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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

# GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile US

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

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 10 Hudson Yards (Street and Number), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Main Administrative Office 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 10 Hudson Yards (Street and Number or P.O. Box), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8829 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)
Haydn_Padmore@glic.com (E-mail Address), (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| Chief Executive Officer and President | Andrew John McMahon | Associate General Counsel, Corporate Secretary | Harris Oliner |
| Corporate Controller | John Hunter Flannigan | Chief Legal Officer | Kermitt Jerome Brooks |

## OTHER

| | | |
|---|---|---|
| Michael Nicholas Ferik, Head of Individual Markets | Stacey Weinsheimer Hoin, Chief Human Resources Officer | Jonathan Mayhew #, Head of Group Benefits |
| Kevin Molloy, Chief Financial Officer | Michael Slipowitz, Corporate Chief Actuary | Debra Anne Udicious #, Sr. Executive, Treasury |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| John Joseph Brennan | Lloyd Eugene Campbell | Nancy Elizabeth Cooper |
| Deborah Leigh Duncan | William Craig Freda | Christopher Thomas Jenny |
| Andrew John McMahon | Eileen Katherine Murray | Gary Adam Norcross |
| Karen Bretherick Peetz | Vivek Sankaran | |

State of New York
County of Westchester SS

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

| | | |
|---|---|---|
| E-SIGNED by Andrew McMahon on 2023-01-12 15:03:52 GMT | E-SIGNED by Kermitt Brooks on 2023-01-12 15:00:06 GMT | |
| Andrew John McMahon<br>Chief Executive Officer and President | Kermitt Jerome Brooks<br>Chief Legal Officer | John Hunter Flannigan<br>Corporate Controller |

Subscribed and sworn to before me this 10th day of January 2023

Juanita J. Johnson

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.....

Juanita J. Johnson
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01JO6128035
Westchester County
Commission Expires June 06 2025

# ASSETS

| | | Current Year 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | Prior Year 4 Net Admitted Assets |
|---|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 51,055,889,558 | | 51,055,889,558 | 50,111,955,025 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | | | | |
| | 2.2 Common stocks | 1,258,357,999 | 6,614,149 | 1,251,743,850 | 1,307,924,997 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 5,993,792,375 | | 5,993,792,375 | 5,329,797,620 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ .....347,328,901 encumbrances) | 249,686,164 | | 249,686,164 | 289,755,272 |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ .....(44,085,970) , Schedule E - Part 1), cash equivalents ($ ..... 1,333,071,941 , Schedule E - Part 2) and short-term investments ($ ..... 60,621,931 , Schedule DA) | 1,349,607,900 | | 1,349,607,900 | 790,591,671 |
| 6. | Contract loans (including $ ..... premium notes) | 4,011,606,427 | 1,083,369 | 4,010,523,058 | 3,765,370,955 |
| 7. | Derivatives (Schedule DB) | 155,701,842 | | 155,701,842 | 42,481,522 |
| 8. | Other invested assets (Schedule BA) | 5,438,894,935 | 2,676,162 | 5,436,218,773 | 4,395,866,691 |
| 9. | Receivables for securities | 19,018,615 | | 19,018,615 | 9,986,690 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | | |
| 11. | Aggregate write-ins for invested assets | 37,141,135 | | 37,141,135 | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 69,569,696,951 | 10,373,680 | 69,559,323,270 | 66,043,730,442 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 492,903,297 | | 492,903,297 | 483,747,818 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 139,264,911 | 24,154,738 | 115,110,173 | 154,872,277 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 1,046,554,261 | | 1,046,554,261 | 997,948,441 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 125,640,924 | 110,394 | 125,530,530 | 97,415,986 |
| | 16.2 Funds held by or deposited with reinsured companies | 3,574,265,248 | | 3,574,265,248 | 3,386,698,343 |
| | 16.3 Other amounts receivable under reinsurance contracts | 38,071,307 | | 38,071,307 | 39,983,792 |
| 17. | Amounts receivable relating to uninsured plans | 64,595,271 | 613,572 | 63,981,699 | 58,451,259 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 77,884,680 | | 77,884,680 | 32,799,531 |
| 18.2 | Net deferred tax asset | 768,078,680 | | 768,078,680 | 683,211,026 |
| 19. | Guaranty funds receivable or on deposit | 3,805,932 | | 3,805,932 | 6,632,668 |
| 20. | Electronic data processing equipment and software | 44,906,752 | 41,658,840 | 3,247,911 | 4,987,287 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 7,466,169 | 7,466,169 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 46,186,890 | | 46,186,890 | 34,523,931 |
| 24. | Health care ($ ..... ) and other amounts receivable | 17,356,308 | 17,356,308 | | |
| 25. | Aggregate write-ins for other than invested assets | 195,818,668 | 112,247,853 | 83,570,815 | 102,282,082 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 76,212,496,250 | 213,981,555 | 75,998,514,695 | 72,127,284,885 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. | Total (Lines 26 and 27) | 76,212,496,250 | 213,981,555 | 75,998,514,695 | 72,127,284,885 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Investments in progress | 37,141,135 | | 37,141,135 | |
| 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) | 37,141,135 | | 37,141,135 | |
| 2501. | Miscellaneous receivables | 85,556,351 | 15,190,313 | 70,366,039 | 98,204,295 |
| 2502. | State tax credits | 12,343,394 | | 12,343,394 | 2,700,000 |
| 2503. | Suspense accounts | 559,658 | | 559,658 | 1,220,530 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 97,359,265 | 97,057,541 | 301,725 | 157,258 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 195,818,668 | 112,247,853 | 83,570,815 | 102,282,082 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 50,016,167,895 (Exh. 5, Line 9999999) less $ ..... included in Line 6.3 (including $ ..... Modco Reserve) | 50,016,167,895 | 47,030,513,643 |
| 2. | Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve) | 5,020,315,519 | 4,764,705,757 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ ..... Modco Reserve) | 5,004,998,956 | 4,466,595,533 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 462,630,416 | 474,946,264 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 328,279,416 | 303,931,539 |
| 5. | Policyholders' dividends/refunds to members $ (48,470,902) and coupons $ ..... due and unpaid (Exhibit 4, Line 10) | (48,470,902) | (41,726,508) |
| 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) | 1,264,037,838 | 1,130,539,181 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco) | | |
| | 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 $ (24,145,463) discount; including $ 96,489,000 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 404,502,241 | 380,807,871 |
| 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 $ 214,116 assumed and $ 16,471,880 ceded | 16,685,996 | 20,274,963 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 581,670,203 | 779,403,073 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 36,851,906 accident and health $ 111,010,572 and deposit-type contract funds $ ..... | 147,862,478 | 150,812,269 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 316,396 | 287,173 |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 7) | 1,076,960,997 | 1,349,925,446 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) | 29,252,051 | 30,912,963 |
| 15.1 | Current federal and foreign income taxes, including $ ..... on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 111,698,381 | 105,968,052 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 44,269,986 | 35,259,847 |
| 18. | Amounts held for agents' account, including $ 52,950 agents' credit balances | 52,950 | 59,161 |
| 19. | Remittances and items not allocated | 102,917,358 | 94,020,646 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | 575,725,064 | 633,494,173 |
| 22. | Borrowed money $ ..... and interest thereon $ ..... | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 1,448,846,036 | 1,443,918,390 |
| | 24.02 Reinsurance in unauthorized and certified ($ ..... ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ..... ) reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 17,450,128 | 11,910,600 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | 3,896,528 | 4,396,314 |
| | 24.07 Funds held under coinsurance | 178,741,930 | 145,260,447 |
| | 24.08 Derivatives | 16,544,230 | 44,323,754 |
| | 24.09 Payable for securities | 281,916,815 | 60,858,730 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ ..... and interest thereon $ ..... | | |
| 25. | Aggregate write-ins for liabilities | 65,824,145 | 116,934,886 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 67,153,093,050 | 63,538,334,168 |
| 27. | From Separate Accounts Statement | | |
| 28. | Total liabilities (Lines 26 and 27) | 67,153,093,050 | 63,538,334,168 |
| 29. | Common capital stock | | |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | 1,499,582,876 | 1,498,359,480 |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | | |
| 34. | Aggregate write-ins for special surplus funds | 4,006,732 | 4,006,732 |
| 35. | Unassigned funds (surplus) | 7,341,832,037 | 7,086,584,505 |
| 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) | 8,845,421,645 | 8,588,950,717 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 8,845,421,645 | 8,588,950,717 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 75,998,514,695 | 72,127,284,885 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Miscellaneous liabilities | 31,059,941 | 47,963,863 |
| 2502. | Paid family leave risk adjustment | 16,000,000 | 800,000 |
| 2503. | Deferred gains on real estate | 13,165,427 | 13,165,427 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 5,598,777 | 55,005,596 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 65,824,145 | 116,934,886 |
| 3101. | | | |
| 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) | | |
| 3401. | Contingency reserves for aviation reinsurance | 3,000,000 | 3,000,000 |
| 3402. | Permanent surplus (Arkansas requirements) | 1,000,000 | 1,000,000 |
| 3403. | Contingency reserves for deposit administration | 6,732 | 6,732 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | 4,006,732 | 4,006,732 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) | 9,930,471,068 | 9,452,918,155 |
| 2. | Considerations for supplementary contracts with life contingencies | 1,530,003 | 2,384,642 |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 2,536,985,417 | 2,704,313,266 |
| 4. | Amortization of Interest Maintenance Reserve (IMR, Line 5) | 58,296,586 | 68,125,358 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 59,204,052 | 63,019,396 |
| 7. | Reserve adjustments on reinsurance ceded | | |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | |
| | 8.2 Charges and fees for deposit-type contracts | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 147,228,444 | 256,309,775 |
| 9. | Total (Lines 1 to 8.3) | 12,733,715,571 | 12,547,070,592 |
| 10. | Death benefits | 1,260,584,703 | 1,570,391,652 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 1,496,857 | 1,197,169 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 2,719,903 | 3,474,723 |
| 13. | Disability benefits and benefits under accident and health contracts | 2,673,538,404 | 2,497,438,388 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | |
| 15. | Surrender benefits and withdrawals for life contracts | 1,246,879,654 | 1,279,820,314 |
| 16. | Group conversions | 850,176 | 832,863 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 161,833,333 | 94,567,871 |
| 18. | Payments on supplementary contracts with life contingencies | 1,482,114 | 2,190,999 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 3,232,327,098 | 2,825,959,398 |
| 20. | Totals (Lines 10 to 19) | 8,581,712,242 | 8,275,873,377 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 710,696,386 | 657,405,852 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 260,837,395 | 239,089,918 |
| 23. | General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) | 1,604,802,129 | 1,584,506,862 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) | 239,625,584 | 227,123,357 |
| 25. | Increase in loading on deferred and uncollected premiums | (3,023,268) | 12,958,126 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | | |
| 27. | Aggregate write-ins for deductions | (44,775,698) | 64,725,502 |
| 28. | Totals (Lines 20 to 27) | 11,349,874,769 | 11,061,682,993 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 1,383,840,802 | 1,485,387,599 |
| 30. | Dividends to policyholders and refunds to members | 1,257,388,389 | 1,114,381,108 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 126,452,413 | 371,006,491 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (45,857,404) | 9,234,369 |
| 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) | 172,309,817 | 361,772,122 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 70,018,148 (excluding taxes of $ (37,065,341) transferred to the IMR) | (157,839,404) | (138,605,692) |
| 35. | Net income (Line 33 plus Line 34) | 14,470,413 | 223,166,430 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 8,588,950,717 | 7,759,742,001 |
| 37. | Net income (Line 35) | 14,470,413 | 223,166,430 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (7,580,937) | 37,685,923 | 735,840,143 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (111,553,048) | (60,197,744) |
| 40. | Change in net deferred income tax | 47,636,160 | 54,528,990 |
| 41. | Change in nonadmitted assets | (53,051,513) | 38,252,915 |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | (20,676,584) | |
| 44. | Change in asset valuation reserve | (4,927,646) | (311,622,340) |
| 45. | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | |
| 48. | Change in surplus notes | 1,223,396 | 1,223,395 |
| 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 | | |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | | |
| 52. | Dividends to stockholders | | |
| 53. | Aggregate write-ins for gains and losses in surplus | 345,663,827 | 148,016,926 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 256,470,928 | 829,208,715 |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 8,845,421,645 | 8,588,950,717 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Interest on funds withheld assumed | 170,137,439 | 163,077,433 |
| 08.302. | Miscellaneous income | 12,972,886 | 8,745,668 |
| 08.303. | Experience refund | 12,489,275 | 7,419,543 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (48,371,156) | 77,067,131 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 147,228,444 | 256,309,775 |
| 2701. | Paid family leave risk adjustment | 18,199,569 | 1,220,055 |
| 2702. | Other miscellaneous expenses | 9,682,248 | 10,692,182 |
| 2703. | Interest expense on funds held ceded | 8,947,386 | 5,225,886 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | (81,604,902) | 47,587,379 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | (44,775,698) | 64,725,502 |
| 5301. | Change in pension funded status | 335,219,971 | 148,016,926 |
| 5302. | Prior period correction | 10,443,856 | |
| 5303. | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 345,663,827 | 148,016,926 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 9,955,485,621 | 9,467,873,621 |
| 2. | Net investment income | 2,601,085,778 | 2,789,912,344 |
| 3. | Miscellaneous income | 130,606,810 | 32,320,411 |
| 4. | Total (Lines 1 through 3) | 12,687,178,209 | 12,290,106,375 |
| 5. | Benefit and loss related payments | 5,358,096,335 | 5,479,153,635 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 3,124,442,196 | 2,725,575,848 |
| 8. | Dividends paid to policyholders | 1,130,634,127 | 1,040,708,305 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 32,952,807 tax on capital gains (losses) | 32,180,553 | 2,409,950 |
| 10. | Total (Lines 5 through 9) | 9,645,353,211 | 9,247,847,737 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 3,041,824,998 | 3,042,258,638 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 6,618,021,131 | 10,403,056,704 |
| | 12.2 Stocks | 63,538,028 | 131,874,933 |
| | 12.3 Mortgage loans | 913,100,128 | 707,962,725 |
| | 12.4 Real estate | 37,560,362 | 229,928 |
| | 12.5 Other invested assets | 435,319,672 | 307,777,735 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (30,980) | 15,391 |
| | 12.7 Miscellaneous proceeds | 121,920,262 | 58,758,504 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 8,189,428,604 | 11,609,675,920 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 7,955,842,404 | 12,499,162,844 |
| | 13.2 Stocks | 88,659,525 | 118,981,067 |
| | 13.3 Mortgage loans | 1,577,094,895 | 1,222,787,123 |
| | 13.4 Real estate | (19,566,382) | 27,807,561 |
| | 13.5 Other invested assets | 1,598,405,608 | 587,822,182 |
| | 13.6 Miscellaneous applications | | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 11,200,436,049 | 14,456,560,777 |
| 14. | Net increase (decrease) in contract loans and premium notes | 244,886,703 | (43,943,596) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | (3,255,894,149) | (2,802,941,262) |
| | **Cash from Financing and Miscellaneous Sources** | | |
| 16. | Cash provided (applied): | | |
| | 16.1 Surplus notes, capital notes | 1,223,396 | 1,223,396 |
| | 16.2 Capital and paid in surplus, less treasury stock | | |
| | 16.3 Borrowed funds | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 538,403,423 | (115,350,483) |
| | 16.5 Dividends to stockholders | | |
| | 16.6 Other cash provided (applied) | 233,458,561 | 243,825,293 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 773,085,380 | 129,698,206 |
| | **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) | 559,016,229 | 369,015,581 |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 790,591,671 | 421,576,090 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 1,349,607,900 | 790,591,671 |

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

| | | |
|---|---|---|
| 20.0001. Bonds to Bonds Exchange | 549,686,305 | 770,085,750 |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums and annuity considerations for life and accident and health contracts | 9,930,471,068 | 4,978,117,851 | 430,007,953 | 11,553,504 | | 4,510,203,092 | | | 588,668 |
| 2. Considerations for supplementary contracts with life contingencies | 1,530,003 | XXX | XXX | 1,530,003 | | XXX | XXX | | XXX |
| 3. Net investment income | 2,536,985,417 | 2,231,576,729 | 39,857,739 | 29,474,265 | 116,354,879 | 118,998,361 | | 23,177 | 700,267 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 58,296,586 | 53,134,522 | 1,897,173 | 798,228 | (2,280,954) | 4,720,207 | | 889 | 26,522 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | XXX | | |
| 6. Commissions and expense allowances on reinsurance ceded | 59,204,052 | 33,989,088 | | | | 25,214,964 | XXX | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | XXX | | |
| 8. Miscellaneous Income: | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | XXX | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | XXX | XXX | | |
| 8.3 Aggregate write-ins for miscellaneous income | 147,228,444 | (45,889,457) | 729,075 | 1,344,342 | 5,572,230 | 185,145,908 | | 325,100 | 1,246 |
| 9. Totals (Lines 1 to 8.3) | 12,733,715,571 | 7,250,928,733 | 472,491,940 | 44,700,342 | 119,646,155 | 4,844,282,533 | | 349,166 | 1,316,702 |
| 10. Death benefits | 1,260,584,703 | 1,035,754,142 | 224,364,472 | | | XXX | XXX | | 466,089 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 1,496,857 | 1,496,857 | | | | XXX | XXX | | |
| 12. Annuity benefits | 2,719,903 | XXX | XXX | 1,353,654 | 1,366,249 | XXX | XXX | | XXX |
| 13. Disability benefits and benefits under accident and health contracts | 2,673,538,404 | 22,356,125 | 2,384,133 | | | 2,646,439,895 | XXX | | 2,358,251 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | XXX | | |
| 15. Surrender benefits and withdrawals for life contracts | 1,246,879,654 | 1,226,759,735 | 466,162 | 19,653,758 | | XXX | XXX | | |
| 16. Group conversions | 850,176 | | | | | 850,176 | XXX | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 161,833,333 | 10,270,124 | 2,011,438 | 10,612,684 | 138,661,384 | 277,703 | XXX | | |
| 18. Payments on supplementary contracts with life contingencies | 1,482,114 | | | 1,482,114 | | XXX | XXX | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 3,232,327,098 | 2,980,414,078 | 21,794,065 | (3,644,354) | (683,786) | 234,933,178 | XXX | | (486,084) |
| 20. Totals (Lines 10 to 19) | 8,581,712,242 | 5,277,051,061 | 251,020,270 | 29,457,856 | 139,343,846 | 2,882,500,952 | XXX | | 2,338,256 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 710,696,386 | 119,723,601 | 102,786,422 | 191,169 | | 487,992,965 | | 2,229 | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 260,837,395 | 4,111,100 | 52,947 | | | 256,616,719 | XXX | | 56,629 |
| 23. General insurance expenses and fraternal expenses | 1,604,802,129 | 777,573,331 | 130,087,845 | 260,662 | 12,870,164 | 683,969,789 | | 40,337 | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 239,625,584 | 110,246,186 | 19,488,616 | 86,074 | | 109,804,707 | | | |
| 25. Increase in loading on deferred and uncollected premiums | (3,023,268) | 12,163,467 | (15,161,102) | (25,632) | | | XXX | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | XXX | | |
| 27. Aggregate write-ins for deductions | (44,775,698) | (67,599,450) | 86,475 | 34,228 | 3,695,585 | 19,458,824 | | (477,025) | 25,664 |
| 28. Totals (Lines 20 to 27) | 11,349,874,769 | 6,233,269,296 | 488,361,474 | 30,004,356 | 155,909,595 | 4,440,343,957 | | (434,459) | 2,420,550 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 1,383,840,802 | 1,017,659,438 | (15,869,534) | 14,695,986 | (36,263,441) | 403,938,576 | | 783,625 | (1,103,848) |
| 30. Dividends to policyholders and refunds to members | 1,257,388,389 | 1,255,286,682 | | 1,169,674 | | 932,034 | XXX | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 126,452,413 | (237,627,244) | (15,869,534) | 13,526,312 | (36,263,441) | 403,006,543 | | 783,625 | (1,103,848) |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (45,857,404) | 86,239,948 | 5,755,015 | (4,905,258) | 13,150,776 | (146,148,536) | | (284,178) | 334,829 |
| 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) | 172,309,817 | (323,867,192) | (21,624,549) | 18,431,570 | (49,414,217) | 549,155,079 | | 1,067,803 | (1,438,677) |
| 34. Policies/certificates in force end of year | 1,238,476 | 722,565 | 56,982 | 1,294 | 99 | 457,536 | XXX | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. Interest on funds withheld assumed | 170,137,439 | | | | | 170,137,439 | | | |
| 08.302. Miscellaneous income | 12,972,886 | 890,929 | 94,652 | 1,344,342 | 5,572,230 | 4,859,351 | | 210,135 | 1,246 |
| 08.303. Experience refund | 12,489,275 | 12,489,165 | | | | 110 | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | (48,371,156) | (59,269,551) | 634,423 | | | 10,149,008 | | 114,965 | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 147,228,444 | (45,889,457) | 729,075 | 1,344,342 | 5,572,230 | 185,145,908 | | 325,100 | 1,246 |
| 2701. Paid family leave risk adjustment | 18,199,569 | | | | | 18,199,569 | | | |
| 2702. Other miscellaneous expenses | 9,682,248 | 5,096,466 | 143,574 | 34,164 | 3,695,585 | 680,833 | | 5,962 | 25,664 |
| 2703. Interest expense on funds held ceded | 8,947,386 | 8,947,386 | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (81,604,902) | (81,643,302) | (57,098) | 64 | | 578,422 | | (482,987) | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | (44,775,698) | (67,599,450) | 86,475 | 34,228 | 3,695,585 | 19,458,824 | | (477,025) | 25,664 |

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [(a)] | 4,978,706,519 | | 4,830,748,340 | 89,711,708 | | 22,892,992 | 20,362,327 | | 14,402,486 | | | 588,668 |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 2,232,276,996 | | 2,122,762,148 | 38,976,044 | | 51,722,007 | 17,630,105 | | 481,564 | | 4,861 | 700,267 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 53,161,043 | | 50,073,195 | 1,077,521 | | 1,465,206 | 504,572 | | 13,841 | | 187 | 26,522 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 33,989,088 | | 34,885 | 33,954,204 | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | (45,888,211) | | 872,993 | 12,497,527 | | 1,355,897 | (48,887) | | (60,566,996) | | 9 | 1,246 |
| 9. Totals (Lines 1 to 8.3) | 7,252,245,436 | | 7,004,491,560 | 176,217,004 | | 77,436,101 | 38,448,117 | | (45,669,106) | | 5,057 | 1,316,702 |
| 10. Death benefits | 1,036,220,232 | | 925,607,587 | 54,231,414 | | 29,752,797 | 11,910,511 | | 14,825,611 | | (573,778) | 466,089 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 1,496,857 | | 1,496,857 | | | | | | | | | |
| 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 | 24,714,376 | | 21,676,618 | 897,045 | | 70,000 | | | 212,462 | | (500,000) | 2,358,251 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 1,226,759,735 | | 1,197,272,805 | 122 | | 8,114,233 | 2,421,249 | | 18,951,327 | | | |
| 16. Group conversions | | | | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 10,270,124 | | 9,862,573 | 98,098 | | 186,189 | 71,744 | | 51,520 | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 2,979,927,994 | | 2,934,085,393 | 3,561,544 | | 25,569,204 | 17,073,536 | | 124,402 | | | (486,084) |
| 20. Totals (Lines 10 to 19) | 5,279,389,317 | | 5,090,001,832 | 58,788,222 | | 63,692,422 | 31,477,039 | | 34,165,323 | | (1,073,778) | 2,338,256 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 119,723,601 | | 114,653,184 | 2,014,111 | | 2,986,234 | 70,073 | | | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 4,167,729 | | | 12,720 | | 629,798 | 902,573 | | 2,566,009 | | | 56,629 |
| 23. General insurance expenses | 777,573,331 | | 742,017,300 | 22,388,884 | | 11,476,536 | 559,488 | | 1,062,462 | | 68,661 | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 110,246,186 | | 101,014,329 | 7,600,972 | | 1,528,011 | 31,119 | | 71,756 | | | |
| 25. Increase in loading on deferred and uncollected premiums | 12,163,467 | | 10,270,322 | 1,893,144 | | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | | | | |
| 27. Aggregate write-ins for deductions | (67,573,786) | | 3,490,231 | 9,026,940 | | 1,318,975 | (2,545,143) | | (78,890,531) | | 79 | 25,664 |
| 28. Totals (Lines 20 to 27) | 6,235,689,846 | | 6,061,447,198 | 101,724,995 | | 81,631,975 | 30,495,148 | | (41,024,982) | | (1,005,038) | 2,420,550 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 1,016,555,590 | | 943,044,362 | 74,492,009 | | (4,195,874) | 7,952,969 | | (4,644,124) | | 1,010,095 | (1,103,848) |
| 30. Dividends to policyholders and refunds to members | 1,255,286,682 | | 1,255,201,327 | 85,355 | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (238,731,091) | | (312,156,965) | 74,406,654 | | (4,195,874) | 7,952,969 | | (4,644,124) | | 1,010,095 | (1,103,848) |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 86,574,777 | | 113,202,337 | (26,983,240) | | (628,149) | (668,920) | | 1,684,227 | | (366,307) | 334,829 |
| 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) | (325,305,868) | | (425,359,302) | 101,389,894 | | (3,567,725) | 8,621,889 | | (6,328,351) | | 1,376,402 | (1,438,677) |
| 34. Policies/certificates in force end of year | 722,565 | | 531,198 | 184,924 | | 4,912 | 1,531 | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. Experience refund | 12,489,165 | | | 12,489,165 | | | | | | | | |
| 08.302. Miscellaneous income | 892,176 | | 872,730 | 8,362 | | 7,528 | 2,236 | | 64 | | 9 | 1,246 |
| 08.303. Service fees | 3,271 | | 263 | | | 3,008 | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | (59,272,822) | | | | | 1,345,361 | (51,124) | | (60,567,060) | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | (45,888,211) | | 872,993 | 12,497,527 | | 1,355,897 | (48,887) | | (60,566,996) | | 9 | 1,246 |
| 2701. Interest expense on funds held ceded | 8,947,386 | | | 8,947,386 | | | | | | | | |
| 2702. Other miscellaneous expenses | 5,122,131 | | 3,462,450 | 77,438 | | 1,533,125 | 19,301 | | 4,074 | | 79 | 25,664 |
| 2703. Fines & penalties of regulatory authorities | 17,174 | | 15,573 | 1,186 | | 376 | | | 39 | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (81,660,476) | | 12,208 | 930 | | (214,526) | (2,564,444) | | (78,894,645) | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | (67,573,786) | | 3,490,231 | 9,026,940 | | 1,318,975 | (2,545,143) | | (78,890,531) | | 79 | 25,664 |

(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<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [b] | 430,007,953 | | 428,322,142 | 1,685,811 | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 39,857,739 | | 39,786,119 | 71,620 | | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 1,897,173 | | 1,895,087 | 2,086 | | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 729,075 | | 94,643 | 634,432 | | | | | |
| 9. Totals (Lines 1 to 8.3) | 472,491,940 | | 470,097,991 | 2,393,949 | | | | | |
| 10. Death benefits | 224,364,472 | | 223,304,055 | 1,060,416 | | | | | |
| 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 | 2,384,133 | | 2,384,133 | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 466,162 | | | 466,162 | | | | | |
| 16. Group conversions | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 2,011,438 | | 1,999,307 | 12,131 | | | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 21,794,065 | | 21,877,769 | (83,704) | | | | | |
| 20. Totals (Lines 10 to 19) | 251,020,270 | | 249,565,264 | 1,455,006 | | | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 102,786,422 | | 102,667,548 | 118,874 | | | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 52,947 | | | 52,947 | | | | | |
| 23. General insurance expenses | 130,087,845 | | 127,496,352 | 2,591,493 | | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 19,488,616 | | 19,289,549 | 199,068 | | | | | |
| 25. Increase in loading on deferred and uncollected premiums | (15,161,102) | | (15,161,102) | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | |
| 27. Aggregate write-ins for deductions | 86,475 | | 147,904 | (61,428) | | | | | |
| 28. Totals (Lines 20 to 27) | 488,361,474 | | 484,005,514 | 4,355,959 | | | | | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (15,869,534) | | (13,907,524) | (1,962,010) | | | | | |
| 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) | (15,869,534) | | (13,907,524) | (1,962,010) | | | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 5,755,015 | | 5,043,501 | 711,514 | | | | | |
| 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) | (21,624,549) | | (18,951,025) | (2,673,524) | | | | | |
| 34. Policies/certificates in force end of year | 56,982 | | 56,931 | 51 | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. Other reserve adjustment on reinsurance | 633,101 | | | 633,101 | | | | | |
| 08.302. Miscellaneous income | 94,652 | | 94,643 | 10 | | | | | |
| 08.303. Service fees | 1,321 | | | 1,321 | | | | | |
| 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) | 729,075 | | 94,643 | 634,432 | | | | | |
| 2701. Other miscellaneous expenses | 143,574 | | 143,491 | 82 | | | | | |
| 2702. Fines & penalties of regulatory authorities | 2,473 | | 2,473 | | | | | | |
| 2703. Interest on fines & penalties of regulatory authorities | 1,939 | | 1,939 | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (61,511) | | | (61,511) | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 86,475 | | 147,904 | (61,428) | | | | | |

(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 | 11,553,504 | 11,553,504 | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | 1,530,003 | XXX | XXX | XXX | XXX | 1,530,003 | XXX |
| 3. Net investment income | 29,474,265 | 8,376,068 | | | | 21,098,196 | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 798,228 | 226,456 | | | | 571,773 | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 1,344,342 | 1,341,550 | | | | 2,791 | |
| 9. Totals (Lines 1 to 8.3) | 44,700,342 | 21,497,579 | | | | 23,202,763 | |
| 10. Death benefits | | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. Annuity benefits | 1,353,654 | 1,353,654 | | | | | |
| 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 | 19,653,758 | 19,653,758 | | | | | |
| 16. Group conversions | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 10,612,684 | 2,114,535 | | | | 8,498,149 | |
| 18. Payments on supplementary contracts with life contingencies | 1,482,114 | | | | | 1,482,114 | |
| 19. Increase in aggregate reserves for life and accident and health contracts | (3,644,354) | (3,982,394) | | | | 338,040 | |
| 20. Totals (Lines 10 to 19) | 29,457,856 | 19,139,553 | | | | 10,318,303 | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 191,169 | 191,169 | | | | | |
| 22. Commissions and expense allowances on reinsurance assumed | | | | | | | |
| 23. General insurance expenses | 260,662 | 234,712 | | | | 25,950 | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 86,074 | 79,435 | | | | 6,639 | |
| 25. Increase in loading on deferred and uncollected premiums | (25,632) | (25,632) | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | |
| 27. Aggregate write-ins for deductions | 34,228 | 10,024 | | | | 24,204 | |
| 28. Totals (Lines 20 to 27) | 30,004,356 | 19,629,260 | | | | 10,375,096 | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 14,695,986 | 1,868,318 | | | | 12,827,667 | |
| 30. Dividends to policyholders and refunds to members | 1,169,674 | 1,169,674 | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 13,526,312 | 698,644 | | | | 12,827,667 | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (4,905,258) | (253,361) | | | | (4,651,897) | |
| 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) | 18,431,570 | 952,005 | | | | 17,479,564 | |
| 34. Policies/certificates in force end of year | 1,294 | 1,069 | | | | 225 | |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. Miscellaneous income | 1,344,342 | 1,341,550 | | | | 2,791 | |
| 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) | 1,344,342 | 1,341,550 | | | | 2,791 | |
| 2701. Other miscellaneous expenses | 34,164 | 9,960 | | | | 24,204 | |
| 2702. Fines & penalties of regulatory authorities | 36 | 36 | | | | | |
| 2703. Interest on fines & penalties of regulatory authorities | 28 | 28 | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 34,228 | 10,024 | | | | 24,204 | |

(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 |
|---|---|---|---|---|---|---|---|
| | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. Premiums for group annuity contracts | | | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | | XXX | XXX | XXX | XXX | | XXX |
| 3. Net investment income | 116,354,879 | | | | | 321,154 | 116,033,725 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (2,280,954) | | | | | 8,648 | (2,289,603) |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 5,572,230 | | | | | 34 | 5,572,196 |
| 9. Totals (Lines 1 to 8.3) | 119,646,155 | | | | | 329,836 | 119,316,319 |
| 10. Death benefits | | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. Annuity benefits | 1,366,249 | | | | | 786,827 | 579,422 |
| 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 | 138,661,384 | | | | | 69,896 | 138,591,488 |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | (683,786) | | | | | (683,786) | |
| 20. Totals (Lines 10 to 19) | 139,343,846 | | | | | 172,937 | 139,170,910 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | | | | | | | |
| 22. Commissions and expense allowances on reinsurance assumed | | | | | | | |
| 23. General insurance expenses | 12,870,164 | | | | | | 12,870,164 |
| 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 | 3,695,585 | | | | | 294 | 3,695,291 |
| 28. Totals (Lines 20 to 27) | 155,909,595 | | | | | 173,231 | 155,736,364 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (36,263,441) | | | | | 156,605 | (36,420,046) |
| 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) | (36,263,441) | | | | | 156,605 | (36,420,046) |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 13,150,776 | | | | | (56,792) | 13,207,568 |
| 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) | (49,414,217) | | | | | 213,397 | (49,627,614) |
| 34. Policies/certificates in force end of year | 99 | | | | | 99 | |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. Miscellaneous income | 5,572,230 | | | | | 34 | 5,572,196 |
| 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) | 5,572,230 | | | | | 34 | 5,572,196 |
| 2701. Other miscellaneous expenses | 3,695,585 | | | | | 294 | 3,695,291 |
| 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) | 3,695,585 | | | | | 294 | 3,695,291 |

(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 (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 1. Premiums for accident and health contracts | 4,510,203,092 | 209,977 | | | 290,637,332 | 2,099,724,147 | | | | | 1,766,391,456 | | 353,240,181 |
| 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 | 119,021,538 | 166,431 | 186,457 | | 1,982,338 | 12,295,148 | | | | | 99,080,690 | | 5,310,475 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 4,721,096 | 6,393 | 7,163 | | 89,233 | 530,709 | | | | | 3,840,031 | | 247,567 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 25,214,964 | | | | | | | | | | 25,214,964 | | |
| 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 | 185,471,008 | 312 | 8,694 | | 32,984 | 4,438,576 | | | | | 170,619,789 | | 10,370,653 |
| 9. Totals (Lines 1 to 8.3) | 4,844,631,699 | 383,114 | 202,314 | | 292,741,886 | 2,116,988,579 | | | | | 2,065,146,929 | | 369,168,877 |
| 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 | 2,646,384,713 | 1,773,159 | 97,322 | | 149,165,801 | 1,435,679,388 | | | | | 967,899,909 | | 91,769,136 |
| 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 | 850,176 | | | | | | | | | | 850,176 | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 277,703 | | 659 | | | 209,155 | | | | | 20,516 | | 47,373 |
| 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 | 234,933,178 | 2,073,938 | | | 2,398 | (69,759) | | | | | 227,799,476 | | 5,127,126 |
| 20. Totals (Lines 10 to 19) | 2,882,445,770 | 3,847,096 | 97,981 | | 149,168,199 | 1,435,818,784 | | | | | 1,196,570,077 | | 96,943,634 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 487,995,194 | | | | 34,419,513 | 200,438,544 | | | | | 159,666,185 | | 93,470,952 |
| 22. Commissions and expense allowances on reinsurance assumed | 256,616,719 | | | | | | | | | | 256,585,906 | | 30,814 |
| 23. General insurance expenses | 684,010,126 | 244,261 | 3,169 | | 57,511,796 | 341,164,195 | | | | | 235,938,167 | | 49,148,538 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 109,804,707 | 2,811 | | | 7,494,304 | 61,999,154 | | | | | 30,654,573 | | 9,653,865 |
| 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 | 18,981,799 | 2,710 | 3,036 | | 16,176 | 298,480 | | | | | 18,579,969 | | 81,428 |
| 28. Totals (Lines 20 to 27) | 4,439,854,316 | 4,096,878 | 104,186 | | 248,609,988 | 2,039,719,157 | | | | | 1,897,994,876 | | 249,329,230 |
| 29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28) | 404,777,383 | (3,713,765) | 98,128 | | 44,131,898 | 77,269,422 | | | | | 167,152,053 | | 119,839,647 |
| 30. Dividends to policyholders and refunds to members | 932,034 | | | | | | | | | | 932,034 | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 403,845,349 | (3,713,765) | 98,128 | | 44,131,898 | 77,269,422 | | | | | 166,220,020 | | 119,839,647 |
| 32. Federal income taxes incurred (excluding tax on capital gains) | (146,432,714) | 1,346,781 | (35,586) | | (16,004,236) | (28,021,412) | | | | | (60,278,959) | | (43,439,302) |
| 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) | 550,278,063 | (5,060,546) | 133,714 | | 60,136,134 | 105,290,834 | | | | | 226,498,979 | | 163,278,949 |
| 34. Policies/certificates in force end of year | 457,536 | 182 | | | 53,887 | 220,541 | | | | | 99,743 | | 83,183 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | |
| 08.301. Interest on funds withheld assumed | 170,137,439 | | | | | | | | | | 170,137,439 | | |
| 08.302. Service fees | 10,263,973 | | | | | | | | | | 275,069 | | 9,988,904 |
| 08.303. Miscellaneous income | 5,069,486 | 312 | 8,694 | | 32,984 | 4,438,576 | | | | | 207,170 | | 381,749 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | 110 | | | | | | | | | | 110 | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 185,471,008 | 312 | 8,694 | | 32,984 | 4,438,576 | | | | | 170,619,789 | | 10,370,653 |
| 2701. Paid family leave risk adjustment | 18,199,569 | | | | | | | | | | 18,199,569 | | |
| 2702. Other miscellaneous expenses | 686,795 | 2,710 | 3,036 | | 14,596 | 275,308 | | | | | 375,130 | | 16,015 |
| 2703. Federal exchange fees | 549,788 | | | | | 1,833 | | | | | | | 547,955 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (454,353) | | | | 1,580 | 21,339 | | | | | 5,270 | | (482,542) |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 18,981,799 | 2,710 | 3,036 | | 16,176 | 298,480 | | | | | 18,579,969 | | 81,428 |

(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<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life [(b)] (N/A Fraternal) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | | | | |
| 1. Reserve December 31 of prior year | 46,242,000,693 | | 44,050,529,237 | 676,659,291 | | 1,119,212,226 | 380,440,571 | | 9,574,296 | | | 5,585,072 |
| 2. Tabular net premiums or considerations | 4,445,824,979 | | 4,262,248,711 | 164,164,361 | | 12,462,861 | 3,803,318 | | 791,096 | | | 2,354,634 |
| 3. Present value of disability claims incurred | 14,847,032 | | 12,393,324 | 2,453,708 | | | | | | | | |
| 4. Tabular interest | 1,810,745,976 | | 1,742,810,612 | 26,040,703 | | 37,325,847 | 4,119,679 | | 153,340 | | | 295,795 |
| 5. Tabular less actual reserve released | 24,104 | | | 73 | | | | | 24,032 | | | |
| 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 | (4,370,752) | XXX | | | | | (4,370,752) | | | XXX | | |
| 7. Other increases (net) | 406,479,906 | | 353,921,638 | 21,475,315 | | 22,281,688 | 8,258,082 | | 543,183 | | | |
| 8. Totals (Lines 1 to 7) | 52,915,551,939 | | 50,421,903,522 | 890,793,450 | | 1,191,282,622 | 392,250,898 | | 11,085,946 | | | 8,235,501 |
| 9. Tabular cost | 1,666,295,959 | | 1,519,496,732 | 126,875,919 | | 27,814,344 | (12,021,518) | | 1,028,273 | | | 3,102,208 |
| 10. Reserves released by death | 557,004,744 | | 542,056,043 | 2,253,434 | | 10,204,486 | 2,456,478 | | | | | 34,304 |
| 11. Reserves released by other terminations (net) | 1,459,483,453 | | 1,354,213,214 | 92,495,734 | | 8,412,363 | 4,301,831 | | 60,310 | | | |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | 22,578,764 | | 21,522,903 | 687,196 | | 70,000 | | | 298,664 | | | |
| 13. Net transfers to or (from) Separate Accounts | | | | | | | | | | | | |
| 14. Total Deductions (Lines 9 to 13) | 3,705,362,919 | | 3,437,288,892 | 222,312,283 | | 46,501,193 | (5,263,209) | | 1,387,248 | | | 3,136,512 |
| 15. Reserve December 31 of current year | 49,210,189,020 | | 46,984,614,630 | 668,481,167 | | 1,144,781,429 | 397,514,107 | | 9,698,698 | | | 5,098,988 |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | 42,267,965,198 | | 41,056,764,982 | | | 1,118,902,333 | 92,297,884 | | | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | 42,267,965,198 | | 41,056,764,982 | | | 1,118,902,333 | 92,297,884 | | | | | |

(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<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life [(b)] | 8<br>Other Group Life | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | |
| 1. Reserve December 31 of prior year | 601,696,698 | | 600,382,004 | 1,314,695 | | | | | |
| 2. Tabular net premiums or considerations | 1,597,003,592 | | 1,596,630,622 | 372,970 | | | | | |
| 3. Present value of disability claims incurred | 32,853,803 | | 32,853,803 | | | | | | |
| 4. Tabular interest | 59,222,745 | | 59,171,371 | 51,374 | | | | | |
| 5. Tabular less actual reserve released | (1,406,131) | | (1,406,131) | | | | | | |
| 6. Increase in reserve on account of change in valuation basis | | | | | | | | | |
| 7. Other increases (net) | (168,439) | | | (168,439) | | | | | |
| 8. Totals (Lines 1 to 7) | 2,289,202,269 | | 2,287,631,669 | 1,570,600 | | | | | |
| 9. Tabular cost | 1,621,016,037 | | 1,621,032,666 | (16,629) | | | | | |
| 10. Reserves released by death | 17,718,413 | | 17,714,353 | 4,060 | | | | | |
| 11. Reserves released by other terminations (net) | 26,977,056 | | 26,624,878 | 352,178 | | | | | |
| 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) | 1,665,711,506 | | 1,665,371,897 | 339,609 | | | | | |
| 15. Reserve December 31 of current year | 623,490,762 | | 622,259,772 | 1,230,991 | | | | | |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | 51,411 | | | 51,411 | | | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | 51,411 | | | 51,411 | | | | | |

(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 |
|---|---|---|---|---|---|---|---|---|
| | | | 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 |
| | **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | |
| 1. | Reserve December 31 of prior year | 179,428,910 | 164,546,160 | | | | 14,882,749 | |
| 2. | Tabular net premiums or considerations | 12,581,607 | 11,415,310 | | | | 1,166,297 | |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 6,150,746 | 5,614,425 | | | | 536,321 | |
| 5. | Tabular less actual reserve released | (17,629,194) | (19,181,784) | | | | 1,552,590 | |
| 6. | Increase in reserve on account of change in valuation basis | | | | | | | |
| 7. | Other increases (net) | | | | | | | |
| 8. | Totals (Lines 1 to 7) | 180,532,069 | 162,394,111 | | | | 18,137,958 | |
| 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 | 4,747,513 | 1,830,345 | | | | 2,917,169 | |
| 13. | Net transfers to or (from) Separate Accounts | | | | | | | |
| 14. | Total Deductions (Lines 9 to 13) | 4,747,513 | 1,830,345 | | | | 2,917,169 | |
| 15. | Reserve December 31 of current year | 175,784,556 | 160,563,767 | | | | 15,220,789 | |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 159,841,742 | 159,841,742 | | | | | |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 128,225,305 | 128,225,305 | | | | | |

(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 |
|---|---|---|---|---|---|---|---|---|
| | | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>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 | 7,387,343 | | | | | 7,387,343 | |
| 2. | Tabular net premiums or considerations | | | | | | | |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 322,566 | | | | | 322,566 | |
| 5. | Tabular less actual reserve released | (84,138) | | | | | (84,138) | |
| 6. | Increase in reserve on account of change in valuation basis | | | | | | | |
| 7. | Other increases (net) | | | | | | | |
| 8. | Totals (Lines 1 to 7) | 7,625,772 | | | | | 7,625,772 | |
| 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 | 922,215 | | | | | 922,215 | |
| 13. | Net transfers to or (from) Separate Accounts | | | | | | | |
| 14. | Total Deductions (Lines 9 to 13) | 922,215 | | | | | 922,215 | |
| 15. | Reserve December 31 of current year | 6,703,557 | | | | | 6,703,557 | |
| | **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<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 22,212,959 | 22,352,073 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 1,869,318,701 | 1,897,822,479 |
| 1.3 | Bonds of affiliates | (a) | 962,592 |
| 2.1 | Preferred stocks (unaffiliated) | (b) | |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 3,786,066 | 3,786,066 |
| 2.21 | Common stocks of affiliates | 41,328,000 | 3,868,000 |
| 3. | Mortgage loans | (c) 225,655,548 | 229,681,780 |
| 4. | Real estate | (d) 74,641,803 | 74,641,803 |
| 5 | Contract loans | 278,914,436 | 273,354,404 |
| 6 | Cash, cash equivalents and short-term investments | (e) 22,587,685 | 22,726,497 |
| 7 | Derivative instruments | (f) (689,097) | (689,097) |
| 8. | Other invested assets | 276,208,805 | 276,208,805 |
| 9. | Aggregate write-ins for investment income | 100,350 | 100,350 |
| 10. | Total gross investment income | 2,814,065,256 | 2,804,815,750 |
| 11. | Investment expenses | | (g) 126,047,009 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 13,973,749 |
| 13. | Interest expense | | (h) 79,547,713 |
| 14. | Depreciation on real estate and other invested assets | | (i) 19,368,643 |
| 15. | Aggregate write-ins for deductions from investment income | | 28,893,219 |
| 16. | Total deductions (Lines 11 through 15) | | 267,830,333 |
| 17. | Net investment income (Line 10 minus Line 16) | | 2,536,985,417 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Miscellaneous interest reinsurance balance o/s assumed | (19,781) | (19,781) |
| 0902. | Miscellaneous investment income | 120,130 | 120,130 |
| 0903. | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 100,350 | 100,350 |
| 1501. | Investment management fees paid | | 28,893,219 |
| 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) | | 28,893,219 |

(a) Includes $ 60,103,281 accrual of discount less $ 108,260,149 amortization of premium and less $ 39,688,403 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 $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ 10,210,005 interest on encumbrances.

