19,875	19,875	18,591		1,284		1,284		19,875				605	01/17/2026
34965#-AB-4	FORTUNE INTL LLC MML		09/24/2021	SCHEDULED REDEMPTION		39,651	39,651	39,280	39,308		343		343		39,651				1,011	01/17/2026
35041@-AA-3	FOUNDATION RISK 1L INITIAL MML		10/29/2021	SCHEDULED REDEMPTION		2,376,500	2,376,500	2,352,735	2,363,735		12,765		12,765		2,376,500				114,279	11/10/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
350418-AC-9	FOUNDATION RISK 1ST LIEN DDTL		10/29/2021	SCHEDULED REDEMPTION		583,846	583,846	583,846	583,846						583,846				28,076	11/10/2023
350418-AD-7	FOUNDATION RISK 2ND AMNDMNT 1L DDTL		10/29/2021	SCHEDULED REDEMPTION		1,023,967	1,023,967	1,020,945	1,021,211		2,756		2,756		1,023,967				49,242	11/10/2023
350418-9A-5	FOUNDATION RISK INCRMNTL 1L DDTL		10/29/2021	SCHEDULED REDEMPTION		939,348	939,348	939,330	939,332		16		16		939,348				45,172	08/09/2024
350418-8A-4	FOUNDATION RISK INCRMTL MML		10/29/2021	SCHEDULED REDEMPTION		974,863	974,863	965,114	968,421		6,442		6,442		974,863				46,879	08/09/2024
36258#-AE-9	GABRIEL PARTNERS LLC INCREMENTAL MML		12/31/2021	SCHEDULED REDEMPTION		8,394	8,394	8,310			84		84		8,394				156	09/21/2026
365556-AW-9	GARDNER DENVER INC TL		09/30/2021	SCHEDULED REDEMPTION		1,994,987	1,994,987	1,997,481	1,997,495		(2,508)		(2,508)		1,994,987				38,922	02/28/2027
36874V-AM-0	GENERAC PWR SYSTEMS INC TL B		05/27/2021	SCHEDULED REDEMPTION		202,446	202,446	202,969	202,900		(455)		(455)		202,446				1,936	12/11/2026
55316H-AB-1	GENESEE & WYOMING INC TL		12/31/2021	SCHEDULED REDEMPTION		40,000	40,000	37,600	37,771		2,229		2,229		40,000				722	12/30/2026
37233#-AD-9	GENNX/PAG ACQUI/PRECISION AVIATION DDTL		12/31/2021	VARIOUS		393,229	397,079	397,024	385,983		55		55		397,079		(3,850)	(3,850)	7,760	07/26/2024
37233#-AC-1	GENNX/PAG ACQUI/PRECISION AVIATION TL		12/31/2021	EXCHANGE/VARIOUS		65,089	65,089	64,515	26,725		570		570		65,089				18,409	07/26/2024
37244#-AA-2	GENSERVE LLC MML		12/31/2021	SCHEDULED REDEMPTION		8,264	8,264	8,182			83		83		8,264				103	04/12/2024
C7052B-AH-7	GFL ENVIRONMENTAL INC TL	A	12/31/2021	SCHEDULED REDEMPTION		51,791	51,791	51,596	51,577		1,060		1,060		52,637		(846)	(846)	7,982	05/31/2025
P4717#-AA-3	GLOBAL BANK CORP TL B	D	12/20/2021	SCHEDULED REDEMPTION		250,000	250,000	250,000	78,125						250,000				3,909	12/20/2027
38216@-AB-4	GOOD2GROW LLC MML		05/19/2021	SCHEDULED REDEMPTION		2,773,761	2,773,761	2,746,024	2,749,229		24,533		24,533		2,773,761				56,226	11/16/2024
40739E-AB-9	HAMILTON HOLDCO LLC CO TL B 1L		12/17/2021	SCHEDULED REDEMPTION		3,446,970	3,446,970	3,455,587	3,453,958		(6,988)		(6,988)		3,446,970				67,734	07/02/2025
41024J-AB-0	HANDGARDS LLC MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	58,800	58,833		1,167		1,167		60,000				3,947	10/14/2026
41151P-AP-0	HARBOR FREIGHT TOOLS TL B		10/29/2021	SCHEDULED REDEMPTION		25,126	25,126	25,126							25,126				228	10/19/2027
404122-BA-0	HCA INC CO ASSETS TL B12		06/30/2021	VARIOUS		4,954,875	4,949,875	4,943,687	4,944,560		3,270		3,270		4,947,830		7,045	7,045	35,359	03/13/2025
43162T-AK-6	HILLMAN GRP TL B	C	07/14/2021	SCHEDULED REDEMPTION		774,761	774,761	763,140	764,987		9,774		9,774		774,761				17,241	05/31/2025
L5000D-AC-1	ICON LUXEMBOURG SARL TL B	D	12/29/2021	SCHEDULED REDEMPTION		291,316	291,316	290,812			504		504		291,316				1,622	07/01/2028
L5000D-AD-9	ICON LUXEMBOURG SARL TL B-2	D	12/29/2021	SCHEDULED REDEMPTION		72,582	72,582	72,456			126		126		72,582				404	07/01/2028
G4770M-AH-7	INEOS US PETROCHEM LLC TL		12/31/2021	SCHEDULED REDEMPTION		17,500	17,500	17,631			(131)		(131)		17,500				385	01/21/2026
44969C-BJ-8	IQVIA INC TL B3		09/14/2021	SCHEDULED REDEMPTION		280,391	280,391	281,442	281,260		(869)		(869)		280,391				4,171	06/11/2025
45063#-AA-3	ITS BUYER INC MML		12/31/2021	SCHEDULED REDEMPTION		33,732	33,732	33,394			337		337		33,732				658	06/14/2026
45070B-AG-0	ITT HLDGS LLC TL		12/31/2021	SCHEDULED REDEMPTION		7,795	7,795	7,776			19		19		7,795				95	07/30/2028
46585#-AB-8	IVEX & INDUSPAC HOLDCO MML		12/01/2021	SCHEDULED REDEMPTION		100,000	100,000	99,000	99,007		993		993		100,000				4,874	12/17/2025
47008U-AC-0	JAGUAR INTERMEDIATE HLDGS MML		12/31/2021	SCHEDULED REDEMPTION		67,875	67,875	67,215	27,003		676		676		67,875				1,312	12/01/2026
G5080A-AF-9	JAZZ FINANCING LUX SARL CO TL		12/31/2021	SCHEDULED REDEMPTION		27,500	27,500	27,581			(81)		(81)		27,500				375	04/22/2028
47630E-AK-4	JENSEN HUGHES INCREMENTAL DDTL		10/01/2021	SCHEDULED REDEMPTION		34,877	34,872	34,877	26,514						34,877				424	03/22/2024
48283*-AA-5	KABAFUSION HLDGS LLC MML		12/31/2021	SCHEDULED REDEMPTION		110,000	110,000	109,450	109,580		420		420		110,000				4,522	01/28/2025
72584D-AE-4	KFC HOLDING NEW TERM LOAN B		03/15/2021	VARIOUS		2,394,757	2,394,757	2,416,286	2,408,812		(14,055)		(14,055)		2,394,757				10,905	04/03/2025
50024P-9A-1	KOHLBERG INVESTORS IX LP		12/17/2021	SCHEDULED REDEMPTION		7,320,823	7,320,823	7,320,823							7,320,823				35,283	04/28/2023
50024P-9B-9	KOHLBERG INVESTORS IX LP		12/17/2021	SCHEDULED REDEMPTION		758,528	758,528	758,528							758,528				2,810	04/28/2023
50024P-AA-9	KOHLBERG INVESTORS IX LP		12/22/2021	SCHEDULED REDEMPTION		120,055,227	119,755,242	119,755,242			299,985		299,985		120,055,227				877,940	04/28/2023
50082#-AC-6	KRAMER LABORATORIES INC INCRMNTL MML		09/10/2021	SCHEDULED REDEMPTION		1,093,108	1,093,108	1,076,712	1,077,505		15,603		15,603		1,093,108				49,980	06/22/2024
50082#-AA-0	KRAMER LABORATORIES INC MML		09/10/2021	SCHEDULED REDEMPTION		4,879,275	4,879,275	4,830,482	4,847,626		31,649		31,649		4,879,275				213,808	06/22/2024
53803H-AM-2	LIVE NATION ENTERTAINMENT TL B-4		09/30/2021	VARIOUS		2,278,201	2,328,201	2,339,637	2,338,284		(1,627)		(1,627)		2,336,657		(58,456)	(58,456)	9,686	10/17/2026
54288@-AB-4	LONG TERM CARE GRP MML		12/31/2021	SCHEDULED REDEMPTION		13,277	13,277	13,144			133		133		13,277					09/08/2027
50219N-AC-5	LSCS HLDGS INC. MML		12/16/2021	SCHEDULED REDEMPTION		820,997	820,997	816,871	817,877		3,120		3,120		820,997				35,497	03/16/2025
50219N-AE-1	LSCS HOLDINGS INC DDTL		12/16/2021	SCHEDULED REDEMPTION		169,543	169,543	169,543	169,543						169,543				7,330	03/16/2025
55759V-AB-4	MADISON IAQ LLC TL		12/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				23	06/16/2028
57058H-AB-9	MARKET PERFORMANCE GRP HLDGS MML		12/31/2021	SCHEDULED REDEMPTION		100,000	100,000	93,744	99,001		999		999		100,000				2,485	12/29/2026
55292S-AF-6	MBS HLDGS INCRMNTL MML		12/31/2021	SCHEDULED REDEMPTION		42,521	42,521	42,096			425		425		42,521				1,564	04/16/2027
55292S-AB-5	MBS HLDGS INC MML		04/16/2021	VARIOUS		5,877,925	5,877,925	5,861,839	5,860,190		17,735		17,735		5,877,925				169,725	07/02/2023
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL		12/31/2021	SCHEDULED REDEMPTION		5,096	5,096	5,071			25		25		5,096				116	06/30/2027
55284B-AB-2	MC GROUP VENTURES CORPORATION MML		12/31/2021	SCHEDULED REDEMPTION		30,769	30,769	30,462			308		308		30,769				1,022	06/30/2027
58446H-AR-3	MEDIACOM TRANCHE N TERM LOAN		07/28/2021	SCHEDULED REDEMPTION		1,583,192	1,583,192	1,591,062	1,593,361		(10,169)		(10,169)		1,583,192				11,017	02/15/2024
BLA07J-8A-3	MERIT B2B LLC MML		12/31/2021	SCHEDULED REDEMPTION		63,142	63,142	62,511			631		631		63,142					05/23/2024
59832H-AC-6	MIDWEST EYE SERVICES, LLC MML		12/31/2021	SCHEDULED REDEMPTION		18,169	18,169	17,987			182		182		18,169				283	08/20/2027
60725#-AA-2	MOBILE COMMS AMERICA MML		12/31/2021	SCHEDULED REDEMPTION		75,069	75,069	74,764	74,780		289		289		75,069				1,596	03/04/2025
60848*-AB-6	MOLD-RITE PLASTICS LLC		10/04/2021	SCHEDULED REDEMPTION		1,006,718	1,006,718	1,001,685	1,005,393		1,325		1,325		1,006,718				40,688	12/14/2021
63108E-AB-4	NASCAR HLDGS INC TL B		12/31/2021	SCHEDULED REDEMPTION		680,000	680,000	685,100	684,622		(4,622)		(4,622)		680,000				12,500	10/18/2026
63773#-AA-7	NATIONAL SPINE & PAIN CENTERS A		12/31/2021	VARIOUS		30,300	30,300	30,220	37,670		(7,370)		(7,370)		30,300				781	06/02/2024
62898@-AF-0	NDC INTERMEDIATE DDTL 2ND AMNDMNT		03/09/2021	SCHEDULED REDEMPTION		1,871,022	1,871,022	1,871,022	1,871,022						1,871,022				19,438	02/01/2022
62898@-AC-7	NDC INTERMEDIATE HLDGS DDTL		03/09/2021	SCHEDULED REDEMPTION		1,992,863	1,992,863	1,992,863	1,992,863						1,992,863				20,704	02/01/2022
62898@-AB-9	NDC INTERMEDIATE HLDGS MML		03/09/2021	SCHEDULED REDEMPTION		335,578	335,578	332,222	334,567		1,011		1,011		335,578				3,486	02/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64431#-AC-5	NEW ERA TECHNOLOGY DDTL		04/30/2021	SCHEDULED REDEMPTION		1,328,315	1,328,315	1,328,315	1,328,315						1,328,315				27,222	09/24/2025
64431#-AB-7	NEW ERA TECHNOLOGY MML		04/30/2021	SCHEDULED REDEMPTION		4,611,685	4,611,685	4,588,627	4,592,672		19,014		19,014		4,611,685				94,511	09/24/2025
647561-AA-7	NEW MOUNTAIN PARTNERS VI LP TL		12/28/2021	SCHEDULED REDEMPTION		290,093,265	290,093,265	290,093,265							290,093,265				1,805,372	06/04/2024
62910P-AF-0	NFP CORP TL		12/31/2021	VARIOUS		515,063	515,063	503,474			425		425		503,899		11,164	11,164	3,100	02/13/2027
62914D-AF-3	NGS US FINCO INCRMNTL MML		12/31/2021	SCHEDULED REDEMPTION		8,291	8,291	8,128	8,130		161		161		8,291				359	10/01/2025
62914D-AB-2	NGS US FINCO LLC MML		12/31/2021	SCHEDULED REDEMPTION		9,900	9,900	9,851	9,863		37		37		9,900				360	10/01/2025
65340M-AN-3	NIACET CORPORATION MML		09/13/2021	SCHEDULED REDEMPTION		2,224,206	2,224,206	2,213,085	2,215,274		8,932		8,932		2,224,206				97,376	02/01/2024
62922E-AE-4	NJEYE LLC NEW TL MML		02/12/2021	SCHEDULED REDEMPTION		39,215	39,215	39,215	39,215						39,215				1,476	09/14/2024
62922E-AC-8	NJEYE LLC MML		02/12/2021	SCHEDULED REDEMPTION		111,791	111,791	110,956	111,044		748		748		111,791				3,600	09/14/2024
65957#-AA-0	NORTH HAVEN CS ACQUISITION MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,559		441		441		60,000				3,276	01/23/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL		12/31/2021	SCHEDULED REDEMPTION		3,393	3,393	3,382	3,383		10		10		3,393				168	06/06/2025
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML		12/31/2021	SCHEDULED REDEMPTION		39,310	39,310	38,917	39,002		308		308		39,310				1,944	06/06/2025
665730-A*-8	NORTHERN STAR INDUSTRIES		12/31/2021	SCHEDULED REDEMPTION		21,868	21,868	21,736	16,100		132		132		21,868				712	03/28/2025
62890H-AC-9	NS412 LLC MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,536		464		464		60,000				2,837	05/06/2025
62981*-AA-1	NYX HOLCO INC MML		12/31/2021	SCHEDULED REDEMPTION		150,000	150,000	148,201	148,148		1,852		1,852		150,000				4,607	08/30/2026
68248K-AC-8	ONE WORLD FITNESS PFF TL		12/31/2021	SCHEDULED REDEMPTION		47,022	47,022	46,615	46,666		355		355		47,022				2,416	03/29/2025
67114C-AE-5	ONS MSO 2021-1 INCRMNTL MML		10/01/2021	SCHEDULED REDEMPTION		50,062	50,062	49,561			501		501		50,062				1,563	07/08/2025
67103*-AC-9	ONS MSO LLC 2020 INCREMENTAL MML		10/01/2021	SCHEDULED REDEMPTION		8,421	8,421	8,336	8,341		80		80		8,421				433	07/08/2025
67103*-AA-3	ONS MSO LLC MML		10/01/2021	SCHEDULED REDEMPTION		25,166	25,166	24,914	24,966		201		201		25,166				1,054	07/08/2025
68558U-AE-6	ORBIT PURCHASER LLC B		12/31/2021	SCHEDULED REDEMPTION		15,000	15,000	14,850	14,890		110		110		15,000				573	10/19/2024
68558U-AC-0	ORBIT PURCHASER LLC DDTL		12/31/2021	SCHEDULED REDEMPTION		13,548	13,548	13,548	13,548						13,548				517	10/18/2024
68558U-AD-8	ORBIT PURCHASER LLC MML		12/31/2021	SCHEDULED REDEMPTION		46,452	46,452	45,987	46,129		322		322		46,452				1,774	10/19/2024
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS TL B		05/07/2021	MORGAN STANLEY CPTL		271,462	271,123	270,784			25		25		270,809		653	653	8,429	06/30/2025
12505M-AF-3	OUTFRONT MEDIA CAPITAL TL		04/21/2021	VARIOUS		324,768	328,048	330,919	330,526		(136)		(136)		330,390		(5,622)	(5,622)	12,437	11/18/2026
70323K-AE-8	PATHWAY VET ALLIANCE LLC TL B		12/31/2021	SCHEDULED REDEMPTION		3,778	3,778	3,759			19		19		3,778				29	03/31/2027
70439B-AB-8	PAYMENT ALLIANCE INTERNATIONAL INC MML		04/01/2021	SCHEDULED REDEMPTION		5,775,000	5,775,000	5,724,073	5,730,996		44,004		44,004		5,775,000				91,237	01/31/2025
71584#-AA-9	PET SUPPLIES PLUS LLC MML		03/10/2021	VARIOUS		5,436,748	5,436,748	5,396,444	5,396,069		40,679		40,679		5,436,748				112,393	07/30/2025
69338C-AH-4	PG&E CORP TL		12/31/2021	SCHEDULED REDEMPTION		25,183	25,183	25,167			16		16		25,183				509	06/23/2025
47009Y-AK-3	PHARMACEUTICAL PROD DEV INIT TL		01/13/2021	SCHEDULED REDEMPTION		2,925,038	2,925,038	2,844,707	2,865,583		59,455		59,455		2,925,038				3,697	08/18/2022
72761J-AD-8	PLASTIPAK HLDGS INCREMENTAL B		12/01/2021	VARIOUS		4,000,000	4,000,000	3,955,625	3,957,907		42,093		42,093		4,000,000				92,025	10/14/2024
73108R-AB-4	POLARIS NEWCO LLC TL B		12/31/2021	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				32	06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GRP MML		12/31/2021	SCHEDULED REDEMPTION		45,455	45,455	45,044	33,793		11,661		11,661		45,455				6,890	11/26/2026
74174*-AB-1	PRIME BUYER LLC MML		12/31/2021	SCHEDULED REDEMPTION		100,000	100,000	98,500	98,505		1,495		1,495		100,000				4,750	12/22/2026
74355E-AB-1	PROSCI INC. MML		12/31/2021	SCHEDULED REDEMPTION		133,333	133,333	132,000			1,333		1,333		133,333				1,512	10/21/2026
743768-AC-3	PROTEIN FOR PETS OPCO LLC 1ST AMENDMENT		09/30/2021	SCHEDULED REDEMPTION		9,391	9,391	9,344			47		47		9,391				154	11/30/2025
74588Y-A*-1	PUMA INT'L FINANCE SA	D	12/15/2021	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,972,500	4,987,593		12,407		12,407		5,000,000				115,494	09/14/2022
BLA07J-JP-8	PWRGRID SVCS ACQUISITION MML		12/31/2021	SCHEDULED REDEMPTION		7,654	7,654	7,578			77		77		7,654				14	09/21/2028
74908J-AB-2	QUOROM HEALTH RESOURCES LLC MML		12/31/2021	SCHEDULED REDEMPTION		32,481	32,481	32,156			325		325		32,481				1,133	05/28/2027
75008Q-AL-0	RACKSPACE HOSTING TL B 2017		02/09/2021	VARIOUS		2,984,536	2,984,536	2,922,278	2,925,358		59,179		59,179		2,984,536				32,548	11/03/2023
76168J-AR-7	RBS GLOBAL 2019 REFINANCING TL B		10/04/2021	VARIOUS		4,405,582	4,406,207	4,300,138	4,316,135		11,078		11,078		4,327,213		78,369	78,369	33,490	08/21/2024
76121Q-AH-9	RESOURCE LABEL GROUP 8TH AMEND AQUIS MML		07/08/2021	SCHEDULED REDEMPTION		2,224,547	2,224,547	2,213,424	2,213,591		10,955		10,955		2,224,547				96,690	05/26/2023
76121Q-AC-0	RESOURCE LABEL GRP LLC MML		07/08/2021	SCHEDULED REDEMPTION		5,550,906	5,550,906	5,496,958	5,520,994		29,913		29,913		5,550,906				237,948	05/26/2023
76171J-AB-7	REYNOLDS CONSUMER PROD TL 1L		01/07/2021	CREDIT SUISSE SEC LLC		4,626,492	4,632,282	4,649,447	4,649,290		(137)		(137)		4,649,154		(22,662)	(22,662)	3,173	02/04/2027
77542H-AK-1	ROHRER CORPORATION MML		10/01/2021	SCHEDULED REDEMPTION		19,043	19,043	18,852			190		190		19,043				172	03/15/2027
48268J-AC-8	SARAH LEE MML		12/31/2021	SCHEDULED REDEMPTION		44,083	44,083	43,642	43,734		348		348		44,083				1,628	07/30/2025
78404X-AH-8	SBA SENIOR FINANCE II TL B 1L		12/31/2021	SCHEDULED REDEMPTION		81,245	81,245	79,841	79,954		1,290		1,290		81,245				1,050	04/11/2025
80585B-AA-1	SCALED AGILE HLDGS MML		12/16/2021	VARIOUS		5,057,859	5,057,859	5,020,661	5,012,108		45,750		45,750		5,057,859				262,758	06/28/2024
78488C-AH-3	SEAWORLD PARKS & ENT TL B		12/31/2021	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750				11	08/25/2028
82087U-AL-1	SHEARER'S FOODS LLC TL B		12/31/2021	SCHEDULED REDEMPTION		9,570	9,570	9,570							9,570				267	09/23/2027
83204E-AC-3	SMART WAVE TECHNOLOGIES MML		12/31/2021	SCHEDULED REDEMPTION		56,290	56,290	55,586	55,601		689		689		56,290				3,057	11/05/2026
83174#-AA-0	SMILE DOCTORS LLC MML		12/23/2021	SCHEDULED REDEMPTION		2,914,005	2,914,005	2,910,553	2,908,216		5,719		5,719		2,913,936		69	69	214,502	10/06/2022
83578B-AM-5	SOPHIA LP CLOSING DATE TL		10/27/2021	SCHEDULED REDEMPTION		2,250,000	2,250,000	2,234,038	2,233,522		16,478		16,478		2,250,000				84,125	10/07/2027
84744B-AE-0	SPECIALIST RESOURCES GLOBAL 2021 DDTL		12/31/2021	SCHEDULED REDEMPTION		6,696	6,696	6,663			33		33		6,696				193	09/30/2025
84744B-AD-2	SPECIALIST RESOURCES GLOBAL DDTL		12/31/2021	SCHEDULED REDEMPTION		14,625	14,625	14,552	7,789		73		73		14,625				481	09/23/2025
84744B-AC-4	SPECIALIST RESOURCES GLOBAL MML		12/31/2021	SCHEDULED REDEMPTION		45,000	45,000	44,550	44,626		374		374		45,000				1,754	09/23/2025
78484*-AA-9	SPI LLC MML		12/21/2021	VARIOUS		1,870,576	1,870,576	1,861,146	1,858,471		12,105		12,105		1,870,576				121,192	11/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84850X-AG-7	SPIN HOLDCO INC TL B		03/04/2021	VARIOUS		2,324,429	2,324,429	2,299,263	2,297,544				26,886		2,324,429				29,118	11/14/2022
78466Y-AM-0	SRS DISTRIBUTION INC TL B		06/04/2021	SCHEDULED REDEMPTION		1,496,222	1,496,222	1,488,741	1,489,213				7,009		1,496,222				28,073	05/23/2025
78466Y-AN-8	SRS DISTRIBUTION INC TL B		11/10/2021	VARIOUS		1,762,051	1,759,863	1,749,850					572		1,750,423		11,629	11,629	26,071	05/20/2028
78466Y-AL-2	SRS DISTRIBUTION INITIAL TL		06/04/2021	SCHEDULED REDEMPTION		2,203,315	2,203,315	2,159,454	2,164,273				39,042		2,203,315				29,513	05/24/2025
78466D-BF-0	SS&C TECHNOLOGIES TL B5		10/29/2021	SCHEDULED REDEMPTION		88,880	88,880	88,312	88,385				495		88,880				1,310	04/16/2025
78472B-AC-4	SSJA BARIATRIC MANAGEMENT MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	59,400	59,537				463		60,000				3,049	08/26/2024
N8233B-AC-6	STARS GRP HLDGS BV TL B	C	12/31/2021	SCHEDULED REDEMPTION		2,083,976	2,083,976	2,084,444	2,078,824				(2,456)		2,083,976				43,241	07/21/2026
86614D-AH-1	SUMMIT MATERIALS TL B		12/31/2021	SCHEDULED REDEMPTION		5,128	5,128	5,064	5,068				60		5,128				75	11/21/2024
87583F-AJ-7	TANK HOLDING CORP TL		02/19/2021	ANTARES CAPITAL		1,389,598	1,407,188	1,412,464	1,411,841				(142)		1,411,699		(22,102)	(22,102)	8,066	03/26/2026
88023H-AE-0	TEMPO ACQUISITION LLC TL B		12/31/2021	SCHEDULED REDEMPTION		5,000	5,000	4,988					13		5,000				58	08/31/2028
88023H-AD-2	TEMPO ACQUISITION TL AMNDMNT 4		12/31/2021	VARIOUS		4,063,389	4,058,332	4,000,075	3,989,651				1,551		4,003,828		59,562	59,562	23,862	10/31/2026
69323#-AC-5	THE PROMPTCARE COS DDTL 1		09/01/2021	SCHEDULED REDEMPTION		648,000	648,000	641,650	642,311				5,689		648,000				29,516	12/30/2025
69323#-AB-7	THE PROMPTCARE COS MML		09/01/2021	SCHEDULED REDEMPTION		4,644,000	4,644,000	4,598,468	4,603,210				40,790		4,644,000				188,509	12/30/2025
87250Y-AC-3	TI ACQUISITION NC MML		12/31/2021	SCHEDULED REDEMPTION		60,000	60,000	59,571	44,692				15,308		60,000				2,391	03/19/2027
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE		12/17/2021	SCHEDULED REDEMPTION		1,910,197	1,910,197	1,891,095	1,895,159				15,038		1,910,197				103,803	11/22/2024
88770Y-AG-3	TINUITI INC DDTL		12/31/2021	SCHEDULED REDEMPTION		5,882	5,882	5,882							5,882				252	12/10/2026
88770Y-AF-5	TINUITI INC MML		12/31/2021	SCHEDULED REDEMPTION		60,784	60,784	60,025	60,031				754		60,784				3,017	12/10/2026
G8890#-AA-3	TITULARIZADORA DE CENTAM LTD 2019-1 LN	D	10/25/2021	SCHEDULED REDEMPTION		4,705,882	4,705,882	4,705,882	4,688,796				17,085		4,705,882				193,026	07/25/2024
89334G-AX-2	TRANS UNION 2019 REPLACEMENT TL B5		12/31/2021	SCHEDULED REDEMPTION		118,168	118,168	118,424	105,680				(233)		118,168				907	11/13/2026
89364M-BQ-6	TRANSDIGM INC TERM E LOAN REFI		01/08/2021	CREDIT SUISSE SEC LLC		3,110,830	3,118,627	3,050,571	3,055,782				717		3,056,498		54,332	54,332	4,360	05/30/2025
89388H-AE-7	TRANSPORTATION INSIGHT INCRMNTL DDTL		12/31/2021	SCHEDULED REDEMPTION		6,438	6,438	6,438							6,438				162	12/18/2024
89388H-AF-4	TRANSPORTATION INSIGHT INCRMNTL MML		12/31/2021	SCHEDULED REDEMPTION		55,185	55,185	53,812	53,813				1,372		55,185				2,038	12/18/2024
89388H-AB-3	TRANSPORTATION INSIGHT MML		12/31/2021	SCHEDULED REDEMPTION		19,450	19,450	19,290	19,311				139		19,450				602	12/18/2024
902518-AA-3	TYTO ATHENE, LLC MML		12/31/2021	SCHEDULED REDEMPTION		34,804	34,804	34,456					348		34,804				689	04/01/2028
90351H-AD-0	U.S. FOODSERVICE CO TL 1L		12/31/2021	SCHEDULED REDEMPTION		30,000	30,000	30,106	30,095				(95)		30,000				425	09/13/2026
90932R-AJ-3	UNITED AIRLINES INC TL B		12/31/2021	SCHEDULED REDEMPTION		15,000	15,000	15,356					(356)		15,000				309	04/14/2028
91136E-AJ-4	UNITED RENTALS NORTH AMERICA INITIAL TL		12/31/2021	VARIOUS		1,441,191	1,434,202	1,444,959	1,442,103				(1,413)		1,440,690		502	502	21,637	10/31/2025
91335P-AE-9	UNIVAR USA INC TL B3		06/03/2021	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,964,652	2,968,888				31,112		3,000,000				30,408	07/01/2024
91335P-AH-2	UNIVAR USA INC TL B5		12/31/2021	VARIOUS		987,536	988,759	969,006	969,908				3,701		973,609		13,927	13,927	21,001	07/01/2026
90351H-AB-4	US FOODS INITIAL TERM LOAN		11/22/2021	SCHEDULED REDEMPTION		1,757,563	1,757,563	1,758,367	1,758,188				(625)		1,757,563				27,488	06/27/2023
91865F-AG-4	VACO HOLDINGS LLC MML		09/21/2021	SCHEDULED REDEMPTION		1,206,860	1,206,860	1,201,378	1,202,484				4,376		1,206,860				63,485	11/09/2023
C9413P-BB-8	VALEANT PHARMACEUTICAL INCRMNTL TL		07/30/2021	SCHEDULED REDEMPTION		474,530	474,530	471,098	471,537				2,993		474,530				9,241	06/01/2025
91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL		12/31/2021	SCHEDULED REDEMPTION		3,921	3,921	3,921	3,921						3,921				63	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II MML		12/31/2021	SCHEDULED REDEMPTION		23,587	23,587	23,404	23,390				197		23,587				166	07/25/2026
92276A-AK-7	VENSURE EMPLOYER SVCS MML TERM B		09/30/2021	EXCHANGE/VARIOUS		32,065	32,065	31,791					274		32,065				544	03/26/2027
92549K-AC-4	VETCOR PROFESSIONAL PRACTICE TL		12/31/2021	SCHEDULED REDEMPTION		30,769	30,769	30,269					500		30,769				753	07/02/2025
92565E-AB-9	VICI PROPERTIES 1 TERM B LOAN		09/15/2021	SCHEDULED REDEMPTION		2,600,000	2,600,000	2,606,500	2,605,397				(5,397)		2,600,000				35,819	12/22/2024
91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML		12/23/2021	SCHEDULED REDEMPTION		304,762	304,762	301,771	302,079				2,683		304,762				15,400	09/30/2026
93625#-AB-2	WARRIOR ACQUISITIONS MML		12/31/2021	SCHEDULED REDEMPTION		11,797	11,797	11,650	11,655				142		11,797				609	09/16/2026
94184#-AA-5	WATERMILL EXPRESS LLC MML		12/31/2021	SCHEDULED REDEMPTION		13,772	13,772	13,635					138		13,772				290	04/20/2027
96667F-AB-4	WHITSONS HOLDING GRP MML		12/31/2021	SCHEDULED REDEMPTION		16,054	16,054	15,853					201		16,054				365	08/27/2027
98160U-AC-7	WORLDWIDE CLINICAL TRIALS INC		12/31/2021	SCHEDULED REDEMPTION		36,000	36,000	35,770	35,774				226		36,000				865	12/05/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						629,318,353	629,109,120	627,863,910	204,990,770		1,131,788		1,131,788		629,149,826		168,527	168,527	8,255,861	XXX
8399997. Total - Bonds - Part 4						7,765,463,411	7,727,396,727	7,593,221,987	6,934,392,239	980	(4,928,624)	24,505,127	(29,432,772)	3,243,549	7,616,878,251	(3,366,118)	37,696,499	34,330,381	289,074,395	XXX
8399998. Total - Bonds - Part 5						1,280,990,962	1,243,978,176	1,287,378,683			(1,290,994)	6,025,886	(7,316,880)		1,280,061,803		(1,525,173)	(1,525,173)	17,217,332	XXX
8399999. Total - Bonds						9,046,454,374	8,971,374,903	8,880,600,670	6,934,392,239	980	(6,219,618)	30,531,013	(36,749,651)	3,243,549	8,896,940,053	(3,366,118)	36,171,326	32,805,208	306,291,726	XXX
G7293H-18-9	PRUDENTIAL PLC PERP PFD $25PAR	D	12/23/2021	CALLED @ 25.000	291,200.000	7,279,963	25.00	7,280,000	7,280,000						7,280,000		(37)	(37)	473,200	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,279,963	XXX	7,280,000	7,280,000						7,280,000		(37)	(37)	473,200	XXX
8999997. Total - Preferred Stocks - Part 4						7,279,963	XXX	7,280,000	7,280,000						7,280,000		(37)	(37)	473,200	XXX
8999998. Total - Preferred Stocks - Part 5						400,391	XXX	400,000							400,000		391	391		XXX
8999999. Total - Preferred Stocks						7,680,354	XXX	7,680,000	7,280,000						7,680,000		354	354	473,200	XXX
313786-10-5	FHLB TOPEKA CLASS A		10/04/2021	VARIOUS	22,763.000	2,276,300		2,276,300	2,276,300						2,276,300					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313786-2#-1	FHLB TOPEKA CLASS B		10/01/2021	EXCHANGE	2,833.513	282,609		283,357	136,171	6			6		282,615		(6)	(6)	54,024	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,558,909	XXX	2,559,657	2,412,471	6			6		2,558,915		(6)	(6)	54,024	XXX
69480V-11-3	PACIFIC DYNAMIC CONSERV GROWTH		11/08/2021	DIRECT PLACEMENT	3,310.322	69,554		56,000	64,665	(8,665)			(8,665)		56,000		13,554	13,554		
69480V-13-9	PACIFIC DYNAMIC GROWTH		11/08/2021	DIRECT PLACEMENT	3,405.541	114,029		81,000	98,464	(17,464)			(17,464)		81,000		33,029	33,029		
69480V-12-1	PACIFIC DYNAMIC MODERATE GROWTH		11/08/2021	DIRECT PLACEMENT	11,598.108	327,937		246,000	293,031	(47,031)			(47,031)		246,000		81,937	81,937		
69434K-20-5	PACIFIC GLBL FOCUSED HIGH		08/05/2021	VARIOUS	999,200.000	25,422,826		24,999,984	25,419,648	(419,664)			(419,664)		24,999,984		422,842	422,842	557,161	
69434K-40-3	PACIFIC GLOBAL SENIOR LOAN ETF		10/25/2021	EXCHANGE	499,950.000	25,000,000		25,000,000	24,382,562	617,438			617,438		25,000,000				558,571	
694809-25-2	PACIFIC SELECT FOCUSED GROWTH PORT P SHS		11/08/2021	DIRECT PLACEMENT	843.029	55,910		10,992	45,294	(34,302)			(34,302)		10,992		44,919	44,919		
694809-26-0	PACIFIC SELECT TECHNOLOGY PORT P SHS		11/08/2021	DIRECT PLACEMENT	1,836.951	40,546		10,678	33,898	(23,219)			(23,219)		10,678		29,868	29,868		
C7080*-10-5	PACIFIC SERVICES CANADA LTD		01/05/2021	DIRECT PLACEMENT	1,000.000	6,327,170		3,000,000	4,514,895	(1,514,895)			(1,514,895)		3,000,000		3,327,170	3,327,170		
69448A-56-5	PF LARGE CAP VALUE, ADVISOR		03/01/2021	DIRECT PLACEMENT	764,117.248	6,240,851		7,332,877	8,695,654	(1,362,799)			(1,362,799)		7,332,877		(1,092,026)	(1,092,026)		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						63,598,823	XXX	60,737,530	63,548,110	(2,810,601)			(2,810,601)		60,737,530		2,861,293	2,861,293	1,115,732	XXX
9799997. Total - Common Stocks - Part 4						66,157,732	XXX	63,297,187	65,960,581	(2,810,595)			(2,810,595)		63,296,445		2,861,287	2,861,287	1,169,756	XXX
9799998. Total - Common Stocks - Part 5						3,026,311	XXX	3,027,270							3,027,270		(959)	(959)	3,105,558	XXX
9799999. Total - Common Stocks						69,184,044	XXX	66,324,458	65,960,581	(2,810,595)			(2,810,595)		66,323,716		2,860,328	2,860,328	4,275,314	XXX
9899999. Total - Preferred and Common Stocks						76,864,397	XXX	74,004,458	73,240,581	(2,810,595)			(2,810,595)		74,003,716		2,860,681	2,860,681	4,748,514	XXX
9999999 - Totals						9,123,318,771	XXX	8,954,605,127	7,007,632,821	(2,809,615)	(6,219,618)	30,531,013	(39,560,247)	3,243,549	8,970,943,769	(3,366,118)	39,032,008	35,665,889	311,040,241	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SZ-2	US TREASURY NT		11/01/2021	BANK OF AMERICA NA	11/15/2021	VARIOUS	750,000	753,135	753,867	753,132		(3)		(3)			735	735	3,736	3,220
0599999. Subtotal - Bonds - U.S. Governments							750,000	753,135	753,867	753,132		(3)		(3)			735	735	3,736	3,220
715638-DT-6	REPUBLIC OF PERU SR NT	D	03/03/2021	BANK OF AMERICA NA	06/01/2021	TRANSFER TO SA	5,000,000	4,830,450	4,831,150	4,831,150		700		700					39,938	
1099999. Subtotal - Bonds - All Other Governments							5,000,000	4,830,450	4,831,150	4,831,150		700		700					39,938	
88579Y-AX-9	3M CO SR NT MTN DTD 10/02/17		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	610,000	623,749	620,394	622,196		(1,554)		(1,554)			(1,801)	(1,801)	3,889	1,754
002824-BF-6	ABBOTT LABORATORIES SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	127,000	140,608	140,061	140,207		(401)		(401)			(146)	(146)	2,738	1,998
00287Y-AP-4	ABBVIE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,000,000	3,067,170	3,051,600	3,057,627		(9,543)		(9,543)			(6,027)	(6,027)	60,533	46,667
00287Y-AQ-2	ABBVIE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,490,000	1,600,111	1,580,458	1,595,378		(4,733)		(4,733)			(14,920)	(14,920)	33,227	24,883
00287Y-AX-7	ABBVIE INC SR NT		01/20/2021	JANE STREET EXECUTION	06/25/2021	DEUTSCHE BANK SEC INC	250,000	262,685	260,188	260,306		(2,379)		(2,379)			(118)	(118)	4,453	1,346
00287Y-CX-5	ABBVIE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,150,000	1,238,677	1,224,670	1,234,677		(3,999)		(3,999)			(10,008)	(10,008)	12,382	5,584
00440E-AV-9	ACE INA HLDGS CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/07/2021	U.S. BANCORP	1,900,000	2,055,116	2,038,548	2,051,589		(3,527)		(3,527)			(13,041)	(13,041)	38,190	31,471
00507V-AK-5	ACTIVISION BLIZZARD SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	835,000	899,713	893,166	897,728		(1,985)		(1,985)			(4,562)	(4,562)	8,044	3,628
00507V-AP-4	ACTIVISION BLIZZARD SR NT		06/24/2021	U.S. BANCORP	08/11/2021	U.S. BANCORP	1,500,000	1,398,120	1,406,520	1,399,369		1,249		1,249			7,151	7,151	8,325	5,794
00724P-AC-3	ADOBE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	595,000	615,641	611,535	615,052		(589)		(589)			(3,517)	(3,517)	5,188	3,198
00774M-AS-4	AERCAP IRELAND CAP/GLOBA CO GUARNT	D	01/06/2021	VARIOUS	12/23/2021	VARIOUS	15,000,000	14,831,400	14,755,250	14,858,404		27,004		27,004			(103,154)	(103,154)	221,181	
00817Y-AV-0	AETNA INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,600,000	1,649,120	1,638,400	1,644,444		(4,676)		(4,676)			(6,044)	(6,044)	23,893	16,924
00912X-BE-3	AIR LEASE CORP SR NT SER 3Y		01/13/2021	MORGAN STANLEY CAPITAL	07/27/2021	J P MORGAN SEC INC	750,000	771,713	760,583	760,027		(11,686)		(11,686)			556	556	14,146	
01609W-AQ-5	ALIBABA GRP HOLDING SR NT	D	11/01/2021	DIRECT PLACEMENT	12/21/2021	MIZUHO SEC USA INC	1,400,000	1,489,236	1,476,300	1,485,134		(4,102)		(4,102)			(8,834)	(8,834)	28,700	21,420
01609W-AT-9	ALIBABA GRP HOLDING SR NT	D	11/01/2021	DIRECT PLACEMENT	12/21/2021	MIZUHO SEC USA INC	1,725,000	1,832,243	1,829,345	1,829,875		(2,368)		(2,368)			(530)	(530)	32,095	23,623
01609W-AX-0	ALIBABA GRP HOLDING SR NT	D	02/04/2021	MORGAN STANLEY CAPITAL	03/08/2021	STIFEL, NICOLAUS & CO	1,000,000	998,390	950,180	998,403		13		13			(48,223)	(48,223)	1,830	
02007M-AF-7	ALLY AUTO RECEIVABLES TR 2018-1 CL A4		01/19/2021	BANK OF AMERICA NA	10/15/2021	SCHEDULED REDEMPTION	400,000	404,000	400,000	400,000		(4,000)		(4,000)					5,620	169
02005N-BM-1	ALLY FINANCIAL INC PERP JR SUB SER B		04/19/2021	CITIGROUP GLOBAL MKT INC	10/13/2021	J P MORGAN SEC INC	1,400,000	1,400,000	1,452,500	1,400,000							52,500	52,500	31,621	
021441-AF-7	ALTERA CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	605,000	645,765	639,443	642,675		(3,090)		(3,090)			(3,232)	(3,232)	15,296	11,438
02209S-BE-2	ALTRIA GRP INC CO GUARNT		04/09/2021	DIRECT PLACEMENT	05/04/2021	CITIGROUP SEC INC	10,000,000	12,337,775	12,131,300	12,331,589		(6,186)		(6,186)			(200,289)	(200,289)	131,306	87,000
02209S-BL-6	ALTRIA GRP INC CO GUARNT		06/30/2021	CREDIT SUISSE SECURITIES LLC	07/14/2021	VARIOUS	10,000,000	9,989,500	9,736,700	9,676,792		1,434	314,142	(312,708)			59,908	59,908	110,250	
023135-BN-5	AMAZON.COM INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,775,000	2,036,120	2,019,418	2,026,474		(9,646)		(9,646)			(7,057)	(7,057)	52,303	37,946
02666T-AC-1	AMERICAN HOMES 4 RENT SR NT		06/30/2021	BANK OF AMERICA NA	07/30/2021	SUNTRUST CPTL MKTS	650,000	640,335	658,918	640,394		59		59			18,524	18,524	1,072	
026874-DH-7	AMERICAN INTL GRP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	85,000	93,337	92,104	93,053		(284)		(284)			(948)	(948)	792	276
026874-DN-4	AMERICAN INTL GRP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,200,000	2,503,160	2,496,362	2,497,252		(5,908)		(5,908)			(890)	(890)	26,492	11,947
03027X-AA-8	AMERICAN TOWER CORP SR NT		01/26/2021	VARIOUS	05/19/2021	J P MORGAN SEC INC	750,000	786,655	776,288	776,235		(10,420)		(10,420)			53	53	24,088	12,631
03073E-AS-4	AMERISOURCEBERGEN CORP SR NT		03/25/2021	J P MORGAN SECURITIES INC	09/24/2021	BANK OF AMERICA NA	100,000	100,000	100,161	100,000							161	161	362	
031162-BY-5	AMGEN INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,500,000	1,587,705	1,577,775	1,583,889		(3,817)		(3,817)			(6,114)	(6,114)	7,292	
032095-AL-5	AMPHENOL CORP SR NT		09/07/2021	CITIGROUP GLOBAL MKT INC	11/03/2021	WELLS FARGO BANK, N.A.	1,750,000	1,743,595	1,717,433	1,743,676		81		81			(26,244)	(26,244)	5,454	
036752-AF-0	ANTHEM INC SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,200,000	3,276,288	3,261,760	3,266,152		(10,136)		(10,136)			(4,392)	(4,392)	52,969	39,333
037833-AS-9	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/07/2021	CREDIT SUISSE SEC LLC	4,500,000	4,790,070	4,750,515	4,778,000		(12,070)		(12,070)			(27,485)	(27,485)	91,856	75,469
037833-AZ-3	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,000,000	3,133,770	3,115,590	3,127,969		(5,801)		(5,801)			(12,379)	(12,379)	27,917	17,083
037833-BZ-2	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,500,000	3,669,015	3,642,975	3,664,051		(4,964)		(4,964)			(21,076)	(21,076)	33,109	20,723
037833-CG-3	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	105,000	109,979	109,242	109,642		(338)		(338)			(400)	(400)	1,208	718
037833-DB-3	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,970,000	2,106,147	2,094,425	2,102,700		(3,446)		(3,446)			(8,275)	(8,275)	16,663	7,776
037833-DE-7	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,788,290	1,781,815	1,783,344		(4,946)		(4,946)			(1,529)	(1,529)	19,133	12,600
037833-DP-2	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	3,060,000	3,127,504	3,121,384	3,126,262		(1,242)		(1,242)			(4,878)	(4,878)	19,822	9,350
037833-DU-1	APPLE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/06/2021	CREDIT SUISSE SEC LLC	4,575,000	4,459,070	4,460,808	4,460,357		1,287		1,287			451	451	43,405	35,647
037833-DW-7	APPLE INC SR NT		04/09/2021	DIRECT PLACEMENT	04/29/2021	GOLDMAN, SACHS & CO	10,000,000	9,231,454	9,258,800	9,232,411		956		956			26,389	26,389	126,611	108,208
038222-AL-9	APPLIED MATERIALS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	388,000	422,396	418,299	421,448		(949)		(949)			(3,149)	(3,149)	3,059	1,067
04621W-AD-2	ASSURED GUARANTY US HLDG CO GUARNT		05/19/2021	GOLDMAN, SACHS & CO	12/09/2021	VARIOUS	2,700,000	2,692,359	2,775,797	2,692,552		193		193			83,245	83,245	25,178	
046353-AW-8	ASTRAZENECA PLC SR NT	D	06/23/2021	U.S. BANCORP	10/12/2021	MORGAN STANLEY CPTL	2,350,000	2,222,701	2,217,037	2,226,566		3,866		3,866			(9,529)	(9,529)	22,260	12,476
00206R-BN-1	AT&T INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,220,000	1,240,886	1,235,945	1,237,901		(2,985)		(2,985)			(1,956)	(1,956)	18,325	13,344
00206R-CN-0	AT&T INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,425,000	1,522,926	1,507,707	1,518,717		(4,209)		(4,209)			(11,010)	(11,010)	29,878	22,341
00206R-HN-5	AT&T INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	100,000	110,321	108,861	109,043		(1,278)		(1,278)			(182)	(182)	3,711	2,288
00206R-KG-6	AT&T INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,900,000	1,852,956	1,850,885	1,854,053		1,097		1,097			(3,168)	(3,168)	12,714	7,838
00206R-MJ-8	AT&T INC SR NT		03/19/2021	CITIGROUP GLOBAL MKT INC	11/15/2021	VARIOUS	600,000	599,430	598,826	599,543		113		113			(717)	(717)	3,260	
00206R-GD-8	AT&T INC SR NT FRN		01/26/2021	VARIOUS	11/15/2021	VARIOUS	3,000,000	3,081,737	3,071,273	3,065,674		(16,063)		(16,063)			5,599	5,599	32,087	4,587
053015-AE-3	AUTOMATIC DATA PROCESSING SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	850,000	916,598	911,302	913,984		(2,613)		(2,613)			(2,682)	(2,682)	8,128	3,666
05329W-AR-3	AUTONATION INC SR NT		07/26/2021	BANK OF AMERICA NA	07/29/2021	GOLDMAN, SACHS & CO	2,850,000	2,844,443	2,854,190	2,844,449		6		6			9,741	9,741	463	
05348E-BC-2	AVALONBAY COMMUNITIES SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	446,000	480,712	478,134	479,892		(820)		(820)			(1,758)	(1,758)	6,422	4,202