(e) Includes $ 19,854,154 accrual of discount less $ 25,893 amortization of premium and less $ 189,868 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... 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 $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ 19,368,643 depreciation on real estate and $ ..... depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | (22,716,389) | | (22,716,389) | | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | (158,898,568) | (17,044,665) | (175,943,233) | (5,687,233) | (141,382,988) |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | | | | | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | (2,913,012) | (4,495) | (2,917,506) | (10,037,240) | |
| 2.21 | Common stocks of affiliates | | | | (68,336,172) | |
| 3. | Mortgage loans | | | | | |
| 4. | Real estate | 36,426,280 | | 36,426,280 | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | (30,980) | | (30,980) | | |
| 7. | Derivative instruments | (37,509,222) | | (37,509,222) | 155,908,683 | |
| 8. | Other invested assets | (2,675,903) | (78,494,558) | (81,170,461) | (41,743,051) | 189,860 |
| 9. | Aggregate write-ins for capital gains (losses) | 19,538,629 | | 19,538,629 | | (10,476) |
| 10. | Total capital gains (losses) | (168,779,163) | (95,543,718) | (264,322,881) | 30,104,986 | (141,203,605) |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Foreign exchange | 19,540,190 | | 19,540,190 | | |
| 0902. | Foreign unrealize gains (losses)-revaluation | (1,560) | | (1,560) | | (10,476) |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | | | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 19,538,629 | | 19,538,629 | | (10,476) |

# 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 | | |
| | 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) |
| **FIRST YEAR (other than single)** | | | | | | | | | | | | |
| 1. Uncollected | 58,068,248 | | 1,164,595 | | | (91,686,955) | | 147,814,166 | | 776,442 | | |
| 2. Deferred and accrued | 284,811,787 | | 73,239,136 | 15,553 | | 183,704,864 | | 27,852,234 | | | | |
| 3. Deferred , accrued and uncollected: | | | | | | | | | | | | |
| 3.1 Direct | 459,815,203 | | 74,584,244 | 15,553 | | 205,805,853 | | 179,319,191 | | 90,361 | | |
| 3.2 Reinsurance assumed | 695,816 | | | | | | | | | 695,816 | | |
| 3.3 Reinsurance ceded | 117,630,984 | | 180,513 | | | 113,787,944 | | 3,652,792 | | 9,735 | | |
| 3.4 Net (Line 1 + Line 2) | 342,880,035 | | 74,403,731 | 15,553 | | 92,017,909 | | 175,666,400 | | 776,442 | | |
| 4. Advance | 101,854,500 | | 9,474 | | | 14,071,469 | | 82,417,359 | | 5,356,198 | | |
| 5. Line 3.4 - Line 4 | 241,025,535 | | 74,394,257 | 15,553 | | 77,946,441 | | 93,249,040 | | (4,579,756) | | |
| 6. Collected during year: | | | | | | | | | | | | |
| 6.1 Direct | 1,054,241,661 | | 313,023,449 | 894,884 | | 99,501,899 | | 578,957,154 | | 61,864,274 | | |
| 6.2 Reinsurance assumed | 49,270,678 | | 240,770 | | | | | | | 49,029,908 | | |
| 6.3 Reinsurance ceded | 3,483,689 | | 1,054,703 | | | | | 2,355,582 | | 73,403 | | |
| 6.4 Net | 1,100,028,651 | | 312,209,517 | 894,884 | | 99,501,899 | | 576,601,572 | | 110,820,779 | | |
| 7. Line 5 + Line 6.4 | 1,341,054,185 | | 386,603,774 | 910,437 | | 177,448,340 | | 669,850,612 | | 106,241,023 | | |
| 8. Prior year (uncollected + deferred and accrued - advance) | 295,001,508 | | 77,537,943 | 15,503 | | 105,738,424 | | 113,137,188 | | (1,427,550) | | |
| 9. First year premiums and considerations: | | | | | | | | | | | | |
| 9.1 Direct | 1,035,907,349 | | 309,838,932 | 894,934 | | 105,932,391 | | 560,308,292 | | 58,932,801 | | |
| 9.2 Reinsurance assumed | 49,033,914 | | 240,770 | | | | | | | 48,793,144 | | |
| 9.3 Reinsurance ceded | 38,888,585 | | 1,013,871 | | | 34,222,476 | | 3,594,867 | | 57,371 | | |
| 9.4 Net (Line 7 - Line 8) | 1,046,052,677 | | 309,065,831 | 894,934 | | 71,709,915 | | 556,713,424 | | 107,668,573 | | |
| **SINGLE** | | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | | |
| 10.1 Direct | 1,449,827,761 | | 1,449,238,704 | 566,391 | | 22,665 | | | | | | |
| 10.2 Reinsurance assumed | 4,912,013 | | 4,912,013 | | | | | | | | | |
| 10.3 Reinsurance ceded | | | | | | | | | | | | |
| 10.4 Net | 1,454,739,773 | | 1,454,150,717 | 566,391 | | 22,665 | | | | | | |
| **RENEWAL** | | | | | | | | | | | | |
| 11. Uncollected | 92,517,541 | | 89,325,486 | 2,120,842 | | 199,536 | | | | 871,676 | | |
| 12. Deferred and accrued | 704,416,557 | | 708,234,862 | 1,294,696 | | | | (5,113,000) | | | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | | |
| 13.1 Direct | 876,234,963 | | 876,667,635 | 3,415,538 | | | | (5,113,000) | | 1,264,790 | | |
| 13.2 Reinsurance assumed | 1,233,314 | | 162,103 | | | 199,536 | | | | 871,676 | | |
| 13.3 Reinsurance ceded | 80,534,180 | | 79,269,390 | | | | | | | 1,264,790 | | |
| 13.4 Net (Line 11 + Line 12) | 796,934,098 | | 797,560,348 | 3,415,538 | | 199,536 | | (5,113,000) | | 871,676 | | |
| 14. Advance | 302,647,741 | | 293,866,715 | 65,583 | | | | | | 8,715,442 | | |
| 15. Line 13.4 - Line 14 | 494,286,357 | | 503,693,633 | 3,349,955 | | 199,536 | | (5,113,000) | | (7,843,766) | | |
| 16. Collected during year: | | | | | | | | | | | | |
| 16.1 Direct | 7,525,611,082 | | 3,405,976,173 | 9,825,687 | | 654,880,093 | | 3,332,954,767 | | 121,974,362 | | |
| 16.2 Reinsurance assumed | 551,937,129 | | 23,181,396 | | | 847,989 | | 314 | | 527,907,431 | | |
| 16.3 Reinsurance ceded | 674,543,829 | | 244,792,354 | | | 297,453,227 | | 10,536,659 | | 121,761,589 | | |
| 16.4 Net | 7,403,004,382 | | 3,184,365,214 | 9,825,687 | | 358,274,855 | | 3,322,418,422 | | 528,120,204 | | |
| 17. Line 15 + Line 16.4 | 7,897,290,739 | | 3,688,058,847 | 13,175,642 | | 358,474,391 | | 3,317,305,422 | | 520,276,437 | | |
| 18. Prior year (uncollected + deferred and accrued - advance) | 464,874,358 | | 469,831,112 | 3,083,463 | | 199,019 | | | | (8,239,235) | | |
| 19. Renewal premiums and considerations: | | | | | | | | | | | | |
| 19.1 Direct | 7,549,183,001 | | 3,434,361,180 | 10,092,179 | | 654,880,093 | | 3,327,841,767 | | 122,007,781 | | |
| 19.2 Reinsurance assumed | 552,184,907 | | 23,034,392 | | | 848,506 | | 314 | | 528,301,696 | | |
| 19.3 Reinsurance ceded | 668,951,527 | | 239,167,837 | | | 297,453,227 | | 10,536,659 | | 121,793,804 | | |
| 19.4 Net (Line 17 - Line 18) | 7,432,416,381 | | 3,218,227,735 | 10,092,179 | | 358,275,372 | | 3,317,305,422 | | 528,515,673 | | |
| **TOTAL** | | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | | |
| 20.1 Direct | 10,034,918,110 | | 5,193,438,816 | 11,553,504 | | 760,835,149 | | 3,888,150,059 | | 180,940,582 | | |
| 20.2 Reinsurance assumed | 606,130,834 | | 28,187,175 | | | 848,506 | | 314 | | 577,094,839 | | |
| 20.3 Reinsurance ceded | 707,840,112 | | 240,181,708 | | | 331,675,703 | | 14,131,526 | | 121,851,175 | | |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 9,933,208,832 | | 4,981,444,283 | 11,553,504 | | 430,007,953 | | 3,874,018,846 | | 636,184,246 | | |

# 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 | 212,857,604 | | 212,535,229 | 322,375 | | | | | | | | |
| 22. All other | 880,494,396 | | 879,920,945 | 573,451 | | | | | | | | |
| **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | | |
| 23. First year (other than single): | | | | | | | | | | | | |
| 23.1 Reinsurance ceded | 260,685 | | | | | | | | | 260,685 | | |
| 23.2 Reinsurance assumed | 20,608,931 | | 240,770 | | | 2,036 | | | | 20,366,124 | | |
| 23.3 Net ceded less assumed | (20,348,246) | | (240,770) | | | (2,036) | | | | (20,105,439) | | |
| 24. Single: | | | | | | | | | | | | |
| 24.1 Reinsurance ceded | (931) | | | | | | | | | (931) | | |
| 24.2 Reinsurance assumed | 309,888 | | 309,888 | | | | | | | | | |
| 24.3 Net ceded less assumed | (310,819) | | (309,888) | | | | | | | (931) | | |
| 25. Renewal: | | | | | | | | | | | | |
| 25.1 Reinsurance ceded | 58,944,298 | | 33,989,088 | | | | | | | 24,955,210 | | |
| 25.2 Reinsurance assumed | 239,918,576 | | 3,617,070 | | | 50,910 | | 30,814 | | 236,219,781 | | |
| 25.3 Net ceded less assumed | (180,974,278) | | 30,372,018 | | | (50,910) | | (30,814) | | (211,264,572) | | |
| 26. Totals: | | | | | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 59,204,052 | | 33,989,088 | | | | | | | 25,214,964 | | |
| 26.2 Reinsurance assumed (Page 6, Line 22) | 260,837,395 | | 4,167,729 | | | 52,947 | | 30,814 | | 256,585,906 | | |
| 26.3 Net ceded less assumed | (201,633,343) | | 29,821,359 | | | (52,947) | | (30,814) | | (231,370,942) | | |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | | |
| 27. First year (other than single) | 125,979,032 | | 30,626,513 | 9,727 | | 14,266,925 | | 80,718,859 | | 356,846 | 162 | |
| 28. Single | 6,238,811 | | 6,238,811 | | | | | | | | | |
| 29. Renewal | 578,478,543 | | 82,858,278 | 181,442 | | 88,519,497 | | 397,904,027 | | 9,013,174 | 2,126 | |
| 30. Deposit-type contract funds | | | | | | | | | | | | |
| 31. Totals (to agree with Page 6, Line 21) | 710,696,386 | | 119,723,601 | 191,169 | | 102,786,422 | | 478,622,887 | | 9,370,019 | 2,288 | |

# 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 | 17,071,722 | 113,021 | 16,739,574 | 809 | 2,385,896 | | 36,311,024 |
| 2. Salaries and wages | 582,693,014 | 5,039,478 | 346,071,434 | 25,596 | 59,305,861 | | 993,135,382 |
| 3.11 Contributions for benefit plans for employees | 59,127,307 | 1,490,114 | 63,041,984 | 851 | 5,667,653 | | 129,327,908 |
| 3.12 Contributions for benefit plans for agents | 72,443,371 | | 474,842 | | | | 72,918,213 |
| 3.21 Payments to employees under non-funded benefit plans | | | | | | | |
| 3.22 Payments to agents under non-funded benefit plans | | | | | | | |
| 3.31 Other employee welfare | 2,645,898 | 1,774 | 3,174,274 | 121 | 290,795 | | 6,112,862 |
| 3.32 Other agent welfare | | | | | | | |
| 4.1 Legal fees and expenses | 3,467,870 | | 1,537,329 | 100 | 407,518 | | 5,412,817 |
| 4.2 Medical examination fees | 5,004,451 | 127,617 | 767,316 | | | | 5,899,384 |
| 4.3 Inspection report fees | 693,988 | | 121 | | 7 | | 694,117 |
| 4.4 Fees of public accountants and consulting actuaries | 14,728,010 | 21,480 | 20,764,189 | 7,051 | 3,136,379 | | 38,657,110 |
| 4.5 Expense of investigation and settlement of policy claims | 2,782,836 | | 3,979,218 | | 28,908 | | 6,790,962 |
| 5.1 Traveling expenses | 4,940,861 | 25,708 | 5,497,723 | 170 | 720,994 | | 11,185,456 |
| 5.2 Advertising | 1,971,521 | 4,438 | 13,922,214 | 51 | 282,569 | | 16,180,793 |
| 5.3 Postage, express, telegraph and telephone | 4,817,068 | 103,123 | 3,127,324 | 18 | 114,691 | | 8,162,223 |
| 5.4 Printing and stationery | 2,724,387 | 127,042 | 3,294,024 | 27 | 81,703 | | 6,227,183 |
| 5.5 Cost or depreciation of furniture and equipment | 786,635 | 1,067 | 833,027 | 12 | 167,876 | | 1,788,617 |
| 5.6 Rental of equipment | 4,562,079 | 702 | 80,844 | 8 | 15,439 | | 4,659,072 |
| 5.7 Cost or depreciation of EDP equipment and software | 32,709,717 | | 3,030,125 | 127 | 2,237,297 | | 37,977,266 |
| 6.1 Books and periodicals | 3,241,852 | 302,033 | 1,837,743 | 146 | 5,568,666 | | 10,950,441 |
| 6.2 Bureau and association fees | 2,544,119 | | 1,361,531 | 67 | 430,133 | | 4,335,850 |
| 6.3 Insurance, except on real estate | 2,594,924 | | 1,939,028 | 297 | 562,341 | | 5,096,590 |
| 6.4 Miscellaneous losses | | | | | | | |
| 6.5 Collection and bank service charges | 1,329,019 | | 1,853,821 | 4,040 | 266,886 | | 3,453,767 |
| 6.6 Sundry general expenses | 23,994,610 | 4,975 | (3,119,769) | 427 | 1,282,457 | | 22,162,700 |
| 6.7 Group service and administration fees | 26,428,536 | 10,968,962 | 56,116,797 | 121 | 352,157 | | 93,866,573 |
| 6.8 Reimbursements by uninsured plans | | | (72,045,134) | | | | (72,045,134) |
| 7.1 Agency expense allowance | 107,704,695 | | 374,114 | | | | 108,078,809 |
| 7.2 Agents' balances charged off (less $ recovered) | (1,487,945) | | | | | | (1,487,945) |
| 7.3 Agency conferences other than local meetings | 7,753,132 | | 2,508,040 | 23 | 43,981 | | 10,305,175 |
| 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 | | | | | 32,355,074 | | 32,355,074 |
| 9.2 Investment expenses not included elsewhere | | | | | | | |
| 9.3 Aggregate write-ins for expenses | (66,481,674) | 53,253 | 188,423,269 | 274 | 10,341,725 | | 132,336,847 |
| 10. General expenses incurred | 920,792,002 | 18,384,787 | 665,585,002 | 40,337 | 126,047,009 | (b) | (a) 1,730,849,137 |
| 11. General expenses unpaid Dec. 31, prior year | 1,228,009,708 | | 121,915,738 | | | | 1,349,925,446 |
| 12. General expenses unpaid Dec. 31, current year | 944,848,169 | | 132,112,828 | | | | 1,076,960,997 |
| 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) | 1,203,953,541 | 18,384,787 | 655,387,912 | 40,337 | 126,047,009 | | 2,003,813,586 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 09.301. Data processing expense | (66,730,136) | 53,253 | 183,537,238 | 274 | 10,341,725 | | 127,202,355 |
| 09.302. Health claims settlement expense | | | 4,886,031 | | | | 4,886,031 |
| 09.303. Joint venture administration expenses | 248,462 | | | | | | 248,462 |
| 09.398. Summary of remaining write-ins for Line 9.3 from overflow page | | | | | | | |
| 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | (66,481,674) | 53,253 | 188,423,269 | 274 | 10,341,725 | | 132,336,847 |

(a) Includes management fees of $ 61,765,211 to affiliates and $ 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 | | | | 10,055,188 | | 10,055,188 |
| 2. State insurance department licenses and fees | 7,454,219 | 5,404,102 | | | | 12,858,321 |
| 3. State taxes on premiums | 73,266,463 | 60,570,208 | | | | 133,836,671 |
| 4. Other state taxes, including $ for employee benefits | 27,498,074 | 39,353,967 | | 2,848,373 | | 69,700,415 |
| 5. U.S. Social Security taxes | 16,798,803 | | | | | 16,798,803 |
| 6. All other taxes | 4,803,317 | 4,476,429 | | 1,070,188 | | 10,349,935 |
| 7. Taxes, licenses and fees incurred | 129,820,877 | 109,804,707 | | 13,973,749 | | 253,599,333 |
| 8. Taxes, licenses and fees unpaid Dec. 31, prior year | 15,949,910 | 14,963,052 | | | | 30,912,963 |
| 9. Taxes, licenses and fees unpaid Dec. 31, current year | 10,682,374 | 18,569,677 | | | | 29,252,051 |
| 10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 135,088,413 | 106,198,083 | | 13,973,749 | | 255,260,244 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | 1 Life | 2 Accident and Health |
|---|---|---|
| 1. Applied to pay renewal premiums | 212,857,604 | (303,440) |
| 2. Applied to shorten the endowment or premium-paying period | | |
| 3. Applied to provide paid-up additions | 880,494,396 | |
| 4. Applied to provide paid-up annuities | | |
| 5. Total Lines 1 through 4 | 1,093,352,000 | (303,440) |
| 6. Paid in cash | 27,688,855 | 1,488,792 |
| 7. Left on deposit | 1,715,465 | |
| 8. Aggregate write-ins for dividend or refund options | 6,692,455 | |
| 9. Total Lines 5 through 8 | 1,129,448,775 | 1,185,352 |
| 10. Amount due and unpaid | (48,392,832) | (78,070) |
| 11. Provision for dividends or refunds payable in the following calendar year | 1,259,203,686 | 1,834,151 |
| 12. Terminal dividends | 3,000,000 | |
| 13. Provision for deferred dividend contracts | | |
| 14. Amount provisionally held for deferred dividend contracts not included in Line 13 | | |
| 15. Total Lines 10 through 14 | 1,213,810,854 | 1,756,082 |
| 16. Total from prior year | 1,086,803,273 | 2,009,400 |
| 17. Total dividends or refunds (Lines 9 + 15 - 16) | 1,256,456,356 | 932,034 |
| **DETAILS OF WRITE-INS** | | |
| 0801. Reduction to dividend provision due to hedge on Index Participation Rider | 6,692,455 | |
| 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) | 6,692,455 | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100001. 1941 CSO 2.5% IPC 1948 - 1964 | 71,109,800 | | 71,109,800 | | |
| 0100002. 1958 CSO 2.5% IPC 1964 - 1972 | 128,239,471 | | 128,239,471 | | |
| 0100003. 1958 CSO 3.5% /20/ 2.5% IPC 1968 - 1987 | 406,475,861 | | 406,475,861 | | |
| 0100004. 1958 CSO 4% CNF 1975 - 1986 | 766,213,751 | | 766,213,751 | | |
| 0100005. 1958 CSO 4% NLP CNF 1980 - 1986 | 521,649,607 | | 521,649,607 | | |
| 0100006. 1960 CSG 4.5% All Wholesale & Group 1957 - NB | 385,425,220 | | | | 385,425,220 |
| 0100007. 1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007 | 16,630,849 | | 16,630,849 | | |
| 0100008. 1980 CSO 3% /Age 90/ 4% NLP CNF 2004 - 2007 | 1,224,425 | | 1,224,425 | | |
| 0100009. 1980 CSO 4% NL CNF ANB (ISL) 1998-1999 | 332,206,371 | | 332,206,371 | | |
| 0100010. 1980 CSO 4% CRVM CNF 1986 - 2007 | 8,439,701,696 | | 8,439,701,696 | | |
| 0100011. 1980 CSO 4% NJ CNF 1986 - 2007 | 6,144,556,736 | | 6,144,556,736 | | |
| 0100012. 1980 CSO 4% NLP CNF 1986 - 2007 | 7,339,000,838 | | 7,339,000,838 | | |
| 0100013. 1980 CSO 5% /20/ 4% NLP CNF 1992 - 1993 | 399,481,093 | | 399,481,093 | | |
| 0100014. 2001 CSO 2% CRVM CNF (ISL) ANB 2012 - 2019 | 104,030,542 | | 104,030,542 | | |
| 0100015. 2001 CSO 3% /Age 90/ 3.5% CRVM CNF ANB 2013 - 2019 | 5,711 | | 5,711 | | |
| 0100016. 2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 - 2012 | 9,504,279 | | 9,504,279 | | |
| 0100017. 2001 CSO 3% CRVM CNF (ISL) ANB 2007 - 2019 | 558,922,788 | | 558,922,788 | | |
| 0100018. 2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - 2019 | 268,018,953 | | 266,816,649 | | 1,202,304 |
| 0100019. 2001 CSO 3.5% CRVM CNF ANB 2013 - 2019 | 6,048,235,620 | | 6,048,235,620 | | |
| 0100020. 2001 CSO 3.5% CRVM SD CNF ANB 2013 - 2019 | 59,896 | | 59,896 | | |
| 0100021. 2001 CSO 3.5% Mod CRVM grades to NL CNF ANB 2013-2019 | 1,286,213 | | 1,286,213 | | |
| 0100022. 2001 CSO 3.5% NLP CNF ANB 2013 - 2019 | 2,708,788,392 | | 2,708,788,392 | | |
| 0100023. 2001 CSO 3.5% NLP SD CNF ANB 2013 - 2019 | 16,739,139 | | 16,739,139 | | |
| 0100024. 2001 CSO 3.75% NLP CNF ANB 2013 - 2019 | 2,917,878 | | 2,917,878 | | |
| 0100025. 2001 CSO 4% CRVM CNF (ISL) ANB 2010 - 2019 | 222,001,686 | | 222,001,686 | | |
| 0100026. 2001 CSO 4% CRVM CNF ANB 2006 - 2012 | 5,573,374,154 | | 5,573,374,154 | | |
| 0100027. 2001 CSO 4% CRVM SD CNF ANB 2005 - 2012 | 173,902,484 | | 173,902,484 | | |
| 0100028. 2001 CSO 4% NLP CNF ANB 2006 - 2012 | 3,574,921,631 | | 3,574,921,631 | | |
| 0100029. 2001 CSO 4% NLP SD CNF ANB 2005 - 2012 | 18,113,773 | | 18,113,773 | | |
| 0100030. 2001 CSO 4.0% Mod CRVM grades to NL CNF ANB 2007-2012 | 924,048,236 | | 924,048,236 | | |
| 0100031. 2001 CSO Sel/Ult 3.5% CRVM Pref NS CNF ANB 2013 - 2019 | 176,009,111 | | 176,009,111 | | |
| 0100032. 2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg Smo CNF ANB 2013 - 2019 | 121,093,114 | | 121,093,114 | | |
| 0100033. 2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF ANB 2013 - 2019 | 147,908,512 | | 147,908,512 | | |
| 0100034. 2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 2008 - 2012 | 216,694,622 | | 216,694,622 | | |
| 0100035. 2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo CNF ANB 2008 - 2012 | 115,883,809 | | 115,883,809 | | |
| 0100036. 2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF ANB 2008 - 2012 | 102,436,524 | | 102,436,524 | | |
| 0100037. 2017 CSO 3% CRVM CNF (ISL) ANB 2021 - NB | 28,817,576 | | 28,817,576 | | |
| 0100038. 2017 CSO 3% CRVM CNF ANB | 309,390,437 | | 309,390,437 | | |
| 0100039. 2017 CSO 3% NLP CNF ANB | 345,325,227 | | 345,325,227 | | |
| 0100040. 2017 CSO 3% NLP SD CNF ANB | 4,073,541 | | 4,073,541 | | |
| 0100041. 2017 CSO 3.25% NLP CNF ANB | 333,939 | | 333,939 | | |
| 0100042. 2017 CSO 3.5% CRVM CNF (ISL) ANB 2017 - 2020 | 6,668,192 | | 6,668,192 | | |
| 0100043. 2017 CSO 3.5% CRVM CNF ANB | 533,781,172 | | 533,781,172 | | |
| 0100044. 2017 CSO 3.5% CRVM Pref NS CNF ANB | 44,536,953 | | 44,536,953 | | |
| 0100045. 2017 CSO 3.5% CRVM Residual NS/Agg Smo CNF ANB | 29,298,544 | | 29,298,544 | | |
| 0100046. 2017 CSO 3.5% CRVM Super Pref NS CNF ANB | 44,568,799 | | 44,568,799 | | |
| 0100047. 2017 CSO 3.5% NLP CNF ANB | 415,956,580 | | 415,956,580 | | |
| 0100048. 2017 CSO 3.5% NLP SD CNF ANB | 3,913,369 | | 3,913,369 | | |
| 0100049. 2017 CSO 3.75% NLP CNF ANB | 553,866 | | 553,866 | | |
| 0100050. 2017 CSO 3.75% VM-20 NPR | 2,504,628 | | 2,504,628 | | |
| 0100051. 2017 CSO 3.75% VM-20 NPR SD ANB | 821,220 | | 821,220 | | |
| 0100052. 2017 CSO 4% CRVM CNF ANB | 16,046,086 | | 16,046,086 | | |
| 0100053. 2017 CSO 4% NLP CNF ANB | 5,754,356 | | 5,754,356 | | |
| 0100054. 2017 CSO 4% NLP SD CNF ANB | 12,343 | | 12,343 | | |
| 0100055. 2017 CSO 4.5% VM-20 NPR | 1,511,049 | | 1,511,049 | | |
| 0100056. 2017 CSO 4.5% VM-20 NPR Pref NS ANB | 1,853,225 | | 1,853,225 | | |
| 0100057. 2017 CSO 4.5% VM-20 NPR Residual NS/Agg Smo ANB | 1,415,721 | | 1,415,721 | | |
| 0100058. 2017 CSO 4.5% VM-20 NPR SD ANB | 552,966 | | 552,966 | | |
| 0100059. 2017 CSO 4.5% VM-20 NPR Super Pref NS ANB | 1,622,261 | | 1,622,261 | | |
| 0100060. 41 CSO NLP 2.25% CRF 1948 - 1956 | 2,023,893 | | 2,023,893 | | |
| 0100061. 41 CSO NLP 2.5% CRF 1956 - 1961 | 4,383,063 | | 4,383,063 | | |
| 0100062. 58 CSO CRVM 3.5% IPC 1972 - 1982 | 20,919,836 | | 20,919,836 | | |
| 0100063. 58 CSO CRVM 4% IPC 1980 - 1988 | 16,497,709 | | 16,497,709 | | |
| 0100064. 58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988 | 8,664,257 | | 8,664,257 | | |
| 0100065. 58 CSO CRVM 4.5% IPC 1982 - 1988 | 239,095,050 | | 239,095,050 | | |
| 0100066. 58 CSO NLP 3% IPC 1961 - 1971 | 23,048,872 | | 23,048,872 | | |
| 0100067. 80 CSO 4.5% CRVM CNF ANB 83-NB | 4,172,672 | | 4,172,672 | | |
| 0100068. 80 CSO CRVM 4% IPC 1997 - 2003 | 154,774,952 | | 154,774,952 | | |
| 0100069. 80 CSO CRVM 4.5% IPC 1995 | 1,207,751 | | 1,207,751 | | |
| 0100070. 80 CSO CRVM 4.5% IPC 1995 - 2003 | 234,558,610 | | 234,558,610 | | |
| 0100071. 80 CSO CRVM 5% IPC 1993 - 1995 | 255,390,462 | | 255,390,462 | | |
| 0100072. 80 CSO CRVM 5.5% IPC 1988 - 1992 | 530,550,909 | | 530,550,909 | | |
| 0100073. AE 3% IPC - 1948 | 4,625,867 | | 4,625,867 | | |
| 0100074. AE NLP 3% CRF 1908 - 1947 | 2,559,373 | | 2,559,373 | | |
| 0100075. AM (5) 2.5% IPC - 1948 | 13,180 | | 13,180 | | |
| 0100076. VM-20 DET/STO | 1,037,222 | | 1,037,222 | | |
| 0199997. Totals (Gross) | 49,339,648,513 | | 48,953,020,989 | | 386,627,524 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0199998. Reinsurance ceded | 1,172,829,691 | | 1,172,574,680 | | 255,011 |
| 0199999. Life Insurance: Totals (Net) | 48,166,818,822 | | 47,780,446,309 | | 386,372,513 |
| 0200001. 1971 IAM 4% 1976-1981 CARVM DEF | 865,311 | XXX | 865,311 | XXX | |
| 0200002. 1971 IAM 6% 1975-1979 IMM | 1,788 | XXX | 1,788 | XXX | |
| 0200003. 1971 IAM 7.5% 1980-1982 IMM | 952 | XXX | 952 | XXX | |
| 0200004. 1971 IAM 8.25% 1983 CARVM DEF | 163,583 | XXX | 163,583 | XXX | |
| 0200005. 1983 IAM PROJ (by scale G to 2000) sex neutral 4% 1986 - 1997 DEF | 340,210 | XXX | 340,210 | XXX | |
| 0200006. 2012IAR 4% 2015-2016, 2019 IMM | 13,943 | XXX | | XXX | 13,943 |
| 0200007. 2012IAR 1.25% | 9,714 | XXX | 9,714 | XXX | |
| 0200008. 83A 8% 1987, 1990-1991 IMM | 39,656 | XXX | 16,180 | XXX | 23,477 |
| 0200009. 83A 9.25% 1986 IMM | 3,382 | XXX | 3,382 | XXX | |
| 0200010. 83a 5% 1998-1999 CARVM DEF | 3,850,692 | XXX | 3,850,692 | XXX | |
| 0200011. 83a 6.25% 1998-1999 IMM | 1,418,832 | XXX | 1,399,233 | XXX | 19,600 |
| 0200012. 83a 6.5% 1989 CARVM DEF | 692,522 | XXX | 692,522 | XXX | |
| 0200013. 83a 6.5% 1994 IMM | 14,271 | XXX | 14,271 | XXX | |
| 0200014. 83a 6.75% 1986, 1988 CARVM DEF | 1,681,853 | XXX | 1,681,853 | XXX | |
| 0200015. 83a 6.75% 1996-1997 IMM | 205,407 | XXX | 205,407 | XXX | |
| 0200016. 83a 7% 1993 IMM | 50,374 | XXX | 50,374 | XXX | |
| 0200017. 83a 7.25% 1995 IMM | 31,040 | XXX | 10,883 | XXX | 20,157 |
| 0200018. 83a 7.75% 1992 IMM | 23,248 | XXX | 9,795 | XXX | 13,453 |
| 0200019. 83a 5.25% 1994, 1996-1997 CARVM DEF | 9,888,858 | XXX | 9,888,858 | XXX | |
| 0200020. 83a 5.5% 1993 CARVM DEF | 2,347,330 | XXX | 2,347,330 | XXX | |
| 0200021. 83a 5.75% 1995 CARVM DEF | 3,005,165 | XXX | 3,005,165 | XXX | |
| 0200022. 83a 6% 1992 CARVM DEF | 1,896,527 | XXX | 1,896,527 | XXX | |
| 0200023. 83a 6.25% 1987, 1990-1991 CARVM DEF | 3,590,181 | XXX | 3,590,181 | XXX | |
| 0200024. 83a 8% 1984-1985 CARVM DEF | 2,892,134 | XXX | 2,892,134 | XXX | |
| 0200025. A-1949 3% 1951 CARVM DEF | 63,523 | XXX | 63,523 | XXX | |
| 0200026. A2000 4.25% 2012 IMM | 37,519 | XXX | 37,519 | XXX | |
| 0200027. A2000 4.5% 2014 IMM | 64,316 | XXX | | XXX | 64,316 |
| 0200028. A2000 6.75% 2001 IMM | 58,817 | XXX | 58,817 | XXX | |
| 0200029. A2000 7% 2000 IMM | 7,696 | XXX | | XXX | 7,696 |
| 0200030. A2000 5.25% 2001 CARVM DEF | 466,872 | XXX | 466,872 | XXX | |
| 0200031. A2000 5.5% 2000 CARVM DEF | 766,239 | XXX | 766,239 | XXX | |
| 0200032. A2000 PROJ (to 2020) 3% 2004 - NB DEF | 106,633,415 | XXX | 106,633,415 | XXX | |
| 0200033. A2000 PROJ (to 2020) 4% 1998 - 2004 DEF | 21,417,381 | XXX | 21,417,381 | XXX | |
| 0299997. Totals (Gross) | 162,542,755 | XXX | 162,380,112 | XXX | 162,643 |
| 0299998. Reinsurance ceded | | XXX | | XXX | |
| 0299999. Annuities: Totals (Net) | 162,542,755 | XXX | 162,380,112 | XXX | 162,643 |
| 0300001. 1937 SA 3.5% (-3, -8) - 1985 | 118,770 | | 114,037 | | 4,733 |
| 0300002. 1983 GAM 5% 1998 - NB | 2,404,832 | | | | 2,404,832 |
| 0300003. 1983 Table 'a' (M,F) 4% - 1997 | 1,324,434 | | 136,693 | | 1,187,741 |
| 0300004. 1994 GAR (M,F) 5% 1998 - NB | 1,703,749 | | | | 1,703,749 |
| 0300005. 2012 IAR 3.75% IY 2017 | 111,336 | | 111,336 | | |
| 0300006. 2012 IAR 4.00% IY 2015-2016 | 1,273,152 | | 1,273,152 | | |
| 0300007. 2012 IAR 4.50% IY 2014 | 150,692 | | 150,692 | | |
| 0300008. 2012 IAR VM-22 Non-Jumbo 2% - 2.49% IY 2018-2022 | 2,026,273 | | 2,026,273 | | |
| 0300009. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% IY 2018-2021 | 23,529 | | 23,529 | | |
| 0300010. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% IY 2018-2022 | 1,468,427 | | 1,468,427 | | |
| 0300011. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% IY 2018-2022 | 462,785 | | 462,785 | | |
| 0300012. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% IY 2018-2022 | 2,099,334 | | 2,099,334 | | |
| 0300013. 2012 IAR VM-22 Non-Jumbo 4% - 4.49% IY 2018-2022 | 1,255,937 | | 1,255,937 | | |
| 0300014. 2012IAR 1.25% 2022 | 233,703 | | 233,703 | | |
| 0300015. 2012IAR 1.5% 2021 | 342,933 | | 342,933 | | |
| 0300016. 2012IAR 2.25% 2018 | 167,755 | | 167,755 | | |
| 0300017. 2012IAR 3.75% 2017 | 173,440 | | 173,440 | | |
| 0300018. 2012IAR 4% 2015-2016, 2019 | 69,708 | | 69,708 | | |
| 0300019. 71 IAM 11.25% 1983 | 5,682 | | 5,682 | | |
| 0300020. 71 IAM 6.0% 1975 - 1978 | 4,815 | | 4,815 | | |
| 0300021. 71 IAM 7.5% 1980 - 1982 | 5,557 | | 5,557 | | |
| 0300022. 83a 11.25% 1984 | 1,365 | | 1,365 | | |
| 0300023. 83a 6.25% 1998 - 1999 | 62,464 | | 62,464 | | |
| 0300024. 83a 6.5% 1994 | 7,014 | | 7,014 | | |
| 0300025. 83a 6.75% 1996 - 1997 | 30,643 | | 30,643 | | |
| 0300026. 83a 7.0% 1993 | 30,725 | | 30,725 | | |
| 0300027. 83a 7.75% 1992 | 48,393 | | 48,393 | | |
| 0300028. 83a 8.0% 1987, 1990 -1991 | 7,650 | | 7,650 | | |
| 0300029. 83a 8.75% 1988 - 1989 | 36,233 | | 36,233 | | |
| 0300030. 83a 9.25% 1986 | 4,720 | | 4,720 | | |
| 0300031. 83a 11.0% 1985 | 2,351 | | 2,351 | | |
| 0300032. A2000 6.75% 2001 | 100,807 | | 100,807 | | |
| 0300033. A2000 (M,F) 4% 1996 - 2014 | 4,154,897 | | 2,915,038 | | 1,239,859 |
| 0300034. A2000 4.5% 2014 | 18,283 | | 18,283 | | |
| 0300035. a-1949 3% NLP, 1951-1958 | 2,454 | | 2,454 | | |
| 0300036. a-1949 3.5% NLP, 1937, 1960-1974 | 8,545 | | 8,545 | | |
| 0399997. Totals (Gross) | 19,943,386 | | 13,402,472 | | 6,540,914 |
| 0399998. Reinsurance ceded | | | | | |
| 0399999. SCWLC: Totals (Net) | 19,943,386 | | 13,402,472 | | 6,540,914 |
| 0400001. 1959 ADB and 1958 CSO 2.5% 1965 - 1986 | 2,663,075 | | 2,663,075 | | |
| 0400002. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005 | 252 | | 252 | | |
| 0400003. 1959 ADB and 1980 CSO-B 4% 1986 - 2005 | 1,023,169 | | 1,023,169 | | |
| 0400004. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - NB | 344,030 | | 343,915 | | 116 |
| 0400005. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 - NB | 23,262 | | 23,262 | | |
| 0400006. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012 | 314,539 | | 314,539 | | |
| 0400007. 1959 ADB and 2017 CSO-Unisex 3% | 32,819 | | 32,819 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0400008. 1959 ADB and 2017 CSO-Unisex 3.25% | 1,336 | | 1,336 | | |
| 0400009. 1959 ADB and 2017 CSO-Unisex 3.5% | 36,833 | | 36,833 | | |
| 0400010. 1959 ADB and 2017 CSO-Unisex 3.75% | 4,044 | | 4,044 | | |
| 0400011. INTERCO and 1941 CSO 2.5% 1948 - 1965 | 292,210 | | 292,210 | | |
| 0400012. INTERCO and AE 3% - 1948 | 522 | | 522 | | |
| 0499997. Totals (Gross) | 4,736,091 | | 4,735,975 | | 116 |
| 0499998. Reinsurance ceded | 1,990 | | 1,990 | | |
| 0499999. Accidental Death Benefits: Totals (Net) | 4,734,101 | | 4,733,985 | | 116 |
| 0500001. 100% Class III @ 1941 CSO 2.5%-6 Month W P 1950 - 1964 | 7 | | 7 | | |
| 0500002. 1952 INTERCO/1958 CSO Var. Rates 1966-1988 | 24,433 | | 24,433 | | |
| 0500003. 1952 INTERCO/1980 CSO Var. Rates 1988 - NB | 314,662 | | 314,662 | | |
| 0500004. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6 Month WP 1964 - 1971 | 2,936 | | 2,936 | | |
| 0500005. 1952 Period 2 Benefit-5, 1958 CSO 3%-6 Month WP 1971 - 1986 | 154,373 | | 154,373 | | |
| 0500006. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6 Month WP 1986 - 2006 | 41,702,012 | | 41,702,012 | | |
| 0500007. 1952 Period 2 Benefit-5, 2001 CSO-B 3.5%-6 Month WP 2013 - 2019 | 52,615,676 | | 52,590,571 | | 25,104 |
| 0500008. 1952 Period 2 Benefit-5, 2001 CSO-B 3.75%-6 Month WP 2013 - 2019 | 1,100,726 | | 1,100,726 | | |
| 0500009. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6 Month WP 2006 - 2012 | 49,327,663 | | 49,327,663 | | |
| 0500010. 1952 Period 2 Benefit-5, 2017 CSO-B 3%-6 Month WP 2021 - NB | 6,159,209 | | 6,157,592 | | 1,617 |
| 0500011. 1952 Period 2 Benefit-5, 2017 CSO-B 3.25%-6 Month WP 2021 - NB | 232,737 | | 232,737 | | |
| 0500012. 1952 Period 2 Benefit-5, 2017 CSO-B 3.5%-6 Month WP 2017 - 2020 | 8,338,988 | | 8,337,139 | | 1,849 |
| 0500013. 1952 Period 2 Benefit-5, 2017 CSO-B 3.75%-6 Month WP 2017 - 2020 | 185,593 | | 185,593 | | |
| 0500014. 1952 Period 2 Benefit-5, 2017 CSO-B 4%-6 Month WP 2006 - 2012 | 59,848 | | 59,848 | | |
| 0599997. Totals (Gross) | 160,218,863 | | 160,190,292 | | 28,570 |
| 0599998. Reinsurance ceded | 12,160,673 | | 12,160,673 | | |
| 0599999. Disability-Active Lives: Totals (Net) | 148,058,190 | | 148,029,620 | | 28,570 |
| 0600001. 1952 Benefits 5 3% 1971 - 1986 | 3,087,624 | | 3,087,624 | | |
| 0600002. 1952 Benefits 5 3% 2021 - NB | 4,030,244 | | 4,030,244 | | |
| 0600003. 1952 Benefits 5 3.25% 2021 - NB | 554,934 | | 554,934 | | |
| 0600004. 1952 Benefits 5 3.5% 2013 - NB | 34,992,244 | | 34,992,244 | | |
| 0600005. 1952 Benefits 5 3.75% 2013 - NB | 1,817,581 | | 1,817,581 | | |
| 0600006. 1952 Benefits 5 4% 1986 - 2005 | 85,122,491 | | 85,122,491 | | |
| 0600007. 1952 Benefits 5 4% 2005 - 2012 | 44,548,866 | | 44,548,866 | | |
| 0600008. 1952 Benefits 5 and 4 2.5% 1964 - 1971 | 46,861 | | 46,861 | | |
| 0600009. 1952 INTERCO DIS /1941 CSO NLP 2.5% | 2,091 | | 2,091 | | |
| 0600010. 1952 INTERCO/1958 CSO Var. Rates | 1,313,031 | | 1,313,031 | | |
| 0600011. Class III 90 Day Table 2.5% 1948 - 1964 | 6,345 | | 6,345 | | |
| 0600012. Extended Death Benefit | 233,980,375 | | 315 | | 233,980,060 |
| 0699997. Totals (Gross) | 409,502,687 | | 175,522,627 | | 233,980,060 |
| 0699998. Reinsurance ceded | 9,203,357 | | 9,203,357 | | |
| 0699999. Disability-Disabled Lives: Totals (Net) | 400,299,330 | | 166,319,270 | | 233,980,060 |
| 0700001. For excess of valuation net premium over gross premium on respective policies, computed according to standard of valuation required by this state. | 57,260,193 | | 57,260,193 | | |
| 0700002. For surrender values in excess of reserves otherwise required and carried in this schedule | 347,380,518 | | 347,380,518 | | |
| 0700003. Group Conversion | 13,471,071 | | 13,471,071 | | |
| 0700004. Guaranteed Issue Option Type Post Election Reserve | 1,383,756 | | 1,383,756 | | |
| 0700005. Guaranteed Issue Option Type Pre Election Reserve | 21,357,398 | | 21,357,398 | | |
| 0700006. Long Term Care Rider (Active) | 26,527,271 | | 26,527,271 | | |
| 0700007. Long Term Care Rider on Claim | 101,798 | | 101,798 | | |
| 0700008. Minimum Death Benefit Guarantee | 335,762 | | 335,762 | | |
| 0700009. NYS Excess Reserve over VM-20 | 42,654,778 | | 42,654,778 | | |
| 0700010. Non-deduction of deferred fractional premiums or return of premiums at the death | 3,382,982 | | 271,404 | | 3,111,578 |
| 0700011. Post Term Conversion | 84,588,917 | | 84,588,917 | | |
| 0700012. Substandard Extra (including Flat Extra) | 151,783,155 | | 151,783,155 | | |
| 0700013. Term Pre Conversion | 383,444,755 | | 383,444,755 | | |
| 0799997. Totals (Gross) | 1,133,672,354 | | 1,130,560,776 | | 3,111,578 |
| 0799998. Reinsurance ceded | 19,901,044 | | 19,898,969 | | 2,075 |
| 0799999. Miscellaneous Reserves: Totals (Net) | 1,113,771,310 | | 1,110,661,807 | | 3,109,503 |
| 9999999. Totals (Net) - Page 3, Line 1 | 50,016,167,895 | | 49,385,973,575 | | 630,194,319 |

(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 $ ; 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.
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.

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 [ ] No [ X ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
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 [ ] No [ X ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? 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 [ ] No [ X ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $
9.2 State the amount of reserves established for this business: $
9.3 Identify where the reserves are reported in the blank:

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

| 1 | Valuation Basis | | 4 |
|---|---|---|---|
| | 2 | 3 | |
| Description of Valuation Class | Changed From | Changed To | Increase in Actuarial Reserve Due to Change |
| Claim Reserves | 1985 CIDC Mod Various | 1985 CIDC Mod Various | 20,676,584 |
| 0199999. Subtotal (Page 7, Line 6) | XXX | XXX | 20,676,584 |
| | | | |
| | | | |
| | | | |
| | | | |
| 9999999 - Total (Column 4, only) | | | 20,676,584 |

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

| | 1 | Comprehensive | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| **ACTIVE LIFE RESERVE** | | | | | | | | | | | | | |
| 1. Unearned premium reserves | 71,803,131 | 53,313 | | | 77,212 | 1,166,636 | | | | | 70,496,670 | | 9,300 |
| 2. Additional contract reserves (b) | 618,009,662 | | | | | | | | | | 573,413,897 | | 44,595,765 |
| 3. Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 4. Reserve for future contingent benefits | | | | | | | | | | | | | |
| 5. Reserve for rate credits | | | | | | | | | | | | | |
| 6. Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 7. Totals (Gross) | 689,812,793 | 53,314 | | | 77,212 | 1,166,636 | | | | | 643,910,567 | | 44,605,065 |
| 8. Reinsurance ceded | 140,510,948 | | | | | | | | | | 139,198,123 | | 1,312,825 |
| 9. Totals (Net) | 549,301,845 | 53,314 | | | 77,212 | 1,166,636 | | | | | 504,712,444 | | 43,292,240 |
| **CLAIM RESERVE** | | | | | | | | | | | | | |
| 10. Present value of amounts not yet due on claims | 6,450,517,254 | 12,680,653 | | | | | | | | | 6,437,836,601 | | |
| 11. Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 12. Reserve for future contingent benefits | | | | | | | | | | | | | |
| 13. Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 14. Totals (Gross) | 6,450,517,254 | 12,680,653 | | | | | | | | | 6,437,836,601 | | |
| 15. Reinsurance ceded | 1,979,503,580 | | | | | | | | | | 1,979,503,580 | | |
| 16. Totals (Net) | 4,471,013,673 | 12,680,653 | | | | | | | | | 4,458,333,021 | | |
| 17. TOTAL (Net) | 5,020,315,519 | 12,733,966 | | | 77,212 | 1,166,636 | | | | | 4,963,045,464 | | 43,292,240 |
| 18. TABULAR FUND INTEREST | 160,968,260 | 474,352 | | | | | | | | | 158,851,354 | | 1,642,554 |
| 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.

## Valuation Standards Used in Calculating Reserves

## For Exhibit 6, Line 2

| Basis | Method |
|---|---|
| 1964 CDT with 1958 C.S.O. @ 4.00% | 1 Year Pre Term |
| 1964 CDT with 1958 C.S.O. @ 4.00% | 2 Year Pre Term |
| 1964 CDT with 1958 C.S.O. @ 4.50% | 1 Year Pre Term |
| 1964 CDT with 1958 C.S.O. @ 4.50% | 2 Year Pre Term |
| 1964 CDT with 1980 C.S.O. @ 4.50% | 2 Year Pre Term |
| 1964 CDT with 1980 C.S.O. @ 5.50% | 1 Year Pre Term |
| 1964 CDT with 1980 C.S.O. @ 5.50% | 2 Year Pre Term |
| 1964 CDT with 1980 C.S.O. @ 6.00% | 1 Year Pre Term |
| 1964 CDT with 1980 C.S.O. @ 6.00% | 2 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 4.00% | 2 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 4.50% | 2 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 4.50% | 1 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 5.00% | 1 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 5.00% | 2 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 5.50% | 2 Year Pre Term |
| 1985 CIDA with 1980 C.S.O. @ 6.00% | 2 Year Pre Term |
| 1985 CIDA with 2001 C.S.O. @ 3.50% | 2 Year Pre Term |
| 1985 CIDA with 2001 C.S.O. @ 4.00% | 2 Year Pre Term |
| 1985 CIDA with 2001 C.S.O. @ 3.00% | 2 Year Pre Term |
| 2013 IDIVT with 2017 C.S.O. @ 3.50% | 2 Year Pre Term |
| 2013 IDIVT with 2017 C.S.O. @ 3.00% | 2 Year Pre Term |
| 56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1958 C.S.O @ 4.50% | 2 Year Pre Term |
| 56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 6.00% | 2 Year Pre Term |
| 1926 Intercompany with 1960 CSG 4.5% | NLP |

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 4,466,595,533 | 3,977,846,735 | 7,662,937 | 369,618,748 | 89,436,771 | 22,030,343 |
| 2. Deposits received during the year | 3,860,229,543 | 3,757,800,000 | 1,894,924 | 98,710,073 | 1,715,465 | 109,081 |
| 3. Investment earnings credited to the account | 18,243,758 | 6,747,096 | 252,496 | 7,246,828 | 3,181,429 | 815,909 |
| 4. Other net change in reserves | 50,485,388 | 50,485,388 | | | | |
| 5. Fees and other charges assessed | 46,167 | | | | | 46,167 |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 3,390,509,099 | 3,262,100,000 | 1,806,362 | 118,386,733 | 7,444,728 | 771,276 |
| 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) (a) | 5,004,998,956 | 4,530,779,219 | 8,003,995 | 357,188,916 | 86,888,937 | 22,137,890 |
| 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) | 5,004,998,956 | 4,530,779,219 | 8,003,995 | 357,188,916 | 86,888,937 | 22,137,890 |

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 662,700,000
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $ 662,700,000
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 1,325,400,000

# 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 | 404,000 | | 404,000 | | | | | | | | |
| 1.2 Reinsurance assumed | 5,123,618 | | 981,331 | | | | 229,500 | | 3,912,786 | | |
| 1.3 Reinsurance ceded | | | | | | | | | | | |
| 1.4 Net | 5,527,618 | | 1,385,331 | | | | 229,500 | | 3,912,786 | | |
| 2. In course of settlement: | | | | | | | | | | | |
| 2.1 Resisted 2.11 Direct | 525,000 | | 525,000 | | | | | | | | |
| 2.12 Reinsurance assumed | | | | | | | | | | | |
| 2.13 Reinsurance ceded | | | | | | | | | | | |
| 2.14 Net | 525,000 | | (b) 525,000 | (b) | | (b) | (b) | | | | |
| 2.2 Other 2.21 Direct | 401,183,314 | | 239,423,713 | 564,374 | | | 98,649,659 | | 52,491,145 | | 10,054,423 |
| 2.22 Reinsurance assumed | 21,266,433 | | 7,497,831 | | | | | | | | 13,768,602 |
| 2.23 Reinsurance ceded | 50,357,930 | | 40,178,659 | | | | | | 124,848 | | 10,054,423 |
| 2.24 Net | 372,091,817 | | (b) 206,742,885 | (b) 564,374 | | (b) | (b) 98,649,659 | | (b) 52,366,297 | (b) | (b) 13,768,602 |
| 3. Incurred but unreported: | | | | | | | | | | | |
| 3.1 Direct | 410,277,795 | | 65,540,706 | | | | 97,228,211 | | 241,507,448 | | 6,001,429 |
| 3.2 Reinsurance assumed | 13,689,540 | | 1,054,773 | | | | | | 6,523,655 | | 6,111,112 |
| 3.3 Reinsurance ceded | 11,201,937 | | 9,258,820 | | | | 31,203 | | 446,293 | | 1,465,621 |
| 3.4 Net | 412,765,398 | | (b) 57,336,659 | (b) | | (b) | (b) 97,197,008 | | (b) 247,584,810 | (b) | (b) 10,646,921 |
| 4. TOTALS 4.1 Direct | 812,390,109 | | 305,893,419 | 564,374 | | | 195,877,870 | | 293,998,593 | | 16,055,852 |
| 4.2 Reinsurance assumed | 40,079,590 | | 9,533,935 | | | | 229,500 | | 10,436,441 | | 19,879,715 |
| 4.3 Reinsurance ceded | 61,559,867 | | 49,437,479 | | | | 31,203 | | 571,141 | | 11,520,044 |
| 4.4 Net | 790,909,832 | (a) | (a) 265,989,875 | 564,374 | | | (a) 196,076,167 | | 303,863,893 | | 24,415,523 |

(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 $ .....23,971,906 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 $ ..... 1,502,822,230 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ .....12,860,653 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 | 4,311,428,678 | | 1,186,328,123 | 1,564,785 | 1,482,114 | | 559,551,152 | 1,366,249 | 2,294,123,886 | | 267,012,369 |
| 1.2 Reinsurance assumed | 341,069,830 | | 38,791,923 | | | | 617,718 | | 347,703 | | 301,312,487 |
| 1.3 Reinsurance ceded | 696,483,619 | | 161,098,750 | | | | 295,744,240 | | 7,355,460 | | 232,285,169 |
| 1.4 Net | (d) 3,956,014,890 | | 1,064,021,297 | 1,564,785 | 1,482,114 | | 264,424,629 | 1,366,249 | 2,287,116,129 | | 336,039,687 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 812,390,109 | | 305,893,419 | 564,374 | | | 195,877,870 | | 293,998,593 | | 16,055,852 |
| 2.2 Reinsurance assumed | 40,079,590 | | 9,533,935 | | | | 229,500 | | 10,436,441 | | 19,879,715 |
| 2.3 Reinsurance ceded | 61,559,867 | | 49,437,479 | | | | 31,203 | | 571,141 | | 11,520,044 |
| 2.4 Net | 790,909,832 | | 265,989,875 | 564,374 | | | 196,076,167 | | 303,863,893 | | 24,415,523 |
| 3. Amounts recoverable from reinsurers December 31, current year | 125,530,530 | | 10,303,087 | | | | 113,065,981 | | 2,161,463 | | |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 805,686,900 | | 316,497,765 | 775,505 | | | 199,843,813 | | 271,548,921 | | 17,020,895 |
| 4.2 Reinsurance assumed | 32,485,993 | | 3,444,704 | | | | 27,000 | | 10,288,187 | | 18,726,102 |
| 4.3 Reinsurance ceded | 59,295,090 | | 45,620,912 | | | | 21,611 | | 625,480 | | 13,027,087 |
| 4.4 Net | 778,877,803 | | 274,321,557 | 775,505 | | | 199,849,202 | | 281,211,628 | | 22,719,911 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 97,415,986 | | 17,155,331 | | | | 79,162,991 | | 1,097,665 | | |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 4,318,131,888 | | 1,175,723,777 | 1,353,654 | 1,482,114 | | 555,585,209 | 1,366,249 | 2,316,573,558 | | 266,047,326 |
| 6.2 Reinsurance assumed | 348,663,428 | | 44,881,154 | | | | 820,218 | | 495,957 | | 302,466,099 |
| 6.3 Reinsurance ceded | 726,862,940 | | 158,063,073 | | | | 329,656,822 | | 8,364,919 | | 230,778,127 |
| 6.4 Net | 3,939,932,376 | | 1,062,541,859 | 1,353,654 | 1,482,114 | | 226,748,605 | 1,366,249 | 2,308,704,596 | | 337,735,299 |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,496,857 in Line 1.1, $ 1,496,857 in Line 1.4.
$ 1,496,857 in Line 6.1, and $ 1,496,857 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>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 | 6,614,149 | 6,602,424 | (11,726) |
| 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 | 1,083,369 | 1,348,769 | 265,400 |
| 7. | Derivatives (Schedule DB) | | | |
| 8. | Other invested assets (Schedule BA) | 2,676,162 | 2,665,957 | (10,205) |
| 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) | 10,373,680 | 10,617,150 | 243,469 |
| 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 | 24,154,738 | 27,027,602 | 2,872,863 |
| | 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 | 110,394 | | (110,394) |
| | 16.2 Funds held by or deposited with reinsured companies | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. | Amounts receivable relating to uninsured plans | 613,572 | 1,114,029 | 500,457 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 | Net deferred tax asset | | | |
| 19. | Guaranty funds receivable or on deposit | | | |
| 20. | Electronic data processing equipment and software | 41,658,840 | 41,935,650 | 276,809 |
| 21. | Furniture and equipment, including health care delivery assets | 7,466,169 | 9,314,112 | 1,847,943 |
| 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 | 17,356,308 | 16,182,700 | (1,173,608) |
| 25. | Aggregate write-ins for other than invested assets | 112,247,853 | 54,738,801 | (57,509,053) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 213,981,555 | 160,930,042 | (53,051,513) |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 213,981,555 | 160,930,042 | (53,051,513) |
| | **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 asset - pension plan | 60,812,153 | | (60,812,153) |
| 2502. | Leasehold improvements | 36,245,388 | 39,409,978 | 3,164,590 |
| 2503. | Miscellaneous receivables | 15,190,313 | 15,328,823 | 138,510 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 112,247,853 | 54,738,801 | (57,509,053) |

# NOTES TO FINANCIAL STATEMENTS

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

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the years ended December 31, 2022 and 2021.

| | SSAP # | F/S Page | F/S Line # | 2022 | 2021 |
|---|---|---|---|---|---|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 2) | SSAP #1 | 4 | 35 | $ 14,470,413 | $ 223,166,430 |
| (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | | |
| Impact on deferred premiums | SSAP #1 | 4 | 35 | $ (5,745,139) | $ (6,197,520) |
| Impact on admitted unearned premiums/allowances | SSAP #1 | | | $ 2,271,623 | $ 3,429,138 |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| | | | | $ - | $ - |
| | | | | $ - | $ - |
| (4) NAIC SAP (1-2-3=4) | SSAP #1 | 4 | 35 | $ 17,943,929 | $ 225,934,812 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | SSAP #1 | 3 | 38 | $ 8,845,421,645 | $ 8,588,950,717 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| Impact on deferred premiums | SSAP #1 | 3 | 38 | $ 132,924,990 | $ 138,670,129 |
| Impact on admitted unearned premiums/allowances | SSAP #1 | | | $ (55,637,487) | $ (57,909,110) |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | SSAP #1 | 3 | 38 | $ 8,768,134,142 | $ 8,508,189,698 |

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

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

C. Accounting Policy

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

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

In addition, the Company uses the following accounting policies:

(1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income. SVO identified bond exchange traded funds are carried at fair value.

(3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.

(8) Joint ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

# NOTES TO FINANCIAL STATEMENTS

(9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.

(10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts."

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(13) The Company does not have pharmaceutical rebate receivables.

D. Going Concern

Not applicable.

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

During 2022, the Company identified a waiver of premium overstatement relating to prior years. A correction was recorded to decrease "Aggregate reserve for life contracts" in Liabilities, Surplus and Other Funds and increase "Premiums and considerations" in Assets by $11,739,668 and $1,295,812, respectively, and increase "Unassigned funds (surplus)" in Liabilities, Surplus and Other Funds by $10,443,856

**NOTE 3 Business Combinations and Goodwill**

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

Not applicable.

**NOTE 4 Discontinued Operations**

Not applicable.

**NOTE 5 Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2022 were:

Commercial loans 6.00% and 3.75% respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 73.885%.

(3) None.

# 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:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | $ - | $ - | $ - | $ - | $ - | $ 5,993,792,375 | $ 5,993,792,375 |
| (b) 30 - 59 Days Past Due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (c) 60 - 89 Days Past Due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (d) 90 - 179 Days Past Due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (e) 180+ Days Past Due | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 2. Accruing Interest 90 - 179 Days Past Due | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Interest Accrued | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Interest Accrued | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (b) Number of Loans | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| (c) Percent Reduced | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded Investment | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Prior Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | $ - | $ - | $ - | $ - | $ 5,329,797,619 | $ - | $ 5,329,797,619 |
| (b) 30 - 59 Days Past Due | | | | | | | |
| (c) 60 - 89 Days Past Due | | | | | | | |
| (d) 90 - 179 Days Past Due | | | | | | | |
| (e) 180+ Days Past Due | | | | | | | |
| Due | | | | | | | |
| (a) Recorded Investment | | | | | | | |
| (b) Interest Accrued | | | | | | | |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | | | | | | | |
| (b) Interest Accrued | | | | | | | |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | | | | | | | |
| (b) Number of Loans | | | | | | | |
| (c) Percent Reduced | | | | | | | |
| 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| (a) Recorded Investment | | | | | | | |

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

None.

(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:

None.

(7) Allowance for credit losses:

None.

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

None.

(9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts:

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

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses BVAL pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) Not Applicable.

(3) Not Applicable.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

| | |
|---|---|
| 1. Less than 12 Months | $ 183,023,032 |
| 2. 12 Months or Longer | $ 103,661,157 |

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

| | |
|---|---|
| 1. Less than 12 Months | $ 1,639,225,032 |
| 2. 12 Months or Longer | $ 539,185,062 |

# NOTES TO FINANCIAL STATEMENTS

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

(8) Not Applicable.

(9) Not Applicable.

(10) Not Applicable.

(11) Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

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

(2) Type of Repo Trades Used
Not applicable.

(3) Original (Flow) & Residual Maturity
Not applicable.

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing
Not applicable.

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation
Not applicable.

(7) Collateral Provided – Secured Borrowing
Not applicable.

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity
Not applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing
Not applicable.

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)
Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

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

(2) Type of Repo Trades Used
Not applicable.

(3) Original (Flow) & Residual Maturity
Not applicable.

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

(5) Securities "Sold" Under Repo – Sale
Not applicable.

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

(7) Proceeds Received – Sale
Not applicable.

# NOTES TO FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation
Not applicable.

(9) Recognized Forward Resale Commitment
Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

(1) The Company recorded no impairments for Real Estate as of December 31, 2022.

(2) The Company has no real estate properties classified as held for sale as of December 31, 2022.

(3) Not applicable.

(4) Not applicable.

(5) None

K. Low Income Housing tax Credits (LIHTC)

(1) As of December 31, 2022, the Company has invested in the following LIHTC's; $14,221,442 in the USB LIHTC Fund, $7,139,602 in the Aegon LIHTC Fund 55, $5,546,853 in the AEP Affordable Housing Fund 2021, $14,542,184 in the R4 Housing Partners X LP Fund, $380,368 in the R4 Housing Partners XVI, $15,258,855 in the CREA Corporate Tax Credit Fund 66, LLC Fund, ($1,388,098) in the CREA Corporate Tax Credit Fund 85, and $10,988,580 in Georgia Tax Credit fund XVII Fund and $2,058,144 in the Red Stone Equity Fund 95 limited partnership and $473,438 in the CREA CorporateTax Credit Fund 91 LP.

(2) $14,995,174 of tax benefits was recognized during the year.

(3) The balance of the investment recognized in the statement of financial position for the reporting period is $69,140,368

(4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).

(5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:

a. (1) The name of each partnership or limited liability entity and percentage of ownership – Not Applicable

(2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities – Not Applicable

(3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. non-admitted goodwill or other non-admitted assets) – Not Applicable

(4) The accounting treatment of the difference. – Not Applicable

b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. – Not Applicable

c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. – Not Applicable

(6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write-down:

a. A description of the impaired assets and the facts and circumstances leading to the impairment. – Not Applicable

b. The amount of the impairment and how fair value was determined. – Not Applicable

(7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | $ - | $ - | $ - | $ - | $ - | | $ - |
| b. Collateral held under security lending agreements | $ - | $ - | $ - | $ - | $ - | | $ - |
| c. Subject to repurchase agreements | $ - | $ - | $ - | $ - | $ - | | $ - |
| d. Subject to reverse repurchase agreements | $ - | $ - | $ - | $ - | $ - | | $ - |
| e. Subject to dollar repurchase agreements | $ - | $ - | $ - | $ - | $ - | | $ - |
| f. Subject to dollar reverse repurchase agreements | $ - | $ - | $ - | $ - | $ - | | $ - |
| g. Placed under option contracts | $ - | $ - | $ - | $ - | $ - | | $ - |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | $ - | $ - | $ - | $ - | $ - | | $ - |
| i. FHLB capital stock | $ 39,176,300 | $ - | $ - | $ - | $ 39,176,300 | $ 34,578,400 | $ 4,597,900 |
| j. On deposit with states | $ 4,114,068 | $ - | $ - | $ - | $ 4,114,068 | $ 4,011,880 | $ 102,188 |
| k. On deposit with other regulatory bodies | $ - | $ - | $ - | $ - | $ - | | $ - |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | $ 949,822,492 | $ - | $ - | $ - | $ 949,822,492 | $ 743,639,887 | $ 206,182,605 |
| m. Pledged as collateral not captured in other categories | $ 21,999,727 | $ - | $ - | $ - | $ 21,999,727 | $ 49,004,277 | $ (27,004,550) |
| n. Other restricted assets | $ - | $ - | $ - | $ - | $ - | | $ - |
| o. Total Restricted Assets (Sum of a through n) | $ 1,015,112,587 | $ - | $ - | $ - | $ 1,015,112,587 | $ 831,234,444 | $ 183,878,143 |

(a) Subset of Column 1

(b) Subset of Column 3

# NOTES TO FINANCIAL STATEMENTS

| Restricted Asset Category | Current Year 8 Total Non-admitted Restricted | 9 Total Admitted Restricted (5 minus 8) | Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c) | 11 Admitted Restricted to Total Admitted Assets (d) |
|---|---|---|---|---|
| a. Subject to contractual obligation for which liability is not shown | $ - | $ - | 0.000% | 0.000% |
| b. Collateral held under security lending agreements | $ - | $ - | 0.000% | 0.000% |
| c. Subject to repurchase agreements | $ - | $ - | 0.000% | 0.000% |
| d. Subject to reverse repurchase agreements | $ - | $ - | 0.000% | 0.000% |
| e. Subject to dollar repurchase agreements | $ - | $ - | 0.000% | 0.000% |
| f. Subject to dollar reverse repurchase agreements | $ - | $ - | 0.000% | 0.000% |
| g. Placed under option contracts | $ - | $ - | 0.000% | 0.000% |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | $ - | $ - | 0.000% | 0.000% |
| i. FHLB capital stock | $ - | $ 39,176,300 | 0.051% | 0.052% |
| j. On deposit with states | $ - | $ 4,114,068 | 0.005% | 0.005% |
| k. On deposit with other regulatory bodies | $ - | $ - | 0.000% | 0.000% |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | $ - | $ 949,822,492 | 1.246% | 1.250% |
| m. Pledged as collateral not captured in other categories | $ - | $ 21,999,727 | 0.029% | 0.029% |
| n. Other restricted assets | $ - | $ - | 0.000% | 0.000% |
| o. Total Restricted Assets (Sum of a through n) | $ - | $ 1,015,112,587 | 1.332% | 1.336% |

(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)

| Description of Assets | Gross (Admitted & Nonadmitted) Restricted, Current Year 1 Total General Account (G/A) | 2 G/A Supporting S/A Activity (a) | 3 Total Separate Account (S/A) Restricted Assets | 4 S/A Assets Supporting G/A Activity (b) | 5 Total (1 plus 3) | 6 Total From Prior Year | 7 Increase/ (Decrease) (5 minus 6) | 8 Total Current Year Admitted Restricted | Percentage 9 Gross (Admitted & Non-admitted) Restricted to Total Assets | 10 Admitted Restricted to Total Admitted Assets |
|---|---|---|---|---|---|---|---|---|---|---|
| US Treasury securities held as futures collateral | $ 21,999,727 | $ - | $ - | $ - | $ 21,999,727 | $ 49,004,277 | $ (27,004,550) | $ - | 0.028% | 0.029% |
| Total (c) | $ 21,999,727 | $ - | $ - | $ - | $ 21,999,727 | $ 49,004,277 | $ (27,004,550) | $ 21,999,727 | 0.029% | 0.029% |

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable.

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

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

| | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|---|---|---|---|
| (1) Assets | | | |
| Currency Swaps | $ 147,928,630 | | $ 147,928,630 |
| Index Participation feature | $ 4,395,079 | | $ 4,395,079 |

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

| | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|---|---|---|---|
| (2) Liabilities | | | |
| Currency Swaps | $ 7,547,265 | $ - | $ 7,547,265 |

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5GI Securities

Not applicable

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

Not applicable

# NOTES TO FINANCIAL STATEMENTS

(2) Settled Short Sale Transactions

Not applicable

Q. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Account |
|---|---|---|
| 1. Number of CUSIPs | 42 | 0 |
| 2. Aggregate Amount of Investment Income | $ 13,710,741 | $ - |

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

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

A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.

B. The Company had the following write downs in 2022:

| | |
|---|---|
| Huron Fund IV, LP | $ 5,714,029 |
| Msouth Equity Partners III, L.P. | $ 1,603,117 |
| StarVest Partners II, LP | $ 3,547,279 |
| CCMP Capital Investors III, LP | $ 3,459,315 |
| Advantage Capital Solar IV | $ 14,734,748 |
| USB RETC Fund 2021-3, LLC | $ 7,644,298 |
| USB RETC Fund 2022-6, LLC | $ 17,993,755 |
| MG Hoosier Clowns, LLC | $ 15,335,705 |
| MG Shad, LLC | $ 6,996,532 |
| RG Mankato Solar, LLC | $ 150,131 |

**NOTE 7 Investment Income**

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

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

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

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

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

B. There were no due and accrued income amounts non-admitted at December 31, 2022.

**NOTE 8 Derivative Instruments**

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

**Currency Indexed:**

A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

B. Reporting entity's objectives for using derivatives
Not Applicable.

C. Changes in fair value are reported in surplus
Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**Foreign currency:**

A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.

B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2022 and 2021, $0 and $0 were reported as derivative assets and miscellaneous liabilities, respectively.

C. Changes in fair value are reported in surplus

D. Derivative contracts with financing premiums
Not Applicable.

# NOTES TO FINANCIAL STATEMENTS

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**Currency swaps:**

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2022, $147,928,630 was reported as derivative assets and $7,547,265 as derivative liabilities.

C. Changes in fair value are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**Equity-indexed futures and options:**

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. S&P equity options are used by the Company as a risk management strategy to reduce the projected dividend liability exposure on its Index Participation Feature ("IPF") which is a rider on certain whole life contracts. The Company uses a combination of short positions (sell) and long positions (purchases) of over-the-counter European call options on the S&P 500 index with expiration of one year to mitigate the dividend liability exposure based on the future return on S&P 500 index for the annual period of the monthly segment being hedged between the guaranteed floor rate and the cap rate on the participating balances. The change in the fair value of the options contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in the amount of the dividend liability.

C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**Treasury Futures:**

A. Treasury futures are used to mitigate the portion of the change in fair value related to a change in interest rates on specifically identified assets acquired by the Company and held in its general account to support the Funding Agreements ("FA") and the specifically identified portion of a liability incurred by the Company pertaining to FA that are issued by the Company to back Medium Term Notes ("MTN") issued by a special purpose entity.

B. The Company enters into short positions (sells) treasury futures contracts prior to the issuance of the FA-MTN in order to lock in the interest rate component of the return of the designated assets at their date of acquisition. When the FA-MTN is issued the Company enters into long position (purchases) treasury futures contracts in order to mitigate the change in the fair value of the designated net liability due to the effects of interest rate changes. For effective hedges, the change in the fair value of the futures contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its FA liability. For ineffective hedges, the change in fair value is recorded as a gain(loss) at the time of issuance.

C. Description of the accounting policies for recognizing (or reasons for not recognizing) and measuring the derivatives used, and when recognized and where those instruments and related gains and losses are reported.

Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

# NOTES TO FINANCIAL STATEMENTS

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**Credit Default Swaps:**

A. The Company has the ability to write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.

B. Credit default swaps are reported at fair value in the statutory balance sheet. As of December 2022, $0 was reported as derivative liability.

C. Changes in fair values are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

**NOTE 9 Income Taxes**

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

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:
1.

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| (a) Gross Deferred Tax Assets | $ 1,696,272,100 | $ 147,653,500 | $ 1,843,925,600 | $ 1,646,437,311 | $ 124,962,320 | $ 1,771,399,631 | $ 49,834,789 | $ 22,691,180 | $ 72,525,969 |
| (b) Statutory Valuation Allowance Adjustment | $ - | $ - | $ - | | | $ - | $ - | $ - | $ - |
| (c) Adjusted Gross Deferred Tax Assets (1a - 1b) | $ 1,696,272,100 | $ 147,653,500 | $ 1,843,925,600 | $ 1,646,437,311 | $ 124,962,320 | $ 1,771,399,631 | $ 49,834,789 | $ 22,691,180 | $ 72,525,969 |
| (d) Deferred Tax Assets Nonadmitted | $ - | $ - | $ - | | | $ - | $ - | $ - | $ - |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d) | $ 1,696,272,100 | $ 147,653,500 | $ 1,843,925,600 | $ 1,646,437,311 | $ 124,962,320 | $ 1,771,399,631 | $ 49,834,789 | $ 22,691,180 | $ 72,525,969 |
| (f) Deferred Tax Liabilities | $ 822,627,391 | $ 253,219,528 | $ 1,075,846,920 | $ 828,075,870 | $ 260,112,735 | $ 1,088,188,605 | $ (5,448,479) | $ (6,893,207) | $ (12,341,685) |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f) | $ 873,644,709 | $ (105,566,029) | $ 768,078,680 | $ 818,361,441 | $ (135,150,415) | $ 683,211,026 | $ 55,283,268 | $ 29,584,386 | $ 84,867,654 |

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

# NOTES TO FINANCIAL STATEMENTS

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

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No.10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2022 and 2021.

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| Admission Calculation Components SSAP No. 101 | | | | | | | | | |
| (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks | $ - | $ 60,764,231 | $ 60,764,231 | $ - | $ 90,280,625 | $ 90,280,625 | $ - | $ (29,516,394) | $ (29,516,394) |
| (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) | $ 726,461,613 | $ 7,083,440 | $ 733,545,053 | $ 682,193,188 | $ - | $ 682,193,188 | $ 44,268,425 | $ 7,083,440 | $ 51,351,865 |
| 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | $ 726,461,613 | $ 7,083,440 | $ 733,545,053 | $ 682,193,188 | $ - | $ 682,193,188 | $ 44,268,425 | $ 7,083,440 | $ 51,351,865 |
| 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | XXX | XXX | $ - | XXX | XXX | | XXX | XXX | $ - |
| (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. | $ 969,810,487 | $ 79,805,829 | $ 1,049,616,316 | $ 964,244,118 | $ 34,681,696 | $ 998,925,813 | $ 5,566,370 | $ 45,124,133 | $ 50,690,503 |
| (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | $ 1,696,272,100 | $ 147,653,500 | $ 1,843,925,600 | $ 1,646,437,306 | $ 124,962,321 | $ 1,771,399,626 | $ 49,834,795 | $ 22,691,179 | $ 72,525,974 |

3.

| | 2022 | 2021 |
|---|---|---|
| a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount. | 970.000% | 997.000% |
| b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | $ 10,274,423,448 | $ 10,023,685,600 |

4.

| | As of End of Current Period | | 12/31/2021 | | Change | |
|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) Ordinary | (4) Capital | (5) (Col. 1 - 3) Ordinary | (6) (Col. 2 - 4) Capital |
| Impact of Tax Planning Strategies: | | | | | | |
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. | | | | | | |
| 1. Adjusted Gross DTAs amount from Note 9A1(c) | $ 1,696,272,100 | $ 147,653,500 | $ 1,646,437,311 | $ 124,962,320 | $ 49,834,789 | $ 22,691,180 |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.000% | 2.700% | 0.000% | 5.100% | 0.000% | -2.400% |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e) | $ 1,696,272,100 | $ 147,653,500 | $ 1,646,437,311 | $ 124,962,320 | $ 49,834,789 | $ 22,691,180 |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0.000% | 2.700% | 0.000% | 5.100% | 0.000% | -2.400% |

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

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

# NOTES TO FINANCIAL STATEMENTS

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

| | (1) As of End of Current Period | (2) 12/31/2021 | (3) (Col. 1 - 2) Change |
|---|---|---|---|
| 1. Current Income Tax | | | |
| (a) Federal | $ (45,857,404) | $ 9,234,369 | $ (55,091,773) |
| (b) Foreign | $ - | | $ - |
| (c) Subtotal (1a+1b) | $ (45,857,404) | $ 9,234,369 | $ (55,091,773) |
| (d) Federal income tax on net capital gains | $ 32,952,807 | $ 71,045,488 | $ (38,092,681) |
| (e) Utilization of capital loss carry-forwards | $ - | | $ - |
| (f) Other | $ - | | $ - |
| (g) Federal and foreign income taxes incurred (1c+1d+1e+1f) | $ (12,904,598) | $ 80,279,857 | $ (93,184,455) |
| 2. Deferred Tax Assets: | | | |
| (a) Ordinary: | | | |
| (1) Discounting of unpaid losses | $ - | | $ - |
| (2) Unearned premium reserve | $ - | | $ - |
| (3) Policyholder reserves | $ 698,639,255 | $ 679,053,425 | $ 19,585,829 |
| (4) Investments | $ - | | $ - |
| (5) Deferred acquisition costs | $ 390,433,811 | $ 358,673,368 | $ 31,760,443 |
| (6) Policyholder dividends accrual | $ 255,269,057 | $ 228,650,662 | $ 26,618,395 |
| (7) Fixed assets | $ 4,204,059 | $ 1,315,247 | $ 2,888,813 |
| (8) Compensation and benefits accrual | $ 120,902,263 | $ 133,033,776 | $ (12,131,513) |
| (9) Pension accrual | $ 97,904,481 | $ 167,729,886 | $ (69,825,405) |
| (10) Receivables - nonadmitted | $ 43,547,155 | $ 32,408,800 | $ 11,138,355 |
| (11) Net operating loss carry-forward | $ - | | $ - |
| (12) Tax credit carry-forward | $ - | | $ - |
| (13) Other | $ 85,372,019 | $ 45,572,147 | $ 39,799,872 |
| (99) Subtotal (sum of 2a1 through 2a13) | $ 1,696,272,100 | $ 1,646,437,311 | $ 49,834,790 |
| (b) Statutory valuation allowance adjustment | $ - | | $ - |
| (c) Nonadmitted | $ - | | $ - |
| (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c) | $ 1,696,272,100 | $ 1,646,437,311 | $ 49,834,790 |
| (e) Capital: | | | |
| (1) Investments | $ 137,663,474 | $ 122,555,320 | $ 15,108,154 |
| (2) Net capital loss carry-forward | $ - | | $ - |
| (3) Real estate | $ - | | $ - |
| (4) Other | $ 9,990,026 | $ 2,407,000 | $ 7,583,026 |
| (99) Subtotal (2e1+2e2+2e3+2e4) | $ 147,653,500 | $ 124,962,320 | $ 22,691,180 |
| (f) Statutory valuation allowance adjustment | $ - | | $ - |
| (g) Nonadmitted | $ - | | $ - |
| (h) Admitted capital deferred tax assets (2e99 - 2f - 2g) | $ 147,653,500 | $ 124,962,320 | $ 22,691,180 |
| (i) Admitted deferred tax assets (2d + 2h) | $ 1,843,925,600 | $ 1,771,399,631 | $ 72,525,969 |
| 3. Deferred Tax Liabilities: | | | |
| (a) Ordinary: | | | |
| (1) Investments | $ 203,993,443 | $ 190,658,029 | $ 13,335,414 |
| (2) Fixed assets | $ - | | $ - |
| (3) Deferred and uncollected premium | $ 243,949,531 | $ 242,092,351 | $ 1,857,180 |
| (4) Policyholder reserves | $ 145,214,142 | $ 161,005,322 | $ (15,791,180) |
| (5) Other | $ 229,470,275 | $ 234,320,168 | $ (4,849,893) |
| (99) Subtotal (3a1+3a2+3a3+3a4+3a5) | $ 822,627,391 | $ 828,075,870 | $ (5,448,479) |
| (b) Capital: | | | |
| (1) Investments | $ 251,826,781 | $ 259,407,718 | $ (7,580,937) |
| (2) Real estate | $ - | | $ - |
| (3) Other | $ 1,392,747 | $ 705,017 | $ 687,730 |
| (99) Subtotal (3b1+3b2+3b3) | $ 253,219,528 | $ 260,112,735 | $ (6,893,207) |
| (c) Deferred tax liabilities (3a99 + 3b99) | $ 1,075,846,920 | $ 1,088,188,605 | $ (12,341,685) |
| 4. Net deferred tax assets/liabilities (2i - 3c) | $ 768,078,680 | $ 683,211,026 | $ 84,867,655 |

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

| | December 31, 2022 | December 31, 2021 | Change |
|---|---|---|---|
| Adjusted gross deferred tax assets | 1,843,925,600 | 1,771,399,631 | $ 72,525,969 |
| Total deferred tax liabilities | 1,075,846,920 | 1,088,188,605 | (12,341,685) |
| Net deferred tax assets (liabilities) | $ 768,078,680 | $ 683,211,026 | 84,867,654 |
| Tax effect of Unrealized gains (losses) | | | (37,231,494) |
| Tax effect of other balance change | | | - |
| Change in net deferred income tax | | | $ 47,636,160 |

D. Not applicable

# NOTES TO FINANCIAL STATEMENTS

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

| Description | 12/31/2022 | Effective Tax Rate |
|---|---|---|
| Net gain from operations after dividends to policyholders and before Federal income tax @ 21% | 26,555,006 | |
| Net realized capital gains @ 21% | (26,226,185) | |
| Provision calculated at statutory rate | $ 328,821 | 21.00% |
| Tax effect of: | | |
| Interest Maintenance Reserve | (41,523,903) | -2651.90% |
| Tax Exempt Interest | (2,860,492) | -182.68% |
| Affiliated Dividends | (4,145,541) | -264.75% |
| Tax Credit | (66,823,408) | -4267.64% |
| Non-Admitted Assets | (11,138,355) | -711.35% |
| Return to Provision | (4,041,171) | -258.09% |
| Pension Adjustment | 70,396,194 | 4495.81% |
| Other | (732,903) | -46.81% |
| Total Statutory income taxes | (60,540,758) | -3866.40% |
| Federal and foreign income taxes incurred | (12,904,598) | -824.15% |
| Change in net deferred income taxes | (47,636,160) | -3042.26% |
| Total statutory income taxes | (60,540,758) | -3866.40% |

F. Operating loss and tax credit carry forwards

1. As of December 31, 2022, the Company does not have any net ordinary loss carryforwards, capital loss carryforwards or tax credit carryforwards.

2. The following are incomes taxes incurred in prior years that will be available for recoupment in the event of future net losses:

| Year | Ordinary | Capital | Total |
|---|---|---|---|
| 2022 | $ - | $ - | $ - |
| 2021 | - | 104,153,070 | $ 104,153,070 |
| 2020 | $ - | 110,200,251 | $ 110,200,251 |
| Total | $ - | $ 214,353,321 | $ 214,353,321 |

3. As of December 31, 2022, the Company does not have any deposits admitted pursuant to Internal Revenue code section 6603.

G. The Company's federal income tax return is consolidated with the following entities:

·The Guardian Insurance & Annuity Company, Inc.,
· Park Avenue Life Insurance Company,
· Sentinel American Life Insurance Company,
· Family Service Life Insurance Company,
· Managed Dental Care of California,
· Managed DentalGuard of Texas,
· Managed DentalGuard of New Jersey,
· Innovative Underwriters Inc.,
· Berkshire Life Insurance Company of America,
· First Commonwealth Inc. and its subsidiaries,
· Reed Group Ltd,
· GIS Canada Holdings Corp, and
· Guardian Abbey LLC

(1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.

(2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filing of the federal income tax return.

The Inflation Reduction Act was enacted into law on August 16, 2022. This provision imposes a 15% Corporate Alternative Minimum Tax (“CAMT”) on adjusted financial statement income (“AFSI”) for applicable corporation with average annual AFSI over a three-year period in excess of $1 billion effective for taxable years beginning after December 31, 2022. As of December 31, 2022 management has determined that Guardian Life Insurance Company and Subsidiaries does not expect to be subject for CAMT in 2023.

H. Repatriation Transition Tax (RTT)
Not applicable.

I. Alternative Minimum Tax (AMT) Credit
Not applicable.

# NOTES TO FINANCIAL STATEMENTS

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

A.B In 2022 and 2021, the Company made the following capital contributions to its real estate joint ventures and affiliates which are an addition to Other invested assets in the Statutory Basis Balance Sheets:

| | 2022 | 2021 |
|---|---|---|
| Hanover Acquisitions II, (Abbey) LLC | $ 13,350 | $ 12,850 |
| Guardian Abbey, LLC | 1,231,788 | - |
| Guardian Springwoods III, LLC | - | 630,000 |
| SC Magnolia LLC | 1,058,184 | - |
| Troy Court Industrial | 1,231,952 | 539,951 |
| GS-Invreg Wayzata, LLC | 8,587,733 | 12,930,003 |
| Center Key Land Partners, LLC | 859,500 | 31,950,000 |
| Alta Davenport JV, LLC | 16,665,068 | 260,909 |
| Chapel Run LLC | 1,433,700 | |
| ERG Chambersburg LLC | 33,192,159 | |
| Maple Culebra Market LLC | 34,893,500 | - |
| Total | $ 99,166,934 | $ 46,323,713 |

In 2022 and 2021, the Company made the following capital contributions to its subsidiaries:

| | 2022 | 2021 |
|---|---|---|
| The Guardian Insurance & Annuity Company, Inc. ("GIAC") | $ 60,000,000 | $ 20,000,000 |
| Guardian Investor Services, LLC | 517,899,965 | - |
| Berkshire Life Insurance Company of America ("BLICOA") | - | 15,000,000 |
| Total | $ 577,899,965 | $ 35,000,000 |

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

The capital contribution to GIS were recorded in Other Invested Assets in the Statutory Basis Balance Sheets.

In 2022 and 2021, the Company received net returns of capital of $5,380,060 and $16,642,155 espectively from its real estate joint ventures. These distributions are a reduction to Other invested assets in the Statutory Basis Balance Sheets.

In 2022, the Company also received returns of capital from its subsidiaries as follows:

| | 2022 | 2021 |
|---|---|---|
| First Commonwealth Inc. ("FCW"). | $ 7,000,000 | $ 35,000,000 |
| PAS LLC | 30,000,000 | - |
| Guardian Investor Services, LLC | 77,700,000 | - |
| Park Avenue Life Insurance Company ("PALIC") | - | 15,000,000 |
| Guardian Acquisition II, LLC | 117,000,000 | - |
| Total | $ 231,700,000 | $ 50,000,000 |

In 2022, the Company received a return of capital from FCW of $7,000,000 and PAS of $30,000,000 and GIS of $ 77,700,000 which was recorded as a reduction to Common Stocks in the Statutory Basis Balance Sheets.

In 2022 and 2021, the Company received the following dividends from its affiliates and subsidiaries which are recorded as Net investment income in the Statutory Basis Statements of Operations:

| | 2022 | 2021 |
|---|---|---|
| Innovative Underwriters, Inc. | $ 400,000 | $ 500,000 |
| Managed Dental Care of California (“MDC”) | 3,468,000 | 2,658,800 |
| Managed Dental Guard of Texas, Inc. (TX) | - | 2,000,000 |
| FCW | - | 37,460,000 |
| Guardian Acquisition II, LLC | 14,547,550 | - |
| Total | $ 18,015,550 | $ 42,618,800 |

The Company (Lender) amended its revolving line of credit agreement with GIAC (Borrower) to increase it from $350,000,000 to $750,000.000. On January 3, 2022, there was an amended and restated note to the terms of the credit agreement which state that future drawing, if any, (not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a Prime Rate Loan; (b) the Term SOFR Rate plus 1.11448% if a Term SOFR Rate Loan with an interest period of one month; (c) the Term SOFR Rate plus 1.26161% if a Term SOFR Rate Loan with an interest period of three months; or (d) the Term SOFR Rate plus 1.42826% if a Term SOFR Rate Loan with an interest period of six months. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in monthly installments on the last day of each month or on the termination of this line of credit. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. As of December 31, 2022 and 2021, the amount of drawings on the line of credit amounted to $73,800,000 and $0, respectively, are included in “Borrowed money and interest thereon” in the Statutory Basis Liabilities, Surplus and Other Funds. Interest income and commitment income of $1,646,106 and $483,218 for the twelve months ended December 31, 2022 and December 31, 2021, respectively, are included in “Net investment income” in the Summary of Operations.