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05348E-AX-7	AVALONBAY COMMUNITIES SR NT SER GMTN		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,150,000	1,222,473	1,215,895	1,219,750		(2,723)		(2,723)			(3,855)	(3,855)	20,920	15,643
053611-AL-3	AVERY DENNISON CORP SR NT		08/10/2021	GOLDMAN, SACHS & CO	11/18/2021	VARIOUS	1,200,000	1,199,892	1,191,820	1,199,900		8		8			(8,080)	(8,080)	2,238	
05964H-AA-3	BANCO SANTANDER SA SR NT FRN	D	01/26/2021	ROYAL BANK OF CANADA	09/15/2021	J P MORGAN SEC INC	700,000	710,780	705,611	705,086		(5,694)		(5,694)			525	525	8,438	590
05971K-AK-5	BANCO SANTANDER SR NT	D	06/23/2021	GOLDMAN, SACHS & CO	09/24/2021	CITIGROUP GLBL MKT INC	200,000	200,000	200,482	200,000							482	482	343	
06051G-FM-6	BANK OF AMERICA CORP 01/22/15		11/01/2021	DIRECT PLACEMENT	12/06/2021	GOLDMAN, SACHS & CO	5,600,000	6,037,192	5,983,600	6,023,598		(13,594)		(13,594)			(39,998)	(39,998)	84,622	61,600
06053F-AA-7	BANK OF AMERICA CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,000,000	3,183,240	3,154,590	3,168,018		(15,222)		(15,222)			(13,428)	(13,428)	50,908	33,142
06051G-FF-1	BANK OF AMERICA CORP SR NT 04/01/14		11/01/2021	DIRECT PLACEMENT	12/08/2021	BANK OF AMERICA NA	3,500,000	3,756,095	3,719,450	3,744,725		(11,370)		(11,370)			(25,275)	(25,275)	26,833	11,667
06051G-HE-2	BANK OF AMERICA CORP SR NT DTD		01/22/2021	VARIOUS	09/21/2021	JANE STREET EXECUTION	1,250,000	1,263,150	1,261,353	1,259,065		(4,085)		(4,085)			2,288	2,288	9,758	1,678
06051G-JZ-3	BANK OF AMERICA CORP SR NT FRN MTN		06/07/2021	BANK OF AMERICA NA	09/14/2021	BANK OF AMERICA NA	2,300,000	2,300,000	2,332,775	2,300,000							32,775	32,775	12,267	
06051G-FS-3	BANK OF AMERICA CORP SR NT MTN		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	5,525,000	6,033,355	5,981,807	6,014,262		(19,093)		(19,093)			(32,455)	(32,455)	84,448	53,523
06051G-FP-9	BANK OF AMERICA CORP SUB SER L		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,372,000	1,482,350	1,466,942	1,477,522		(4,828)		(4,828)			(10,579)	(10,579)	9,936	1,505
06051G-FH-7	BANK OF AMERICA SUB MTN DTD 08/26/14		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,775,000	3,001,551	2,967,224	2,990,135		(11,416)		(11,416)			(22,911)	(22,911)	37,879	21,044
075887-BV-0	BECTON DICKINSON AND CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	96,000	101,207	100,444	100,900		(307)		(307)			(456)	(456)	1,803	1,300
084670-BR-8	BERKSHIRE HATHAWAY INC SR NT		11/01/2021	DIRECT PLACEMENT	12/03/2021	BANK OF AMERICA NA	2,400,000	2,465,928	2,455,392	2,460,356		(5,572)		(5,572)			(4,964)	(4,964)	15,033	8,433
092113-AU-3	BLACK HILLS CORP SR NT		08/23/2021	U.S. BANCORP	09/24/2021	JANE STREET EXECUTION	250,000	250,000	250,145	250,000							145	145	230	
06051G-EU-9	BOA CORP SR NT MTN DTD 01/11/13		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,695,000	2,784,717	2,768,304	2,773,901		(10,815)		(10,815)			(5,597)	(5,597)	40,021	27,175
097023-AH-8	BOEING CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,200,000	1,415,040	1,393,788	1,403,266		(11,774)		(11,774)			(9,478)	(9,478)	34,980	20,140
097023-DD-4	BOEING CO SR NT		02/02/2021	BANK OF AMERICA NA	06/24/2021	MORGAN STANLEY CPTL	650,000	650,000	652,587	650,000							2,587	2,587	3,034	
099724-AJ-5	BORGWARNER INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	190,000	202,109	200,412	201,562		(546)		(546)			(1,150)	(1,150)	1,817	819
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,335,000	1,523,542	1,506,774	1,519,636		(3,906)		(3,906)			(12,862)	(12,862)	36,270	27,477
10373Q-BE-9	BP CAP MARKETS AMERICA CO GUARNT	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,145,000	1,235,799	1,220,272	1,232,599		(3,200)		(3,200)			(12,326)	(12,326)	14,750	8,677
10373Q-BJ-8	BP CAP MARKETS AMERICA CO GUARNT	C	11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,239,000	2,378,333	2,353,570	2,372,585		(5,748)		(5,748)			(19,015)	(19,015)	15,296	4,966
10373Q-AL-4	BP CAP MARKETS AMERICA CO GUARNT SER	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,032,020	1,024,940	1,028,766		(3,254)		(3,254)			(3,826)	(3,826)	17,340	13,063
10373Q-AW-0	BP CAP MARKETS AMERICA CO GUARNT SER	C	11/01/2021	DIRECT PLACEMENT	12/23/2021	CALLED @ 104.253	295,000	308,895	307,546	307,936		(959)		(959)			(12,936)	(12,936)	17,948	4,032
10373Q-AZ-3	BP CAP MARKETS AMERICA CO GUARNT SER	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,140,000	1,243,968	1,229,228	1,241,136		(2,832)		(2,832)			(11,908)	(11,908)	8,294	1,932
05565Q-DN-5	BP CAPITAL MARKETS PLC CO GUARNT	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,720,000	1,862,020	1,838,216	1,858,450		(3,570)		(3,570)			(20,235)	(20,235)	15,353	6,580
07330M-AA-5	BRANCH BANKING & TR SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	859,000	943,526	935,777	940,996		(2,530)		(2,530)			(5,218)	(5,218)	5,168	91
07330M-AB-3	BRANCH BANKING & TR SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,700,000	1,837,938	1,818,065	1,832,545		(5,393)		(5,393)			(14,480)	(14,480)	17,289	7,703
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN SR NT		11/01/2021	DIRECT PLACEMENT	11/26/2021	TENDER @ 109.300	421,000	456,541	460,153	455,723		(818)		(818)			(34,723)	(34,723)	45,816	5,582
110122-CR-7	BRISTOL-MYERS SQUIBB CO SR NT		04/09/2021	DIRECT PLACEMENT	04/27/2021	DEUTSCHE BANK SEC INC	20,000,000	23,797,451	23,930,200	23,793,512		(3,940)		(3,940)			136,689	136,689	432,083	382,500
110122-DT-2	BRISTOL-MYERS SQUIBB CO SR NT		01/13/2021	MORGAN STANLEY CAPITAL	02/10/2021	JANE STREET EXECUTION	1,000,000	1,001,730	1,001,710	1,001,573		(157)		(157)			137	137	1,328	925
12189L-AM-3	BURLINGTN NORTH SANTA FE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	175,000	179,946	178,831	179,388		(558)		(558)			(557)	(557)	1,488	671
12189T-AA-2	BURLINGTN NORTH SANTA FE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,700,000	2,077,893	2,060,655	2,064,050		(13,843)		(13,843)			(3,395)	(3,395)	63,467	44,956
13607G-RS-5	CANADIAN IMPERIAL BANK SR NT	A	01/22/2021	JANE STREET EXECUTION	02/04/2021	MARKETAXESS	250,000	250,738	250,650	250,729		(8)		(8)			(79)	(79)	188	146
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO GUARNT	A	11/17/2021	GOLDMAN, SACHS & CO	12/09/2021	CITIGROUP GLBL MKT INC	950,000	945,041	967,604	945,047		6		6			22,557	22,557	871	
14040H-CD-5	CAPITAL ONE FINANCIAL CO SR NT		01/26/2021	VARIOUS	07/29/2021	BANK OF AMERICA NA	1,500,000	1,570,193	1,555,470	1,554,204		(15,989)		(15,989)			1,266	1,266	28,275	7,728
14040H-BJ-3	CAPITAL ONE FINANCIAL CO SUB		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,700,000	2,956,959	2,928,798	2,947,944		(9,015)		(9,015)			(19,146)	(19,146)	17,010	630
142339-AF-7	CARLISLE COMPANIES INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,700,000	1,742,959	1,732,351	1,736,555		(6,404)		(6,404)			(4,204)	(4,204)	39,313	29,396
142339-AK-6	CARLISLE COS INC SR NT		09/14/2021	J P MORGAN SECURITIES INC	10/05/2021	JANE STREET EXECUTION	300,000	299,835	299,859	299,837		2		2			22	22	41	
14913R-2C-0	CATERPILLAR FINL SERVICE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,295,000	1,308,416	1,299,856	1,307,837		(579)		(579)			(7,981)	(7,981)	11,579	8,659
14913Q-2E-8	CATERPILLAR FINL SERVICE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	610,000	623,585	621,566	621,628		(1,957)		(1,957)			(63)	(63)	8,987	6,568
14913Q-2S-7	CATERPILLAR FINL SERVICE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	575,000	611,081	605,797	608,426		(2,656)		(2,656)			(2,629)	(2,629)	11,660	8,395
124857-AQ-6	CBS CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	930,000	1,014,584	1,005,730	1,011,570		(3,014)		(3,014)			(5,840)	(5,840)	16,740	10,953
14987B-AE-3	CC HLDGS GS V LLC/CRO SR SEC		01/26/2021	VARIOUS	06/22/2021	MORGAN STANLEY CPTL	750,000	805,411	794,985	794,989		(10,422)		(10,422)			(4)	(4)	19,967	7,805
12513G-BG-3	CDW LLC/CDW FINANCE SR NT		11/23/2021	J P MORGAN SECURITIES INC	12/03/2021	GOLDMAN, SACHS & CO	1,750,000	1,750,000	1,764,210	1,750,000							14,210	14,210	779	
15089Q-AD-6	CELANESE US HLDGS LLC CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	450,000	467,874	464,720	464,687		(3,187)		(3,187)			33	33	5,897	2,659
15189T-AZ-0	CENTERPOINT ENERGY INC SR NT FRN		05/11/2021	MIZUHO SECURITIES USA INC	09/24/2021	MILLENNIUM ADVISORS	250,000	250,000	250,328	250,000							328	328	656	
15189W-AL-4	CENTERPOINT ENERGY RES SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	550,000	611,391	605,490	609,997		(1,394)		(1,394)			(4,507)	(4,507)	5,256	1,833
15189W-AN-0	CENTERPOINT ENERGY RES SR NT FRN		02/26/2021	MITSUBISHI TRUST	10/05/2021	TORONTO DOMINION	300,000	300,000	300,019	300,000							19	19	1,189	
161175-BB-9	CHARTER COMM OPT LLC/CAP SR SEC		01/13/2021	MORGAN STANLEY CAPITAL	09/09/2021	MARKETAXESS	1,000,000	1,053,060	1,027,620	1,030,102		(22,958)		(22,958)			(2,482)	(2,482)	50,840	21,328
161175-CD-4	CHARTER COMM OPT LLC/CAP SR SEC		09/27/2021	MORGAN STANLEY CAPITAL	10/08/2021	BANK OF AMERICA NA	750,000	748,763	744,593	748,763		0		0			(4,170)	(4,170)	47	
161175-BP-8	CHARTER COMM OPT LLC/CAP SR SEC FRN		02/18/2021	MIZUHO SECURITIES USA INC	09/24/2021	MARKETAXESS	700,000	721,063	720,084	716,346		(4,717)		(4,717)			3,737	3,737	8,444	757
166764-BT-6	CHEVRON CORP SR NT		11/01/2021	DIRECT PLACEMENT	11/30/2021	U.S. BANCORP	3,700,000	3,872,790	3,853,624	3,866,487		(6,303)		(6,303)			(12,863)	(12,863)	26,481	17,257
171239-AH-9	CHUBB INA HLDGS INC CO GUARNT		11/15/2021	WELLS FARGO BANK, N.A.	11/17/2021	JEFFERIES LLC	2,000,000	1,998,360	2,001,560	1,998,360		0		0			3,200	3,200	158	
125523-AC-4	CIGNA CORP CO GUARFRN		01/22/2021	VARIOUS	08/06/2021	MIZUHO SEC USA INC	1,125,000	1,140,034	1,140,118	1,136,670		(3,364)		(3,364)			3,448	3,448	7,061	130
125523-BV-1	CIGNA CORP SR NT		01/26/2021	GOLDMAN, SACHS & CO	03/02/2021	JANE STREET EXECUTION	500,000	529,475	528,310	528,286		(1,189)		(1,189)			24	24	2,042	542

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17275R-BC-5	CISCO SYSTEMS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	670,000	717,671	712,920	716,000		(1,670)		(1,670)			(3,080)	(3,080)	6,533	3,459
17275R-BH-4	CISCO SYSTEMS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	480,000	493,867	490,848	492,729		(1,138)		(1,138)			(1,881)	(1,881)	2,845	1,203
172967-MV-0	CITIGRP INC PERP JR SUB FRN		02/10/2021	CITIGROUP GLOBAL MKT INC	02/18/2021	GOLDMAN, SACHS & CO	100,000	100,000	100,250	100,000							250	250	43	
17308C-C4-6	CITIGRP INC SR NT		01/26/2021	VARIOUS	04/27/2021	JANE STREET EXECUTION	2,750,000	2,791,318	2,776,345	2,777,020		(14,298)		(14,298)			(675)	(675)	30,907	13,583
172967-LN-9	CITIGRP INC SR NT FRN		01/22/2021	MIZUHO SECURITIES USA INC	11/15/2021	VARIOUS	1,250,000	1,262,730	1,256,373	1,255,927		(6,803)		(6,803)			447	447	13,546	2,152
172967-JT-9	CITIGRP INC SUB		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,500,000	2,735,375	2,709,425	2,726,239		(9,136)		(9,136)			(16,814)	(16,814)	58,972	43,083
172967-KJ-9	CITIGRP INC SUB		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	4,100,000	4,574,616	4,519,635	4,559,459		(15,157)		(15,157)			(39,824)	(39,824)	54,484	27,242
177376-AF-7	CITRIX SYSTEMS INC SR NT		02/11/2021	MILLENNIUM ADVISORS	10/20/2021	VARIOUS	2,000,000	2,163,040	2,032,208	2,152,009		(11,031)		(11,031)			(119,801)	(119,801)	74,727	30,250
177376-AG-5	CITRIX SYSTEMS INC SR NT		02/09/2021	J P MORGAN SECURITIES INC	11/12/2021	MORGAN STANLEY CPTL	1,700,000	1,696,362	1,655,069	1,696,885		523		523			(41,816)	(41,816)	15,819	
198280-AF-6	COLUMBIA PIPELINE GRP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	105,000	115,653	114,461	115,203		(450)		(450)			(743)	(743)	2,704	1,969
20030N-CS-8	COMCAST CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/02/2021	MORGAN STANLEY CPTL	2,250,000	2,472,683	2,445,975	2,467,341		(5,342)		(5,342)			(21,366)	(21,366)	12,591	3,950
20030N-CT-6	COMCAST CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,185,000	2,494,003	2,481,395	2,487,525		(6,478)		(6,478)			(6,130)	(6,130)	18,136	4,030
20030N-DG-3	COMCAST CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,575,000	1,717,931	1,712,750	1,715,518		(2,414)		(2,414)			(2,768)	(2,768)	12,793	4,463
21688A-AQ-5	COOPERAT RABOBANK UA/NY SR NT	D	01/26/2021	GOLDMAN, SACHS & CO	02/04/2021	GOLDMAN, SACHS & CO	500,000	500,265	501,135	500,263		(2)		(2)			872	872	135	83
21684A-AF-3	COOPERATIEVE RABOBANK UA CO GUARNT	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,165,000	1,266,646	1,252,014	1,263,440		(3,206)		(3,206)			(11,426)	(11,426)	32,056	12,135
22003B-AN-6	CORP OFFICE PROP LP CO GUARNT		08/02/2021	J P MORGAN SECURITIES INC	08/30/2021	U.S. BANCORP	1,550,000	1,549,582	1,540,313	1,549,584		3		3			(9,272)	(9,272)	1,722	
22546Q-AP-2	CREDIT SUISSE NY SR NT MTN DTD	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	250,000	267,283	264,800	266,355		(927)		(927)			(1,555)	(1,555)	2,719	1,309
22822V-AK-7	CROWN CASTLE INTL CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,245,000	2,462,136	2,437,688	2,457,114		(5,023)		(5,023)			(19,425)	(19,425)	31,280	18,010
22945E-BA-8	CSAIL COMMERCIAL MTG TRUS CL C		03/23/2021	CREDIT SUISSE SECURITIES LLC	08/01/2021	TRANSFER TO SA	3,000,000	3,046,122	3,044,814	3,044,814		(1,308)		(1,308)					47,559	9,315
126650-CQ-1	CVS HEALTH CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,070,000	3,175,301	3,153,504	3,161,364		(13,937)		(13,937)			(7,860)	(7,860)	81,824	60,760
126650-DF-4	CVS HEALTH CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,858,430	1,839,828	1,855,042		(3,388)		(3,388)			(15,215)	(15,215)	19,250	11,083
23331A-BE-8	D.R. HORTON INC SR NT		01/27/2021	MITSUBISHI TRUST	10/05/2021	BANK OF AMERICA NA	500,000	527,145	513,360	515,711		(11,434)		(11,434)			(2,351)	(2,351)	23,212	8,142
24703T-AA-4	DELL INT LLC / EMC CORP SR SEC		11/01/2021	DIRECT PLACEMENT	12/22/2021	CALLED @ 106.190	1,215,000	1,295,506	1,287,439	1,289,461		(6,045)		(6,045)			(43,743)	(43,743)	74,894	25,016
24703T-AD-8	DELL INT LLC / EMC CORP SR SEC		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,055,000	1,241,271	1,221,131	1,235,288		(5,983)		(5,983)			(14,157)	(14,157)	33,873	23,993
25470D-AL-3	DISCOVERY COMMS CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	855,000	964,320	955,480	960,566		(3,754)		(3,754)			(5,087)	(5,087)	12,336	5,819
25470D-AM-1	DISCOVERY COMMS CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	744,000	789,302	780,605	786,362		(2,941)		(2,941)			(5,757)	(5,757)	8,167	3,770
25470D-BE-8	DISCOVERY COMMS CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,374,000	1,484,744	1,465,550	1,480,130		(4,615)		(4,615)			(14,580)	(14,580)	28,946	20,503
25746U-DL-0	DOMINION ENERGY INC SR NT SER C		08/10/2021	BARCLAYS CAPITAL INC	12/13/2021	VARIOUS	2,700,000	2,696,139	2,658,709	2,696,235		96		96			(37,526)	(37,526)	16,944	
25731V-AA-2	DOMINION ENERGY SOUTH 1ST MTG SER A		11/18/2021	U.S. BANCORP	12/09/2021	NIKKO SECURITIES CO	1,000,000	999,380	1,004,610	999,382		2		2			5,228	5,228	894	
26078J-AD-2	DOWDUPONT INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,300,000	2,688,424	2,670,645	2,680,436		(7,988)		(7,988)			(9,791)	(9,791)	67,016	50,111
26441C-AW-5	DUKE ENERGY CORP SR NT		01/26/2021	VARIOUS	03/03/2021	VARIOUS	1,500,000	1,544,863	1,541,675	1,542,083		(2,779)		(2,779)			(408)	(408)	19,233	15,733
26441Y-AX-5	DUKE REALTY LP CO GUARNT		01/26/2021	VARIOUS	08/08/2021	CALLED @ 105.253	1,750,000	1,856,050	1,841,929	1,829,466		(26,584)		(26,584)			(79,466)	(79,466)	143,560	17,143
26441Y-AZ-0	DUKE REALTY LP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	587,000	628,853	624,110	627,512		(1,341)		(1,341)			(3,402)	(3,402)	9,380	6,412
26078J-AB-6	DUPONT DE NEMOURS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,875,000	1,998,225	1,979,625	1,988,899		(9,326)		(9,326)			(9,274)	(9,274)	48,620	36,356
26078J-AH-3	DUPONT DE NEMOURS INC SR NT FRN		01/22/2021	JANE STREET EXECUTION	09/09/2021	MIZUHO SEC USA INC	500,000	509,850	509,917	507,671		(2,179)		(2,179)			2,246	2,246	5,359	1,313
278642-AS-2	EBAY INC SR NT		01/26/2021	VARIOUS	03/25/2021	MARKETAXESS	875,000	913,953	910,534	910,435		(3,517)		(3,517)			98	98	15,975	11,573
281020-AJ-6	EDISON INTL SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	115,000	117,647	116,963	117,349		(298)		(298)			(386)	(386)	961	433
86765B-AN-9	ENERGY TRANSFER LP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	75,000	79,631	78,787	79,338		(293)		(293)			(551)	(551)	761	266
29273R-BC-2	ENERGY TRANSFER LP SR NT SER		04/09/2021	DIRECT PLACEMENT	04/26/2021	J P MORGAN SEC INC	19,818,000	26,283,703	26,398,369	26,227,440		(56,262)		(56,262)			170,928	170,928	740,285	649,452
29273R-AZ-2	ENERGY TRANSFER OPERATNG CO GUARNT		04/09/2021	DIRECT PLACEMENT	04/30/2021	BARCLAYS CAPITAL INC	6,766,000	7,712,976	7,665,201	7,711,483		(1,493)		(1,493)			(46,282)	(46,282)	36,903	7,828
29278N-AE-3	ENERGY TRANSFER PARTNERS SER 30Y		04/09/2021	DIRECT PLACEMENT	04/26/2021	J P MORGAN SEC INC	10,000,000	11,488,511	11,648,900	11,487,317		(1,194)		(1,194)			161,583	161,583	221,667	188,333
29359U-AC-3	ENSTAR GRP LTD SR NT		08/18/2021	WELLS FARGO BANK, N.A.	09/23/2021	SUNTRUST CPTL MKTS	400,000	399,316	397,824	399,321		5		5			(1,497)	(1,497)	1,137	
29364G-AN-3	ENTERGY CORP SR NT		03/02/2021	CITIGROUP GLOBAL MKT INC	04/29/2021	GOLDMAN, SACHS & CO	200,000	199,304	196,666	199,318		14		14			(2,652)	(2,652)	612	
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	165,000	174,928	173,395	174,262		(666)		(666)			(867)	(867)	2,360	1,359
29379V-BT-9	ENTERPRISE PRODUCTS OPER CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,000,000	2,259,280	2,241,840	2,253,877		(5,403)		(5,403)			(12,037)	(12,037)	16,369	3,458
26884A-BJ-1	ERP OPERATING LP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	880,000	961,532	959,358	959,646		(1,886)		(1,886)			(288)	(288)	9,924	5,133
29717P-AR-8	ESSEX PORTFOLIO LP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	695,000	754,958	748,988	753,343		(1,614)		(1,614)			(4,356)	(4,356)	3,919	
30161N-AW-1	EXELON CORP JR SUB		01/26/2021	VARIOUS	10/20/2021	VARIOUS	3,000,000	3,117,705	3,067,460	3,070,886		(46,819)		(46,819)			(3,426)	(3,426)	71,494	14,959
30231G-AF-9	EXXON MOBIL CORPORATION SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,200,000	2,307,096	2,288,220	2,302,562		(4,534)		(4,534)			(14,342)	(14,342)	17,714	9,105
30231G-AR-3	EXXON MOBIL CORPORATION SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	500,000	512,870	510,705	511,375		(1,495)		(1,495)			(670)	(670)	4,392	2,272
31620M-BR-6	FIDELITY NATIONAL INFORM SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	975,000	955,559	947,252	956,233		675		675			(8,982)	(8,982)	3,613	1,869
31620M-BQ-8	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC	09/24/2021	JANE STREET EXECUTION	400,000	399,764	399,204	399,809		45		45			(605)	(605)	1,373	
316773-CP-3	FIFTH THIRD BANCORP SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	500,000	534,190	528,575	531,813		(2,377)		(2,377)			(3,238)	(3,238)	9,615	6,271
31847R-AH-5	FIRST AMERICAN FINANCIAL SR NT		07/27/2021	J P MORGAN SECURITIES INC	09/17/2021	VARIOUS	1,400,000	1,395,282	1,381,340	1,395,322		40		40			(13,982)	(13,982)	3,220	
337738-AQ-1	FISERV INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,020,000	1,076,314	1,066,471	1,071,775		(4,539)		(4,539)			(5,304)	(5,304)	9,259	3,230
343498-AC-5	FLOWERS FOODS INC SR NT		03/02/2021	DEUTSCHE BANK SECURITIES INC	03/02/2021	STIFEL, NICOLAUS & CO	1,100,000	1,094,654	1,096,590	1,094,654							1,936	1,936		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34959E-AB-5	FORTINET INC SR NT		02/24/2021	BANK OF AMERICA NA	07/30/2021	MORGAN STANLEY CPTL	1,650,000	1,644,390	1,676,780	1,644,596		206		206			32,183	32,183	14,923	
34964C-AA-4	FORTUNE BRANDS HOME & SE SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,375,000	2,576,899	2,548,993	2,569,080		(7,819)		(7,819)			(20,087)	(20,087)	49,611	35,889
361448-BG-7	GATX CORP SR NT		06/30/2021	BANK OF AMERICA NA	07/23/2021	VARIOUS	10,000,000	9,924,800	9,612,500	9,534,819		5,328	395,309	(389,981)			77,681	77,681	89,986	
36962G-T9-5	GENERAL ELEC CO SR NT MTN DTD 01/05/06		11/01/2021	DIRECT PLACEMENT	12/01/2021	TENDER @ 116.809	795,000	925,094	928,632	922,581		(2,513)		(2,513)			(127,581)	(127,581)	151,526	14,217
370334-BT-0	GENERAL MILLS INC SR NT		01/26/2021	VARIOUS	02/10/2021	VARIOUS	1,500,000	1,633,290	1,641,020	1,631,111		(2,179)		(2,179)			9,909	9,909	26,716	23,928
370334-CE-2	GENERAL MILLS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,200,000	1,265,880	1,255,032	1,260,689		(5,191)		(5,191)			(5,657)	(5,657)	8,633	1,727
37045X-BY-1	GENERAL MOTORS CO SR NT		01/26/2021	GOLDMAN, SACHS & CO	06/24/2021	GOLDMAN, SACHS & CO	250,000	258,515	256,285	256,030		(2,485)		(2,485)			255	255	3,894	613
37045X-BX-3	GENERAL MOTORS FINL CO GUARFRN		01/20/2021	VARIOUS	03/04/2021	MIZUHO SEC USA INC	600,000	606,374	607,752	605,783		(591)		(591)			1,969	1,969	1,705	444
375558-BW-2	GILEAD SCIENCES INC SR NT		01/13/2021	BANK OF AMERICA NA	02/26/2021	SUSQUEHANNA FINANCIAL	500,000	501,355	500,880	501,105		(250)		(250)			(225)	(225)	1,583	1,094
38144G-AE-1	GOLDMAN SACHS GRP INC PERP JR SUB FRN		04/19/2021	GOLDMAN, SACHS & CO	10/06/2021	GOLDMAN, SACHS & CO	1,200,000	1,200,000	1,215,000	1,200,000							15,000	15,000	20,520	
38141G-WB-6	GOLDMAN SACHS GRP INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,150,000	2,328,407	2,307,273	2,322,103		(6,304)		(6,304)			(14,830)	(14,830)	34,720	21,843
38141G-WM-2	GOLDMAN SACHS GRP INC SR NT FRN		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,525,000	2,565,501	2,554,467	2,557,512		(7,989)		(7,989)			(3,046)	(3,046)	30,359	19,764
38141G-XP-4	GOLDMAN SACHS GRP INC SR NT SER FXD		01/26/2021	VARIOUS	06/07/2021	GOLDMAN, SACHS & CO	2,500,000	2,501,165	2,501,375	2,500,739		(426)		(426)			636	636	4,409	13
406216-BG-5	HALLIBURTON CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	100,000	108,959	107,571	108,623		(336)		(336)			(1,052)	(1,052)	2,343	1,752
413875-AW-5	HARRIS CORPORATION SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,085,000	1,237,573	1,219,518	1,234,234		(3,339)		(3,339)			(14,715)	(14,715)	25,461	18,035
404119-CB-3	HCA INC SR SEC		06/21/2021	BANK OF AMERICA NA	06/30/2021	CREDIT SUISSE SEC LLC	5,000,000	4,975,050	5,019,200	4,975,053		3		3			44,147	44,147	972	
42250P-AC-7	HEALTHPEAK PROPERTIES SR NT		06/30/2021	WELLS FARGO BANK, N.A.	09/27/2021	U.S. BANCORP	200,000	199,754	197,794	199,763		9		9			(1,969)	(1,969)	578	
427866-AX-6	HERSHEY CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	415,000	432,243	430,089	431,701		(542)		(542)			(1,612)	(1,612)	3,500	2,015
437076-BT-8	HOME DEPOT INC SR NT		11/01/2021	DIRECT PLACEMENT	12/06/2021	J P MORGAN SEC INC	3,000,000	3,194,760	3,175,830	3,191,504		(3,257)		(3,257)			(15,674)	(15,674)	19,600	10,967
438516-BL-9	HONEYWELL INTL SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,250,000	1,315,463	1,303,938	1,313,490		(1,973)		(1,973)			(9,552)	(9,552)	4,861	
440452-AG-5	HORMEL FOODS CORP SR NT		05/25/2021	J P MORGAN SECURITIES INC	09/24/2021	VARIOUS	800,000	799,856	801,508	799,868		12		12			1,640	1,640	1,268	
444859-BA-9	HUMANA INC SR NT		01/15/2021	DEUTSCHE BANK SECURITIES INC	07/28/2021	MORGAN STANLEY CPTL	400,000	417,612	411,952	412,650		(4,962)		(4,962)			(698)	(698)	8,365	1,715
444859-BJ-0	HUMANA INC SR NT		01/26/2021	VARIOUS	07/28/2021	WELLS FARGO BANK, N.A.	750,000	783,508	773,790	774,507		(9,001)		(9,001)			(717)	(717)	13,594	2,558
444859-BP-6	HUMANA INC SR NT		07/30/2021	VARIOUS	11/18/2021	VARIOUS	1,200,000	1,199,778	1,198,148	1,199,738		(40)		(40)			(1,590)	(1,590)	1,964	
444859-BR-2	HUMANA INC SR NT		07/29/2021	GOLDMAN, SACHS & CO	11/05/2021	JEFFERIES LLC	500,000	499,020	489,020	499,042		22		22			(10,022)	(10,022)	2,867	
337915-AA-0	HUNTINGTON BANCSHARES SUB		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,182,000	2,276,284	2,257,977	2,265,518		(10,766)		(10,766)			(7,541)	(7,541)	36,649	22,938
459200-AR-2	IBM CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	475,000	587,941	583,015	585,043		(2,897)		(2,897)			(2,028)	(2,028)	11,982	7,386
459200-HP-9	IBM CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,828,000	1,916,201	1,900,901	1,908,401		(7,800)		(7,800)			(7,500)	(7,500)	25,021	15,424
459200-JZ-5	IBM CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,425,000	1,537,718	1,523,197	1,533,974		(3,743)		(3,743)			(10,777)	(10,777)	28,999	21,684
459200-KA-8	IBM CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	2,000,000	2,190,640	2,170,160	2,186,999		(3,641)		(3,641)			(16,839)	(16,839)	43,167	32,278
452308-AT-6	ILLINOIS TOOL WORKS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,700,000	1,795,693	1,780,580	1,789,385		(6,308)		(6,308)			(8,805)	(8,805)	19,172	9,917
452308-AX-7	ILLINOIS TOOL WORKS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,500,000	1,587,765	1,571,445	1,585,146		(2,619)		(2,619)			(13,701)	(13,701)	24,513	18,329
456837-AV-5	ING GROEP NV SR NT SER VAR	D	03/24/2021	GOLDMAN, SACHS & CO	09/10/2021	CITIGROUP GLBL MKT INC	600,000	600,000	607,656	600,000							7,656	7,656	4,689	
45866F-AA-2	INTERCONTINENTALEXCHANGE CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,500,000	2,655,975	2,632,725	2,644,523		(11,452)		(11,452)			(11,798)	(11,798)	18,889	4,444
460690-BL-3	INTERPUBLIC GRP COS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	CALLED @ 106.344	195,000	208,968	207,371	208,094		(874)		(874)			(723)	(723)	1,638	364
466313-AL-7	JABIL INC SR NT		04/07/2021	J P MORGAN SECURITIES INC	09/23/2021	FIFTH THIRD BANK, THE	2,050,000	2,049,611	2,065,170	2,049,644		34		34			15,526	15,526	15,779	
478111-AB-3	JOHNS HOPKINS HEALTH SYS SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	J P MORGAN SEC INC	1,600,000	1,632,192	1,640,000	1,629,197		(2,995)		(2,995)			10,803	10,803	26,809	20,414
478160-BH-6	JOHNSON & JOHNSON SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	900,000	953,334	944,622	949,394		(3,940)		(3,940)			(4,772)	(4,772)	17,044	12,319
46625H-JT-8	JPMORGAN CHASE & CO SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,100,000	2,240,280	2,220,666	2,231,361		(8,919)		(8,919)			(10,695)	(10,695)	32,098	20,344
46625H-JY-7	JPMORGAN CHASE & CO SUB		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,750,000	4,032,038	3,981,188	4,018,006		(14,032)		(14,032)			(36,818)	(36,818)	41,576	20,586
46625H-JJ-0	JPMORGAN CHASE & CO SUB NT		11/01/2021	DIRECT PLACEMENT	12/06/2021	J P MORGAN SEC INC	5,875,000	6,114,289	6,077,805	6,094,896		(19,392)		(19,392)			(17,091)	(17,091)	20,379	
487836-BL-1	KELLOGG CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	545,000	559,377	554,865	557,707		(1,670)		(1,670)			(2,842)	(2,842)	4,829	2,498
487836-BP-2	KELLOGG CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	700,000	751,079	742,476	749,336		(1,743)		(1,743)			(6,860)	(6,860)	5,435	1,896
489170-AF-7	KENNAMETAL INC SR NT		02/08/2021	BANK OF AMERICA NA	02/08/2021	J P MORGAN SEC INC	1,800,000	1,798,902	1,820,646	1,798,902							21,744	21,744		
49327M-3A-0	KEY BANK NA SR NT SER BKNT		01/22/2021	VARIOUS	03/09/2021	VARIOUS	1,000,000	1,001,750	1,000,325	1,001,634		(116)		(116)			(1,309)	(1,309)	946	394
49427R-AL-6	KILROY REALTY LP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,719,000	1,893,564	1,871,097	1,886,837		(6,727)		(6,727)			(15,740)	(15,740)	17,966	6,267
494368-BY-8	KIMBERLY-CLARK CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	370,000	422,340	418,962	421,243		(1,097)		(1,097)			(2,281)	(2,281)	2,273	
494368-CB-7	KIMBERLY-CLARK CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	725,000	788,409	782,609	787,325		(1,083)		(1,083)			(4,717)	(4,717)	5,681	2,185
494550-BL-9	KINDER MORGAN ENER PART SR NT		01/26/2021	VARIOUS	07/27/2021	VARIOUS	1,500,000	1,571,345	1,553,175	1,555,375		(15,970)		(15,970)			(2,200)	(2,200)	44,822	23,261
500255-AX-2	KOHL'S CORPORATION SR NT		03/30/2021	CITIGROUP GLOBAL MKT INC	09/30/2021	JEFFERIES LLC	500,000	500,285	512,410	500,273		(12)		(12)			12,137	12,137	8,625	47
502431-AJ-8	L3HARRIS TECH INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	575,000	602,997	597,603	600,330		(2,667)		(2,667)			(2,727)	(2,727)	11,807	8,363
50540R-AN-2	LAB CORP OF AMER HLDGS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,055,420	1,046,250	1,051,148		(4,272)		(4,272)			(4,898)	(4,898)	6,222	
512807-AU-2	LAM RESEARCH CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	800,000	910,744	896,376	908,567		(2,177)		(2,177)			(12,191)	(12,191)	9,067	4,089
52532X-AB-1	LEIDOS INC CO GUARNT SER WI		06/23/2021	EXCHANGE	06/29/2021	MILLENNIUM ADVISORS	750,000	782,423	779,933	782,045		(378)		(378)			(2,112)	(2,112)	2,827	2,335
534187-BF-5	LINCOLN NATIONAL CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	850,000	924,214	917,193	921,934		(2,279)		(2,279)			(4,742)	(4,742)	8,987	4,194
53944Y-AN-3	LLOYDS BANKING GRP PLC SR NT	D	03/04/2021	CITIGROUP GLOBAL MKT INC	09/21/2021	BANK OF AMERICA NA	400,000	400,000	401,200	400,000							1,200	1,200	1,483	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53944Y-AA-1	LLOYDS BANKING GRP PLC SUB	D	11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	3,400,000	3,700,288	3,660,406	3,686,140		(14,148)		(14,148)			(25,734)	(25,734)	97,325	75,225
539830-BH-1	LOCKHEED MARTIN CORP SR NT SER 10YR		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,735,000	1,889,831	1,877,010	1,884,269		(5,563)		(5,563)			(7,259)	(7,259)	27,717	18,136
548661-DP-9	LOWE'S COS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/03/2021	BANK OF AMERICA NA	2,000,000	2,141,620	2,133,380	2,139,159		(2,461)		(2,461)			(5,779)	(5,779)	36,856	30,656
50249A-AE-3	LYB INT FINANCE III CO GUARFRN		01/27/2021	VARIOUS	09/22/2021	MARKETAXESS	1,000,000	1,003,131	1,000,850	1,000,085		(3,046)		(3,046)			765	765	8,731	610
552081-AK-7	LYONDELLBASELL IND NV SR NT SER WI		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,350,000	1,488,146	1,470,501	1,479,526		(8,620)		(8,620)			(9,025)	(9,025)	15,525	3,450
55279H-AK-6	MANUF & TRADERS TR CO SR NT SER BKNT		11/01/2021	DIRECT PLACEMENT	12/02/2021	MORGAN STANLEY CPTL	3,800,000	4,006,530	3,980,690	4,000,495		(6,035)		(6,035)			(19,805)	(19,805)	36,733	26,019
571903-AV-5	MARRIOTT INTL SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,021,780	1,016,890	1,019,173		(2,607)		(2,607)			(2,283)	(2,283)	11,458	6,597
573284-AY-2	MARTIN MARIETTA SR NT		06/21/2021	SUNTRUST CAPITAL MARKETS INC	09/21/2021	SUNTRUST CPTL MKTS	350,000	349,958	350,763	349,963		5		5			800	800	512	
57772K-AB-7	MAXIM INTEGRATED PRODUCT SR NT		11/01/2021	DIRECT PLACEMENT	11/04/2021	CALLED @ 103.823	1,000,000	1,032,820	1,038,231	1,032,622		(198)		(198)			(32,622)	(32,622)	42,825	4,313
579780-AR-8	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA	08/06/2021	VARIOUS	1,200,000	1,196,832	1,182,696	1,196,961		129		129			(14,265)	(14,265)	2,250	
579780-AS-6	MCCORMICK & CO SR NT		02/08/2021	BANK OF AMERICA NA	03/02/2021	CREDIT SUISSE SEC LLC	1,350,000	1,339,362	1,309,163	1,339,424		62		62			(30,261)	(30,261)	1,596	
58013M-FF-6	MCDONALD'S CORP SR NT MTN DTD 03/16/18		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	715,000	796,210	785,849	794,353		(1,857)		(1,857)			(8,503)	(8,503)	6,491	2,264
58013M-FN-9	MCDONALD'S CORP SR NT MTN DTD 03/27/20		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,145,000	1,223,192	1,214,570	1,219,961		(3,231)		(3,231)			(5,391)	(5,391)	18,473	12,595
58933Y-AX-3	MERCK & CO INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	3,000,000	3,296,130	3,272,070	3,290,288		(5,842)		(5,842)			(18,218)	(18,218)	31,167	15,300
595112-BM-4	MICRON TECHNOLOGY INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	725,000	815,502	808,788	812,331		(3,171)		(3,171)			(3,543)	(3,543)	14,127	8,516
594918-AT-1	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,200,000	1,228,740	1,222,920	1,225,771		(2,969)		(2,969)			(2,851)	(2,851)	4,433	
594918-BJ-2	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,270,000	2,435,347	2,417,346	2,429,515		(5,832)		(5,832)			(12,169)	(12,169)	45,321	35,075
594918-BK-9	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	750,000	922,335	921,225	920,622		(1,713)		(1,713)			603	603	20,475	15,575
594918-BQ-6	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	11/30/2021	MORGAN STANLEY CPTL	2,050,000	2,099,569	2,094,260	2,094,887		(4,682)		(4,682)			(628)	(628)	12,983	9,453
594918-BR-4	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/02/2021	GOLDMAN, SACHS & CO	2,050,000	2,152,992	2,133,046	2,150,957		(2,035)		(2,035)			(17,911)	(17,911)	16,127	11,343
594918-BX-1	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	775,000	810,518	805,496	808,100		(2,418)		(2,418)			(2,604)	(2,604)	8,727	5,261
594918-BY-9	MICROSOFT CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,950,000	2,128,133	2,113,020	2,123,070		(5,063)		(5,063)			(10,050)	(10,050)	25,204	15,194
605417-CC-6	MISSISSIPPI POWE SR NT FRN SER A		06/24/2021	BARCLAYS CAPITAL INC	09/24/2021	MILLENNIUM ADVISORS	100,000	100,000	100,011	100,000							11	11	88	
605417-CB-8	MISSISSIPPI PWR CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,100,000	1,226,445	1,209,021	1,223,563		(2,882)		(2,882)			(14,542)	(14,542)	10,500	3,742
606822-AS-3	MITSUBISHI UFJ FIN GRP SR NT FRN	D	02/24/2021	NIKKO SECURITIES CO	09/24/2021	VARIOUS	600,000	605,782	605,483	604,069		(1,713)		(1,713)			1,414	1,414	4,469	1,075
617446-8Y-8	MORGAN STANLEY SR NT		06/30/2021	MORGAN STANLEY CAPITAL	07/14/2021	MORGAN STANLEY CPTL	10,000,000	10,000,000	9,808,400	9,833,982		282	166,300	(166,018)			(25,582)	(25,582)	133,095	
61761J-VL-0	MORGAN STANLEY SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	90,000	96,539	95,694	96,203		(336)		(336)			(509)	(509)	592	74
61746B-CY-0	MORGAN STANLEY SR NT MTN DTD 08/09/06		11/01/2021	DIRECT PLACEMENT	12/06/2021	MORGAN STANLEY CPTL	3,600,000	4,330,656	4,306,248	4,315,573		(15,083)		(15,083)			(9,325)	(9,325)	74,375	51,250
61746B-EF-9	MORGAN STANLEY SR NT SER 10YR		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	675,000	733,671	730,958	732,007		(1,664)		(1,664)			(1,049)	(1,049)	10,671	6,865
617446-8C-6	MORGAN STANLEY SR NT SER GMTN		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	150,000	163,740	162,411	163,182		(558)		(558)			(771)	(771)	2,567	1,633
617446-7X-1	MORGAN STANLEY SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	160,000	180,315	178,787	179,563		(752)		(752)			(776)	(776)	4,733	3,489
620076-BL-2	MOTOROLA SOLUTIONS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	825,000	946,465	932,242	943,660		(2,805)		(2,805)			(11,418)	(11,418)	13,072	7,168
55336V-AG-5	MPLX LP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,050,000	2,251,249	2,221,749	2,242,043		(9,206)		(9,206)			(20,294)	(20,294)	56,076	41,641
631103-AF-5	NASDAQ INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,882,615	1,861,440	1,874,751		(7,864)		(7,864)			(13,311)	(13,311)	42,559	30,990
631103-AG-3	NASDAQ INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,099,000	1,088,660	1,095,826		(3,174)		(3,174)			(7,166)	(7,166)	18,929	12,940
636180-BR-1	NATIONAL FUEL GAS CO SR NT	C	02/09/2021	BANK OF AMERICA NA	02/10/2021	STIFEL, NICOLAUS & CO	400,000	399,756	401,900	399,756							2,144	2,144		
65339K-BW-9	NEXTERA ENERGY CAPITAL CO GUARNT		06/02/2021	CREDIT SUISSE SECURITIES LLC	12/08/2021	VARIOUS	2,700,000	2,698,407	2,683,464	2,698,489		82		82			(15,025)	(15,025)	19,686	
65339K-BT-6	NEXTERA ENERGY CAPITAL CO GUARNT FRN		02/17/2021	J P MORGAN SECURITIES INC	10/05/2021	VARIOUS	2,000,000	2,000,000	2,000,188	2,000,000							188	188	5,297	
65473Q-BE-2	NISOURCE INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	575,000	622,277	617,999	621,014		(1,263)		(1,263)			(3,015)	(3,015)	12,375	9,253
655664-AX-8	NORDSTROM INC SR NT SER WI		07/28/2021	EXCHANGE	08/25/2021	STIFEL, NICOLAUS & CO	100,000	100,000	100,394	100,000							394	394	883	703
666807-BM-3	NORTHROP GRUMMAN CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	600,000	630,612	625,806	629,158		(1,454)		(1,454)			(3,352)	(3,352)	7,911	5,176
67066G-AE-4	NVIDIA CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	950,000	1,031,491	1,021,953	1,028,972		(2,519)		(2,519)			(7,019)	(7,019)	8,529	3,800
681919-BD-7	OMNICOM GRP INC SR NT		04/28/2021	VARIOUS	07/30/2021	VARIOUS	8,350,000	8,335,221	8,395,410	8,335,279		58		58			60,131	60,131	10,075	
682680-AR-4	ONEOK INC CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,400,000	1,543,668	1,524,320	1,531,654		(12,014)		(12,014)			(7,334)	(7,334)	33,833	17,500
68389X-CC-7	ORACLE CORP SR NT		03/22/2021	BANK OF AMERICA NA	04/12/2021	GOLDMAN, SACHS & CO	500,000	499,760	503,880	499,763		3		3			4,117	4,117	458	
694308-JW-8	PACIFIC GAS & ELEC 1ST MTG		06/01/2021	BARCLAYS CAPITAL INC	06/04/2021	JANE STREET EXECUTION	350,000	348,282	349,976	348,285		3		3			1,691	1,691	146	
694308-GY-7	PACIFIC GAS & ELEC SR NT		03/15/2021	BNP PARIBAS SECURITIES CORP	06/01/2021	TRANSFER TO SA	6,460,000	6,318,914	6,319,748	6,319,748		834		834					134,045	74,290
70450Y-AF-0	PAYPAL HLDGS INC SR NT		01/22/2021	BNP PARIBAS SECURITIES CORP	09/15/2021	TORONTO DOMINION	500,000	511,025	508,795	508,021		(3,004)		(3,004)			774	774	5,363	1,031
713448-DY-1	PEPSICO INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	840,000	907,939	902,311	906,241		(1,699)		(1,699)			(3,929)	(3,929)	5,040	1,120
713448-EL-8	PEPSICO INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,425,000	1,505,000	1,496,165	1,503,504		(1,495)		(1,495)			(7,340)	(7,340)	15,378	9,559
713448-EQ-7	PEPSICO INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	585,000	607,628	603,913	606,605		(1,023)		(1,023)			(2,692)	(2,692)	3,583	1,536
714046-AL-3	PERKINELMER INC SR NT		09/08/2021	GOLDMAN, SACHS & CO	09/24/2021	MILLENNIUM ADVISORS	350,000	349,783	349,580	349,787		4		4			(207)	(207)	149	
71647N-BJ-7	PETROBRAS GLBL FINANCE CO GUARNT	D	06/02/2021	J P MORGAN SECURITIES INC	07/27/2021	BANK OF AMERICA NA	400,000	385,784	392,000	385,809		25		25			6,191	6,191	2,994	
717081-ET-6	PFIZER INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	600,000	663,798	661,608	662,540		(1,258)		(1,258)			(932)	(932)	5,865	2,645
723787-AU-1	PIONEER NATURAL RESOURCE SR NT		05/10/2021	GOLDMAN, SACHS & CO	07/23/2021	VARIOUS	200,000	199,988	200,041	199,989		1		1			52	52	167	
69349L-AM-0	PNC BANK NA		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,525,000	2,655,088	2,631,429	2,644,322		(10,766)		(10,766)			(12,893)	(12,893)	39,446	25,587

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69349L-AQ-1	PNC BANK NA SUB NT SER BKNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,502,000	1,666,018	1,649,286	1,659,793		(6,226)		(6,226)			(10,507)	(10,507)	9,813	
69349L-AK-4	PNC BANK NA SUB SER BKNT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,000,000	2,054,820	2,043,500	2,048,499		(6,321)		(6,321)			(4,999)	(4,999)	23,436	14,914
693475-AP-0	PNC FINANCIAL SVCS SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	175,000	187,063	185,092	186,319		(744)		(744)			(1,226)	(1,226)	1,100	38
69351U-AY-9	PPL ELEC UTI 1ST MTG FRN		06/21/2021	BANK OF AMERICA NA	10/14/2021	VARIOUS	900,000	900,000	900,831	900,000							831	831	1,049	
74005P-BN-3	PRAXAIR INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,830,150	1,818,565	1,826,401		(3,749)		(3,749)			(7,836)	(7,836)	18,292	11,078
74251V-AK-8	PRINCIPAL FINANCIAL GROU CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	215,000	229,162	227,459	228,554		(608)		(608)			(1,095)	(1,095)	4,508	3,371
742718-EP-0	PROCTER & GAMBLE CO/THE SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,500,000	1,592,160	1,582,470	1,588,875		(3,285)		(3,285)			(6,405)	(6,405)	16,313	10,013
747525-AU-7	QUALCOMM INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,975,000	2,139,518	2,129,623	2,135,109		(4,409)		(4,409)			(5,486)	(5,486)	38,691	28,706
21684A-AA-4	RABOBANK NEDERLAND BANK GTD	D	11/01/2021	DIRECT PLACEMENT	12/02/2021	TORONTO DOMINION	3,417,000	3,671,908	3,641,189	3,660,146		(11,763)		(11,763)			(18,956)	(18,956)	81,213	65,848
75513E-BX-8	RAYTHEON TECH CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,800,000	1,898,748	1,890,342	1,893,932		(4,816)		(4,816)			(3,590)	(3,590)	30,240	21,420
75513E-CF-6	RAYTHEON TECH CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,000,000	2,111,900	2,093,240	2,104,369		(7,531)		(7,531)			(11,129)	(11,129)	38,644	27,956
759351-AL-3	REINS GRP OF AMER MTN DTD 09/24/13		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	625,000	668,138	662,400	664,581		(3,556)		(3,556)			(2,181)	(2,181)	8,323	3,753
760759-AU-4	REPUBLIC SVCS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	840,000	872,911	863,940	871,102		(1,809)		(1,809)			(7,162)	(7,162)	7,700	4,433
761713-AT-3	REYNOLDS AMERICAN INC CO GUARNT	C	04/09/2021	DIRECT PLACEMENT	05/03/2021	BANK OF AMERICA NA	10,000,000	12,930,765	13,000,000	12,922,992		(7,774)		(7,774)			77,008	77,008	281,944	227,569
776696-AE-6	ROPER INDS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	PACIFIC LIFE CORP	1,365,000	1,392,805	1,385,680	1,388,658		(4,147)		(4,147)			(2,978)	(2,978)	26,305	19,669
776743-AB-2	ROPER TECHNOLOGIES INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	500,000	544,095	538,190	542,486		(1,609)		(1,609)			(4,296)	(4,296)	10,267	7,272
780097-BD-2	ROYAL BK SCOTLND GRP PLC SR NT	D	11/01/2021	DIRECT PLACEMENT	12/09/2021	CREDIT AGRICOLE	3,705,000	3,905,033	3,867,650	3,892,607		(12,426)		(12,426)			(24,958)	(24,958)	36,291	19,541
78355H-KS-7	RYDER SYSTEM INC SR NT MTN DTD		11/01/2021	MORGAN STANLEY CAPITAL	11/10/2021	JANE STREET EXECUTION	900,000	898,884	897,705	898,891		7		7			(1,186)	(1,186)	525	
785592-AD-8	SABINE PASS LIQUEFACTION SR SEC		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,025,000	2,140,283	2,120,681	2,128,940		(11,344)		(11,344)			(8,258)	(8,258)	21,516	5,063
785592-AH-9	SABINE PASS LIQUEFACTION SR SEC		01/26/2021	VARIOUS	12/15/2021	CALLED @ 100.973	1,000,000	1,050,075	1,000,000	1,013,315		(36,760)		(36,760)			(13,315)	(13,315)	77,815	22,396
78574M-AA-1	SABRA HEALTH CARE LP CO GUARNT		09/21/2021	WELLS FARGO BANK, N.A.	11/18/2021	HSBC SECURITIES INC	1,650,000	1,632,510	1,605,714	1,632,719		209		209			(27,005)	(27,005)	7,627	
79466L-AE-4	SALESFORCE.COM INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	750,000	778,275	772,883	775,240		(3,035)		(3,035)			(2,357)	(2,357)	5,146	1,354
79466L-AG-9	SALESFORCE.COM INC SR NT		06/29/2021	CITIGROUP GLOBAL MKT INC	09/24/2021	GOLDMAN, SACHS & CO	400,000	399,796	400,792	399,810		14		14			982	982	528	
80007R-AB-1	SANDS CHINA LTD SR NT	D	01/13/2021	MORGAN STANLEY CAPITAL	08/04/2021	BANK OF AMERICA NA	500,000	535,415	530,305	527,840		(7,575)		(7,575)			2,465	2,465	22,872	10,031
80285R-AB-4	SANTANDER DRIVE AUTO REC 2020-2 CL A2A		01/22/2021	ROYAL BANK OF CANADA	07/15/2021	SCHEDULED REDEMPTION	924,203	925,128	924,203	924,203		(924)		(924)					1,642	175
80286N-AD-8	SANTANDER DRIVE AUTO REC 2021-1 CL A3		02/09/2021	J P MORGAN SECURITIES INC	10/07/2021	TORONTO DOMINION	1,750,000	1,749,926	1,750,547	1,749,956		30		30			590	590	3,593	
80286X-AC-8	SANTANDER DRIVE AUTO REC 2021-2 CL A3		05/17/2021	ROYAL BANK OF CANADA	10/07/2021	BARCLAYS CAPITAL INC	1,000,000	999,918	1,000,234	999,939		20		20			296	296	1,247	
822582-AX-0	SHELL INTL FIN CO GUARNT	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	CALLED @ 104.403	825,000	866,019	861,325	860,236		(5,783)		(5,783)			(35,236)	(35,236)	46,454	6,155
822582-BD-3	SHELL INTL FIN CO GUARNT	D	11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,250,000	2,407,838	2,392,425	2,401,498		(6,340)		(6,340)			(9,073)	(9,073)	45,094	34,531
824348-BD-7	SHERWIN-WILLIAMS CO SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,500,000	2,628,400	2,614,600	2,622,845		(5,555)		(5,555)			(8,245)	(8,245)	32,542	20,625
83088M-AJ-1	SKYWORKS SOLUTIONS INC SR NT		05/12/2021	J P MORGAN SECURITIES INC	07/26/2021	VARIOUS	850,000	849,745	853,256	849,765		20		20			3,491	3,491	1,194	
83088M-AK-8	SKYWORKS SOLUTIONS INC SR NT		05/12/2021	J P MORGAN SECURITIES INC	09/27/2021	KEYBANC CPTL MARKETS	300,000	299,856	304,017	299,865		9		9			4,152	4,152	1,845	
842400-HB-2	SOUTHERN CAL EDISON 1ST MTG		03/24/2021	MIZUHO SECURITIES USA INC	10/07/2021	J P MORGAN SEC INC	150,000	150,000	150,639	150,000							639	639	857	
842587-CU-9	SOUTHERN CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	660,000	681,595	676,150	679,597		(1,998)		(1,998)			(3,447)	(3,447)	9,519	6,490
844741-BC-1	SOUTHWEST AIRLINES CO SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,075,000	1,134,147	1,124,149	1,132,399		(1,748)		(1,748)			(8,250)	(8,250)	19,888	14,871
84756N-AF-6	SPECTRA ENERGY PARTNERS CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,064,950	1,053,410	1,062,024		(2,926)		(2,926)			(8,614)	(8,614)	9,917	4,472
84756N-AD-1	SPECTRA ENERGY PARTNERS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,850,000	1,993,819	1,971,342	1,984,527		(9,292)		(9,292)			(13,185)	(13,185)	24,898	11,228
857477-AM-5	STATE STREET CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,063,010	1,052,900	1,058,261		(4,749)		(4,749)			(5,361)	(5,361)	22,303	16,547
857477-AL-7	STATE STREET CORP SUB NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	350,000	363,626	361,130	362,253		(1,373)		(1,373)			(1,123)	(1,123)	6,691	5,003
86562M-CD-0	SUMITOMO MITSUI FINL GRP SR NT	D	01/04/2021	NIKKO SECURITIES CO	09/13/2021	CREDIT SUISSE SEC LLC	1,750,000	1,750,000	1,732,045	1,750,000							(17,955)	(17,955)	11,198	
867879-AJ-1	SUNTR BANK SUB		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	900,000	969,021	956,691	966,731		(2,290)		(2,290)			(10,040)	(10,040)	18,315	13,695
86964W-AK-8	SUZANO AUSTRIA G CO GUARNT	D	06/28/2021	BANK OF AMERICA NA	09/28/2021	JEFFERIES LLC	300,000	295,881	289,590	295,963		82		82			(6,373)	(6,373)	2,318	
784860-AD-3	SVB FINANCIAL GRP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,250,000	2,398,343	2,378,768	2,391,888		(6,455)		(6,455)			(13,120)	(13,120)	31,500	20,125
875484-AL-1	TANGER PROPERTIES LP SR NT		08/05/2021	WELLS FARGO BANK, N.A.	08/17/2021	U.S. BANCORP	400,000	394,208	391,484	394,220		12		12			(2,736)	(2,736)	275	
87612E-BE-5	TARGET CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/21/2021	BARCLAYS CAPITAL INC	2,070,000	2,187,680	2,164,910	2,183,955		(3,725)		(3,725)			(19,045)	(19,045)	9,775	2,300
87612E-BJ-4	TARGET CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	590,000	608,154	604,296	607,840		(314)		(314)			(3,544)	(3,544)	5,084	2,927
87612E-BL-9	TARGET CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	715,000	741,991	736,350	740,797		(1,194)		(1,194)			(4,447)	(4,447)	3,218	715
872287-AF-4	TCI COMMS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,800,000	2,276,136	2,248,164	2,259,398		(16,738)		(16,738)			(11,234)	(11,234)	51,975	29,925
879360-AB-1	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	BANK OF AMERICA NA	10/05/2021	VARIOUS	2,000,000	1,997,680	2,001,900	1,998,080		400		400			3,820	3,820	10,028	
879360-AD-7	TELEDYNE TECHNOLOGIES IN SR NT		03/08/2021	VARIOUS	04/07/2021	VARIOUS	5,500,000	5,487,570	5,507,540	5,487,626		56		56			19,914	19,914	4,250	
882508-BG-8	TEXAS INSTRUMENTS INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	595,000	612,398	609,084	612,076		(321)		(321)			(2,993)	(2,993)	4,202	2,120
637138-AC-2	TRUIST FINANCIAL CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,490,000	1,618,110	1,601,169	1,611,379		(6,731)		(6,731)			(10,210)	(10,210)	15,304	5,453
902494-AX-1	TYSON FOODS INC CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	200,000	214,384	212,108	213,596		(788)		(788)			(1,488)	(1,488)	2,897	1,668
902494-BD-4	TYSON FOODS INC SR NT		04/09/2021	DIRECT PLACEMENT	04/29/2021	CITIGROUP SEC INC	10,000,000	11,914,674	11,884,280	11,912,263		(2,411)		(2,411)			(27,983)	(27,983)	187,814	159,250
907818-DM-7	UNION PACIFIC CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,789,533	1,781,955	1,784,465		(5,068)		(5,068)			(2,510)	(2,510)	23,231	15,201
90932V-AA-3	UNITED AIR 2020-1 B PTT PTC		01/25/2021	GOLDMAN, SACHS & CO	01/27/2021	BAIRD, ROBERT W. & CO	350,000	350,000	359,188	350,000							9,188	9,188		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
913017-CY-3	UNITED TECHNOLOGIES CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,825,000	2,069,441	2,042,266	2,064,406		(5,034)		(5,034)			(22,140)	(22,140)	46,214	34,504
913017-DD-8	UNITED TECHNOLOGIES CORP SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,100,000	1,200,848	1,189,188	1,196,820		(4,028)		(4,028)			(7,632)	(7,632)	15,811	9,052
91324P-CP-5	UNITEDHEALTH GRP INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,700,000	1,854,989	1,840,097	1,848,632		(6,357)		(6,357)			(8,535)	(8,535)	28,688	18,771
91159H-HM-5	US BANCORP SUB MTN DTD 04/26/16		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,000,000	1,066,800	1,058,090	1,064,556		(2,244)		(2,244)			(6,466)	(6,466)	5,167	344
91913Y-AW-0	VALERO ENERGY CORP SR NT		04/09/2021	DIRECT PLACEMENT	04/30/2021	VARIOUS	20,000,000	21,926,620	21,813,109	21,913,356		(13,264)		(13,264)			(100,247)	(100,247)	73,000	15,556
92343V-BJ-2	VERIZON COMMS SR NT		01/13/2021	MORGAN STANLEY CAPITAL	02/10/2021	JANE STREET EXECUTION	250,000	258,665	258,063	258,304		(361)		(361)			(242)	(242)	1,718	1,259
92343V-BY-9	VERIZON COMMS SR NT		11/01/2021	DIRECT PLACEMENT	11/12/2021	CALLED @ 107.774	2,300,000	2,460,425	2,478,802	2,456,369		(4,056)		(4,056)			(156,369)	(156,369)	193,915	12,196
92343V-EN-0	VERIZON COMMS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	32,000	34,187	33,949	34,086		(101)		(101)			(137)	(137)	396	228
92343V-ER-1	VERIZON COMMS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	750,000	856,538	852,420	854,294		(2,243)		(2,243)			(1,874)	(1,874)	8,658	3,608
92343V-FF-6	VERIZON COMMS SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	3,050,000	3,228,944	3,211,559	3,224,020		(4,924)		(4,924)			(12,461)	(12,461)	24,146	9,913
92343V-GF-5	VERIZON COMMS SR NT		03/11/2021	CITIGROUP GLOBAL MKT INC	09/22/2021	MORGAN STANLEY CPTL	200,000	199,988	200,984	199,990		2		2			994	994	758	
92343V-GD-0	VERIZON COMMS SR NT FRN		03/11/2021	CITIGROUP GLOBAL MKT INC	09/10/2021	MIZUHO SEC USA INC	550,000	550,000	556,593	550,000							6,593	6,593	1,423	
927804-FQ-2	VIRGINIA ELEC & PWR CO SR NT		01/26/2021	GOLDMAN, SACHS & CO	03/09/2021	GOLDMAN, SACHS & CO	1,000,000	1,080,190	1,076,850	1,077,081		(3,109)		(3,109)			(231)	(231)	19,742	15,621
92826C-AC-6	VISA INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,750,000	1,791,090	1,783,443	1,785,402		(5,688)		(5,688)			(1,959)	(1,959)	26,269	18,647
92826C-AD-4	VISA INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,125,000	1,209,319	1,201,073	1,206,218		(3,101)		(3,101)			(5,145)	(5,145)	18,998	13,486
928563-AG-0	VMWARE INC SR NT		07/20/2021	BANK OF AMERICA NA	09/24/2021	GOLDMAN, SACHS & CO	250,000	249,738	250,313	249,757		20		20			555	555	229	
928563-AK-1	VMWARE INC SR NT		07/20/2021	J P MORGAN SECURITIES INC	09/01/2021	CITIGROUP GLBL MKT INC	2,250,000	2,238,323	2,228,153	2,238,456		134		134			(10,304)	(10,304)	3,488	
931427-AC-2	WALGREENS BOOTS ALLIANCE CO GUARNT		04/09/2021	DIRECT PLACEMENT	04/26/2021	TENDER @ 118.082	10,000,000	11,238,254	11,808,200	11,235,713		(2,541)		(2,541)			(1,235,713)	(1,235,713)	2,018,867	186,667
931142-DH-3	WAL-MART STORES INC SR NT		11/01/2021	DIRECT PLACEMENT	11/30/2021	GOLDMAN, SACHS & CO	2,525,000	2,590,776	2,580,777	2,586,870		(3,906)		(3,906)			(6,093)	(6,093)	9,122	3,577
931142-DU-4	WAL-MART STORES INC SR NT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	900,000	918,810	915,246	916,210		(2,600)		(2,600)			(964)	(964)	11,280	7,990
254687-CT-1	WALT DISNEY CO/THE CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,624,000	1,858,165	1,838,579	1,841,964		(16,201)		(16,201)			(3,385)	(3,385)	54,889	35,311
254687-FM-3	WALT DISNEY CO/THE CO GUARNT		03/10/2021	GOLDMAN, SACHS & CO	07/07/2021	U.S. BANCORP	1,400,000	1,277,948	1,395,072	1,278,809		861		861			116,263	116,263	13,689	1,176
254687-FX-9	WALT DISNEY CO/THE CO GUARNT		07/07/2021	U.S. BANCORP	08/11/2021	J P MORGAN SEC INC	250,000	265,058	263,398	264,921		(137)		(137)			(1,523)	(1,523)	3,865	3,239
92939U-AF-3	WEC ENERGY GRP INC SR NT		03/16/2021	J P MORGAN SECURITIES INC	09/22/2021	GOLDMAN, SACHS & CO	200,000	199,918	200,740	199,932		14		14			808	808	822	
960413-AX-0	WESTLAKE CHEMICAL CORP SR NT		08/05/2021	DEUTSCHE BANK SECURITIES INC	09/22/2021	TORONTO DOMINION	200,000	199,706	200,214	199,715		9		9			499	499	170	
969457-BY-5	WILLIAMS COMPANIES INC SR NT		02/25/2021	ROYAL BANK OF CANADA	04/07/2021	GOLDMAN, SACHS & CO	1,050,000	1,046,126	1,038,618	1,046,160		35		35			(7,542)	(7,542)	2,806	
970648-AF-8	WILLIS NORTH AMERICA INC CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	90,000	95,235	94,299	94,919		(316)		(316)			(620)	(620)	1,998	1,494
98978V-AT-0	ZOETIS INC SR NT		03/10/2021	U.S. BANCORP	06/23/2021	BNP PARIBAS SEC CORP	1,500,000	1,426,350	1,528,275	1,426,786		436		436			101,489	101,489	27,500	14,625
817826-AA-8	7-ELEVEN INC SR NT 144A		01/27/2021	NIKKO SECURITIES CO	10/05/2021	VARIOUS	1,000,000	999,170	1,000,275	999,436		266		266			839	839	4,028	
817826-AC-4	7-ELEVEN INC SR NT 144A		01/27/2021	NIKKO SECURITIES CO	11/30/2021	VARIOUS	1,300,000	1,296,906	1,255,072	1,297,397		491		491			(42,325)	(42,325)	10,000	
817826-AE-0	7-ELEVEN INC SR NT 144A		06/30/2021	CREDIT SUISSE SECURITIES LLC	07/12/2021	VARIOUS	15,000,000	14,991,750	14,528,310	14,357,449		1,845	636,146	(634,301)			170,861	170,861	112,750	
817826-AF-7	7-ELEVEN INC SR NT 144A		06/30/2021	CREDIT SUISSE SECURITIES LLC	07/14/2021	VARIOUS	6,000,000	5,934,660	5,618,640	5,592,399		1,626	343,887	(342,261)			26,241	26,241	65,000	
817826-AG-5	7-ELEVEN INC SR NT 144A		06/30/2021	CREDIT SUISSE SECURITIES LLC	07/16/2021	VARIOUS	5,000,000	4,980,850	4,764,200	4,668,728		488	312,611	(312,122)			95,472	95,472	61,600	
817826-AH-3	7-ELEVEN INC SR NT FRN 144A		01/27/2021	NIKKO SECURITIES CO	03/25/2021	VARIOUS	1,000,000	1,000,000	1,001,058	1,000,000							1,058	1,058	800	
00138C-AQ-1	AIG GLBL FUNDING SR SEC 144A		01/26/2021	VARIOUS	02/26/2021	BANK OF AMERICA NA	750,000	751,136	750,285	751,093		(44)		(44)			(808)	(808)	788	416
00928Q-AU-5	AIRCASTLE LTD SR NT 144A		01/21/2021	J P MORGAN SECURITIES INC	08/12/2021	VARIOUS	600,000	591,258	599,390	591,723		465		465			7,667	7,667	7,044	
01626P-AJ-5	ALIMENTATION COUCHE-TARD GUARNT 144A	A	01/27/2021	BANK OF AMERICA NA	05/14/2021	CALLED @ 102.767	250,000	257,580	256,918	256,103		(1,477)		(1,477)			(6,103)	(6,103)	8,943	56
020564-AE-0	ALPEK SA DE CV CO GUARNT 144A	D	02/26/2021	VARIOUS	06/01/2021	TRANSFER TO SA	5,000,000	4,996,250	4,996,329	4,996,329		79		79					43,333	1,896
04018F-AA-6	ARES CLO LTD 2021-60A CL A 144A	D	05/06/2021	GOLDMAN, SACHS & CO	11/15/2021	VARIOUS	14,000,000	14,000,000	14,021,320	14,000,000							21,320	21,320	67,124	
04018V-AA-1	ARES FINANCE CO GUARNT 144A	C	06/24/2021	GOLDMAN, SACHS & CO	07/08/2021	MITSUBISHI TRUST	250,000	250,000	250,750	250,000							750	750	344	
00206R-MF-6	AT&T INC SR NT 144A		04/05/2021	GOLDMAN, SACHS & CO	09/09/2021	EXCHANGE	2,000,000	1,901,940	1,904,650	1,904,650		2,710		2,710					38,533	17,000
04685A-2S-9	ATHENE GLBL FUNDING SEC 144A		01/04/2021	MORGAN STANLEY CAPITAL	09/22/2021	GOLDMAN, SACHS & CO	450,000	449,843	452,714	449,879		37		37			2,834	2,834	3,040	
05369A-AK-7	AVIATION CAPITAL GRP SR NT 144A		01/12/2021	CITIGROUP SECURITIES INC	12/23/2021	PACIFIC LIFE CORP	10,000,000	9,904,400	9,801,100	9,921,436		17,036		17,036			(120,336)	(120,336)	183,083	
05401A-AM-3	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC	01/13/2021	VARIOUS	12,000,000	11,855,880	11,879,760	11,855,880							23,880	23,880		
05401A-AP-6	AVOLON HLDGS FNDG LTD SR NT 144A	D	01/13/2021	J P MORGAN SECURITIES INC	01/13/2021	STIFEL, NICOLAUS & CO	5,000,000	4,937,650	4,951,930	4,937,650							14,280	14,280		
05876K-AA-3	BALLYROCK LTD 2021-16A CL A1 144A	D	05/14/2021	BANK OF AMERICA NA	11/09/2021	MORGAN STANLEY CPTL	3,500,000	3,500,000	3,502,870	3,500,000							2,870	2,870	18,200	
07274N-AG-8	BAYER US FINANCE II LLC GUARFRN 144A	C	03/04/2021	ROYAL BANK OF CANADA	09/24/2021	MIZUHO SEC USA INC	200,000	203,298	202,562	202,644		(654)		(654)			(82)	(82)	1,876	566
07274N-AW-3	BAYER US FINANCE II LLC CO GUARNT 144A	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,090,000	1,143,966	1,135,115	1,140,927		(3,039)		(3,039)			(5,812)	(5,812)	16,554	10,832
08576P-AC-5	BERRY GLBL INC SR SEC 144A		01/26/2021	VARIOUS	10/25/2021	EXCHANGE/VARIOUS	1,650,000	1,654,190	1,653,496	1,653,161		(1,029)		(1,029)			335	335	12,081	290
09631B-AA-1	BLUEMOUNTAIN CLO LTD CL A1 144A	D	04/26/2021	CREDIT SUISSE SECURITIES LLC	11/09/2021	ROYAL BANK OF CANADA	4,000,000	4,000,000	4,005,240	4,000,000							5,240	5,240	22,754	
09659W-2N-3	BNP PARIBAS SR NT 144A	D	01/06/2021	BNP PARIBAS SECURITIES CORP	06/18/2021	MITSUBISHI TRUST	1,000,000	1,000,000	986,610	1,000,000							(13,390)	(13,390)	5,843	
09659T-2C-4	BNP PARIBAS SUB 144A	D	06/30/2021	BNP PARIBAS SECURITIES CORP	07/19/2021	BNP PARIBAS SEC CORP	15,000,000	15,000,000	14,564,550	14,200,482		1,632	801,150	(799,518)			364,068	364,068	205,917	
10921U-2D-9	BRIGHTHSE FIN GL SR SEC 144A		06/21/2021	J P MORGAN SECURITIES INC	07/29/2021	CITIGROUP GLBL MKT INC	350,000	349,944	350,385	349,947		3		3			438	438	198	
10921U-2E-7	BRIGHTHSE FIN GL SR SEC 144A		06/21/2021	J P MORGAN SECURITIES INC	09/08/2021	WELLS FARGO BANK, N.A.	300,000	299,649	302,688	299,658		9		9			3,030	3,030	1,200	
11135F-BF-7	BROADCOM INC SR NT 144A		06/30/2021	BNP PARIBAS SECURITIES CORP	07/08/2021	VARIOUS	15,000,000	14,965,800	14,796,600	14,685,721		1,663	281,742	(280,079)			110,879	110,879	185,250	
11135F-BQ-3	BROADCOM INC SR NT 144A		09/30/2021	EXCHANGE	10/13/2021	BARCLAYS CAPITAL INC	20,000	21,873	19,404	21,866		(7)		(7)			(2,462)	(2,462)	25	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14686A-AQ-2	CARVAL CLO LTD 2019-1A CL ANR 144A	D	02/25/2021	BANK OF AMERICA NA	11/09/2021	MORGAN STANLEY CPTL	1,000,000	1,000,000	1,000,680	1,000,000							680	680	8,582	
12528J-AA-4	CFIP CLO LTD 2017-1A CL A 144A	D	04/19/2021	BANK OF AMERICA NA	09/16/2021	CALLED @ 100.000	250,000	250,000	250,000	250,000									1,436	20
16411Q-AH-4	CHENIERE ENERGY PARTNERS SR NT 144A		02/25/2021	J P MORGAN SECURITIES INC	12/02/2021	EXCHANGE	5,000,000	5,000,000	5,000,000	5,000,000									145,000	
17461Q-AV-7	CITIZENS FINANCIAL GRP SUB 144A		03/18/2021	J P MORGAN SECURITIES INC	06/25/2021	EXCHANGE	5,000,000	4,816,200	4,819,674	4,819,674		3,474		3,474					97,093	63,019
19123M-AD-5	COCA-COLA EUROPEAN PARTN SR NT 144A	D	04/21/2021	DEUTSCHE BANK SECURITIES INC	09/07/2021	U.S. BANCORP	1,650,000	1,648,466	1,649,076	1,648,729		263		263			347	347	2,842	
74977R-DK-7	COOPERATIEVE RABOBANK UA SR NT 144A	D	02/17/2021	CITIGROUP GLOBAL MKT INC	08/05/2021	CITIGROUP GLBL MKT INC	300,000	300,000	297,822	300,000							(2,178)	(2,178)	1,521	
224044-BW-6	COX COMMS INC SR NT 144A		01/26/2021	VARIOUS	05/29/2021	CALLED @ 104.458	1,500,000	1,579,555	1,566,877	1,565,129		(14,426)		(14,426)			(65,129)	(65,129)	89,085	5,462
22535W-AH-0	CREDIT AGRICOLE SA SR NT 144A	D	01/19/2021	VARIOUS	11/12/2021	VARIOUS	3,700,000	3,700,000	3,626,792	3,700,000							(73,208)	(73,208)	16,121	
22533J-AN-5	CREDIT AGRICOLE SA SUB 144A	D	06/30/2021	CREDIT AGRICOLE	07/19/2021	VARIOUS	20,000,000	20,000,000	19,163,400	18,979,431		1,631	1,022,200	(1,020,569)			183,969	183,969	289,689	
225401-AT-5	CREDIT SUISSE GRP AG SR NT 144A	D	01/26/2021	CREDIT SUISSE SECURITIES LLC	04/28/2021	CREDIT SUISSE SEC LLC	1,650,000	1,650,000	1,606,506	1,650,000							(43,494)	(43,494)	5,264	
26252V-AS-0	DRYDEN SR LOAN FUND CL AR 144A	D	05/14/2021	BNP PARIBAS SECURITIES CORP	11/04/2021	MORGAN STANLEY CPTL	11,000,000	11,000,000	11,016,830	11,000,000							16,830	16,830	63,203	
29103D-AN-6	EMERA US FINANCE LP SR NT 144A	C	05/25/2021	J P MORGAN SECURITIES INC	12/02/2021	EXCHANGE	250,000	250,000	250,000	250,000									1,030	
292487-AA-3	EMPRESA DE LOS FERROCARR SR NT 144A	D	06/09/2021	SANTANDER INVESTMENT	08/01/2021	TRANSFER TO SA	3,000,000	2,614,500	2,615,505	2,615,505		1,005		1,005					41,674	28,890
30212P-AZ-8	EXPEDIA GRP INC CO GUARNT 144A		01/13/2021	MORGAN STANLEY CAPITAL	06/18/2021	EXCHANGE	500,000	535,050	530,017	530,017		(5,033)		(5,033)					9,150	1,500
30212P-BF-1	EXPEDIA GRP INC CO GUARNT 144A		02/16/2021	J P MORGAN SECURITIES INC	06/18/2021	EXCHANGE	450,000	445,865	445,968	445,968		104		104					3,872	
33829T-AA-4	FIVE CORNERS FUNDING TRS SR NT 144A		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	200,000	214,596	212,082	213,490		(1,106)		(1,106)			(1,408)	(1,408)	5,450	4,075
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SR SEC 144A		05/24/2021	ROYAL BANK OF CANADA	08/01/2021	TRANSFER TO SA	10,000,000	9,999,500	9,999,503	9,999,503		3		3					75,548	
370334-CM-4	GENERAL MILLS INC SR NT 144A		02/02/2021	GOLDMAN, SACHS & CO	12/20/2021	EXCHANGE	7,000,000	7,279,720	7,274,277	7,274,277		(5,443)		(5,443)					188,417	4,083
37959G-AB-3	GLBL ATLANTIC FIN CO GUARNT 144A		06/14/2021	GOLDMAN, SACHS & CO	06/18/2021	STIFEL, NICOLAUS & CO	200,000	199,626	201,848	199,626		0		0			2,222	2,222	87	
378272-AT-5	GLENCORE FUNDING LLC CO GUARNT 144A	C	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	400,000	424,936	420,852	423,320		(1,616)		(1,616)			(2,468)	(2,468)	4,813	2,246
378272-BG-2	GLENCORE FUNDING LLC SR NT 144A	C	09/15/2021	CITIGROUP SECURITIES INC	09/15/2021	JEFFERIES LLC	5,000,000	4,988,650	4,996,950	4,988,650							8,300	8,300		
38869P-AP-9	GRAPHIC PACKAGING INTERN SR SEC 144A		03/01/2021	WELLS FARGO BANK, N.A.	11/09/2021	BANK OF AMERICA NA	1,000,000	1,000,000	992,560	1,000,000							(7,440)	(7,440)	10,248	
45685N-AA-4	ING GROEP NV SR NT 144A	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,850,000	2,072,666	2,060,253	2,064,668		(7,998)		(7,998)			(4,415)	(4,415)	40,642	27,332
46149M-AA-4	INVESCO CLO LTD 2021-2A CL A 144A		05/07/2021	NATIXIS	12/01/2021	VARIOUS	13,500,000	13,500,000	13,512,640	13,500,000							12,640	12,640	69,596	
46653K-AB-4	JAB HLDGS BV CO GUARNT 144A	D	05/25/2021	BANK OF AMERICA NA	11/18/2021	BARCLAYS CAPITAL INC	250,000	248,618	270,265	248,630		12		12			21,635	21,635	4,531	
47049Q-AA-4	JAMESTOWN CLO LTD 2018-11A CL A1 144A	D	04/29/2021	MORGAN STANLEY CAPITAL	11/15/2021	NIKKO SECURITIES CO	4,000,000	4,000,000	4,000,040	4,000,000							40	40	30,238	2,714
47216Q-AB-9	JDE PEET'S NV CO GUARNT 144A	D	09/21/2021	BANK OF AMERICA NA	11/12/2021	VARIOUS	3,350,000	3,328,393	3,285,182	3,328,728		335		335			(43,546)	(43,546)	3,944	
49456B-AB-7	KINDER MORGAN INC/DELAWA SR NT 144A		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,650,000	1,785,416	1,765,335	1,775,217		(10,199)		(10,199)			(9,882)	(9,882)	57,234	42,797
50155Q-AG-5	KYNDRYL HLDGS INC SR NT 144A		10/07/2021	J P MORGAN SECURITIES INC	12/21/2021	VARIOUS	2,700,000	2,687,958	2,620,240	2,688,027		69		69			(67,787)	(67,787)	19,555	
52532X-AA-3	LEIDOS INC CO GUARNT 144A		01/27/2021	BNP PARIBAS SECURITIES CORP	06/23/2021	EXCHANGE	750,000	789,218	782,423	782,423		(6,795)		(6,795)					13,398	4,548
52532X-AG-0	LEIDOS INC CO GUARNT 144A		05/18/2021	MIZUHO SECURITIES USA INC	06/23/2021	EXCHANGE	6,000,000	5,715,120	5,717,448	5,717,448		2,328		2,328					49,067	36,417
53079E-BL-7	LIBERTY MUTUAL GRP INC CO GUARNT 144A		06/30/2021	BANK OF AMERICA NA	08/25/2021	VARIOUS	20,000,000	20,000,000	18,996,250	18,249,845		2,245	1,752,400	(1,750,155)			746,405	746,405	486,497	
54054J-AA-3	LOGAN CLO I LTD 2021-1A CL A 144A	D	04/30/2021	BARCLAYS CAPITAL INC	12/16/2021	BARCLAYS CAPITAL INC	15,000,000	15,000,000	15,000,000	15,000,000									109,371	
573874-AD-6	MARVELL TECHNOLOGY INC SR NT 144A		04/22/2021	VARIOUS	10/08/2021	EXCHANGE	10,000,000	10,026,600	10,024,879	10,024,879		(1,721)		(1,721)					119,778	4,764
573874-AG-9	MARVELL TECHNOLOGY INC SR NT 144A		08/26/2021	VARIOUS	10/08/2021	EXCHANGE	32,000,000	32,291,560	32,289,406	32,289,406		(2,154)		(2,154)					461,511	115,378
59217G-AX-7	MET LIFE GLOB FUNDING I SR SEC 144A		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	215,000	221,293	220,235	220,474		(819)		(819)			(239)	(239)	2,992	1,989
59524Q-AA-3	MID-ATLANTIC INTERSTATE SR NT 144A		05/20/2021	J P MORGAN SECURITIES INC	05/20/2021	J P MORGAN SEC INC	300,000	328,674	331,899	328,674							3,225	3,225	308	308
610202-BN-2	MONONGAHELA PWR CO 1ST MTG 144A		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,500,000	1,593,750	1,580,595	1,587,901		(5,849)		(5,849)			(7,306)	(7,306)	12,300	2,733
62878U-2B-7	NBN CO LTD SR NT 144A	D	04/26/2021	BANK OF AMERICA NA	06/01/2021	TRANSFER TO SA	15,000,000	14,992,200	14,992,250	14,992,250		50		50					28,438	
64133W-AA-3	NEUBERGER BERMAN CLO CL A 144A	D	05/12/2021	SOCIETE GENERALE	11/04/2021	MORGAN STANLEY CPTL	9,000,000	9,000,000	9,011,340	9,000,000							11,340	11,340	42,401	
64130T-BA-2	NEUBERGER BM CLO 2015-20A CL ARR 144A	D	04/30/2021	MORGAN STANLEY CAPITAL	12/01/2021	CITIGROUP GLBL MKT INC	6,086,000	6,086,000	6,087,035	6,086,000							1,035	1,035	38,508	
62928C-AA-0	NGPL PIPECO LLC SR NT 144A		05/03/2021	WELLS FARGO BANK, N.A.	05/06/2021	MORGAN STANLEY CPTL	250,000	249,813	252,938	249,813							3,125	3,125		
65406E-AA-0	NICOLET BANKSHARES INC SUB 144A		06/28/2021	STIFEL, NICOLAUS & CO	10/26/2021	EXCHANGE	25,000,000	25,000,000	25,000,000	25,000,000									236,545	
655664-AV-2	NORDSTROM INC SR NT 144A		03/24/2021	WELLS FARGO BANK, N.A.	07/28/2021	EXCHANGE	5,100,000	5,100,000	5,100,000	5,100,000									35,842	
62954W-AB-1	NTT FINANCE CORP CO GUARNT 144A	D	02/24/2021	MORGAN STANLEY CAPITAL	09/07/2021	TORONTO DOMINION	400,000	400,000	399,560	400,000							(440)	(440)	1,205	
67112C-AA-5	OZLM LTD 2017-19A CL A1 144A	D	04/13/2021	MORGAN STANLEY CAPITAL	12/29/2021	CALLED @ 100.000	7,300,000	7,300,000	7,300,000	7,300,000									71,452	
69701K-AA-0	PALMER SQ LN FDG LTD CL A1 144A	D	03/24/2021	J P MORGAN SECURITIES INC	07/20/2021	SCHEDULED REDEMPTION	1,374,094	1,379,065	1,374,094	1,374,094		(4,971)		(4,971)					14,346	5,516
69700L-AA-9	PALMER SQUARE CLO LTD CL A1 144A	D	06/10/2021	MORGAN STANLEY CAPITAL	11/15/2021	SCHEDULED REDEMPTION	312,218	312,452	312,218	312,218		(234)		(234)					1,359	244
709599-AH-7	PENSKE TRUCK LEASING/PTL SR NT 144A		03/23/2021	CITIGROUP GLOBAL MKT INC	09/24/2021	MARKETAXESS	100,000	105,571	103,373	103,400		(2,171)		(2,171)			(27)	(27)	3,467	1,002
74256L-ES-4	PRINCIPAL LFE GLB FND II SEC 144A		11/09/2021	MORGAN STANLEY CAPITAL	12/03/2021	WELLS FARGO BANK, N.A.	2,000,000	1,988,320	1,974,540	1,988,445		125		125			(13,905)	(13,905)	1,667	
78081B-AD-5	ROYALTY PHARMA PLC SR NT 144A		06/23/2021	MORGAN STANLEY CAPITAL	08/05/2021	EXCHANGE	5,000,000	4,877,500	4,878,817	4,878,817		1,317		1,317					46,750	34,528
78397P-AD-3	SA GLBL SUKUK LTD SR NT 144A	D	06/09/2021	HSBC SECURITIES INC	06/18/2021	JEFFERIES LLC	200,000	200,000	203,000	200,000							3,000	3,000	75	
82620K-BB-8	SIEMENS CO GUARFRN 144A	D	03/02/2021	J P MORGAN SECURITIES INC	09/21/2021	VARIOUS	1,200,000	1,200,000	1,206,622	1,200,000							6,622	6,622	1,956	
78392B-AB-3	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC	12/23/2021	VARIOUS	45,000,000	44,937,450	44,903,000	44,940,062		2,612		2,612			(37,062)	(37,062)	145,417	
78392B-AC-1	SK HYNIX INC SR NT 144A	D	01/13/2021	CITIGROUP SECURITIES INC	02/04/2021	VARIOUS	7,000,000	6,929,160	6,992,790	6,929,349		189		189			63,441	63,441	5,014	
78448T-AF-9	SMBC AVIATION CAPITAL CO GUARNT 144A	D	06/08/2021	J P MORGAN SECURITIES INC	12/01/2021	NIKKO SECURITIES CO	400,000	399,976	398,288	399,977		1		1			(1,689)	(1,689)	4,293	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
832248-BD-9	SMITHFIELD FOODS INC SR NT 144A		09/08/2021	BARCLAYS CAPITAL INC	09/15/2021	VARIOUS	5,000,000	4,934,050	4,964,220	4,934,095		45		45			30,125	30,125	1,021	
83368R-BB-7	SOCIETE GENERALE CO GUARNT 144A	D	02/22/2021	SOCIETE GENERALE	06/01/2021	TRANSFER TO SA	15,000,000	14,991,450	14,991,524	14,991,524		74		74					135,938	
853254-BX-7	STANDARD CHARTERED PLC PERP 144A	D	01/05/2021	STANDARD CHARTERED BANK	03/03/2021	BNP PARIBAS SEC CORP	200,000	200,000	199,500	200,000							(500)	(500)	1,346	
85855C-AA-8	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	BNP PARIBAS SECURITIES CORP	10/21/2021	MORGAN STANLEY CPTL	400,000	400,000	393,860	400,000							(6,140)	(6,140)	760	
85855C-AB-6	STELLANTIS FIN US INC CO GUARNT 144A		09/08/2021	CITIGROUP GLOBAL MKT INC	10/04/2021	CITIGROUP GLBL MKT INC	1,000,000	1,000,000	992,990	1,000,000							(7,010)	(7,010)	1,570	
88032W-BA-3	TENCENT HLDGS LTD SR NT 144A	D	04/15/2021	GOLDMAN, SACHS & CO	04/29/2021	CREDIT SUISSE SEC LLC	200,000	199,982	201,934	199,982		0		0			1,952	1,952	176	
88032W-BC-9	TENCENT HLDGS LTD SR NT 144A	D	04/15/2021	MORGAN STANLEY CAPITAL	05/27/2021	MARKETAXESS	1,150,000	1,149,598	1,168,711	1,149,598		1		1			19,112	19,112	4,784	
87264A-CM-5	T-MOBILE USA INC SR SEC 144A		12/01/2021	BARCLAYS CAPITAL INC	12/03/2021	VARIOUS	15,000,000	14,913,300	15,005,200	14,913,301		1		1			91,899	91,899	160,556	160,083
89680Y-AD-7	TRITON INTL LTD SR SEC 144A	D	07/28/2021	BANK OF AMERICA NA	09/24/2021	GOLDMAN, SACHS & CO	300,000	299,787	299,586	299,802		15		15			(216)	(216)	340	
902674-YC-8	UBS AG LONDON SR NT FRN 144A	D	02/02/2021	UBS SECURITIES LLC	10/07/2021	VARIOUS	2,250,000	2,250,000	2,255,733	2,250,000							5,733	5,733	3,368	
902613-AD-0	UBS GRP AG PERP JR SUB FRN 144A	D	02/01/2021	UBS SECURITIES LLC	10/06/2021	UBS SECURITIES LLC	200,000	200,000	199,750	200,000							(250)	(250)	5,785	
90352J-AA-1	UBS GRP FUNDING SWITZE CO GUARNT 144A	D	11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	220,000	223,522	222,389	222,547		(976)		(976)			(157)	(157)	4,565	3,371
90327Q-D4-8	USAA CAPITAL CORP SR NT 144A		01/26/2021	VARIOUS	03/09/2021	JANE STREET EXECUTION	1,500,000	1,540,033	1,532,745	1,537,663		(2,370)		(2,370)			(4,918)	(4,918)	8,125	5,083
928881-AA-9	VONTIER CORP SR NT 144A		03/03/2021	CITIGROUP GLOBAL MKT INC	08/12/2021	CITIGROUP GLBL MKT INC	250,000	249,638	249,743	249,667		30		30			75	75	1,950	
949723-AA-8	WLLMN 2021-1A CL A 144A	D	05/10/2021	MORGAN STANLEY CAPITAL	11/04/2021	VARIOUS	13,000,000	13,000,000	13,021,650	13,000,000							21,650	21,650	39,555	
98462Y-AE-0	YAMANA GOLD INC SR NT 144A	A	08/04/2021	BANK OF AMERICA NA	08/04/2021	STIFEL, NICOLAUS & CO	150,000	150,000	150,647	150,000							647	647		
127398-AA-9	CED NV VA WATER SR NT SER C		07/20/2021	SMBC NIKKO	09/01/2021	TRANSFER TO SA	5,331,444	5,331,444	5,331,444	5,331,444									45,782	
29587#-BE-5	ERNST & YOUNG SER B SR NT		04/08/2021	DIRECT PLACEMENT	08/01/2021	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									81,297	
X5151*-AK-6	LANDSVIRKJUN SR NT SER B	D	02/08/2021	BNP PARIBAS	08/01/2021	TRANSFER TO SA	10,000,000	10,000,000	10,000,000	10,000,000									136,478	
Y7563*-AD-9	SEASPAN HOLDCO III LTD SEC SER D	D	05/21/2021	WELLS FARGO BANK, N.A.	08/01/2021	TRANSFER TO SA	7,000,000	7,000,000	7,000,000	7,000,000									57,983	
278062-AC-8	EATON CORP CO GUARNT		11/01/2021	DIRECT PLACEMENT	12/22/2021	GOLDMAN, SACHS & CO	1,400,000	1,431,248	1,425,018	1,426,407		(4,841)		(4,841)			(1,389)	(1,389)	25,132	19,143
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,177,478,959	1,222,854,206	1,216,446,112	1,215,419,955		(1,408,365)	6,025,886	(7,434,251)			(1,428,176)	(1,428,176)	16,291,268	5,929,184
02376C-BJ-3	AADVANTAGE LOYALTY IP TL		03/11/2021	BARCLAYS CAPITAL INC	07/23/2021	BARCLAYS CAPITAL INC	2,000,000	2,070,000	2,072,500	2,066,859		(3,141)		(3,141)			5,641	5,641	45,528	
01438K-AH-8	ALDEVRON LLC TL B		01/28/2021	MORGAN STANLEY CAPITAL	08/30/2021	SCHEDULED REDEMPTION	3,000,000	3,011,250	3,000,000	3,000,000		(11,250)		(11,250)					68,164	
01642P-BB-1	ALIXPARTNERS LLP TL B		01/28/2021	BANK OF AMERICA NA	02/04/2021	BANK OF AMERICA NA	1,500,000	1,496,250	1,501,875	1,496,322		72		72			5,553	5,553	1,219	
04685Y-AM-1	ATHENAHEALTH INC TL B1		02/18/2021	J P MORGAN SECURITIES INC	03/18/2021	J P MORGAN SEC INC	1,500,000	1,518,750	1,502,813	1,518,444		(306)		(306)			(15,632)	(15,632)	2,783	
08579J-BF-8	BERRY GLBL INC TL Y		01/04/2021	CREDIT SUISSE SECURITIES LLC	03/04/2021	EXCHANGE	1,000,000	998,750	998,766	998,768		18		18			(2)	(2)	1,651	
11283H-AF-4	BROOKFIELD RETAIL HOLD CO TL A2		02/04/2021	WELLS FARGO BANK, N.A.	09/14/2021	SCHEDULED REDEMPTION	250,000	246,563	250,000	250,000		3,438		3,438					3,961	
11565H-AB-2	BROWN GRP HOLDING LLC TL B		04/22/2021	ROYAL BANK OF CANADA	08/26/2021	VARIOUS	750,000	744,375	747,365	744,561		186		186			2,804	2,804	5,994	
124886-AH-5	CCC INFORMATION SVCS CO TL B		01/11/2021	JEFFERIES LLC	04/29/2021	VARIOUS	2,493,540	2,496,657	2,496,598	2,496,197		(460)		(460)			401	401	41,317	
12546F-AB-8	CHG PPC PARENT LLC TL		03/11/2021	J P MORGAN SECURITIES INC	12/08/2021	SCHEDULED REDEMPTION	1,692,880	1,687,974	1,692,880	1,692,880		4,906		4,906					34,008	
40416V-AB-1	CORE & MAIN LP TL		04/26/2021	J P MORGAN SECURITIES INC	07/27/2021	SCHEDULED REDEMPTION	2,494,832	2,488,595	2,494,832	2,494,832		6,237		6,237					22,704	
24022K-AB-5	DCERT BUYER INC TL		02/16/2021	CREDIT SUISSE SECURITIES LLC	03/31/2021	VARIOUS	250,000	250,000	250,000	250,000									828	
25272Y-AE-3	DIAMOND RESORTS INTERNATIONAL TL B		06/17/2021	VARIOUS	08/02/2021	VARIOUS	2,989,717	2,995,317	2,989,717	2,989,717		(5,599)		(5,599)					9,499	
23345N-AB-1	DT MIDSTREAM INC TL B		05/25/2021	BARCLAYS CAPITAL INC	05/25/2021	BARCLAYS CAPITAL INC	250,000	248,750	250,313	248,777		27		27			1,536	1,536	556	
02034D-AC-1	FINASTRA USA INC TL		01/29/2021	MORGAN STANLEY CAPITAL	05/28/2021	VARIOUS	1,750,000	1,719,375	1,723,893	1,723,718		4,343		4,343			175	175	29,445	
365556-AW-9	GARDNER DENVER INC TL		07/30/2021	CITIGROUP GLOBAL MKT INC	09/30/2021	SCHEDULED REDEMPTION	2,500,000	2,503,125	2,500,000	2,500,000		(3,125)		(3,125)					7,484	
41151P-AN-5	HARBOR FREIGHT TOOLS CO TL		03/16/2021	VARIOUS	07/01/2021	SCHEDULED REDEMPTION	5,000,000	4,979,375	5,000,000	5,000,000		20,625		20,625					77,555	
43162T-AT-7	HILLMAN GRP INC CO ASSETS FRN DD	C	02/24/2021	JEFFERIES LLC	05/07/2021	JEFFERIES LLC	6,751	91,139	6,717	91,250		111		111			(84,533)	(84,533)	18	
43162T-AR-1	HILLMAN GRP INC TL B1	C	02/24/2021	JEFFERIES LLC	05/07/2021	JEFFERIES LLC	352,321	351,440	350,559	351,452		13		13			(893)	(893)	954	
57777P-AE-5	MAVIS TIRE EXPRESS SERVICES TL B-2		03/16/2021	JEFFERIES LLC	05/04/2021	SCHEDULED REDEMPTION	1,823,017	1,825,296	1,823,017	1,823,017		(2,279)		(2,279)					6,330	
55377K-AB-0	MTN INFRASTRUCTURE TOPCO TL B		07/01/2021	MORGAN STANLEY CAPITAL	10/04/2021	SCHEDULED REDEMPTION	2,000,000	2,001,250	2,000,000	2,000,000		(1,250)		(1,250)					16,887	
69946E-AT-8	PAREXEL INTL CORP TL		01/12/2021	BANK OF AMERICA NA	11/15/2021	SCHEDULED REDEMPTION	1,945,011	1,945,011	1,945,011	1,945,011									42,492	
69355H-AB-4	PPD INC CO ASSETS TL		10/25/2021	J P MORGAN SECURITIES INC	12/08/2021	SCHEDULED REDEMPTION	4,250,000	4,233,750	4,250,000	4,250,000		16,250		16,250					79,601	
74345H-AB-7	PROOFPOINT INC TL B		06/10/2021	GOLDMAN, SACHS & CO	09/07/2021	JEFFERIES LLC	500,000	497,500	497,500	497,514		14		14			(14)	(14)	833	
L8030P-AK-4	SAMSONITE IP HLDGS TL B2		03/16/2021	MORGAN STANLEY CAPITAL	06/21/2021	SCHEDULED REDEMPTION	997,487	1,008,709	997,487	997,487		(11,222)		(11,222)					9,601	
92531H-AD-9	VERSCEND HOLDING CORP TL B		02/18/2021	J P MORGAN SECURITIES INC	06/04/2021	VARIOUS	4,000,000	4,021,875	4,007,500	4,021,194		(681)		(681)			(13,694)	(13,694)	26,249	
96244U-AF-4	WHATABRANDS LLC TL B		07/21/2021	MORGAN STANLEY CAPITAL	07/21/2021	MORGAN STANLEY CPTL	250,000	248,750	249,688	248,761		11		11			927	927	417	
11244@-AE-1	BROOK & WHITTLE HLDG 6TH MML		04/16/2021	DIRECT PLACEMENT	12/14/2021	VARIOUS	250,397	247,893	250,397	250,397		2,504		2,504					10,512	
76121Q-AG-1	RESOURCE LABEL GRP 8TH AMEND DDTL		05/03/2021	DIRECT PLACEMENT	07/08/2021	VARIOUS	2,224,547	2,224,547	2,224,547	2,224,547									31,999	
80864F-AC-7	SCIENS BUILDING SOLUTIONS LLC DDTL		06/01/2021	DIRECT PLACEMENT	12/15/2021	SCHEDULED REDEMPTION	3,685,714	1,831,339	1,842,857	1,842,857		11,518		11,518					47,257	
80864F-AB-9	SCIENS BUILDING SOLUTIONS MML		06/01/2021	DIRECT PLACEMENT	12/15/2021	SCHEDULED REDEMPTION	5,535,714	5,466,518	5,535,714	5,535,714		69,196		69,196					204,278	
78484*-AA-9	SPI LLC MML		10/18/2021	DIRECT PLACEMENT	12/21/2021	VARIOUS	1,117,740	1,106,563	1,117,740	1,117,740		11,177		11,177					25,878	
69323#-AD-3	THE PROMPTCARE COS DDTL 2		02/19/2021	DIRECT PLACEMENT	09/01/2021	VARIOUS	534,109	528,768	534,109	534,109		5,341		5,341					17,078	
92276A-AJ-0	VENSURE EMPLOYER SVCS DDTL TERM B		04/01/2021	DIRECT PLACEMENT	08/16/2021	EXCHANGE	1,855,439	1,855,439	1,855,439	1,855,439									9,308	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							60,749,217	58,940,892	58,959,834	59,057,566		116,674		116,674			(97,732)	(97,732)	882,390	
8399998. Total - Bonds							1,243,978,176	1,287,378,683	1,280,990,962	1,280,061,803		(1,290,994)	6,025,886	(7,316,880)			(1,525,173)	(1,525,173)	17,217,332	5,932,404
06055H-60-8	BANK OF AMERICA CUM PERP PFD $25 PAR		01/21/2021	BARLACYS CAPITAL GROUPS	02/02/2021	BAIRD, ROBERT W. & CO	16,000.000	400,000	400,391	400,000							391	391		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								400,000	400,391	400,000							391	391		
8999998. Total - Preferred Stocks								400,000	400,391	400,000							391	391		
313786-2#-1	FHLB TOPEKA CLASS B		06/30/2021	EXCHANGE/VARIOUS	07/01/2021	EXCHANGE	1,490.490	12,719	12,719	12,719									91,017	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								12,719	12,719	12,719									91,017	
69448A-56-5	PF LARGE CAP VALUE, ADVISOR		02/25/2021	DIVIDEND REINVESTMENT	03/01/2021	DIRECT PLACEMENT	368,976.880	3,014,541	3,013,582	3,014,541							(959)	(959)	3,014,541	
69480V-46-9	PSF INTERNATIONAL GROWTH CLASS P		10/28/2021	DIRECT PLACEMENT	11/12/2021	DIRECT PLACEMENT	1.000	10	10	10							0	0		
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded								3,014,551	3,013,592	3,014,551							(959)	(959)	3,014,541	
9799998. Total - Common Stocks								3,027,270	3,026,311	3,027,270							(959)	(959)	3,105,558	
9899999. Total - Preferred and Common Stocks								3,427,270	3,426,702	3,427,270							(569)	(569)	3,105,558	
9999999 - Totals								1,290,805,953	1,284,417,664	1,283,489,073		(1,290,994)	6,025,886	(7,316,880)			(1,525,741)	(1,525,741)	20,322,889	5,932,404