# NOTES TO FINANCIAL STATEMENTS

The Company (Lender) amended its revolving line of credit agreement with GIS (Borrower) to increase it from $300,000,000 to $350,000,000. On January 3, 2022, there was an amended note agreement to change the terms of the note agreement, stating that each Loan (not at the time overdue) made under this Note shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a Prime Rate Loan; (b) the Term SOFR Rate plus 1.11448% if a Term SOFR Rate Loan with an Interest Period of one month; (c) the Term SOFR Rate plus 1.26161% if a Term SOFR Rate Loan with an Interest Period of three months; or (d) the Term SOFR Rate plus 1.42826% if a Term SOFR Rate Loan with an Interest Period of six months. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in monthly installments no later than the last day of each month or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of $350,000,000, or the aggregate unpaid principal sum of all Loans which the Lender actually makes hereunder to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIS is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2022, and December 31, 2021, the amount of drawings on the line of credit amounted to $0 and $0 respectively and is included in “Cash, cash equivalents, and short-term investments in the Statutory Basis Balance Sheets. Interest income and commitment income of $608,526 and $612,298 for the twelve months ended December 31, 2022 and December 31, 2021 respectively, are included in Net Investment Income in the Statutory Basis Statements of Operations.

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

**Settlement of Intercompany Transactions:**

D. In accordance with NAIC SAP, all transactions between related parties are required to have a written agreement that provides for a timely settlement of amounts owed, including a specific due date. Amounts over ninety days due are to be non-admitted along with any uncollected receivable from a related party that is not part of a written agreement. Written agreements are in place for all intercompany transactions and that these written agreements contain specific due dates. At December 31, 2022, the Company reported $28,736,762 as net amounts receivable from subsidiaries. At December 31, 2021 the Company reported $22,613,331 as net amounts receivable from subsidiaries. The net amounts due are settled at least on a quarterly basis.

**Related Party Commitments:**

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

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

F. The Company has expense sharing agreements with its subsidiaries. During 2022 and 2021, the Company had net billings of $422,362,668 and $412,841,467, respectively under these expense-sharing agreements. Amounts billed to subsidiaries are included in Commissions and operating expenses in the Statutory Basis Statements of Operations.

Effective July 1, 2021, the Company entered into an agreement with PAIA whereby PAIA provides investment management services for certain assets of the Company's general account portfolio. This agreement was amended on October 1, 2022 to include other assets categories that are part of the Company’s general account portfolio. As of December 31, 2022 and December 31, 2021, the amount charged for these services amounted to $45,015,472 and $4,542,488, respectively, which is included in Net Investment Income in the Statutory Basis Statements of Operations, of which $38,486,514 and $2,280,725, respectively are included in OtherLiabilities in the Statutory Basis Balance Sheets.

Effective October 1, 2022, the Company leased certain employees to assist in PAIA’s investment management business. The amount billed to PAIA of $20,924,632 is included in Net Investment Income in the Statutory Basis Statements of Operations, of which $20,924,632 is included in Other Assets in the Statutory Basis Balance Sheets.

G. Not applicable.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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 | | | | |
| Not applicable. | 0.0% | $ - | $ - | $ - |
| Total SSAP No. 97 8a Entities | XXX | | | |
| b. SSAP No. 97 8b(ii) Entities | | | | |
| First Commonwealth, Inc. | 0.0% | $ 365,541,113 | $ 365,541,113 | $ - |
| Total SSAP No. 97 8b(ii) Entities | XXX | $ 365,541,113 | $ 365,541,113 | $ - |
| c. SSAP No. 97 8b(iii) Entities | | | | |
| Managed Dental Care of California | | $ 3,886,268 | $ 3,886,268 | |
| Innovative Underwriters, Inc. | | $ 6,614,149 | $ - | $ 6,614,149 |
| Guardian Investor Services, LLC | | $ 687,805,161 | $ 687,805,161 | |
| Total SSAP No. 97 8b(iii) Entities | XXX | $ 698,305,578 | $ 691,691,429 | $ 6,614,149 |
| d. SSAP No. 97 8b(iv) Entities | | | | |
| Not applicable. | 0.0% | $ - | $ - | $ - |
| Total SSAP No. 97 8b(iv) Entities | XXX | | | |
| e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d) | XXX | $ 1,063,846,691 | $ 1,057,232,542 | $ 6,614,149 |
| f. Aggregate Total (a+ e) | XXX | $ 1,063,846,691 | $ 1,057,232,542 | $ 6,614,149 |

# NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

| SCA Entity (Should be same entities as shown in M(1) above.) | Type of NAIC Filing * | Date of Filing to the NAIC | NAIC Valuation Amount | NAIC Response Received Yes/No | NAIC Disallowed Entities Valuation Method, Resub-mission Required Yes/No | Code ** |
|---|---|---|---|---|---|---|
| a. SSAP No. 97 8a Entities | | | | | | |
| Not applicable. | | | $ - | | | |
| Total SSAP No. 97 8a Entities | XXX | XXX | | XXX | XXX | XXX |
| b. SSAP No. 97 8b(ii) Entities | | | | | | |
| Not applicable. | | | $ - | | | |
| Total SSAP No. 97 8b(ii) Entities | XXX | XXX | | XXX | XXX | XXX |
| c. SSAP No. 97 8b(iii) Entities | | | | | | |
| Managed Dental Care of California | Sub - 2 | 12/31/2022 | $ 3,886,268 | | | |
| First Commonwealth, Inc. | Sub - 2 | 12/31/2022 | $ 365,541,113 | | | |
| Total SSAP No. 97 8b(iii) Entities | XXX | XXX | $ 369,427,381 | XXX | XXX | XXX |
| d. SSAP No. 97 8b(iv) Entities | | | | | | |
| Not applicable. | | | $ - | | | |
| Total SSAP No. 97 8b(iv) Entities | XXX | XXX | | XXX | XXX | XXX |
| e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d) | XXX | XXX | $ 369,427,381 | XXX | XXX | XXX |
| f. Aggregate Total (a+e) | XXX | XXX | $ 369,427,381 | XXX | XXX | XXX |

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing
** I - Immaterial or M - Material

N. Investment in Insurance SCAs
Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking

| 1<br>Entity | 2<br>Reporting Entity's Share of Net Income (Loss) | 3<br>Accumulated Share of Net Income (Losses) | 4<br>Reporting Entity's Share of Equity, Including Negative Equity | 5<br>Guaranteed Obligation / Commit-ment for Financial Support (Yes/No) | 6<br>Amount of the Recognized Guarantee Under SSAP No. 5R |
|---|---|---|---|---|---|
| 360 South Acacia, LLC | $ 666,732 | $ (339,030) | $ (339,030) | No | $ - |
| Airside Park, LP | $ - | $ (2,069,054) | $ (2,069,054) | No | $ - |

**NOTE 11 Debt**

A. Not applicable.

B. FHLB (Federal Home Loan Bank) Agreements

(1) On February 13, 2018, the Company became a member of the Federal Home Loan Bank of New York. Through its membership, the Company has conducted business activity with the FHLBNY. It is part of the Company's strategy to utilize these funds as a source to improve spread lending liquidity and as a source of backup liquidity. New York State Department of Financial Services permits Guardian Life to pledge collateral to the FHLBNY in an amount of up to 5% of its year-end statutory net admitted assets, excluding separate account assets. Based on Guardian Life's statutory net admitted assets as of December 31, 2022, the company has a maximum borrowing capacity of $3,799,925,735.

(2) FHLB Capital Stock
a. Aggregate Totals

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| 1. Current Year | | | |
| (a) Membership Stock - Class A | $ - | $ - | $ - |
| (b) Membership Stock - Class B | $ 9,885,800 | $ 9,885,800 | $ - |
| (c) Activity Stock | $ 29,821,500 | $ 29,821,500 | $ - |
| (d) Excess Stock | $ - | $ - | $ - |
| (e) Aggregate Total (a+b+c+d) | $ 39,707,300 | $ 39,707,300 | $ - |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 3,799,925,735 | XXX | XXX |
| 2. Prior Year-end | | | |
| (a) Membership Stock - Class A | | | |
| (b) Membership Stock - Class B | $ 9,063,400 | $ 9,063,400 | $ - |
| (c) Activity Stock | $ 25,515,000 | $ 25,515,000 | $ - |
| (d) Excess Stock | | | |
| (e) Aggregate Total (a+b+c+d) | $ 34,578,400 | $ 34,578,400 | $ - |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 3,606,364,244 | XXX | XXX |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

# NOTES TO FINANCIAL STATEMENTS

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

| | 1 | 2 | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| | 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 |
| Membership Stock | | | | | | |
| 1. Class A | $ - | $ - | $ - | $ - | $ - | $ - |
| 2. Class B | $ 9,885,800 | $ 9,885,800 | $ - | $ - | $ - | $ - |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 | 2 | 3 |
|---|---|---|---|
| | Fair Value | Carrying Value | Aggregate Total Borrowing |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 864,044,462 | $ 949,822,492 | $ 662,700,000 |
| 2. Current Year General Account Total Collateral Pledged | $ 864,044,462 | $ 949,822,492 | $ 662,700,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | $ - | $ - | $ - |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged | $ 780,504,528 | $ 743,639,887 | $ 567,000,000 |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

| | 1 | 2 | 3 |
|---|---|---|---|
| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | $ 1,193,958,579 | $ 1,333,370,189 | $ 921,000,000 |
| 2. Current Year General Account Maximum Collateral Pledged | $ 1,193,958,579 | $ 1,333,370,189 | $ 921,000,000 |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | $ - | $ - | $ - |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged | $ 872,174,589 | $ 829,791,852 | $ 641,150,000 |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| | Total 2+3 | General Account | Separate Accounts | Funding Agreements Reserves Established |
| 1. Current Year | | | | |
| (a) Debt | $ - | $ - | $ - | XXX |
| (b) Funding Agreements | $ 662,700,000 | $ 662,700,000 | $ - | $ - |
| (c) Other | $ - | $ - | $ - | XXX |
| (d) Aggregate Total (a+b+c) | $ 662,700,000 | $ 662,700,000 | $ - | $ - |
| 2. Prior Year end | | | | |
| (a) Debt | | | | XXX |
| (b) Funding Agreements | $ 567,000,000 | $ 567,000,000 | $ - | $ - |
| (c) Other | | | | XXX |
| (d) Aggregate Total (a+b+c) | $ 567,000,000 | $ 567,000,000 | $ - | $ - |

b. Maximum Amount During Reporting Period (Current Year)

| | 1 | 2 | 3 |
|---|---|---|---|
| | Total 2+3 | General Account | Separate Accounts |
| 1. Debt | $ - | $ - | $ - |
| 2. Funding Agreements | $ 921,000,000 | $ 921,000,000 | $ - |
| 3. Other | $ - | $ - | $ - |
| 4. Aggregate Total (1+2+3) | $ 921,000,000 | $ 921,000,000 | $ - |

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

| | Does the company have prepayment obligations under the following arrangements (YES/NO)? |
|---|---|
| 1. Debt | No |
| 2. Funding Agreements | No |
| 3. Other | No |

# NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

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

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2022 and 2021, along with amounts recognized in the Company's statement of financial position at December 31, 2022.

(1) Change in benefit obligation

a. Pension Benefits

| | Overfunded | | Underfunded | |
|---|---|---|---|---|
| | 2022 | 2021 | 2022 | 2021 |
| 1. Benefit obligation at beginning of year | $ 1,836,962,930 | $ - | $ 1,380,203,453 | $ 3,380,237,373 |
| 2. Service cost | $ 13,699,835 | $ - | $ 33,398,983 | $ 51,996,725 |
| 3. Interest cost | $ 54,332,350 | $ - | $ 41,001,551 | $ 91,196,752 |
| 4. Contribution by plan participants | $ - | | $ - | |
| 5. Actuarial gain (loss) | $ (520,466,688) | $ - | $ (387,450,528) | $ (99,545,457) |
| 6. Foreign currency exchange rate changes | $ - | | $ - | |
| 7. Benefits paid | $ (55,607,100) | $ - | $ (85,196,862) | $ (206,719,011) |
| 8. Plan amendments | $ - | | $ - | |
| 9. Business combinations, divestitures, curtailments, settlements and special termination benefits | $ (77,403,084) | | $ - | |
| 10. Benefit obligation at end of year | $ 1,251,518,243 | $ - | $ 981,956,597 | $ 3,217,166,382 |

b. Postretirement Benefits

| | Overfunded | | Underfunded | |
|---|---|---|---|---|
| | 2022 | 2021 | 2022 | 2021 |
| 1. Benefit obligation at beginning of year | $ - | $ - | $ 205,685,015 | $ 219,203,840 |
| 2. Service cost | $ - | $ - | $ 2,913,188 | $ 3,305,870 |
| 3. Interest cost | $ - | $ - | $ 5,836,861 | $ 5,496,754 |
| 4. Contribution by plan participants | $ - | | $ - | |
| 5. Actuarial gain (loss) | $ - | $ - | $ (33,351,594) | $ (7,810,603) |
| 6. Foreign currency exchange rate changes | $ - | | $ - | |
| 7. Benefits paid | $ - | $ - | $ (15,821,597) | $ (14,510,846) |
| 8. Plan amendments | $ - | | $ - | |
| 9. Business combinations, divestitures, curtailments, settlements and special termination benefits | $ - | | $ - | |
| 10. Benefit obligation at end of year | $ - | $ - | $ 165,261,873 | $ 205,685,015 |

c. Special or Contractual Benefits Per SSAP No. 11

| | Overfunded | | Underfunded | |
|---|---|---|---|---|
| | 2022 | 2021 | 2022 | 2021 |
| 1. Benefit obligation at beginning of year | $ - | | $ - | |
| 2. Service cost | $ - | | $ - | |
| 3. Interest cost | $ - | | $ - | |
| 4. Contribution by plan participants | $ - | | $ - | |
| 5. Actuarial gain (loss) | $ - | | $ - | |
| 6. Foreign currency exchange rate changes | $ - | | $ - | |
| 7. Benefits paid | $ - | | $ - | |
| 8. Plan amendments | $ - | | $ - | |
| 9. Business combinations, divestitures, curtailments, settlements and special termination benefits | $ - | | $ - | |
| 10. Benefit obligation at end of year | $ - | $ - | $ - | $ - |

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|---|---|---|---|---|---|---|
| | 2022 | 2021 | 2022 | 2021 | 2022 | 2021 |
| (2) Change in plan assets | | | | | | |
| a. Fair value of plan assets at beginning of year | $ 2,482,002,925 | $ 2,537,438,919 | $ 142,134,731 | $ 144,089,931 | $ - | $ - |
| b. Actual return on plan assets | $ (479,220,548) | $ 134,491,495 | $ (41,222,916) | $ 11,452,010 | $ - | $ - |
| c. Foreign currency exchange rate changes | $ - | | $ - | | $ - | |
| d. Reporting entity contribution | $ 61,829,186 | $ 16,791,522 | $ - | $ - | $ - | $ - |
| e. Plan participants' contributions | $ - | | $ - | | $ - | |
| f. Benefits paid | $ (140,803,962) | $ (206,719,011) | $ (14,791,436) | $ (13,407,210) | $ - | $ - |
| g. Business combinations, divestitures and settlements | $ (77,403,084) | | $ - | | $ - | |
| h. Fair value of plan assets at end of year | $ 1,846,404,517 | $ 2,482,002,925 | $ 86,120,379 | $ 142,134,731 | $ - | $ - |

# NOTES TO FINANCIAL STATEMENTS

(3) Funded status

| | Pension Benefits 2022 | Pension Benefits 2021 | Postretirement Benefits 2022 | Postretirement Benefits 2021 |
|---|---|---|---|---|
| a. Components: | | | | |
| 1. Prepaid benefit costs | $ - | | $ - | |
| 2. Overfunded plan assets | $ - | | $ - | |
| 3. Accrued benefit costs | $ - | | $ - | |
| 4. Liability for pension benefits | $ 447,882,475 | $ 735,163,457 | $ - | $ - |
| b. Assets and liabilities recognized: | | | | |
| 1. Assets (nonadmitted) | $ (60,812,153) | | $ - | |
| 2. Liabilities recognized | $ 387,070,322 | $ 735,163,457 | $ 79,141,494 | $ 63,550,284 |
| c. Unrecognized liabilities | $ - | | $ - | |

| | Pension Benefits 2022 | Pension Benefits 2021 | Postretirement Benefits 2022 | Postretirement Benefits 2021 | Special or Contractual Benefits Per SSAP No. 11 2022 | Special or Contractual Benefits Per SSAP No. 11 2021 |
|---|---|---|---|---|---|---|
| (4) Components of net periodic benefit cost | | | | | | |
| a. Service cost | $ 47,098,818 | $ 51,996,725 | $ 2,913,188 | $ 3,305,870 | $ - | $ - |
| b. Interest cost | $ 95,333,901 | $ 91,196,752 | $ 5,836,861 | $ 5,496,754 | $ - | $ - |
| c. Expected return on plan assets | $ (163,174,264) | $ (171,563,271) | $ (9,260,751) | $ (9,693,811) | $ - | $ - |
| d. Transition asset or obligation | $ - | | $ - | | $ - | |
| e. Gains and losses | $ 62,735,330 | $ 80,502,885 | $ 3,603,984 | $ 5,066,496 | $ - | $ - |
| f. Prior service cost or credit | $ - | $ 6,804 | $ (6,721,142) | $ (10,460,165) | $ - | $ - |
| g. Gain or loss recognized due to a settlement or curtailment | $ 25,327,626 | | $ - | | $ - | |
| h. Total net periodic benefit cost | $ 67,321,411 | $ 52,139,895 | $ (3,627,860) | $ (6,284,856) | $ - | $ - |

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

| | Pension Benefits 2022 | Pension Benefits 2021 | Postretirement Benefits 2022 | Postretirement Benefits 2021 |
|---|---|---|---|---|
| a. Items not yet recognized as a component of net periodic cost - prior year | $ 338,216,083 | $ 490,835,006 | $ 12,971,879 | $ 17,147,012 |
| b. Net transition asset or obligation recognized | $ - | | $ - | |
| c. Net prior service cost or credit arising during the period | $ - | $ (6,804) | $ 6,721,142 | $ 10,460,165 |
| d. Net prior service cost or credit recognized | $ - | | $ - | |
| e. Net gain and loss arising during the period | $ (88,062,956) | $ (80,502,885) | $ 17,132,073 | $ (9,568,802) |
| f. Net gain and loss recognized | $ (293,406,226) | $ (72,109,234) | $ (3,603,984) | $ (5,066,496) |
| g. Items not yet recognized as a component of net periodic cost - current year | $ (43,253,099) | $ 338,216,083 | $ 33,221,110 | $ 12,971,879 |

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

| | Pension Benefits 2022 | Pension Benefits 2021 | Postretirement Benefits 2022 | Postretirement Benefits 2021 |
|---|---|---|---|---|
| a. Net transition asset or obligation | $ - | | $ - | |
| b. Net prior service cost or credit | $ - | $ - | $ (31,789,259) | $ (57,966,897) |
| c. Net recognized gains and losses | $ 577,709,154 | $ 931,294,514 | $ 65,010,369 | $ 51,482,280 |

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

| | 2022 | 2021 |
|---|---|---|
| a. Weighted average discount rate | 3.050% | 2.750% |
| b. Expected long-term rate of return on plan assets | 6.800% | 7.000% |
| c. Rate of compensation increase | 3.000% | 3.000% |
| d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates) | 0.000% | |

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

| | 2022 | 2021 |
|---|---|---|
| e. Weighted average discount rate | 5.634% | 3.050% |
| f. Rate of compensation increase | 3.000% | 3.000% |
| g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates) | 0.000% | |

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,109,914,529 for the current year and $3,028,302,258 for the prior year.

(9) Not applicable.

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

| | Amount |
|---|---|
| a. 2023 | $ 156,296,502 |
| b. 2024 | $ 153,917,389 |
| c. 2025 | $ 162,660,428 |
| d. 2026 | $ 162,443,778 |
| e. 2027 | $ 167,534,503 |
| f. 2028 through 20xx | $ 869,296,562 |

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

(12) The Company does not have any regulatory contribution requirements for 2022 and made voluntary contributions of $42,000,000 during 2022.

(13) Not applicable.

(14) Not applicable.

(15) Not applicable.

# NOTES TO FINANCIAL STATEMENTS

(16) Not applicable.

(17) Not applicable.

(18) Not applicable.

B. Investment Policies and Strategies

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

| **Asset Category** | Target Allocation 2022 | As of December 31, 2022 |
|---|---|---|
| U.S. Stocks | 0%-50% | 13% |
| International Stocks | 0%-10% | 3% |
| Non-convertible Bonds | 60%-90% | 84% |
| | | 100% |

C. The fair value of each class of plan assets

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

| Description for each class of plan assets | (Level 1) | (Level 2) | (Level 3) | Total |
|---|---|---|---|---|
| Fixed Maturities | | $ - | | $ - |
| US government | | $ - | | $ - |
| All other government | | $ 2,027,493 | | $ 2,027,493 |
| States, territories, and possessions | | $ 2,523,265 | | $ 2,523,265 |
| Political subdivisions | | $ 397,609 | | $ 397,609 |
| Special Revenue | | $ 3,846,126 | | $ 3,846,126 |
| Industrial and miscellaneous | | $ 1,280,735,668 | | $ 1,280,735,668 |
| Common stock | | $ 244,763,071 | | $ 244,763,071 |
| Total Plan Assets | $ - | $ 1,534,293,232 | $ - | $ 1,534,293,232 |

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

D. Long Term Rate of Return Assumption

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

For our valuations as of December 31, 2022, we have set our expected long-term rate of return on plan assets to be 6.8%. The current year's rate represents a decrease of 0.2% from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings over the next few years. The asset mix between fixed income and equity securities reflects that strategy. Guardian's goal is to derisk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

E. Defined Contribution Plan

The Company sponsors defined contribution plans as follows:

The Company sponsors defined contribution plans. Home office employees are covered by an investment and profit sharing plan pension plans 401(k)/401(a). Employees can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. For home office employees hired on or after January 1, 2018, or home office employees hired before January 1, 2018 that do not meet the Rule of 75 as of December 31, 2021, the Company also makes a non-elective contribution to the Plan based on the age, years of service, and compensation of the participant. Field representatives are covered by a 401(k)/401(a) investment plan in which they can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for both home office plans and the field representative's plan are held in a trust. Full time agents and general agents are covered by non-contributory plans. The Company contributed $91,346,260 to these plans in 2022 and $$81,624,328 in 2021. The Company funds these plans and reflects the funded amounts as a liability.

F. Multiemployer Plans
Not applicable.

G. Consolidated/Holding Company Plans
Not applicable.

H. Postemployment Benefits and Compensated Absences
Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:

(a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and

(b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

(2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees

(3) Disclosure of Gross Benefit Payments.

The Company's gross benefit payments for 2022 were $14,791,436 and estimates future payments to be $15,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization subsidies.

# NOTES TO FINANCIAL STATEMENTS

**Plan Amendments**

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

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

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

A. The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.

B. The Company has no preferred stock outstanding.

C. The Company is a mutual company and therefore does not pay dividends to shareholders.

D. Not applicable.

E. The Company is a mutual company and therefore does not pay dividends to shareholders.

F. The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.

G. There have been no advances made against surplus.

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

I. Not applicable.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ (73,867,125)

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

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

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

* Total should agree with Page 3, Line 32.

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

| 1<br>Item Number | 9<br>Current Year Interest Expense Recognized | 10<br>Life-To-Date Interest Expense Recognized | 11<br>Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider) | 12<br>Current Year Principal Paid | 13<br>Life-To-Date Principal Paid | 14<br>Date of Maturity |
|---|---|---|---|---|---|---|
| | $ 17,189,797 | $ 307,390,097 | | | | 09/30/2039 |
| | $ 21,937,500 | $ 164,531,250 | | | | 06/19/2064 |
| | $ 28,097,020 | $ 120,875,580 | | | | 01/24/2077 |
| | $ 5,500,000 | $ 22,100,000 | | | | 01/22/2070 |
| Total | $ 72,724,317 | $ 614,896,927 | XXX | $ - | $ - | XXX |

# NOTES TO FINANCIAL STATEMENTS

| 1<br>Item Number | 15<br>Are Surplus Note Payments Contractually Linked? (Y/N) | 16<br>Surplus Note Payments Subject to Admini-strative Offsetting Provisions? (Y/N) | 17<br>Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N) | 18<br>Is Asset Issuer a Related Party (Y/N) | 19<br>Type of Assets Received Upon Issuance |
|---|---|---|---|---|---|
| | No | No | No | No | |
| | No | No | No | No | |
| | No | No | No | No | |
| | No | No | No | No | |
| Total | XXX | XXX | XXX | XXX | XXX |

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

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

M. Not applicable.

**NOTE 14 Liabilities, Contingencies and Assessments**

A. Contingent Commitments

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled $3,595,957,586 and $1,666,653,673 in 2022 and 2021, respectively.

(1) Total contingent liabilities: $ -

(2)

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

(3)

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

# NOTES TO FINANCIAL STATEMENTS

B. Assessments

(1)

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2022, and December 31, 2021, the liability balance included in other liabilities and accrued expenses were $2,405,855 and $2,651,691, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were $3,805,933 and $6,632,669 as of December 31, 2022 and December 31, 2021, respectively.

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end $ 6,632,669

b. Decreases current year:

Adjustment to reserve
Credits utilized $ 2,826,746

c. Increases current year:

Adjustment to reserve
Credits utilized

d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end $ 3,805,923

(3)

a. Discount Rate Applied

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

| Name of the Insolvency | Guaranty Fund Assessment | | Related Assets | |
|---|---|---|---|---|
| | Undiscounted | Discounted | Undiscounted | Discounted |
| Penn Treaty / ANIC | $ 1,870,129 | $ 1,528,391 | $ 6,566,263 | $ 3,805,923 |
| ELNY | $ 877,620 | $ 877,464 | | |

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

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

C. Gain Contingencies
Not applicable.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

| | Direct |
|---|---|
| (1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits | $ - |
| (2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period | 0-25 Claims |
| (3) Indicate whether claim count information is disclosed per claim or per claimant | Per Claim |

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is engaged in various disputes, litigations, governmental regulatory inquiries and other proceedings arising out of its business operations. These matters could result in losses, monetary damages, fines penalties or changes in the business operations of the Company. Due to the uncertainties inherent in these disputes, it is difficult to determine the ultimate loss the Company will experience. The Company evaluates each matter and establishes an accrual where a loss is probable and the amount can be reasonably estimated. In the opinion of Management, based on current information at December 31, 2022, any losses resulting from such disputes would not have a material adverse effect on the financial position of the Company.

The Company also evaluates these matters for a reasonably possible range of loss. Due to the uncertainties inherent in these matters, such as timing of discovery and court decisions, the Company is not able to ascertain a reasonably possible range of loss for each matter. In the opinion of Management, as of December 31, 2022, the aggregate range of reasonably possible loss for those matters it is able to provide an estimate for is not material to the Company's financial position.

# NOTES TO FINANCIAL STATEMENTS

**NOTE 15 Leases**

A. Lessee Operating Lease:

(1) Current Leases:
The Company has lease agreements for the rental of real estate that are classified as operating leases. Rental expense for these properties was $35,056,614 for year ended December 31, 2022 and $33,734,349 for the year ended December 31, 2021.

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

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

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

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

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

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

Expired Lease:
In June 1998, the Company executed a 21-year lease for its New York home office facility. A portion of the property was subleased to tenants under lease terms that expired during 2019. The lease was classified as operating. Rental expense for the property was $15,701,077 for the year ended December 31, 2020. Sublease income was $9,612,882 for the year ended December 31, 2020.

On January 9, 2017, the Company exercised its purchase option on the building. During 2019, the Company sold the purchase option to a non-affiliated entity and recognized a realized gain of $151,243,525.

(2) a. At December 31, 2022, the minimum aggregate rental commitments are as follows:

| | Operating Leases |
|---|---|
| 1. 2023 | $ 33,889,056 |
| 2. 2024 | $ 30,823,767 |
| 3. 2025 | $ 28,780,108 |
| 4. 2026 | $ 27,080,493 |
| 5. 2027 | $ 25,338,231 |
| 6. Thereafter | $ 183,013,542 |
| 7. Total (sum of 1 through 6) | $ 328,925,198 |

(2) b. At December 31, 2022, the minimum aggregate rental commitments are as follows:

| | Leases |
|---|---|
| 1. 2023 | $ 4,144,780 |
| 2. 2024 | $ 2,889,978 |
| 3. 2025 | $ 2,396,109 |
| 4. 2026 | $ 2,150,153 |
| 5. 2027 | $ 2,150,153 |
| 6. Total (sum of 1 through 5) | $ 196,744,714 |

(3) Not applicable.

B. Lessor Leases
Not applicable.

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

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

| | ASSETS | | LIABILITIES | |
|---|---|---|---|---|
| | 2022 | 2021 | 2022 | 2021 |
| a. Swaps | $ - | $ 30,850,714 | $ - | $ 93,218,207 |
| b. Futures | $ 15,558,108 | $ 75,730,749 | $ - | $ - |
| c. Options | $ - | $ 436,403 | $ - | $ - |
| d. Total (a+b+c) | $ 15,558,108 | $ 107,017,866 | $ - | $ 93,218,207 |

(2) See Footnote No. 8 for a discussion of the Company's derivative instruments.

(3) The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up U.S. Treasury securities to satisfy this collateral requirement.

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

# NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

The Company did not participate in any securities lending programs during 2022.

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2022 and reacquired within 30 days of the sale date are:

| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain/(Loss) |
|---|---|---|---|---|---|
| Bonds | 4 | 1 | $ 9,500,000 | $ 9,519,210 | $ 19,210 |
| Bonds | 3 | 2 | $ 8,488,301 | $ 7,875,494 | $ (612,807) |
| Common stock | | 0 | $ - | $ - | $ - |

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

A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2022:

| | ASO Uninsured Plans | Uninsured Portion of Partially Insured Plans | Total ASO |
|---|---|---|---|
| a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses | $ 33,341,000 | $ - | $ 33,341,000 |
| b. Total net other income or expenses (including interest paid to or received from plans) | $ (7,001,000) | $ - | $ (7,001,000) |
| c. Net gain or (loss) from operations (a+b) | $ 26,340,000 | $ - | $ 26,340,000 |
| d. Total claim payment volume | $ 699,947,686 | $ - | $ 699,947,686 |

B. ASC Plans:

Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable.

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

Not applicable.

**NOTE 20 Fair Value Measurements**

A.

(1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Perpetual Preferred Stock | $ - | $ - | $ - | $ - | $ - |
| Industrial and Misc | $ - | $ - | $ - | $ - | $ - |
| Bonds | $ - | $ - | $ - | $ - | $ - |
| Industrial and Misc | $ - | $ 11,546,204 | $ - | $ - | $ 11,546,204 |
| Common Stock | $ - | $ - | $ - | $ - | $ - |
| Industrial and Misc | $ - | $ 197,558 | $ 39,498,160 | $ 30,747,795 | $ 70,443,513 |
| Residual Tranches | $ - | $ - | $ 132,319,749 | $ - | $ 132,319,749 |
| Residual Tranches | $ - | $ - | $ - | $ - | $ - |
| Derivative Assets | $ - | $ - | $ 4,395,079 | $ - | $ 4,395,079 |
| Index Participation Feature | $ - | $ - | $ - | $ - | $ - |
| Total assets at fair value/NAV | $ - | $ 11,743,762 | $ 176,212,988 | $ 30,747,795 | $ 218,704,545 |

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| b. Liabilities at fair value | | | | | |
| Derivative Liabilities | $ - | $ - | $ - | $ - | $ - |
| Credit Default Swaps | $ - | $ - | $ - | $ - | $ - |
| Total liabilities at fair value | | | | | |

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

# NOTES TO FINANCIAL STATEMENTS

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

| Description | Beginning Balance at 01/01/2022 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2022 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Bonds | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Industrial & Miscellaneous (Unaffiliated) Common Stock | | | | | | | | | | |
| Industrial & Miscellaneous (Unaffiliated) | $ 34,900,260 | $ - | $ - | $ - | $ - | $ 25,882,900 | $ - | $ (21,285,000) | $ - | $ 39,498,160 |
| Residual Tranches | | | $ (2,122,463) | | | $ 134,442,212 | | | | $ 132,319,749 |
| Index Participation Feature | $ 6,078,784 | $ 315,233 | $ (7,007,688) | $ - | $ - | $ 7,190,833 | $ (2,182,082) | $ - | $ - | $ 4,395,080 |
| Total Assets | $ 40,979,044 | $ 315,233 | $ (9,130,151) | $ - | $ - | $ 167,515,945 | $ (2,182,082) | $ (21,285,000) | $ - | $ 176,212,989 |

| Description | Beginning Balance at 01/01/2022 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2022 |
|---|---|---|---|---|---|---|---|---|---|---|
| b. Liabilities | | | | | | | | | | |
| Derivative Liabilities | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Swaps | $ 49,892,532 | $ - | $ - | $ - | | $ 5,609,670 | | $ (55,502,202) | $ - | $ - |
| Total Liabilities | $ 49,892,532 | $ - | $ - | $ - | $ - | $ 5,609,670 | $ - | $ (55,502,202) | $ - | $ - |

(3) Transfers into and out of Level 3 are due to changes in Market Value of the bonds held at this level during the reporting period.

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

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

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $70,443,513 at December 31, 2022. $0 was valued based on quoted market prices from an active market for that identical investment and $197,558 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $39,498,160 were determined by using estimates and assumptions based on internally derived information. Common stocks with an aggregate fair value of $30,747,795 were determined by using Net Asset Value.

Mortgage Loans:
The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At December 31, 2022, there were no mortgage loans carried at fair value.

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

Real Estate:
Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At December 31, 2022, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

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

(5) Not applicable.

B. Not applicable.

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Bonds | $ 43,972,327,771 | $ 51,055,889,558 | $ 880,717,542 | $ 38,130,029,138 | $ 4,961,581,091 | | |
| Common Stock | $ 70,443,513 | $ 70,443,513 | | $ 197,558 | $ 39,498,160 | $ 30,747,795 | |
| Stock | | | | | | | |
| Mortgage Loans | $ 5,517,631,090 | $ 5,993,792,375 | | | $ 5,517,631,090 | | |
| Surplus Notes | $ 558,711,226 | $ 688,869,567 | | $ 558,711,226 | | | |
| Residual Tranches | $ 194,038,445 | $ 194,038,445 | | | $ 194,038,445 | | |
| Derivative Assets | | | | | | | |
| Currency Swaps | $ 234,736,438 | $ 147,928,630 | | | $ 234,736,438 | | |
| Feature | $ 4,395,079 | $ 4,395,079 | | | $ 4,395,079 | | |
| Derivative Liabilities | | | | | | | |
| Credit Default Swaps | | | | | | | |
| Currency Swaps | $ 10,862,676 | $ 7,547,265 | | | $ 10,862,676 | | |

# NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Not applicable.

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

**NOTE 21 Other Items**

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

There were no restructured loans at December 31, 2022.

C. Other Disclosures

Assets in the amounts of $4,114,068 and $4,011,880 at December 31, 2022 and 2021, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at $21,999,727 and $49,004,277 at December 31, 2022 and 2021, respectively, were pledged as collateral for derivatives contracts.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime Mortgage Related Risk Exposure

(1) Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional ("prime") mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 "Assets" of the Company's Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2022 and 2021, the reported statement value of sub-prime and Alt-A investments was $685,768,678 and $660,093,421, respectively. At December 31, 2022 and 2021, the estimated fair value of sub-prime and Alt-A investments was $638,766,111 and $708,450,341, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations ("CDOs") or collateralized loan obligations ("CLOs").

(2) Direct exposure through investments in subprime mortgage loans.

Not applicable.

(3) Direct exposure through other investments.

| | Actual Cost | Book/Adjusted Carrying Value (excluding interest) | Fair Value | Other-Than-Temporary Impairment Losses Recognized |
|---|---|---|---|---|
| a. Residential mortgage backed securities | $ 660,119,343 | $ 685,768,678 | $ 638,766,111 | $ - |
| b. Commercial mortgage backed securities | $ - | $ - | $ - | $ - |
| c. Collateralized debt obligations | $ - | $ - | $ - | $ - |
| d. Structured securities | $ - | $ - | $ - | $ - |
| e. Equity investment in SCAs * | $ - | $ - | $ - | $ - |
| f. Other assets | $ - | $ - | $ - | $ - |
| g. Total (a+b+c+d+e+f) | $ 660,119,343 | $ 685,768,678 | $ 638,766,111 | $ - |

* These investments comprise 0.90% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

Not applicable.

G. Retained Assets

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

The balance at the beginning of the year is in account – Deposit Type Contract-Bal. The settled death claims are deposited to account – Deposit Type Contract-Dep. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Invest Earn. The accounts are separated by LOB depending on whether the proceeds are from a Life, Annuity or Group policy. The RAA is reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

In 2022, Guardian credited an interest rate of 0.85% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 35 bps in order to set the credited rate of 0.85%. The 35 bps is used to cover the cost of administering these contracts. The retained asset account is not the default method.

(2)

| | In Force | | | |
|---|---|---|---|---|
| | As of End of Current Year | | As of End of Prior Year | |
| | Number | Balance | Number | Balance |
| a. Up to and including 12 Months | 82 | $ 18,935,795 | 98 | $ 32,108,214 |
| b. 13 to 24 Months | 81 | $ 23,882,303 | 103 | $ 12,857,725 |
| c. 25 to 36 Months | 78 | $ 9,267,118 | 83 | $ 16,777,355 |
| d. 37 to 48 Months | 70 | $ 9,982,933 | 58 | $ 10,109,847 |
| e. Equity investment in SCAs * | 51 | $ 6,435,936 | 68 | $ 8,859,603 |
| f. 49 to 60 Months | 1,513 | $ 89,206,262 | 1,667 | $ 97,128,716 |
| g. Total (a+b+c+d+e+f) | 1,875 | $ 157,710,347 | 2,077 | $ 177,841,460 |

# NOTES TO FINANCIAL STATEMENTS

(3)

| | Individual | | Group | |
|---|---|---|---|---|
| | Number | Balance/ Amount | Number | Balance/ Amount |
| a. Number/balance of retained asset accounts at the beginning of the year | 1,215 | $ 148,061,315 | 862 | $ 29,780,144 |
| b. Number/amount of retained asset accounts issued/added during the year | 96 | $ 43,628,884 | 7 | $ 1,123,923 |
| c. Investment earnings credited to retained asset accounts during the year | XXX | $ 1,238,148 | XXX | $ 239,370 |
| d. Fees and other charges assessed to retained asset account during the year | XXX | $ - | XXX | $ - |
| e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year | 0 | $ - | 11 | $ 76,335 |
| f. Number/amount of retained asset accounts closed/withdrawn during the year | 195 | $ 60,354,084 | 99 | $ 5,931,018 |
| g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f) | 1,116 | $ 132,574,263 | 759 | $ 25,136,084 |

H. Insurance-Linked Securities (ILS) Contracts
Not applicable.

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

None.

**NOTE 22 Events Subsequent**

Type I – Recognized Subsequent Events:

The Company considers events occurring after the balance sheet date but prior to February 22, 2023, the issuance of the financial statements to be subsequent events requiring disclosure. There were no subsequent events for the year ended December 31, 2022.

Type II – Nonrecognized Subsequent Events:

Not applicable

**NOTE 23 Reinsurance**

A. Ceded Reinsurance Report

The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

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

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

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

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

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $1,092,000,000.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

Not applicable.

B. Uncollectible Reinsurance
The Company had an uncollectible reinsurance balances of $110,394 during 2022.

C. Commutation of Reinsurance Reflected in Income and Expenses.
Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.

# NOTES TO FINANCIAL STATEMENTS

E. For reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer,
Not applicable.

F. For each reinsurance agreement with an affiliated captive reinsurer,
Not applicable.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework
Not applicable.

H. Reinsurance Credit
Not applicable.

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

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.
Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

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

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

| | 12/31/2022 | 12/31/2021 |
|---|---|---|
| Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance at January 1 | $ 4,548,885,222 | $ 4,410,443,099 |
| Incurred related to: | | |
| Current year | $ 3,005,051,888 | $ 2,808,596,856 |
| Prior Year | $ (132,552,000) | $ (232,445,134) |
| Total Incurred | $ 2,872,499,888 | $ 2,576,151,721 |
| Paid related to: | | |
| Current year | $ 1,920,502,688 | $ 1,787,356,798 |
| Prior year | $ 701,589,330 | $ 650,352,800 |
| Total Paid | $ 2,622,092,018 | $ 2,437,709,599 |
| Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance | $ 4,799,293,092 | $ 4,548,885,222 |

The amount of incurred claims related to prior years was a reduction of $132,552,000 million and $232,445,134 million for the years ended December 31, 2022 and December 31, 2021, respectively, primarily due to favorable claim experience on the Company's long-term disability reserves, driven by favorable development of both the reported and unreported claim reserves.

B. Reserves as of December 31, 2021 (including the liability for loss adjustment expenses) were $1,804,087,537 million. As of December 31, 2022, $439,437,314 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves (including the liability for loss adjustment expenses) remaining for prior years are now $1,083,000,373 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on long term disability insurance. Therefore, there has been a $281,649,850 million favorable prior-year development from December 31, 2021 to December 31, 2022. The increase is generally the result of ongoing analysis of emerging experience and projected future experience. Reserve assumptions are monitored, and original estimates are increased or decreased accordingly.

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

**NOTE 26 Intercompany Pooling Arrangements**

Not applicable.

**NOTE 27 Structured Settlements**

Not applicable.

**NOTE 28 Health Care Receivables**

A. Pharmaceutical Rebate Receivables

None.

B. Risk-Sharing Receivables

None.

**NOTE 29 Participating Policies**

For the reporting period ended December 31, 2022, premiums under Individual Life participating policies were $5,204,992,320 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of $1,256,456,356 to policy holders and did not allocate any additional income to such policyholders.

**NOTE 30 Premium Deficiency Reserves**

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

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

(1) The Company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that exceed the reserves.

(2) For policies issued on single lives, the Company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.

(3) As of December 31, 2022, the Company had $11,564,219,128 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled $40,323,384 at December 31, 2022, and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest has been determined by formula as described in the instructions.

The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions.

The Tabular Cost has been determined by formula as described in the instructions.

(5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3

(6) As of December 31, 2022, the company held a net reserve of $42,630,495 in excess of the NAIC VM-20 reserve due to New York State Regulation 213 minimum reserve requirement.

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

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 | $ - | $ - | $ - | $ - | |
| b. At book value less current surrender charge of 5% or more | $ - | $ - | $ - | $ - | |
| c. At fair value | $ - | $ - | $ - | $ - | |
| d. Total with market value adjustment or at fair value (total of a through c) | | | | | |
| e. At book value without adjustment (minimal or no charge or adjustment) | $ 160,561,795 | $ - | $ - | $ 160,561,795 | 91.3% |
| (2) Not subject to discretionary withdrawal | $ 15,220,789 | $ - | $ - | $ 15,220,789 | 8.7% |
| (3) Total (gross: direct + assumed) | $ 175,782,584 | $ - | $ - | $ 175,782,584 | 100.0% |
| (4) Reinsurance ceded | $ - | $ - | $ - | $ - | |
| (5) Total (net)* (3) - (4) | $ 175,782,584 | $ - | $ - | $ 175,782,584 | |
| (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: | $ - | $ - | $ - | $ - | |

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

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 | $ - | $ - | $ - | $ - | |
| b. At book value less current surrender charge of 5% or more | $ - | $ - | $ - | $ - | |
| c. At fair value | $ - | $ - | $ - | $ - | |
| d. Total with market value adjustment or at fair value (total of a through c) | | | | | |
| e. At book value without adjustment (minimal or no charge or adjustment) | $ 162,643 | $ - | $ - | $ 162,643 | 2.4% |
| (2) Not subject to discretionary withdrawal | $ 6,540,914 | $ - | $ - | $ 6,540,914 | 97.6% |
| (3) Total (gross: direct + assumed) | $ 6,703,557 | $ - | $ - | $ 6,703,557 | 100.0% |
| (4) Reinsurance ceded | $ - | $ - | $ - | $ - | |
| (5) Total (net)* (3) - (4) | $ 6,703,557 | $ - | $ - | $ 6,703,557 | |
| (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: | $ - | $ - | $ - | $ - | |

# NOTES TO FINANCIAL STATEMENTS

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

| | General Account | Separate Account with Guarantees | Separate Account Nonguaranteed | Total | % of Total |
|---|---|---|---|---|---|
| (1) Subject to discretionary withdrawal: | | | | | |
| a. With market value adjustment | $ 8,569,616 | $ - | $ - | $ 8,569,616 | 0.2% |
| b. At book value less current surrender charge of 5% or more | $ - | $ - | $ - | $ - | |
| c. At fair value | $ - | $ - | $ - | $ - | |
| d. Total with market value adjustment or at fair value (total of a through c) | $ 8,569,616 | $ - | $ - | $ 8,569,616 | 0.2% |
| e. At book value without adjustment (minimal or no charge or adjustment) | $ 465,650,122 | $ - | $ - | $ 465,650,122 | 9.3% |
| (2) Not subject to discretionary withdrawal | $ 4,530,779,219 | $ - | $ - | $ 4,530,779,219 | 90.5% |
| (3) Total (gross: direct + assumed) | $ 5,004,998,956 | $ - | $ - | $ 5,004,998,956 | 100.0% |
| (4) Reinsurance ceded | $ - | $ - | $ - | $ - | |
| (5) Total (net)* (3) - (4) | $ 5,004,998,956 | $ - | $ - | $ 5,004,998,956 | |
| (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: | $ - | $ - | $ - | $ - | |

Note Program
Funding agreements are investment contracts whose reserve liabilities are equal to the account value and are established by contract deposits, increased by interest credited and decreased by contract coupon payments and maturities. Contract holders do not have the right to terminate the contract prior to the contractually stated maturity date. Credited interest rates vary by contract and can be fixed or floating. Under the note program, the Company created a special purpose entity ("SPE"), which is an investment vehicle or trust, for the purpose of issuing medium-term notes to investors. Proceeds from the sale of the medium-term notes issued by the SPE are used to purchase funding agreements from the Company. The medium-term notes are secured by the funding agreements with the note issuer granting a security interest in the funding agreement to the indenture trustee for the notes. The payment terms of any particular series of notes are matched by the payment terms of the funding agreement securing the series. The Company has a $5,000,000,000 Global Medium-Term Note Program. The amounts outstanding were $3,800,000,000 and $3,493,457,160 at December 31, 2022 and December 31, 2021, respectively, and are included in the Liability for deposit-type contracts. During 2022, notes totaling $400,000,000 matured and new notes totaling $800,000,000 were issued. During 2021, notes totaling $800,000,000 matured and new notes totaling $600,000,000 were issued.

D. Life & Accident & Health Annual Statement:

| | | Amount |
|---|---|---|
| (1) | Exhibit 5, Annuities Section, Total (net) | 162,542,755 |
| (2) | Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 19,943,386 |
| (3) | Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 5,004,998,956 |
| (4) | Subtotal (1+2+3) | $ 5,187,485,098 |
| Separate Accounts Annual Statement: | | |
| (5) | Exhibit 3, Line 0299999, Column 2 | $ - |
| (6) | Exhibit 3, Line 0399999, Column 2 | $ - |
| (7) | Policyholder dividend and coupon accumulations | $ - |
| (8) | Policyholder premiums | $ - |
| (9) | Guaranteed interest contracts | $ - |
| (10) | Other contract deposit funds | $ - |
| (11) | Subtotal (5+6+7+8+9+10) | |
| (12) | Combined Total (4+11) | $ 5,187,485,098 |

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

| | Account Value | Cash Value | Reserve |
|---|---|---|---|
| A. General Account | | | |
| (1) Subject to discretionary withdrawal, surrender values or policy loans: | | | |
| a. Term Policies with Cash Value | $ - | $ - | $ - |
| b. Universal Life | $ 1,143,110,021 | $ 1,120,538,688 | $ 1,150,446,803 |
| c. Universal Life with Secondary Guarantees | $ 125,763,907 | $ 94,273,308 | $ 379,140,028 |
| d. Indexed Universal Life | $ - | $ - | $ - |
| e. Indexed Universal Life with Secondary Guarantees | $ - | $ - | $ - |
| f. Indexed Life | $ - | $ - | $ - |
| g. Other Permanent Cash Value Life Insurance | $ - | $ 45,063,667,051 | $ 46,461,983,167 |
| h. Variable Life | $ - | $ - | $ 845 |
| i. Variable Universal Life | $ - | $ - | $ 6,294,803 |
| j. Miscellaneous Reserves | $ - | $ - | $ - |
| (2) Not subject to discretionary withdrawal or no cash values: | | | |
| a. Term Policies without Cash Value | XXX | XXX | $ 1,689,163,384 |
| b. Accidental Death Benefits | XXX | XXX | $ 4,736,090 |
| c. Disability - Active Lives | XXX | XXX | $ 160,218,864 |
| d. Disability - Disabled Lives | XXX | XXX | $ 409,502,687 |
| e. Miscellaneous Reserves | XXX | XXX | $ 786,291,836 |
| (3) Total (gross: direct + assumed) | $ 1,268,873,928 | $ 46,278,479,047 | $ 51,047,778,508 |
| (4) Reinsurance ceded | $ - | $ - | $ 1,214,096,755 |
| (5) Total (net) (3) - (4) | $ 1,268,873,928 | $ 46,278,479,047 | $ 49,833,681,753 |

# 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 | $ - | $ - | $ - |
| b. Universal Life | $ - | $ - | $ - |
| c. Universal Life with Secondary Guarantees | $ - | $ - | $ - |
| d. Indexed Universal Life | $ - | $ - | $ - |
| e. Indexed Universal Life with Secondary Guarantees | $ - | $ - | $ - |
| f. Indexed Life | $ - | $ - | $ - |
| g. Other Permanent Cash Value Life Insurance | $ - | $ - | $ - |
| h. Variable Life | $ - | $ - | $ - |
| i. Variable Universal Life | $ - | $ - | $ - |
| j. Miscellaneous Reserves | $ - | $ - | $ - |
| (2) Not subject to discretionary withdrawal or no cash values: | | | |
| a. Term Policies without Cash Value | XXX | XXX | $ - |
| b. Accidental Death Benefits | XXX | XXX | $ - |
| c. Disability - Active Lives | XXX | XXX | $ - |
| d. Disability - Disabled Lives | XXX | XXX | $ - |
| e. Miscellaneous Reserves | XXX | XXX | $ - |
| (3) Total (gross: direct + assumed) | | | |
| (4) Reinsurance ceded | $ - | $ - | $ - |
| (5) Total (net) (3) - (4) | | | |

| | Account Value | Cash Value | Reserve |
|---|---|---|---|
| C. Separate Account Nonguaranteed | | | |
| (1) Subject to discretionary withdrawal, surrender values or policy loans: | | | |
| a. Term Policies with Cash Value | $ - | $ - | $ - |
| b. Universal Life | $ - | $ - | $ - |
| c. Universal Life with Secondary Guarantees | $ - | $ - | $ - |
| d. Indexed Universal Life | $ - | $ - | $ - |
| e. Indexed Universal Life with Secondary Guarantees | $ - | $ - | $ - |
| f. Indexed Life | $ - | $ - | $ - |
| g. Other Permanent Cash Value Life Insurance | $ - | $ - | $ - |
| h. Variable Life | $ - | $ - | $ - |
| i. Variable Universal Life | $ - | $ - | $ - |
| j. Miscellaneous Reserves | $ - | $ - | $ - |
| (2) Not subject to discretionary withdrawal or no cash values: | | | |
| a. Term Policies without Cash Value | XXX | XXX | $ - |
| b. Accidental Death Benefits | XXX | XXX | $ - |
| c. Disability - Active Lives | XXX | XXX | $ - |
| d. Disability - Disabled Lives | XXX | XXX | $ - |
| e. Miscellaneous Reserves | XXX | XXX | $ - |
| (3) Total (gross: direct + assumed) | | | |
| (4) Reinsurance ceded | $ - | $ - | $ - |
| (5) Total (net) (3) - (4) | | | |

| | Amount |
|---|---|
| D. Life & Accident & Health Annual Statement: | |
| (1) Exhibit 5, Life Insurance Section, Total (net) | $ 48,166,818,822 |
| (2) Exhibit 5, Accidental Death Benefits Section, Total (net) | $ 4,734,101 |
| (3) Exhibit 5, Disability - Active Lives Section, Total (net) | $ 148,058,190 |
| (4) Exhibit 5, Disability - Disabled Lives Section, Total (net) | $ 400,299,330 |
| (5) Exhibit 5, Miscellaneous reserves Section, Total (net) | $ 1,113,771,310 |
| (6) Subtotal (1+2+3+4+5) | $ 49,833,681,753 |
| Separate Accounts Statement | |
| (7) Exhibit 3, Line 0199999, Column 2 | $ - |
| (8) Exhibit 3, Line 0499999, Column 2 | $ - |
| (9) Exhibit 3, Line 0599999, Column 2 | $ - |
| (10) Subtotal (7+8+9) | |
| (11) Combined Total (6+10) | $ 49,833,681,753 |

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

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

| Type | Gross | Net of Loading |
|---|---|---|
| (1) Industrial | $ - | $ - |
| (2) Ordinary new business | $ 74,419,284 | $ 73,563,256 |
| (3) Ordinary renewal | $ 800,975,886 | $ 643,664,325 |
| (4) Credit Life | $ - | $ - |
| (5) Group Life | $ 92,217,445 | $ 291,277,073 |
| (6) Group Annuity | $ - | $ - |
| (7) Totals (1+2+3+4+5+6) | $ 967,612,615 | $ 1,008,504,654 |

**NOTE 35 Separate Accounts**

Not applicable.

**NOTE 36 Loss/Claim Adjustment Expenses**

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2022 and December 31, 2021 were $104,016,970 and $100,330,939 respectively.

The Company incurred $74,259,017 and paid $70,572,986 of claims adjustment expenses in the current year, of which $19,537,876 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provisionfor insured events of prior years.

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

1.1 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 [ ] No [ X ]
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 [ ] No [ ] N/A [ X ]

1.3 State Regulating? ..... New York

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. ..... 12/31/2018

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. ..... 12/31/2018

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). ..... 06/30/2020

3.4 By what department or departments?
New York State Department of Financial Services .....

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 [ X ] No [ ] N/A [ ]

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

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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, government, manager or attorney-in-fact).

| 1<br>Nationality | 2<br>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 [ X ] No [ ]

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Park Avenue Investment Advisory, LLC | New York, NY | NO | NO | NO | YES |
| Park Avenue Institutional Advisers LLC | New York, NY | NO | NO | NO | YES |
| Park Avenue Securities LLC | New York, NY | NO | NO | NO | YES |
| | | | | | |

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 depository institution holding company? ..... 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 [ ] N/A [ ]

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

PricewaterhouseCoopers LLP, PricewaterhouseCoopers Center, 300 Madison Ave, New York, NY 10017 .....

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?

Michael Slipowitz, SVP, Corporate Chief Actuary, 10 Hudson Yards, New York, N.Y. 10001, The Guardian Life Insurance Company of America .....

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 attached

12.12 Number of parcels involved ..... 3,313,487,201

12.13 Total book/adjusted carrying value .....$ .....

12.2 If, yes provide explanation:

The Company owns securities of real estate holding companies. The Company also owns subsidiaries that own real estate. .....

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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>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 or is likely to 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 [ X ] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ ..... 11,247
- 22.22 Amount paid as expenses ..... $ ..... 27,389,786
- 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: ..... $

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)

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. $

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 [ ] No [ ] N/A [ X ]

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

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 [ ] No [ ] N/A [ X ]

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. $

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.093 Total payable for securities lending reported on the liability page. $

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 $
26.27 FHLB Capital Stock $ 39,176,300
26.28 On deposit with states $ 4,114,068
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 21,999,727
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 949,822,491
26.32 Other $

26.3 For category (26.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>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 [ ] No [ X ]

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 [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] 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<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| JP MORGAN CHASE | 270 Park Avenue, Floor 41, New York, NY 10017 |
| | |

# 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Xiaolong Sun | I |
| Martin Vernon | I |
| John Gargana | I |
| Rob Simmons | I |
| Rob Crimmins | I |
| Jane Lu | I |
| Demetrios Tsaparas | I |
| David Padulo | I |
| Isaac Lowenbraun | I |
| William Lee | I |
| Andrwe Liggio | I |
| Alliance Bernstein | U |
| | |

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

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<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| | | |
| 30.2999 - Total | | |

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Bonds | 51,055,889,562 | 43,972,327,755 | (7,083,561,807) |
| 31.2 Preferred stocks | | | |
| 31.3 Totals | 51,055,889,562 | 43,972,327,755 | (7,083,561,807) |

31.4 Describe the sources or methods utilized in determining the fair values:
Prices are determined by various external pricing services or third party broker quotes.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ X ] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ X ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Broker prices are used in a small number of instances for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] No [ X ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [ X ]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [ X ]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ X ] No [ ] N/A [ ]

# GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [ X ]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [ X ]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly ..... Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

| 1<br>Name of Cryptocurrency | 2<br>Immediately Converted to USD, Directly Held, or Both | 3<br>Accepted for Payment of Premiums |
|---|---|---|
| | | |

## OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 201,450,131

40.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| | |

41.1 Amount of payments for legal expenses, if any? ..... $ 18,226,573

41.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| | |

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,283,107

42.2 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<br>Name | 2<br>Amount Paid |
|---|---|
| | |

**GI #12.11 attachment**

**GI #12.11 attachment**

AEDIFICA SA
AGREE LIMITED PARTNERSHIP
AGREE REALTY LIMITED
AKELIUS RESIDENTIAL PRPTY AV
ALEXANDRIA REAL EST EQUITIES
AMERICAN TOWER CORP
AMERICOLD REALTY OPERATING PAR
AVALONBAY COMMUNITIES
AWOF I FINANCE COMPANY PTY LTD
BARINGS CORE PROPERTY FUND
BOSTON PROPERTIES LP
BOYD WATTERSON GSA REIT
BPHA LIMITED
BRIXMOR OPERATING PART
BROADSTONE NET LEASE, INC
BROOKFIELD RETAIL HOLDINGS
CA & NY PROPERTY SALE REIT 2
CAMDEN PROPERTY TRUST
CBRE U.S. CORE PARTNERS
CIBANCO SA INS DE BANCA
CLARION LION FUND HOLDING LP
CORECIVIC OF KANSAS, LLC
CORPORACION INMOBILIARIA
COUSINS PROPERTIES
CROWN CASTLE INTL CORP.
CSFV CORE II
CTL 2022-4 TRUST (KEMPER LAKES
CTL PHILADELPHIA LEASE FINANCE
DERWENT LONDON PLC
DEXUS WHOLESALE PROPERTY FUND
EASTERLY GOVERNMENT PROP
EDENS & AVANT INVESTMENT LTD P
EPR PROPERTIES
ESSEX PORTFOLIO LP
EXTRA SPACE STORAGE LP
FEDERAL REALTY INVEST TRUST
FIBRA MACQUARIE MEXICO
FIBRA PROLOGIS
FOUR CORNERS OPERATING PARTNER
FRISCO HQ OPERATIONS LLC
GREAT PORTLAND ESTATES PLC
HARRIMACK HOLDINGS LLC
HIGHTOWN HOUSING ASSOC LTD
HINES EUROPEAN CORE FUND

**GI # 12.11 (Continued)**

HOTEL PROPERTIES INVESTMENT
HSRE CORE HOLDING, I, LLC
HUDSON PACIFIC PROPERTIE
ICPF FINANCE PTY LTD
ICRE REIT HOLDINGS
INVITATION HOMES OP
IPUT PROPERTY FUND
IRG INDUSTRIAL, LLC
ISPT FINANCE PTY LTD.
KILROY REALTY LP
KIMCO REALTY
KITE REALTY GROUP L.P.
LENDLEASE INTERNATIONAL
LIFE STORAGE LP
LINEAGE TREASURY EUROPE BV
LONDONMETRIC PROPERTY PLC.
LP 1A REIT INC
MEPT EDGEMOOR OPERATING LP
METLIFE CORE PROPERTY FUND, LP
MID-AMERICA APARTMENTS
MIRVAC GROUP FINANCE LIMITED
MONTEA NV
NCP
NETRALITY PROPERTY SUB TRUST
NETWORK HOMES LIMITED
NEW YORK BUS DEV CORP CAP STK
NEWLON HOUSING TRUST
OAK STREET REAL ESTATE CAPITAL
OFFICE PPTY INCOME TRST
PEBBLEBROOK HOTEL TRUST
PITTSBURGH 2021 LEASE FINANCE
PRIME PROPERTY FUND, LLC
PRINCIPAL U.S. PROPERTY FUND
PRISA LHC, LLC
PROLOGIS LP
PROLOGIS YEN FINANCE, LLC
PUBLIC STORAGE
QIC FINANCE
REALTERM LOGISTICS INCOME PROP
REALTY INCOME CORPORATION
REGION GROUP
RETAIL PROPERTIES OF AMERICA
RPT REALTY
RREEF AMERICA REIT II, INC
RXR REALTY LLC
SAFESTORE HOLDINGS PLC
SANCTUARY HOUSING ASSOCIATION

**GI # 12.11 (Continued)**

SEGRO plc
SHURGARD LUXEMBOURG SARL
SIMON PROPERTY GROUP
STAG INDUSTRIAL OPERATING PART
STOCKLAND TRUST MANAGEMENT LTD
STORE CAPITAL CORPORATION
SVF HOLDING REAL ESTATE INVEST
TEACHERS INSURANCE & ANNUITY
TERRENO REALTY LLC
TRITAX BIG BOX REIT PLC
TRUST FIBRAUNO
VICINITY CENTRES
W.P. CAREY, INC.
WAREHOUSE DE PAUW NV
WAYPOINT REIT
WERELDHAVE NV
WORKSPACE GROUP PLC

# 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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 2,389,406,666 | 2,196,951,416 |
| 2.2 | Premium Denominator | 9,930,471,068 | 9,452,918,155 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.241 | 0.232 |
| 2.4 | Reserve Numerator | 400,082,547 | 371,518,428 |
| 2.5 | Reserve Denominator | 54,713,621,936 | 51,537,657,837 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.007 | 0.007 |

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

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ ] 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? .....$ .....

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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<br>P&C Insurance Company And Location | 2<br>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 [ ] No [ ] N/A [ X ]

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

| 1<br>Company Name | 2<br>NAIC Company Code | 3<br>Domiciliary Jurisdiction | 4<br>Reserve Credit | Assets Supporting Reserve Credit<br>5<br>Letters of Credit | 6<br>Trust Agreements | 7<br>Other |
|---|---|---|---|---|---|---|
| | | | | | | |
| | | | | | | |

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 ..... $ ..... 9,764,847,890
7.2 Total Incurred Claims ..... $ ..... 1,908,320,084
7.3 Number of Covered Lives ..... ..... 695,044

| *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 ..... $ ..... 53,550,647
9.22 Received ..... $ ..... 429,854,577

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

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: ..... $.....

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

12.11 Cash ..... $ .....
12.12 Stock ..... $ .....

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

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

| | 1<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|
| 13.31 Earned premium | | | |
| 13.32 Paid claims | 342,146 | | 342,146 |
| 13.33 Claim liability and reserve (beginning of year) | 3,945,066 | | 3,945,066 |
| 13.34 Claim liability and reserve (end of year) | 3,708,630 | | 3,708,630 |
| 13.35 Incurred claims | 105,710 | | 105,710 |

# 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<br>Earned Premium | 2<br>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<br>2022 | 2<br>2021 | 3<br>2020 | 4<br>2019 | 5<br>2018 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 207,214,449 | 198,046,501 | 187,338,667 | 181,676,803 | 210,788,241 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 200,453,002 | 208,600,286 | 217,818,493 | 221,177,269 | 177,405,922 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 348,804,367 | 318,122,039 | 291,290,346 | 288,372,335 | 271,277,812 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 756,471,817 | 724,768,826 | 696,447,506 | 691,226,407 | 659,471,975 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | 26,262,372 | 26,188,205 | 26,722,212 | 19,509,212 | |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 13,817,637 | 15,444,264 | 11,540,616 | 11,774,229 | 11,616,616 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 3,376,253 | 4,024,772 | 10,117,571 | 21,605,637 | 22,511,148 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | 38,308,217 | 44,137,955 | 38,264,048 | 39,799,511 | 35,829,518 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 55,502,107 | 63,606,990 | 59,922,235 | 73,179,377 | 69,957,282 |
| | **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) | 4,981,444,283 | 4,684,634,824 | 4,393,377,506 | 4,272,564,272 | 4,080,052,538 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 11,553,504 | 12,220,302 | 14,536,806 | 13,092,368 | 11,797,605 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 430,007,953 | 627,460,634 | 664,311,318 | 647,440,593 | 613,667,015 |
| 17.2 | Group annuities (Line 20.4, Col. 7) | | | | | |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 3,874,018,846 | 3,527,072,232 | 3,317,541,832 | 3,261,983,871 | 3,155,202,139 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | | | | | |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 636,184,246 | 605,365,083 | 571,191,750 | 549,362,304 | 522,067,264 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | | | | | |
| 20. | Total | 9,933,208,832 | 9,456,753,074 | 8,960,959,211 | 8,744,443,409 | 8,382,786,562 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 75,998,514,695 | 72,127,284,885 | 68,044,367,654 | 62,203,964,011 | 58,488,696,709 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 67,153,093,050 | 63,538,334,168 | 60,284,625,653 | 54,588,411,646 | 51,316,943,275 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 50,016,167,895 | 47,030,513,643 | 44,335,796,917 | 42,123,537,361 | 40,001,244,399 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | 1,037,222 | | 1,805,667 | | |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 5,020,315,519 | 4,764,705,757 | 4,633,463,085 | 4,431,241,243 | 4,279,624,934 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 5,004,998,956 | 4,466,595,533 | 4,581,946,016 | 2,258,669,152 | 1,924,572,913 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 1,448,846,036 | 1,443,918,390 | 1,132,296,050 | 1,070,825,244 | 879,016,646 |
| 27. | Capital (Page 3, Lines 29 and 30) | | | | | |
| 28. | Surplus (Page 3, Line 37) | 8,845,421,645 | 8,588,950,717 | 7,759,742,001 | 7,615,552,365 | 7,171,753,434 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | 3,041,824,998 | 3,042,258,638 | 2,873,768,488 | 2,797,515,243 | 2,537,660,635 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 11,042,502,127 | 10,706,896,626 | 9,507,552,987 | 9,254,129,101 | 8,602,009,382 |
| 31. | Authorized control level risk - based capital | 1,040,532,916 | 1,005,336,016 | 921,630,772 | 878,115,823 | 836,966,051 |
| | **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) | 73.4 | 75.9 | 77.3 | 74.0 | 74.2 |
| 33. | Stocks (Lines 2.1 and 2.2) | 1.8 | 2.0 | 2.1 | 3.0 | 3.4 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 8.6 | 8.1 | 7.8 | 8.6 | 8.5 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | 0.4 | 0.4 | 0.5 | 0.7 | 0.6 |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 1.9 | 1.2 | 0.7 | 1.4 | 1.4 |
| 37. | Contract loans (Line 6) | 5.8 | 5.7 | 6.1 | 6.7 | 6.8 |
| 38. | Derivatives (Page 2, Line 7) | 0.2 | 0.1 | 0.0 | 0.1 | 0.1 |
| 39. | Other invested assets (Line 8) | 7.8 | 6.7 | 5.5 | 5.5 | 4.8 |
| 40. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.1 | 0.0 | 0.0 |
| 41. | Securities lending reinvested collateral assets (Line 10) | | | | | |
| 42. | Aggregate write-ins for invested assets (Line 11) | 0.1 | | | | 0.1 |
| 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<br>2022 | 2<br>2021 | 3<br>2020 | 4<br>2019 | 5<br>2018 |
|---|---|---|---|---|---|
| **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | 164,750,000 | | | 676,065 | 9,049,181 |
| 45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 1,187,914,486 | 1,203,250,658 | 1,211,758,294 | 1,216,367,206 | 1,156,816,158 |
| 47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | | | | | |
| 48. Affiliated mortgage loans on real estate | | | | | |
| 49. All other affiliated | 1,182,699,422 | 755,293,709 | 637,675,365 | 802,005,975 | 747,945,808 |
| 50. Total of above Lines 44 to 49 | 2,535,363,908 | 1,958,544,367 | 1,849,433,659 | 2,019,049,246 | 1,913,811,147 |
| 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) | 213,981,555 | 160,930,042 | 199,182,958 | 150,707,302 | 127,644,292 |
| 53. Total admitted assets (Page 2, Line 28, Col. 3) | 75,998,514,695 | 72,127,284,885 | 68,044,367,654 | 62,203,964,011 | 58,488,696,709 |
| **Investment Data** | | | | | |
| 54. Net investment income (Exhibit of Net Investment Income) | 2,536,985,417 | 2,704,313,266 | 2,368,419,830 | 2,303,856,089 | 2,131,926,933 |
| 55. Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (157,839,404) | (138,605,692) | (346,111,549) | (66,775,050) | (171,844,857) |
| 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 37,685,923 | 735,840,143 | (186,871,966) | 92,627,151 | 184,607,050 |
| 57. Total of above Lines 54, 55 and 56 | 2,416,831,937 | 3,301,547,717 | 1,835,436,316 | 2,329,708,190 | 2,144,689,125 |
| **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) | 2,538,779,626 | 2,882,044,598 | 3,059,422,789 | 2,772,700,182 | 2,564,940,685 |
| 59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) | 2,646,439,895 | 2,470,277,647 | 2,098,907,097 | 2,284,556,795 | 1,971,372,263 |
| 60. Increase in life reserves - other than group and annuities (Line 19, Col. 2) | 2,980,414,078 | 2,694,079,855 | 2,217,721,508 | 2,124,427,796 | 2,110,883,382 |
| 61. Increase in A & H reserves (Line 19, Col. 6) | 234,933,178 | 131,242,672 | 139,790,608 | 151,616,309 | 361,299,729 |
| 62. Dividends to policyholders and refunds to members (Line 30, Col. 1) | 1,257,388,389 | 1,114,381,108 | 1,035,927,853 | 967,942,892 | 965,922,894 |
| **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 | 18.4 | 22.0 | 19.7 | 23.5 | 23.9 |
| 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 | 2.8 | 3.2 | 3.6 | 4.1 | 4.0 |
| 65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 64.7 | 63.3 | 59.6 | 64.3 | 63.9 |
| 66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | 0.4 | 0.3 | 0.4 | 0.5 | 0.5 |
| 67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 33.2 | 33.5 | 35.5 | 34.8 | 34.2 |
| **A & H Claim Reserve Adequacy** | | | | | |
| 68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3) | 763,905 | XXX | XXX | XXX | XXX |
| 69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) | 666,583 | XXX | XXX | XXX | XXX |
| 70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) | 7,420,621,202 | XXX | XXX | XXX | XXX |
| 71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) | 4,548,218,637 | XXX | XXX | XXX | XXX |
| **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) | (323,867,192) | (34,272,133) | (209,591,734) | 143,524,363 | 10,334,561 |
| 74. Ordinary - individual annuities (Page 6, Col. 4) | 18,431,570 | 16,612,964 | 13,805,302 | 12,424,693 | 4,178,596 |
| 75. Ordinary-supplementary contracts | XXX | XXX | XXX | XXX | 21,551,980 |
| 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) | (21,624,549) | (88,231,148) | (31,629,163) | 64,520,272 | 64,936,318 |
| 78. Group annuities (Page 6, Col. 5) | (49,414,217) | 19,411,709 | 23,608,126 | 9,702,263 | 22,847,615 |
| 79. A & H-group (Page 6.5, Col. 3) | 133,714 | 432,372 | 6,448,651 | (489,985) | 289,673,509 |
| 80. A & H-credit (Page 6.5, Col. 10) | | | | | |
| 81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) | 550,144,350 | 446,564,607 | 691,031,177 | 385,276,068 | 69,297,551 |
| 82. Aggregate of all other lines of business (Page 6, Col. 8) | 1,067,803 | 329,538 | 1,170,618 | (1,844,541) | (554,254) |
| 83. Fraternal (Page 6, Col. 7) | | | | | |
| 84. Total (Page 6, Col. 1) | 172,309,817 | 361,772,122 | 493,102,628 | 615,315,072 | 482,265,876 |

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:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2022

NAIC Group Code 0429 — NAIC Company Code 64246

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,959,581,169 | | 750,751,154 | | 4,710,332,324 |
| 2. Annuity considerations | 10,713,512 | | | | 10,713,512 |
| 3. Deposit-type contract funds | 1,925,904,005 | XXX | | XXX | 1,925,904,005 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,896,198,687 | | 750,751,154 | | 6,646,949,841 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | 29,248,440 | | | | 29,248,440 |
| 6.2 Applied to pay renewal premiums | 212,535,229 | | | | 212,535,229 |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | 879,920,945 | | | | 879,920,945 |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | 1,121,704,614 | | | | 1,121,704,614 |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | 155,880 | | | | 155,880 |
| 7.2 Applied to provide paid-up annuities | 322,375 | | | | 322,375 |
| 7.3 Other | 573,451 | | | | 573,451 |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | 1,051,706 | | | | 1,051,706 |
| 8. Grand Totals (Lines 6.5 plus 7.4) | 1,122,756,320 | | | | 1,122,756,320 |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,184,831,266 | | 559,551,152 | | 1,744,382,418 |
| 10. Matured endowments | 1,496,857 | | | | 1,496,857 |
| 11. Annuity benefits | 1,564,785 | | 1,366,249 | | 2,931,034 |
| 12. Surrender values and withdrawals for life contracts | 1,227,124,232 | | 4,456 | | 1,227,128,688 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 2,415,017,140 | | 560,921,856 | | 2,975,938,997 |
| **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 | | Credit Life (Group and Individual) | | Group | | Industrial | | Total | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 No. of Pols. & Certifs. | 2 Amount | 3 No. of Ind.Pols. & Gr. Certifs. | 4 Amount | 5 No. of Certifs. | 6 Amount | 7 No. of Pols. & Certifs. | 8 Amount | 9 No. of Pols. & Certifs. | 10 Amount |
| 16. Unpaid December 31, prior year | 652 | 316,497,765 | | | 1,822 | 199,843,820 | | | 2,474 | 516,341,585 |
| 17. Incurred during current year | 4,955 | 1,175,723,777 | | | 10,697 | 580,699,400 | | | 15,652 | 1,756,423,177 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 5,032 | 1,186,328,123 | | | 10,173 | 559,551,152 | | | 15,205 | 1,745,879,275 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 5,032 | 1,186,328,123 | | | 10,173 | 559,551,152 | | | 15,205 | 1,745,879,275 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | 662 | 25,114,191 | | | 662 | 25,114,191 |
| 18.6 Total settlements | 5,032 | 1,186,328,123 | | | 10,835 | 584,665,343 | | | 15,867 | 1,770,993,466 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 575 | 305,893,419 | | | 1,684 | 195,877,876 | | | 2,259 | 501,771,296 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 731,278 | 403,477,729,766 | | (a) | 55,385 | 317,985,212,936 | | | 786,663 | 721,462,942,702 |
| 21. Issued during year | 23,354 | 16,909,790,035 | | | 7,696 | 38,308,217,000 | | | 31,050 | 55,218,007,035 |
| 22. Other changes to in force (Net) | (32,067) | (15,685,151,083) | | | (6,099) | (7,606,574,500) | | | (38,166) | (23,291,725,583) |
| 23. In force December 31 of current year | 722,565 | 404,702,368,718 | | (a) | 56,982 | 348,686,855,436 | | | 779,547 | 753,389,224,154 |

(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) | 3,908,850,553 | 3,888,057,569 | | 2,294,123,886 | 2,352,369,764 |
| 24.1 Federal Employees Health Benefits Plan premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies/certificates (b) | 64 | 64 | | | 14 |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | 99,480,434 | 98,175,934 | 883,293 | 227,513,743 | 231,003,198 |
| 25.2 Guaranteed renewable (b) | 219,056 | 221,293 | | 2,066,275 | 4,105,377 |
| 25.3 Non-renewable for stated reasons only (b) | 10,760,445 | 11,410,273 | 605,499 | 4,413,150 | 5,526,896 |
| 25.4 Other accident only | | | | | |
| 25.5 All other (b) | 61,790,871 | 58,919,040 | | 33,019,201 | 33,496,041 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 172,250,806 | 168,726,539 | 1,488,792 | 267,012,369 | 274,131,512 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 4,081,101,423 | 4,056,784,173 | 1,488,792 | 2,561,136,255 | 2,626,501,290 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0 .

# EXHIBIT OF LIFE INSURANCE

**($000 Omitted for Amounts of Life Insurance)**

| | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 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 | | | 1,122,414 | 406,646,787 | | | 56,131 | 3,540,975 | 318,122,039 | 724,768,826 |
| 2. Issued during year | | | 23,354 | 17,193,890 | | | 7,696 | 404,665 | 38,308,217 | 55,502,107 |
| 3. Reinsurance assumed | | | 2,010 | 19,901 | | | (69) | (218) | (19,315) | 586 |
| 4. Revived during year | | | 17,040 | 321,137 | | | | 67 | 1,880 | 323,017 |
| 5. Increased during year (net) | | | | | | | 11 | 225,131 | 29,058,074 | 29,058,074 |
| 6. Subtotals, Lines 2 to 5 | | | 42,404 | 17,534,928 | | | 7,638 | 629,645 | 67,348,856 | 84,883,784 |
| 7. Additions by dividends during year | XXX | | XXX | 1,863,459 | XXX | | XXX | XXX | | 1,863,459 |
| 8. Aggregate write-ins for increases | | | | 13,679,641 | | | | | | 13,679,641 |
| 9. Totals (Lines 1 and 6 to 8) | | | 1,164,818 | 439,724,815 | | | 63,769 | 4,170,620 | 385,470,895 | 825,195,710 |
| Deductions during year: | | | | | | | | | | |
| 10. Death | | | 6,600 | 1,172,556 | | | XXX | 10,189 | 559,896 | 1,732,452 |
| 11. Maturity | | | 68 | 3,521 | | | XXX | | | 3,521 |
| 12. Disability | | | 2 | | | | XXX | | | |
| 13. Expiry | | | 7,722 | 4,273,670 | | | | | | 4,273,670 |
| 14. Surrender | | | 11,572 | 5,990,126 | | | | 41 | 1,145 | 5,991,271 |
| 15. Lapse | | | 8,493 | 5,553,877 | | | 6,110 | 375,441 | 36,105,488 | 41,659,364 |
| 16. Conversion | | | (1,911) | 1,730,019 | | | XXX | XXX | XXX | 1,730,019 |
| 17. Decreased (net) | | | 52,647 | 94,919 | | | | | | 94,919 |
| 18. Reinsurance | | | | | | | | | | |
| 19. Aggregate write-ins for decreases | | | 1 | 13,238,677 | | | | | | 13,238,677 |
| 20. Totals (Lines 10 to 19) | | | 85,194 | 32,057,365 | | | 6,110 | 385,671 | 36,666,529 | 68,723,893 |
| 21. In force end of year (b) (Line 9 minus Line 20) | | | 1,079,624 | 407,667,450 | | | 57,659 | 3,784,949 | 348,804,367 | 756,471,817 |
| 22. Reinsurance ceded end of year | XXX | | XXX | 141,521,873 | XXX | | XXX | XXX | 313,886,824 | 455,408,697 |
| 23. Line 21 minus Line 22 | XXX | | XXX | 266,145,577 | XXX | (a) | XXX | XXX | 34,917,543 | 301,063,120 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | |
| 0801. Dividend Term Additions During Year. | | | | 13,679,641 | | | | | | 13,679,641 |
| 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) | | | | 13,679,641 | | | | | | 13,679,641 |
| 1901. Term Additions Expires. | | | | 13,238,660 | | | | | | 13,238,660 |
| 1902. Terminations | | | 1 | 17 | | | | | | 17 |
| 1903. | | | | | | | | | | |
| 1998. Summary of remaining write-ins for Line 19 from overflow page. | | | | | | | | | | |
| 1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | | | 1 | 13,238,677 | | | | | | 13,238,677 |

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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends | XXX | | XXX | 27,829,969 |
| 25. Other paid-up insurance | | | 40,059 | 18,580,122 |
| 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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. Term policies - decreasing | | | 1 | 81 |
| 28. Term policies - other | 730 | 1,023,768 | 534,443 | 168,274,685 |
| 29. Other term insurance - decreasing | XXX | | XXX | 307,839 |
| 30. Other term insurance | XXX | 2,352,484 | XXX | 17,974,450 |
| 31. Totals (Lines 27 to 30) | 730 | 3,376,253 | 534,444 | 186,557,055 |
| Reconciliation to Lines 2 and 21: | | | | |
| 32. Term additions | XXX | | XXX | 12,613,165 |
| 33. Totals, extended term insurance | XXX | XXX | 7,158 | 1,282,781 |
| 34. Totals, whole life and endowment | 22,624 | 13,817,637 | 538,022 | 207,214,449 |
| 35. Totals (Lines 31 to 34) | 23,354 | 17,193,890 | 1,079,624 | 407,667,450 |

**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<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 Industrial | | | | |
| 37. Ordinary | | 17,193,890 | 3,021,154 | 404,646,296 |
| 38. Credit Life (Group and Individual) | | | | |
| 39. Group | | 38,308,217 | 117,511 | 348,686,855 |
| 40. Totals (Lines 36 to 39) | | 55,502,107 | 3,138,666 | 753,333,151 |

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

| | Credit Life | | Group | |
|---|---|---|---|---|
| | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to other companies | XXX | | XXX | |
| 42. Number in force end of year if the number under shared groups is counted on a pro-rata basis | | XXX | 3,780,781 | 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 | | | 3,822 | 167,453 |

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

| | |
|---|---|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies | 944,190 |

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 For decreasing term riders, the initial face amount is used.

47.2 For wifes and spouse level term riders and child riders, the exact amount issued is used.

**POLICIES WITH DISABILITY PROVISIONS**

| | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|
| Disability Provisions | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certifi-cates | 8<br>Amount of Ins rance |
| 48. Waiver of Premium | | | 452,968 | 209,384,339 | | | 3,781,126 | 348,636,914 |
| 49. Disability Income | | | | | | | | |
| 50. Extended Benefits | | | XXX | XXX | | | | |
| 51. Other | | | | | | | | |
| 52. Total | | (a) | 452,968 | (a) 209,384,339 | | (a) | 3,781,126 | (a) 348,636,914 |

(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<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. In force end of prior year | 338 | 2,046 | | 862 |
| 2. Issued during year | 5 | 185 | | 7 |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Total (Lines 1 to 4) | 343 | 2,231 | | 869 |
| Deductions during year: | | | | |
| 6. Decreased (net) | 29 | 373 | | 110 |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | 29 | 373 | | 110 |
| 9. In force end of year (line 5 minus line 8) | 314 | 1,858 | | 759 |
| 10. Amount on deposit | | (a) 340,056,799 | | (a) 25,136,112 |
| 11. Income now payable | 314 | 81 | | |
| 12. Amount of income payable | (a) 2,459,688 | (a) 1,242,536 | (a) | (a) |

## ANNUITIES

| | Ordinary | | Group | |
|---|---|---|---|---|
| | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year | 48 | 1,072 | | 12 |
| 2. Issued during year | | 26 | | |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Totals (Lines 1 to 4) | 48 | 1,098 | | 12 |
| Deductions during year: | | | | |
| 6. Decreased (net) | 3 | 74 | | 2 |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | 3 | 74 | | 2 |
| 9. In force end of year (line 5 minus line 8) | 45 | 1,024 | | 10 |
| Income now payable: | | | | |
| 10. Amount of income payable | (a) 349,195 | XXX | XXX | (a) 30,404 |
| Deferred fully paid: | | | | |
| 11. Account balance | XXX | (a) 48,521,828 | XXX | (a) |
| Deferred not fully paid: | | | | |
| 12. Account balance | XXX | (a) 111,485,886 | XXX | (a) |

## ACCIDENT AND HEALTH INSURANCE

| | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|
| | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. In force end of prior year | 6,142,949 | 3,704,955,982 | | | 328,854 | 572,848,413 |
| 2. Issued during year | 657,382 | 357,507,264 | | | | 78,920 |
| 3. Reinsurance assumed | | | | | 275,254 | 504,791,303 |
| 4. Increased during year (net) | | XXX | | XXX | | XXX |
| 5. Totals (Lines 1 to 4) | 6,800,331 | XXX | | XXX | 604,108 | XXX |
| Deductions during year: | | | | | | |
| 6. Conversions | 154 | XXX | XXX | XXX | XXX | XXX |
| 7. Decreased (net) | 341,425 | XXX | | XXX | 271,158 | XXX |
| 8. Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. Totals (Lines 6 to 8) | 341,579 | XXX | | XXX | 271,158 | XXX |
| 10. In force end of year (line 5 minus line 9) | 6,458,752 | (a) 3,986,334,709 | | (a) | 332,950 | (a) 592,743,932 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | 1<br>Deposit Funds | 2<br>Dividend Accumulations |
|---|---|---|
| | Contracts | Contracts |
| 1. In force end of prior year | 98 | 10,883 |
| 2. Issued during year | | 21 |
| 3. Reinsurance assumed | | |
| 4. Increased during year (net) | | |
| 5. Totals (Lines 1 to 4) | 98 | 10,904 |
| Deductions During Year: | | |
| 6. Decreased (net) | 1 | 609 |
| 7. Reinsurance ceded | | |
| 8. Totals (Lines 6 and 7) | 1 | 609 |
| 9. In force end of year (line 5 minus line 8) | 97 | 10,295 |
| 10. Amount of account balance | (a) 22,137,890 | (a) 86,888,937 |

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

## INTEREST MAINTENANCE RESERVE

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 779,403,071 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ (176,501,625) transferred into the reserve net of taxes of $ (37,065,341) | (139,436,283) |
| 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) | 639,966,788 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 58,296,587 |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 581,670,201 |