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
69382#-10-9	PACIFIC ALLIANCE REINSURANCE COMPANY OF VERMONT		13069	26-1220784	8BI	241,201,553		241,201,553	1,000.000	100.0
69401*-10-0	PACIFIC BALEINE REINSURANCE COMPANY		15368	46-3586207	8BI	121,034,051		121,034,051	1,000.000	100.0
69346@-10-6	PACIFIC LIFE & ANNUITY COMPANY		97268	95-3769814	8BI	530,070,190			2,900,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						892,305,794		362,235,604	XXX	XXX
69374H-42-8	PACER PACIFIC ASSET FLOATING		00000	47-2198642	8BIII	24,377,562			499,950.000	70.4
69447T-36-7	PACIFIC FUNDS ESG CORE BND FND ADV CLASS		00000	85-3655097	8BIII	12,335,720			1,263,905.710	100.0
69447T-37-5	PACIFIC FUNDS ESG CORE BOND FUND CLASS I		00000	85-3655097	8BIII	12,335,458			1,263,878.850	74.1
69448A-36-7	PACIFIC FUNDS SMALL-CAP VALUE, ADVISOR		00000	47-5396805	8BIII	9,371,561			731,011.000	59.7
69480V-49-3	PSF ESG DIVERSIFIED PORTFOLIO CLASS I		00000	86-1636152	8BIII	10,593,213			990,000.000	63.1
69480V-28-7	DFA BALANCED ALLOCATION		00000	81-1536222	8BIII	30,186			1,773.950	
69480V-26-1	PACIFIC OPTIMIZATION GROWTH		00000	45-0985236	8BIII	1,134,696			49,970.380	
69480V-25-3	PACIFIC OPTIMIZATION MODERATE		00000	45-0985002	8BIII	1,258,055			62,366.100	
69480V-23-8	PACIFIC OPTIMIZATION CONSERVATIVE		00000	45-0983762	8BIII	175,488			11,407.000	
69480V-27-9	PACIFIC OPTIMIZATION AGGRESSIVE GROWTH		00000	30-0673020	8BIII	265,448			11,061.630	
69480V-24-6	PACIFIC OPTIMIZATION MODERATE CONSERVATIVE		00000	32-0336869	8BIII	293,645			16,438.240	
69448A-21-9	PACIFIC FUNDS ULTRA SHORT INCOME ADVISOR		00000	83-4465545	8BIII	13,013,242			1,301,324.180	67.1
69448A-22-7	PACIFIC FUNDS ULTRA SHORT INCOME CLASS I		00000	83-4465545	8BIII	13,013,635			1,301,363.470	100.0
694809-27-8	PACIFIC SELECT HEALTH SCIENCES PORT P		00000	33-0933754	8BIII	55,157			773.030	3.8
69480V-45-1	PSF ESG DIVERSIFIED GROWTH CLASS I		00000	87-2248493	8BIII	12,534,895			1,240,000.000	98.1
69480V-44-4	PSF ESG DIVERSIFIED GROWTH CLASS P		00000	87-2248493	8BIII	107,148			10,000.000	100.0
69480V-48-5	PSF ESG DIVERSIFIED PORTFOLIO CLASS P		00000	86-1636152	8BIII	107,148			10,000.000	94.3
69480V-52-7	PSF HEDGE EQUITY PORTFOLIO CLASS I		00000	86-1610439	8BIII	15,700,258			1,490,000.000	26.9
69480V-51-9	PSF HEDGE EQUITY PORTFOLIO CLASS P		00000	86-1610439	8BIII	105,513			10,000.000	16.7
69480V-54-3	PSF INTERMEDIATE BOND CLASS I		00000	85-2703260	8BIII	129,797			13,004.430	12.0
69480V-47-7	PSF INTERNATIONAL GROWTH CLASS I		00000	87-2228000	8BIII	99,151			10,000.000	18.4
1799999. Subtotal - Common Stock - Other Affiliates						127,036,976			XXX	XXX
1899999. Total Common Stocks						1,019,342,770		362,235,604	XXX	XXX
1999999 - Totals						1,019,342,770		362,235,604	XXX	XXX

1. Total amount of goodwill nonadmitted $ 11,303,477,775

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
GRUPO BIMBO SAB DE CV CO GUARNT 144A		D	04/28/2021	WELLS FARGO BANK, N.A.	01/25/2022	59,126		(1,264)			59,000	60,390	1,151		4.500	1.273	JJ	1,328	701
NEW YORK LIFE GLBL FDG SR SEC FRN 144A			12/23/2021	DIVIDEND REINVESTMENT	07/12/2022	10,011,376		(524)			10,000,000	10,011,900	12,625		0.561	0.346	JAJO	1,573	11,223
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,070,502		(1,788)			10,059,000	10,072,290	13,776		XXX	XXX	XXX	2,901	11,923
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,070,502		(1,788)			10,059,000	10,072,290	13,776		XXX	XXX	XXX	2,901	11,923
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
KINDERHOOK CAPITAL FUND VII LP TL			12/28/2021	DIRECT PLACEMENT	11/23/2022	75,000,000					75,000,000	75,000,000	41,652		2.250	2.250	MON		
LINDEN CAPITAL PARTNERS IV LP TL			12/02/2021	DIRECT PLACEMENT	08/29/2022	75,000,000					75,000,000	75,000,000	128,231		2.052	2.052	MON		
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						150,000,000					150,000,000	150,000,000	169,883		XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans						150,000,000					150,000,000	150,000,000	169,883		XXX	XXX	XXX		
7699999. Total - Issuer Obligations						10,070,502		(1,788)			10,059,000	10,072,290	13,776		XXX	XXX	XXX	2,901	11,923
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						150,000,000					150,000,000	150,000,000	169,883		XXX	XXX	XXX		
8399999. Total Bonds						160,070,502		(1,788)			160,059,000	160,072,290	183,659		XXX	XXX	XXX	2,901	11,923
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						160,070,502		(1,788)			XXX	160,072,290	183,659		XXX	XXX	XXX	2,901	11,923

1.

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

1A	1A ...$	10,011,376	1B ...$		1C ...$		1D ...$		1E ...$		1F ...$		1G ...$	75,000,000
1B	2A ...$	75,000,000	2B ...$	59,126	2C ...$									
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 .....$													

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	05/15/2017	05/16/2022		6,540,000	2,402		1,003,890	(200,558)	5,956,420	^	5,956,420	2,507,609		(929,711)				85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	06/14/2017	06/14/2022		6,620,000	2,438		1,007,564	(201,402)	5,955,932	^	5,955,932	2,603,352		(917,071)				85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2017	07/14/2022		5,880,000	2,459		914,928	(182,885)	5,266,759	^	5,266,759	2,363,003		(817,723)				85/85
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2017	08/15/2022		6,530,000	2,466		958,604	(191,511)	5,873,265	^	5,873,265	2,656,712		(840,025)				85/85
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2022		8,370,000	2,496		1,232,901	(246,445)	7,421,822	^	7,421,822	3,436,816		(1,060,052)				85/85
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2017	10/14/2022		7,090,000	2,558		1,082,643	(216,647)	6,032,523	^	6,032,523	2,899,757		(912,886)				85/85
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	11/14/2017	11/14/2022		9,629,991	2,579		1,571,326	(314,093)	8,065,696	^	8,065,696	3,929,879		(1,298,538)				85/85
5 YR SPX ASIAN CALL OPTION #2448 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2022		9,920,003	2,652		1,648,704	(329,560)	7,843,597	^	7,843,597	3,944,099		(1,335,396)				85/85
5 YR SPX ASIAN CALL OPTION #2466 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/16/2018	01/17/2023		15,759,987	2,776		2,698,112	(539,032)	11,205,058	^	11,205,058	5,896,431		(2,135,451)				85/85
5 YR SPX ASIAN CALL OPTION #2481 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2023		10,499,992	2,699		2,022,300	(404,238)	7,983,930	^	7,983,930	4,113,249		(1,569,331)				85/85
5 YR SPX ASIAN CALL OPTION #2500 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2023		7,100,010	2,749		1,334,800	(266,814)	5,175,613	^	5,175,613	2,702,658		(1,015,354)				85/85
5 YR SPX ASIAN CALL OPTION #2527 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2018	04/14/2023		7,859,996	2,678		1,446,240	(289,407)	6,095,280	^	6,095,280	3,084,593		(1,075,165)				85/85
5 YR SPX ASIAN CALL OPTION #2553 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2018	05/15/2023		8,809,993	2,730		1,591,967	(318,045)	6,548,057	^	6,548,057	3,363,126		(1,157,160)				85/85
5 YR SPX ASIAN CALL OPTION #2577 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/16/2018	07/14/2023		8,279,995	2,798		1,506,960	(301,557)	5,830,992	^	5,830,992	3,059,472		(1,045,123)				85/85
5 YR SPX ASIAN CALL OPTION #2594 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2018	08/14/2023		10,450,002	2,840		1,920,710	(383,932)	7,120,231	^	7,120,231	3,787,796		(1,300,108)				85/85
5 YR SPX ASIAN CALL OPTION #2608 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2018	09/14/2023		8,910,009	2,905		1,685,774	(336,970)	5,760,868	^	5,760,868	3,142,503		(1,112,463)				85/85
5 YR SPX ASIAN CALL OPTION #2626 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	10/15/2018	10/16/2023		7,610,006	2,751		1,495,365	(298,746)	5,604,845	^	5,604,845	2,892,686		(960,897)				85/85
5 YR SPX ASIAN CALL OPTION #2650 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2018	11/14/2023		10,130,006	2,702		1,956,103	(391,006)	7,778,108	^	7,778,108	3,929,385		(1,225,510)				85/85
5 YR SPX ASIAN CALL OPTION #2666 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2018	12/14/2023		7,250,013	2,600		1,381,125	(276,074)	6,055,092	^	6,055,092	2,940,018		(842,592)				85/85

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
5 YR SPX ASIAN CALL OPTION #2687 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/16/2024		15,659,991	2,583		2,715,444	(542,198)	13,280,080	^	13,280,080	6,342,429		(1,608,767)				85/85
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2019	02/14/2024		7,360,012	2,746		1,260,032	(251,868)	5,476,546	^	5,476,546	2,763,530		(725,933)				85/85
5 YR SPX ASIAN CALL OPTION #2718 DUE MAT, NEXT PMT 07/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/14/2024		6,480,006	2,808		1,104,840	(220,726)	4,592,954	^	4,592,954	2,364,561		(619,243)				85/85
5 YR SPX ASIAN CALL OPTION #2736 DUE MAT, NEXT PMT 08/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2024		8,270,007	2,906		1,395,149	(278,724)	5,432,704	^	5,432,704	2,887,010		(757,519)				85/85
5 YR SPX ASIAN CALL OPTION #2759 DUE MAT, NEXT PMT 09/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/14/2019	05/14/2024		8,000,009	2,834		1,327,200	(265,149)	5,579,977	^	5,579,977	2,882,380		(699,559)				85/85
5 YR SPX ASIAN CALL OPTION #2783 DUE MAT, NEXT PMT 10/16/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2019	06/14/2024		7,540,012	2,887		1,128,740	(225,501)	5,052,311	^	5,052,311	2,628,938		(575,800)				85/85
5 YR SPX ASIAN CALL OPTION #2802 DUE MAT, NEXT PMT 11/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2019	07/15/2024		8,019,997	3,014		1,227,060	(245,143)	4,867,956	^	4,867,956	2,648,285		(605,135)				85/85
5 YR SPX ASIAN CALL OPTION #2817 DUE MAT, NEXT PMT 12/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2024		12,260,001	2,841		1,781,378	(355,886)	8,567,339	^	8,567,339	4,364,168		(849,250)				85/85
5 YR SPX ASIAN CALL OPTION #2832 DUE MAT, NEXT PMT 01/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2024		10,069,998	2,998		1,547,759	(309,213)	6,230,498	^	6,230,498	3,359,464		(709,919)				85/85
5 YR SPX ASIAN CALL OPTION #2858 DUE MAT, NEXT PMT 02/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2019	10/14/2024		9,999,989	2,966		1,519,000	(303,467)	6,361,380	^	6,361,380	3,383,815		(673,448)				85/85
5 YR SPX ASIAN CALL OPTION #2886 DUE MAT, NEXT PMT 03/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2019	11/14/2024		11,630,013	3,097		1,788,694	(357,347)	6,692,411	^	6,692,411	3,714,342		(762,667)				85/85
5 YR SPX ASIAN CALL OPTION #2943 DUE MAT, NEXT PMT 04/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2024		10,220,012	3,191		1,573,880	(314,431)	5,473,199	^	5,473,199	3,126,144		(643,508)				85/85
5 YR SPX ASIAN CALL OPTION #2982 DUE MAT, NEXT PMT 05/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2022		39,029,989	3,283/4,104		3,235,587	(1,615,580)	9,748,209	^	9,748,209	5,393,696		(3,178,046)				85/85
5 YR SPX ASIAN CALL OPTION #3019 DUE MAT, NEXT PMT 06/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2020	01/14/2025		16,630,008	3,283		2,514,456	(502,341)	8,304,132	^	8,304,132	4,864,921		(988,166)				85/85
5 YR SPX ASIAN CALL OPTION #3048 DUE MAT, NEXT PMT 07/15/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/14/2022		26,959,987	3,380/4,225		2,146,016	(1,071,540)	6,624,476	^	6,624,476	3,977,508		(2,016,844)				85/85
5 YR SPX ASIAN CALL OPTION #3079 DUE MAT, NEXT PMT 08/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/14/2025		12,050,000	3,380		1,741,225	(347,864)	5,586,930	^	5,586,930	3,351,611		(654,746)				85/85
5 YR SPX ASIAN CALL OPTION #3113 DUE MAT, NEXT PMT 09/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2022		37,420,006	2,386/2,959		3,715,806	(1,863,007)	8,926,075	^	8,926,075	3,057,431		(3,348,309)				85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/14/2025		13,160,008	2,386		2,296,420	(459,536)	13,305,345	^	13,305,345	5,901,946		(825,906)				85/85
5 YR SPX ASIAN CALL OPTION #3142 DUE MAT, NEXT PMT 10/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2025		18,590,009	2,846		2,939,079	(587,494)	13,174,180	^	13,174,180	6,690,294		(1,009,202)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022		35,689,991	2,846/3,529		3,279,911	(1,639,955)	8,417,753	^	8,417,753	3,544,338		(2,817,129)				85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/16/2022		34,459,997	2,853/3,537		3,325,390	(1,658,152)	8,053,389	^	8,053,389	3,483,599		(2,712,101)				85/85
5 YR SPX ASIAN CALL OPTION #3197 DUE MAT, NEXT PMT 11/14/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2025		16,780,002	2,853		2,753,598	(550,418)	11,860,829	^	11,860,829	6,044,718		(900,273)				85/85
2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2020	06/14/2022		38,079,995	3,067/3,803		3,533,824	(1,769,336)	8,705,162	^	8,705,162	4,160,196		(2,738,835)				85/85
5 YR SPX ASIAN CALL OPTION #3232 DUE MAT, NEXT PMT 12/16/2024	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/16/2025		14,500,003	3,067		2,331,600	(465,809)	8,721,169	^	8,721,169	4,735,054		(721,048)				85/85
2 YR SPX CALL SPREAD OPTION #3259 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2020	07/14/2022		32,390,014	3,198/3,965		2,989,597	(1,494,799)	7,213,674	^	7,213,674	3,722,722		(2,195,101)				85/85
5 YR SPX ASIAN CALL OPTION #3260 DUE MAT, NEXT PMT 01/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2025		11,789,992	3,198		1,827,450	(365,290)	6,428,094	^	6,428,094	3,611,640		(536,426)				85/85
2 YR SPX CALL SPREAD OPTION #3293 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2020	08/15/2022		45,130,015	3,373/4,182		3,971,440	(1,983,004)	9,658,295	^	9,658,295	5,574,141		(2,743,608)				85/85
5 YR SPX ASIAN CALL OPTION #3294 DUE MAT, NEXT PMT 02/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/14/2025		23,430,008	3,373		3,671,481	(733,894)	11,196,522	^	11,196,522	6,630,541		(1,015,388)				85/85
2 YR SPX CALL SPREAD OPTION #3332 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2022		44,129,990	3,384/4,094		3,601,008	(1,800,504)	8,213,433	^	8,213,433	4,656,434		(2,338,189)				85/85
5 YR SPX ASIAN CALL OPTION #3333 DUE MAT, NEXT PMT 03/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	09/15/2025		23,500,005	3,384		3,720,050	(743,196)	11,180,702	^	11,180,702	6,629,011		(965,136)				85/85
5 YR SPX ASIAN CALL OPTION #3356 DUE MAT, NEXT PMT 04/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2022		57,440,010	3,489/4,221		4,623,920	(2,311,960)	10,361,850	^	10,361,850	6,382,469		(2,812,357)				85/85
2 YR SPX CALL SPREAD OPTION #3358 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489		3,771,504	(753,888)	10,487,786	^	10,487,786	6,400,249		(917,058)				85/85
2 YR SPX CALL SPREAD OPTION #3384 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE ... O2RNE8IBXP4ROTD8PU41	11/16/2020	11/14/2022		48,410,000	3,627/4,389		3,843,754	(1,927,157)	8,377,239	^	8,377,239	5,748,790		(2,170,031)				85/85
5 YR SPX ASIAN CALL OPTION #3385 DUE MAT, NEXT PMT 05/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627		2,244,594	(449,165)	5,710,449	^	5,710,449	3,613,957		(505,772)				85/85
2 YR SPX CALL SPREAD OPTION #3417 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2022		58,950,004	3,647/4,413		4,804,425	(2,402,213)	10,032,488	^	10,032,488	7,016,278		(2,520,678)				85/85
5 YR SPX ASIAN CALL OPTION #3418 DUE MAT, NEXT PMT 06/16/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647		3,161,158	(631,540)	7,868,210	^	7,868,210	4,996,223		(662,684)				85/85
2 YR SPX CALL SPREAD OPTION #3447 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,079,986	3,641/3,969		886,272	(854,706)	2,055,485	^	2,055,485	2,023,919		(854,706)				85/85
5 YR SPX ASIAN CALL OPTION #3448 DUE MAT, NEXT PMT 07/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2021	01/14/2022		712,780,018	3,796/4,118		30,742,201	(29,647,274)	60,435,843	^	60,435,843	59,340,915		(29,647,274)				85/85

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2 YR SPX CALL SPREAD OPTION #3476 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		284,259,985	3,796/3,973		7,447,612	(7,182,355)	13,245,414	^	13,245,414	12,980,157		(7,182,355)				85/85
5 YR SPX ASIAN CALL OPTION #3477 DUE MAT, NEXT PMT 08/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022		16,370,012	3,834/4,061		507,470	(489,396)	979,851	^	979,851	961,777		(489,396)				85/85
2 YR SPX CALL SPREAD OPTION #3511 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		3,190,000	3,796/4,080		125,048	(120,594)	238,684	^	238,684	234,230		(120,594)				85/85
5 YR SPX ASIAN CALL OPTION #3512 DUE MAT, NEXT PMT 09/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		5,979,987	3,821/3,960		123,128	(118,743)	218,383	^	218,383	213,998		(118,743)				85/85
1 YR HSI CALL SPREAD OPTION #3538 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		17,279,993	3,796/4,033		580,608	(559,929)	1,077,523	^	1,077,523	1,056,844		(559,929)				85/85
1 YR SX5E CALL SPREAD OPTION #3539 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022		141,710,016	3,796/4,213		7,298,065	(7,038,134)	15,543,647	^	15,543,647	15,283,716		(7,038,134)				85/85
1 YR SPX CALL SPREAD OPTION #3540 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022		46,980,018	4,175		1,368,997	(1,320,238)	7,314,403	^	7,314,403	7,265,644		(1,320,238)				85/85
1 YR SPX CALL SPREAD OPTION #3541 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022		23,080,000	55/60		932,432	(899,222)	(2,493)	^	(2,493)	(35,703)		(899,222)				85/85
1 YR SPX CALL SPREAD OPTION #3542 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/17/2023		62,380,004	3,796/4,593		5,089,584	(2,444,111)	10,086,462	^	10,086,462	7,440,989		(2,444,111)				85/85
1 YR SPX CALL SPREAD OPTION #3543 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796		4,005,820	(772,206)	8,750,968	^	8,750,968	5,517,354		(772,206)				85/85
1 YR SPX CALL SPREAD OPTION #3544 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	02/16/2021	02/14/2022		632,299,989	3,933/4,267		27,252,130	(23,948,842)	52,087,724	^	52,087,724	48,784,436		(23,948,842)				85/85
1 YR SPX CALL SPREAD OPTION #3545 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		230,520,010	3,933/4,116		6,014,267	(5,285,265)	10,495,317	^	10,495,317	9,766,315		(5,285,265)				85/85
1 YR SPX CALL SPREAD OPTION #3546 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		26,369,982	3,972/4,208		817,206	(718,151)	1,535,623	^	1,535,623	1,436,568		(718,151)				85/85
1 YR SPX CALL OPTION #3547 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		2,569,987	3,933/4,228		100,718	(88,510)	187,148	^	187,148	174,940		(88,510)				85/85
1 YR EEM CALL SPREAD OPTION #3548 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		3,899,989	3,959/4,103		79,326	(69,711)	139,126	^	139,126	129,511		(69,711)				85/85
2 YR SPX CALL SPREAD OPTION #3549 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		9,270,019	3,933/4,178		311,379	(273,636)	563,686	^	563,686	525,943		(273,636)				85/85
5 YR SPX ASIAN CALL OPTION #3550 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022		147,390,013	3,933/4,365		7,677,545	(6,746,934)	15,611,007	^	15,611,007	14,680,395		(6,746,934)				85/85
1 YR HSI CALL SPREAD OPTION #3551 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/14/2022		38,059,999	4,326		1,282,622	(1,127,153)	4,444,632	^	4,444,632	4,289,163		(1,127,153)				85/85
1 YR SX5E CALL SPREAD OPTION #3552 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/16/2021	02/14/2023		54,340,017	3,933/4,758		4,493,918	(1,969,176)	8,360,765	^	8,360,765	5,836,023		(1,969,176)				85/85

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1 YR HSI CALL SPREAD OPTION #3583 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/16/2021	02/17/2026		21,669,987	3,933		3,714,238	(648,518)	6,911,294	^	6,911,294	3,845,574		(648,518)				85/85
1 YR SX5E CALL SPREAD OPTION #3584 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/17/2023		699,982	3,796/4,593		61,757	(27,657)	113,160	^	113,160	79,059		(27,657)				85/85
1 YR SPX CALL SPREAD OPTION #3585 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796		258,986	(44,883)	494,215	^	494,215	280,112		(44,883)				85/85
1 YR SPX CALL SPREAD OPTION #3586 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/14/2022		699,859	3,647/4,413		72,016	(33,922)	119,165	^	119,165	81,071		(33,922)				85/85
1 YR SPX CALL SPREAD OPTION #3587 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647		254,709	(44,897)	474,403	^	474,403	264,592		(44,897)				85/85
1 YR SPX CALL SPREAD OPTION #3588 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2022		1,999,928	3,627/4,389		210,166	(103,740)	346,246	^	346,246	239,820		(103,740)				85/85
1 YR SPX CALL SPREAD OPTION #3589 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627		257,328	(46,176)	479,666	^	479,666	268,514		(46,176)				85/85
1 YR SPX CALL SPREAD OPTION #3590 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2022		600,108	3,489/4,222		71,050	(36,898)	108,297	^	108,297	74,145		(36,898)				85/85
1 YR SPX CALL SPREAD OPTION #3591 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489		170,241	(31,109)	310,494	^	310,494	171,361		(31,109)				85/85
1 YR SPX CALL OPTION #3592 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2021	03/14/2022		608,109,993	3,969/4,306		25,406,481	(20,381,023)	48,429,863	^	48,429,863	43,404,405		(20,381,023)				85/85
1 YR EEM CALL SPREAD OPTION #3593 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		197,889,999	3,969/4,154		5,046,195	(4,048,047)	8,758,836	^	8,758,836	7,760,688		(4,048,047)				85/85
2 YR SPX CALL SPREAD OPTION #3594 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		11,730,004	4,009/4,247		355,419	(285,116)	661,077	^	661,077	590,774		(285,116)				85/85
5 YR SPX ASIAN CALL OPTION #3595 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		1,850,002	3,969/4,267		70,670	(56,691)	130,456	^	130,456	116,477		(56,691)				85/85
1 YR HSI CALL SPREAD OPTION #3612 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2021	03/14/2022		4,539,991	3,996/4,141		90,346	(72,475)	157,408	^	157,408	139,537		(72,475)				85/85
1 YR SX5E CALL SPREAD OPTION #3613 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/14/2022		6,149,992	3,969/4,217		202,274	(162,263)	362,785	^	362,785	322,775		(162,263)				85/85
1 YR SPX CALL SPREAD OPTION #3614 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		153,349,999	3,969/4,406		7,698,170	(6,175,455)	15,639,321	^	15,639,321	14,116,606		(6,175,455)				85/85
1 YR SPX CALL SPREAD OPTION #3615 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2021	03/14/2022		50,290,002	4,366		1,579,106	(1,266,755)	5,605,170	^	5,605,170	5,292,819		(1,266,755)				85/85
1 YR SPX CALL SPREAD OPTION #3616 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2021	03/14/2023		59,940,003	3,969/4,802		4,813,182	(1,927,914)	9,050,370	^	9,050,370	6,165,102		(1,927,914)				85/85
1 YR SPX CALL SPREAD OPTION #3617 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2021	03/16/2026		21,969,988	3,969		3,818,386	(610,273)	6,855,602	^	6,855,602	3,647,489		(610,273)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #3618 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2021	04/14/2022		628,379,989	4,125/4,475		25,210,606	(18,096,380)	46,527,599	^	46,527,599	39,413,373		(18,096,380)				85/85
1 YR SPX CALL SPREAD OPTION #3619 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2021	04/14/2022		227,690,018	4,125/4,317		5,674,035	(4,072,869)	9,478,755	^	9,478,755	7,877,589		(4,072,869)				85/85
1 YR SPX CALL SPREAD OPTION #3620 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		13,970,017	4,166/4,413		403,733	(289,803)	733,764	^	733,764	619,834		(289,803)				85/85
1 YR SPX CALL OPTION #3621 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		2,330,020	4,125/4,434		85,511	(61,381)	153,274	^	153,274	129,143		(61,381)				85/85
1 YR EEM CALL SPREAD OPTION #3622 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022		4,849,981	4,152/4,303		94,575	(67,887)	158,014	^	158,014	131,326		(67,887)				85/85
2 YR SPX CALL SPREAD OPTION #3623 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		10,530,010	4,125/4,382		335,275	(240,663)	581,775	^	581,775	487,163		(240,663)				85/85
5 YR SPX ASIAN CALL OPTION #3624 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2021	04/14/2022		154,940,007	4,125/4,578		7,348,804	(5,275,032)	14,558,818	^	14,558,818	12,485,046		(5,275,032)				85/85
1 YR HSI CALL SPREAD OPTION #3625 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022		12,550,020	4,537		303,710	(218,006)	985,017	^	985,017	899,313		(218,006)				85/85
1 YR SX5E CALL SPREAD OPTION #3646 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023		62,499,983	4,125/4,991		4,789,375	(1,718,926)	8,792,880	^	8,792,880	5,722,431		(1,718,926)				85/85
1 YR SPX CALL SPREAD OPTION #3647 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125		3,108,924	(446,078)	5,267,602	^	5,267,602	2,604,756		(446,078)				85/85
1 YR SPX CALL SPREAD OPTION #3648 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2021	05/16/2022		590,089,981	4,174/4,508		23,349,861	(14,760,675)	39,571,739	^	39,571,739	30,982,553		(14,760,675)				85/85
1 YR SPX CALL SPREAD OPTION #3649 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2021	05/16/2022		186,790,013	4,174/4,355		4,477,356	(2,830,372)	6,951,787	^	6,951,787	5,304,803		(2,830,372)				85/85
1 YR SPX CALL SPREAD OPTION #3650 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		36,320,008	4,216/4,435		973,013	(615,093)	1,610,337	^	1,610,337	1,252,417		(615,093)				85/85
1 YR SPX CALL SPREAD OPTION #3651 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		2,369,996	4,174/4,456		82,476	(52,137)	135,373	^	135,373	105,034		(52,137)				85/85
1 YR SPX CALL SPREAD OPTION #3652 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2022		6,549,981	4,202/4,341		120,324	(76,063)	187,205	^	187,205	142,944		(76,063)				85/85
1 YR SPX CALL SPREAD OPTION #3653 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		20,870,001	4,174/4,403		615,456	(389,062)	979,826	^	979,826	753,432		(389,062)				85/85
1 YR SPX CALL OPTION #3654 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022		173,439,996	4,174/4,612		8,255,744	(5,218,890)	14,950,351	^	14,950,351	11,913,497		(5,218,890)				85/85
1 YR EEM CALL SPREAD OPTION #3655 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2021	05/16/2022		14,220,015	4,529		402,995	(254,754)	1,218,807	^	1,218,807	1,070,566		(254,754)				85/85
2 YR SPX CALL SPREAD OPTION #3656 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2021	05/15/2023		48,419,999	4,174/4,967		3,534,660	(1,121,807)	6,119,238	^	6,119,238	3,706,385		(1,121,807)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
5 YR SPX ASIAN CALL OPTION #3657 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2026		25,840,013	4,174		4,240,344	(538,751)	6,950,402	^	6,950,402	3,248,809		(538,751)				85/85
1 YR SPX CALL SPREAD OPTION #3692 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		14,830,004	4,133/4,484		501,254	(276,033)	677,466	^	677,466	452,245		(276,033)				85/85
1 YR SPX CALL SPREAD OPTION #3693 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		589,039,989	4,255/4,596		23,414,340	(12,893,924)	37,469,143	^	37,469,143	26,948,727		(12,893,924)				85/85
1 YR SPX CALL SPREAD OPTION #3694 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		175,290,011	4,255/4,439		4,229,748	(2,329,258)	6,227,334	^	6,227,334	4,326,845		(2,329,258)				85/85
1 YR SPX CALL SPREAD OPTION #3695 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/14/2022		18,130,003	4,298/4,521		491,142	(270,464)	763,462	^	763,462	542,785		(270,464)				85/85
1 YR SPX CALL SPREAD OPTION #3696 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		3,249,998	4,255/4,542		114,075	(62,819)	176,377	^	176,377	125,121		(62,819)				85/85
1 YR SPX CALL SPREAD OPTION #3697 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		6,469,998	4,284/4,425		120,342	(66,271)	176,587	^	176,587	122,516		(66,271)				85/85
1 YR SPX CALL SPREAD OPTION #3698 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022		16,950,007	4,255/4,489		503,415	(277,223)	757,825	^	757,825	531,633		(277,223)				85/85
1 YR SPX CALL OPTION #3699 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022		184,479,986	4,255/4,702		8,736,973	(4,811,319)	14,993,623	^	14,993,623	11,067,969		(4,811,319)				85/85
2 YR SPX CALL SPREAD OPTION #3700 DUE MAT, NEXT PMT 02/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/14/2022		55,570,004	4,617		1,398,141	(769,935)	4,119,621	^	4,119,621	3,491,415		(769,935)				85/85
5 YR SPX ASIAN CALL OPTION #3701 DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022		14,830,000	55/60		551,676	(303,800)	96,576	^	96,576	(151,300)		(303,800)				85/85
2 YR SPX CALL SPREAD OPTION #3707 DUE MAT, NEXT PMT 01/17/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/14/2021	06/14/2023		51,409,999	4,255/5,064		3,711,802	(1,022,017)	6,213,656	^	6,213,656	3,523,871		(1,022,017)				85/85
5 YR SPX ASIAN CALL OPTION #3708 DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255		3,144,405	(345,936)	4,947,850	^	4,947,850	2,149,381		(345,936)				85/85
2 YR SPX CALL SPREAD OPTION #3709 DUE MAT, NEXT PMT 12/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		2,500,000	55		197,500	(108,760)	20,440	^	20,440	(68,300)		(108,760)				85/85
5 YR SPX ASIAN CALL OPTION #3710 DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022		3,249,998	4,255		215,800	(118,838)	459,543	^	459,543	362,581		(118,838)				85/85
2 YR SPX CALL SPREAD OPTION #3711 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2022		2,750,003	4,133		143,550	(79,051)	178,078	^	178,078	113,579		(79,051)				85/85
5 YR SPX ASIAN CALL OPTION #3712 DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		16,069,999	4,100/4,448		544,773	(255,222)	766,903	^	766,903	477,352		(255,222)				85/85
2 YR SPX CALL SPREAD OPTION #3713 DUE MAT, NEXT PMT 10/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		575,539,993	4,374/4,724		23,050,377	(10,798,944)	33,867,331	^	33,867,331	21,615,898		(10,798,944)				85/85
5 YR SPX ASIAN CALL OPTION #3714 DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		248,129,980	4,374/4,564		6,017,153	(2,818,995)	8,244,938	^	8,244,938	5,046,780		(2,818,995)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #3731 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		11,000,008	4,418/4,648		299,200	(140,173)	429,691	^	429,691	270,664		(140,173)				85/85
1 YR SPX CALL SPREAD OPTION #3732 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,359,979	4,374/4,670		83,308	(39,029)	119,051	^	119,051	74,772		(39,029)				85/85
1 YR SPX CALL SPREAD OPTION #3733 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,389,986	4,404/4,549		44,693	(20,938)	60,904	^	60,904	37,149		(20,938)				85/85
1 YR SPX CALL SPREAD OPTION #3734 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		8,099,979	4,374/4,615		242,190	(113,464)	337,873	^	337,873	209,147		(113,464)				85/85
1 YR SPX CALL SPREAD OPTION #3735 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		155,169,981	4,374/4,834		7,401,609	(3,467,603)	11,510,648	^	11,510,648	7,576,642		(3,467,603)				85/85
1 YR SPX CALL SPREAD OPTION #3736 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022		48,539,989	4,746		1,237,770	(579,887)	2,793,494	^	2,793,494	2,135,611		(579,887)				85/85
1 YR SPX CALL SPREAD OPTION #3737 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		16,070,000	54/58		594,590	(278,561)	214,800	^	214,800	(101,229)		(278,561)				85/85
1 YR SPX CALL OPTION #3738 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023		55,989,990	4,374/5,205		4,143,260	(970,544)	6,304,585	^	6,304,585	3,131,869		(970,544)				85/85
2 YR SPX CALL SPREAD OPTION #3739 DUE MAT, NEXT PMT 03/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2026		19,160,003	4,374		3,178,261	(297,636)	4,471,556	^	4,471,556	1,590,930		(297,636)				85/85
5 YR SPX ASIAN CALL OPTION #3740 DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022		2,950,000	54		235,410	(110,288)	53,314	^	53,314	(71,808)		(110,288)				85/85
1 YR SPX CALL SPREAD OPTION #3769 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/14/2021	07/14/2022		3,839,979	4,374		258,816	(121,254)	459,449	^	459,449	321,887		(121,254)				85/85
1 YR SPX CALL SPREAD OPTION #3770 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022		3,250,002	4,100		173,875	(81,459)	240,546	^	240,546	148,130		(81,459)				85/85
1 YR SPX CALL SPREAD OPTION #3771 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		16,719,996	4,202/4,560		575,168	(218,058)	686,901	^	686,901	329,791		(218,058)				85/85
1 YR SPX CALL SPREAD OPTION #3772 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/15/2022		664,080,005	4,480/4,838		26,742,502	(10,138,641)	36,061,112	^	36,061,112	19,457,251		(10,138,641)				85/85
1 YR SPX CALL SPREAD OPTION #3773 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/15/2022		250,890,011	4,480/4,674		6,121,716	(2,320,870)	7,814,996	^	7,814,996	4,014,150		(2,320,870)				85/85
1 YR SPX CALL SPREAD OPTION #3774 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		2,710,001	4,480/4,782		95,934	(36,371)	127,032	^	127,032	67,469		(36,371)				85/85
1 YR SPX CALL SPREAD OPTION #3775 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/16/2021	08/15/2022		2,459,988	4,510/4,659		46,248	(17,534)	58,764	^	58,764	30,050		(17,534)				85/85
1 YR SPX CALL OPTION #3776 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		4,320,008	4,480/4,726		129,600	(49,134)	168,260	^	168,260	87,794		(49,134)				85/85
2 YR SPX CALL SPREAD OPTION #3777 DUE MAT, NEXT PMT 04/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		212,950,003	4,480/4,950		10,264,190	(3,891,369)	14,439,408	^	14,439,408	8,066,587		(3,891,369)				85/85

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
5 YR SPX ASIAN CALL OPTION #3778 DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022		62,659,988	4,860		1,616,628	(612,897)	2,900,305	^	2,900,305	1,896,574		(612,897)				85/85
1 YR SPX CALL OPTION #3790	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022		16,720,000	51/56		621,984	(235,807)	444,749	^	444,749	58,572		(235,807)				85/85
1 YR SPX CALL OPTION #3791	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2023		67,199,995	4,480/5,331		5,033,280	(954,111)	6,988,781	^	6,988,781	2,909,612		(954,111)				85/85
5 YR SPX ASIAN CALL OPTION #3792	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480		4,208,727	(318,423)	5,566,996	^	5,566,996	1,676,692		(318,423)				85/85
5 YR SPX ASIAN CALL OPTION #3793	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,100,000	51		257,424	(97,595)	131,969	^	131,969	(27,860)		(97,595)				85/85
5 YR SPX ASIAN CALL OPTION #3794	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022		3,999,978	4,480		272,360	(103,257)	413,745	^	413,745	244,642		(103,257)				85/85
5 YR SPX ASIAN CALL OPTION #3795	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/15/2022		3,399,984	4,202		183,940	(69,735)	208,024	^	208,024	93,819		(69,735)				85/85
5 YR SPX ASIAN CALL OPTION #3796	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2021	09/14/2022		15,259,984	4,192/4,548		537,152	(160,410)	647,093	^	647,093	270,351		(160,410)				85/85
5 YR SPX ASIAN CALL OPTION #3797	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/14/2022		686,269,993	4,443/4,798		28,761,576	(8,589,073)	37,922,162	^	37,922,162	17,749,660		(8,589,073)				85/85
5 YR SPX ASIAN CALL OPTION #3798	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		199,760,017	4,443/4,635		4,978,883	(1,486,844)	6,263,238	^	6,263,238	2,771,200		(1,486,844)				85/85
5 YR SPX ASIAN CALL OPTION #3799	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		5,230,003	4,443/4,743		190,895	(57,007)	248,319	^	248,319	114,431		(57,007)				85/85
5 YR SPX ASIAN CALL OPTION #3800	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022		2,029,985	4,473/4,621		38,976	(11,639)	48,823	^	48,823	21,486		(11,639)				85/85
5 YR SPX ASIAN CALL OPTION #3801	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		16,309,992	4,443/4,687		502,348	(150,016)	640,998	^	640,998	288,666		(150,016)				85/85
5 YR SPX ASIAN CALL OPTION #3802	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/14/2022		206,150,011	4,443/4,910		10,470,359	(3,126,765)	14,337,842	^	14,337,842	6,994,248		(3,126,765)				85/85
5 YR SPX ASIAN CALL OPTION #3803	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022		48,049,986	4,821		1,436,695	(429,040)	2,728,681	^	2,728,681	1,721,026		(429,040)				85/85
5 YR SPX ASIAN CALL OPTION #3804	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2022		15,260,000	52/57		585,221	(174,765)	368,866	^	368,866	(41,590)		(174,765)				85/85
5 YR SPX ASIAN CALL OPTION #3805	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023		60,089,985	4,443/5,287		4,681,011	(698,945)	6,423,532	^	6,423,532	2,441,466		(698,945)				85/85
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2026		31,290,002	4,443		5,306,784	(316,780)	7,046,409	^	7,046,409	2,056,405		(316,780)				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/14/2022		15,259,994	2,390/2,593		552,412	(164,967)	386,357	^	386,357	(1,088)		(164,967)				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2021	10/14/2022		14,470,013	4,149/4,502		518,026	(112,121)	653,118	^	653,118	247,213		(112,121)				85/85
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		743,760,016	4,438/4,793		30,568,536	(6,616,204)	40,852,783	^	40,852,783	16,900,451		(6,616,204)				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		230,419,990	4,438/4,630		5,668,332	(1,226,844)	7,153,455	^	7,153,455	2,711,967		(1,226,844)				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		9,300,019	4,483/4,716		259,470	(56,159)	339,593	^	339,593	136,282		(56,159)				85/85
1 YR SPX CALL SPREAD OPTION #3832 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2021	10/14/2022		3,270,021	4,438/4,738		118,047	(25,550)	154,124	^	154,124	61,627		(25,550)				85/85
1 YR SPX CALL SPREAD OPTION #3833 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/14/2022		6,999,979	4,468/4,616		132,370	(28,650)	166,687	^	166,687	62,967		(28,650)				85/85

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1 YR SPX CALL SPREAD OPTION #3834 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/14/2021	10/14/2022		8,830,007	4,438/4,682		268,520	(58,118)	343,954	^	343,954	133,552		(58,118)				85/85
1 YR SPX CALL SPREAD OPTION #3835 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022		203,830,020	4,438/4,904		10,048,819	(2,174,950)	14,142,536	^	14,142,536	6,268,667		(2,174,950)				85/85
1 YR SPX CALL SPREAD OPTION #3836 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		54,600,007	4,816		1,588,860	(343,890)	3,397,790	^	3,397,790	2,152,820		(343,890)				85/85
1 YR SPX CALL SPREAD OPTION #3837 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022		14,470,000	51/56		538,284	(116,505)	412,392	^	412,392	(9,387)		(116,505)				85/85
1 YR SPX CALL SPREAD OPTION #3838 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/16/2023		65,160,004	4,438/5,282		5,108,544	(551,332)	6,969,226	^	6,969,226	2,412,014		(551,332)				85/85
1 YR SPX CALL OPTION #3839 DUE MAT, NEXT PMT 05/16/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2026		28,830,005	4,438		5,053,899	(218,652)	6,582,534	^	6,582,534	1,747,287		(218,652)				85/85
2 YR SPX CALL SPREAD OPTION #3840 DUE MAT, NEXT PMT 05/15/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2021	10/14/2022		14,469,995	2,301/2,497		522,367	(113,060)	554,452	^	554,452	145,145		(113,060)				85/85
5 YR SPX ASIAN CALL OPTION #3841 DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022		2,070,004	4,438/4,816		89,217	(19,310)	119,937	^	119,937	50,030		(19,310)				85/85
1 YR SX5E CALL OPTION #3872 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/15/2021	11/14/2022		16,520,014	4,386/4,759		588,112	(75,938)	515,012	^	515,012	2,838		(75,938)				85/85
1 YR SPX CALL SPREAD OPTION #3873 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/14/2022		816,090,006	4,683/5,057		33,431,127	(4,316,656)	36,810,973	^	36,810,973	7,696,503		(4,316,656)				85/85
1 YR SPX CALL SPREAD OPTION #3874 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/14/2022		243,079,980	4,683/4,886		5,966,399	(770,387)	6,451,788	^	6,451,788	1,255,776		(770,387)				85/85
1 YR SPX CALL SPREAD OPTION #3875 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		15,149,982	4,730/4,975		418,140	(53,991)	460,201	^	460,201	96,052		(53,991)				85/85
1 YR SPX CALL SPREAD OPTION #3876 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		2,449,994	4,683/4,999		87,710	(11,325)	96,598	^	96,598	20,213		(11,325)				85/85
1 YR SPX CALL SPREAD OPTION #3877 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/14/2022		8,569,992	4,714/4,870		161,887	(20,903)	173,860	^	173,860	32,876		(20,903)				85/85
1 YR SPX CALL SPREAD OPTION #3878 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		8,479,989	4,683/4,940		256,096	(33,067)	279,463	^	279,463	56,434		(33,067)				85/85
1 YR SPX CALL SPREAD OPTION #3879 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		199,289,994	4,683/5,174		9,864,855	(1,273,759)	10,984,305	^	10,984,305	2,393,209		(1,273,759)				85/85
1 YR SPX CALL OPTION #3880 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022		54,470,002	5,081		1,590,524	(205,370)	1,847,440	^	1,847,440	462,286		(205,370)				85/85
1 YR EEM CALL SPREAD OPTION #3881 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/15/2021	11/14/2022		16,520,000	52/56		621,978	(80,310)	445,920	^	445,920	(95,748)		(80,310)				85/85
5 YR SPX ASIAN CALL OPTION #3883 DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2021	11/14/2023		63,490,011	4,683/5,573		5,113,485	(329,676)	5,584,732	^	5,584,732	800,923		(329,676)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR EEM CALL OPTION #3884 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2021	11/16/2026		22,060,015	4,683		3,955,358	(101,753)	4,210,195	^	4,210,195	356,589		(101,753)				85/85
1 YR SPX CALL OPTION #3885 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2021	11/14/2022		16,520,008	2,371/2,573		579,852	(74,871)	497,792	^	497,792	(7,189)		(74,871)				85/85
1 YR SX5E CALL OPTION #3886 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2021	11/14/2022		1,820,017	4,683/5,081		78,260	(10,105)	85,984	^	85,984	17,829		(10,105)				85/85
1 YR SX5E CALL SPREAD OPTION #3919 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/14/2022		250,000	138		7,052	(911)	7,634	^	7,634	1,493		(911)				85/85
1 YR SPX CALL SPREAD OPTION #3920 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2022		15,720,002	4,145/4,497		581,640	(28,684)	714,874	^	714,874	161,918		(28,684)				85/85
1 YR SPX CALL SPREAD OPTION #3921 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		820,509,983	4,634/5,005		35,117,828	(1,731,838)	39,000,173	^	39,000,173	5,614,183		(1,731,838)				85/85
1 YR SPX CALL SPREAD OPTION #3922 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		244,579,995	4,634/4,835		6,090,042	(300,331)	6,712,852	^	6,712,852	923,141		(300,331)				85/85
1 YR SPX CALL SPREAD OPTION #3923 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		14,649,980	4,680/4,924		418,990	(20,663)	464,183	^	464,183	65,856		(20,663)				85/85
1 YR SPX CALL SPREAD OPTION #3924 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		1,990,017	4,634/4,947		73,630	(3,631)	81,656	^	81,656	11,657		(3,631)				85/85
1 YR SPX CALL SPREAD OPTION #3925 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		5,020,017	4,665/4,819		95,882	(4,728)	105,507	^	105,507	14,353		(4,728)				85/85
1 YR SPX CALL SPREAD OPTION #3926 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		11,439,993	4,634/4,889		354,640	(17,489)	391,045	^	391,045	53,894		(17,489)				85/85
1 YR SPX CALL OPTION #3927 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		270,150,023	4,634/5,121		14,128,845	(696,765)	15,842,215	^	15,842,215	2,410,135		(696,765)				85/85
1 YR EEM CALL SPREAD OPTION #3928 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022		60,739,991	5,028		2,229,158	(109,931)	2,624,021	^	2,624,021	504,794		(109,931)				85/85
5 YR SPX ASIAN CALL OPTION #3930 DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022		15,720,000	48/53		627,228	(30,932)	625,897	^	625,897	29,601		(30,932)				85/85
1 YR EEM CALL OPTION #3931 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023		68,389,993	4,634/5,515		5,744,760	(141,652)	6,292,250	^	6,292,250	689,142		(141,652)				85/85
1 YR SPX CALL OPTION #3932 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2026		26,679,985	4,634		5,055,860	(49,839)	5,353,439	^	5,353,439	347,418		(49,839)				85/85
1 YR SX5E CALL OPTION #3933 DUE MAT, NEXT PMT 07/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2021	12/14/2022		15,720,007	2,263/2,455		609,936	(30,079)	689,911	^	689,911	110,054		(30,079)				85/85
1 YR SX5E CALL SPREAD OPTION #3966 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2022		1,189,988	4,634/5,028		53,550	(2,641)	59,343	^	59,343	8,434		(2,641)				85/85
1 YR SPX CALL SPREAD OPTION #3967 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2022		250,000	137		7,043	(347)	6,292	^	6,292	(403)		(347)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											781,150,947	(321,958,559)	1,437,111,584	XXX	1,437,111,584	863,873,607		(356,546,678)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											781,150,947	(321,958,559)	1,437,111,584	XXX	1,437,111,584	863,873,607		(356,546,678)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
5 YR SPX ASIAN CALL OPTION #2388 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	NATIXIS KX1WK48MPD4Y2NCUIZ63	01/17/2017	01/14/2022		14,470,000	2,268		2,351,375	(470,791)	13,321,899	^	13,321,899	4,425,478		(2,334,607)				0001
5 YR SPX ASIAN CALL OPTION #2401 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2017	02/14/2022		6,650,000	2,338		1,055,355	(210,955)	5,937,649	^	5,937,649	2,167,812		(1,029,925)				0001
5 YR SPX ASIAN CALL OPTION #2412 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2017	03/14/2022		6,520,000	2,365		1,078,408	(215,563)	5,856,764	^	5,856,764	2,288,137		(1,035,886)				0001
5 YR SPX ASIAN CALL OPTION #2426 DUE MAT, NEXT PMT 04/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/17/2017	04/14/2022		6,880,000	2,349		1,049,888	(210,208)	6,424,473	^	6,424,473	2,564,373		(990,569)				0001
5 YR SPX ASIAN CALL OPTION #2703 DUE MAT, NEXT PMT 06/14/2023	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2018	06/14/2023		9,489,988	2,782		1,731,925	(346,195)	6,761,445	^	6,761,445	3,536,228		(1,230,179)				0001
2 YR BEI CALL OPTION #3247	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2022		907,931	126	40,149			90,437		90,437	72,731		(20,241)				0001
2 YR BEI CALL OPTION #3265	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2022		1,166,715	128	52,420			98,241		98,241	85,882		(26,464)				0001
2 YR BEI CALL OPTION #3270	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2022		2,082,222	129	80,628			162,075		162,075	140,008		(40,648)				0001
2 YR BEI CALL OPTION #3275	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2020	01/27/2022		1,738,731	129	71,068			137,963		137,963	119,596		(35,828)				0001
2 YR BEI CALL OPTION #3279	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2022		3,326,214	129	150,205			250,391		250,391	228,119		(75,725)				0001
2 YR BEI CALL OPTION #3298	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2020	02/10/2022		2,220,450	131	98,807			145,925		145,925	139,779		(49,882)				0001
2 YR BEI CALL OPTION #3307	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2022		1,135,731	131	38,248			70,878		70,878	62,955		(19,283)				0001
2 YR BEI CALL OPTION #3311	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/02/2020	02/24/2022		2,166,148	126	77,902			220,587		220,587	163,450		(39,274)				0001
2 YR BEI CALL OPTION #3316	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2022		1,887,539	125	79,600			217,227		217,227	156,678		(40,130)				0001
2 YR BEI CALL OPTION #3320	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2022		1,837,501	124	67,850			225,923		225,923	152,595		(34,254)				0001
2 YR BEI CALL OPTION #3337	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2022		1,339,731	123	52,575			179,066		179,066	116,645		(26,542)				0001
2 YR BEI CALL OPTION #3341	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2022		1,217,027	123	56,124			159,377		159,377	108,548		(28,333)				0001

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2 YR BEI CALL OPTION #3344	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2020	03/30/2022		1,663,832	123	73,736			211,482		211,482	144,860		(37,225)				0001
2 YR BEI CALL OPTION #3346	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2022		967,272	124	43,946			120,845		120,845	83,881		(22,186)				0001
2 YR BEI CALL OPTION #3363	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2020	04/13/2022		3,854,826	125	162,823			452,206		452,206	318,391		(82,200)				0001
2 YR BEI CALL OPTION #3366	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2022		2,105,375	125	90,378			248,154		248,154	174,535		(45,626)				0001
2 YR BEI CALL OPTION #3370	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2022		1,836,354	125	76,509			216,991		216,991	150,976		(38,625)				0001
2 YR BEI CALL OPTION #3372	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/11/2020	05/04/2022		995,864	125	43,135			117,767		117,767	82,475		(21,776)				0001
2 YR BEI CALL OPTION #3390	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/18/2020	05/11/2022		2,110,412	125	92,661			249,658		249,658	174,977		(46,779)				0001
2 YR BEI CALL OPTION #3392	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2022		1,422,453	125	62,395			166,890		166,890	117,210		(31,543)				0001
2 YR BEI CALL OPTION #3396	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2022		1,575,903	125	70,227			179,927		179,927	128,305		(35,454)				0001
2 YR BEI CALL OPTION #3400	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2022		1,342,627	125	60,016			147,950		147,950	107,229		(30,298)				0001
2 YR BEI CALL OPTION #3404	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2022		1,246,100	125	52,531			141,544		141,544	99,321		(26,520)				0001
2 YR BEI CALL OPTION #3421	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2022		1,535,085	125	66,103			175,045		175,045	122,964		(33,371)				0001
2 YR BEI CALL OPTION #3425	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2022		1,220,387	125	51,374			139,349		139,349	97,049		(25,936)				0001
2 YR BEI CALL OPTION #3429	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2022		2,313,121	125	101,621			263,034		263,034	185,145		(51,302)				0001
2 YR BEI CALL OPTION #3433	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2022		1,260,764	125	53,170			141,684		141,684	99,045		(26,842)				0001
2 YR BEI CALL OPTION #3451	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2022		1,699,866	126	75,954			187,376		187,376	133,941		(38,345)				0001
2 YR BEI CALL OPTION #3455	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2022		1,409,967	126	60,058			149,395		149,395	107,212		(30,320)				0001
2 YR BEI CALL OPTION #3459	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2022		1,171,845	126	50,942			124,018		124,018	89,345		(25,717)				0001
2 YR BEI CALL OPTION #3461	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2022		1,433,279	126	62,735			149,354		149,354	108,358		(31,671)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
2 YR BEI CALL OPTION #3480	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2022		952,966	127	41,087			97,644		97,644	70,952		(20,742)				0001
2 YR BEI CALL OPTION #3482	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2022		1,172,924	126	50,690			121,316		121,316	87,642		(25,591)				0001
2 YR BEI CALL OPTION #3488	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2022		1,335,681	127	58,690			135,475		135,475	99,022		(29,629)				0001
2 YR BEI CALL OPTION #3490	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2022		1,374,054	127	54,173			138,533		138,533	98,386		(27,387)				0001
2 YR BEI CALL OPTION #3498	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2022		984,704	126	42,763			102,012		102,012	73,290		(21,588)				0001
2 YR BEI CALL OPTION #3514	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2022		978,602	126	40,176			103,152		103,152	72,252		(20,283)				0001
2 YR BEI CALL OPTION #3520	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2022		756,817	126	32,988			80,389		80,389	56,917		(16,654)				0001
2 YR BEI CALL OPTION #3525	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2022		2,398,540	126	109,265			254,380		254,380	182,150		(55,162)				0001
2 YR BEI CALL OPTION #3534	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2022		2,192,412	127	99,133			214,632		214,632	158,946		(50,046)				0001
2 YR BEI CALL OPTION #3555	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2022		1,206,724	127	48,642			117,828		117,828	84,335		(24,557)				0001
2 YR BEI CALL OPTION #3563	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2022		1,159,303	128	44,532			111,596		111,596	79,162		(22,482)				0001
2 YR BEI CALL OPTION #3570	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2022		2,144,494	127	83,492			225,339		225,339	154,067		(42,150)				0001
2 YR BEI CALL OPTION #3576	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2022		1,672,439	127	78,273			173,070		173,070	125,251		(39,515)				0001
2 YR BEI CALL OPTION #3579	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2022		1,118,244	128	50,141			104,171		104,171	78,019		(25,313)				0001
2 YR BEI CALL OPTION #3596	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2022		2,384,355	129	91,684			209,816		209,816	153,553		(46,286)				0001
2 YR BEI CALL OPTION #3600	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2022		11,472,894	128	487,712			1,070,796		1,070,796	785,505		(246,217)				0001
2 YR BEI CALL OPTION #3604	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2022		1,771,872	128	74,899			161,424		161,424	119,293		(37,812)				0001
2 YR BEI CALL OPTION #3608	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2022		1,827,653	129	72,272			161,634		161,634	118,395		(36,486)				0001
2 YR BEI CALL OPTION #3628	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2022		5,134,403	128	223,843			472,908		472,908	349,925		(113,005)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
2 YR BEI CALL OPTION #3634	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2022		1,582,401	129	66,425			139,325		139,325	103,789		(33,534)				0001
2 YR BEI CALL OPTION #3636	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2022		593,362	129		23,531		51,260		51,260	39,527		(11,798)				0001
2 YR BEI CALL OPTION #3641	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2023		1,304,556	129		57,093		114,911		114,911	85,851		(28,033)				0001
1 YR BEI CALL OPTION #3642	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/11/2021	01/04/2022		6,752,834	132		125,537		381,637		381,637	380,585		(124,485)				0001
1 YR SPX CALL OPTION #3643	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2021	01/04/2022		40,569,608	3,913		2,512,318		9,065,774		9,065,774	9,044,721		(2,491,265)				0001
1 YR SPX CALL SPREAD OPTION #3644	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/11/2021	01/04/2022		47,795,282	3,762/3,935		1,284,234		2,162,452		2,162,452	2,151,690		(1,273,472)				0001
2 YR BEI CALL OPTION #3662	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2023		1,572,743	129		65,302		135,854		135,854	101,937		(31,385)				0001
1 YR BEI CALL OPTION #3663	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2021	01/11/2022		9,798,527	132		177,187		563,254		563,254	558,291		(172,224)				0001
1 YR SPX CALL OPTION #3664	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2021	01/11/2022		44,306,553	3,945		2,455,807		9,576,515		9,576,515	9,507,725		(2,387,017)				0001
1 YR SPX CALL SPREAD OPTION #3665	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/11/2022		42,761,813	3,804/3,972		1,074,150		1,892,736		1,892,736	1,862,647		(1,044,062)				0001
2 YR BEI CALL OPTION #3668	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2023		1,709,998	129		77,090		152,233		152,233	111,502		(36,359)				0001
1 YR BEI CALL OPTION #3669	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		7,892,012	132		150,126		441,075		441,075	433,946		(142,998)				0001
1 YR SPX CALL OPTION #3670	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2021	01/18/2022		42,732,225	3,943		2,785,473		9,145,175		9,145,175	9,012,904		(2,653,202)				0001
1 YR SPX CALL SPREAD OPTION #3671	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/25/2021	01/18/2022		44,020,957	3,809/3,978		1,139,724		1,940,371		1,940,371	1,886,250		(1,085,603)				0001
2 YR BEI CALL OPTION #3674	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2023		2,986,500	129		119,124		266,990		266,990	202,897		(55,031)				0001
1 YR BEI CALL OPTION #3675	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2021	01/25/2022		8,115,384	131		138,096		494,012		494,012	484,754		(128,839)				0001
1 YR SPX CALL OPTION #3676	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		53,038,844	3,949		3,208,037		11,501,403		11,501,403	11,286,339		(2,992,973)				0001
1 YR SPX CALL SPREAD OPTION #3677	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2021	01/25/2022		57,599,052	3,801/3,971		1,442,034		2,578,394		2,578,394	2,481,721		(1,345,361)				0001
2 YR BEI CALL OPTION #3680	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2023		1,848,095	128		85,878		172,169		172,169	125,133		(38,841)				0001
1 YR BEI CALL OPTION #3681	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/08/2021	02/01/2022		8,046,371	131		162,024		487,350		487,350	473,320		(147,994)				0001
1 YR SPX CALL OPTION #3682	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2021	02/01/2022		62,351,473	3,949		4,551,179		13,105,442		13,105,442	12,711,346		(4,157,083)				0001
1 YR SPX CALL SPREAD OPTION #3683	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/01/2022		61,921,094	3,802/3,967		1,612,468		2,609,314		2,609,314	2,469,687		(1,472,841)				0001

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2 YR BEI CALL OPTION #3688	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2023		1,315,829	129		54,801		116,593		116,593	86,005		(24,212)				0001
1 YR BEI CALL OPTION #3689	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/16/2021	02/08/2022		10,414,533	132		175,599		580,901		580,901	562,210		(156,907)				0001
1 YR SPX CALL OPTION #3690	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/08/2022		53,814,945	4,059		3,425,998		9,742,184		9,742,184	9,377,511		(3,061,326)				0001
1 YR SPX CALL SPREAD OPTION #3691	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2021	02/08/2022		66,521,814	3,913/4,082		1,644,293		2,811,639		2,811,639	2,636,616		(1,469,270)				0001
2 YR BEI CALL OPTION #3702	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2023		1,747,156	129		69,695		157,667		157,667	118,144		(30,172)				0001
1 YR BEI CALL OPTION #3703	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		7,075,732	132		110,472		405,709		405,709	391,823		(96,586)				0001
1 YR SPX CALL OPTION #3704	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		48,852,476	4,076		2,764,728		8,762,769		8,762,769	8,415,248		(2,417,206)				0001
1 YR SPX CALL SPREAD OPTION #3705	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	02/15/2022		61,755,949	3,926/4,102		1,518,371		2,711,525		2,711,525	2,520,669		(1,327,514)				0001
2 YR BEI CALL OPTION #3716	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2023		3,162,880	128		135,263		300,766		300,766	222,751		(57,248)				0001
1 YR BEI CALL OPTION #3717	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2021	02/22/2022		7,675,714	131		139,569		493,131		493,131	472,858		(119,297)				0001
1 YR SPX CALL OPTION #3718	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		60,962,675	4,018		3,773,253		11,842,892		11,842,892	11,294,822		(3,225,182)				0001
1 YR SPX CALL SPREAD OPTION #3719	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/22/2022		74,201,886	3,874/4,042		1,827,470		3,105,940		3,105,940	2,840,497		(1,562,028)				0001
2 YR BEI CALL OPTION #3720	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2023		1,897,169	127		85,346		189,269		189,269	139,218		(35,295)				0001
1 YR BEI CALL OPTION #3721	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		7,051,291	130		138,779		486,438		486,438	463,567		(115,908)				0001
1 YR SPX CALL OPTION #3722	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2021	03/01/2022		73,901,910	3,976		4,727,586		15,242,612		15,242,612	14,463,485		(3,948,459)				0001
1 YR SPX CALL SPREAD OPTION #3723	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2021	03/01/2022		64,226,242	3,843/4,007		1,554,512		2,639,490		2,639,490	2,383,299		(1,298,322)				0001
2 YR BEI CALL OPTION #3725	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2023		1,375,988	128		64,910		129,377		129,377	90,683		(26,215)				0001
1 YR BEI CALL OPTION #3726	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/15/2021	03/08/2022		7,936,143	132		154,660		460,821		460,821	432,308		(126,147)				0001
1 YR SPX CALL OPTION #3727	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		65,338,493	4,038		4,208,946		12,295,075		12,295,075	11,519,125		(3,432,995)				0001
1 YR SPX CALL SPREAD OPTION #3728	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/08/2022		54,979,759	3,885/4,045		1,317,474		2,143,670		2,143,670	1,900,784		(1,074,588)				0001
2 YR BEI CALL OPTION #3747	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2023		1,245,039	129		53,122		109,710		109,710	77,529		(20,940)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR BEI CALL OPTION #3748	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		7,624,296	132		134,609		419,928		419,928	392,480		(107,161)				0001
1 YR SPX CALL OPTION #3749	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2021	03/15/2022		56,968,787	4,093		3,096,522		10,007,461		10,007,461	9,376,047		(2,465,108)				0001
1 YR SPX CALL SPREAD OPTION #3750	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/15/2022		51,488,060	3,948/4,105		1,149,268		1,946,014		1,946,014	1,711,666		(914,920)				0001
2 YR BEI CALL OPTION #3751	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2023		2,239,186	129		110,262		198,075		198,075	130,210		(42,397)				0001
1 YR BEI CALL OPTION #3752	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/29/2021	03/22/2022		5,869,571	133		122,714		304,187		304,187	276,765		(95,291)				0001
1 YR SPX CALL OPTION #3753	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2021	03/22/2022		68,100,053	4,074		3,807,460		12,236,534		12,236,534	11,385,704		(2,956,631)				0001
1 YR SPX CALL SPREAD OPTION #3754	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/29/2021	03/22/2022		57,059,172	3,919/4,082		1,389,477		2,214,527		2,214,527	1,904,029		(1,078,979)				0001
2 YR BEI CALL OPTION #3761	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2023		1,508,501	130		68,369		119,833		119,833	77,090		(25,627)				0001
1 YR BEI CALL OPTION #3762	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2022		5,033,490	133		100,624		234,263		234,263	209,809		(76,170)				0001
1 YR SPX CALL OPTION #3763	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/05/2021	03/29/2022		42,339,055	4,139		2,467,815		6,821,730		6,821,730	6,222,010		(1,868,094)				0001
1 YR SPX CALL SPREAD OPTION #3764	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2021	03/29/2022		45,199,953	3,982/4,141		1,094,138		1,649,737		1,649,737	1,383,843		(828,244)				0001
2 YR BEI CALL OPTION #3765	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2023		800,658	131		35,606		61,364		61,364	38,759		(13,002)				0001
1 YR BEI CALL OPTION #3766	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/12/2021	04/05/2022		7,794,105	134		153,128		344,637		344,637	304,430		(112,921)				0001
1 YR SPX CALL OPTION #3767	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/12/2021	04/05/2022		47,970,203	4,210		2,736,042		6,930,890		6,930,890	6,212,488		(2,017,640)				0001
1 YR SPX CALL SPREAD OPTION #3768	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2021	04/05/2022		65,925,757	4,067/4,239		1,600,993		2,504,885		2,504,885	2,084,513		(1,180,620)				0001
1 YR SPX CALL SPREAD OPTION #3779 DUE MAT, NEXT PMT 01/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	01/14/2022		9,980,903	3,796/4,213		693,889	(660,846)	993,747		993,747	960,705		(660,846)				0001
1 YR SPX CALL SPREAD OPTION #3780 DUE MAT, NEXT PMT 02/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	02/14/2022		14,942,122	3,933/4,365		943,447	(806,896)	1,489,267		1,489,267	1,352,715		(806,896)				0001
1 YR SPX CALL SPREAD OPTION #3781 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	03/14/2022		8,836,649	3,969/4,406		537,676	(421,071)	856,057		856,057	739,453		(421,071)				0001
2 YR BEI CALL OPTION #3812	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2023		915,044	132		41,508		65,887		65,887	39,134		(14,755)				0001
1 YR BEI CALL OPTION #3813	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		8,384,992	135		165,456		321,331		321,331	274,652		(118,777)				0001
1 YR SPX CALL OPTION #3814	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/19/2021	04/12/2022		36,585,848	4,298		1,825,572		4,605,465		4,605,465	4,090,430		(1,310,536)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #3815	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2021	04/12/2022		57,268,404	4,147/4,323		1,339,213		2,154,548		2,154,548	1,776,725		(961,390)				0001
2 YR BEI CALL OPTION #3816	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2023		1,482,188	133		61,930		98,725		98,725	58,209		(21,414)				0001
1 YR BEI CALL OPTION #3817	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		10,183,406	135		181,585		350,281		350,281	295,501		(126,806)				0001
1 YR SPX CALL OPTION #3818	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/19/2022		32,629,584	4,306		1,708,191		4,057,150		4,057,150	3,541,830		(1,192,871)				0001
1 YR SPX CALL SPREAD OPTION #3819	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2021	04/19/2022		58,586,648	4,167/4,338		1,355,340		2,110,857		2,110,857	1,701,983		(946,467)				0001
2 YR BEI CALL OPTION #3820	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2023		1,331,971	133		57,340		89,153		89,153	51,085		(19,272)				0001
1 YR BEI CALL OPTION #3821	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2021	04/26/2022		9,526,603	135		186,740		347,720		347,720	287,734		(126,754)				0001
1 YR SPX CALL OPTION #3822	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		38,550,519	4,331		1,948,626		4,632,815		4,632,815	4,006,859		(1,322,671)				0001
1 YR SPX CALL SPREAD OPTION #3823	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/03/2021	04/26/2022		53,133,912	4,187/4,363		1,248,375		1,938,580		1,938,580	1,537,565		(847,360)				0001
2 YR BEI CALL OPTION #3828	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2023		2,595,249	133		117,842		173,418		173,418	94,042		(38,466)				0001
1 YR BEI CALL OPTION #3829	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2021	05/03/2022		7,981,076	135		162,928		277,706		277,706	222,183		(107,405)				0001
1 YR SPX CALL OPTION #3830	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		51,280,806	4,317		2,789,064		6,323,268		6,323,268	5,372,805		(1,838,601)				0001
1 YR SPX CALL SPREAD OPTION #3831	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/03/2022		44,993,844	4,191/4,362		1,043,342		1,571,149		1,571,149	1,215,596		(687,789)				0001
2 YR BEI CALL OPTION #3842	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2023		2,545,257	133		106,916		168,287		168,287	95,235		(33,864)				0001
1 YR BEI CALL OPTION #3843	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2021	05/10/2022		12,808,497	135		239,556		459,042		459,042	372,721		(153,235)				0001
1 YR SPX CALL OPTION #3844	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		43,239,353	4,311		2,123,596		5,537,394		5,537,394	4,772,188		(1,358,390)				0001
1 YR SPX CALL SPREAD OPTION #3845	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/17/2021	05/10/2022		45,401,321	4,176/4,349		1,030,205		1,625,542		1,625,542	1,254,323		(658,986)				0001
2 YR BEI CALL OPTION #3847	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2023		1,975,473	133		82,479		126,590		126,590	69,437		(25,325)				0001
1 YR BEI CALL OPTION #3848	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2021	05/17/2022		8,913,355	135		174,338		319,822		319,822	253,593		(108,109)				0001
1 YR SPX CALL OPTION #3849	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		45,142,675	4,283		2,579,627		6,024,717		6,024,717	5,044,747		(1,599,657)				0001
1 YR SPX CALL SPREAD OPTION #3850	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/17/2022		47,725,736	4,155/4,320		1,104,370		1,613,240		1,613,240	1,193,703		(684,833)				0001
2 YR BEI CALL OPTION #3851	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2023		1,484,011	133		60,064		97,195		97,195	54,933		(17,803)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR BEI CALL OPTION #3852	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2021	05/24/2022		8,622,650	136		152,360		307,860		307,860	246,831		(91,330)				0001
1 YR SPX CALL OPTION #3853	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/01/2021	05/24/2022		36,909,845	4,303		1,910,992		4,821,503		4,821,503	4,056,036		(1,145,525)				0001
1 YR SPX CALL SPREAD OPTION #3854	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/01/2021	05/24/2022		41,251,856	4,180/4,344		925,044		1,370,095		1,370,095	999,560		(554,508)				0001
2 YR BEI CALL OPTION #3860	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2023		2,543,824	133		108,191		164,775		164,775	87,709		(31,125)				0001
1 YR BEI CALL OPTION #3861	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		11,880,451	135		237,466		434,123		434,123	334,626		(137,969)				0001
1 YR SPX CALL OPTION #3862	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	05/31/2022		47,421,794	4,330		2,464,520		5,958,912		5,958,912	4,926,292		(1,431,900)				0001
1 YR SPX CALL SPREAD OPTION #3863	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2021	05/31/2022		51,773,559	4,206/4,375		1,182,626		1,741,192		1,741,192	1,245,678		(687,113)				0001
2 YR BEI CALL OPTION #3868	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2023		1,261,609	134		53,962		77,774		77,774	38,813		(15,002)				0001
1 YR BEI CALL OPTION #3869	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		11,281,062	136		226,920		377,990		377,990	278,474		(127,405)				0001
1 YR SPX CALL OPTION #3870	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/14/2021	06/07/2022		49,339,072	4,355		2,417,932		5,990,363		5,990,363	4,929,985		(1,357,554)				0001
1 YR SPX CALL SPREAD OPTION #3871	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2021	06/07/2022		48,030,535	4,232/4,401		1,087,981		1,592,954		1,592,954	1,115,822		(610,850)				0001
2 YR BEI CALL OPTION #3890	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2023		2,192,994	133		89,981		138,711		138,711	72,875		(24,144)				0001
1 YR BEI CALL OPTION #3891	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		9,174,511	136		170,294		319,904		319,904	241,892		(92,282)				0001
1 YR SPX CALL OPTION #3892	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/21/2021	06/14/2022		50,772,084	4,346		2,483,146		6,339,531		6,339,531	5,202,000		(1,345,616)				0001
1 YR SPX CALL SPREAD OPTION #3893	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/21/2021	06/14/2022		47,857,436	4,228/4,393		1,063,549		1,547,102		1,547,102	1,059,889		(576,337)				0001
2 YR BEI CALL OPTION #3897	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2023		2,132,292	134		94,376		133,813		133,813	63,847		(24,410)				0001
1 YR BEI CALL OPTION #3898	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/28/2021	06/21/2022		11,742,543	136		245,403		401,628		401,628	284,410		(128,185)				0001
1 YR SPX CALL OPTION #3899	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/28/2021	06/21/2022		47,632,214	4,353		2,518,302		5,850,647		5,850,647	4,647,771		(1,315,426)				0001
1 YR SPX CALL SPREAD OPTION #3900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/21/2022		50,228,080	4,227/4,395		1,188,359		1,623,683		1,623,683	1,056,059		(620,735)				0001
2 YR BEI CALL OPTION #3910	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2023		3,355,825	134		148,860		196,485		196,485	84,531		(36,906)				0001
1 YR BEI CALL OPTION #3911	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	06/28/2022		11,010,202	137		227,865		331,107		331,107	217,494		(114,252)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL OPTION #3912	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/06/2021	06/28/2022		60,414,069	4,430		3,069,196		6,567,028		6,567,028	5,036,729		(1,538,896)				0001
1 YR SPX CALL SPREAD OPTION #3913	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2021	06/28/2022		59,647,078	4,304/4,474		1,361,505		1,879,875		1,879,875	1,201,029		(682,659)				0001
2 YR BEI CALL OPTION #3914	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2023		1,815,591	135		77,220		97,839		97,839	39,097		(18,477)				0001
1 YR BEI CALL OPTION #3915	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		10,730,778	138		199,118		267,030		267,030	164,133		(96,222)				0001
1 YR SPX CALL OPTION #3916	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2021	07/05/2022		35,830,547	4,471		1,883,839		3,615,565		3,615,565	2,642,073		(910,347)				0001
1 YR SPX CALL SPREAD OPTION #3917	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2021	07/05/2022		45,081,281	4,349/4,518		1,016,048		1,362,667		1,362,667	837,614		(490,995)				0001
2 YR BEI CALL OPTION #3934	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2023		2,340,669	135		94,795		125,804		125,804	52,774		(21,765)				0001
1 YR BEI CALL OPTION #3935	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	07/12/2022		11,901,064	139		192,718		281,178		281,178	177,821		(89,361)				0001
1 YR SPX CALL OPTION #3936	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/19/2021	07/12/2022		34,529,624	4,488		1,395,092		3,535,400		3,535,400	2,787,194		(646,886)				0001
1 YR SPX CALL SPREAD OPTION #3937	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/19/2021	07/12/2022		47,655,713	4,365/4,539		966,197		1,514,116		1,514,116	995,932		(448,013)				0001
2 YR BEI CALL OPTION #3939	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2023		2,674,420	136		120,334		137,947		137,947	44,076		(26,464)				0001
1 YR BEI CALL OPTION #3940	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		8,188,910	139		153,912		174,034		174,034	88,479		(68,358)				0001
1 YR SPX CALL OPTION #3941	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/26/2021	07/19/2022		43,530,028	4,463		2,659,963		4,513,291		4,513,291	3,034,708		(1,181,380)				0001
1 YR SPX CALL SPREAD OPTION #3942	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/26/2021	07/19/2022		55,333,670	4,335/4,507		1,323,427		1,678,622		1,678,622	942,974		(587,779)				0001
2 YR BEI CALL OPTION #3947	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2023		1,607,734	137		67,048		76,886		76,886	23,934		(14,096)				0001
1 YR BEI CALL OPTION #3948	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/02/2021	07/26/2022		12,663,570	140		207,815		234,073		234,073	114,493		(88,234)				0001
1 YR SPX CALL OPTION #3949	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		40,807,218	4,534		2,065,468		3,800,146		3,800,146	2,611,636		(876,958)				0001
1 YR SPX CALL SPREAD OPTION #3950	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/26/2022		43,592,829	4,409/4,577		949,985		1,253,782		1,253,782	707,142		(403,346)				0001
2 YR BEI CALL OPTION #3956	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2023		2,901,657	137		123,367		136,713		136,713	38,088		(24,742)				0001
1 YR BEI CALL OPTION #3957	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		8,742,206	140		146,246		156,018		156,018	69,006		(59,234)				0001
1 YR SPX CALL OPTION #3958	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/09/2021	08/02/2022		47,820,988	4,535		2,542,308		4,464,735		4,464,735	2,952,132		(1,029,706)				0001
1 YR SPX CALL SPREAD OPTION #3959	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/09/2021	08/02/2022		50,735,257	4,410/4,583		1,164,999		1,483,396		1,483,396	790,254		(471,857)				0001

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2 YR BEI CALL OPTION #3962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2023		1,612,731	137		73,419		73,895		73,895	14,489		(14,014)				0001
1 YR BEI CALL OPTION #3963	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		7,966,526	141		149,746		135,684		135,684	43,662		(57,723)				0001
1 YR SPX CALL OPTION #3964	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2021	08/09/2022		48,571,099	4,575		2,517,657		4,245,737		4,245,737	2,698,573		(970,493)				0001
1 YR SPX CALL SPREAD OPTION #3965	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/09/2022		48,037,105	4,446/4,624		1,109,179		1,408,728		1,408,728	727,110		(427,560)				0001
1 YR SPX CALL SPREAD OPTION #3969 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/15/2022		13,999,990	4,525/4,760		380,800	(144,369)	508,563	^	508,563	272,132		(144,369)				0001
2 YR BEI CALL OPTION #3981	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2023		1,483,039	138		64,486		63,368		63,368	10,566		(11,684)				0001
1 YR BEI CALL OPTION #3982	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		10,473,201	141		186,622		162,632		162,632	44,299		(68,289)				0001
1 YR SPX CALL OPTION #3983	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		47,596,991	4,586		2,604,012		4,106,430		4,106,430	2,455,283		(952,865)				0001
1 YR SPX CALL SPREAD OPTION #3984	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2021	08/16/2022		49,176,080	4,444/4,616		1,127,551		1,376,066		1,376,066	661,110		(412,596)				0001
2 YR BEI CALL OPTION #3987	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2023		3,126,146	138		131,003		128,698		128,698	20,162		(22,468)				0001
1 YR BEI CALL OPTION #3988	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/23/2022		13,728,828	142		233,014		204,788		204,788	52,483		(80,709)				0001
1 YR SPX CALL OPTION #3989	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		47,138,438	4,604		2,704,364		3,939,768		3,939,768	2,172,111		(936,707)				0001
1 YR SPX CALL SPREAD OPTION #3990	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2021	08/23/2022		54,034,424	4,476/4,653		1,277,967		1,517,465		1,517,465	682,146		(442,648)				0001
2 YR BEI CALL OPTION #3992	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2023		2,284,754	138		92,759		95,437		95,437	17,581		(14,903)				0001
1 YR BEI CALL OPTION #3993	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2021	08/30/2022		9,704,655	142		145,154		139,046		139,046	41,056		(47,165)				0001
1 YR SPX CALL OPTION #3994	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/07/2021	08/30/2022		37,684,778	4,661		1,956,708		2,865,849		2,865,849	1,544,934		(635,793)				0001
1 YR SPX CALL SPREAD OPTION #3995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/07/2021	08/30/2022		46,650,220	4,522/4,695		1,032,870		1,245,026		1,245,026	547,767		(335,610)				0001
2 YR BEI CALL OPTION #3997	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2023		3,227,583	139		110,899		124,598		124,598	30,572		(16,873)				0001
1 YR BEI CALL OPTION #3998	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		8,687,581	141		133,713		153,729		153,729	61,101		(41,085)				0001
1 YR SPX CALL OPTION #3999	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/06/2022		44,323,174	4,649		2,159,273		3,557,421		3,557,421	2,061,612		(663,464)				0001
1 YR SPX CALL SPREAD OPTION #4000	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2021	09/06/2022		56,611,297	4,513/4,687		1,218,928		1,551,346		1,551,346	706,949		(374,531)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1 YR SPX CALL SPREAD OPTION #4004 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022		12,389,978	4,487/4,721		350,637	(104,711)	455,835	^	455,835	209,909		(104,711)				0001
2 YR BEI CALL OPTION #4014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2023		2,344,965	138		75,174		101,857		101,857	37,392		(10,709)				0001
1 YR BEI CALL OPTION #4015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		11,898,078	140		167,638		266,322		266,322	146,916		(48,231)				0001
1 YR SPX CALL OPTION #4016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2021	09/13/2022		41,792,599	4,589		1,913,148		3,904,966		3,904,966	2,542,248		(550,431)				0001
1 YR SPX CALL SPREAD OPTION #4017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/13/2022		45,942,447	4,455/4,631		984,147		1,346,726		1,346,726	645,728		(283,148)				0001
2 YR BEI CALL OPTION #4018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2023		3,173,208	137		110,297		150,185		150,185	54,533		(14,645)				0001
1 YR BEI CALL OPTION #4019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		15,080,816	139		238,023		382,971		382,971	208,775		(63,827)				0001
1 YR SPX CALL OPTION #4020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2021	09/20/2022		56,733,265	4,549		3,286,222		5,586,518		5,586,518	3,181,518		(881,221)				0001
1 YR SPX CALL SPREAD OPTION #4021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2021	09/20/2022		52,670,286	4,412/4,584		1,231,690		1,499,128		1,499,128	597,724		(330,286)				0001
2 YR BEI CALL OPTION #4022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2023		3,756,241	137		117,637		190,806		190,806	87,650		(14,481)				0001
1 YR BEI CALL OPTION #4023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2022		12,011,986	138		181,799		384,061		384,061	247,458		(45,196)				0001
1 YR SPX CALL OPTION #4024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/04/2021	09/27/2022		41,883,574	4,556		1,828,877		4,269,395		4,269,395	2,895,183		(454,665)				0001
1 YR SPX CALL SPREAD OPTION #4025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2021	09/27/2022		49,163,840	4,386/4,550		1,010,910		1,402,685		1,402,685	643,091		(251,316)				0001
2 YR BEI CALL OPTION #4028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2023		2,581,081	136		94,178		143,246		143,246	59,749		(10,681)				0001
1 YR BEI CALL OPTION #4029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		12,583,944	138		213,010		412,222		412,222	248,002		(48,790)				0001
1 YR SPX CALL OPTION #4030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		32,012,332	4,513		1,820,247		3,452,468		3,452,468	2,049,149		(416,928)				0001
1 YR SPX CALL SPREAD OPTION #4031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/11/2021	10/04/2022		44,467,658	4,357/4,532		1,043,572		1,326,840		1,326,840	522,298		(239,031)				0001
1 YR SPX CALL OPTION #4047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		37,001,996	4,561		2,232,120		3,660,472		3,660,472	1,895,975		(467,623)				0001
1 YR SPX CALL SPREAD OPTION #4048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		59,495,597	4,406/4,587		1,478,408		1,759,292		1,759,292	590,607		(309,722)				0001
1 YR BEI CALL OPTION #4049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2022		13,691,492	138		280,891		424,700		424,700	202,655		(58,846)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
2 YR BEI CALL OPTION #4050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/18/2021	10/11/2023		2,299,538	136		97,384		126,859		126,859	39,577		(10,102)				0001
1 YR SPX CALL OPTION #4052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/25/2021	10/18/2022		38,965,200	4,674		2,139,155		3,152,239		3,152,239	1,419,404		(406,320)				0001
1 YR SPX CALL SPREAD OPTION #4053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2022		59,257,882	4,511/4,685		1,368,559		1,569,946		1,569,946	461,336		(259,950)				0001
1 YR BEI CALL OPTION #4054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2022		9,865,438	140		201,317		242,450		242,450	79,372		(38,239)				0001
2 YR BEI CALL OPTION #4055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/25/2021	10/18/2023		1,472,667	138		61,316		69,259		69,259	13,710		(5,767)				0001
2 YR BEI CALL OPTION #4056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2023		2,256,529	138		85,169		98,804		98,804	20,821		(7,186)				0001
1 YR BEI CALL OPTION #4057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2022		10,147,591	140		180,245		228,177		228,177	78,644		(30,712)				0001
1 YR SPX CALL OPTION #4058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/01/2021	10/25/2022		45,663,388	4,732		2,503,186		3,331,800		3,331,800	1,255,134		(426,521)				0001
1 YR SPX CALL SPREAD OPTION #4059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/01/2021	10/25/2022		60,647,196	4,571/4,748		1,393,050		1,564,016		1,564,016	408,330		(237,363)				0001
2 YR BEI CALL OPTION #4061	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2023		3,080,038	139		114,915		128,233		128,233	21,901		(8,583)				0001
1 YR BEI CALL OPTION #4062	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2022		9,871,424	141		176,703		211,428		211,428	61,378		(26,653)				0001
1 YR SPX CALL OPTION #4063	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/01/2022		52,546,011	4,761		3,328,470		3,600,975		3,600,975	774,565		(502,060)				0001
1 YR SPX CALL SPREAD OPTION #4064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2021	11/01/2022		61,404,167	4,640/4,828		1,486,320		1,567,689		1,567,689	305,563		(224,194)				0001
2 YR BEI CALL OPTION #4068	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2023		3,340,318	139		129,226		141,052		141,052	20,226		(8,401)				0001
1 YR BEI CALL OPTION #4069	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2022		12,692,823	141		244,349		282,217		282,217	69,947		(32,079)				0001
1 YR SPX CALL OPTION #4070	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/08/2022		52,587,829	4,819		2,872,652		3,273,715		3,273,715	778,198		(377,136)				0001
1 YR SPX CALL SPREAD OPTION #4071	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2021	11/08/2022		48,912,401	4,680/4,867		1,124,972		1,207,170		1,207,170	229,890		(147,692)				0001
2 YR BEI CALL OPTION #4090	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2023		2,584,060	139		91,493		108,175		108,175	21,744		(5,062)				0001
1 YR BEI CALL OPTION #4091	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		11,442,184	141		188,256		249,223		249,223	82,001		(21,034)				0001
1 YR SPX CALL OPTION #4092	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		66,948,423	4,821		4,083,650		4,185,925		4,185,925	558,549		(456,274)				0001