## AMORTIZATION

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2022 | 64,918,862 | (6,622,274) | | 58,296,587 |
| 2. | 2023 | 59,250,378 | (14,347,189) | | 44,903,190 |
| 3. | 2024 | 54,203,399 | (14,078,460) | | 40,124,939 |
| 4. | 2025 | 48,479,913 | (13,131,740) | | 35,348,173 |
| 5. | 2026 | 43,191,115 | (12,233,621) | | 30,957,494 |
| 6. | 2027 | 39,866,822 | (11,329,744) | | 28,537,078 |
| 7. | 2028 | 37,787,003 | (9,876,576) | | 27,910,427 |
| 8. | 2029 | 35,122,945 | (8,172,765) | | 26,950,180 |
| 9. | 2030 | 32,846,971 | (6,333,179) | | 26,513,792 |
| 10. | 2031 | 31,127,031 | (4,369,837) | | 26,757,195 |
| 11. | 2032 | 30,404,538 | (2,350,211) | | 28,054,326 |
| 12. | 2033 | 29,288,517 | (1,445,609) | | 27,842,908 |
| 13. | 2034 | 27,494,114 | (1,513,996) | | 25,980,118 |
| 14. | 2035 | 26,273,227 | (1,671,139) | | 24,602,088 |
| 15. | 2036 | 24,590,693 | (1,780,045) | | 22,810,647 |
| 16. | 2037 | 22,907,966 | (1,905,933) | | 21,002,033 |
| 17. | 2038 | 21,400,377 | (2,028,130) | | 19,372,247 |
| 18. | 2039 | 20,098,796 | (2,088,071) | | 18,010,724 |
| 19. | 2040 | 18,622,561 | (2,199,101) | | 16,423,460 |
| 20. | 2041 | 17,890,535 | (2,300,126) | | 15,590,409 |
| 21. | 2042 | 16,483,033 | (2,359,979) | | 14,123,054 |
| 22. | 2043 | 15,914,912 | (2,392,210) | | 13,522,702 |
| 23. | 2044 | 14,707,483 | (2,375,566) | | 12,331,917 |
| 24. | 2045 | 14,465,962 | (2,287,913) | | 12,178,048 |
| 25. | 2046 | 11,856,639 | (2,292,697) | | 9,563,941 |
| 26. | 2047 | 8,875,986 | (2,214,961) | | 6,661,025 |
| 27. | 2048 | 6,451,044 | (2,021,764) | | 4,429,279 |
| 28. | 2049 | 4,085,802 | (1,609,159) | | 2,476,643 |
| 29. | 2050 | 938,758 | (1,155,294) | | (216,536) |
| 30. | 2051 | (142,310) | (701,428) | | (843,738) |
| 31. | 2052 and Later | | (247,563) | | (247,563) |
| 32. | Total (Lines 1 to 31) | 779,403,071 | (139,436,283) | | 639,966,788 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 529,570,933 | 55,890,277 | 585,461,210 | 83,634,215 | 774,822,965 | 858,457,180 | 1,443,918,390 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (23,039,553) | | (23,039,553) | (2,301,279) | 12,339,058 | 10,037,779 | (13,001,774) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | | | | | | | |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | (2,350,558) | | (2,350,558) | (7,929,420) | (139,264,289) | (147,193,709) | (149,544,267) |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | | | | | | | |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | | | | | |
| 7. Basic contribution | 152,183,522 | 15,633,443 | 167,816,965 | | 1,895,687 | 1,895,687 | 169,712,652 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | 656,364,344 | 71,523,720 | 727,888,064 | 73,403,516 | 649,793,421 | 723,196,937 | 1,451,085,001 |
| 9. Maximum reserve | 675,490,783 | 67,897,425 | 743,388,209 | 76,949,979 | 904,065,477 | 981,015,456 | 1,724,403,665 |
| 10. Reserve objective | 409,561,975 | 52,076,975 | 461,638,950 | 76,808,944 | 901,442,283 | 978,251,227 | 1,439,890,177 |
| 11. 20% of (Line 10 - Line 8) | (49,360,474) | (3,889,349) | (53,249,823) | 681,086 | 50,329,772 | 51,010,858 | (2,238,965) |
| 12. Balance before transfers (Lines 8 + 11) | 607,003,871 | 67,634,371 | 674,638,242 | 74,084,602 | 700,123,193 | 774,207,795 | 1,448,846,036 |
| 13. Transfers | | | | | | | |
| 14. Voluntary contribution | | | | | | | |
| 15. Adjustment down to maximum/up to zero | | | | | | | |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 607,003,871 | 67,634,371 | 674,638,242 | 74,084,602 | 700,123,193 | 774,207,795 | 1,448,846,036 |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 1,143,634,787 | XXX | XXX | 1,143,634,787 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2.1 | 1 | NAIC Designation Category 1.A | 3,007,664,723 | XXX | XXX | 3,007,664,723 | 0.0002 | 601,533 | 0.0007 | 2,105,365 | 0.0013 | 3,909,964 |
| 2.2 | 1 | NAIC Designation Category 1.B | 604,901,640 | XXX | XXX | 604,901,640 | 0.0004 | 241,961 | 0.0011 | 665,392 | 0.0023 | 1,391,274 |
| 2.3 | 1 | NAIC Designation Category 1.C | 1,065,395,152 | XXX | XXX | 1,065,395,152 | 0.0006 | 639,237 | 0.0018 | 1,917,711 | 0.0035 | 3,728,883 |
| 2.4 | 1 | NAIC Designation Category 1.D | 2,471,982,644 | XXX | XXX | 2,471,982,644 | 0.0007 | 1,730,388 | 0.0022 | 5,438,362 | 0.0044 | 10,876,724 |
| 2.5 | 1 | NAIC Designation Category 1.E | 3,565,237,954 | XXX | XXX | 3,565,237,954 | 0.0009 | 3,208,714 | 0.0027 | 9,626,142 | 0.0055 | 19,608,809 |
| 2.6 | 1 | NAIC Designation Category 1.F | 8,296,669,565 | XXX | XXX | 8,296,669,565 | 0.0011 | 9,126,337 | 0.0034 | 28,208,677 | 0.0068 | 56,417,353 |
| 2.7 | 1 | NAIC Designation Category 1.G | 7,023,845,580 | XXX | XXX | 7,023,845,580 | 0.0014 | 9,833,384 | 0.0042 | 29,500,151 | 0.0085 | 59,702,687 |
| 2.8 | | Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) | 26,035,697,258 | XXX | XXX | 26,035,697,258 | XXX | 25,381,553 | XXX | 77,461,801 | XXX | 155,635,694 |
| 3.1 | 2 | NAIC Designation Category 2.A | 6,466,039,084 | XXX | XXX | 6,466,039,084 | 0.0021 | 13,578,682 | 0.0063 | 40,736,046 | 0.0105 | 67,893,410 |
| 3.2 | 2 | NAIC Designation Category 2.B | 8,594,893,846 | XXX | XXX | 8,594,893,846 | 0.0025 | 21,487,235 | 0.0076 | 65,321,193 | 0.0127 | 109,155,152 |
| 3.3 | 2 | NAIC Designation Category 2.C | 5,542,834,851 | XXX | XXX | 5,542,834,851 | 0.0036 | 19,954,205 | 0.0108 | 59,862,616 | 0.0180 | 99,771,027 |
| 3.4 | | Subtotal NAIC 2 (3.1+3.2+3.3) | 20,603,767,781 | XXX | XXX | 20,603,767,781 | XXX | 55,020,122 | XXX | 165,919,856 | XXX | 276,819,590 |
| 4.1 | 3 | NAIC Designation Category 3.A | 553,388,925 | XXX | XXX | 553,388,925 | 0.0069 | 3,818,384 | 0.0183 | 10,127,017 | 0.0262 | 14,498,790 |
| 4.2 | 3 | NAIC Designation Category 3.B | 293,602,445 | XXX | XXX | 293,602,445 | 0.0099 | 2,906,664 | 0.0264 | 7,751,105 | 0.0377 | 11,068,812 |
| 4.3 | 3 | NAIC Designation Category 3.C | 299,535,765 | XXX | XXX | 299,535,765 | 0.0131 | 3,923,919 | 0.0350 | 10,483,752 | 0.0500 | 14,976,788 |
| 4.4 | | Subtotal NAIC 3 (4.1+4.2+4.3) | 1,146,527,135 | XXX | XXX | 1,146,527,135 | XXX | 10,648,966 | XXX | 28,361,874 | XXX | 40,544,390 |
| 5.1 | 4 | NAIC Designation Category 4.A | 586,550,877 | XXX | XXX | 586,550,877 | 0.0184 | 10,792,536 | 0.0430 | 25,221,688 | 0.0615 | 36,072,879 |
| 5.2 | 4 | NAIC Designation Category 4.B | 604,409,409 | XXX | XXX | 604,409,409 | 0.0238 | 14,384,944 | 0.0555 | 33,544,722 | 0.0793 | 47,929,666 |
| 5.3 | 4 | NAIC Designation Category 4.C | 618,747,004 | XXX | XXX | 618,747,004 | 0.0310 | 19,181,157 | 0.0724 | 44,797,283 | 0.1034 | 63,978,440 |
| 5.4 | | Subtotal NAIC 4 (5.1+5.2+5.3) | 1,809,707,290 | XXX | XXX | 1,809,707,290 | XXX | 44,358,637 | XXX | 103,563,693 | XXX | 147,980,985 |
| 6.1 | 5 | NAIC Designation Category 5.A | 195,348,396 | XXX | XXX | 195,348,396 | 0.0472 | 9,220,444 | 0.0846 | 16,526,474 | 0.1410 | 27,544,124 |
| 6.2 | 5 | NAIC Designation Category 5.B | 82,722,246 | XXX | XXX | 82,722,246 | 0.0663 | 5,484,485 | 0.1188 | 9,827,403 | 0.1980 | 16,379,005 |
| 6.3 | 5 | NAIC Designation Category 5.C | 21,491,734 | XXX | XXX | 21,491,734 | 0.0836 | 1,796,709 | 0.1498 | 3,219,462 | 0.2496 | 5,364,337 |
| 6.4 | | Subtotal NAIC 5 (6.1+6.2+6.3) | 299,562,376 | XXX | XXX | 299,562,376 | XXX | 16,501,638 | XXX | 29,573,339 | XXX | 49,287,465 |
| 7. | 6 | NAIC 6 | 16,992,931 | XXX | XXX | 16,992,931 | 0.0000 | | 0.2370 | 4,027,325 | 0.2370 | 4,027,325 |
| 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) | 51,055,889,558 | XXX | XXX | 51,055,889,558 | XXX | 151,910,917 | XXX | 408,907,887 | XXX | 674,295,449 |
| | | PREFERRED STOCKS | | | | | | | | | | |
| 10. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 11. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 12. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 14. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 15. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 16. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) | | XXX | XXX | | XXX | | XXX | | XXX | |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>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 | 49,321,930 | XXX | XXX | 49,321,930 | 0.0002 | 9,864 | 0.0007 | 34,525 | 0.0013 | 64,119 |
| 19.2 | 1 | NAIC Designation Category 1.B | | XXX | XXX | | 0.0004 | | 0.0011 | | 0.0023 | |
| 19.3 | 1 | NAIC Designation Category 1.C | | XXX | XXX | | 0.0006 | | 0.0018 | | 0.0035 | |
| 19.4 | 1 | NAIC Designation Category 1.D | | XXX | XXX | | 0.0007 | | 0.0022 | | 0.0044 | |
| 19.5 | 1 | NAIC Designation Category 1.E | | XXX | XXX | | 0.0009 | | 0.0027 | | 0.0055 | |
| 19.6 | 1 | NAIC Designation Category 1.F | | XXX | XXX | | 0.0011 | | 0.0034 | | 0.0068 | |
| 19.7 | 1 | NAIC Designation Category 1.G | | XXX | XXX | | 0.0014 | | 0.0042 | | 0.0085 | |
| 19.8 | | Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7) | 49,321,930 | XXX | XXX | 49,321,930 | XXX | 9,864 | XXX | 34,525 | XXX | 64,119 |
| 20.1 | 2 | NAIC Designation Category 2.A | | XXX | XXX | | 0.0021 | | 0.0063 | | 0.0105 | |
| 20.2 | 2 | NAIC Designation Category 2.B | | XXX | XXX | | 0.0025 | | 0.0076 | | 0.0127 | |
| 20.3 | 2 | NAIC Designation Category 2.C | 9,000,000 | XXX | XXX | 9,000,000 | 0.0036 | 32,400 | 0.0108 | 97,200 | 0.0180 | 162,000 |
| 20.4 | | Subtotal NAIC 2 (20.1+20.2+20.3) | 9,000,000 | XXX | XXX | 9,000,000 | XXX | 32,400 | XXX | 97,200 | XXX | 162,000 |
| 21.1 | 3 | NAIC Designation Category 3.A | | XXX | XXX | | 0.0069 | | 0.0183 | | 0.0262 | |
| 21.2 | 3 | NAIC Designation Category 3.B | | XXX | XXX | | 0.0099 | | 0.0264 | | 0.0377 | |
| 21.3 | 3 | NAIC Designation Category 3.C | | XXX | XXX | | 0.0131 | | 0.0350 | | 0.0500 | |
| 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 | | 0.0184 | | 0.0430 | | 0.0615 | |
| 22.2 | 4 | NAIC Designation Category 4.B | | XXX | XXX | | 0.0238 | | 0.0555 | | 0.0793 | |
| 22.3 | 4 | NAIC Designation Category 4.C | | XXX | XXX | | 0.0310 | | 0.0724 | | 0.1034 | |
| 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 | | 0.0472 | | 0.0846 | | 0.1410 | |
| 23.2 | 5 | NAIC Designation Category 5.B | 2,300,000 | XXX | XXX | 2,300,000 | 0.0663 | 152,490 | 0.1188 | 273,240 | 0.1980 | 455,400 |
| 23.3 | 5 | NAIC Designation Category 5.C | | XXX | XXX | | 0.0836 | | 0.1498 | | 0.2496 | |
| 23.4 | | Subtotal NAIC 5 (23.1+23.2+23.3) | 2,300,000 | XXX | XXX | 2,300,000 | XXX | 152,490 | XXX | 273,240 | XXX | 455,400 |
| 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) | 60,621,930 | XXX | XXX | 60,621,930 | XXX | 194,754 | XXX | 404,965 | XXX | 681,519 |
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 27. | 1 | Highest Quality | 155,701,842 | XXX | XXX | 155,701,842 | 0.0005 | 77,851 | 0.0016 | 249,123 | 0.0033 | 513,816 |
| 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 | 155,701,842 | XXX | XXX | 155,701,842 | XXX | 77,851 | XXX | 249,123 | XXX | 513,816 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 51,272,213,330 | XXX | XXX | 51,272,213,330 | XXX | 152,183,522 | XXX | 409,561,975 | XXX | 675,490,783 |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages - CM1 - Highest Quality | 2,925,957,491 | | XXX | 2,925,957,491 | 0.0011 | 3,218,553 | 0.0057 | 16,677,958 | 0.0074 | 21,652,085 |
| 36. | | Farm Mortgages - CM2 - High Quality | 3,018,334,883 | | XXX | 3,018,334,883 | 0.0040 | 12,073,340 | 0.0114 | 34,409,018 | 0.0149 | 44,973,190 |
| 37. | | Farm Mortgages - CM3 - Medium Quality | 49,500,002 | | XXX | 49,500,002 | 0.0069 | 341,550 | 0.0200 | 990,000 | 0.0257 | 1,272,150 |
| 38. | | Farm Mortgages - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 39. | | Farm Mortgages - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 41. | | Residential Mortgages - All Other | | | XXX | | 0.0015 | | 0.0034 | | 0.0046 | |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 43. | | Commercial Mortgages - All Other - CM1 - Highest Quality | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 44. | | Commercial Mortgages - All Other - CM2 - High Quality | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 45. | | Commercial Mortgages - All Other - CM3 - Medium Quality | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 46. | | Commercial Mortgages - All Other - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 47. | | Commercial Mortgages - All Other - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 48. | | Farm Mortgages | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 49. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 50. | | Residential Mortgages - All Other | | | XXX | | 0.0029 | | 0.0066 | | 0.0103 | |
| 51. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 52. | | Commercial Mortgages - All Other | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 53. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 54. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 55. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0149 | | 0.0149 | |
| 56. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 57. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 58. | | Total Schedule B Mortgages (Sum of Lines 35 through 57) | 5,993,792,376 | | XXX | 5,993,792,376 | XXX | 15,633,443 | XXX | 52,076,975 | XXX | 67,897,425 |
| 59. | | Schedule DA Mortgages | | | XXX | | 0.0034 | | 0.0114 | | 0.0149 | |
| 60. | | Total Mortgage Loans on Real Estate (Lines 58 + 59) | 5,993,792,376 | | XXX | 5,993,792,376 | XXX | 15,633,443 | XXX | 52,076,975 | XXX | 67,897,425 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 5 | 6 | 7 | 8 | 9 | 10 |
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Factor | Amount (Cols.4 x 5) | Factor | Amount (Cols. 4 x 7) | Factor | Amount (Cols. 4 x 9) |
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | 30,945,354 | XXX | XXX | 30,945,354 | 0.0000 | | 0.1580 (a) | 4,889,366 | 0.1580 (a) | 4,889,366 |
| 2. | | Unaffiliated - Private | 321,860 | XXX | XXX | 321,860 | 0.0000 | | 0.1945 | 62,602 | 0.1945 | 62,602 |
| 3. | | Federal Home Loan Bank | 39,176,300 | XXX | XXX | 39,176,300 | 0.0000 | | 0.0061 | 238,975 | 0.0097 | 380,010 |
| 4. | | Affiliated - Life with AVR | 807,277,486 | XXX | XXX | 807,277,486 | 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 | | 0.1580 (a) | | 0.1580 (a) | |
| 13. | | Unaffiliated Common Stock - Private | | | | | 0.0000 | | 0.1945 | | 0.1945 | |
| 14. | | Real Estate | | | | | (b) | | (b) | | (b) | |
| 15. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 16. | | Affiliated - All Other | 374,022,850 | XXX | XXX | 374,022,850 | 0.0000 | | 0.1945 | 72,747,444 | 0.1945 | 72,747,444 |
| 17. | | Total Common Stock (Sum of Lines 1 through 16) | 1,251,743,850 | | | 1,251,743,850 | XXX | | XXX | 77,938,387 | XXX | 78,079,422 |
| | | REAL ESTATE | | | | | | | | | | |
| 18. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 19. | | Investment Properties | 222,062,891 | | 347,328,901 | 569,391,792 | 0.0000 | | 0.0912 | 51,928,531 | 0.0912 | 51,928,531 |
| 20. | | Properties Acquired in Satisfaction of Debt | 27,623,273 | | | 27,623,273 | 0.0000 | | 0.1337 | 3,693,232 | 0.1337 | 3,693,232 |
| 21. | | Total Real Estate (Sum of Lines 18 through 20) | 249,686,164 | | 347,328,901 | 597,015,065 | XXX | | XXX | 55,621,763 | XXX | 55,621,763 |
| | | 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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 30. | 1 | Highest Quality | 678,757,976 | XXX | XXX | 678,757,976 | 0.0005 | 339,379 | 0.0016 | 1,086,013 | 0.0033 | 2,239,901 |
| 31. | 2 | High Quality | 10,111,591 | XXX | XXX | 10,111,591 | 0.0021 | 21,234 | 0.0064 | 64,714 | 0.0106 | 107,183 |
| 32. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 33. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 34. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 35. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 36. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 37. | | Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) | 688,869,567 | XXX | XXX | 688,869,567 | XXX | 360,613 | XXX | 1,150,727 | XXX | 2,347,084 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing Affiliated: | | | | | | | | | | |
| 38. | | Mortgages - CM1 - Highest Quality | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 39. | | Mortgages - CM2 - High Quality | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 40. | | Mortgages - CM3 - Medium Quality | 10,002,384 | | XXX | 10,002,384 | 0.0069 | 69,016 | 0.0200 | 200,048 | 0.0257 | 257,061 |
| 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 | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 56. | | Total Affiliated (Sum of Lines 38 through 55) | 10,002,384 | | XXX | 10,002,384 | XXX | 69,016 | XXX | 200,048 | XXX | 257,061 |
| 57. | | Unaffiliated - In Good Standing With Covenants | | | XXX | | (c) | | (c) | | (c) | |
| 58. | | Unaffiliated - In Good Standing Defeased With Government Securities | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 59. | | Unaffiliated - In Good Standing Primarily Senior | 296,204,521 | | XXX | 296,204,521 | 0.0040 | 1,184,818 | 0.0114 | 3,376,732 | 0.0149 | 4,413,447 |
| 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) | 296,204,521 | | XXX | 296,204,521 | XXX | 1,184,818 | XXX | 3,376,732 | XXX | 4,413,447 |
| 64. | | Total with Mortgage Loan Characteristics (Lines 56 + 63) | 306,206,905 | | XXX | 306,206,905 | XXX | 1,253,835 | XXX | 3,576,779 | XXX | 4,670,509 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 65. | | Unaffiliated Public | | XXX | XXX | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 66. | | Unaffiliated Private | 2,728,247,370 | XXX | XXX | 2,728,247,370 | 0.0000 | | 0.1945 | 530,644,113 | 0.1945 | 530,644,113 |
| 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 | 1,182,699,422 | XXX | XXX | 1,182,699,422 | 0.0000 | | 0.1945 | 230,035,038 | 0.1945 | 230,035,038 |
| 70. | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | 3,910,946,792 | XXX | XXX | 3,910,946,792 | XXX | | XXX | 760,679,151 | XXX | 760,679,151 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 71. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 72. | | Investment Properties | 185,078,334 | | | 185,078,334 | 0.0000 | | 0.0912 | 16,879,144 | 0.0912 | 16,879,144 |
| 73 | | Properties Acquired in Satisfaction of Debt | 99,900 | | | 99,900 | 0.0000 | | 0.1337 | 13,357 | 0.1337 | 13,357 |
| 74. | | Total with Real Estate Characteristics (Sum of Lines 71 through 73) | 185,178,234 | | | 185,178,234 | XXX | | XXX | 16,892,501 | XXX | 16,892,501 |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 75. | | Guaranteed Federal Low Income Housing Tax Credit | 58,151,788 | | | 58,151,788 | 0.0003 | 17,446 | 0.0006 | 34,891 | 0.0010 | 58,152 |
| 76. | | Non-guaranteed Federal Low Income Housing Tax Credit | 10,988,580 | | | 10,988,580 | 0.0063 | 69,228 | 0.0120 | 131,863 | 0.0190 | 208,783 |
| 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) | 69,140,368 | | | 69,140,368 | XXX | 86,674 | XXX | 166,754 | XXX | 266,935 |
| | | RESIDUAL TRANCHES OR INTERESTS | | | | | | | | | | |
| 81. | | Fixed Income Instruments - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 82. | | Fixed Income Instruments - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 83. | | Common Stock - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 84. | | Common Stock - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 85. | | Preferred Stock - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 86. | | Preferred Stock - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 87. | | Real Estate - Unaffiliated | | | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 88. | | Real Estate - Affiliated | | | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 89. | | Mortgage Loans - Unaffiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 90. | | Mortgage Loans - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 91. | | Other - Unaffiliated | 182,643,251 | XXX | XXX | 182,643,251 | 0.0000 | | 0.1580 | 28,857,634 | 0.1580 | 28,857,634 |
| 92. | | Other - Affiliated | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 93. | | Total Residual Tranches or Interests (Sum of Lines 81 through 92) | 182,643,251 | | | 182,643,251 | XXX | | XXX | 28,857,634 | XXX | 28,857,634 |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 94. | | NAIC 1 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0042 | | 0.0042 | |
| 95. | | NAIC 2 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0137 | | 0.0137 | |
| 96. | | Other Invested Assets - Schedule BA | 93,233,654 | XXX | | 93,233,654 | 0.0000 | | 0.1580 | 14,730,917 | 0.1580 | 14,730,917 |
| 97. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 98. | | Total All Other (Sum of Lines 94, 95, 96 and 97) | 93,233,654 | XXX | | 93,233,654 | XXX | | XXX | 14,730,917 | XXX | 14,730,917 |
| 99. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98) | 5,436,218,771 | | | 5,436,218,771 | XXX | 1,701,121 | XXX | 826,054,463 | XXX | 828,444,730 |

(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<br>RSAT Number | 2<br>Type | 3<br>CUSIP | 4<br>Description of Asset(s) | 5<br>NAIC Designation or<br>Other Description of Asset | 6<br>Value of Asset | 7<br>AVR<br>Basic Contribution | 8<br>AVR<br>Reserve Objective | 9<br>AVR<br>Maximum Reserve |
|---|---|---|---|---|---|---|---|---|
| 0599999 - Total | | | | | | | | |

# SCHEDULE F

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

| 1<br>Contract Numbers | 2<br>Claim Numbers | 3<br>State of Residence of Claimant | 4<br>Year of Claim for Death or Disability | 5<br>Amount Claimed | 6<br>Amount Paid During the Year | 7<br>Amount Resisted Dec. 31 of Current Year | 8<br>Why Compromised or Resisted |
|---|---|---|---|---|---|---|---|
| 4449095 | L27509-01 | IN | 2018 | 1,250,000 | 400,000 | 1,250,000 | Material misrepresentation |
| 4502378 | L27833 | NY | 2021 | 1,000,000 | 39,841 | 1,000,000 | Material misrepresentation |
| 4585426 | L33137 | CT | 2021 | 500,000 | 500 | 500,000 | Material misrepresentation |
| 0199999. Death Claims - Ordinary | | | | 2,750,000 | 440,341 | 2,750,000 | XXX |
| 00382107 | Z01070145 | TN | 2020 | 44,000 | | | Court ruled in Company favor |
| 0399999. Death Claims - Group | | | | 44,000 | | | XXX |
| 0599999. Death Claims - Disposed Of | | | | 2,794,000 | 440,341 | 2,750,000 | 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 | | | | 2,794,000 | 440,341 | 2,750,000 | XXX |
| 6820611 | L11085 | NY | 2017 | 500,000 | | 500,000 | Material misrepresentation |
| 4583630 | L28054 | MD | 2020 | 25,000 | | 25,000 | Material misrepresentation |
| 2799999. Death Claims - Ordinary | | | | 525,000 | | 525,000 | XXX |
| 3199999. Death Claims - Resisted | | | | 525,000 | | 525,000 | 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 | | | | 525,000 | | 525,000 | XXX |
| 5399999 - Totals | | | | 3,319,000 | 440,341 | 3,275,000 | XXX |

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

## PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

| | Total | | Comprehensive (Hospital and Medical) Individual | | Comprehensive (Hospital and Medical) Group | | Medicare Supplement | | Vision Only | | Dental Only | | Federal Employees Health Benefits Plan | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Amount | 2<br>% | 3<br>Amount | 4<br>% | 5<br>Amount | 6<br>% | 7<br>Amount | 8<br>% | 9<br>Amount | 10<br>% | 11<br>Amount | 12<br>% | 13<br>Amount | 14<br>% |
| 1. Premiums written | 4,510,203,092 | XXX | 209,977 | XXX | | XXX | | XXX | 290,637,332 | XXX | 2,099,724,147 | XXX | | XXX |
| 2. Premiums earned | 4,505,786,521 | XXX | 216,319 | XXX | | XXX | | XXX | 290,634,934 | XXX | 2,099,793,906 | XXX | | XXX |
| 3. Incurred claims | 2,872,499,888 | 63.8 | 3,853,438 | 1,781.4 | 97,322 | | | | 149,165,801 | 51.3 | 1,435,679,388 | 68.4 | | |
| 4. Cost containment expenses | 18,384,787 | 0.4 | | | | | | | 9,555 | 0.0 | 17,829,529 | 0.8 | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 2,890,884,675 | 64.2 | 3,853,438 | 1,781.4 | 97,322 | | | | 149,175,355 | 51.3 | 1,453,508,917 | 69.2 | | |
| 6. Increase in contract reserves | 25,133,199 | 0.6 | | | | | | | | | | | | |
| 7. Commissions (a) | 719,394,720 | 16.0 | | | | | | | 34,419,513 | 11.8 | 200,438,544 | 9.5 | | |
| 8. Other general insurance expenses | 665,585,002 | 14.8 | 244,261 | 112.9 | 3,169 | | | | 57,502,241 | 19.8 | 323,334,665 | 15.4 | | |
| 9. Taxes, licenses and fees | 109,804,707 | 2.4 | 2,811 | 1.3 | | | | | 7,494,304 | 2.6 | 61,999,154 | 3.0 | | |
| 10. Total other expenses incurred | 1,494,784,429 | 33.2 | 247,072 | 114.2 | 3,169 | | | | 99,416,059 | 34.2 | 585,772,364 | 27.9 | | |
| 11. Aggregate write-ins for deductions | 850,176 | 0.0 | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | 94,134,043 | 2.1 | (3,884,192) | (1,795.6) | (100,491) | | | | 42,043,520 | 14.5 | 60,512,624 | 2.9 | | |
| 13. Dividends or refunds | 932,034 | 0.0 | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | 93,202,009 | 2.1 | (3,884,192) | (1,795.6) | (100,491) | | | | 42,043,520 | 14.5 | 60,512,624 | 2.9 | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | |
| 1101. Miscellaneous income | 850,176 | 0.0 | | | | | | | | | | | | |
| 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) | 850,176 | 0.0 | | | | | | | | | | | | |

| | Medicare Title XVIII | | Medicaid Title XIX | | Credit A&H | | Disability Income | | Long-Term Care | | Other Health | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 15<br>Amount | 16<br>% | 17<br>Amount | 18<br>% | 19<br>Amount | 20<br>% | 21<br>Amount | 22<br>% | 23<br>Amount | 24<br>% | 25<br>Amount | 26<br>% |
| 1. Premiums written | | XXX | | XXX | | XXX | 1,766,391,456 | XXX | | XXX | 353,240,181 | XXX |
| 2. Premiums earned | | XXX | | XXX | | XXX | 1,761,522,881 | XXX | | XXX | 353,618,483 | XXX |
| 3. Incurred claims | | | | | | | 1,191,879,622 | 67.7 | | | 91,824,317 | 26.0 |
| 4. Cost containment expenses | | | | | | | 438,075 | 0.0 | | | 107,628 | 0.0 |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | | | | | | | 1,192,317,697 | 67.7 | | | 91,931,945 | 26.0 |
| 6. Increase in contract reserves | | | | | | | 19,627,772 | 1.1 | | | 5,505,427 | 1.6 |
| 7. Commissions (a) | | | | | | | 391,037,127 | 22.2 | | | 93,499,536 | 26.4 |
| 8. Other general insurance expenses | | | | | | | 235,500,092 | 13.4 | | | 49,000,572 | 13.9 |
| 9. Taxes, licenses and fees | | | | | | | 30,654,573 | 1.7 | | | 9,653,865 | 2.7 |
| 10. Total other expenses incurred | | | | | | | 657,191,791 | 37.3 | | | 152,153,974 | 43.0 |
| 11. Aggregate write-ins for deductions | | | | | | | 850,176 | 0.0 | | | | |
| 12. Gain from underwriting before dividends or refunds | | | | | | | (108,464,555) | (6.2) | | | 104,027,136 | 29.4 |
| 13. Dividends or refunds | | | | | | | 932,034 | 0.1 | | | | |
| 14. Gain from underwriting after dividends or refunds | | | | | | | (109,396,589) | (6.2) | | | 104,027,136 | 29.4 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 1101. Miscellaneous income | | | | | | | 850,176 | 0.0 | | | | |
| 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) | | | | | | | 850,176 | 0.0 | | | | |

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

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

## PART 2. - RESERVES AND LIABILITIES

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Premium Reserves: | | | | | | | | | | | | | |
| 1. Unearned premiums | 60,290,539 | 53,313 | | | 77,212 | 1,166,636 | | | | | 57,689,852 | | 1,303,525 |
| 2. Advance premiums | 96,489,002 | 1 | | | 7,314,139 | 53,087,204 | | | | | 30,603,219 | | 5,484,439 |
| 3. Reserve for rate credits | | | | | | | | | | | | | |
| 4. Total premium reserves, current year | 156,779,541 | 53,314 | | | 7,391,351 | 54,253,840 | | | | | 88,293,072 | | 6,787,964 |
| 5. Total premium reserves, prior year | 133,396,826 | 60,858 | | | 6,324,718 | 44,884,957 | | | | | 78,875,275 | | 3,251,019 |
| 6. Increase in total premium reserves | 23,382,714 | (7,544) | | | 1,066,633 | 9,368,883 | | | | | 9,417,797 | | 3,536,945 |
| B. Contract Reserves: | | | | | | | | | | | | | |
| 1. Additional reserves (a) | 491,618,357 | | | | | | | | | | 447,022,591 | | 44,595,765 |
| 2. Reserve for future contingent benefits | | | | | | | | | | | | | |
| 3. Total contract reserves, current year | 491,618,357 | | | | | | | | | | 447,022,591 | | 44,595,765 |
| 4. Total contract reserves, prior year. | 466,485,158 | | | | | | | | | | 427,394,819 | | 39,090,338 |
| 5. Increase in contract reserves | 25,133,199 | | | | | | | | | | 19,627,772 | | 5,505,427 |
| C. Claim Reserves and Liabilities: | | | | | | | | | | | | | |
| 1. Total current year | 4,799,293,089 | 12,914,390 | 629,507 | | 22,656,338 | 103,108,809 | | | | | 4,581,280,333 | | 78,703,712 |
| 2. Total prior year | 4,548,885,219 | 10,768,951 | 666,583 | | 23,689,087 | 96,389,414 | | | | | 4,351,213,880 | | 66,157,304 |
| 3. Increase | 250,407,869 | 2,145,439 | (37,076) | | (1,032,749) | 6,719,395 | | | | | 230,066,453 | | 12,546,408 |

## PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Claims paid during the year: | | | | | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 2,622,092,018 | 1,707,999 | 134,398 | | 150,198,550 | 1,428,959,993 | | | | | 961,813,169 | | 79,277,909 |
| 1.2 On claims incurred during current year | | | | | | | | | | | | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 4,799,293,089 | 12,914,390 | 629,507 | | 22,656,338 | 103,108,809 | | | | | 4,581,280,333 | | 78,703,712 |
| 2.2 On claims incurred during current year | | | | | | | | | | | | | |
| 3. Test: | | | | | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 7,421,385,107 | 14,622,389 | 763,905 | | 172,854,888 | 1,532,068,802 | | | | | 5,543,093,502 | | 157,981,621 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 4,548,885,219 | 10,768,951 | 666,583 | | 23,689,087 | 96,389,414 | | | | | 4,351,213,880 | | 66,157,304 |
| 3.3 Line 3.1 minus Line 3.2 | 2,872,499,888 | 3,853,438 | 97,322 | | 149,165,801 | 1,435,679,388 | | | | | 1,191,879,622 | | 91,824,317 |