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1 YR SPX CALL SPREAD OPTION #4093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2021	11/15/2022		60,740,941	4,693/4,882		1,431,101		1,485,495		1,485,495	214,293		(159,900)				0001
2 YR BEI CALL OPTION #4098	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2021	11/22/2023		2,310,422	139		86,720		101,570		101,570	18,809		(3,958)				0001
1 YR BEI CALL OPTION #4099	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2021	11/22/2022		9,654,765	140		175,780		230,404		230,404	70,827		(16,203)				0001
1 YR SPX CALL OPTION #4100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/29/2021	11/22/2022		57,646,367	4,796		3,475,132		3,875,699		3,875,699	720,900		(320,333)				0001
1 YR SPX CALL SPREAD OPTION #4101	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/22/2022		70,523,435	4,672/4,867		1,693,977		1,821,078		1,821,078	283,250		(156,149)				0001
2 YR BEI CALL OPTION #4103	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2023		2,667,740	137		100,729		132,512		132,512	35,405		(3,622)				0001
1 YR BEI CALL OPTION #4104	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2022		10,627,669	138		217,035		334,837		334,837	133,564		(15,762)				0001
1 YR SPX CALL OPTION #4105	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2021	11/29/2022		55,141,499	4,710		3,870,068		4,451,257		4,451,257	862,255		(281,066)				0001
1 YR SPX CALL SPREAD OPTION #4106	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	11/29/2022		63,181,107	4,577/4,764		1,527,610		1,696,372		1,696,372	279,705		(110,944)				0001
2 YR BEI CALL OPTION #4110	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2023		2,355,307	137		103,991		120,312		120,312	19,053		(2,733)				0001
1 YR BEI CALL OPTION #4111	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2022		10,272,781	140		209,969		271,310		271,310	72,485		(11,144)				0001
1 YR SPX CALL OPTION #4112	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2021	12/06/2022		63,834,207	4,760		4,259,477		4,699,460		4,699,460	666,045		(226,062)				0001
1 YR SPX CALL SPREAD OPTION #4113	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/06/2022		49,252,799	4,638/4,824		1,172,565		1,240,954		1,240,954	130,620		(62,231)				0001
2 YR BEI CALL OPTION #4150	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2023		2,143,479	138		86,378		104,150		104,150	19,206		(1,434)				0001
1 YR BEI CALL OPTION #4151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2022		11,042,668	141		181,202		255,868		255,868	80,740		(6,074)				0001
1 YR SPX CALL OPTION #4152	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/20/2021	12/13/2022		64,833,122	4,801		3,418,353		4,618,517		4,618,517	1,314,746		(114,582)				0001
1 YR SPX CALL SPREAD OPTION #4153	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2021	12/13/2022		57,693,076	4,669/4,862		1,284,127		1,517,575		1,517,575	276,492		(43,043)				0001
2 YR BEI CALL OPTION #4155	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2021	12/20/2023		816,342	138		38,194		39,603		39,603	1,673		(264)				0001
2 YR SPX CALL SPREAD OPTION #3882 DUE MAT, NEXT PMT 06/14/2023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2021	12/20/2022		8,821,653	141		184,974		202,391		202,391	20,000		(2,583)				0001
1 YR SPX CALL OPTION #4157	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/27/2021	12/20/2022		54,763,714	4,757		4,285,706		4,073,102		4,073,102	(152,748)		(59,856)				0001
1 YR SPX CALL SPREAD OPTION #4158	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/27/2021	12/20/2022		54,582,251	4,646/4,837		1,393,546		1,367,770		1,367,770	(6,313)		(19,463)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,066,770	230,348,950	(3,591,605)	477,808,800	XXX	477,808,800	340,602,405		(120,482,902)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
8 MO SPX PUT OPTION #3866	VARIABLE ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2021	02/08/2022		101,551,200	3,385		1,688,160		70,707		70,707	(191,130)		(1,426,323)				0001
7 MO SPX PUT OPTION #3889	VARIABLE ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2021	01/19/2022		102,000,000	3,500		1,691,520		4,460		4,460	(135,207)		(1,551,853)				0001
8 MO SPX PUT OPTION #3904	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2021	02/28/2022		103,366,800	3,500		1,757,520		203,255		203,255	(217,969)		(1,336,296)				0001
7 MO SPX PUT OPTION #3905	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2021	01/12/2022		103,594,800	3,650		1,659,840		388		388	(93,244)		(1,566,208)				0001
5 MO SPX PUT OPTION #3960	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/13/2021	01/03/2022		214,332,480	3,950		3,312,000					(46,322)		(3,265,678)				0001
7 MO SPX PUT OPTION #3961	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	03/15/2022		107,161,200	3,650		1,709,042		345,856		345,856	(237,135)		(1,126,048)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											11,818,082		624,666	XXX	624,666	(921,007)		(10,272,406)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										4,066,770	242,167,032	(3,591,605)	478,433,466	XXX	478,433,466	339,681,398		(130,755,308)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										4,066,770	1,011,499,897	(325,550,164)	1,914,920,384	XXX	1,914,920,384	1,204,476,012		(477,029,580)			XXX	XXX
0449999999. Total Purchased Options - Put Options											11,818,082		624,666	XXX	624,666	(921,007)		(10,272,406)			XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										4,066,770	1,023,317,979	(325,550,164)	1,915,545,050	XXX	1,915,545,050	1,203,555,005		(487,301,986)			XXX	XXX
29 MO SPX ASIAN CALL OPTION #3178	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	04/14/2022		645,047	2,349	(160,537)			(458,450)	^	(458,450)	(234,022)		65,987				85/85
1 YR SPX CALL OPTION #3791	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	02/14/2022		1,432,406	4,326		(59,233)		(157,642)	^	(157,642)	(149,069)		50,660				85/85
5 YR SPX ASIAN CALL OPTION #3792	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022		639,655	2,349		(276,674)		(335,612)	^	(335,612)	(257,106)		198,169				85/85
5 YR SPX ASIAN CALL OPTION #3793	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	05/16/2022		242,484	2,402		(101,788)		(126,899)	^	(126,899)	(92,111)		66,999				85/85
5 YR SPX ASIAN CALL OPTION #3794	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	06/14/2022		409,714	2,438		(168,547)		(214,936)	^	(214,936)	(149,743)		103,354				85/85
5 YR SPX ASIAN CALL OPTION #3795	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	07/14/2022		459,883	2,459		(186,893)		(242,276)	^	(242,276)	(162,414)		107,031				85/85
5 YR SPX ASIAN CALL OPTION #3796	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	08/15/2022		932,307	2,466		(377,474)		(494,488)	^	(494,488)	(318,954)		201,941				85/85
5 YR SPX ASIAN CALL OPTION #3797	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	09/14/2022		735,812	2,496		(292,862)		(389,371)	^	(389,371)	(244,075)		147,566				85/85
5 YR SPX ASIAN CALL OPTION #3798	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	10/14/2022		309,376	2,558		(118,750)		(160,977)	^	(160,977)	(98,775)		56,548				85/85
5 YR SPX ASIAN CALL OPTION #3799	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2022		225,761	2,579		(85,603)		(116,578)	^	(116,578)	(69,548)		38,573				85/85
5 YR SPX ASIAN CALL OPTION #3800	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	01/17/2023		890,500	2,776		(298,999)		(420,043)	^	(420,043)	(242,323)		121,279				85/85
5 YR SPX ASIAN CALL OPTION #3801	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	02/14/2023		309,376	2,699		(109,321)		(151,658)	^	(151,658)	(84,824)		42,486				85/85
5 YR SPX ASIAN CALL OPTION #3802	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	03/14/2023		438,979	2,749		(150,429)		(210,137)	^	(210,137)	(115,822)		56,114				85/85
5 YR SPX ASIAN CALL OPTION #3803	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023		781,800	2,678		(280,397)		(387,712)	^	(387,712)	(207,457)		100,142				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
5 YR SPX ASIAN CALL OPTION #3804	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	05/15/2023		275,930	2,730		(95,946)		(133,676)	^	(133,676)	(70,597)		32,867				85/85
5 YR SPX ASIAN CALL OPTION #3805	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	08/14/2023		204,857	2,840		(66,771)		(94,550)	^	(94,550)	(48,203)		20,424				85/85
5 YR SPX ASIAN CALL OPTION #3806	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	01/16/2024		3,415,673	2,583		(1,303,891)		(1,783,785)	^	(1,783,785)	(817,219)		337,325				85/85
5 YR SPX ASIAN CALL OPTION #3807	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	02/14/2024		334,460	2,746		(116,526)		(162,838)	^	(162,838)	(75,613)		29,300				85/85
5 YR SPX ASIAN CALL OPTION #3808	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	12/16/2024		484,967	3,191		(131,828)		(196,679)	^	(196,679)	(90,430)		25,579				85/85
5 YR SPX ASIAN CALL OPTION #3809	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	02/14/2025		840,331	3,380		(203,173)		(312,070)	^	(312,070)	(146,630)		37,732				85/85
5 YR SPX ASIAN CALL OPTION #3810	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	06/16/2025		585,305	3,067		(176,333)		(255,852)	^	(255,852)	(109,642)		30,123				85/85
5 YR SPX ASIAN CALL OPTION #3811	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2021	11/14/2025		438,979	3,627		(94,983)		(148,973)	^	(148,973)	(68,751)		14,761				85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(160,537)	(4,696,421)		(6,955,202)	XXX	(6,955,202)	(3,853,328)		1,884,960			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(160,537)	(4,696,421)		(6,955,202)	XXX	(6,955,202)	(3,853,328)		1,884,960			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(160,537)	(4,696,421)		(6,955,202)	XXX	(6,955,202)	(3,853,328)		1,884,960			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(160,537)	(4,696,421)		(6,955,202)	XXX	(6,955,202)	(3,853,328)		1,884,960			XXX	XXX
SOFR/FIXED INT RATE SWAP #4131	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	03/21/2032		5,500,000	1.29 (SOFRRATEC4)				(29,982)		(29,982)	(29,982)				87,946		100/100
SOFR/FIXED INT RATE SWAP #4132	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	03/21/2052		6,000,000	1.43 (SOFRRATEC4)				(43,423)		(43,423)	(43,423)				164,976		100/100
SOFR/FIXED INT RATE SWAP #4133	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	06/21/2032		6,000,000	1.32 (SOFRRATEC4)				(33,018)		(33,018)	(33,018)				97,116		100/100
SOFR/FIXED INT RATE SWAP #4134	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	06/21/2052		7,000,000	1.43 (SOFRRATEC4)				(244,901)		(244,901)	(244,901)				193,272		100/100
SOFR/FIXED INT RATE SWAP #4135	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2032		1,000,000	1.37 (SOFRRATEC4)				(5,673)		(5,673)	(5,673)				16,567		100/100
SOFR/FIXED INT RATE SWAP #4136	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2052		1,000,000	1.45 (SOFRRATEC4)				(5,505)		(5,505)	(5,505)				27,835		100/100
SOFR/FIXED INT RATE SWAP #4137	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2033		1,500,000	1.45 (SOFRRATEC4)				(7,362)		(7,362)	(7,362)				25,957		100/100
SOFR/FIXED INT RATE SWAP #4138	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2053		1,500,000	1.46 (SOFRRATEC4)				(6,240)		(6,240)	(6,240)				42,421		100/100
SOFR/FIXED INT RATE SWAP #4139	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2034		1,500,000	1.48 (SOFRRATEC4)				(6,383)		(6,383)	(6,383)				27,019		100/100
SOFR/FIXED INT RATE SWAP #4140	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2054		1,500,000	1.46 (SOFRRATEC4)				(1,926)		(1,926)	(1,926)				43,079		100/100
SOFR/FIXED INT RATE SWAP #4141	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2035		1,500,000	1.52 (SOFRRATEC4)				(5,544)		(5,544)	(5,544)				28,046		100/100
SOFR/FIXED INT RATE SWAP #4142	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2055		1,500,000	1.45 (SOFRRATEC4)				442		442	442				43,730		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SOFR/FIXED INT RATE SWAP #4143	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/21/2036		1,000,000	1.55 (SOFRRATEC4)				(2,946)		(2,946)	(2,946)				19,354		100/100
SOFR/FIXED INT RATE SWAP #4144	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/21/2056		1,500,000	1.45 (SOFRRATEC4)				3,231		3,231	3,231				44,369		100/100
SOFR/FIXED INT RATE SWAP #4145	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/20/2057		1,500,000	1.43 (SOFRRATEC4)				3,290		3,290	3,290				44,997		100/100
SOFR/FIXED INT RATE SWAP #4146	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/20/2058		1,500,000	1.42 (SOFRRATEC4)				3,612		3,612	3,612				45,617		100/100
SOFR/FIXED INT RATE SWAP #4147	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/20/2059		1,500,000	1.39 (SOFRRATEC4)				2,616		2,616	2,616				46,230		100/100
SOFR/FIXED INT RATE SWAP #4148	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/20/2060		1,500,000	1.37 (SOFRRATEC4)				2,445		2,445	2,445				46,836		100/100
SOFR/FIXED INT RATE SWAP #4149	FUTURE BOND PURCHASES	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/16/2021	12/22/2061		1,000,000	1.34 (SOFRRATEC4)				(193)		(193)	(193)				31,624		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate													(377,460)	XXX	(377,460)	(377,460)				1,076,991	XXX	XXX
ID FIX USD/FIX CHF CURR #4032	FABN	EXH 5	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2021	10/26/2028		323,415,265	0.26 (1.89)			(951,428)	6,665,474		6,665,474	1,457,670	5,207,804			4,224,458		100/100
SISKIN FIX USD/FIX GBP CURR #4066	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2021	10/01/2061		361,004,610	2.77 (2.44)			(29,946)	(201,500)		(201,500)		(201,500)			11,384,256		100/100
WREN FIX USD/FIX GBP CURR #4108	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	10/01/2061		1,122,219,574	1.86 (1.59)			12,093	25,696,024		25,696,024		25,696,024			35,389,120		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(969,281)	32,159,998	XXX	32,159,998	1,457,670	30,702,328			50,997,834	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(969,281)	31,782,538	XXX	31,782,538	1,080,210	30,702,328			52,074,825	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
3M LIB/FIXED INT RATE SWAP #1680	VARIABLE ANNUITY	EXH 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2012	12/05/2022		35,000,000	1.66 (LIB3MO)			524,184	376,303		376,303	(612,049)				168,652		0002
3M LIB/FIXED INT RATE SWAP #1726	VARIABLE ANNUITY	EXH 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	04/15/2043		42,000,000	2.91 (LIB3MO)			1,528,646	8,890,145		8,890,145	(4,245,453)				969,222		0002
3M LIB/FIXED INT RATE SWAP #2259	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/26/2016	04/28/2026		8,000,000	1.81 (LIB3MO)			131,042	165,583		165,583	(403,076)				83,196		0002
6M LIB/FIXED INT RATE SWAP #2833	G7334@AR4 RRPF ENGINE LEASING LTD SR SEC FRN SER X	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/18/2019	06/13/2028		25,000,000	4.52 (LIB6MOA6 1.58)			679,959	2,283,746		2,283,746	(1,786,726)				317,579		0005
6M LIB/FIXED INT RATE SWAP #2834	G7334@AS2 RRPF ENGINE LEASING LTD SR SEC FRN SER Y	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/18/2019	02/11/2031		25,000,000	4.69 (LIB6MOA6 1.67)			699,146	3,100,964		3,100,964	(1,970,496)				377,503		0005
3M LIB/FIXED INT RATE SWAP #2837	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000,000	2.77 (LIB3MO)			2,077,333	6,994,132		6,994,132	(5,766,686)				1,066,347		0002
3M LIB/FIXED INT RATE SWAP #2838	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/04/2019	02/06/2029		80,000	2.77 (LIB3MO)			2,078	7,000		7,000	(5,768)				1,066		0002
3M LIB/FIXED INT RATE SWAP #2842	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/11/2019	02/13/2026		110,000,000	2.61 (LIB3MO)			2,687,613	5,772,535		5,772,535	(6,356,471)				1,116,823		0002
3M LIB/FIXED INT RATE SWAP #2861	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/19/2019	02/21/2029		80,000,000	2.69 (LIB3MO)			2,017,717	6,591,878		6,591,878	(5,704,624)				1,069,426		0002
3M LIB/FIXED INT RATE SWAP #2862	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	02/25/2019	02/27/2026		109,000,000	2.61 (LIB3MO)			2,660,290	5,743,433		5,743,433	(6,319,221)				1,111,806		0002
3M LIB/FIXED INT RATE SWAP #2867	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/04/2019	03/06/2024		147,000,000	2.59 (LIB3MO)			3,570,673	5,079,916		5,079,916	(5,808,554)				1,085,419		0002
3M LIB/FIXED INT RATE SWAP #2870	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/11/2019	03/13/2029		80,000,000	2.69 (LIB3MO)			2,019,582	6,625,739		6,625,739	(5,718,125)				1,073,517		0002
3M LIB/FIXED INT RATE SWAP #2892	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/18/2019	03/20/2039		92,000,000	2.8 (LIB3MO)			2,420,002	15,089,721		15,089,721	(8,550,623)				1,909,271		0002
FIXED/3M LIB INT RATE SWAP #2914	59833CAC6 MIDWEST CONNECTOR CAPIT CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/02/2019	04/01/2029		30,000,000	LIB3MO 2.12 (4.63)			(689,670)	(2,058,004)		(2,058,004)	2,077,150				404,021		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FIXED/3M LIB INT RATE SWAP #2915	30216JAC9 EXPORT-IMPORT BK INDIA SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/04/2019	02/01/2028		25,000,000	LIB3MO 1.46 (3.88)			(557,483)	(1,422,084)		(1,422,084)	1,610,014				308,484		0005
FIXED/3M LIB INT RATE SWAP #2922	913017CY3 UNITED TECHNOLOGIES CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/09/2019	11/16/2028		25,000,000	LIB3MO 1.8 (4.13)			(533,957)	(1,367,920)		(1,367,920)	1,653,944				327,924		0005
FIXED/3M LIB INT RATE SWAP #2923	874060AU0 TAKEDA PHARMACEUTICAL SR NT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2019	11/26/2028		23,000,000	LIB3MO 2.71 (5)			(479,503)	(1,179,383)		(1,179,383)	1,511,188				302,290		0005
FIXED/3M LIB INT RATE SWAP #2924	571748BG6 MARSH & MCLENNAN COS INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2019	03/15/2029		20,000,000	LIB3MO 1.98 (4.38)			(441,567)	(1,213,545)		(1,213,545)	1,357,445				268,481		0005
FIXED/3M LIB INT RATE SWAP #2925	200340AT4 COMERICA INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	02/01/2029		20,000,000	LIB3MO 1.56 (4)			(449,897)	(1,266,689)		(1,266,689)	1,361,470				266,330		0005
FIXED/3M LIB INT RATE SWAP #2926	980236AQ6 WOODSIDE FINANCE LTD CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/04/2029		20,000,000	LIB3MO 2.01 (4.5)			(458,844)	(1,334,607)		(1,334,607)	1,376,145				267,919		0005
FIXED/3M LIB INT RATE SWAP #2927	524660AZ0 LEGGETT & PLATT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/15/2029		20,000,000	LIB3MO 1.91 (4.4)			(460,052)	(1,341,563)		(1,341,563)	1,379,061				268,481		0005
FIXED/3M LIB INT RATE SWAP #2928	74949LAC6 RELX CAPITAL INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/11/2019	03/18/2029		20,000,000	LIB3MO 1.5 (4)			(462,251)	(1,371,357)		(1,371,357)	1,383,145				268,634		0005
FIXED/3M LIB INT RATE SWAP #2929	482480AG5 KLA-TENCOR CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/12/2019	03/15/2029		20,000,000	LIB3MO 1.55 (4.1)			(473,052)	(1,432,449)		(1,432,449)	1,393,954				268,481		0005
FIXED/3M LIB INT RATE SWAP #2944	07274NAL7 BAYER US FINANCE II LLC CO GUARNT 144A	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	12/15/2028		20,000,000	LIB3MO 1.92 (4.38)			(453,633)	(1,267,390)		(1,267,390)	1,358,553				263,849		0005
FIXED/3M LIB INT RATE SWAP #2945	29278NAG8 ENERGY TRANSFER OPERATNG CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	04/15/2029		15,000,000	LIB3MO 2.61 (5.25)			(364,690)	(1,164,300)		(1,164,300)	1,062,214				202,544		0005
FIXED/3M LIB INT RATE SWAP #2946	048303CH2 ATLANTIC CITY ELEC 1ST MTG	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	10/15/2028		15,000,000	LIB3MO 1.4 (4)			(361,013)	(1,089,082)		(1,089,082)	1,035,695				195,497		0005
FIXED/3M LIB INT RATE SWAP #2947	22822VAL5 CROWN CASTLE INTL CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	02/15/2029		15,000,000	LIB3MO 1.77 (4.3)			(350,159)	(1,038,827)		(1,038,827)	1,037,713				200,287		0005
FIXED/3M LIB INT RATE SWAP #2949	29587#AT3 ERNST & YOUNG U.S. LLP SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	12/10/2028		25,000,000	LIB3MO 1.95 (4.39)			(561,392)	(1,551,240)		(1,551,240)	1,691,384				329,487		0005
FIXED/3M LIB INT RATE SWAP #2950	19108#AA5 COCA-COLA BEVERAGES FL SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/17/2019	03/07/2028		20,000,000	LIB3MO 1.29 (3.81)			(469,166)	(1,280,960)		(1,280,960)	1,320,258				248,723		0005
FIXED/3M LIB INT RATE SWAP #2951	030288B*4 AMERICAN TRANS SYS INC SER A SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/18/2019	10/01/2030		13,000,000	LIB3MO 1.71 (4.32)			(313,313)	(1,126,648)		(1,126,648)	953,908				192,340		0005
FIXED/3M LIB INT RATE SWAP #2952	13215#AA8 CAMBRIDGE ASSOCIATES, LLC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/18/2019	08/03/2028		13,000,000	LIB3MO 2.46 (4.91)			(292,910)	(789,037)		(789,037)	864,186				166,919		0005
FIXED/3M LIB INT RATE SWAP #2955	49456BAP6 KINDER MORGAN INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/01/2028		15,000,000	LIB3MO 1.79 (4.3)			(347,710)	(936,855)		(936,855)	985,079				186,294		0005
FIXED/3M LIB INT RATE SWAP #2956	26078JAD2 DOWDUPONT INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	11/15/2028		30,000,000	LIB3MO 2.33 (4.73)			(659,006)	(1,757,481)		(1,757,481)	2,006,184				393,431		0005
FIXED/3M LIB INT RATE SWAP #2957	256746AH1 DOLLAR TREE INC SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	05/15/2028		20,000,000	LIB3MO 1.84 (4.2)			(434,043)	(1,094,866)		(1,094,866)	1,294,812				252,494		0005
FIXED/3M LIB INT RATE SWAP #2958	512807AU2 LAM RESEARCH CORP SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.44 (4)			(356,366)	(1,085,466)		(1,085,466)	1,047,234				201,361		0005
FIXED/3M LIB INT RATE SWAP #2959	59523UAQ0 MID-AMERICA APARTMENTS SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	03/15/2029		15,000,000	LIB3MO 1.39 (3.95)			(357,079)	(1,090,504)		(1,090,504)	1,048,030				201,361		0005
FIXED/3M LIB INT RATE SWAP #2960	609207AM7 MONDELEZ INTL SR NT	D 1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/22/2019	05/07/2028		15,000,000	LIB3MO 1.77 (4.13)			(325,079)	(816,500)		(816,500)	969,240				189,045		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FIXED/3M LIB INT RATE SWAP #2961	682680AU7 ONEOK INC CO GUARNT	D 1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/22/2019	07/15/2028		15,000,000	LIB3MO 2.09 (4.55)			(337,937)	(917,249)		(917,249)	995,768				191,837		0005
3M LIB/FIXED INT RATE SWAP #3152	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2039		16,000,000	1.9 (LIB3MO)			276,946	400,606		400,606	(1,268,300)				337,962		0002
3M LIB/FIXED INT RATE SWAP #3153	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/30/2019	11/01/2049		6,000,000	1.93 (LIB3MO)			94,432	252,856		252,856	(529,263)				158,333		0002
3M LIB/FIXED INT RATE SWAP #3182	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2039		225,000,000	1.94 (LIB3MO)			3,671,506	7,054,759		7,054,759	(18,000,720)				4,757,690		0002
3M LIB/FIXED INT RATE SWAP #3183	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.79 (LIB3MO)			1,669,651	2,117,014		2,117,014	(6,413,779)				1,445,624		0002
3M LIB/FIXED INT RATE SWAP #3184	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/13/2019	11/15/2029		103,000,000	1.8 (LIB3MO)			1,677,891	2,178,982		2,178,982	(6,423,665)				1,445,624		0002
3M LIB/FIXED INT RATE SWAP #3201	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/18/2019	11/20/2039		5,000,000	1.88 (LIB3MO)			85,401	106,921		106,921	(394,927)				105,767		0002
3M LIB/FIXED INT RATE SWAP #3212	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2019	12/10/2039		3,000,000	1.95 (LIB3MO)			53,436	97,146		97,146	(240,808)				63,557		0002
3M LIB/FIXED INT RATE SWAP #3262	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2020	01/17/2040		4,000,000	1.93 (LIB3MO)			69,024	122,169		122,169	(320,711)				84,988		0002
3M LIB/FIXED INT RATE SWAP #3267	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/24/2020	01/28/2040		3,000,000	1.82 (LIB3MO)			49,246	35,668		35,668	(234,926)				63,794		0002
3M LIB/FIXED INT RATE SWAP #3274	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/03/2020	02/05/2040		4,500,000	1.66 (LIB3MO)			67,036	(61,688)		(61,688)	(340,601)				95,750		0002
3M LIB/FIXED INT RATE SWAP #3299	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/18/2020	02/20/2040		3,000,000	1.66 (LIB3MO)			44,791	(39,898)		(39,898)	(227,433)				63,905		0002
3M LIB/FIXED INT RATE SWAP #3308	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/02/2020	03/04/2040		7,500,000	1.24 (LIB3MO)			81,052	(602,183)		(602,183)	(517,386)				159,920		0002
3M LIB/FIXED INT RATE SWAP #3360	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/20/2020	04/22/2040		14,000,000	0.86 (LIB3MO)			95,620	(2,009,077)		(2,009,077)	(877,917)				299,618		0002
3M LIB/FIXED INT RATE SWAP #3367	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/30/2020	05/04/2040		6,500,000	0.77 (LIB3MO)			38,819	(1,032,265)		(1,032,265)	(397,767)				139,233		0002
3M LIB/FIXED INT RATE SWAP #3373	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/12/2020	05/14/2040		6,000,000	0.84 (LIB3MO)			41,030	(877,828)		(877,828)	(375,239)				128,619		0002
3M LIB/FIXED INT RATE SWAP #3398	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2020	06/04/2040		6,500,000	0.94 (LIB3MO)			50,258	(855,843)		(855,843)	(416,990)				139,555		0002
3M LIB/FIXED INT RATE SWAP #3529	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030		140,000,000	0.79 (LIB3MO)			1,363,973	(8,762,493)		(8,762,493)	(7,150,209)				2,073,301		0002
3M LIB/FIXED INT RATE SWAP #3530	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2040		15,000,000	1.14 (LIB3MO)			224,615	(1,510,180)		(1,510,180)	(1,018,548)				325,026		0002
3M LIB/FIXED INT RATE SWAP #3531	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2050		55,000,000	1.21 (LIB3MO)			880,391	(6,839,054)		(6,839,054)	(4,007,462)				1,475,454		0002
3M LIB/FIXED INT RATE SWAP #3537	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/13/2020	10/15/2025		135,000,000	0.39 (LIB3MO)			288,876	(4,458,105)		(4,458,105)	(4,314,358)				1,314,393		0002
3M LIB/FIXED INT RATE SWAP #3571	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/03/2020	11/05/2030		50,000,000	0.89 (LIB3MO)			361,694	(2,748,396)		(2,748,396)	(2,617,110)				743,810		0002
3M LIB/FIXED INT RATE SWAP #3572	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		85,000,000	1.42 (LIB3MO)			1,063,157	(6,398,385)		(6,398,385)	(6,580,539)				2,284,150		0002
3M LIB/FIXED INT RATE SWAP #3573	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/09/2020	11/12/2050		25,000,000	1.42 (LIB3MO)			314,126	(1,848,082)		(1,848,082)	(1,938,579)				671,809		0002
3M LIB/FIXED INT RATE SWAP #3578	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/10/2020	11/12/2050		60,000,000	1.4 (LIB3MO)			739,109	(4,753,188)		(4,753,188)	(4,623,194)				1,612,341		0002
3M LIB/FIXED INT RATE SWAP #3640	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/06/2021	01/08/2031		100,000,000	1.03 (LIB3MO)			798,950	(4,500,659)		(4,500,659)	(4,500,659)				1,502,281		0002
3M LIB/FIXED INT RATE SWAP #3645	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/11/2021	01/13/2041		25,000,000	1.55 (LIB3MO)			324,899	(857,714)		(857,714)	(857,714)				545,569		0002
3M LIB/FIXED INT RATE SWAP #3658		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/20/2036		200,000,000	1.83 (LIB3MO)				(379,226)		(379,226)	(379,226)				3,750,068		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
3M LIB/FIXED INT RATE SWAP #3659		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2051		300,000,000	1.58 (LIB3MO)			4,016,254	(11,088,068)		(11,088,068)	(11,088,068)				8,087,662		0005
3M LIB/FIXED INT RATE SWAP #3660		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2031		200,000,000	1.1 (LIB3MO)			1,758,378	(7,820,118)		(7,820,118)	(7,820,118)				3,009,574		0005
3M LIB/FIXED INT RATE SWAP #3661		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/15/2021	01/19/2054		300,000,000	1.74 (LIB3MO)				(1,914,132)		(1,914,132)	(1,914,132)				8,495,083		0005
3M LIB/FIXED INT RATE SWAP #3666		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2031		395,000,000	1.12 (LIB3MO)			4,305,015	(14,894,957)		(14,894,957)	(14,894,957)				5,950,198		0005
3M LIB/FIXED INT RATE SWAP #3667		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/22/2021	01/26/2041		135,000,000	1.53 (LIB3MO)			3,178,195	(5,076,351)		(5,076,351)	(5,076,351)				2,948,826		0005
3M LIB/FIXED INT RATE SWAP #3672	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2031		14,700,000	1.07 (LIB3MO)			123,569	(605,074)		(605,074)	(605,074)				221,471		0002
3M LIB/FIXED INT RATE SWAP #3673	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/25/2021	01/27/2041		7,900,000	1.48 (LIB3MO)			96,136	(360,636)		(360,636)	(360,636)				172,573		0002
3M LIB/FIXED INT RATE SWAP #3678	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2051		3,400,000	1.61 (LIB3MO)			44,807	(104,246)		(104,246)	(104,246)				91,725		0002
3M LIB/FIXED INT RATE SWAP #3679	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/01/2021	02/03/2026		13,000,000	0.54 (LIB3MO)			44,455	(401,482)		(401,482)	(401,482)				131,549		0002
3M LIB/FIXED INT RATE SWAP #3684	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		12,500,000	1.4 (LIB3MO)			134,436	(174,057)		(174,057)	(174,057)				188,950		0002
3M LIB/FIXED INT RATE SWAP #3685	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2041		6,000,000	1.83 (LIB3MO)			87,154	76,743		76,743	76,743				131,275		0002
3M LIB/FIXED INT RATE SWAP #3686	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2031		200,000,000	1.39 (LIB3MO)			2,149,580	(2,798,742)		(2,798,742)	(2,798,742)				3,023,198		0002
3M LIB/FIXED INT RATE SWAP #3687	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/16/2021	02/18/2051		34,000,000	1.91 (LIB3MO)			517,846	1,399,152		1,399,152	1,399,152				917,896		0002
3M LIB/FIXED INT RATE SWAP #3706	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/22/2021	02/24/2051		3,000,000	1.97 (LIB3MO)			29,628	169,534		169,534	169,534				81,014		0002
3M LIB/FIXED INT RATE SWAP #3715	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/01/2021	03/03/2041		13,000,000	1.93 (LIB3MO)			191,672	388,427		388,427	388,427				284,694		0002
3M LIB/FIXED INT RATE SWAP #3724	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/08/2021	03/10/2031		21,500,000	1.65 (LIB3MO)			261,466	180,602		180,602	180,602				325,967		0002
3M LIB/FIXED INT RATE SWAP #3729	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2026		10,000,000	0.93 (LIB3MO)			61,320	(160,658)		(160,658)	(160,658)				102,603		0002
3M LIB/FIXED INT RATE SWAP #3730	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/15/2021	03/17/2051		5,000,000	2.1 (LIB3MO)			76,830	429,316		429,316	429,316				135,156		0002
3M LIB/FIXED INT RATE SWAP #3742	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2026		12,000,000	0.95 (LIB3MO)			74,524	(182,205)		(182,205)	(182,205)				123,204		0002
3M LIB/FIXED INT RATE SWAP #3743	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041		7,000,000	2.08 (LIB3MO)			105,269	378,964		378,964	378,964				153,472		0002
3M LIB/FIXED INT RATE SWAP #3744	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		3,000,000	1.69 (LIB3MO)			35,986	33,587		33,587	33,587				45,545		0002
3M LIB/FIXED INT RATE SWAP #3745	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2031		10,000,000	1.69 (LIB3MO)			119,913	111,521		111,521	111,521				151,815		0002
3M LIB/FIXED INT RATE SWAP #3755	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2031		10,000,000	1.76 (LIB3MO)			120,087	174,912		174,912	174,912				152,086		0002
3M LIB/FIXED INT RATE SWAP #3756	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/29/2021	03/31/2041		6,000,000	2.15 (LIB3MO)			89,690	401,132		401,132	401,132				131,660		0002
3M LIB/FIXED INT RATE SWAP #3757	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		6,000,000	1.75 (LIB3MO)			120,202	98,054		98,054	98,054				91,346		0002
3M LIB/FIXED INT RATE SWAP #3758	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2041		24,000,000	2.11 (LIB3MO)			588,168	1,438,959		1,438,959	1,438,959				526,900		0002
3M LIB/FIXED INT RATE SWAP #3759	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2031		43,000,000	1.75 (LIB3MO)			861,528	703,285		703,285	703,285				654,647		0002
3M LIB/FIXED INT RATE SWAP #3760	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/01/2021	04/07/2026		23,000,000	1.03 (LIB3MO)			258,520	(275,285)		(275,285)	(275,285)				237,594		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
3M LIB/FIXED INT RATE SWAP #3824	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2026		19,000,000	0.94 (LIB3MO)			98,047	(314,444)		(314,444)	(314,444)				198,029		0002
3M LIB/FIXED INT RATE SWAP #3825	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		8,000,000	1.63 (LIB3MO)			77,784	49,573		49,573	49,573				122,298		0002
3M LIB/FIXED INT RATE SWAP #3826	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2031		14,000,000	1.63 (LIB3MO)			136,104	86,505		86,505	86,505				214,021		0002
3M LIB/FIXED INT RATE SWAP #3827	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/03/2021	05/05/2041		8,000,000	2.01 (LIB3MO)			97,477	343,734		343,734	343,734				175,983		0002
3M LIB/FIXED INT RATE SWAP #3855	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2026		22,000,000	0.91 (LIB3MO)			98,741	(402,076)		(402,076)	(402,076)				231,384		0002
3M LIB/FIXED INT RATE SWAP #3856	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		6,000,000	1.61 (LIB3MO)			51,322	25,562		25,562	25,562				92,112		0002
3M LIB/FIXED INT RATE SWAP #3857	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2031		28,000,000	1.61 (LIB3MO)			239,319	116,472		116,472	116,472				429,857		0002
3M LIB/FIXED INT RATE SWAP #3858	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2041		17,000,000	.2 (LIB3MO)			183,509	710,388		710,388	710,388				374,730		0002
3M LIB/FIXED INT RATE SWAP #3859	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/01/2021	06/03/2051		16,000,000	2.05 (LIB3MO)			177,236	1,206,373		1,206,373	1,206,373				434,077		0002
1M LIB/FIXED INT RATE SWAP #3902	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/30/2021	05/10/2026		48,960,000	3.36 (LIB1MO 2.55)			199,979	(1,057,176)		(1,057,176)	(1,057,176)				511,093		0002
3M LIB/FIXED INT RATE SWAP #3906	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2026		22,000,000	0.89 (LIB3MO)			72,912	(432,714)		(432,714)	(432,714)				233,877		0002
3M LIB/FIXED INT RATE SWAP #3907	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		8,000,000	1.37 (LIB3MO)			44,852	(142,263)		(142,263)	(142,263)				123,439		0002
3M LIB/FIXED INT RATE SWAP #3908	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2031		1,000,000	1.37 (LIB3MO)			5,951	(17,787)		(17,787)	(17,787)				15,430		0002
3M LIB/FIXED INT RATE SWAP #3909	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/06/2021	07/08/2041		1,000,000	1.67 (LIB3MO)			7,393	(14,642)		(14,642)	(14,642)				22,097		0002
1M LIB/FIXED INT RATE SWAP #3918	FIXED INDEXED ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/14/2021	08/06/2025		33,700,000	3.16 (LIB1MO 2.5)			79,380	(693,953)		(693,953)	(693,953)				319,706		0002
SOFR/FIXED INT RATE SWAP #3938	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/23/2021	07/27/2026		1,000,000	.0.6 (SOFRRATEC4)			2,403	(21,026)		(21,026)	(21,026)				10,692		0002
3M LIB/FIXED INT RATE SWAP #3945		EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/29/2021	08/02/2026		1,090,000,000	0.83 (LIB3MO)			3,162,938	(25,075,642)		(25,075,642)	(25,075,642)				11,675,016		0005
3M LIB/FIXED INT RATE SWAP #3951	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		30,000,000	1.24 (LIB3MO)			134,843	(913,840)		(913,840)	(913,840)				464,692		0002
3M LIB/FIXED INT RATE SWAP #3952	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		73,000,000	1.23 (LIB3MO)			327,954	(2,227,310)		(2,227,310)	(2,227,310)				1,130,750		0002
3M LIB/FIXED INT RATE SWAP #3953	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/02/2021	08/04/2031		44,000,000	1.23 (LIB3MO)			197,155	(1,353,918)		(1,353,918)	(1,353,918)				681,548		0002
3M LIB/FIXED INT RATE SWAP #3996	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041		45,000,000	1.71 (LIB3MO)			220,365	(386,812)		(386,812)	(386,812)				998,760		0002
3M LIB/FIXED INT RATE SWAP #4026	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/04/2021	10/06/2041		42,200,000	1.79 (LIB3MO)			164,991	190,161		190,161	190,161				938,371		0002
3M LIB/FIXED INT RATE SWAP #4027	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/08/2021	10/12/2041		18,000,000	1.92 (LIB3MO)			71,001	504,299		504,299	504,299				400,419		0002
3M LIB/FIXED INT RATE SWAP #4051	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/20/2021	10/22/2041		15,000,000	1.92 (LIB3MO)			51,449	419,543		419,543	419,543				333,914		0002
3M LIB/FIXED INT RATE SWAP #4060	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/01/2021	11/03/2041		23,000,000	1.79 (LIB3MO)			24,080	101,301		101,301	101,301				512,425		0002
3M LIB/FIXED INT RATE SWAP #4102	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	11/29/2021	12/01/2041		6,300,000	1.77 (LIB3MO)			6,405	9,646		9,646	9,646				140,631		0002
3M LIB/FIXED INT RATE SWAP #4107	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/06/2021	12/08/2041		30,000,000	1.68 (LIB3MO)			28,460	(405,475)		(405,475)	(405,475)				669,993		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												49,867,093	(70,008,398)	XXX	(70,008,398)	(165,009,472)				100,527,509	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #1031	MORTGAGE LOAN #207630501	B 1	Currency	BANK OF MONTREAL NQQ6HPONCCU6TUTQYE16	11/15/2007	12/01/2027		23,134,645	8.86 (8.82)				6,538,209		6,538,209	(450,745)	(847,851)			281,458		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
HALLET HILL FIX AUD/USD CURR SWAP#2061	Q4436#-AB-0 HALLETT HILL NO 2 PTY SER B GTD SR SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2015	06/27/2027		9,867,653	3.85 (4.88)			(84,776)	296,030		296,030	408,451	563,350			115,608		0004
ML FIXED CAD/FIXED USD CURR SWAP #2220	MORTGAGE LOAN #216620101	B 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2016	04/01/2023		34,588,595	4.25 (3.87)				(3,472,333)		(3,472,333)	166,779	(176,531)			193,303		0004
DANISH CROWN FIX EUR/FIX USD CURR #2260	K2162@AG1 DANISH CROWN SER E SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		16,996,500	3.77 (1.92)			303,601	158,374		158,374	(212,059)	1,264,944			178,649		0004
YORKSHIRE FIX GBP/FIX USD CURR SWAP#2296	G9851*AC8 YORKSHIRE WTR SVC SEC SR A9	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			93,512	88,172		88,172	257,458	109,438			163,813		0004
AMETEK FIX EUR/FIX USD CURR SWAP#2332	031100G*5 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		33,054,000	3.2 (1.34)			589,516	(627,912)		(627,912)	(405,320)	2,529,887			363,429		0004
AMETEK FIX EUR/FIX USD CURR SWAP #2333	031100G@3 AMETEK INC. SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			187,597	(239,119)		(239,119)	(22,128)	843,296			144,062		0004
BRITVIC FIX GBP/FIX USD CURR #2349	G1591#AZ5 BRITVIC PLC SER F SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			43,906	(1,364,628)		(1,364,628)	486,596	136,797			194,931		0004
LITTELFUSE FIX EUR/FIXUSD CURR SWAP#2361	N5276#AB3 LITTELFUSE NETHERLAND CV SER B SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		22,228,500	3.95 (1.83)			426,831	(1,117,416)		(1,117,416)	(1,384)	1,770,921			292,844		0004
ML FIXED CAD/FIXED USD CURR SWAP #2452	MORTGAGE LOAN #217620101	B 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		155,465,226	12.28 (12.03)				(7,359,663)		(7,359,663)	2,467,775	(1,010,452)			2,534,386		0004
REWE INTL FIX EUR/FIX USD CURR #2467	N5224#AH3 LEKKERLAND FIN SR NT SER C	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		33,480,000	3.9 (1.87)			649,442	139,744		139,744	(290,908)	2,529,887			397,012		0004
TIMKEN FIX EUR/FIX USD CURR #2505	887389E89 THE TIMKEN COMPANY SENIOR NOTES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		12,928,300	3.97 (2.02)			253,858	747,652		747,652	(133,432)	927,625			154,162		0004
QUADGAS FIX GBP/FIX USD CURR #2537	G7304*AB7 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			64,823	169,878		169,878	115,889	68,399			92,950		0004
QUADGAS FIX GBP/FIX USD CURR #2538	G7304*AC5 QUADGAS FINANCE PTC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		53,112,000	4.31 (3.18)			539,319	1,508,896		1,508,896	1,435,498	547,189			874,378		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2554	372460D@1 GENUINE PARTS CO SER K SR NT DUE 2027	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		35,322,000	3.89 (1.81)			741,590	2,391,745		2,391,745	(431,603)	2,529,887			426,737		0004
SANCTUARY FIX GBP/FIX USD CURR #2609	G7997@AJ0 SANCTUARY HOUSING SR UNSEC NT SER 2018A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	02/28/2028		28,360,000	3.93 (2.54)			408,661	3,215,703		3,215,703	66,472	273,594			352,064		0004
THAMES WATER FIX GBP/FIX USD CURR #2610	G8781@AD1 THAMES WATER GTD SR SEC SER 6	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	04/24/2028		14,227,000	3.82 (2.45)			205,493	1,657,892		1,657,892	33,689	136,797			178,800		0004
THAMES WATER FIX GBP/FIX USD CURR #2611	G8781@AE9 THAMES WATER GTD SR SEC SER 7	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/24/2018	03/22/2030		14,225,000	3.93 (2.55)			206,335	1,809,529		1,809,529	108,506	136,797			204,011		0004
THAMES WATER FIX GBP/FIX USD CURR #2612	G8781@AF6 THAMES WATER GTD SR SEC SER 8	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	01/24/2018	03/22/2033		7,113,500	4.03 (2.62)			105,489	1,005,967		1,005,967	111,194	68,399			119,192		0004
BRITVIC FIX GBP/FIX USD CURR #2627	G1591#BC5 BRITVIC PLC SR NT SER I GBP GTD	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			166,733	1,122,889		1,122,889	39,978	109,438			141,744		0004
PORTERBROOK FIX GBP/FIX USD CURR #2721	G7178*AE4 PORTERBROOK RAIL FIN LTD SER A SR SEC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2018	04/16/2028		14,558,625	13.66 (12.29)			122,803	(72,163)		(72,163)	(34,128)	262,487			182,650		0004
SEVERN FIX GBP/FIX USD CURR #2722	G8056*AJ8 SEVERN TRENT WATER LTD GTD SR SEC SER C	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2033		28,461,400	4.45 (2.95)			374,812	1,092,883		1,092,883	865,385	300,954			490,087		0004
QUADGAS FIX GBP/FIX USD CURR #2737	G7304*AF8 QUADGAS FIN PLC GTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		12,672,000	4.97 (3.42)			159,356	136,895		136,895	420,249	136,797			216,458		0004
SES WATER FIX GBP/FIX USD CURR #2761	G29038AA3 EAST SURREY HOLDINGS LTD SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/18/2018	10/20/2025		47,350,800	4.81 (3.22)			700,821	1,116,929		1,116,929	17,174	492,470			461,851		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EDINBURGH AIR FIX GBP/FIX USD CURR#2763	PPE06CYE4 EDINBURGH AIRPORT LTD SR SEC NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		11,348,921	4.77 (3.25)			154,034	343,882		343,882	121,358	119,039			147,942		0004
NORTHERN GAS FIX GBP/FIX USD CURR #2769	G6655@AB2 NORTHERN GAS NETWORKS LTD SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		33,050,000	4.4 (2.97)			437,332	1,689,969		1,689,969	597,378	341,993			496,655		0004
ANGLIAN WATER FIX GBP/FIX USD CURR #2770	G03698BC9 ANGLIAN WATER SVC SR NT GREEN SER B	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	02/06/2031		33,050,000	4.41 (3)			427,219	1,641,404		1,641,404	617,172	341,993			498,684		0004
TENNET FIX EUR/FIX USD CURR #2786	N8505#AB0 TENNET HLDG B.V. SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		45,628,000	4.29 (1.83)			1,102,159	3,692,175		3,692,175	219,491	3,373,183			687,123		0004
NETWORK HOMES FIX GBP/FIX USD CURR#2803	G6428#AB6 NETWORK HOMES LTD SR NT SER B	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/21/2018	01/17/2034		31,957,500	5.11 (3.52)			423,421	899,378		899,378	1,106,702	341,993			554,782		0004
EDINBURGH AIR FIX GBP/FIX USD CURR#2835	PPE08ORZ7 EDINBURGH AIRPORT LTD SR SEC TR 2	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		11,369,806	4.77 (3.45)			131,337	215,331		215,331	150,297	119,039			148,214		0004
CADENT FIX GBP/FIX USD CURR #2859	G1746#AC0 CADENT FINANCE PLC GTD SR NT SER 3	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			153,688	248,976		248,976	439,241	136,797			224,058		0004
CADENT FIX GBP/FIX USD CURR #2860	G1746#AD8 CADENT FINANCE PLC GTD SR NT SER 4	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		24,354,200	4.49 (2.99)			309,378	723,662		723,662	1,283,216	259,915			505,381		0004
UNIV LEICESTER FIX GBP/FIX USD CURR#2868	G9310@AB3 UNIVERSITY OF LEICESTER SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/07/2019	04/05/2049		32,755,000	4.87 (3.25)			491,313	3,095,528		3,095,528	3,640,540	341,993			855,392		0004
SSP FIX EUR/FIX USD CURR #2893	G8401*AN1 SSP FINANCING LT SR NT SER D	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		11,347,000	4.46 (2.11)			260,030	767,144		767,144	143,736	843,296			175,259		0004
REAL MADRID FIX EUR/FIX USD CURR #2901	L8749#AA0 STADIUM FINANCE SR SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		13,556,400	4.27 (2.22)			272,493	822,833		822,833	1,027,291	1,011,955			356,080		0004
ELIS SA FIX EUR/FIX USD CURR #2907	F2977#AA3 ELIS SA SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		56,130,000	5.12 (2.7)			1,321,263	2,186,719		2,186,719	(14,511)	4,216,478			759,199		0004
BONDUELLE FIX EUR/FIX USD CURR #2916	F1068#AH0 BONDUELLE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		39,291,000	4.37 (1.86)			959,583	1,372,050		1,372,050	(585,361)	2,951,535			532,234		0004
REALTY INCOME FIX GBP/FIX USD CURR#2967	756109A*5 REALTY INCOME CORPORATION SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		49,476,000	3.94 (2.73)			521,900	822,449		822,449	1,742,079	519,830			871,019		0004
HEATHROW FIN FIX GBP/FIX USD CURR#2969	BLA03TOQ2 HEATHROW FINANCE PLC TL	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		24,185,727	6.66 (5.3)	181,393		242,120	117,185		117,185	732,141	256,079			369,570		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2983	N6587*AA1 ALLIANCE AUTOMOTIVE NL HLDG SER A SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			130,295	236,972		236,972	(38,681)	421,648			76,362		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2984	N6587*AB9 ALLIANCE AUTOMOTIVE NL HLDG SER B SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			200,534	463,350		463,350	92,165	674,637			137,694		0004
GENUINE PARTS FIX EUR/FIX USD CURR #2985	N6587*AC7 ALLIANCE AUTOMOTIVE NL HLDG SER C SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			238,040	707,315		707,315	423,479	843,296			197,617		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2987	59156RBX5 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			323,799	1,995,692		1,995,692	(393,340)	1,095,185			176,969		0004
METLIFE PUBLIC FIX JPY/FIX USD CURR#2988	59156RBY3 METLIFE INC SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			328,265	2,455,311		2,455,311	(333,707)	1,095,185			209,669		0004

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NORTHERN GAS FIX GBP/FIX USD CURR #2992	G6655#AC0 NORTHERN GAS NETWORKS SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			163,289	(233,665)		(233,665)	864,093	164,157			317,676		0004
OWENS PUBLIC FIX JPY/FIX USD CURR#3061	219350BM6 CORNING INC SR NT	D 1	Currency	SMBC CAPITAL MARKETS, INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		25,500,567	3.75 (1.15)			676,230	3,869,217		3,869,217	(934,661)	2,688,182			395,560		0004
ONE HOUSING FIX GBP/FIX USD CURR #3062	G7000#AA2 ONE HOUSING GRP SR NT SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			112,230	(1,668,995)		(1,668,995)	497,817	205,196			255,096		0004
ONE HOUSING FIX GBP/FIX USD CURR #3063	G7000#AB0 ONE HOUSING GRP SR NT	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			114,296	(1,711,133)		(1,711,133)	664,430	205,196			285,733		0004
TOTTENHAM FIX GBP/FIX USD CURR#3083	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD SR NT SEC	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		42,479,500	3.97 (2.79)			348,939	(4,221,749)		(4,221,749)	3,340,871	478,790			1,125,276		0004
PORT OF DARWIN FIX AUD/FIX USD CURR#3097	BLA041BH6 LANDBRIDGE PORT OPERATIONS PTY A1	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		29,201,750	3.88 (3.79)			(60,052)	(287,063)		(287,063)	1,638,288	1,828,384			401,065		0004
FORTINI FIX EUR/FIX USD CURR #3118	XS2055747518 FORTINI INVESTMENT SR SEC (Q-ENERGY)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2019	12/31/2038		10,837,935	9.17 (7.05)			210,622	213,781		213,781	210,580	902,879			223,502		0004
RADIUS HOUSING FIX GBP/FIX USD CURR#3144	G7349#AA2 RADIUS HOUSING ASSOCIATION LTD SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			72,657	(321,548)		(321,548)	404,630	102,598			173,860		0004
BRUKER FIX CHF/FIX USD CURR #3203	116794B86 BRUKER CORP SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			429,065	(1,097,459)		(1,097,459)	(371,594)	651,282			268,354		0004
PROJECT SPICE FIX SEK/FIX USD CURR #3233	W7000#AA4 NORDION ENERGI AB SEC	D 1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		29,841,202	3.5 (2.2)			341,237	270,267		270,267	272,764	3,108,162			423,821		0004
SEMPERIAN FIX GBP/FIX USD CURR #3271	G8059#AB8 SEMPERIAN PPP INV PRT LTD TL1	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		14,844,927	6.05 (5.15)			112,765	(129,576)		(129,576)	486,298	160,221			289,928		0004
ATLANTICA FIX EUR/FIX USD CURR #3276	G0488*AA2 ATLANTICA YIELD PLC SECURED NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	02/06/2020	06/22/2026		43,876,000	.4 (1.96)			828,196	(811,260)		(811,260)	(531,927)	3,373,183			464,170		0004
BRITVIC FIX GBP/FIX USD CURR #3280	G1591#BG6 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			87,680	(233,022)		(233,022)	293,808	136,797			188,240		0004
BRITVIC FIX GBP/FIX USD CURR #3281	G1591#BH4 BRITVIC PLC SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			45,106	(134,644)		(134,644)	190,471	68,399			104,774		0004
BHPA FIX GBP/FIX USD CURR #3300	G0691*AD9 BPHA LTD SR NT	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/20/2020	03/27/2035		38,610,000	3.34 (2.5)			252,663	(1,589,480)		(1,589,480)	1,684,413	410,392			702,549		0004
CRANFIELD FIX GBP/FIX USD CURR #3303	G2554#AC9 CRANFIELD UNIVERITY SER C SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2020	03/05/2040		12,951,000	3.36 (2.49)			91,621	(637,595)		(637,595)	793,574	136,797			276,171		0004
CRANFIELD FIX GBP/FIX USD CURR #3304	G2554#AD7 CRANFIELD UNIVERSITY SER D SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2020	03/03/2045		38,853,000	3.54 (2.6)			299,267	(2,036,823)		(2,036,823)	3,435,945	410,392			935,428		0004
Q-ENERGY FIX EUR/FIX USD CURR #3317	XS2138314534 FORTINI INVS SA SR SEC SER	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2020	12/31/2038		1,638,708	10.13 (8.76)			19,723	(31,768)		(31,768)	14,223	133,327			33,794		0004
KINGSPAN FIX EUR/FIX USD CURR #3494	G5264#AM1 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		30,942,600	2.82 (1.59)			388,126	769,885		769,885	415,418	2,192,569			462,866		0004
KINGSPAN FIX EUR/FIX USD CURR #3495	G5264#AN9 KINGSPAN SEC LTD SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			245,715	542,288		542,288	547,452	1,349,273			315,179		0004
VTG FIX EUR/FIX USD CURR #3522	L96198AA7 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			210,302	305,644		305,644	421,946	1,138,449			260,744		0004
VTG FIX EUR/FIX USD CURR #3523	L96198AB5 VTG FINANCE SA SR NT	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			171,259	348,468		348,468	621,522	885,460			229,240		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
VTG FIX EUR/FIX USD CURR #3524	L9619@AC3 VTG FINANCE SA SR NT	D 1	Currency	CREDIT AGRICOLE CORP AND INVESTMENT BANK 254900BN8XS34XZDJ223	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			316,106	888,272		888,272	1,917,879	1,517,932			458,397		0004
TEC HEDLAND FIX AUD/FIX USD CURR #3532	Q8806@AA7 TEC HEDLAND PTY LTD SEC NTS DUE 2042	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2020	06/30/2042		53,670,000	3.75 (4.07)			(244,108)	2,122,565		2,122,565	4,034,739	3,226,559			1,215,290		0004
ABP FIX GBP/FIX USD CURR #3626	G2962#AC5 ABP FOODS UNLIMITED GBP SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2020	01/21/2033		24,444,000	2.82 (2.1)			162,305	401,100		401,100	509,117	246,235			406,568		0004
ABP FIX EUR/FIX USD CURR #3627	G2962#AB7 ABP FOODS UNLIMITED EUR SR NT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			161,171	860,682		860,682	104,454	758,966			165,953		0004
ODAL WIND FIX EUR/FIX USD CURR #3741	R7000*AA4 ODAL VINDKRAFTVERK AS SEC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2021	06/30/2042		17,820,000	5.16 (2.95)			283,464	2,252,521		2,252,521	1,491,545	760,976			403,512		0004
AKIEM HOLDING FIX EUR/FIX USD CURR #3746	F1000#AD0 AKIEM HOLDINGS SAS SEC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		36,939,600	4.25 (2.02)			607,462	6,875,576		6,875,576	5,191,293	1,684,283			811,440		0004
EASTLIGHT FIX GBP/FIX USD CURR#3846	G3029*AB0 EASTLIGHT PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		28,296,000	3.55 (2.54)			116,750	2,445,831		2,445,831	1,206,108	1,239,723			702,460		0004
PURATOS FIX EUR/FIX USD CURR #3867	B7000#AA7 PURATOS GRP NV NT SER 20YR	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		36,525,000	3.55 (1.84)			334,067	4,672,593		4,672,593	2,265,641	2,406,952			806,705		0004
BREEDON FIX GBP/FIX USD CURR #3894	G1320*AA2 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2021	09/25/2028		6,995,000	2.58 (2.11)			10,352	293,419		293,419	62,488	230,931			90,799		0004
BREEDON FIX EUR/FIX USD CURR #3895	G1320*AE4 BREEDON PRIVATE PLACEMENT	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	06/23/2021	09/25/2028		11,960,000	2.61 (1.07)			51,687	634,687		634,687	47,370	587,317			155,247		0004
BREEDON FIX EUR/FIX USD CURR #3896	G1320*AF1 BREEDON PRIVATE PLACEMENT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2021	09/23/2031		13,156,000	2.94 (1.33)			60,035	865,064		865,064	219,015	646,049			205,232		0004
NGN FIX GBP/FIX USD CURR#3901	G6655@AD8 NGN PRIVATE PLACEMENT	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		55,316,000	2.78 (2.02)			120,834	1,840,835		1,840,835	637,389	1,203,446			1,061,856		0004
OYFJELLET FIX EUR/FIX USD CURR #3991	R7000#AA0 OYFJELLET WIND AS PROJECT ROCK SEC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	09/14/2045		41,352,500	3.79 (2.12)			256,708	2,705,560		2,705,560	1,157,449	1,548,111			1,007,011		0004
SISKIN FIX USD/FIX GBP CURR #4067	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2021	11/01/2061		72,919,689	0.83 (0.66)			(1,810)	(2,527,195)		(2,527,195)	(2,484,307)	(42,888)			2,301,971		0004
VIRIDOR FIX GBP/FIX USD CURR #4087	G9369*AA7 VIRIDOR ENERGY SEC	D 1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		53,720,000	3.72 (2.9)			36,859	(204,690)		(204,690)	187,864	(392,554)			1,238,484		0004
COATES FIX AUD/FIX USD CURR #4088	Q2600@AD2 COATES SR NT	D1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD HZSN7FQBP05IEWYIGC72	11/17/2021	01/12/2029		7,270,000	2.96 (3.76)				(68,287)		(68,287)	(75,595)	7,308			96,436		0004
COATES FIX AUD/FIX USD CURR #4089	Q2600@AF7 COATES SR NT	D1	Currency	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD HZSN7FQBP05IEWYIGC72	11/17/2021	01/12/2034		21,810,000	3.33 (4.3)				(378,471)		(378,471)	(400,396)	21,925			378,407		0004
REAL MADRID FIX EUR/FIX USD CURR #4094	REAL MADRID STADIUM PRIVATE PLACEMENT	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/23/2021	07/30/2049		23,614,500	2.68 (2.68)			709,958	709,958		709,958	978,092	(268,134)			620,271		0004
VICTORIA FIX AUD/FIX USD CURR #4095	Q9396*AA3 VICTORIA INTNL CONTAINER TERMINAL SEC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	03/31/2039		27,785,450	50.86 (52.55)			(58,313)	(1,112,077)		(1,112,077)	(936,165)	(175,912)			577,134		0004
HARPER ADAMS FIX GBP/FIX USD CURR #4096	G4303*AA7 HARPER ADAMS UNIVERSITY SR NT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	12/07/2051		33,400,000	3.48 (2.39)			23,490	919,522		919,522	1,339,868	(420,346)			913,986		0004
ENFINIUM FIX GBP/FIX USD CURR#4097	G2018*AA7 ENFINIUM HOLDINGS LIMITED	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	11/24/2021	12/31/2047		33,327,500	3.55 (3.55)			(3,364)	26,755		26,755	519,601	(492,846)			849,956		0004
WREN FIX USD/FIX GBP CURR #4109	PENSION LIABILITIES	EXH 5	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	11/01/2061		188,263,174	0.6 (0.46)			658	(10,838,374)		(10,838,374)	(14,998,247)	4,159,873			5,943,201		0004
LIEVRE FIX CAD/FIX USD CURR #4154	53173UAC7 LIEVRE POWER HOLDINGS LP SEC SER A	D 1	Currency	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		73,370,405	3.47 (4.05)			(2,750)	(7,031,521)		(7,031,521)	(5,225,855)	(1,805,666)			2,320,970		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ML FIXED CAD/FIXED USD CURR SWAP #559	MORTGAGE LOAN #004091211	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		448,033	9.97 (10.3)				(109,295)		(109,295)	38,670	138,944			1,582		0004
ML FIXED CAD/FIXED USD CURR SWAP #560	MORTGAGE LOAN #004091112	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2002	07/01/2022		560,042	9.97 (10.3)				(136,619)		(136,619)	48,338	173,679			1,977		0004
ML FIXED CAD/FIXED USD CURR SWAP #628	MORTGAGE LOAN #414513612	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/02/2003	09/01/2023		4,196,440	8.95 (9.61)				(582,145)		(582,145)	215,778	83,978			27,103		0004
ML FIXED CAD/FIXED USD CURR SWAP #633	MORTGAGE LOAN #004091229	B 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/10/2003	07/01/2022		125,988	9.25 (9.94)				(22,429)		(22,429)	17,928	17,936			445		0004
ML FIXED CAD/FIXED USD CURR SWAP #700	MORTGAGE LOAN #004103316	B 1	Currency	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/29/2004	07/01/2024		2,483,331	9.17 (9.5)				(180,994)		(180,994)	51,019	6,519			19,638		0004
ML FIXED CAD/FIXED USD CURR SWAP #845	MORTGAGE LOAN #205630201	B 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/13/2005	03/01/2026		18,839,939	9.03 (8.73)				2,649,367		2,649,367	(259,445)	(464,455)			192,295		0004
ML FIXED CAD/FIXED USD CURR SWAP #913	MORTGAGE LOAN #206630401	B 1	Currency	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	12/13/2006	02/01/2027		5,829,451	9.27 (8.85)				913,474		913,474	(92,233)	(118,637)			65,762		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										181,393		22,080,464	33,500,932	XXX	33,500,932	28,719,835	70,225,877			47,907,596	XXX	XXX
GDDUEAFE TOTAL RETURN/FF SWAP #3985	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2021	05/27/2022		122,804,517	FEDFUNDSC4 0.42 (10,448)			946,122	(917,738)		(917,738)	(917,738)				389,670		0001
GDDUEAFE TOTAL RETURN/FF SWAP #3986	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/27/2021	05/31/2022		29,856,588	FEDFUNDSC4 0.44 (10,480)			1,636,408	(1,531,722)		(1,531,722)	(1,531,722)				96,018		0001
GDDUEAFE TOTAL RETURN/FF SWAP #4065	VARIABLE ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/27/2021	05/31/2022		1,990,420	FEDFUNDSC4 0.44 (10,480)			109,094	(102,128)		(102,128)	(102,107)				6,396		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												2,691,624	(2,551,588)	XXX	(2,551,588)	(2,551,567)				492,084	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										181,393		74,639,181	(39,059,054)	XXX	(39,059,054)	(138,841,204)	70,225,877			148,927,189	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												49,867,093	(70,385,858)	XXX	(70,385,858)	(165,386,932)				101,604,500	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										181,393		21,111,183	65,660,930	XXX	65,660,930	30,177,505	100,928,205			98,905,430	XXX	XXX
1389999999. Total Swaps - Total Return												2,691,624	(2,551,588)	XXX	(2,551,588)	(2,551,567)				492,084	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										181,393		73,669,900	(7,276,516)	XXX	(7,276,516)	(137,760,994)	100,928,205			201,002,014	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(160,537)	776,454,526	(322,927,840)	1,461,938,920	XXX	1,461,938,920	861,100,489	30,702,328	(354,661,718)		52,074,825	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										4,248,163	242,167,032	71,047,576	439,374,412	XXX	439,374,412	200,840,194	70,225,877	(130,755,308)		148,927,189	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										4,087,626	1,018,621,558	(251,880,264)	1,901,313,332	XXX	1,901,313,332	1,061,940,683	100,928,205	(485,417,026)		201,002,014	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
5 YR SPX ASIAN CALL OPTION #2219 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2016	01/14/2021	01/14/2021	MATURITY		13,590,003	1,922			9,417,787	(15,931)			(9,376,504)			9,417,787			85/85
5 YR SPX ASIAN CALL OPTION #2231 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/16/2016	02/16/2021	02/16/2021	MATURITY		6,130,002	1,896			4,540,696	(25,463)			(4,454,532)			4,540,696			85/85
5 YR SPX ASIAN CALL OPTION #2243 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/14/2016	03/15/2021	03/15/2021	MATURITY		4,669,993	2,020			3,264,861	(30,635)			(3,148,086)			3,264,861			85/85
5 YR SPX ASIAN CALL OPTION #2271 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/14/2021	05/14/2021	MATURITY		7,519,997	2,067			5,755,007	(81,976)			(5,290,726)			5,755,007			85/85
5 YR SPX ASIAN CALL OPTION #2282 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2016	06/14/2021	06/14/2021	MATURITY		5,210,008	2,075			4,197,462	(72,295)			(3,753,059)			4,197,462			85/85
5 YR SPX ASIAN CALL OPTION #2295 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2016	07/14/2021	07/14/2021	MATURITY		6,210,006	2,164			4,826,295	(97,184)			(4,150,813)			4,826,295			85/85
5 YR SPX ASIAN CALL OPTION #2308 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2016	08/16/2021	08/16/2021	MATURITY		7,440,005	2,190			5,936,169	(134,778)			(4,904,541)			5,936,169			85/85
5 YR SPX ASIAN CALL OPTION #2325 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2021	09/14/2021	MATURITY		7,569,995	2,126			6,766,459	(157,708)			(5,456,931)			6,766,459			85/85
5 YR SPX ASIAN CALL OPTION #2347 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2021	10/14/2021	MATURITY		6,750,007	2,133			6,240,753	(153,510)			(4,875,447)			6,240,753			85/85
5 YR SPX ASIAN CALL OPTION #2360 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	11/14/2016	11/15/2021	11/15/2021	MATURITY		9,029,995	2,164			8,465,163	(242,517)			(6,291,124)			8,465,163			85/85
5 YR SPX ASIAN CALL OPTION #2373 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2021	12/14/2021	MATURITY		7,679,989	2,253			6,891,585	(241,247)			(4,816,938)			6,891,585			85/85
2 YR SPX CALL SPREAD OPTION #2831 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2021	01/14/2021	MATURITY		24,900,002	2,583/3,228			6,224,976	(40,960)			(6,173,385)			6,224,976			85/85
2 YR SPX CALL SPREAD OPTION #2857 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2019	02/16/2021	02/16/2021	MATURITY		22,730,004	2,746/3,432			5,682,480	(129,235)			(5,323,717)			5,682,480			85/85
2 YR SPX CALL SPREAD OPTION #2885 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2019	03/15/2021	03/15/2021	MATURITY		23,660,012	2,808/3,511			5,915,003	(213,066)			(5,251,856)			5,915,003			85/85
2 YR SPX CALL SPREAD OPTION #2942 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2019	04/14/2021	04/14/2021	MATURITY		27,479,988	2,906/3,632			6,870,044	(342,755)			(5,636,385)			6,870,044			85/85
2 YR SPX CALL SPREAD OPTION #2981 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2019	05/14/2021	05/14/2021	MATURITY		20,970,014	2,834/3,543			5,242,485	(340,328)			(4,241,842)			5,242,485			85/85
2 YR SPX CALL SPREAD OPTION #3018 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2019	06/14/2021	06/14/2021	MATURITY		22,780,004	2,887/3,609			5,695,041	(419,588)			(4,360,903)			5,695,041			85/85
2 YR SPX CALL SPREAD OPTION #3047 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2019	07/14/2021	07/14/2021	MATURITY		25,719,997	3,014/3,768			6,430,035	(565,269)			(4,437,959)			6,430,035			85/85
2 YR SPX CALL SPREAD OPTION #3078 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2019	08/16/2021	08/16/2021	MATURITY		37,159,991	2,841/3,551			9,289,998	(983,929)			(6,671,593)			9,289,998			85/85
2 YR SPX CALL SPREAD OPTION #3112 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2021	09/14/2021	MATURITY		34,770,010	2,998/3,747			8,692,503	(1,064,716)			(5,578,260)			8,692,503			85/85
2 YR SPX CALL SPREAD OPTION #3141 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2019	10/14/2021	10/14/2021	MATURITY		27,860,009	2,966/3,708			6,965,026	(959,207)			(4,374,296)			6,965,026			85/85
2 YR SPX CALL SPREAD OPTION #3196 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2019	11/15/2021	11/15/2021	MATURITY		31,909,998	3,097/3,871			7,977,525	(1,196,337)			(4,465,274)			7,977,525			85/85
2 YR SPX CALL SPREAD OPTION #3231 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2019	12/14/2021	12/14/2021	MATURITY		33,740,009	3,191/3,989			8,434,985	(1,350,651)			(4,231,624)			8,434,985			85/85