## PART 4. - REINSURANCE

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | | | | | |
| 1. Premiums written | 595,884,513 | | | | | | | | | | 595,884,199 | | 314 |
| 2. Premiums earned | 591,137,795 | | | | | | | | | | 591,137,482 | | 314 |
| 3. Incurred claims | 490,451,880 | | | | | | | | | | 489,955,923 | | 495,957 |
| 4. Commissions | 256,616,719 | | | | | | | | | | 256,585,906 | | 30,814 |
| B. Reinsurance Ceded: | | | | | | | | | | | | | |
| 1. Premiums written | 135,939,095 | | | | 3,185,759 | | | | | | 126,534,153 | | 6,219,184 |
| 2. Premiums earned | 136,183,030 | | | | 3,185,759 | | | | | | 127,154,772 | | 5,842,500 |
| 3. Incurred claims | 235,459,526 | | | | 2,791,241 | | | | | | 232,603,881 | | 64,404 |
| 4. Commissions | 25,214,964 | | | | | | | | | | 25,214,964 | | |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Comprehensive (Hospital and Medical) Individual | 2<br>Comprehensive (Hospital and Medical) Group | 3<br>Medicare Supplement | 4<br>Vision Only | 5<br>Dental Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Medicare Title XVIII | 8<br>Medicaid Title XIX | 9<br>Credit A&H | 10<br>Disability Income | 11<br>Long-Term Care | 12<br>Other Health | 13<br>Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Direct: | | | | | | | | | | | | | |
| 1. Incurred claims | 3,853,439 | 97,322 | | 151,957,042 | 1,435,679,388 | | | | | 934,527,579 | | 91,392,765 | 2,617,507,534 |
| 2. Beginning claim reserves and liabilities | 10,768,951 | 666,583 | | 23,689,087 | 96,389,414 | | | | | 3,560,753,709 | | 56,421,885 | 3,748,689,630 |
| 3. Ending claim reserves and liabilities | 12,914,391 | 629,507 | | 22,800,996 | 103,108,809 | | | | | 3,597,074,762 | | 68,532,443 | 3,805,060,908 |
| 4. Claims paid | 1,707,999 | 134,398 | | 152,845,133 | 1,428,959,993 | | | | | 898,206,526 | | 79,282,206 | 2,561,136,255 |
| B. Assumed Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | | | | | | | 489,955,923 | | 495,957 | 490,451,880 |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | 2,786,747,069 | | 10,288,187 | 2,797,035,256 |
| 3. Ending claim reserves and liabilities | | | | | | | | | | 2,975,390,506 | | 10,436,441 | 2,985,826,947 |
| 4. Claims paid | | | | | | | | | | 301,312,487 | | 347,703 | 301,660,189 |
| C. Ceded Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | | | | 2,791,241 | | | | | | 232,603,881 | | 64,404 | 235,459,526 |
| 2. Beginning claim reserves and liabilities | | | | | | | | | | 1,997,384,562 | | 552,768 | 1,997,937,330 |
| 3. Ending claim reserves and liabilities | | | | 986,818 | | | | | | 1,992,504,238 | | 265,171 | 1,993,756,227 |
| 4. Claims paid | | | | 1,804,423 | | | | | | 237,484,206 | | 352,000 | 239,640,629 |
| D. Net: | | | | | | | | | | | | | |
| 1. Incurred claims | 3,853,439 | 97,322 | | 149,165,801 | 1,435,679,388 | | | | | 1,191,879,622 | | 91,824,317 | 2,872,499,888 |
| 2. Beginning claim reserves and liabilities | 10,768,952 | 666,583 | | 23,689,087 | 96,389,414 | | | | | 4,350,116,216 | | 66,157,304 | 4,547,787,556 |
| 3. Ending claim reserves and liabilities | 12,914,391 | 629,507 | | 21,814,178 | 103,108,809 | | | | | 4,579,961,030 | | 78,703,712 | 4,797,131,628 |
| 4. Claims paid | 1,707,999 | 134,398 | | 151,040,709 | 1,428,959,993 | | | | | 962,034,807 | | 79,277,909 | 2,623,155,816 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | | | | | | | | | | |
| 1. Incurred claims and cost containment expenses | 3,853,438 | 97,322 | | 149,175,355 | 1,453,508,917 | | | | | 1,192,317,697 | | 91,931,945 | 2,890,884,675 |
| 2. Beginning reserves and liabilities | 10,768,951 | 666,583 | | 23,689,087 | 96,389,414 | | | | | 4,350,116,216 | | 66,157,304 | 4,547,787,555 |
| 3. Ending reserves and liabilities | 12,914,390 | 629,507 | | 21,814,178 | 103,108,809 | | | | | 4,579,961,030 | | 78,703,712 | 4,797,131,627 |
| 4. Paid claims and cost containment expenses | 1,707,999 | 134,398 | | 151,050,264 | 1,446,789,522 | | | | | 962,472,882 | | 79,385,537 | 2,641,540,603 |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 78778 | 13-2656036 | 09/01/1995 | The Guardian Insurance and Annuity Company, Inc. | DE | MCO/I | XXXLO | 1,684,793,345 | 9,820,033 | 14,831,370 | 2,991,414 | 404,639,249 | |
| 78778 | 13-2656036 | 02/01/1998 | The Guardian Insurance and Annuity Company, Inc. | DE | MCO/G | OL | 117,511,394 | | 848,506 | 229,500 | 10,454,306 | |
| 78778 | 13-2656036 | 09/01/1995 | The Guardian Insurance and Annuity Company, Inc. | DE | YRT/I | XXXLO | 480,632 | 845 | 7,704 | | | |
| 78778 | 13-2656036 | 11/15/2005 | The Guardian Insurance and Annuity Company, Inc. | DE | COMB/I | AXXX | 559,140,893 | 227,794,744 | 7,068,707 | 2,790,000 | 26,790,686 | |
| 78778 | 13-2656036 | 11/15/2005 | The Guardian Insurance and Annuity Company, Inc. | DE | YRT/I | XXXLO | 2,878,166 | 24,477 | 21,984 | | | |
| 78778 | 13-2656036 | 01/01/2011 | The Guardian Insurance and Annuity Company, Inc. | DE | YRT/I | XXXLO | 92,000,795 | 872,992 | 582,428 | | | |
| 71714 | 75-1277524 | 01/01/2005 | Berkshire Life Insurance Company Of America | MA | COMB/I | AXXX | 189,098,567 | 3,465,270 | 4,414,231 | 1,906,611 | 26,422,997 | |
| 71714 | 75-1277524 | 01/01/2005 | Berkshire Life Insurance Company Of America | MA | YRT/I | XXXLO | 1,872,797 | 28,002 | 16,218 | | | |
| 71714 | 75-1277524 | 01/19/2005 | Berkshire Life Insurance Company Of America | MA | CO/I | XXXL | 63,009,177 | 1,298,807 | 74,909 | 13,269 | | |
| 0299999. General Account - U.S. Affiliates - Other | | | | | | | 2,710,785,766 | 243,305,169 | 27,866,056 | 7,930,794 | 468,307,238 | |
| 0399999. Total General Account - U.S. Affiliates | | | | | | | 2,710,785,766 | 243,305,169 | 27,866,056 | 7,930,794 | 468,307,238 | |
| 0699999. Total General Account - Non-U.S. Affiliates | | | | | | | | | | | | |
| 0799999. Total General Account - Affiliates | | | | | | | 2,710,785,766 | 243,305,169 | 27,866,056 | 7,930,794 | 468,307,238 | |
| 65676 | 35-0472300 | 01/01/1983 | Lincoln National Life Insurance Company | IN | YRT/I | OL | 910,162 | 9,848 | 7,455 | | | |
| 67105 | 41-0451140 | 07/01/1996 | Reliastar Life Insurance Company | MN | CO/G | OL | 370,897,038 | 4,162,824 | 1,162,171 | 1,832,641 | | |
| 0899999. General Account - U.S. Non-Affiliates | | | | | | | 371,807,200 | 4,172,672 | 1,169,626 | 1,832,641 | | |
| 1099999. Total General Account - Non-Affiliates | | | | | | | 371,807,200 | 4,172,672 | 1,169,626 | 1,832,641 | | |
| 1199999. Total General Account | | | | | | | 3,082,592,966 | 247,477,841 | 29,035,682 | 9,763,435 | 468,307,238 | |
| 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) | | | | | | | 3,082,592,966 | 247,477,841 | 29,035,682 | 9,763,435 | 468,307,238 | |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 3,082,592,966 | 247,477,841 | 29,035,682 | 9,763,435 | 468,307,238 | |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other Than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 71714 | 75-1277524 | 01/01/2013 | Berkshire Life Insurance Company of America | MA | OTH/I | LTDI | 577,094,839 | 51,423,910 | 3,402,168,387 | 19,879,715 | | 3,570,710,033 |
| 0299999. U.S. Affiliates - Other | | | | | | | 577,094,839 | 51,423,910 | 3,402,168,387 | 19,879,715 | | 3,570,710,033 |
| 0399999. Total - U.S. Affiliates | | | | | | | 577,094,839 | 51,423,910 | 3,402,168,387 | 19,879,715 | | 3,570,710,033 |
| 0699999. Total - Non-U.S. Affiliates | | | | | | | | | | | | |
| 0799999. Total - Affiliates | | | | | | | 577,094,839 | 51,423,910 | 3,402,168,387 | 19,879,715 | | 3,570,710,033 |
| 71773 | 75-1016594 | 02/01/2000 | American National Life Insurance Company of Texas | TX | QA/G | A | (23) | | | 2,441,977 | | 200,000 |
| 20443 | 36-2114545 | 01/01/1998 | Continental Casualty Company | IL | QA/G | A | | | | 1,264,055 | | 180,538 |
| 69140 | 04-1867050 | 07/01/1998 | First Allmerica Financial Life Insurance Company | MA | QA/G | A | 171 | | | 145,563 | | 1,719 |
| 00000 | AA-9995096 | 01/01/1999 | LDG Re Underwriters Occupational A&H Facility | MA | OTH/G | A | | | | 526,918 | | 345,395 |
| 00000 | AA-9995074 | 01/01/1999 | Special Risk Reinsurance Facility | MA | QA/G | A | 165 | | | 3,027,914 | | 2,351,396 |
| 86231 | 39-0989781 | 01/01/1997 | Transamerica Life Insurance Company | IA | QA/G | A | | | | 7,533 | | 958 |
| 62235 | 01-0278678 | 01/01/1998 | Unum Life Insurance Company of America | ME | QA/G | A | | | | 48,883 | | 72,138 |
| 0899999. U.S. Non-Affiliates | | | | | | | 313 | | | 7,462,843 | | 3,152,144 |
| 00000 | AA-1122000 | 01/01/1999 | Lloyds of London | GBR | OTH/G | A | | | | 2,973,598 | | 56,121 |
| 0999999. Non-U.S. Non-Affiliates | | | | | | | | | | 2,973,598 | | 56,121 |
| 1099999. Total - Non-Affiliates | | | | | | | 313 | | | 10,436,441 | | 3,208,265 |
| 1199999. Total U.S. (Sum of 0399999 and 0899999) | | | | | | | 577,095,152 | 51,423,910 | 3,402,168,387 | 27,342,558 | | 3,573,862,177 |
| 1299999. Total Non-U.S. (Sum of 0699999 and 0999999) | | | | | | | | | | 2,973,598 | | 56,121 |
| 9999999 - Totals | | | | | | | 577,095,152 | 51,423,910 | 3,402,168,387 | 30,316,156 | | 3,573,918,298 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 0399999. Total Life and Annuity - U.S. Affiliates | | | | | | |
| 0699999. Total Life and Annuity - Non-U.S. Affiliates | | | | | | |
| 0799999. Total Life and Annuity - Affiliates | | | | | | |
| 86258 | 13-2572994 | 07/01/1971 | General Re Life Corporation | CT | | 49 |
| 66346 | 58-0828824 | 01/01/2013 | Munich American Reassurance Company | GA | | 31,203 |
| 86258 | 13-2572994 | 01/01/1985 | General Re Life Corporation | CT | | 90 |
| 76694 | 23-2044256 | 10/01/2021 | Canada Life Reinsurance Company | PA | 113,065,981 | |
| 86258 | 13-2572994 | 12/01/1988 | General Re Life Corporation | CT | | 1,623 |
| 86258 | 13-2572994 | 09/01/1989 | General Re Life Corporation | CT | | 409,574 |
| 86258 | 13-2572994 | 11/01/1990 | General Re Life Corporation | CT | 56,304 | 1,376,054 |
| 86258 | 13-2572994 | 05/01/1991 | General Re Life Corporation | CT | | 549,054 |
| 86258 | 13-2572994 | 09/01/1993 | General Re Life Corporation | CT | | 51,430 |
| 86258 | 13-2572994 | 11/01/1993 | General Re Life Corporation | CT | | 149 |
| 86258 | 13-2572994 | 11/01/1993 | General Re Life Corporation | CT | | 1,655 |
| 86258 | 13-2572994 | 07/01/1996 | General Re Life Corporation | CT | | 1,101 |
| 86258 | 13-2572994 | 03/01/2003 | General Re Life Corporation | CT | 23,625 | 34,017 |
| 86258 | 13-2572994 | 01/01/2005 | General Re Life Corporation | CT | | 19,414 |
| 86258 | 13-2572994 | 11/15/2005 | General Re Life Corporation | CT | 655,245 | 540,901 |
| 86258 | 13-2572994 | 04/01/2010 | General Re Life Corporation | CT | | 26,223 |
| 88340 | 59-2859797 | 05/01/1995 | Hannover Life Reassurance Company Of America | FL | | 1,705 |
| 88340 | 59-2859797 | 07/01/1995 | Hannover Life Reassurance Company Of America | FL | | 210,523 |
| 88340 | 59-2859797 | 04/01/2002 | Hannover Life Reassurance Company Of America | FL | 79,249 | 617,367 |
| 88340 | 59-2859797 | 11/01/2011 | Hannover Life Reassurance Company Of America | FL | 53,849 | 1,500 |
| 65676 | 35-0472300 | 02/01/1956 | Lincoln National Life Insurance Company | IN | | 304 |
| 65676 | 35-0472300 | 01/01/1985 | Lincoln National Life Insurance Company | IN | | 113 |
| 65676 | 35-0472300 | 04/01/1988 | Lincoln National Life Insurance Company | IN | 114,422 | 111,633 |
| 65676 | 35-0472300 | 11/01/1992 | Lincoln National Life Insurance Company | IN | 10,012 | 12,972 |
| 65676 | 35-0472300 | 09/01/1993 | Lincoln National Life Insurance Company | IN | | 213,346 |
| 65676 | 35-0472300 | 06/15/1996 | Lincoln National Life Insurance Company | IN | | 1,095 |
| 66346 | 58-0828824 | 11/01/1983 | Munich American Reassurance Company | GA | | 465 |
| 66346 | 58-0828824 | 11/01/1983 | Munich American Reassurance Company | GA | | 568 |
| 66346 | 58-0828824 | 01/01/1985 | Munich American Reassurance Company | GA | | 351 |
| 66346 | 58-0828824 | 05/01/1988 | Munich American Reassurance Company | GA | | 100,635 |
| 66346 | 58-0828824 | 02/01/1998 | Munich American Reassurance Company | GA | | 1,021 |
| 66346 | 58-0828824 | 05/01/1999 | Munich American Reassurance Company | GA | 30,000 | 115,260 |
| 66346 | 58-0828824 | 06/03/2002 | Munich American Reassurance Company | GA | 76,945 | 107,356 |
| 66346 | 58-0828824 | 05/01/2004 | Munich American Reassurance Company | GA | | 39,542 |
| 66346 | 58-0828824 | 07/01/2004 | Munich American Reassurance Company | GA | 904 | 975,147 |
| 66346 | 58-0828824 | 07/01/2004 | Munich American Reassurance Company | GA | | 26,742 |
| 66346 | 58-0828824 | 11/01/2005 | Munich American Reassurance Company | GA | 135,000 | 107,757 |
| 66346 | 58-0828824 | 11/15/2005 | Munich American Reassurance Company | GA | 1,714,495 | 40,400 |
| 66346 | 58-0828824 | 08/01/2006 | Munich American Reassurance Company | GA | | 99,823 |
| 66346 | 58-0828824 | 03/15/2010 | Munich American Reassurance Company | GA | 483,739 | 5,074,509 |
| 66346 | 58-0828824 | 04/01/2010 | Munich American Reassurance Company | GA | 94,984 | 1,039,071 |
| 66346 | 58-0828824 | 05/01/2014 | Munich American Reassurance Company | GA | 389 | 1,239,202 |
| 66346 | 58-0828824 | 06/01/2015 | Munich American Reassurance Company | GA | | 533,415 |
| 89004 | 43-1831519 | 05/01/1997 | Reinsurance Company of Missouri Inc | MO | | 113,872 |
| 93572 | 43-1235868 | 01/01/1985 | RGA Reinsurance Company | MO | | 12 |
| 93572 | 43-1235868 | 05/01/1988 | RGA Reinsurance Company | MO | 87,626 | 8,314 |
| 93572 | 43-1235868 | 01/01/1990 | RGA Reinsurance Company | MO | | 1,519,084 |
| 93572 | 43-1235868 | 09/01/1990 | RGA Reinsurance Company | MO | 49,528 | 6,332 |
| 93572 | 43-1235868 | 11/01/1993 | RGA Reinsurance Company | MO | | 2,503 |
| 93572 | 43-1235868 | 11/01/1996 | RGA Reinsurance Company | MO | | 111,577 |
| 93572 | 43-1235868 | 11/01/1996 | RGA Reinsurance Company | MO | | 113,261 |
| 93572 | 43-1235868 | 05/01/1997 | RGA Reinsurance Company | MO | | 139,422 |
| 93572 | 43-1235868 | 11/01/1997 | RGA Reinsurance Company | MO | 129,278 | 315,098 |
| 93572 | 43-1235868 | 02/01/1998 | RGA Reinsurance Company | MO | | 132,896 |
| 93572 | 43-1235868 | 02/01/1998 | RGA Reinsurance Company | MO | | 8,317 |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | 843 | 154,042 |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | 70,029 | 410,553 |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | | 41,254 |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | | 104 |
| 93572 | 43-1235868 | 06/03/2002 | RGA Reinsurance Company | MO | 31,500 | 38,263 |
| 93572 | 43-1235868 | 07/01/2004 | RGA Reinsurance Company | MO | 255 | 980,318 |
| 93572 | 43-1235868 | 07/01/2004 | RGA Reinsurance Company | MO | | 495,575 |
| 93572 | 43-1235868 | 01/01/2005 | RGA Reinsurance Company | MO | 1,392 | 30,822 |
| 93572 | 43-1235868 | 07/05/2005 | RGA Reinsurance Company | MO | 80,380 | 27,556 |
| 93572 | 43-1235868 | 11/01/2005 | RGA Reinsurance Company | MO | 67,566 | 63,307 |
| 93572 | 43-1235868 | 03/31/2006 | RGA Reinsurance Company | MO | | 14,421 |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | | 204,012 |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | 1,868,567 | 2,338,527 |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | | 14,394 |
| 93572 | 43-1235868 | 06/01/2009 | RGA Reinsurance Company | MO | | 520,701 |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | 290,269 | 2,546,062 |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | | 11,926 |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | | 357,945 |
| 93572 | 43-1235868 | 04/01/2010 | RGA Reinsurance Company | MO | | 1,035,634 |
| 93572 | 43-1235868 | 11/01/2011 | RGA Reinsurance Company | MO | 53,849 | 1,521 |
| 93572 | 43-1235868 | 05/01/2014 | RGA Reinsurance Company | MO | 389 | 1,236,423 |
| 64688 | 75-6020048 | 11/01/2012 | SCOR Global Life Americas Reinsurance Company | DE | | 2,505 |
| 64688 | 75-6020048 | 11/01/2013 | SCOR Global Life Americas Reinsurance Company | DE | 721 | 965,485 |
| 97071 | 13-3126819 | 03/23/2002 | SCOR Global Life USA Reinsurance Company | DE | 1,728 | 223,628 |
| 97071 | 13-3126819 | 03/23/2002 | SCOR Global Life USA Reinsurance Company | DE | | 135 |
| 97071 | 13-3126819 | 10/01/2002 | SCOR Global Life USA Reinsurance Company | DE | | 158 |
| 97071 | 13-3126819 | 11/01/2005 | SCOR Global Life USA Reinsurance Company | DE | 112,500 | 94,568 |
| 97071 | 13-3126819 | 11/01/2005 | SCOR Global Life USA Reinsurance Company | DE | | 171 |
| 97071 | 13-3126819 | 03/31/2006 | SCOR Global Life USA Reinsurance Company | DE | | 8,139 |
| 97071 | 13-3126819 | 03/31/2006 | SCOR Global Life USA Reinsurance Company | DE | | 221 |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | 995 | 408,329 |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | | 133,093 |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | | 986 |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | | 303 |
| 97071 | 13-3126819 | 06/01/2009 | SCOR Global Life USA Reinsurance Company | DE | | 809,980 |
| 97071 | 13-3126819 | 03/15/2010 | SCOR Global Life USA Reinsurance Company | DE | 562,503 | 4,319,850 |
| 97071 | 13-3126819 | 03/15/2010 | SCOR Global Life USA Reinsurance Company | DE | | 3,375 |
| 97071 | 13-3126819 | 04/01/2010 | SCOR Global Life USA Reinsurance Company | DE | 5,012 | 45,464 |
| 97071 | 13-3126819 | 05/01/2014 | SCOR Global Life USA Reinsurance Company | DE | 389 | 1,228,506 |
| 97071 | 13-3126819 | 05/01/2014 | SCOR Global Life USA Reinsurance Company | DE | | 4,707 |
| 97071 | 13-3126819 | 06/01/2015 | SCOR Global Life USA Reinsurance Company | DE | | 800,122 |
| 87572 | 23-2038295 | 01/01/1986 | Scottish Re U.S. Inc | DE | | 44 |
| 87572 | 23-2038295 | 09/01/1989 | Scottish Re U.S. Inc | DE | 67,097 | 1,436 |
| 87572 | 23-2038295 | 02/01/1998 | Scottish Re U.S. Inc | DE | | 6,191 |
| 82627 | 06-0839705 | 01/01/1965 | Swiss Re Life & Health America Inc | MO | | 161 |
| 82627 | 06-0839705 | 07/01/1982 | Swiss Re Life & Health America Inc | MO | | 452,877 |
| 82627 | 06-0839705 | 11/01/1983 | Swiss Re Life & Health America Inc | MO | | 411 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 82627 | 06-0839705 | 01/01/1985 | Swiss Re Life & Health America Inc | MO | | 1,458 |
| 82627 | 06-0839705 | 04/01/1986 | Swiss Re Life & Health America Inc | MO | 90,000 | 1,058,745 |
| 82627 | 06-0839705 | 04/01/1986 | Swiss Re Life & Health America Inc | MO | | 1,110 |
| 82627 | 06-0839705 | 01/01/1988 | Swiss Re Life & Health America Inc | MO | 205,361 | 183,969 |
| 82627 | 06-0839705 | 05/01/1988 | Swiss Re Life & Health America Inc | MO | | 31,828 |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America Inc | MO | 110,502 | 12,578 |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America Inc | MO | | 313 |
| 82627 | 06-0839705 | 09/01/1989 | Swiss Re Life & Health America Inc | MO | | 6,885 |
| 82627 | 06-0839705 | 12/01/1990 | Swiss Re Life & Health America Inc | MO | | 221 |
| 82627 | 06-0839705 | 09/01/1993 | Swiss Re Life & Health America Inc | MO | | 894 |
| 82627 | 06-0839705 | 11/01/1993 | Swiss Re Life & Health America Inc | MO | 1,536 | 141 |
| 82627 | 06-0839705 | 07/01/1996 | Swiss Re Life & Health America Inc | MO | | 2,202 |
| 82627 | 06-0839705 | 01/01/1997 | Swiss Re Life & Health America Inc | MO | | 949 |
| 82627 | 06-0839705 | 02/01/1998 | Swiss Re Life & Health America Inc | MO | | 3,356 |
| 82627 | 06-0839705 | 02/01/1998 | Swiss Re Life & Health America Inc | MO | | 2,339 |
| 82627 | 06-0839705 | 06/03/2002 | Swiss Re Life & Health America Inc | MO | 32,727 | 35,571 |
| 82627 | 06-0839705 | 07/01/2004 | Swiss Re Life & Health America Inc | MO | 219 | 838,366 |
| 82627 | 06-0839705 | 07/01/2004 | Swiss Re Life & Health America Inc | MO | 328,622 | 327,267 |
| 82627 | 06-0839705 | 01/01/2005 | Swiss Re Life & Health America Inc | MO | | 58,242 |
| 82627 | 06-0839705 | 07/05/2005 | Swiss Re Life & Health America Inc | MO | 27,331 | 27,794 |
| 82627 | 06-0839705 | 11/01/2005 | Swiss Re Life & Health America Inc | MO | 135,000 | 114,560 |
| 82627 | 06-0839705 | 11/15/2005 | Swiss Re Life & Health America Inc | MO | 857,247 | 20,200 |
| 82627 | 06-0839705 | 12/01/2005 | Swiss Re Life & Health America Inc | MO | | 6 |
| 82627 | 06-0839705 | 03/31/2006 | Swiss Re Life & Health America Inc | MO | | 18,058 |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | | 332,722 |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | 339,490 | 2,270,103 |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | | 20,659 |
| 82627 | 06-0839705 | 03/15/2010 | Swiss Re Life & Health America Inc | MO | 483,739 | 4,229,920 |
| 82627 | 06-0839705 | 04/01/2010 | Swiss Re Life & Health America Inc | MO | 49,663 | 1,106,570 |
| 82627 | 06-0839705 | 03/01/2011 | Swiss Re Life & Health America Inc | MO | | 19,383 |
| 82627 | 06-0839705 | 03/01/2011 | Swiss Re Life & Health America Inc | MO | | 593,367 |
| 82627 | 06-0839705 | 11/01/2011 | Swiss Re Life & Health America Inc | MO | 71,799 | 2,048 |
| 82627 | 06-0839705 | 05/01/2014 | Swiss Re Life & Health America Inc | MO | 389 | 1,254,553 |
| 0899999. Life and Annuity - U.S. Non-Affiliates | | | | | 122,811,185 | 48,795,630 |
| 00000 | AA-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | BMU | 517,428 | 209,967 |
| 00000 | AA-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | BMU | | 241 |
| 00000 | AA-3194154 | 06/01/2009 | Chubb Tempest Life Reinsurance Ltd | BMU | 40,455 | 462,845 |
| 0999999. Life and Annuity - Non-U.S. Non-Affiliates | | | | | 557,883 | 673,052 |
| 1099999. Total Life and Annuity - Non-Affiliates | | | | | 123,369,068 | 49,468,682 |
| 1199999. Total Life and Annuity | | | | | 123,369,068 | 49,468,682 |
| 11163 | 86-0960007 | 01/01/2022 | Avesis Insurance Incorporated | AZ | 842,159 | 144,658 |
| 71714 | 75-1277524 | 01/01/2013 | Berkshire Life Insurance Company of America | MA | | 11,472,890 |
| 1399999. Accident and Health - U.S. Affiliates - Other | | | | | 842,159 | 11,617,548 |
| 1499999. Total Accident and Health - U.S. Affiliates | | | | | 842,159 | 11,617,548 |
| 1799999. Total Accident and Health - Non-U.S. Affiliates | | | | | | |
| 1899999. Total Accident and Health - Affiliates | | | | | 842,159 | 11,617,548 |
| 39845 | 48-0921045 | 01/01/2002 | Westport Insurance Corporation | MO | 29,760 | |
| 82627 | 06-0839705 | 04/01/1967 | Swiss Re Life & Health America Inc. | MO | | 47,154 |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance Company | GA | 252,857 | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | 132,811 | |
| 66346 | 58-0828824 | 01/01/2010 | Munich American Reassurance Company | GA | 893,628 | 161,311 |
| 82627 | 06-0839705 | 01/01/2015 | Swiss Re Life & Health America Inc. | MO | 4,431 | |
| 66346 | 58-0828824 | 01/01/2013 | Munich American Reassurance Company | GA | | 265,171 |
| 76694 | 23-2044256 | 01/01/1996 | Canada Life Reinsurance Company | PA | 5,816 | |
| 1999999. Accident and Health - U.S. Non-Affiliates | | | | | 1,319,303 | 473,637 |
| 2199999. Total Accident and Health - Non-Affiliates | | | | | 1,319,303 | 473,637 |
| 2299999. Total Accident and Health | | | | | 2,161,462 | 12,091,185 |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | 124,972,647 | 60,886,815 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | 557,883 | 673,052 |
| 9999999 Totals - Life, Annuity and Accident and Health | | | | | 125,530,530 | 61,559,867 |

# 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 |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | | | | | | | | |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | | | | | | | | |
| 86258 | 13-2572994 | 07/01/1971 | General Re Life Corporation | CT | YRT/I | XXXL0 | 469,685 | 17,297 | 19,166 | 30,352 | | | | |
| 66346 | 58-0828824 | 01/01/2013 | Munich American Reassurance Company | GA | OTH/G | 0L | 228,691,044 | 257,086 | 200,681 | 496,863 | | | | |
| 86258 | 13-2572994 | 01/01/1985 | General Re Life Corporation | CT | YRT/I | XXXL0 | 145,561 | 7,525 | 7,256 | 6,186 | | | | |
| 76694 | 23-2044256 | 10/01/2021 | Canada Life Reinsurance Company | PA | OTH/G | 0L | 313,658,133,260 | | | 331,178,840 | | | | |
| 86258 | 13-2572994 | 12/01/1988 | General Re Life Corporation | CT | YRT/I | XXXL0 | 2,615,926 | 73,534 | 165,043 | 143,365 | | | | |
| 86258 | 13-2572994 | 09/01/1989 | General Re Life Corporation | CT | YRT/I | XXXL0 | 5,392,572 | 515,895 | 456,142 | 343,116 | | | | |
| 86258 | 13-2572994 | 11/01/1990 | General Re Life Corporation | CT | YRT/I | XXXL0 | 189,520,929 | 4,040,247 | 4,068,842 | 4,749,490 | | | | |
| 86258 | 13-2572994 | 05/01/1991 | General Re Life Corporation | CT | MCO/I | XXXL0 | 237,437,221 | | | 2,555,007 | | | | |
| 86258 | 13-2572994 | 09/01/1993 | General Re Life Corporation | CT | MCO/I | XXXL0 | 61,553,773 | | | 620,692 | | | | |
| 86258 | 13-2572994 | 11/01/1993 | General Re Life Corporation | CT | YRT/I | XXXL0 | 1,427,666 | 56,051 | 61,182 | 59,254 | | | | |
| 86258 | 13-2572994 | 11/01/1993 | General Re Life Corporation | CT | YRT/I | XXXL0 | 2,667,857 | 214,353 | 162,295 | 90,322 | | | | |
| 86258 | 13-2572994 | 08/01/1995 | General Re Life Corporation | CT | YRT/I | XXXL0 | 2,947,928 | | | 94,476 | | | | |
| 86258 | 13-2572994 | 07/01/1996 | General Re Life Corporation | CT | YRT/I | XXXL0 | 10,541,552 | 128,248 | 121,401 | 121,442 | | | | |
| 86258 | 13-2572994 | 03/01/2003 | General Re Life Corporation | CT | CO/I | XXXL0 | 196,400,412 | 1,321,560 | 1,292,257 | 720,012 | | | | |
| 86258 | 13-2572994 | 01/01/2005 | General Re Life Corporation | CT | YRT/I | XXXL0 | 19,248,927 | 646,978 | 834,075 | 590,364 | | | | |
| 86258 | 13-2572994 | 11/15/2005 | General Re Life Corporation | CT | YRT/I | XXXL0 | 110,655,602 | 2,132,881 | 2,050,583 | 1,864,234 | | | | |
| 86258 | 13-2572994 | 04/01/2010 | General Re Life Corporation | CT | YRT/I | XXXL0 | 256,990,374 | 944,870 | 940,103 | 821,976 | | | | |
| 88340 | 59-2859797 | 05/01/1995 | Hannover Life Reassurance Company Of America | FL | YRT/I | XXXL0 | 16,317,467 | 632,743 | 586,956 | 830,407 | | | | |
| 88340 | 59-2859797 | 07/01/1995 | Hannover Life Reassurance Company Of America | FL | MCO/I | XXXL0 | 378,339,036 | | | 2,215,927 | | | | |
| 88340 | 59-2859797 | 02/01/1998 | Hannover Life Reassurance Company Of America | FL | YRT/I | XXXL0 | 9,286,597 | 491,822 | 482,450 | 281,529 | | | | |
| 88340 | 59-2859797 | 04/01/2002 | Hannover Life Reassurance Company Of America | FL | CO/I | XXXL | 1,791,988,560 | 17,033,925 | 25,881,047 | 2,868,438 | | | | |
| 88340 | 59-2859797 | 11/01/2011 | Hannover Life Reassurance Company Of America | FL | YRT/I | XXXL0 | 53,459,460 | 238,063 | 214,823 | 224,342 | | | | |
| 66346 | 58-0828824 | 11/01/1983 | Munich American Reassurance Company | GA | CO/I | XXXL0 | 750,000 | 16,599 | 22,058 | 14,164 | | | | |
| 66346 | 58-0828824 | 11/01/1983 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 915,947 | 28,718 | 26,662 | 28,314 | | | | |
| 66346 | 58-0828824 | 01/01/1985 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 565,003 | 22,850 | 21,999 | 26,122 | | | | |
| 66346 | 58-0828824 | 05/01/1988 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 1,022,885 | 21,892 | 23,772 | 24,946 | | | | |
| 66346 | 58-0828824 | 02/01/1998 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 1,645,771 | 19,000 | 17,566 | 14,934 | | | | |
| 66346 | 58-0828824 | 05/01/1999 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 26,416,060 | 240,910 | 1,809,172 | (137,842) | | | | |
| 66346 | 58-0828824 | 06/03/2002 | Munich American Reassurance Company | GA | CO/I | XXXL0 | 639,981,373 | 4,441,957 | 4,292,115 | 2,321,656 | | | | |
| 66346 | 58-0828824 | 05/01/2004 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 378,515,465 | 2,300,550 | 2,361,872 | 1,143,697 | | | | |
| 66346 | 58-0828824 | 07/01/2004 | Munich American Reassurance Company | GA | CO/I | XXXL | 740,885,591 | 9,546,013 | 12,220,603 | 939,581 | | | | |
| 66346 | 58-0828824 | 07/01/2004 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 82,105,632 | 788,152 | 749,244 | 636,115 | | | | |
| 66346 | 58-0828824 | 11/01/2005 | Munich American Reassurance Company | GA | CO/I | XXXL0 | 1,031,512,537 | 10,254,124 | 11,915,671 | 1,104,026 | | | | |
| 66346 | 58-0828824 | 11/15/2005 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 91,794,433 | 2,752,085 | 2,729,982 | 2,162,213 | | | | |
| 66346 | 58-0828824 | 08/01/2006 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 184,940,962 | 1,051,153 | 1,052,781 | 972,473 | | | | |
| 66346 | 58-0828824 | 03/15/2010 | Munich American Reassurance Company | GA | CO/I | XXXL | 7,723,848,542 | 93,528,899 | 92,333,568 | 9,746,132 | | | | |
| 66346 | 58-0828824 | 03/15/2010 | Munich American Reassurance Company | GA | CO/I | XXXL0 | 740,732,942 | 806,951 | 803,320 | 967,418 | | | | |
| 66346 | 58-0828824 | 04/01/2010 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 2,254,202,806 | 8,432,355 | 7,716,426 | 4,795,202 | | | | |
| 66346 | 58-0828824 | 05/01/2014 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 4,120,271,232 | 4,113,624 | 3,979,315 | 2,475,442 | | | | |
| 66346 | 58-0828824 | 06/01/2015 | Munich American Reassurance Company | GA | YRT/I | XXXL0 | 283,239,658 | 1,389,027 | 1,262,009 | 550,532 | | | | |
| 68241 | 22-1211670 | 07/01/2020 | Prudential Insurance Company of America | NJ | YRT/I | XXXL0 | 5,717,320 | 7,897 | 3,917 | 4,164 | | | | |
| 93572 | 43-1235868 | 01/01/1985 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 19,623 | 2,075 | 2,052 | 1,710 | | | | |
| 93572 | 43-1235868 | 05/01/1988 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 13,399,040 | 368,398 | 394,422 | 394,409 | | | | |
| 93572 | 43-1235868 | 01/01/1990 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 153,770,499 | 3,182,649 | 3,269,019 | 3,366,823 | | | | |
| 93572 | 43-1235868 | 09/01/1990 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 60,614,152 | 1,534,189 | 1,553,790 | 1,744,214 | | | | |
| 93572 | 43-1235868 | 11/01/1993 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 4,034,370 | 144,219 | 130,567 | 163,844 | | | | |
| 93572 | 43-1235868 | 08/01/1995 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 5,643,055 | | | 83,886 | | | | |
| 93572 | 43-1235868 | 11/01/1996 | RGA Reinsurance Company | MO | MCO/I | XXXL0 | 292,696,175 | | | 1,438,852 | | | | |
| 93572 | 43-1235868 | 11/01/1996 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 7,282,032 | 49,520 | 1,624,965 | (625,019) | | | | |
| 93572 | 43-1235868 | 05/01/1997 | RGA Reinsurance Company | MO | MCO/I | XXXL0 | 365,405,963 | | | 1,808,522 | | | | |
| 93572 | 43-1235868 | 11/01/1997 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 108,209,045 | 164,218 | 178,937 | 1,442,334 | | | | |
| 93572 | 43-1235868 | 02/01/1998 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 85,246,924 | 580,766 | 626,780 | 482,179 | | | | |
| 93572 | 43-1235868 | 02/01/1998 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 13,403,692 | 201,335 | 200,988 | 175,815 | | | | |

# 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 |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | CO/I | XXXL | 559,504,252 | 5,443,415 | 8,481,524 | 862,625 | | | | |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | CO/I | XXXL | 1,184,850,790 | 11,215,363 | 17,002,880 | 1,965,409 | | | | |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 394,903,452 | 2,397,646 | 2,470,090 | 1,152,980 | | | | |
| 93572 | 43-1235868 | 03/23/2002 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 999,272 | 59,355 | 62,244 | 13,643 | | | | |
| 93572 | 43-1235868 | 06/03/2002 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 193,970,856 | 1,521,429 | 1,454,642 | 818,269 | | | | |
| 93572 | 43-1235868 | 07/01/2004 | RGA Reinsurance Company | MO | CO/I | XXXL | 790,390,079 | 10,594,508 | 13,574,362 | 1,068,123 | | | | |
| 93572 | 43-1235868 | 07/01/2004 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 514,564,378 | 4,577,774 | 4,528,149 | 3,907,497 | | | | |
| 93572 | 43-1235868 | 01/01/2005 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 295,045,858 | 2,003,660 | 1,968,075 | 1,192,174 | | | | |
| 93572 | 43-1235868 | 07/05/2005 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 112,822,077 | 630,537 | 603,357 | 643,981 | | | | |
| 93572 | 43-1235868 | 11/01/2005 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 606,011,542 | 6,255,198 | 7,229,616 | 708,165 | | | | |
| 93572 | 43-1235868 | 03/31/2006 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 138,045,275 | 308,121 | 303,299 | 402,968 | | | | |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 660,622,584 | 1,723,774 | 1,421,930 | 1,526,702 | | | | |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | CO/I | XXXL | 6,964,312,900 | 107,690,705 | 109,850,891 | 8,831,230 | | | | |
| 93572 | 43-1235868 | 11/20/2006 | RGA Reinsurance Company | MO | CO/I | XXXL | 137,786,834 | 774,020 | 798,568 | 627,623 | | | | |
| 93572 | 43-1235868 | 06/01/2009 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 68,545,799 | 755,914 | 682,094 | 550,787 | | | | |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | CO/I | XXXL | 4,623,867,517 | 57,867,585 | 56,820,501 | 5,672,127 | | | | |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | CO/I | XXXL | 114,163,952 | 351,334 | 345,142 | 376,560 | | | | |
| 93572 | 43-1235868 | 03/15/2010 | RGA Reinsurance Company | MO | CO/I | XXXL0 | 339,295,586 | 376,774 | 372,278 | 469,515 | | | | |
| 93572 | 43-1235868 | 04/01/2010 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 2,228,954,382 | 8,278,541 | 7,494,041 | 5,028,118 | | | | |
| 93572 | 43-1235868 | 11/01/2011 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 66,703,320 | 267,520 | 238,206 | 183,824 | | | | |
| 93572 | 43-1235868 | 05/01/2014 | RGA Reinsurance Company | MO | COFW/I | XXXL | 46,422,487,744 | 373,695,222 | 337,937,154 | 59,010,107 | | | | 178,741,931 |
| 93572 | 43-1235868 | 05/01/2014 | RGA Reinsurance Company | MO | YRT/I | XXXL0 | 4,154,658,202 | 4,334,454 | 4,152,874 | 2,792,724 | | | | |
| 97071 | 13-3126819 | 03/23/2002 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL | 768,099,280 | 7,517,838 | 11,436,886 | 1,007,075 | | | | |
| 97071 | 13-3126819 | 03/23/2002 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 1,289,337 | 51,584 | 53,071 | 18,378 | | | | |
| 97071 | 13-3126819 | 10/01/2002 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 1,515,740 | 11,990 | 12,274 | 3,551 | | | | |
| 97071 | 13-3126819 | 11/01/2005 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL0 | 905,264,347 | 8,985,187 | 10,418,639 | 988,631 | | | | |
| 97071 | 13-3126819 | 11/01/2005 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 1,635,089 | 9,450 | 32,303 | 2,968 | | | | |
| 97071 | 13-3126819 | 03/31/2006 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL0 | 77,911,655 | 188,696 | 184,724 | 255,395 | | | | |
| 97071 | 13-3126819 | 03/31/2006 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 2,118,211 | 13,590 | 13,121 | 7,105 | | | | |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL | 2,358,006,967 | 37,645,012 | 39,009,420 | 3,067,285 | | | | |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL0 | 412,511,662 | 992,106 | 918,941 | 942,216 | | | | |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 9,438,998 | 46,879 | 46,055 | 19,891 | | | | |
| 97071 | 13-3126819 | 11/20/2006 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 2,900,045 | 13,902 | 13,424 | 4,634 | | | | |
| 97071 | 13-3126819 | 06/01/2009 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 98,920,270 | 1,074,370 | 974,155 | 632,168 | | | | |
| 97071 | 13-3126819 | 03/15/2010 | SCOR Global Life USA Reinsurance Company | DE | CO/I | XXXL | 8,432,567,546 | 107,057,875 | 105,760,155 | 9,778,080 | | | | |
| 97071 | 13-3126819 | 03/15/2010 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 32,303,370 | 394,167 | 403,566 | 71,640 | | | | |
| 97071 | 13-3126819 | 04/01/2010 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 453,730,438 | 2,369,842 | 2,235,290 | 1,816,408 | | | | |
| 97071 | 13-3126819 | 05/01/2014 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 4,103,868,376 | 3,966,238 | 3,883,640 | 2,214,129 | | | | |
| 97071 | 13-3126819 | 05/01/2014 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 45,053,995 | 316,831 | 298,301 | 55,995 | | | | |
| 97071 | 13-3126819 | 06/01/2015 | SCOR Global Life USA Reinsurance Company | DE | YRT/I | XXXL0 | 363,234,159 | 1,895,521 | 1,771,602 | 841,586 | | | | |
| 87572 | 23-2038295 | 01/01/1986 | Scottish Re U.S. Inc | DE | YRT/I | XXXL0 | 71,297 | 3,130 | 2,999 | 2,582 | | | | |
| 87572 | 23-2038295 | 09/01/1989 | Scottish Re U.S. Inc | DE | YRT/I | XXXL0 | 2,313,760 | 23,297 | 97,929 | 3,394 | | | | |
| 87572 | 23-2038295 | 02/01/1998 | Scottish Re U.S. Inc | DE | YRT/I | XXXL0 | 9,977,816 | 151,948 | 155,171 | 121,060 | | | | |
| 82627 | 06-0839705 | 01/01/1965 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 259,253 | 12,482 | 12,031 | 14,836 | | | | |
| 82627 | 06-0839705 | 07/15/1972 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | | | | 9,597 | | | | |
| 82627 | 06-0839705 | 07/01/1982 | Swiss Re Life & Health America Inc | MO | MCO/I | XXXL0 | 27,535,500 | | | 518,995 | | | | |
| 82627 | 06-0839705 | 11/01/1983 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 661,763 | 22,909 | 21,202 | 24,519 | | | | |
| 82627 | 06-0839705 | 01/01/1985 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 2,349,040 | 160,977 | 156,215 | 131,047 | | | | |
| 82627 | 06-0839705 | 04/01/1986 | Swiss Re Life & Health America Inc | MO | MCO/I | XXXL0 | 851,912,558 | | | 7,892,546 | | | | |
| 82627 | 06-0839705 | 04/01/1986 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 10,623,572 | 104,559 | 103,292 | 83,935 | | | | |
| 82627 | 06-0839705 | 01/01/1988 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 142,299,172 | 3,199,722 | 3,295,061 | 3,318,690 | | | | |
| 82627 | 06-0839705 | 05/01/1988 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 15,779,068 | 322,756 | 324,719 | 351,307 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 120,407,866 | 2,517,574 | 2,480,793 | 2,152,487 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 503,745 | 15,382 | 14,375 | 18,378 | | | | |
| 82627 | 06-0839705 | 09/01/1989 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 11,096,004 | 566,340 | 577,440 | 467,870 | | | | |
| 82627 | 06-0839705 | 12/01/1990 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXL0 | 356,530 | 50,049 | 50,550 | 47,433 | | | | |

# 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 |
| 82627 | 06-0839705 | 09/01/1993 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 8,553,295 | 320,085 | 325,113 | 341,968 | | | | |
| 82627 | 06-0839705 | 11/01/1993 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 1,354,174 | 71,152 | 107,201 | 61,293 | | | | |
| 82627 | 06-0839705 | 07/01/1995 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 3,036,464 | | | 34,677 | | | | |
| 82627 | 06-0839705 | 08/01/1995 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 1,762,842 | | | 20,202 | | | | |
| 82627 | 06-0839705 | 07/01/1996 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 21,083,136 | 256,497 | 242,803 | 230,153 | | | | |
| 82627 | 06-0839705 | 01/01/1997 | Swiss Re Life & Health America Inc | MO | MCO/I | XXXLO | 9,085,034 | | | 79,579 | | | | |
| 82627 | 06-0839705 | 02/01/1998 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 5,408,787 | 61,920 | 57,891 | 59,745 | | | | |
| 82627 | 06-0839705 | 02/01/1998 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 3,770,185 | 41,816 | 38,961 | 38,892 | | | | |
| 82627 | 06-0839705 | 06/03/2002 | Swiss Re Life & Health America Inc | MO | CO/I | XXXLO | 168,197,854 | 1,271,303 | 1,217,400 | 648,757 | | | | |
| 82627 | 06-0839705 | 07/01/2004 | Swiss Re Life & Health America Inc | MO | CO/I | XXXL | 659,228,253 | 8,617,153 | 10,996,990 | 861,645 | | | | |
| 82627 | 06-0839705 | 07/01/2004 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 573,342,753 | 4,756,564 | 4,596,319 | 3,338,517 | | | | |
| 82627 | 06-0839705 | 01/01/2005 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 58,157,208 | 1,945,497 | 2,506,419 | 1,630,825 | | | | |
| 82627 | 06-0839705 | 07/05/2005 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 136,365,127 | 819,443 | 777,692 | 955,215 | | | | |
| 82627 | 06-0839705 | 11/01/2005 | Swiss Re Life & Health America Inc | MO | CO/I | XXXLO | 1,096,639,804 | 11,048,637 | 12,813,848 | 1,225,129 | | | | |
| 82627 | 06-0839705 | 11/15/2005 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 47,583,530 | 1,424,506 | 1,408,752 | 1,463,563 | | | | |
| 82627 | 06-0839705 | 12/01/2005 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 58,288 | 505 | 525 | 442 | | | | |
| 82627 | 06-0839705 | 03/31/2006 | Swiss Re Life & Health America Inc | MO | CO/I | XXXLO | 172,864,778 | 376,995 | 375,482 | 489,660 | | | | |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | CO/I | XXXLO | 1,031,177,787 | 2,378,789 | 2,209,767 | 2,315,504 | | | | |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | CO/I | XXXL | 6,079,573,809 | 90,390,630 | 94,385,034 | 7,760,099 | | | | |
| 82627 | 06-0839705 | 11/20/2006 | Swiss Re Life & Health America Inc | MO | CO/I | XXXL | 197,759,896 | 1,112,661 | 1,110,296 | 894,778 | | | | |
| 82627 | 06-0839705 | 03/15/2010 | Swiss Re Life & Health America Inc | MO | CO/I | XXXL | 7,582,020,253 | 95,231,866 | 93,699,098 | 9,061,705 | | | | |
| 82627 | 06-0839705 | 04/01/2010 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 2,704,299,776 | 9,729,158 | 8,684,402 | 5,651,577 | | | | |
| 82627 | 06-0839705 | 03/01/2011 | Swiss Re Life & Health America Inc | MO | CO/I | XXXL | 185,546,763 | 541,149 | 535,627 | 583,208 | | | | |
| 82627 | 06-0839705 | 03/01/2011 | Swiss Re Life & Health America Inc | MO | CO/I | XXXLO | 533,758,424 | 580,269 | 577,412 | 699,643 | | | | |
| 82627 | 06-0839705 | 11/01/2011 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 102,181,688 | 386,152 | 340,991 | 361,361 | | | | |
| 82627 | 06-0839705 | 05/01/2014 | Swiss Re Life & Health America Inc | MO | YRT/I | XXXLO | 4,480,157,537 | 4,556,758 | 4,308,166 | 2,964,121 | | | | |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 452,355,010,663 | 1,191,487,764 | 1,192,733,326 | 565,636,708 | | | | 178,741,931 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 452,355,010,663 | 1,191,487,764 | 1,192,733,326 | 565,636,708 | | | | 178,741,931 |
| 1199999. Total General Account Authorized | | | | | | | 452,355,010,663 | 1,191,487,764 | 1,192,733,326 | 565,636,708 | | | | 178,741,931 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | | | |
| 65676 | 35-0472300 | 02/01/1956 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 490,437 | 28,262 | 31,329 | 31,328 | | | | |
| 65676 | 35-0472300 | 01/01/1985 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 181,436 | 10,324 | 9,948 | 8,762 | | | | |
| 65676 | 35-0472300 | 04/01/1988 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 184,212,015 | 3,548,247 | 3,549,547 | 3,222,296 | | | | |
| 65676 | 35-0472300 | 11/01/1992 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 5,227,010 | 188,495 | 185,127 | 216,963 | | | | |
| 65676 | 35-0472300 | 09/01/1993 | Lincoln National Life Insurance Company | IN | MCO/I | XXXLO | 340,748,377 | | | 2,244,918 | | | | |
| 65676 | 35-0472300 | 08/01/1995 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 3,515,749 | | | 35,224 | | | | |
| 65676 | 35-0472300 | 06/15/1996 | Lincoln National Life Insurance Company | IN | YRT/I | XXXLO | 10,483,280 | 127,744 | 120,877 | 122,960 | | | | |
| 89004 | 43-1831519 | 05/01/1997 | Reinsurance Company of Missouri Inc | MO | YRT/I | XXXLO | 13,132,032 | 90,976 | 1,788,197 | (552,196) | | | | |
| 64688 | 75-6020048 | 11/01/2012 | SCOR Global Life Americas Reinsurance Company | DE | CO/I | XXXL | 23,980,606 | 307,696 | 286,257 | 31,408 | | | | |
| 64688 | 75-6020048 | 11/01/2013 | SCOR Global Life Americas Reinsurance Company | DE | YRT/I | XXXLO | 1,519,593,929 | 3,831,486 | 3,396,067 | 2,081,997 | | | | |
| 1999999. General Account - Unauthorized U.S. Non-Affiliates | | | | | | | 2,101,564,871 | 8,133,230 | 9,367,349 | 7,443,661 | | | | |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 2,101,564,871 | 8,133,230 | 9,367,349 | 7,443,661 | | | | |
| 2299999. Total General Account Unauthorized | | | | | | | 2,101,564,871 | 8,133,230 | 9,367,349 | 7,443,661 | | | | |
| 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-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | BMU | CO/I | XXXL | 889,930,482 | 13,844,327 | 13,984,040 | 1,080,112 | | | | |
| 00000 | AA-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | BMU | YRT/I | XXXLO | 2,302,669 | 7,382 | 7,306 | 5,646 | | | | |
| 00000 | AA-3194154 | 06/01/2009 | Chubb Tempest Life Reinsurance Ltd | BMU | YRT/I | XXXLO | 59,888,717 | 624,052 | 565,927 | 429,048 | | | | |
| 3199999. General Account - Certified Non-U.S. Non-Affiliates | | | | | | | 952,121,868 | 14,475,761 | 14,557,273 | 1,514,806 | | | | |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | 952,121,868 | 14,475,761 | 14,557,273 | 1,514,806 | | | | |
| 3399999. Total General Account Certified | | | | | | | 952,121,868 | 14,475,761 | 14,557,273 | 1,514,806 | | | | |
| 3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | | | | | | | | |

# 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 | Domi-ciliary Juris-diction | 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 |
| 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 | | | | | | | 455,408,697,402 | 1,214,096,754 | 1,216,657,947 | 574,595,175 | | | | 178,741,931 |
| 4899999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | | | | | | | | |
| 5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 5299999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | | |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | | |
| 5699999. Total Separate Accounts Authorized | | | | | | | | | | | | | | |
| 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 6399999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | | |
| 6699999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | | |
| 6799999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | | |
| 7099999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | | | | | | | | |
| 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 7499999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | | |
| 7799999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | | |
| 7899999. Total Separate Accounts Certified | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | |
| 9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999) | | | | | | | 454,456,575,534 | 1,199,620,994 | 1,202,100,675 | 573,080,368 | | | | 178,741,931 |
| 9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999) | | | | | | | 952,121,868 | 14,475,761 | 14,557,273 | 1,514,806 | | | | |
| 9999999 - Totals | | | | | | | 455,408,697,402 | 1,214,096,754 | 1,216,657,947 | 574,595,175 | | | | 178,741,931 |

# SCHEDULE S - PART 3 - SECTION 2

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 |
| 71714 | 75-1277524 | 07/01/2001 | Berkshire Life Insurance Company of America | MA | OTH/I | LTDI | 121,851,175 | 12,806,817 | 2,053,974,667 | | | | |
| 0299999. General Account - Authorized U.S. Affiliates - Other | | | | | | | 121,851,175 | 12,806,817 | 2,053,974,667 | | | | |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | 121,851,175 | 12,806,817 | 2,053,974,667 | | | | |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | 121,851,175 | 12,806,817 | 2,053,974,667 | | | | |
| 39845 | 48-0921045 | 01/01/2002 | Westport Insurance Corporation | MO | OTH/G | LTDI | | | 278,559 | | | | |
| 82627 | 06-0839705 | 04/01/1967 | Swiss Re Life & Health America Inc. | MO | OTH/I | LTDI | | | 24,937,653 | | | | |
| 93572 | 43-1235868 | 01/01/2006 | RGA Reinsurance Company | MO | OTH/G | LTDI | | | 1,504,232 | | | | |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance Company | GA | OTH/G | LTDI | | | 4,001,299 | | | | |
| 66346 | 58-0828824 | 01/01/2010 | Munich American Reassurance Company | GA | OTH/G | LTDI | 4,726,584 | | 21,096,298 | | | | |
| 66346 | 58-0828824 | 01/01/2013 | Munich American Reassurance Company | GA | OTH/G | A | 2,489,075 | | 1,262,721 | | | | |
| 76694 | 23-2044256 | 01/01/1996 | Canada Life Reinsurance Company | PA | OTH/G | LTDI | | | 102,178 | | | | |
| 66346 | 58-0828824 | 01/01/2013 | Munich American Reassurance Company | GA | OTH/G | A | 100,544 | | 50,104 | | | | |
| 93572 | 43-1235868 | 01/01/2015 | RGA Reinsurance Company | MO | OTH/G | A | 3,629,565 | | | | | | |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 10,945,768 | | 53,233,044 | | | | |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 10,945,768 | | 53,233,044 | | | | |
| 1199999. Total General Account Authorized | | | | | | | 132,796,943 | 12,806,817 | 2,107,207,711 | | | | |
| 11163 | 86-0960007 | 01/01/2022 | Avesis Insurance Incorporated | AZ | OTH/G | DIS | 3,185,759 | | | | | | |
| 1399999. General Account - Unauthorized U.S. Affiliates - Other | | | | | | | 3,185,759 | | | | | | |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | 3,185,759 | | | | | | |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | 3,185,759 | | | | | | |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 2299999. Total General Account Unauthorized | | | | | | | 3,185,759 | | | | | | |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | | | | | | | |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | | | | | | | |
| 2999999. Total General Account - Certified Affiliates | | | | | | | | | | | | | |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | | | | | | | |
| 3399999. Total General Account Certified | | | | | | | | | | | | | |
| 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 | | | | | | | 135,982,702 | 12,806,817 | 2,107,207,711 | | | | |
| 4899999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | | | | | | | |
| 5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 5299999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | |
| 5699999. Total Separate Accounts Authorized | | | | | | | | | | | | | |
| 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | | | | | | | |
| 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | |
| 6399999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | |
| 6699999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 6799999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | |
| 7099999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | | | | | | | |
| 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | | | | | | | |
| 7499999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | |
| 7799999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | |
| 7899999. Total Separate Accounts Certified | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | |