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR HSI CALL SPREAD OPTION #3248 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	MATURITY		16,829,927	28,885/31,774				(21,939)			10,909						85/85
1 YR SX5E CALL SPREAD OPTION #3249 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	MATURITY		17,950,007	3,775/4,152				(20,147)			13,905						85/85
1 YR SPX CALL SPREAD OPTION #3250 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2020	01/14/2021	01/14/2021	MATURITY		522,940,001	3,283/3,587			48,371,731	(827,452)			(45,605,442)			48,371,731			85/85
1 YR SPX CALL SPREAD OPTION #3251 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2020	01/14/2021	01/14/2021	MATURITY		264,830,009	3,283/3,447			13,241,702	(264,854)			(12,714,877)			13,241,702			85/85
1 YR SPX CALL SPREAD OPTION #3252 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021	01/14/2021	MATURITY		14,089,999	3,316/3,546			986,298	(17,216)			(934,574)			986,298			85/85
1 YR SPX CALL SPREAD OPTION #3253 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021	01/14/2021	MATURITY		3,029,986	3,283/3,554			249,974	(4,466)			(237,127)			249,974			85/85
1 YR SPX CALL SPREAD OPTION #3254 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021	01/14/2021	MATURITY		5,430,002	3,305/3,436			217,190	(4,340)			(208,480)			217,190			85/85
1 YR SPX CALL SPREAD OPTION #3255 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2020	01/14/2021	01/14/2021	MATURITY		15,710,004	3,283/3,513			1,099,698	(20,641)			(1,049,308)			1,099,698			85/85
1 YR SPX CALL SPREAD OPTION #3256 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	01/14/2020	01/14/2021	01/14/2021	MATURITY		46,180,000	3,283/3,685			5,657,108	(84,146)			(5,171,852)			5,657,108			85/85
1 YR SPX CALL OPTION #3257 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	MATURITY		45,370,014	3,447			4,812,208	(49,038)			(4,256,545)			4,812,208			85/85
1 YR EEM CALL SPREAD OPTION #3258 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	MATURITY		17,950,000	46/51			1,793,441	(27,798)			(1,588,591)			1,793,441			85/85
1 YR HSI CALL SPREAD OPTION #3261 DUE MAT, NEXT PMT 01/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	01/14/2021	MATURITY		1,119,299	28,885/31,774				(1,471)			738						85/85
1 YR HSI CALL SPREAD OPTION #3282 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO0WP2IHZNBB6K528	02/14/2020	02/16/2021	02/16/2021	MATURITY		11,900,070	27,816/30,597			1,190,007	(52,806)			(132,389)			1,190,007			85/85
1 YR SX5E CALL SPREAD OPTION #3283 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	02/16/2021	MATURITY		13,130,010	3,841/4,225				(50,222)			20,599						85/85
1 YR SPX CALL SPREAD OPTION #3284 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	02/16/2021	02/16/2021	MATURITY		448,490,006	3,380/3,693			41,484,689	(2,433,058)			(32,337,833)			41,484,689			85/85
1 YR SPX CALL SPREAD OPTION #3285 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021	02/16/2021	MATURITY		199,990,006	3,380/3,549			9,999,619	(684,716)			(8,137,974)			9,999,619			85/85
1 YR SPX CALL SPREAD OPTION #3286 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021	02/16/2021	MATURITY		22,799,990	3,414/3,651			1,595,991	(95,190)			(1,254,158)			1,595,991			85/85
1 YR SPX CALL SPREAD OPTION #3287 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021	02/16/2021	MATURITY		1,969,991	3,380/3,659			162,522	(9,934)			(128,318)			162,522			85/85
1 YR SPX CALL SPREAD OPTION #3288 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021	02/16/2021	MATURITY		3,220,008	3,403/3,538			128,794	(8,811)			(104,604)			128,794			85/85
1 YR SPX CALL SPREAD OPTION #3289 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021	02/16/2021	MATURITY		9,719,988	3,380/3,617			680,396	(43,546)			(544,447)			680,396			85/85
1 YR SPX CALL SPREAD OPTION #3290 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	NATIXIS KX1IIK48MPD4Y2NCUIZ63	02/14/2020	02/16/2021	02/16/2021	MATURITY		55,090,017	3,380/3,794			6,748,534	(344,313)			(4,953,007)			6,748,534			85/85
1 YR SPX CALL OPTION #3291 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2020	02/16/2021	02/16/2021	MATURITY		40,020,013	3,549			4,539,570	(158,579)			(2,803,561)			4,539,570			85/85
1 YR EEM CALL SPREAD OPTION #3292 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2020	02/16/2021	02/16/2021	MATURITY		13,130,000	44/49			1,313,000	(71,066)			(1,103,687)			1,313,000			85/85

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR HSI CALL SPREAD OPTION #3295 DUE MAT, NEXT PMT 02/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	02/18/2020	02/16/2021	02/16/2021	MATURITY		1,230,006	27,816/30,597			123,001	(5,440)			(13,702)			123,001			85/85
1 YR HSI CALL SPREAD OPTION #3321 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		13,989,900	23,064/25,370			1,398,992	(131,867)			(1,088,847)			1,398,992			85/85
1 YR SX5E CALL SPREAD OPTION #3322 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		13,989,995	2,450/2,695			1,399,017	(143,651)			(1,251,598)			1,399,017			85/85
1 YR SPX CALL SPREAD OPTION #3323 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		362,270,012	2,386/2,601			32,604,043	(3,596,326)			(28,508,661)			32,604,043			85/85
1 YR SPX CALL SPREAD OPTION #3324 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		156,959,989	2,386/2,501			7,581,162	(893,982)			(6,578,857)			7,581,162			85/85
1 YR SPX CALL SPREAD OPTION #3325 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021	03/15/2021	MATURITY		9,130,001	2,410/2,577			639,104	(72,325)			(557,021)			639,104			85/85
1 YR SPX CALL SPREAD OPTION #3326 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		1,509,991	2,386/2,577			120,799	(13,597)			(105,385)			120,799			85/85
1 YR SPX CALL SPREAD OPTION #3327 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		3,179,995	2,402/2,498			127,193	(15,242)			(110,112)			127,193			85/85
1 YR SPX CALL SPREAD OPTION #3328 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		5,879,997	2,386/2,535			367,492	(40,919)			(321,219)			367,492			85/85
1 YR SPX CALL SPREAD OPTION #3329 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021	03/15/2021	MATURITY		47,869,991	2,386/2,672			5,744,487	(613,459)			(5,036,349)			5,744,487			85/85
1 YR SPX CALL OPTION #3330 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2020	03/15/2021	03/15/2021	MATURITY		64,319,995	2,505			39,449,784	(1,390,549)			(32,287,913)			39,449,784			85/85
1 YR EEM CALL SPREAD OPTION #3331 DUE MAT, NEXT PMT 03/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	03/15/2021	MATURITY		13,990,000	32/35			1,397,673	(133,270)			(1,243,531)			1,397,673			85/85
1 YR HSI CALL SPREAD OPTION #3347 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021	04/14/2021	MATURITY		11,240,040	24,435/26,879			1,124,004	(132,900)			(646,167)			1,124,004			85/85
1 YR SX5E CALL SPREAD OPTION #3348 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021	04/14/2021	MATURITY		12,640,000	2,918/3,210			1,264,000	(163,364)			(933,921)			1,264,000			85/85
1 YR SPX CALL SPREAD OPTION #3349 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2020	04/14/2021	04/14/2021	MATURITY		462,360,007	2,846/3,102			41,613,148	(5,936,576)			(33,137,039)			41,613,148			85/85
1 YR SPX CALL SPREAD OPTION #3350 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021	04/14/2021	MATURITY		201,449,990	2,846/2,984			9,730,035	(1,483,721)			(7,729,446)			9,730,035			85/85
1 YR SPX CALL SPREAD OPTION #3351 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	MATURITY		11,909,993	2,875/3,074			833,682	(120,959)			(662,150)			833,682			85/85
1 YR SPX CALL SPREAD OPTION #3352 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	MATURITY		2,149,999	2,846/3,074			171,996	(25,173)			(136,671)			171,996			85/85
1 YR SPX CALL SPREAD OPTION #3353 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2020	04/14/2021	04/14/2021	MATURITY		3,969,998	2,865/2,979			158,800	(24,535)			(125,718)			158,800			85/85
1 YR SPX CALL SPREAD OPTION #3354 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	MATURITY		10,059,997	2,846/3,024			628,754	(95,073)			(498,777)			628,754			85/85
1 YR SPX CALL SPREAD OPTION #3355 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	MATURITY		78,490,009	2,846/3,188			9,418,878	(1,275,574)			(7,507,235)			9,418,878			85/85
1 YR EEM CALL SPREAD OPTION #3357 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	MATURITY		12,640,000	36/40			1,263,651	(169,785)			(1,037,690)			1,263,651			85/85
1 YR HSI CALL SPREAD OPTION #3359 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2020	04/14/2021	04/14/2021	MATURITY		1,399,995	24,435/26,879			140,000	(16,955)			(79,884)			140,000			85/85

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR HSI CALL SPREAD OPTION #3374 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2020	05/14/2021	05/14/2021	MATURITY		12,170,087	23,830/26,213			1,217,000	(183,590)			(702,756)			1,217,000			85/85
1 YR SX5E CALL SPREAD OPTION #3375 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2020	05/14/2021	05/14/2021	MATURITY		12,169,992	2,760/3,036			1,216,999	(204,433)			(905,985)			1,216,999			85/85
1 YR SPX CALL SPREAD OPTION #3376 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/14/2020	05/14/2021	05/14/2021	MATURITY		395,750,002	2,853/3,109			35,618,194	(6,878,569)			(25,900,892)			35,618,194			85/85
1 YR SPX CALL SPREAD OPTION #3377 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	05/14/2021	MATURITY		164,329,986	2,853/2,990			7,937,383	(1,634,102)			(5,743,363)			7,937,383			85/85
1 YR SPX CALL SPREAD OPTION #3378 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021	05/14/2021	MATURITY		34,619,994	2,881/3,081			2,423,339	(471,799)			(1,759,385)			2,423,339			85/85
1 YR SPX CALL SPREAD OPTION #3379 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021	05/14/2021	MATURITY		1,540,008	2,853/3,081			123,201	(24,354)			(89,311)			123,201			85/85
1 YR SPX CALL SPREAD OPTION #3380 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2020	05/14/2021	05/14/2021	MATURITY		4,319,997	2,872/2,986			172,800	(35,733)			(124,736)			172,800			85/85
1 YR SPX CALL SPREAD OPTION #3381 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021	05/14/2021	MATURITY		19,769,993	2,853/3,031			1,235,616	(249,974)			(894,858)			1,235,616			85/85
1 YR SPX CALL SPREAD OPTION #3382 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA . B4TYDEB6GKMZO031MB27	05/14/2020	05/14/2021	05/14/2021	MATURITY		84,130,009	2,853/3,195			10,095,645	(1,857,729)			(7,358,453)			10,095,645			85/85
1 YR EEM CALL SPREAD OPTION #3383 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2020	05/14/2021	05/14/2021	MATURITY		13,200,000	37/40			1,318,922	(227,026)			(1,010,261)			1,318,922			85/85
1 YR HSI CALL SPREAD OPTION #3386 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/15/2020	05/14/2021	05/14/2021	MATURITY		1,029,921	23,830/26,213			102,997	(15,692)			(59,314)			102,997			85/85
1 YR SX5E CALL SPREAD OPTION #3387 DUE MAT, NEXT PMT 05/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/15/2020	05/14/2021	05/14/2021	MATURITY		1,030,007	2,760/3,036			103,000	(17,613)			(76,365)			103,000			85/85
1 YR HSI CALL SPREAD OPTION #3406 DUE MAT, NEXT PMT 06/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/15/2020	06/15/2021	06/15/2021	MATURITY		12,800,083	23,777/26,155			1,280,011	(236,660)			(669,868)			1,280,011			85/85
1 YR SX5E CALL SPREAD OPTION #3407 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/15/2020	06/14/2021	06/14/2021	MATURITY		12,799,993	3,136/3,450			1,279,999	(261,823)			(650,016)			1,279,999			85/85
1 YR SPX CALL SPREAD OPTION #3408 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021	06/14/2021	MATURITY		459,089,989	3,067/3,343			41,317,628	(9,762,978)			(25,615,005)			41,317,628			85/85
1 YR SPX CALL SPREAD OPTION #3409 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2020	06/14/2021	06/14/2021	MATURITY		174,300,008	3,067/3,215			8,418,901	(2,136,005)			(5,208,723)			8,418,901			85/85
1 YR SPX CALL SPREAD OPTION #3410 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2020	06/14/2021	06/14/2021	MATURITY		15,840,011	3,097/3,312			1,108,801	(264,772)			(685,386)			1,108,801			85/85
1 YR SPX CALL SPREAD OPTION #3411 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021	06/14/2021	MATURITY		2,840,000	3,067/3,312			227,203	(54,893)			(140,604)			227,203			85/85
1 YR SPX CALL SPREAD OPTION #3412 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	MATURITY		4,070,009	3,087/3,210			162,796	(41,241)			(100,518)			162,796			85/85
1 YR SPX CALL SPREAD OPTION #3413 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021	06/14/2021	MATURITY		15,809,989	3,067/3,258			988,115	(245,038)			(611,903)			988,115			85/85
1 YR SPX CALL SPREAD OPTION #3414 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2020	06/14/2021	06/14/2021	MATURITY		86,449,993	3,067/3,435			10,373,977	(2,298,050)			(6,460,945)			10,373,977			85/85
1 YR EEM CALL SPREAD OPTION #3416 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/15/2020	06/14/2021	06/14/2021	MATURITY		12,800,000	39/43			1,280,652	(271,627)			(867,302)			1,280,652			85/85
1 YR HSI CALL SPREAD OPTION #3435 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	07/14/2021	MATURITY		1,369,946	25,478/28,026			124,186	(29,865)			(42,262)			124,186			85/85

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR HSI CALL SPREAD OPTION #3436 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	07/14/2021	MATURITY		9,920,071	25,478/28,026			899,248	(208,793)			(313,524)			899,248			85/85
1 YR SX5E CALL SPREAD OPTION #3437 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021	07/14/2021	MATURITY		11,290,002	3,321/3,654			1,129,000	(270,032)			(381,864)			1,129,000			85/85
1 YR SPX CALL SPREAD OPTION #3438 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021	07/14/2021	MATURITY		426,109,989	3,198/3,485			38,350,325	(10,757,818)			(20,056,539)			38,350,325			85/85
1 YR SPX CALL SPREAD OPTION #3439 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2020	07/14/2021	07/14/2021	MATURITY		232,769,991	3,198/3,352			11,242,775	(3,414,640)			(5,806,680)			11,242,775			85/85
1 YR SPX CALL SPREAD OPTION #3440 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021	07/14/2021	MATURITY		10,260,010	3,229/3,453			718,201	(203,407)			(373,768)			718,201			85/85
1 YR SPX CALL SPREAD OPTION #3441 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021	07/14/2021	MATURITY		1,910,007	3,198/3,453			152,801	(43,957)			(79,487)			152,801			85/85
1 YR SPX CALL SPREAD OPTION #3442 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021	07/14/2021	MATURITY		2,249,999	3,219/3,347			90,000	(27,266)			(46,339)			90,000			85/85
1 YR SPX CALL SPREAD OPTION #3443 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2020	07/14/2021	07/14/2021	MATURITY		7,949,994	3,198/3,397			496,875	(147,892)			(256,711)			496,875			85/85
1 YR SPX CALL SPREAD OPTION #3444 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021	07/14/2021	MATURITY		69,220,009	3,198/3,581			8,306,349	(2,174,342)			(4,371,876)			8,306,349			85/85
1 YR SPX CALL OPTION #3445 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	07/14/2021	MATURITY		34,029,990	3,453			9,801,643	(841,054)			(3,652,170)			9,801,643			85/85
1 YR EEM CALL SPREAD OPTION #3446 DUE MAT, NEXT PMT 07/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2020	07/14/2021	07/14/2021	MATURITY		11,290,000	43/47			1,128,729	(279,633)			(618,675)			1,128,729			85/85
1 YR HSI CALL SPREAD OPTION #3465 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021	08/16/2021	MATURITY		14,520,020	25,183/27,701			575,686	(335,891)			(467,299)			575,686			85/85
1 YR SX5E CALL SPREAD OPTION #3466 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2020	08/16/2021	08/16/2021	MATURITY		14,520,010	3,305/3,636			1,452,001	(391,573)			(464,106)			1,452,001			85/85
1 YR SPX CALL SPREAD OPTION #3467 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2020	08/16/2021	08/16/2021	MATURITY		538,027,993	3,373/3,676			48,423,109	(15,108,471)			(20,444,792)			48,423,109			85/85
1 YR SPX CALL SPREAD OPTION #3468 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2020	08/16/2021	08/16/2021	MATURITY		247,549,988	3,373/3,536			11,956,763	(4,132,621)			(4,973,977)			11,956,763			85/85
1 YR SPX CALL SPREAD OPTION #3469 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	MATURITY		11,669,994	3,407/3,643			816,900	(256,247)			(344,551)			816,900			85/85
1 YR SPX CALL SPREAD OPTION #3472 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	MATURITY		3,529,991	3,373/3,584			220,624	(74,236)			(91,851)			220,624			85/85
1 YR SPX CALL SPREAD OPTION #3473 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	MATURITY		111,019,989	3,373/3,778			13,322,399	(3,811,132)			(5,642,049)			13,322,399			85/85
1 YR SPX CALL OPTION #3474 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2020	08/16/2021	08/16/2021	MATURITY		46,199,984	3,643			11,465,264	(1,188,762)			(2,918,139)			11,465,264			85/85
1 YR EEM CALL SPREAD OPTION #3475 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021	08/16/2021	MATURITY		14,520,000	44/49			1,450,687	(396,962)			(685,723)			1,450,687			85/85
1 YR SX5E CALL SPREAD OPTION #3501 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2020	09/14/2021	09/14/2021	MATURITY		14,829,998	3,317/3,615			1,334,700	(415,012)			(375,648)			1,334,700			85/85
1 YR SPX CALL SPREAD OPTION #3502 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2021	09/14/2021	MATURITY		551,310,015	3,384/3,671			46,861,205	(16,665,573)			(17,338,928)			46,861,205			85/85
1 YR SPX CALL SPREAD OPTION #3503 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	MATURITY		202,970,004	3,384/3,542			9,478,620	(3,685,624)			(3,427,732)			9,478,620			85/85

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR SPX CALL SPREAD OPTION #3504 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021	09/14/2021	MATURITY		10,950,015	3,417/3,620			657,001	(239,616)			(239,890)			657,001			85/85
1 YR SPX CALL SPREAD OPTION #3505 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021	09/14/2021	MATURITY		4,199,988	3,384/3,637			314,999	(115,768)			(114,986)			314,999			85/85
1 YR SPX CALL SPREAD OPTION #3506 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	09/14/2021	MATURITY		2,020,007	3,406/3,530			73,934	(28,902)			(26,419)			73,934			85/85
1 YR SPX CALL SPREAD OPTION #3507 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	MATURITY		11,720,007	3,384/3,595			732,496	(281,455)			(260,944)			732,496			85/85
1 YR SPX CALL SPREAD OPTION #3508 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2020	09/14/2021	09/14/2021	MATURITY		113,089,986	3,384/3,756			12,439,919	(4,132,464)			(4,659,505)			12,439,919			85/85
1 YR EEM CALL SPREAD OPTION #3510 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	MATURITY		14,830,000	45/49			1,335,497	(434,775)			(538,788)			1,335,497			85/85
1 YR HSI CALL SPREAD OPTION #3513 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2020	09/14/2021	09/14/2021	MATURITY		14,829,999	24,640/26,858			518,773	(361,917)			(454,768)			518,773			85/85
1 YR HSI CALL SPREAD OPTION #3538 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2020	10/15/2021	10/15/2021	MATURITY		12,319,978	24,667/26,887			331,570	(320,737)			(346,782)			331,570			85/85
1 YR SX5E CALL SPREAD OPTION #3539 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	MATURITY		12,320,004	3,273/3,568			1,108,800	(380,347)			(309,736)			1,108,800			85/85
1 YR SPX CALL SPREAD OPTION #3540 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021	10/14/2021	MATURITY		569,759,991	3,489/3,785			48,430,097	(18,955,931)			(13,575,047)			48,430,097			85/85
1 YR SPX CALL SPREAD OPTION #3541 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021	10/14/2021	MATURITY		245,360,010	3,489/3,652			11,458,206	(4,917,875)			(3,132,521)			11,458,206			85/85
1 YR SPX CALL SPREAD OPTION #3542 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	10/14/2021	MATURITY		9,930,011	3,524/3,733			595,801	(238,870)			(165,007)			595,801			85/85
1 YR SPX CALL SPREAD OPTION #3543 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	10/14/2021	MATURITY		3,050,005	3,489/3,750			228,750	(92,727)			(63,022)			228,750			85/85
1 YR SPX CALL SPREAD OPTION #3544 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/14/2020	10/14/2021	10/14/2021	MATURITY		6,660,011	3,512/3,640			243,757	(104,892)			(65,886)			243,757			85/85
1 YR SPX CALL SPREAD OPTION #3545 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2020	10/14/2021	10/14/2021	MATURITY		7,440,007	3,489/3,707			464,996	(193,196)			(128,073)			464,996			85/85
1 YR SPX CALL SPREAD OPTION #3546 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	10/14/2021	MATURITY		112,890,012	3,489/3,872			12,417,900	(4,564,344)			(3,475,101)			12,417,900			85/85
1 YR SPX CALL OPTION #3547 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	10/14/2021	10/14/2021	MATURITY		32,659,987	3,838			5,623,740	(898,248)			(1,032,168)			5,623,740			85/85
1 YR EEM CALL SPREAD OPTION #3548 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021	10/14/2021	MATURITY		13,720,000	46/50			1,236,090	(436,469)			(407,894)			1,236,090			85/85
1 YR HSI CALL SPREAD OPTION #3551 DUE MAT, NEXT PMT 10/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2020	10/15/2021	10/15/2021	MATURITY		1,400,104	24,667/26,887			37,681	(36,550)			(39,313)			37,681			85/85
1 YR SX5E CALL SPREAD OPTION #3552 DUE MAT, NEXT PMT 10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2020	10/14/2021	10/14/2021	MATURITY		1,400,015	3,273/3,568			125,918	(38,321)			(40,112)			125,918			85/85
1 YR HSI CALL SPREAD OPTION #3583 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/16/2020	11/15/2021	11/15/2021	MATURITY		15,810,007	26,382/28,756				(455,797)			(163,910)						85/85
1 YR SX5E CALL SPREAD OPTION #3584 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	11/15/2021	MATURITY		15,810,008	3,466/3,778			1,422,906	(522,095)			(161,972)			1,422,906			85/85
1 YR SPX CALL SPREAD OPTION #3585 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2020	11/15/2021	11/15/2021	MATURITY		610,970,000	3,627/3,935			51,932,896	(22,391,211)			(8,453,779)			51,932,896			85/85

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1 YR SPX CALL SPREAD OPTION #3586 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021	11/15/2021	MATURITY		240,809,995	3,627/3,796			11,246,046	(5,404,610)			(1,726,577)			11,246,046			85/85
1 YR SPX CALL SPREAD OPTION #3587 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021	11/15/2021	MATURITY		11,639,987	3,663/3,881			698,399	(308,121)			(111,121)			698,399			85/85
1 YR SPX CALL SPREAD OPTION #3588 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021	11/15/2021	MATURITY		2,100,017	3,627/3,899			157,502	(70,266)			(24,964)			157,502			85/85
1 YR SPX CALL SPREAD OPTION #3589 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2020	11/15/2021	11/15/2021	MATURITY		6,650,012	3,651/3,784			243,390	(116,773)			(36,919)			243,390			85/85
1 YR SPX CALL SPREAD OPTION #3590 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/16/2020	11/15/2021	11/15/2021	MATURITY		7,110,013	3,627/3,854			444,372	(204,917)			(69,685)			444,372			85/85
1 YR SPX CALL SPREAD OPTION #3591 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021	11/15/2021	MATURITY		105,459,988	3,627/4,026			11,600,596	(4,597,419)			(1,897,020)			11,600,596			85/85
1 YR SPX CALL OPTION #3592 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2020	11/15/2021	11/15/2021	MATURITY		34,809,994	3,990			6,653,126	(909,287)			(460,006)			6,653,126			85/85
1 YR EEM CALL SPREAD OPTION #3593 DUE MAT, NEXT PMT 11/15/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2020	11/15/2021	11/15/2021	MATURITY		15,810,000	49/53			937,032	(573,199)			(220,238)			937,032			85/85
1 YR HSI CALL SPREAD OPTION #3612 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/14/2020	12/14/2021	12/14/2021	MATURITY		14,720,074	26,390/28,765				(456,207)			(119,091)						85/85
1 YR SX5E CALL SPREAD OPTION #3613 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/14/2020	12/14/2021	12/14/2021	MATURITY		16,559,995	3,504/3,819			1,490,417	(598,247)			(80,766)			1,490,417			85/85
1 YR SPX CALL SPREAD OPTION #3614 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2020	12/14/2021	12/14/2021	MATURITY		636,139,983	3,647/3,958			54,072,483	(26,119,961)			(5,258,240)			54,072,483			85/85
1 YR SPX CALL SPREAD OPTION #3615 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	MATURITY		242,150,004	3,647/3,818			11,308,552	(6,029,157)			(983,815)			11,308,552			85/85
1 YR SPX CALL SPREAD OPTION #3616 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	12/14/2021	MATURITY		14,029,997	3,684/3,903			841,802	(412,148)			(82,772)			841,802			85/85
1 YR SPX CALL SPREAD OPTION #3617 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	12/14/2021	MATURITY		1,629,990	3,647/3,921			122,248	(60,435)			(11,937)			122,248			85/85
1 YR SPX CALL SPREAD OPTION #3618 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	MATURITY		4,810,018	3,672/3,805			176,049	(93,925)			(14,785)			176,049			85/85
1 YR SPX CALL SPREAD OPTION #3619 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	MATURITY		9,819,991	3,647/3,875			613,755	(315,921)			(55,264)			613,755			85/85
1 YR SPX CALL SPREAD OPTION #3620 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	12/14/2021	MATURITY		132,490,004	3,647/4,049			14,573,759	(6,537,129)			(1,437,119)			14,573,759			85/85
1 YR SPX CALL OPTION #3621 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	MATURITY		34,969,982	4,012			5,961,931	(1,008,667)			(370,353)			5,961,931			85/85
1 YR EEM CALL SPREAD OPTION #3622 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2020	12/14/2021	12/14/2021	MATURITY		16,560,000	50/54				(650,823)			(116,254)						85/85
1 YR HSI CALL SPREAD OPTION #3625 DUE MAT, NEXT PMT 12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2020	12/14/2021	12/14/2021	MATURITY		1,839,877	26,390/28,765				(55,245)			(16,666)						85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants														1,071,968,960	(237,549,744)		XXX	(599,844,165)			1,071,968,960			XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,071,968,960	(237,549,744)		XXX	(599,844,165)			1,071,968,960			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
5 YR SPX ASIAN CALL OPTION #2258 DUE MAT, NEXT PMT 04/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2021	04/14/2021	MATURITY		7,500,007	2,083			5,240,729	(63,162)			(4,929,183)			5,240,729			0001
2 YR BEI CALL OPTION #2864	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/25/2019	02/05/2021	02/05/2021	MATURITY		8,492,496	116	386,726		943,852				(938,663)		(19,037)	943,852			0001
2 YR BEI CALL OPTION #2873	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2019	02/26/2021	02/26/2021	MATURITY		4,498,193	117	186,881		387,961				(446,706)		(14,576)	387,961			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
2 YR BEI CALL OPTION #2900	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/25/2019	03/12/2021	03/12/2021	MATURITY		3,369,002	118	143,889			324,283			(316,002)		(14,028)	324,283			0001
2 YR BEI CALL OPTION #2920	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/08/2019	03/26/2021	03/26/2021	MATURITY		2,698,548	119	115,243			265,684			(226,729)		(13,482)	265,684			0001
2 YR BEI CALL OPTION #2962	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/22/2019	04/09/2021	04/09/2021	MATURITY		1,698,209	119	66,105			176,225			(137,484)		(9,023)	176,225			0001
2 YR BEI CALL OPTION #2966	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/06/2019	04/23/2021	04/23/2021	MATURITY		3,858,093	119	159,616			429,753			(294,172)		(24,898)	429,753			0001
2 YR BEI CALL OPTION #2991	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/20/2019	05/07/2021	05/07/2021	MATURITY		4,590,240	119	190,060			533,945			(350,454)		(33,353)	533,945			0001
2 YR BEI CALL OPTION #2995	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/28/2019	05/17/2021	05/17/2021	MATURITY		1,733,222	120	64,817			182,881			(122,858)		(12,243)	182,881			0001
2 YR BEI CALL OPTION #3002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/03/2019	05/24/2021	05/24/2021	MATURITY		2,199,358	119	92,997			253,418			(168,206)		(18,445)	253,418			0001
2 YR BEI CALL OPTION #3006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/10/2019	06/01/2021	06/01/2021	MATURITY		1,570,589	121	72,100			151,809			(97,607)		(15,079)	151,809			0001
2 YR BEI CALL OPTION #3022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/17/2019	06/10/2021	06/10/2021	MATURITY		1,636,715	122	66,156			154,855			(84,213)		(14,620)	154,855			0001
2 YR BEI CALL OPTION #3027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/24/2019	06/17/2021	06/17/2021	MATURITY		2,031,556	123	85,522			167,081			(92,488)		(19,727)	167,081			0001
2 YR BEI CALL OPTION #3030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/01/2019	06/24/2021	06/24/2021	MATURITY		2,901,608	123	117,428			250,482			(135,351)		(28,222)	250,482			0001
2 YR BEI CALL OPTION #3033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/08/2019	07/01/2021	07/01/2021	MATURITY		2,543,770	124	104,050			221,287			(103,637)		(26,013)	221,287			0001
2 YR BEI CALL OPTION #3049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/15/2019	07/08/2021	07/08/2021	MATURITY		2,393,912	124	100,397			206,382			(88,034)		(26,070)	206,382			0001
2 YR BEI CALL OPTION #3052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/22/2019	07/15/2021	07/15/2021	MATURITY		2,478,753	124	96,178			228,097			(93,326)		(25,904)	228,097			0001
2 YR BEI CALL OPTION #3056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	07/29/2019	07/22/2021	07/22/2021	MATURITY		1,851,647	124	79,529			176,482			(68,836)		(22,189)	176,482			0001
2 YR BEI CALL OPTION #3060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/05/2019	07/29/2021	07/29/2021	MATURITY		2,236,956	124	73,944			240,273			(97,799)		(21,346)	240,273			0001
2 YR BEI CALL OPTION #3066	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/12/2019	08/05/2021	08/05/2021	MATURITY		1,706,428	122	75,542			199,737			(79,846)		(22,538)	199,737			0001
2 YR BEI CALL OPTION #3082	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/19/2019	08/12/2021	08/12/2021	MATURITY		1,516,445	124	63,778			166,559			(60,621)		(19,644)	166,559			0001
2 YR BEI CALL OPTION #3088	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/26/2019	08/19/2021	08/19/2021	MATURITY		3,059,202	124	121,783			337,569			(119,475)		(38,688)	337,569			0001
2 YR BEI CALL OPTION #3093	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/03/2019	08/26/2021	08/26/2021	MATURITY		2,258,755	124	95,338			250,102			(85,965)		(31,252)	250,102			0001
2 YR BEI CALL OPTION #3096	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/09/2019	09/02/2021	09/02/2021	MATURITY		2,210,960	125	85,110			252,819			(74,174)		(28,684)	252,819			0001
2 YR BEI CALL OPTION #3100	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/16/2019	09/09/2021	09/09/2021	MATURITY		3,012,345	125	107,505			315,430			(102,782)		(37,270)	315,430			0001
2 YR BEI CALL OPTION #3117	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/23/2019	09/16/2021	09/16/2021	MATURITY		2,954,014	125	108,710			277,736			(93,228)		(38,739)	277,736			0001
2 YR BEI CALL OPTION #3122	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/30/2019	09/23/2021	09/23/2021	MATURITY		3,282,156	125	124,404			296,717			(105,824)		(45,535)	296,717			0001
2 YR BEI CALL OPTION #3127	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/07/2019	09/30/2021	09/30/2021	MATURITY		3,015,933	125	113,137			218,716			(100,869)		(42,505)	218,716			0001
2 YR BEI CALL OPTION #3143	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/14/2019	10/07/2021	10/07/2021	MATURITY		2,833,072	125	103,680			230,068			(95,488)		(39,954)	230,068			0001
2 YR BEI CALL OPTION #3148	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/21/2019	10/14/2021	10/14/2021	MATURITY		1,650,307	124	67,748			152,666			(58,764)		(26,762)	152,666			0001
2 YR BEI CALL OPTION #3151	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/28/2019	10/21/2021	10/21/2021	MATURITY		2,086,099	125	73,155			204,224			(70,607)		(29,606)	204,224			0001
2 YR BEI CALL OPTION #3161	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/04/2019	10/28/2021	10/28/2021	MATURITY		2,910,693	125	106,526			295,250			(102,804)		(44,141)	295,250			0001
2 YR BEI CALL OPTION #3181	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/11/2019	11/04/2021	11/04/2021	MATURITY		1,981,539	125	70,580			217,056			(71,155)		(29,928)	217,056			0001
2 YR BEI CALL OPTION #3200	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/18/2019	11/11/2021	11/11/2021	MATURITY		3,395,429	125	135,631			347,555			(112,152)		(58,823)	347,555			0001
2 YR BEI CALL OPTION #3206	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/25/2019	11/18/2021	11/18/2021	MATURITY		2,861,655	125	107,765			292,373			(90,027)		(47,780)	292,373			0001
2 YR BEI CALL OPTION #3210	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/02/2019	11/26/2021	11/26/2021	MATURITY		2,358,381	126	80,983			200,175			(65,430)		(36,749)	200,175			0001
2 YR BEI CALL OPTION #3215	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/09/2019	12/02/2021	12/02/2021	MATURITY		2,607,149	125	100,960			220,980			(77,342)		(46,715)	220,980			0001
2 YR BEI CALL OPTION #3218	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/16/2019	12/09/2021	12/09/2021	MATURITY		1,901,574	125	79,182			173,257			(54,324)		(37,403)	173,257			0001

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2 YR BEI CALL OPTION #3236	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/23/2019	12/16/2021	12/16/2021	MATURITY		1,052,360	125	45,944		109,663				(29,341)		(22,147)	109,663			0001
2 YR BEI CALL OPTION #3241	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	12/30/2019	12/23/2021	12/23/2021	MATURITY		1,338,115	126	54,775		129,546				(31,875)		(26,934)	129,546			0001
2 YR BEI CALL OPTION #3244	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/06/2020	12/30/2021	12/30/2021	MATURITY		694,983	126	29,242		72,087				(15,605)		(14,661)	72,087			0001
1 YR SPX CALL SPREAD OPTION #3245	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/13/2020	01/06/2021	01/06/2021	MATURITY		46,363,515	3,250/3,403	1,274,484		2,167,309				(2,147,906)		(17,750)	2,167,309			0001
1 YR SPX CALL OPTION #3246	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	01/13/2020	01/06/2021	01/06/2021	MATURITY		51,073,283	3,344	2,342,437		6,291,013				(6,375,446)		(32,624)	6,291,013			0001
1 YR SPX CALL OPTION #3263	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/21/2020	01/13/2021	01/13/2021	MATURITY		57,446,825	3,386	2,594,758		7,338,894				(6,339,877)		(86,975)	7,338,894			0001
1 YR SPX CALL SPREAD OPTION #3264	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/21/2020	01/13/2021	01/13/2021	MATURITY		44,409,013	3,293/3,444	1,183,688		2,018,823				(1,947,115)		(39,677)	2,018,823			0001
1 YR SPX CALL OPTION #3268	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/27/2020	01/20/2021	01/20/2021	MATURITY		55,598,025	3,414	1,857,720		7,495,613				(5,858,754)		(98,319)	7,495,613			0001
1 YR SPX CALL SPREAD OPTION #3269	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	01/27/2020	01/20/2021	01/20/2021	MATURITY		43,425,146	3,321/3,473	1,010,353		2,033,273				(1,897,049)		(53,473)	2,033,273			0001
1 YR SPX CALL OPTION #3272	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021	01/27/2021	MATURITY		66,427,333	3,364	2,768,011		7,880,208				(7,965,909)		(200,469)	7,880,208			0001
1 YR SPX CALL SPREAD OPTION #3273	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/03/2020	01/27/2021	01/27/2021	MATURITY		63,344,812	3,272/3,425	1,607,688		2,966,738				(2,716,120)		(116,434)	2,966,738			0001
1 YR SPX CALL OPTION #3277	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/10/2020	02/03/2021	02/03/2021	MATURITY		70,337,446	3,399	3,338,698		9,093,992				(7,552,941)		(306,900)	9,093,992			0001
1 YR SPX CALL SPREAD OPTION #3278	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/10/2020	02/03/2021	02/03/2021	MATURITY		57,210,426	3,293/3,444	1,523,084		2,585,863				(2,282,673)		(140,005)	2,585,863			0001
1 YR SPX CALL OPTION #3296	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	02/18/2020	02/10/2021	02/10/2021	MATURITY		69,001,427	3,460	2,829,380		9,247,898				(6,301,151)		(316,132)	9,247,898			0001
1 YR SPX CALL SPREAD OPTION #3297	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/18/2020	02/10/2021	02/10/2021	MATURITY		73,432,052	3,360/3,513	1,872,421		3,358,386				(2,817,636)		(209,209)	3,358,386			0001
1 YR SPX CALL OPTION #3305	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021	02/17/2021	MATURITY		58,461,197	3,467	1,627,900		8,396,419				(5,588,361)		(213,123)	8,396,419			0001
1 YR SPX CALL SPREAD OPTION #3306	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/24/2020	02/17/2021	02/17/2021	MATURITY		59,023,417	3,373/3,529	1,220,089		2,848,191				(2,355,261)		(159,733)	2,848,191			0001
1 YR SPX CALL OPTION #3309	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021	02/24/2021	MATURITY		79,421,071	3,194	3,049,826		19,429,847				(14,822,235)		(458,748)	19,429,847			0001
1 YR SPX CALL SPREAD OPTION #3310	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/02/2020	02/24/2021	02/24/2021	MATURITY		62,268,653	3,175/3,316	1,223,816		2,939,825				(2,567,621)		(184,084)	2,939,825			0001
1 YR SPX CALL OPTION #3314	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/09/2020	03/03/2021	03/03/2021	MATURITY		64,214,370	3,130	3,015,814		15,633,751				(13,959,634)		(512,436)	15,633,751			0001
1 YR SPX CALL SPREAD OPTION #3315	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/09/2020	03/03/2021	03/03/2021	MATURITY		50,853,303	3,013/3,143	1,130,672		2,337,358				(2,042,550)		(192,120)	2,337,358			0001
1 YR SPX CALL OPTION #3318	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/16/2020	03/09/2021	03/09/2021	MATURITY		58,701,426	2,837	3,561,097		24,676,000				(21,252,961)		(666,462)	24,676,000			0001
1 YR SPX CALL SPREAD OPTION #3319	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/16/2020	03/09/2021	03/09/2021	MATURITY		47,210,829	2,758/2,877	1,225,910		2,258,697				(1,975,435)		(229,430)	2,258,697			0001
1 YR SPX CALL OPTION #3335	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/23/2020	03/16/2021	03/16/2021	MATURITY		55,906,841	2,542	3,625,507		35,029,941				(29,146,167)		(749,407)	35,029,941			0001
1 YR SPX CALL SPREAD OPTION #3336	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/23/2020	03/16/2021	03/16/2021	MATURITY		49,229,378	2,487/2,591	1,083,903		2,250,519				(1,995,253)		(224,047)	2,250,519			0001
1 YR SPX CALL OPTION #3340	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/30/2020	03/23/2021	03/23/2021	MATURITY		66,445,250	2,506	8,704,705		35,914,070				(29,944,623)		(1,969,500)	35,914,070			0001
1 YR SPX CALL OPTION #3343	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/06/2020	03/30/2021	03/30/2021	MATURITY		39,417,423	2,636	4,106,561		19,995,859				(15,941,473)		(1,009,434)	19,995,859			0001
1 YR SPX CALL OPTION #3345	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/13/2020	04/06/2021	04/06/2021	MATURITY		23,802,782	2,792	2,198,912		11,188,543				(7,887,898)		(583,510)	11,188,543			0001
1 YR SPX CALL OPTION #3361	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/20/2020	04/13/2021	04/13/2021	MATURITY		27,896,669	2,948	2,452,818		11,681,567				(7,355,566)		(698,848)	11,681,567			0001
1 YR SPX CALL SPREAD OPTION #3362	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/20/2020	04/13/2021	04/13/2021	MATURITY		46,241,715	2,803/2,919	1,109,004		1,890,791				(1,488,183)		(315,973)	1,890,791			0001
1 YR SPX CALL OPTION #3364	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	04/27/2020	04/20/2021	04/20/2021	MATURITY		23,961,950	2,976	1,996,190		9,660,481				(6,045,888)		(607,778)	9,660,481			0001
1 YR SPX CALL SPREAD OPTION #3365	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/27/2020	04/20/2021	04/20/2021	MATURITY		53,240,114	2,826/2,943	1,273,731		2,170,994				(1,670,258)		(387,812)	2,170,994			0001
1 YR SPX CALL OPTION #3368	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021	04/27/2021	MATURITY		24,223,044	3,021	1,627,035		10,042,297				(6,004,378)		(527,196)	10,042,297			0001
1 YR SPX CALL SPREAD OPTION #3369	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/04/2020	04/27/2021	04/27/2021	MATURITY		42,602,538	2,869/2,987	978,119		1,795,650				(1,369,521)		(316,932)	1,795,650			0001
1 YR SPX CALL OPTION #3371	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/11/2020	05/04/2021	05/04/2021	MATURITY		37,360,630	2,964	3,329,877		15,253,921				(9,198,129)		(1,144,064)	15,253,921			0001
1 YR SPX CALL OPTION #3388	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS	ROMUIISFPU8MPR08K5P83	05/18/2020	05/11/2021	05/11/2021	MATURITY		32,485,132	2,997	2,753,514		12,688,449				(7,616,115)		(999,879)	12,688,449			0001
1 YR SPX CALL SPREAD OPTION #3389	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS	ROMUIISFPU8MPR08K5P83	05/18/2020	05/11/2021	05/11/2021	MATURITY		46,574,143	2,892/3,011	1,132,627		1,871,536				(1,325,087)		(411,289)	1,871,536			0001
1 YR SPX CALL OPTION #3391	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP PARIBAS	ROMUIISFPU8MPR08K5P83	05/26/2020	05/18/2021	05/18/2021	MATURITY		35,271,053	3,033	2,990,605		12,825,465				(7,680,086)		(1,147,655)	12,825,465			0001
1 YR BEI CALL OPTION #3393	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	05/26/2020	05/18/2021	05/18/2021	MATURITY		4,590,053	127	87,076		181,501				(84,237)		(33,416)	181,501			0001
1 YR SPX CALL OPTION #3394	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/01/2020	05/25/2021	05/25/2021	MATURITY		30,245,405	3,108	2,338,738		10,692,801				(5,873,716)		(940,721)	10,692,801			0001
1 YR SPX CALL SPREAD OPTION #3395	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021	05/25/2021	MATURITY		41,717,714	2,994/3,112	981,798		1,618,509				(1,064,732)		(394,913)	1,618,509			0001
1 YR BEI CALL OPTION #3397	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/01/2020	05/25/2021	05/25/2021	MATURITY		3,529,380	128	69,496		139,555				(58,248)		(27,954)	139,555			0001
1 YR SPX CALL OPTION #3399	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/08/2020	06/01/2021	06/01/2021	MATURITY		38,889,129	3,220	3,034,872		11,899,816				(5,902,486)		(1,280,072)	11,899,816			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR BEI CALL OPTION #3401	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2020	06/01/2021	06/01/2021	MATURITY		6,175,454	128	124,048		212,304				(89,494)		(52,322)	212,304			0001
1 YR SPX CALL OPTION #3402	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021	06/08/2021	MATURITY		34,831,618	3,251	2,056,008		11,175,019				(5,610,530)		(907,400)	11,175,019			0001
1 YR SPX CALL SPREAD OPTION #3403	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021	06/08/2021	MATURITY		39,462,934	3,146/3,268	825,028		1,585,318				(998,812)		(364,119)	1,585,318			0001
1 YR BEI CALL OPTION #3405	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/15/2020	06/08/2021	06/08/2021	MATURITY		3,837,682	128	66,003		151,346				(61,746)		(29,130)	151,346			0001
1 YR SPX CALL OPTION #3415 DUE MAT, NEXT PMT 06/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2020	06/14/2021	06/14/2021	MATURITY		40,430,015	3,312			12,435,605	(978,184)			(5,895,588)			12,435,605			0001
1 YR SPX CALL OPTION #3419	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021	06/15/2021	MATURITY		38,148,520	3,203	2,957,790		12,771,711				(6,141,661)		(1,363,227)	12,771,711			0001
1 YR SPX CALL SPREAD OPTION #3420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/15/2021	06/15/2021	MATURITY		47,511,309	3,082/3,208	1,136,813		1,914,207				(1,144,426)		(523,950)	1,914,207			0001
1 YR BEI CALL OPTION #3422	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/22/2020	06/15/2021	06/15/2021	MATURITY		5,754,440	128	106,657		259,747				(96,670)		(49,158)	259,747			0001
1 YR SPX CALL OPTION #3423	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2020	06/22/2021	06/22/2021	MATURITY		37,605,126	3,187	2,589,559		13,081,456				(6,531,416)		(1,244,146)	13,081,456			0001
1 YR SPX CALL SPREAD OPTION #3424	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021	06/22/2021	MATURITY		48,861,015	3,079/3,207	1,151,909		2,060,178				(1,232,912)		(553,431)	2,060,178			0001
1 YR BEI CALL OPTION #3426	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/29/2020	06/22/2021	06/22/2021	MATURITY		6,032,461	128	111,524		277,121				(108,766)		(53,582)	277,121			0001
1 YR SPX CALL OPTION #3427	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/06/2020	06/29/2021	06/29/2021	MATURITY		36,237,526	3,184	2,995,568		12,651,544				(5,755,354)		(1,497,784)	12,651,544			0001
1 YR SPX CALL SPREAD OPTION #3428	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/06/2020	06/29/2021	06/29/2021	MATURITY		49,167,943	3,066/3,193	1,237,285		1,963,103				(1,082,580)		(618,643)	1,963,103			0001
1 YR BEI CALL OPTION #3430	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2020	06/29/2021	06/29/2021	MATURITY		4,082,296	128	79,420		201,153				(67,974)		(39,710)	201,153			0001
1 YR SPX CALL OPTION #3431	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021	07/06/2021	MATURITY		33,794,969	3,267	2,622,154		11,275,604				(4,587,726)		(1,362,348)	11,275,604			0001
1 YR SPX CALL SPREAD OPTION #3432	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2020	07/06/2021	07/06/2021	MATURITY		50,469,597	3,157/3,292	1,286,629		2,103,245				(1,096,654)		(668,472)	2,103,245			0001
1 YR BEI CALL OPTION #3434	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2020	07/06/2021	07/06/2021	MATURITY		4,001,142	128	67,751		205,490				(60,938)		(35,200)	205,490			0001
1 YR SPX CALL OPTION #3449	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/20/2020	07/13/2021	07/13/2021	MATURITY		29,333,911	3,324	1,944,189		9,463,775				(3,700,399)		(1,048,124)	9,463,775			0001
1 YR SPX CALL SPREAD OPTION #3450	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021	07/13/2021	MATURITY		47,111,843	3,197/3,334	1,195,169		1,993,451				(998,564)		(644,323)	1,993,451			0001
1 YR BEI CALL OPTION #3452	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/20/2020	07/13/2021	07/13/2021	MATURITY		5,557,986	129	101,896		281,428				(72,225)		(54,933)	281,428			0001
1 YR SPX CALL OPTION #3453	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/27/2020	07/20/2021	07/20/2021	MATURITY		35,245,038	3,357	2,164,355		10,530,008				(4,250,401)		(1,209,137)	10,530,008			0001
1 YR SPX CALL SPREAD OPTION #3454	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021	07/20/2021	MATURITY		51,493,817	3,241/3,377	1,238,235		2,166,911				(1,058,570)		(691,751)	2,166,911			0001
1 YR BEI CALL OPTION #3456	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/27/2020	07/20/2021	07/20/2021	MATURITY		4,570,668	129	75,773		222,606				(51,547)		(42,331)	222,606			0001
1 YR SPX CALL OPTION #3457	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/03/2020	07/27/2021	07/27/2021	MATURITY		31,187,728	3,357	2,235,966		9,879,740				(3,473,589)		(1,292,863)	9,879,740			0001
1 YR SPX CALL SPREAD OPTION #3458	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021	07/27/2021	MATURITY		44,500,050	3,244/3,377	1,092,420		1,798,740				(814,695)		(631,651)	1,798,740			0001
1 YR BEI CALL OPTION #3460	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/03/2020	07/27/2021	07/27/2021	MATURITY		6,771,165	130	114,202		379,065				(72,390)		(66,033)	379,065			0001
1 YR BEI CALL OPTION #3462	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021	08/03/2021	MATURITY		3,626,737	130	62,179		208,315				(35,510)		(37,169)	208,315			0001
1 YR SPX CALL OPTION #3463	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/10/2020	08/03/2021	08/03/2021	MATURITY		36,194,714	3,434	2,432,877		10,654,732				(3,355,432)		(1,454,290)	10,654,732			0001
1 YR SPX CALL SPREAD OPTION #3464	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2020	08/03/2021	08/03/2021	MATURITY		42,080,698	3,311/3,450	1,048,886		1,742,255				(741,224)		(626,988)	1,742,255			0001
1 YR SPX CALL SPREAD OPTION #3470 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	MATURITY		3,279,995	3,373/3,643			262,400	(84,397)			(110,129)			262,400			0001
1 YR SPX CALL SPREAD OPTION #3471 DUE MAT, NEXT PMT 08/16/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	MATURITY		2,929,995	3,395/3,530			117,200	(40,414)			(48,604)			117,200			0001
1 YR SPX CALL OPTION #3478	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2020	08/10/2021	08/10/2021	MATURITY		35,716,055	3,489	2,253,686		9,996,234				(2,910,075)		(1,391,242)	9,996,234			0001
1 YR SPX CALL SPREAD OPTION #3479	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021	08/10/2021	MATURITY		45,955,456	3,363/3,507	1,138,112		1,955,606				(801,430)		(702,578)	1,955,606			0001
1 YR BEI CALL OPTION #3481	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/17/2020	08/10/2021	08/10/2021	MATURITY		4,857,657	130	84,004		271,958				(47,300)		(51,857)	271,958			0001
1 YR BEI CALL OPTION #3483	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021	08/17/2021	MATURITY		5,955,245	130	99,748		386,289				(57,510)		(63,527)	386,289			0001
1 YR SPX CALL OPTION #3484	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2020	08/17/2021	08/17/2021	MATURITY		36,058,146	3,512	2,355,600		9,862,259				(2,650,586)		(1,500,215)	9,862,259			0001
1 YR SPX CALL SPREAD OPTION #3485	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2020	08/17/2021	08/17/2021	MATURITY		47,341,473	3,382/3,526	1,186,683		1,984,328				(755,895)		(755,765)	1,984,328			0001
1 YR SPX CALL OPTION #3486	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/31/2020	08/24/2021	08/24/2021	MATURITY		36,961,833	3,586	2,577,624		9,486,113				(1,927,854)		(1,692,016)	9,486,113			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR SPX CALL SPREAD OPTION #3487	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/31/2020	08/24/2021	08/24/2021	MATURITY		52,237,198	3,453/3,602	1,329,647		2,232,610				(760,669)		(872,813)	2,232,610			0001
1 YR BEI CALL OPTION #3489	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/31/2020	08/24/2021	08/24/2021	MATURITY		6,787,108	130	114,909		414,207				(55,866)		(75,429)	414,207			0001
1 YR BEI CALL OPTION #3491	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021	08/31/2021	MATURITY		3,992,320	130	63,023		269,828				(44,693)		(42,722)	269,828			0001
1 YR SPX CALL OPTION #3492	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/08/2020	08/31/2021	08/31/2021	MATURITY		30,119,756	3,615	1,566,366		8,119,886				(1,860,555)		(1,061,795)	8,119,886			0001
1 YR SPX CALL SPREAD OPTION #3493	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/08/2020	08/31/2021	08/31/2021	MATURITY		42,352,600	3,492/3,644	946,080		1,907,250				(719,902)		(641,320)	1,907,250			0001
1 YR SPX CALL OPTION #3496	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021	09/07/2021	MATURITY		36,146,100	3,506	2,417,337		10,800,272				(2,663,215)		(1,681,332)	10,800,272			0001
1 YR SPX CALL SPREAD OPTION #3497	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021	09/07/2021	MATURITY		50,047,924	3,378/3,517	1,163,607		2,044,533				(739,367)		(809,324)	2,044,533			0001
1 YR BEI CALL OPTION #3499	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/14/2020	09/07/2021	09/07/2021	MATURITY		5,658,849	129	117,958		414,193				(66,987)		(82,043)	414,193			0001
1 YR SPX CALL OPTION #3509 DUE MAT, NEXT PMT 09/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	09/14/2021	MATURITY		36,579,992	3,722			7,796,576	(964,670)			(1,862,894)			7,796,576			0001
1 YR BEI CALL OPTION #3515	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021	09/14/2021	MATURITY		7,990,259	129	137,052		480,951				(101,683)		(98,004)	480,951			0001
1 YR SPX CALL OPTION #3516	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/21/2020	09/14/2021	09/14/2021	MATURITY		34,933,141	3,469	1,914,560		10,504,687				(3,359,806)		(1,369,071)	10,504,687			0001
1 YR SPX CALL SPREAD OPTION #3517	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/21/2020	09/14/2021	09/14/2021	MATURITY		45,752,944	3,358/3,503	1,006,632		2,042,095				(830,104)		(719,827)	2,042,095			0001
1 YR SPX CALL OPTION #3518	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021	09/21/2021	MATURITY		47,490,964	3,403	3,883,173		13,457,772				(4,101,417)		(2,852,722)	13,457,772			0001
1 YR SPX CALL SPREAD OPTION #3519	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/21/2021	09/21/2021	MATURITY		53,869,692	3,285/3,425	1,328,045		2,243,572				(758,934)		(975,631)	2,243,572			0001
1 YR BEI CALL OPTION #3521	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	09/28/2020	09/21/2021	09/21/2021	MATURITY		6,357,032	128	133,769		349,006				(82,742)		(98,271)	349,006			0001
1 YR BEI CALL OPTION #3526	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021	09/28/2021	MATURITY		6,521,251	129	135,174		259,041				(69,446)		(101,947)	259,041			0001
1 YR SPX CALL OPTION #3527	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021	09/28/2021	MATURITY		36,026,030	3,451	2,884,977		9,558,446				(2,676,470)		(2,175,821)	9,558,446			0001
1 YR SPX CALL SPREAD OPTION #3528	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/05/2020	09/28/2021	09/28/2021	MATURITY		52,540,791	3,344/3,486	1,286,224		2,202,061				(698,012)		(970,057)	2,202,061			0001
1 YR BEI CALL OPTION #3533	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/12/2020	10/05/2021	10/05/2021	MATURITY		6,872,141	129	151,066		244,070				(49,075)		(116,886)	244,070			0001
1 YR SPX CALL OPTION #3535	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021	10/05/2021	MATURITY		32,720,991	3,538	2,641,142		7,488,755				(1,633,615)		(2,043,566)	7,488,755			0001
1 YR SPX CALL SPREAD OPTION #3536	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/12/2020	10/05/2021	10/05/2021	MATURITY		42,769,447	3,409/3,560	1,128,679		1,819,512				(467,741)		(873,308)	1,819,512			0001
1 YR SPX CALL SPREAD OPTION #3553	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021	10/12/2021	MATURITY		58,280,267	3,493/3,648	1,424,068		2,604,503				(702,022)		(1,129,708)	2,604,503			0001
1 YR SPX CALL OPTION #3554	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/19/2020	10/12/2021	10/12/2021	MATURITY		36,225,103	3,617	2,199,698		7,653,342				(1,844,201)		(1,745,012)	7,653,342			0001
1 YR BEI CALL OPTION #3556	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/19/2020	10/12/2021	10/12/2021	MATURITY		7,912,476	130	133,570		259,651				(72,580)		(105,961)	259,651			0001
1 YR BEI CALL OPTION #3564	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021	10/19/2021	MATURITY		7,099,543	129	127,940		389,992				(76,312)		(103,996)	389,992			0001
1 YR SPX CALL OPTION #3565	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021	10/19/2021	MATURITY		38,772,735	3,592	2,080,702		10,641,272				(2,488,683)		(1,691,297)	10,641,272			0001
1 YR SPX CALL SPREAD OPTION #3566	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/26/2020	10/19/2021	10/19/2021	MATURITY		54,318,343	3,455/3,607	1,259,888		2,437,694				(721,982)		(1,024,099)	2,437,694			0001
1 YR SPX CALL OPTION #3567	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021	10/26/2021	MATURITY		37,160,317	3,501	2,127,159		12,107,878				(3,097,324)		(1,770,652)	12,107,878			0001
1 YR SPX CALL SPREAD OPTION #3568	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021	10/26/2021	MATURITY		61,500,935	3,358/3,501	1,392,745		2,671,309				(835,509)		(1,159,324)	2,671,309			0001
1 YR BEI CALL OPTION #3569	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/02/2020	10/26/2021	10/26/2021	MATURITY		5,896,543	128	117,368		446,466				(93,602)		(97,697)	446,466			0001
1 YR SPX CALL OPTION #3574	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/09/2020	11/02/2021	11/02/2021	MATURITY		38,609,772	3,506	3,626,154		11,977,961				(1,496,605)		(3,089,321)	11,977,961			0001
1 YR SPX CALL SPREAD OPTION #3575	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021	11/02/2021	MATURITY		61,549,034	3,381/3,529	1,718,353		2,508,204				(389,026)		(1,463,960)	2,508,204			0001
1 YR BEI CALL OPTION #3577	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/09/2020	11/02/2021	11/02/2021	MATURITY		4,496,362	129	105,042		312,306				(37,340)		(89,491)	312,306			0001
1 YR BEI CALL OPTION #3580	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021	11/09/2021	MATURITY		8,707,661	130	187,764		499,575				(35,213)		(163,638)	499,575			0001
1 YR SPX CALL OPTION #3581	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/16/2020	11/09/2021	11/09/2021	MATURITY		38,211,410	3,665	2,619,242		10,785,314				(1,138,125)		(2,282,692)	10,785,314			0001
1 YR SPX CALL SPREAD OPTION #3582	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/16/2020	11/09/2021	11/09/2021	MATURITY		48,712,058	3,548/3,700	1,213,625		2,040,739				(321,624)		(1,057,684)	2,040,739			0001
1 YR BEI CALL OPTION #3597	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	11/23/2020	11/16/2021	11/16/2021	MATURITY		7,682,086	131	137,169		455,426				(46,586)		(122,226)	455,426			0001
1 YR SPX CALL OPTION #3598	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/23/2020	11/16/2021	11/16/2021	MATURITY		49,547,773	3,711	2,753,611		13,733,519				(1,659,723)		(2,453,637)	13,733,519			0001

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1 YR SPX CALL SPREAD OPTION #3599	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/23/2020	11/16/2021	11/16/2021	MATURITY		63,268,970	3,582/3,739	1,534,481		2,776,376				(468,669)		(1,367,317)	2,776,376			0001
1 YR BEI CALL OPTION #3601	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021	11/23/2021	MATURITY		5,266,093	130	102,054		285,999				(28,193)		(92,932)	285,999			0001
1 YR SPX CALL OPTION #3602	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2020	11/23/2021	11/23/2021	MATURITY		44,196,585	3,741	2,499,521		11,611,511				(1,154,729)		(2,276,100)	11,611,511			0001
1 YR SPX CALL SPREAD OPTION #3603	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/30/2020	11/23/2021	11/23/2021	MATURITY		63,445,352	3,606/3,768	1,591,595		2,831,412				(379,083)		(1,449,329)	2,831,412			0001
1 YR BEI CALL OPTION #3605	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021	11/30/2021	MATURITY		7,812,701	131	152,330		291,255				(33,921)		(141,692)	291,255			0001
1 YR SPX CALL OPTION #3606	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/07/2020	11/30/2021	11/30/2021	MATURITY		44,428,734	3,787	2,647,208		9,400,154				(617,308)		(2,462,347)	9,400,154			0001
1 YR SPX CALL SPREAD OPTION #3607	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/07/2020	11/30/2021	11/30/2021	MATURITY		47,086,038	3,657/3,822	1,215,608		2,111,046				(174,619)		(1,130,719)	2,111,046			0001
1 YR BEI CALL OPTION #3609	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021	12/07/2021	MATURITY		7,643,947	131	135,006		339,306				(37,351)		(128,218)	339,306			0001
1 YR SPX CALL OPTION #3610	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021	12/07/2021	MATURITY		47,325,420	3,815	2,615,899		11,246,223				(636,282)		(2,484,373)	11,246,223			0001
1 YR SPX CALL SPREAD OPTION #3611	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/14/2020	12/07/2021	12/07/2021	MATURITY		48,466,013	3,685/3,846	1,186,905		2,134,223				(161,457)		(1,127,228)	2,134,223			0001
1 YR BEI CALL OPTION #3629	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/21/2020	12/14/2021	12/14/2021	MATURITY		7,918,814	131	142,409		351,399				(25,800)		(138,033)	351,399			0001
1 YR SPX CALL OPTION #3630	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/21/2020	12/14/2021	12/14/2021	MATURITY		52,169,410	3,821	3,033,108		11,505,331				(474,956)		(2,939,912)	11,505,331			0001
1 YR SPX CALL SPREAD OPTION #3631	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/14/2021	12/14/2021	MATURITY		61,807,864	3,690/3,853	1,540,504		2,734,892				(148,478)		(1,493,170)	2,734,892			0001
1 YR SPX CALL SPREAD OPTION #3632	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021	12/21/2021	MATURITY		52,461,252	3,699/3,861	1,355,519		2,281,860				(18,884)		(1,340,373)	2,281,860			0001
1 YR SPX CALL OPTION #3633	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/28/2020	12/21/2021	12/21/2021	MATURITY		44,853,008	3,842	2,615,613		9,709,548				(203,265)		(2,586,388)	9,709,548			0001
1 YR BEI CALL OPTION #3635	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2020	12/21/2021	12/21/2021	MATURITY		6,061,131	131	114,965		297,308				(15,658)		(113,681)	297,308			0001
1 YR BEI CALL OPTION #3637	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2021	12/27/2021	12/27/2021	MATURITY		6,188,780	132		104,151	346,205				(104,151)			346,205			0001
1 YR SPX CALL OPTION #3638	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/04/2021	12/27/2021	12/27/2021	MATURITY		39,384,405	3,865		2,074,970	9,914,259						(2,074,970)	9,914,259			0001
1 YR SPX CALL SPREAD OPTION #3639	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/04/2021	12/27/2021	12/27/2021	MATURITY		40,513,148	3,728/3,896		999,890	1,841,867				(999,890)			1,841,867			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												203,158,043	3,179,011	781,438,339	(2,130,827)		XXX	(388,643,604)		(104,111,735)	781,438,339			XXX
4 MO SPX PUT OPTION #3864	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/08/2021	10/08/2021	10/08/2021	MATURITY		101,527,200	3,808		1,552,800							(1,552,800)				0001
6 MO SPX PUT OPTION #3865	VARIABLE ANNUITY	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2021	12/08/2021	12/08/2021	MATURITY		101,527,200	3,385		1,215,600							(1,215,600)				0001
5 MO SPX PUT OPTION #3887	VARIABLE ANNUITY	EXH 5	Equity/Index.	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/15/2021	11/10/2021	11/10/2021	MATURITY		102,009,360	3,700		1,513,920							(1,513,920)				0001
6 MO SPX PUT OPTION #3888	VARIABLE ANNUITY	EXH 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	12/22/2021	12/22/2021	MATURITY		101,956,817	3,600		1,724,400							(1,724,400)				0001
6 MO SPX PUT OPTION #3903	VARIABLE ANNUITY	EXH 5	Equity/Index.	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/01/2021	12/31/2021	12/31/2021	MATURITY		103,384,800	3,500		1,241,520							(1,241,520)				0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													7,248,240				XXX			(7,248,240)				XXX
0219999999. Subtotal - Purchased Options - Hedging Other												203,158,043	10,427,251	781,438,339	(2,130,827)		XXX	(388,643,604)		(111,359,975)	781,438,339			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												203,158,043	3,179,011	1,853,407,299	(239,680,571)		XXX	(988,487,769)		(104,111,735)	1,853,407,299			XXX
0449999999. Total Purchased Options - Put Options													7,248,240				XXX			(7,248,240)				XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												203,158,043	10,427,251	1,853,407,299	(239,680,571)		XXX	(988,487,769)		(111,359,975)	1,853,407,299			XXX
21 MO SPX ASIAN CALL OPTION #3177	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2019	08/16/2021	08/16/2021	MATURITY		922,819	2,190			(522,491)				350,458		93,100	(522,491)			85/85
1 YR SPX CALL SPREAD OPTION #3782	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	08/16/2021	08/16/2021	MATURITY		17,694,178	3,373/3,676		(1,181,742)	(1,286,184)				1,181,742		(1,286,184)				85/85
1 YR SPX CALL SPREAD OPTION #3783	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	09/14/2021	09/14/2021	MATURITY		5,925,900	3,384/3,671		(367,847)	(408,104)				367,847		(408,104)				85/85
1 YR SPX CALL SPREAD OPTION #3784	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	08/16/2021	08/16/2021	MATURITY		4,493,494	3,373/3,536		(162,648)	(175,291)				162,648		(175,291)				85/85
1 YR SPX CALL SPREAD OPTION #3785	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	09/14/2021	09/14/2021	MATURITY		2,998,447	3,384/3,542		(103,435)	(113,451)				103,435		(113,451)				85/85
1 YR SPX CALL OPTION #3786	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	06/14/2021	06/14/2021	MATURITY		11,847,624	3,312		(2,449,466)	(2,675,944)				2,449,466		(2,675,944)				85/85
1 YR SPX CALL OPTION #3787	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	07/14/2021	07/14/2021	MATURITY		4,167,758	3,453		(732,173)	(918,138)				732,173		(918,138)				85/85

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1 YR SPX CALL OPTION #3788	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	08/16/2021	08/16/2021	MATURITY		7,391,715	3.643		(1,009,236)	(1,481,543)						1,009,236	(1,481,543)			85/85
1 YR SPX CALL OPTION #3789	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	09/14/2021	09/14/2021	MATURITY		7,345,777	3.722		(900,151)	(1,268,520)						900,151	(1,268,520)			85/85
1 YR SPX CALL OPTION #3790	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2021	10/14/2021	10/14/2021	MATURITY		1,244,481	3.838		(128,137)	(179,015)						128,137	(179,015)			85/85
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants													(7,034,835)	(9,028,681)			XXX	350,458		7,127,935	(9,028,681)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(7,034,835)	(9,028,681)			XXX	350,458		7,127,935	(9,028,681)			XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants													(7,034,835)	(9,028,681)			XXX	350,458		7,127,935	(9,028,681)			XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(7,034,835)	(9,028,681)			XXX	350,458		7,127,935	(9,028,681)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SPV FIXED/3M LIB INT RATE SWAP #527	FA HEDGE	EXH 7	Interest Rate,	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/20/2002	02/05/2021	02/05/2021	MATURITY		25,312,500	LIB3MO 0.48 (6.15)				(129,620)			129,064						0002
SPV FIXED/3M LIB INT RATE SWAP #694	FA HEDGE	EXH 7	Interest Rate,	MORGAN STANLEY CAP SERVICES I7331LVCZKQKX5T7XV54	02/18/2004	02/05/2021	02/05/2021	MATURITY		8,937,000	LIB3MO (5.06)				(40,790)			40,716						0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate															(170,410)		XXX	169,780						XXX
ML FIXED GBP/FIXED USD CURR SWAP #1755	MORTGAGE LOAN #213210101	B1	Currency,	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/06/2013	07/25/2023	06/10/2021	SALE		210,892,500	4.75 (4.3)				19,814,182	(189,252)			(3,484,603)	(22,599,583)	19,814,182			0004
YOPLAIT PP FIXED EUR/USD CURR SWAP#1913	F9876*AA4 YOPLAIT SAS SR NT	D1	Currency,	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/20/2014	06/24/2021	06/24/2021	MATURITY		31,510,000	3.4 (2.2)				3,468,313	218,775			(101,993)	(3,413,249)	3,468,313			0004
SPV 3M LIB/3M EURIB EUR CURR SWAP #663	FA HEDGE	EXH 7	Currency,	JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	01/05/2004	02/05/2021	02/05/2021	MATURITY		34,249,500	EURIBOR3MO 0.43 (LIB3MO 0.42)				(27,000)	(24,306)			(3,965)	1,266,358	(27,000)			0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange															5,217		XXX	(3,590,561)	(24,746,474)		23,255,495			XXX
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3084	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021	08/27/2021	MATURITY		3,338,702	LIB1MO 0.52 (7.689)				(323,364)			(16,281)						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3085	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/22/2019	08/27/2021	08/31/2021	MATURITY		118,138,695	LIB1MO 0.52 (7.689)				(11,442,099)			(576,093)						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3089	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021	08/31/2021	MATURITY		2,059,466	LIB1MO 0.52 (7.763)				(298,918)			83,455						0001
GDDUEAFE TOTAL RETURN/1M LIB SWAP #3090	VARIABLE ANNUITY	EXH 5	Equity/Index,	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/29/2019	08/31/2021	08/27/2021	MATURITY		30,891,991	LIB1MO 0.52 (7.763)				(4,483,763)			1,251,825						0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return															(16,548,144)		XXX	742,906						XXX
1169999999. Subtotal - Swaps - Hedging Other														23,255,495	(16,713,337)		XXX	(2,677,875)	(24,746,474)		23,255,495			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate															(170,410)		XXX	169,780						XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														23,255,495	5,217		XXX	(3,590,561)	(24,746,474)		23,255,495			XXX
1389999999. Total Swaps - Total Return															(16,548,144)		XXX	742,906						XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														23,255,495	(16,713,337)		XXX	(2,677,875)	(24,746,474)		23,255,495			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(7,034,835)	1,062,940,279	(237,549,744)		XXX	(599,493,707)		7,127,935	1,062,940,279			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												203,158,043	10,427,251	804,693,834	(18,844,164)		XXX	(391,321,479)	(24,746,474)	(111,359,975)	804,693,834			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												203,158,043	3,392,416	1,867,634,113	(256,393,908)		XXX	(990,815,186)	(24,746,474)	(104,232,040)	1,867,634,113			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH2	1,524	357,303,679	S&P 500 EMINI MAR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/31/2021	4,689.0200	4,758.5000	(1,046,040)					5,294,021	5,294,021	13,768,770	0001	50
MFSH2	1,033	118,294,642	MINI MSCI EAFE MAR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/31/2021	2,290.3100	2,321.8000	(70,694)					1,626,328	1,626,328	6,162,003	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(1,116,734)					6,920,349	6,920,349	19,930,773	XXX	XXX
1579999999. Subtotal - Long Futures												(1,116,734)					6,920,349	6,920,349	19,930,773	XXX	XXX
ESH2	6,105	1,423,724,278	S&P 500 EMINI MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/20/2021	4,664.1300	4,758.5000	4,197,188					(28,807,847)	(28,807,847)	16,371,334	0001	50
MESH2	3,037	187,460,370	MINI MSCI EMG MKT MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/20/2021	1,234.5100	1,226.3000	1,062,950					1,246,715	1,246,715	11,082,013	0001	50
MFSH2	2,187	249,278,762	MINI MSCI EAFE MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/20/2021	2,279.6400	2,321.8000	142,155					(4,610,068)	(4,610,068)	13,251,033	0001	50
RTYH2	3,590	394,570,987	EMINI RUSSELL 2000 MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCLQ0F39	12/20/2021	2,198.1700	2,242.8000	735,950					(8,011,613)	(8,011,613)	21,540,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												6,138,243					(40,182,813)	(40,182,813)	62,244,380	XXX	XXX
1649999999. Subtotal - Short Futures												6,138,243					(40,182,813)	(40,182,813)	62,244,380	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												5,021,509					(33,262,464)	(33,262,464)	82,175,153	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												5,021,509					(33,262,464)	(33,262,464)	82,175,153	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	13,926,000	(13,926,000)	
JP MORGAN SECURITIES LLC	4,488,570	(1,054,861)	3,433,709
MERRILL LYNCH PIERCE FENNER & SMITH INC	96,972,310	(18,230,866)	78,741,444
Total Net Cash Deposits	115,386,880	(33,211,727)	82,175,153

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH1	5,981	1,133,636,361	S&P 500 EMINI MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	03/10/2021	3,790.7920	03/11/2021	3,854.0376	SALE	18,913,579	18,913,579			0001	50
ESH2	495	116,382,745	S&P 500 EMINI MAR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,702.3331	12/29/2021	4,664.2682	SALE	(942,107)	(942,107)			0001	50
ESM1	4,627	929,258,736	S&P 500 EMINI JUN21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCL00F39	06/09/2021	4,016.6792	06/10/2021	4,103.9326	SALE	20,186,078	20,186,078			0001	50
ESU1	3,795	820,493,114	S&P 500 EMINI SEP21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	09/08/2021	4,324.0744	09/13/2021	4,399.4267	SALE	14,298,098	14,298,098			0001	50
ESZ1	4,231	954,561,485	S&P 500 EMINI DEC21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,512.2263	12/13/2021	4,601.6890	SALE	18,925,821	18,925,821			0001	50
MFSH1	1,572	165,148,179	MINI MSCI EAFE MAR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	03/10/2021	2,101.1219	03/15/2021	2,212.0698	SALE	8,720,509	8,720,509			0001	50
MFSH2	132	15,094,994	MINI MSCI EAFE MAR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,287.1204	12/30/2021	2,263.7485	SALE	(154,254)	(154,254)			0001	50
MFSM1	1,489	164,630,168	MINI MSCI EAFE JUN21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	06/07/2021	2,211.2850	06/11/2021	2,343.5605	SALE	9,847,910	9,847,910			0001	50
MFSU1	1,504	177,047,403	MINI MSCI EAFE SEP21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	ICE 5493004R83R1LVX2IL36	09/07/2021	2,354.3538	09/10/2021	2,360.7624	SALE	481,932	481,932			0001	50
MFSZ1	1,575	185,177,274	MINI MSCI EAFE DEC21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	12/08/2021	2,351.4573	12/10/2021	2,295.9231	SALE	(4,373,321)	(4,373,321)			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														85,904,245	85,904,245			XXX	XXX
1579999999. Subtotal - Long Futures														85,904,245	85,904,245			XXX	XXX
ESH1	9,595	1,763,565,226	S&P 500 EMINI MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	03/04/2021	3,676.0088	03/15/2021	3,918.4382	SALE	(116,305,496)	(116,305,496)			0001	50
ESH2	885	207,599,654	S&P 500 EMINI MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/09/2021	4,691.5176	12/29/2021	4,746.4466	SALE	(2,430,607)	(2,430,607)			0001	50
ESM1	7,930	1,561,431,106	S&P 500 EMINI JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCL00F39	05/12/2021	3,938.0356	06/14/2021	4,222.6695	SALE	(112,857,336)	(112,857,336)			0001	50
ESU1	6,975	1,477,148,849	S&P 500 EMINI SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	08/19/2021	4,235.5523	09/10/2021	4,472.8797	SALE	(82,767,952)	(82,767,952)			0001	50
ESZ1	7,665	1,717,086,196	S&P 500 EMINI DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	12/01/2021	4,480.3293	12/10/2021	4,670.5082	SALE	(72,886,089)	(72,886,089)			0001	50
MESH1	3,757	238,779,654	MINI MSCI EMG MKT MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	03/04/2021	1,271.1187	03/12/2021	1,369.9859	SALE	(18,572,208)	(18,572,208)			0001	50
MESH2	320	19,834,664	MINI MSCI EMG MKT MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/09/2021	1,239.6665	12/29/2021	1,220.8561	SALE	300,966	300,966			0001	50
MESM1	2,993	202,136,054	MINI MSCI EMG MKT JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	03/11/2021	1,350.7254	06/11/2021	1,368.2531	SALE	(2,623,026)	(2,623,026)			0001	50
MESU1	2,917	197,292,780	MINI MSCI EMG MKT SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index	09/17/2021	ICE 5493004R83R1LVX2IL36	06/11/2021	1,352.7102	09/10/2021	1,304.9016	SALE	6,972,889	6,972,889			0001	50
MESZ1	3,727	238,440,167	MINI MSCI EMG MKT DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	11/30/2021	1,279.5287	12/13/2021	1,245.9035	SALE	6,266,050	6,266,050			0001	50
MFSH1	3,269	344,698,831	MINI MSCI EAFE MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	ICE 5493004R83R1LVX2IL36	03/04/2021	2,108.8946	03/16/2021	2,211.5428	SALE	(16,777,841)	(16,777,841)			0001	50
MFSH2	360	41,126,877	MINI MSCI EAFE MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	ICE 5493004R83R1LVX2IL36	12/10/2021	2,284.8265	12/27/2021	2,313.9070	SALE	(523,449)	(523,449)			0001	50
MFSM1	2,474	272,428,597	MINI MSCI EAFE JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	ICE 5493004R83R1LVX2IL36	05/12/2021	2,202.3330	06/14/2021	2,352.6448	SALE	(18,593,561)	(18,593,561)			0001	50
MFSU1	2,209	258,722,284	MINI MSCI EAFE SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index	09/17/2021	ICE 5493004R83R1LVX2IL36	07/19/2021	2,342.4381	09/10/2021	2,370.2155	SALE	(3,068,018)	(3,068,018)			0001	50
MFSZ1	2,997	348,819,718	MINI MSCI EAFE DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	ICE 5493004R83R1LVX2IL36	11/30/2021	2,327.7926	12/10/2021	2,304.1915	SALE	3,536,626	3,536,626			0001	50
RTYH1	4,455	436,320,007	EMINI RUSSELL 2000 MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	03/04/2021	1,958.7879	03/16/2021	2,300.3418	SALE	(76,081,128)	(76,081,128)			0001	50
RTYH2	430	47,488,082	EMINI RUSSELL 2000 MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	2,208.7480	12/27/2021	2,234.9442	SALE	(563,219)	(563,219)			0001	50
RTYM1	5,831	653,157,616	EMINI RUSSELL 2000 JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCL00F39	05/13/2021	2,240.2937	06/15/2021	2,244.8105	SALE	(1,316,900)	(1,316,900)			0001	50
RTYU1	3,920	447,478,749	EMINI RUSSELL 2000 SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	08/19/2021	2,283.0548	09/13/2021	2,232.5796	SALE	9,893,142	9,893,142			0001	50
RTYZ1	4,595	510,688,114	EMINI RUSSELL 2000 DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	12/01/2021	2,222.7992	12/13/2021	2,238.2771	SALE	(3,556,043)	(3,556,043)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(501,953,200)	(501,953,200)			XXX	XXX
1649999999. Subtotal - Short Futures														(501,953,200)	(501,953,200)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(416,048,955)	(416,048,955)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(416,048,955)	(416,048,955)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of a liability

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		82,175,153		82,175,153	6,138,243	(1,116,733)	6,138,243	82,175,153	82,175,153
AUSTRALIA AND NEW ZEALAND BANKING GROUP	JHE42UYNWWTJB8YTTU19	Y	Y				(446,758)			(446,758)		474,843	28,085
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	316,342,906	100,822,912	474,441,810	(6,339,112)	50,936,880	474,441,810	(6,339,112)	151,759,792	426,737	426,737
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y	10,299,189		9,187,577			9,187,577			473,753	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	178,040,000	28,116,821	225,697,117	(173,041)	19,367,255	225,697,117	(173,041)	47,484,076	1,061,856	1,061,856
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	33,520,000	8,967,480	52,070,334	(8,229,437)	1,353,417	52,070,334	(8,229,437)	10,320,897	11,584,971	11,584,971
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	167,570,000	134,304,008	556,882,451	(17,457,494)	237,550,949	556,882,451	(17,457,494)	371,854,957	62,478,396	62,478,396
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	254900BN8XS34XZDJ223	Y	Y	1,260,000		1,193,916			1,193,916			719,141	653,057
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	101,900,000	96,526,959	227,895,043	(241,336)	29,226,748	227,895,043	(241,336)	125,753,707		
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	5,110,000	5,195,135	12,487,018		2,181,883	12,487,018		7,377,018		
JP MORGAN CHASE BANK, NA	7H6GLXDRUGQFU57RNE97	Y	Y	24,850,000	1,652,128	33,989,320	(12,833,827)		33,989,320	(12,833,827)		14,458,696	10,764,189
MERRILL LYNCH, PIERCE, FENNER & SMITH INC	J3WHBG0MTS708ZVMDC91	Y	Y										
MORGAN STANLEY CAP SERVICES	I7331LVCZKQKX5T7XV54	Y	Y										
MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	233,730,000	23,607,926	292,075,690	(3,197,018)	31,540,746	292,075,690	(3,197,018)	55,148,672	492,089	492,089
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	31,620,000	988,696	38,904,792		6,296,096	38,904,792		7,284,792		
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	8,260,000		8,890,145	(850,488)		8,890,145	(850,488)		1,000,328	779,985
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y			2,934,126	(10,973,456)		2,934,126	(10,973,456)		4,114,703	
SMBC CAPITAL MARKETS, INC	TVJ8SHLIZLORGWGDTN03	Y	Y	4,110,000		3,869,217			3,869,217			395,560	154,777
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	40,590,000	23,519,646	77,193,947	(2,161,836)	10,922,465	77,193,947	(2,161,836)	34,442,111	2,854,318	2,854,318
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	15,310,000	2,316,897	26,164,128	(7,189)	8,530,042	26,164,128	(7,190)	10,846,938		
0299999999. Total NAIC 1 Designation				1,172,512,095	426,018,608	2,043,876,631	(62,910,992)	397,906,481	2,043,876,631	(62,910,993)	822,272,960	100,535,391	91,278,460
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						79,584,147	(159,236,454)		79,584,147	(159,236,454)		100,466,623	20,814,317
0999999999 - Gross Totals				1,172,512,095	426,018,608	2,205,635,931	(222,147,446)	480,081,634	2,129,599,021	(223,264,180)	828,411,203	283,177,167	194,267,930
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						2,205,635,931	(222,147,446)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNIWITJB8YTTU19	Cash			680,000	680,000	680,000		
ROYAL BANK OF SCOTLAND PLC RR3QWICIWWIPCS8A4S074	Cash			5,270,000	5,270,000	5,270,000		
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQOF39	Cash			283,886,308	283,886,308	283,886,308		IV
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC) SNZ2OJLFK8MNNCLQOF39	Cash			51,680,104	51,680,104	51,680,104		I
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36	Cash			3,433,709	3,433,709	3,433,709		I
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash			27,061,340	27,061,340	27,061,340		I
0199999999 - Total				372,011,461	372,011,461	372,011,461	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			178,040,000	178,040,000	XXX		
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			33,520,000	33,520,000	XXX		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			167,570,000	167,570,000	XXX		
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 254900BN8XS34XZDJ223	Cash			1,260,000	1,260,000	XXX		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			101,900,000	101,900,000	XXX		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			5,110,000	5,110,000	XXX		
JP MORGAN CHASE BANK, NA 7H6GLXDRUGQFU57RNE97	Cash			24,850,000	24,850,000	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			233,730,000	233,730,000	XXX		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash			31,620,000	31,620,000	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			8,260,000	8,260,000	XXX		
SMBC CAPITAL MARKETS, INC TVJ8SHLIZL0RGWGDTN03	Cash			4,110,000	4,110,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash			40,590,000	40,590,000	XXX		
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash			15,310,000	15,310,000	XXX		
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-L5-7	US TREASURY NT	22,408,442	22,172,000	XXX	09/30/2022	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-M8-0	US TREASURY NT	25,355,199	24,993,000	XXX	11/30/2022	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-Q2-9	US TREASURY NT	10,968,492	10,836,000	XXX	03/31/2023	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-W7-1	US TREASURY NT	181,774,484	176,614,000	XXX	03/31/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-X7-0	US TREASURY NT	36,066,933	35,115,000	XXX	04/30/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-XT-2	US TREASURY NT	5,114,701	4,978,000	XXX	05/31/2024	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-YG-9	US TREASURY NT	32,082,030	31,546,000	XXX	09/30/2026	
BANK OF AMERICA NA 4DUE3SOTNUBEQUQSMZ75	Treasury	912828-ZN-3	US TREASURY NT	2,572,625	2,682,000	XXX	04/30/2027	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-QK-7	US TREASURY NT	4,276,936	3,245,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	912810-SQ-2	US TREASURY NT	231,378	265,000	XXX	08/15/2040	
BANK OF MONTREAL 4DUE3SOTNUBEQUQSMZ75	Treasury	91282C-AW-1	US TREASURY NT	5,790,875	5,839,000	XXX	11/15/2023	
0299999999 - Total				1,172,512,095	1,164,155,000	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	CASH			18,169,130	18,169,130	01/03/2022
9099999. Total - Cash (Schedule E Part 1 type)				18,169,130	18,169,130	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			133,353,285	133,353,285	01/03/2022
	BMO NESBITT BURNS			400,000,000	400,000,000	02/04/2022
	BNP PARIBAS PRIME BROKERAGE INT			900,000,000	900,000,000	02/04/2022
	BNP PARIBAS SA			100,000,000	100,000,000	02/04/2022
	BNP PARIBAS SA			300,000,000	300,000,000	03/31/2022
	BNP PARIBAS SA			200,000,000	200,000,000	01/03/2022
	DEUTSCHE BANK SECURITIES INC			250,000,000	250,000,000	02/07/2022
	DEUTSCHE BANK SECURITIES INC			300,000,000	300,000,000	01/25/2022
	RBC CAPITAL MARKETS			75,000,000	75,000,000	01/03/2022
	RBC CAPITAL MARKETS			400,000,000	400,000,000	02/04/2022
	RBC CAPITAL MARKETS			250,000,000	250,000,000	03/31/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,308,353,285	3,308,353,285	XXX
9999999 - Totals				3,326,522,415	3,326,522,415	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 3,326,522,415 — Book/Adjusted Carrying Value $ 3,326,522,415
2. Average balance for the year — Fair Value $ 2,999,269,890 — Book/Adjusted Carrying Value $ 2,999,269,890
3.

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA	LOS ANGELES, CA					(557,317)	XXX
BANK OF MONTREAL (BMO) HARRIS BANK	CHICAGO, IL		0.110	72,024		100,072,024	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	75,133	11	176,008,700	XXX
BANK OF NEW YORK MELLON	UNITED KINGDOM	C				10,589,539	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.150	347,801		232,010,000	XXX
CITIBANK	NEW YORK, NY					31,961,813	XXX
CREDIT SUISSE (1/5/22)	NEW YORK, NY		0.150	115,136		100,000,000	XXX
CREDIT SUISSE (1/7/22)	NEW YORK, NY		0.150	143,920		125,000,000	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					5,144,768	XXX
NORTHERN TRUST	CHICAGO, IL		0.130	88,829		317,195	XXX
NORTHERN TRUST	TORONTO, ON (CANADA)	C				2,307,461	XXX
PNC BANK	PITTSBURGH, PA					(8,893,650)	XXX
STATE STEET BANK AND TRUST COMPANY	BOSTON, MA		0.130	576,823		50,045,018	XXX
U.S. BANK	DENVER, CO					861,621	XXX
WELLS FARGO BANK	SAN FRANCISCO, CA					(228,606,476)	XXX
0199998 Deposits in ... 36 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	55,316	6,238	1,603,023	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,474,982	6,249	597,863,721	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	1,474,982	6,249	597,863,721	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	1,474,982	6,249	597,863,721	XXX

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

1. January	1,483,295,455	4. April	1,517,213,296	7. July	1,414,308,457	10. October	1,219,227,561
2. February	1,039,268,635	5. May	1,359,069,870	8. August	1,354,189,363	11. November	1,484,876,546
3. March	724,674,489	6. June	1,348,083,380	9. September	1,353,727,975	12. December	597,863,721

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		12/15/2021	0.000	03/17/2022	19,997,902		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						19,997,902		
0599999. Total - U.S. Government Bonds						19,997,902		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	CITIGRP INC SR NT		11/01/2021	4.500	01/14/2022	400,571	8,350	(2,637)
	GOLDMAN SACHS GRP INC SR NT		11/01/2021	5.750	01/24/2022	100,346	2,508	(903)
	GOLDMAN SACHS GRP INC SR NT	LS	11/01/2021	5.750	01/24/2022	3,913,498	97,798	(35,213)
	LLOYDS BANKING GRP PLC SR NT		11/01/2021	3.000	01/11/2022	265,195	3,754	(1,170)
	TECK RES LTD CO GUARNT		12/23/2021	4.750	01/15/2022	10,014,891	209,622	(8,509)
	UBS GRP FUNDING CO GUARNT 144A		12/23/2021	2.650	02/01/2022	5,012,276	55,208	(3,274)
	BERKSHIRE HATHAWAY INC SR NT		11/01/2021	3.400	01/31/2022	1,102,760	15,687	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,809,538	392,927	(51,705)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						20,809,538	392,927	(51,705)
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						40,807,440	392,927	(51,705)
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						40,807,440	392,927	(51,705)
	FHLB LATE MONEY DEPOSIT		12/30/2021	0.050		8,200,000	42	
	BNYM CASH RESERVE		12/31/2021	0.000		24,311,229		96
8499999. Subtotal - Sweep Accounts						32,511,229	42	96
261941-10-8	DREYFUS TREAS PR CASH MGT-INS SHS		12/31/2021	0.010		30,673,611	264	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,673,611	264	
25160K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		12/31/2021	0.004		31,443,975	966	4,267
262006-20-8	DREYFUS GOVT CASH MGMT-I		12/30/2021	0.030		1,445,220	103	11
40428X-10-7	HSBC US GOVT MMKT-I		12/23/2020	0.025		128,416	17	782
665278-70-1	NORTHERN INSTITUTIONAL GOVT SELECT		12/30/2021	0.030		14,017,355	218	654
857492-70-6	STATE STREET INSTITUTIONAL US GOV FUND		12/31/2021	0.025		83,899,440	1,670	2,362
8699999. Subtotal - All Other Money Market Mutual Funds						130,934,407	2,974	8,076
9999999 - Total Cash Equivalents						234,926,687	396,208	(43,532)

1.

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

Line Number															
1A	1A	$	19,997,902	1B	$		1C	$	1,102,760	1D	$		1E	$		1F	$	265,195	1G	$	5,012,276
1B	2A	$	4,414,416	2B	$		2C	$	10,014,891												
1C	3A	$		3B	$		3C	$													
1D	4A	$		4B	$		4C	$													
1E	5A	$		5B	$		5C	$													
1F	6	$																			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	FOR THE PAYMENT OF POLICYHOLDERS AND CREDITORS OF INSURER IN THIS STATE			150,093	151,084
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	FOR THE PROTECTION OF THE INSURER'S POLICYHOLDERS IN THIS STATE AND OTHERS IN THIS STATE ENTITLED TO THE PROCEEDS OF ITS POLICIES			59,951	59,452
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE	B	FOR THE BENEFIT OF ALL OF ITS POLICYHOLDERS IN THE UNITED STATES	5,003,110	5,036,135		
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	FOR THE BENEFIT OF ALL ITS POLICYHOLDERS AND CREDITORS	210,101	211,230	210,101	211,230
33. New York NY						
34. North Carolina NC	B	FOR THE PROTECTION OF POLICYHOLDERS	410,196	412,402		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,623,407	5,659,768	420,145	421,766
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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