# SCHEDULE S - PART 3 - SECTION 2

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 | Domi-ciliary Juris-diction | 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 |
| 8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates | | | | | | | | | | | | | |
| 8999999. Total Separate Accounts Reciprocal Jurisdiction | | | | | | | | | | | | | |
| 9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | | | | | | | |
| 9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999) | | | | | | | 135,982,702 | 12,806,817 | 2,107,207,711 | | | | |
| 9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999) | | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 135,982,702 | 12,806,817 | 2,107,207,711 | | | | |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols.5+6+7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>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 | | | | | |
| 65676 | 35-0472300 | 02/01/1956 | Lincoln National Life Insurance Company | 28,262 | 304 | | 28,566 | | | 40,856 | | | | 28,566 |
| 65676 | 35-0472300 | 01/01/1985 | Lincoln National Life Insurance Company | 10,324 | 113 | | 10,437 | | | 14,927 | | | | 10,437 |
| 65676 | 35-0472300 | 04/01/1988 | Lincoln National Life Insurance Company | 3,548,247 | 226,055 | | 3,774,302 | | | 5,398,063 | | | | 3,774,302 |
| 65676 | 35-0472300 | 11/01/1992 | Lincoln National Life Insurance Company | 188,495 | 22,984 | | 211,479 | | | 302,460 | | | | 211,479 |
| 65676 | 35-0472300 | 09/01/1993 | Lincoln National Life Insurance Company | | 213,346 | | 213,346 | | | 305,131 | | | | 213,346 |
| 65676 | 35-0472300 | 06/15/1996 | Lincoln National Life Insurance Company | 127,744 | 1,095 | | 128,839 | | | 184,267 | | | | 128,839 |
| 89004 | 43-1831519 | 05/01/1997 | Reinsurance Company of Missouri Inc | 90,976 | 113,872 | | 204,848 | | | 8,132,222 | | | | 204,848 |
| 64688 | 75-6020048 | 11/01/2012 | SCOR Global Life Americas Reinsurance Company | 307,696 | 2,505 | | 310,201 | 315,795 | 0001 | | | | | 310,201 |
| 64688 | 75-6020048 | 11/01/2013 | SCOR Global Life Americas Reinsurance Company | 3,831,486 | 966,206 | | 4,797,692 | 4,884,205 | 0001 | | | | | 4,797,692 |
| 0899999. General Account - Life and Annuity U.S. Non-Affiliates | | | | 8,133,230 | 1,546,480 | | 9,679,710 | 5,200,000 | XXX | 14,377,925 | | | | 9,679,710 |
| 00000 | AA-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | 13,844,327 | 727,395 | | 14,571,721 | 14,610,041 | 0002 | | | | | 14,571,721 |
| 00000 | AA-3194154 | 11/10/2008 | Chubb Tempest Life Reinsurance Ltd | 7,382 | 241 | | 7,622 | 7,642 | 0002 | | | | | 7,622 |
| 00000 | AA-3194154 | 06/01/2009 | Chubb Tempest Life Reinsurance Ltd | 624,052 | 503,300 | | 1,127,352 | 1,130,317 | 0002 | | | | | 1,127,352 |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | 14,475,761 | 1,230,935 | | 15,706,696 | 15,748,000 | XXX | | | | | 15,706,696 |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | 22,608,990 | 2,777,415 | | 25,386,405 | 20,948,000 | XXX | 14,377,925 | | | | 25,386,405 |
| 1199999. Total General Account Life and Annuity | | | | 22,608,990 | 2,777,415 | | 25,386,405 | 20,948,000 | XXX | 14,377,925 | | | | 25,386,405 |
| 11163 | 86-0960007 | 01/01/2022 | Avesis Insurance Incorporated | | 986,818 | 16,604 | 1,003,421 | | | | | | 830,176 | 830,176 |
| 1399999. General Account - Accident and Health U.S. Affiliates - Other | | | | | 986,818 | 16,604 | 1,003,421 | | XXX | | | | 830,176 | 830,176 |
| 1499999. Total General Account - Accident and Health U.S. Affiliates | | | | | 986,818 | 16,604 | 1,003,421 | | XXX | | | | 830,176 | 830,176 |
| 1799999. Total General Account - Accident and Health Non-U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 1899999. Total General Account - Accident and Health Affiliates | | | | | 986,818 | 16,604 | 1,003,421 | | XXX | | | | 830,176 | 830,176 |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | | | | | | XXX | | | | | |
| 2299999. Total General Account Accident and Health | | | | | 986,818 | 16,604 | 1,003,421 | | XXX | | | | 830,176 | 830,176 |
| 2399999. Total General Account | | | | 22,608,990 | 3,764,233 | 16,604 | 26,389,827 | 20,948,000 | XXX | 14,377,925 | | | 830,176 | 26,216,582 |
| 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) | | | | 8,133,230 | 2,533,298 | 16,604 | 10,683,131 | 5,200,000 | XXX | 14,377,925 | | | 830,176 | 10,509,886 |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | 14,475,761 | 1,230,935 | | 15,706,696 | 15,748,000 | XXX | | | | | 15,706,696 |
| 9999999 - Totals | | | | 22,608,990 | 3,764,233 | 16,604 | 26,389,827 | 20,948,000 | XXX | 14,377,925 | | | 830,176 | 26,216,582 |

(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 | 021000021 | JPMORGAN CHASE BANK, N.A. | 5,200,000 |
| 0002 | 1 | 121000248 | WELLS FARGO BANK, N.A. | 15,748,000 |

# 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 | | |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 1199999. Total General Account Life and Annuity | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 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 | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| 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) | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |
| ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| 9999999 - Totals | | | | | | | | | | | | | | | | | XXX | | | | | XXX | XXX | | |

(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 |
|---|---|---|---|---|
| | | | | |

# SCHEDULE S - PART 6

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

| | 1<br>2022 | 2<br>2021 | 3<br>2020 | 4<br>2019 | 5<br>2018 |
|---|---|---|---|---|---|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 707,840 | 470,313 | 409,422 | 432,062 | 462,942 |
| 2. Commissions and reinsurance expense allowances | 59,204 | 63,019 | 66,543 | 81,871 | 79,759 |
| 3. Contract claims | 726,863 | 496,487 | 427,101 | 386,509 | 364,729 |
| 4. Surrender benefits and withdrawals for life contracts | | | | | |
| 5. Dividends to policyholders and refunds to members | (1,489) | (1,714) | (1,908) | (2,056) | (2,223) |
| 6. Reserve adjustments on reinsurance ceded | | | | | |
| 7. Increase in aggregate reserve for life and accident and health contracts | (45,112) | (15,313) | 54,037 | 51,434 | 29,562 |
| B. BALANCE SHEET ITEMS | | | | | |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 198,165 | 168,396 | 92,621 | 95,974 | 99,575 |
| 9. Aggregate reserves for life and accident and health contracts | 3,334,111 | 3,358,549 | 3,373,862 | 3,319,825 | 3,268,391 |
| 10. Liability for deposit-type contracts | | | | | |
| 11. Contract claims unpaid | 61,560 | 59,295 | 61,784 | 48,139 | 41,930 |
| 12. Amounts recoverable on reinsurance | 125,531 | 97,416 | 10,111 | 11,590 | 15,355 |
| 13. Experience rating refunds due or unpaid | | | | | |
| 14. Policyholders' dividends and refunds to members (not included in Line 10) | (2,200) | (2,517) | (2,817) | (2,999) | (2,915) |
| 15. Commissions and reinsurance expense allowances due | 1,831 | 2,306 | 2,466 | 2,385 | 2,715 |
| 16. Unauthorized reinsurance offset | 173 | | | | |
| 17. Offset for reinsurance with Certified Reinsurers | | | | | |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. Funds deposited by and withheld from (F) | | | | | |
| 19. Letters of credit (L) | 20,948 | 20,274 | 19,831 | 20,354 | 19,749 |
| 20. Trust agreements (T) | 14,378 | 17,479 | 31,694 | 29,395 | 26,921 |
| 21. Other (O) | | | | | |
| D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. Multiple Beneficiary Trust | | | | | |
| 23. Funds deposited by and withheld from (F) | | | | | |
| 24. Letters of credit (L) | | | | | |
| 25. Trust agreements (T) | | | | | |
| 26. Other (O) | | | | | |

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 69,559,323,270 | | 69,559,323,270 |
| 2. | Reinsurance (Line 16) | 3,737,867,086 | (3,737,867,086) | |
| 3. | Premiums and considerations (Line 15) | 1,161,664,434 | 198,165,163 | 1,359,829,597 |
| 4. | Net credit for ceded reinsurance | XXX | 6,935,199,827 | 6,935,199,827 |
| 5. | All other admitted assets (balance) | 1,539,659,905 | | 1,539,659,905 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 75,998,514,695 | 3,395,497,904 | 79,394,012,599 |
| 7. | Separate Account assets (Line 27) | | | |
| 8. | Total assets (Line 28) | 75,998,514,695 | 3,395,497,904 | 79,394,012,599 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 55,036,483,413 | 3,334,111,282 | 58,370,594,696 |
| 10. | Liability for deposit-type contracts (Line 3) | 5,004,998,956 | | 5,004,998,956 |
| 11. | Claim reserves (Line 4) | 790,909,832 | 61,559,867 | 852,469,699 |
| 12. | Policyholder dividends/member refunds/reserves (Lines 5 through 7) | 1,215,566,936 | | 1,215,566,936 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 404,502,241 | | 404,502,241 |
| 14. | Other contract liabilities (Line 9) | 598,356,199 | | 598,356,199 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | 173,245 | (173,245) | |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | | | |
| 17. | Reinsurance with Certified Reinsurers (Line 24.02 inset amount) | | | |
| 18. | Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) | | | |
| 19. | All other liabilities (balance) | 4,102,102,227 | | 4,102,102,227 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 67,153,093,050 | 3,395,497,904 | 70,548,590,954 |
| 21. | Separate Account liabilities (Line 27) | | | |
| 22. | Total liabilities (Line 28) | 67,153,093,050 | 3,395,497,904 | 70,548,590,954 |
| 23. | Capital & surplus (Line 38) | 8,845,421,645 | XXX | 8,845,421,645 |
| 24. | Total liabilities, capital & surplus (Line 39) | 75,998,514,695 | 3,395,497,904 | 79,394,012,599 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 25. | Contract reserves | 3,334,111,282 | | |
| 26. | Claim reserves | 61,559,867 | | |
| 27. | Policyholder dividends/reserves | | | |
| 28. | Premium & annuity considerations received in advance | | | |
| 29. | Liability for deposit-type contracts | | | |
| 30. | Other contract liabilities | | | |
| 31. | Reinsurance ceded assets | 3,737,867,086 | | |
| 32. | Other ceded reinsurance recoverables | | | |
| 33. | Total ceded reinsurance recoverables | 7,133,538,235 | | |
| 34. | Premiums and considerations | 198,165,163 | | |
| 35. | Reinsurance in unauthorized companies | 173,245 | | |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | | | |
| 37. | Reinsurance with Certified Reinsurers | | | |
| 38. | Funds held under reinsurance treaties with Certified Reinsurers | | | |
| 39. | Other ceded reinsurance payables/offsets | | | |
| 40. | Total ceded reinsurance payable/offsets | 198,338,408 | | |
| 41. | Total net credit for ceded reinsurance | 6,935,199,827 | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| | States, Etc. | Active Status (a) | Life Insurance Premiums | 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 | 48,108,063 | 136,909 | 61,320,592 | | 109,565,564 | |
| 2. | Alaska AK | L | 3,337,371 | | 3,887,742 | | 7,225,114 | |
| 3. | Arizona AZ | L | 49,286,268 | 141,252 | 34,346,150 | | 83,773,670 | |
| 4. | Arkansas AR | L | 15,549,500 | | 17,728,909 | | 33,278,409 | |
| 5. | California CA | L | 353,073,177 | 625,787 | 676,999,543 | | 1,030,698,507 | |
| 6. | Colorado CO | L | 49,802,357 | 795,559 | 40,935,871 | | 91,533,788 | 54,534 |
| 7. | Connecticut CT | L | 96,778,015 | | 35,302,166 | | 132,080,181 | 684,586 |
| 8. | Delaware DE | L | 16,002,359 | | 6,358,484 | | 22,360,843 | |
| 9. | District of Columbia DC | L | 14,094,733 | 227,288 | 22,941,469 | | 37,263,489 | |
| 10. | Florida FL | L | 383,376,993 | 1,104,654 | 324,182,138 | | 708,663,785 | 195,981 |
| 11. | Georgia GA | L | 167,318,457 | 2,448,151 | 126,176,256 | | 295,942,864 | 441 |
| 12. | Hawaii HI | L | 41,800,945 | | 6,416,386 | | 48,217,331 | |
| 13. | Idaho ID | L | 6,057,662 | | 6,147,570 | | 12,205,233 | |
| 14. | Illinois IL | L | 110,469,836 | | 186,082,545 | | 296,552,381 | 42,059 |
| 15. | Indiana IN | L | 64,858,142 | | 75,281,777 | | 140,139,919 | |
| 16. | Iowa IA | L | 41,860,284 | 140,133 | 11,637,618 | | 53,638,035 | |
| 17. | Kansas KS | L | 14,028,184 | | 28,321,565 | | 42,349,750 | |
| 18. | Kentucky KY | L | 24,156,537 | 128,163 | 34,519,448 | | 58,804,149 | |
| 19. | Louisiana LA | L | 43,216,829 | | 47,878,893 | | 91,095,722 | |
| 20. | Maine ME | L | 15,075,344 | | 9,736,901 | | 24,812,245 | |
| 21. | Maryland MD | L | 76,210,259 | 143,501 | 59,249,718 | | 135,603,478 | |
| 22. | Massachusetts MA | L | 175,120,925 | 134,646 | 151,010,775 | | 326,266,346 | |
| 23. | Michigan MI | L | 55,091,036 | | 85,408,816 | | 140,499,852 | |
| 24. | Minnesota MN | L | 62,168,833 | 112,088 | 28,805,236 | | 91,086,156 | |
| 25. | Mississippi MS | L | 24,640,251 | | 41,676,081 | | 66,316,332 | |
| 26. | Missouri MO | L | 40,769,271 | | 69,067,426 | | 109,836,698 | |
| 27. | Montana MT | L | 18,437,584 | | 10,137,636 | | 28,575,219 | |
| 28. | Nebraska NE | L | 7,953,693 | 39,118 | 15,003,050 | | 22,995,861 | |
| 29. | Nevada NV | L | 56,937,619 | | 25,624,775 | | 82,562,393 | |
| 30. | New Hampshire NH | L | 24,666,542 | | 11,880,126 | | 36,546,668 | |
| 31. | New Jersey NJ | L | 484,272,165 | 762,931 | 145,266,427 | | 630,301,522 | 1,010,764 |
| 32. | New Mexico NM | L | 4,774,104 | | 3,219,971 | | 7,994,075 | |
| 33. | New York NY | L | 1,023,548,349 | 2,382,776 | 541,344,808 | | 1,567,275,933 | 1,923,900,000 |
| 34. | North Carolina NC | L | 95,228,065 | 200,000 | 90,918,643 | | 186,346,708 | 15,640 |
| 35. | North Dakota ND | L | 5,909,885 | | 2,434,009 | | 8,343,894 | |
| 36. | Ohio OH | L | 134,856,015 | 136,405 | 154,637,229 | | 289,629,648 | |
| 37. | Oklahoma OK | L | 20,517,371 | | 33,461,866 | | 53,979,237 | |
| 38. | Oregon OR | L | 38,348,932 | | 36,615,099 | | 74,964,031 | |
| 39. | Pennsylvania PA | L | 206,881,255 | | 146,600,716 | | 353,481,970 | |
| 40. | Rhode Island RI | L | 9,038,643 | | 2,506,342 | | 11,544,985 | |
| 41. | South Carolina SC | L | 56,168,930 | | 61,567,557 | | 117,736,487 | |
| 42. | South Dakota SD | L | 3,445,669 | | 2,787,131 | | 6,232,799 | |
| 43. | Tennessee TN | L | 68,176,560 | 162,012 | 62,628,980 | | 130,967,552 | |
| 44. | Texas TX | L | 231,750,638 | 647,972 | 345,066,194 | | 577,464,804 | |
| 45. | Utah UT | L | 21,355,697 | | 21,302,605 | | 42,658,302 | |
| 46. | Vermont VT | L | 4,441,655 | 300 | 1,663,581 | | 6,105,535 | |
| 47. | Virginia VA | L | 87,921,827 | 178,867 | 98,474,880 | | 186,575,574 | |
| 48. | Washington WA | L | 36,232,411 | 65,000 | 24,076,191 | | 60,373,603 | |
| 49. | West Virginia WV | L | 10,330,525 | | 15,488,568 | | 25,819,093 | |
| 50. | Wisconsin WI | L | 33,851,515 | | 34,085,949 | | 67,937,464 | |
| 51. | Wyoming WY | L | 6,447,919 | | 2,791,612 | | 9,239,531 | |
| 52. | American Samoa AS | N | 1,194 | | 1,077 | | 2,271 | |
| 53. | Guam GU | N | | | | | | |
| 54. | Puerto Rico PR | N | 229,370 | | 36,242 | | 265,612 | |
| 55. | U.S. Virgin Islands VI | N | 5,852 | | 2,457 | | 8,309 | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | N | 92,739 | | 41,328 | | 134,067 | |
| 58. | Aggregate Other Alien OT | XXX | 26,257,968 | | 16,304 | | 26,274,272 | |
| 59. | Subtotal | XXX | 4,710,332,324 | 10,713,512 | 4,081,101,423 | | 8,802,147,259 | 1,925,904,005 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | 3,653,503 | | 3,061,368 | | 6,714,871 | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 889,507,134 | 573,451 | | | 890,080,585 | |
| 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 | 23,476,713 | | 9,845,422 | | 33,322,135 | |
| 94. | Aggregate or other amounts not allocable by State | XXX | 295,673,311 | | 1,742,345 | | 297,415,656 | |
| 95. | Totals (Direct Business) | XXX | 5,922,642,984 | 11,286,963 | 4,095,750,558 | | 10,029,680,505 | 1,925,904,005 |
| 96. | Plus reinsurance assumed | XXX | 29,182,168 | | 576,937,652 | | 606,119,820 | |
| 97 | Totals (All Business) | XXX | 5,951,825,152 | 11,286,963 | 4,672,688,210 | | 10,635,800,324 | 1,925,904,005 |
| 98. | Less reinsurance ceded | XXX | 543,300,284 | | 134,727,234 | | 678,027,518 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | 5,408,524,868 | 11,286,963 | (c) 4,537,960,977 | | 9,957,772,807 | 1,925,904,005 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | Other alien | XXX | 26,257,968 | | 16,304 | | 26,274,272 | |
| 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 | 26,257,968 | | 16,304 | | 26,274,272 | |
| 9401. | Paid-up | XXX | 200,649,266 | | | | 200,649,266 | |
| 9402. | Dividend accumulations applied as premium in states that do not allow a dividend deduction and non-taxable fees and charges | XXX | 95,024,045 | | 1,742,345 | | 96,766,390 | |
| 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 | 295,673,311 | | 1,742,345 | | 297,415,656 | |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 51
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state ..... 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

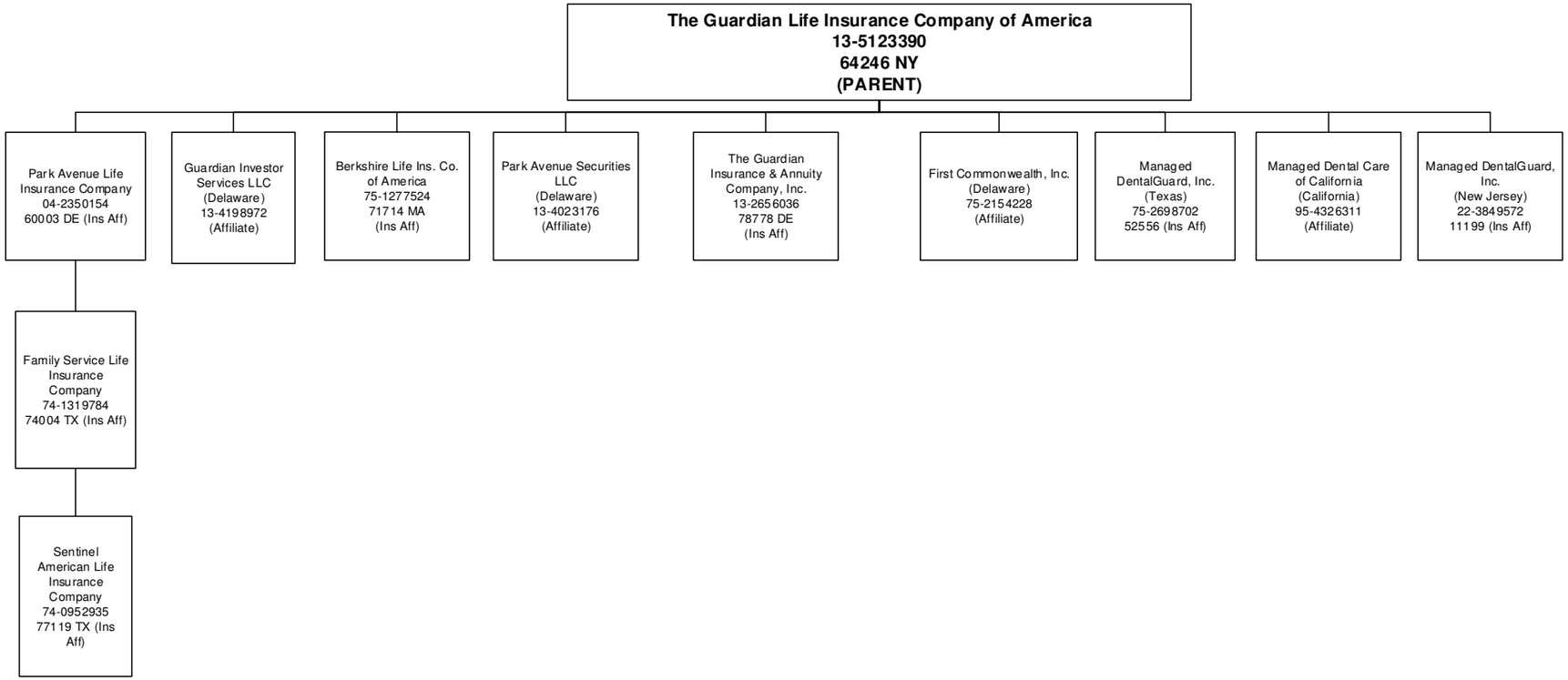
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

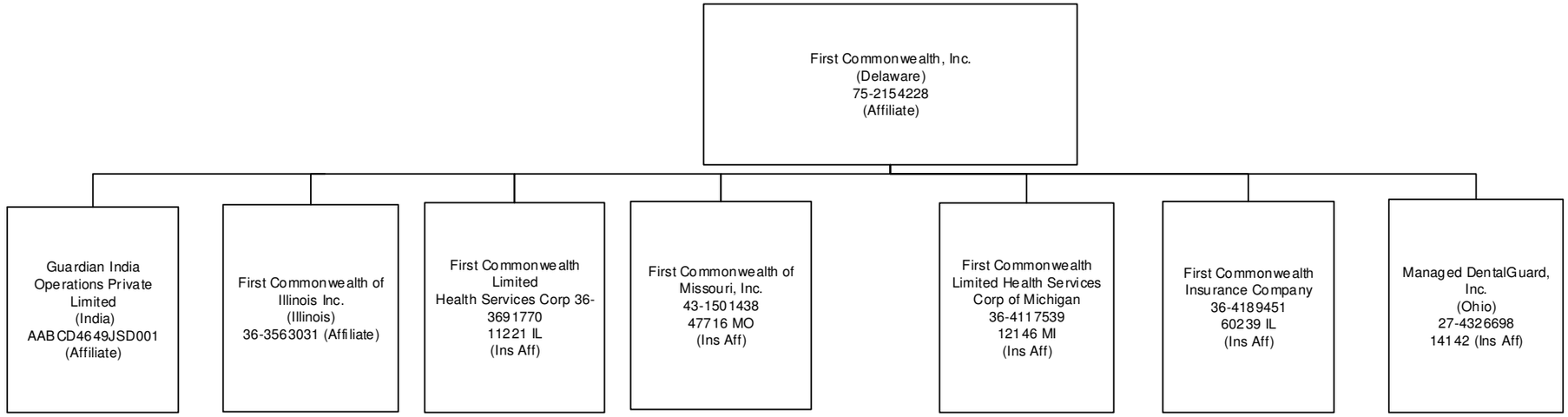
# SCHEDULE T - PART 2

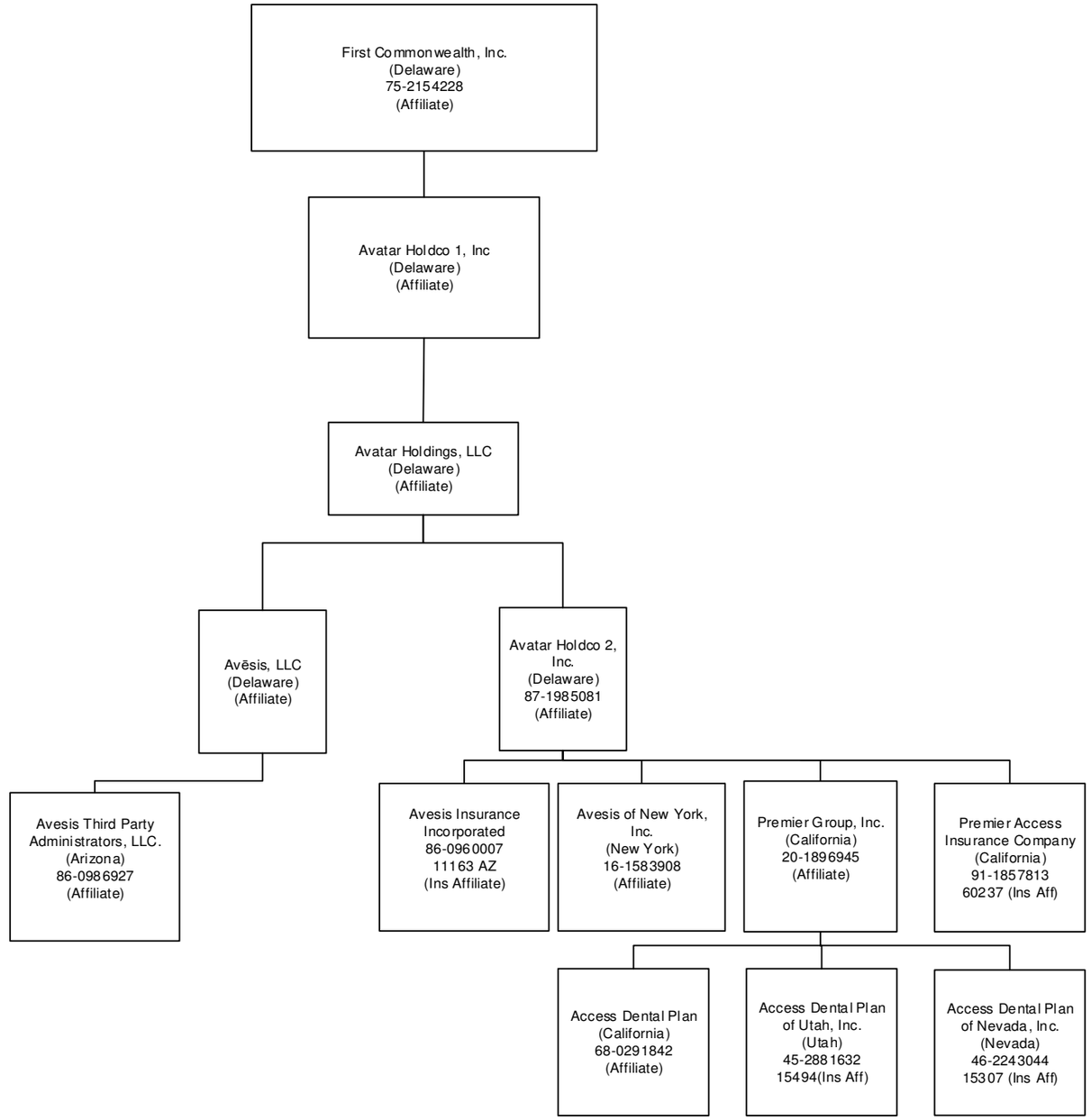
## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| | | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | States, Etc. | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. | Alabama | AL | 48,108,063 | 136,909 | 18,272,636 | | | 66,517,608 |
| 2. | Alaska | AK | 3,337,371 | | 3,610,278 | | | 6,947,650 |
| 3. | Arizona | AZ | 49,286,268 | 141,252 | 10,551,656 | | | 59,979,176 |
| 4. | Arkansas | AR | 15,549,500 | | 5,135,267 | | | 20,684,767 |
| 5. | California | CA | 353,073,177 | 625,787 | 165,282,479 | | | 518,981,443 |
| 6. | Colorado | CO | 49,802,357 | 795,559 | 12,900,526 | | 54,534 | 63,552,977 |
| 7. | Connecticut | CT | 96,778,015 | | 12,564,936 | | 684,586 | 110,027,538 |
| 8. | Delaware | DE | 16,002,359 | | 1,632,635 | | | 17,634,994 |
| 9. | District of Columbia | DC | 14,094,733 | 227,288 | 8,541,660 | | | 22,863,680 |
| 10. | Florida | FL | 383,376,993 | 1,104,654 | 56,515,938 | | 195,981 | 441,193,566 |
| 11. | Georgia | GA | 167,318,457 | 2,448,151 | 40,972,676 | | 441 | 210,739,725 |
| 12. | Hawaii | HI | 41,800,945 | | 5,301,159 | | | 47,102,104 |
| 13. | Idaho | ID | 6,057,662 | | 2,454,427 | | | 8,512,090 |
| 14. | Illinois | IL | 110,469,836 | | 42,672,776 | | 42,059 | 153,184,671 |
| 15. | Indiana | IN | 64,858,142 | | 27,854,904 | | | 92,713,046 |
| 16. | Iowa | IA | 41,860,284 | 140,133 | 5,204,231 | | | 47,204,648 |
| 17. | Kansas | KS | 14,028,184 | | 7,909,947 | | | 21,938,131 |
| 18. | Kentucky | KY | 24,156,537 | 128,163 | 11,394,169 | | | 35,678,869 |
| 19. | Louisiana | LA | 43,216,829 | | 11,549,047 | | | 54,765,877 |
| 20. | Maine | ME | 15,075,344 | | 7,485,553 | | | 22,560,897 |
| 21. | Maryland | MD | 76,210,259 | 143,501 | 21,329,529 | | | 97,683,289 |
| 22. | Massachusetts | MA | 175,120,925 | 134,646 | 75,749,145 | | | 251,004,715 |
| 23. | Michigan | MI | 55,091,036 | | 35,284,780 | | | 90,375,816 |
| 24. | Minnesota | MN | 62,168,833 | 112,088 | 13,032,076 | | | 75,312,997 |
| 25. | Mississippi | MS | 24,640,251 | | 7,312,362 | | | 31,952,614 |
| 26. | Missouri | MO | 40,769,271 | | 20,010,820 | | | 60,780,092 |
| 27. | Montana | MT | 18,437,584 | | 1,847,534 | | | 20,285,117 |
| 28. | Nebraska | NE | 7,953,693 | 39,118 | 4,973,396 | | | 12,966,207 |
| 29. | Nevada | NV | 56,937,619 | | 5,739,036 | | | 62,676,655 |
| 30. | New Hampshire | NH | 24,666,542 | | 4,623,005 | | | 29,289,547 |
| 31. | New Jersey | NJ | 484,272,165 | 762,931 | 55,926,871 | | 1,010,764 | 541,972,730 |
| 32. | New Mexico | NM | 4,774,104 | | 1,433,998 | | | 6,208,102 |
| 33. | New York | NY | 1,023,548,349 | 2,382,776 | 253,089,364 | | 1,923,900,000 | 3,202,920,489 |
| 34. | North Carolina | NC | 95,228,065 | 200,000 | 25,221,751 | | 15,640 | 120,665,456 |
| 35. | North Dakota | ND | 5,909,885 | | 2,778,202 | | | 8,688,087 |
| 36. | Ohio | OH | 134,856,015 | 136,405 | 45,856,105 | | | 180,848,525 |
| 37. | Oklahoma | OK | 20,517,371 | | 10,622,103 | | | 31,139,474 |
| 38. | Oregon | OR | 38,348,932 | | 11,986,981 | | | 50,335,913 |
| 39. | Pennsylvania | PA | 206,881,255 | | 58,100,157 | | | 264,981,412 |
| 40. | Rhode Island | RI | 9,038,643 | | 1,617,694 | | | 10,656,337 |
| 41. | South Carolina | SC | 56,168,930 | | 19,338,190 | | | 75,507,121 |
| 42. | South Dakota | SD | 3,445,669 | | 775,044 | | | 4,220,713 |
| 43. | Tennessee | TN | 68,176,560 | 162,012 | 23,967,006 | | | 92,305,578 |
| 44. | Texas | TX | 231,750,638 | 647,972 | 78,556,184 | | | 310,954,794 |
| 45. | Utah | UT | 21,355,697 | | 4,650,958 | | | 26,006,655 |
| 46. | Vermont | VT | 4,441,655 | 300 | 2,159,044 | | | 6,600,999 |
| 47. | Virginia | VA | 87,921,827 | 178,867 | 35,011,023 | | | 123,111,718 |
| 48. | Washington | WA | 36,232,411 | 65,000 | 7,352,118 | | | 43,649,530 |
| 49. | West Virginia | WV | 10,330,525 | | 4,734,056 | | | 15,064,581 |
| 50. | Wisconsin | WI | 33,851,515 | | 14,555,962 | | | 48,407,477 |
| 51. | Wyoming | WY | 6,447,919 | | 625,025 | | | 7,072,944 |
| 52. | American Samoa | AS | 1,194 | | 1,077 | | | 2,271 |
| 53. | Guam | GU | | | | | | |
| 54. | Puerto Rico | PR | 229,370 | | 2,457 | | | 231,826 |
| 55. | U.S. Virgin Islands | VI | 5,852 | | 41,328 | | | 47,180 |
| 56. | Northern Mariana Islands | MP | | | 41,328 | | | 41,328 |
| 57. | Canada | CAN | 92,739 | | | | | 92,739 |
| 58. | Aggregate Other Alien | OT | 26,257,968 | | 36,242 | | | 26,294,210 |
| 59. | Total | | 4,710,332,324 | 10,713,512 | 1,306,188,852 | | 1,925,904,005 | 7,953,138,693 |


The Guardian Life Insurance Company of America
13-5123390
64246 NY
(PARENT)
Park Avenue Life Insurance Company
04-2350154
60003 DE (Ins Aff)
Guardian Investor Services LLC
(Delaware)
13-4198972
(Affiliate)
Berkshire Life Ins. Co. of America
75-1277524
71714 MA
(Ins Aff)
Park Avenue Securities LLC
(Delaware)
13-4023176
(Affiliate)
The Guardian Insurance & Annuity Company, Inc.
13-2656036
78778 DE
(Ins Aff)
First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Managed DentalGuard, Inc.
(Texas)
75-2698702
52556 (Ins Aff)
Managed Dental Care of California
(California)
95-4326311
(Affiliate)
Managed DentalGuard, Inc.
(New Jersey)
22-3849572
11199 (Ins Aff)
Family Service Life Insurance Company
74-1319784
74004 TX (Ins Aff)
Sentinel American Life Insurance Company
74-0952935
77119 TX (Ins Aff)


First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Guardian India Operations Private Limited
(India)
AABCD4649JSD001
(Affiliate)
First Commonwealth of Illinois Inc.
(Illinois)
36-3563031 (Affiliate)
First Commonwealth Limited Health Services Corp 36-3691770
11221 IL
(Ins Aff)
First Commonwealth of Missouri, Inc.
43-1501438
47716 MO
(Ins Aff)
First Commonwealth Limited Health Services Corp of Michigan
36-4117539
12146 MI
(Ins Aff)
First Commonwealth Insurance Company
36-4189451
60239 IL
(Ins Aff)
Managed DentalGuard, Inc.
(Ohio)
27-4326698
14142 (Ins Aff)


First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Avatar Holdco 1, Inc
(Delaware)
(Affiliate)
Avatar Holdings, LLC
(Delaware)
(Affiliate)
Avēsis, LLC
(Delaware)
(Affiliate)
Avatar Holdco 2, Inc.
(Delaware)
87-1985081
(Affiliate)
Avesis Third Party Administrators, LLC.
(Arizona)
86-0986927
(Affiliate)
Avesis Insurance Incorporated
86-0960007
11163 AZ
(Ins Affiliate)
Avesis of New York, Inc.
(New York)
16-1583908
(Affiliate)
Premier Group, Inc.
(California)
20-1896945
(Affiliate)
Premier Access Insurance Company
(California)
91-1857813
60237 (Ins Aff)
Access Dental Plan
(California)
68-0291842
(Affiliate)
Access Dental Plan of Utah, Inc.
(Utah)
45-2881632
15494(Ins Aff)
Access Dental Plan of Nevada, Inc.
(Nevada)
46-2243044
15307 (Ins Aff)

# SCHEDULE Y

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0429 | The Guardian Life Insurance Co. of America | 64246 | 13-5123390 | 3081309 | | | The Guardian Life Insurance Co. of America | NY | | | | | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 60003 | 04-2350154 | | | | Park Avenue Life Insurance Company | DE | IA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 74004 | 74-1319784 | | | | Family Service Life Insurance Company | TX | IA | Park Avenue Life Insurance Company | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 77119 | 74-0952935 | | | | Sentinel American Life Insurance Company | TX | IA | Family Service Life Insurance Company | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 78778 | 13-2656036 | | | | The Guardian Insurance & Annuity Co.,Inc. | DE | IA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 13-4023176 | | | | Park Avenue Securities LLC | DE | NIA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 95-4326311 | | | | Managed Dental Care of California | CA | NIA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | YES | |
| 0429 | The Guardian Life Insurance Co. of America | 11221 | 36-3691770 | | | | First Commonwealth Ltd Health Svs Corp | IL | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 36-3563031 | | | | First Commonwealth of Illinois Inc. | IL | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 47716 | 43-1501438 | | | | First Commonwealth of Missouri, Inc. | MO | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 12146 | 36-4117539 | | | | First Commonwealth Ltd Hlth Svs Corp of MI | MI | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 60239 | 36-4189451 | | | | First Commonwealth Insurance Company | IL | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 75-2154228 | | | | First Commonwealth Inc. | DE | NIA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | YES | |
| 0429 | The Guardian Life Insurance Co. of America | 71714 | 75-1277524 | 2391878 | | | Berkshire Life Insurance Company of America | MA | IA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 52556 | 75-2698702 | | | | Managed DentalGuard Inc. (Texas) | TX | IA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 11199 | 22-3849572 | | | | Managed DentalGuard Inc. (New Jersey) | NJ | IA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 14142 | 27-4326698 | | | | Managed DentalGuard Inc. (Ohio) | OH | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 13-4198972 | | | | Guardian Investor Services LLC | DE | NIA | The Guardian Life Insurance Co. of America | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 60237 | 91-1857813 | | | | Premier Access Insurance Company | CA | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 15494 | 45-2881632 | | | | Access Dental Plan of Utah, Inc. | UT | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 15307 | 46-2243044 | | | | Access Dental Plan of Nevada, Inc. | NV | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 68-0291842 | | | | Access Dental Plan | CA | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | | | | | Guardian India Operations Private Limited | IND | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 20-1896945 | | | | Premier Group, Inc. | CA | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 86-0349350 | | | | Avesis, LLC | DE | IA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0429 | The Guardian Life Insurance Co. of America | 11163 | 86-0960007 | | | | Avesis Insurance Incorporated | AZ | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |

# SCHEDULE Y

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0000 | The Guardian Life Insurance Co. of America | | 86-0986927 | | | | Avesis TPA, LLC | AZ | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 16-1583908 | | | | Avesis of New York, Inc | NY | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 87-1961981 | | | | Avatar Holdco 1, Inc.* | DE | NIA | First Commonwealth Inc. | Ownership | 100.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 35-2728506 | | | | Avatar Holdings, LLC* | DE | NIA | First Commonwealth Inc. | Ownership | 88.000 | The Guardian Life Insurance Co. of America | NO | |
| 0000 | The Guardian Life Insurance Co. of America | | 87-1985081 | | | | Avatar Hold Co 2, Inc | DE | NIA | First Commonwealth Inc. | Ownership | 88.000 | The Guardian Life Insurance Co. of America | NO | |

| Asterisk | Explanation |
|---|---|
| | |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 64246 | 13-5123390 | Guardian Life Insurance Company of America | 18,415,550 | (345,864,855) | | | 282,197,641 | 59,627,396 | | (73,800,000) | (59,424,268) | (1,645,466,788) |
| 78778 | 13-2656036 | Guardian Insurance & Annuity Company, Inc. | | 60,000,000 | | | (28,060,384) | 14,720,008 | | 73,800,000 | 120,459,624 | 244,524,005 |
| 00000 | 13-4198972 | Guardian Investor Services LLC | | 322,864,855 | | | (977,855) | | | | 321,886,999 | |
| 00000 | 88-0615838 | Hawk Equity Holdings LLC | | | | | (5,815,799) | | | | (5,815,799) | |
| 00000 | 88-4340113 | Guardian Membership LLC | | | | | 39,900 | | | | 39,900 | |
| 71714 | 75-1277524 | Berkshire Life Insurance Company of America | | | | | (156,243,594) | (74,678,206) | | | (230,921,799) | 1,401,929,600 |
| 60003 | 04-2350154 | Park Avenue Life Insurance Company | | | | | (941,774) | | | | (941,774) | |
| 00000 | 95-4326311 | Managed Dental Care of California | (3,468,000) | | | | (2,042,342) | | | | (5,510,342) | |
| 11199 | 22-3849572 | Managed DentalGuard Inc. (New Jersey) | | | | | (580,057) | | | | (580,057) | |
| 52556 | 75-2698702 | Managed DentalGuard Inc. (Texas) | | | | | (1,252,583) | | | | (1,252,583) | |
| 14142 | 27-4326698 | Managed DentalGuard, Inc. (Ohio) | | | | | (36,580) | | | | (36,580) | |
| 00000 | 13-4023176 | Park Avenue Securities, LLC | | (30,000,000) | | | (32,187,816) | | | | (62,187,816) | |
| 00000 | 85-0810849 | Guardian Advisory Services, LLC. | | | | | (141,283) | | | | (141,283) | |
| 74004 | 74-1319784 | Family Service Life Insurance Company | | | | | (1,045,214) | | | | (1,045,214) | |
| 77119 | 74-0952935 | Sentinel American Life Insurance Company | | | | | (305,360) | | | | (305,360) | |
| 00000 | 22-1947346 | Innovative Underwriters, Inc. | (400,000) | | | | (189,305) | | | | (589,305) | |
| 00000 | 46-5427804 | Hanover Square Funding, LLC | | | | | (1,500,388) | | | | (1,500,388) | |
| 00000 | 37-1780736 | Park Avenue Institutional Advisers, LLC | | | | | (17,623,842) | | | | (17,623,842) | |
| 00000 | 75-2154228 | First Commonwealth Inc. | 3,030,000 | (7,000,000) | | | (2,548,780) | | | | (6,518,780) | |
| 60239 | 36-4189451 | First Commonwealth Insurance Company | (3,030,000) | | | | (7,826,192) | | | | (10,856,192) | |
| 00000 | 36-3563031 | First Commonwealth of Illinois, Inc. | | | | | 5,999,487 | | | | 5,999,487 | |
| 11221 | 36-3691770 | First Commonwealth Limited Health Services Corporation (IL) | | | | | (75,988) | | | | (75,988) | |
| 47716 | 43-1501438 | First Commonwealth of Missouri, Inc. | | | | | (412,497) | | | | (412,497) | |
| 12146 | 36-4117539 | First Commonwealth Limited Health Services Corporation of Michigan | | | | | (1,217,711) | | | | (1,217,711) | |
| 00000 | | Guardian Acquisition II LLC | (14,547,550) | | | | 17,355,600 | | | | 2,808,050 | |
| 00000 | 84-0733950 | Reed Group Ltd. | | | | | (5,822,727) | | | | (5,822,727) | |
| 00000 | 81-0948679 | GIS Canada Holdings Corp | | | | | 2,013,825 | | | | 2,013,825 | |
| 00000 | 04-3331304 | Reed Group Management LLC | | | | | (85,798,385) | | | | (85,798,385) | |
| 00000 | | Reed Group Canada Services ULC | | | | | (2,538,614) | | | | (2,538,614) | |
| 00000 | 68-0291842 | Access Dental Plan | | | | | (10,246,527) | | | | (10,246,527) | |
| 60237 | 91-1857813 | Premier Access Insurance Company | | | | | (17,932,949) | | | | (17,932,949) | |
| 00000 | | Guardian India Operations Private Ltd. | | | | | 50,498,651 | | | | 50,498,651 | |
| 15307 | 46-2243044 | Access Dental Plan of Nevada | | | | | (26,305) | | | | (26,305) | |
| 00000 | 86-0349350 | Avesis, LLC | | | | | 105,364,173 | | | | 105,364,173 | |
| 11163 | 86-0960007 | Avesis Insurance Incorporated | | | | | (16,380,363) | 330,802 | | | (16,049,561) | (986,817) |
| 00000 | 86-0986927 | Avesis TPA, LLC | | | | | (61,170,650) | | | | (61,170,650) | |
| 00000 | 87-1961981 | Avatar Holdco 1, Inc. | | | | | (1,457,245) | | | | (1,457,245) | |
| 00000 | 47-4192116 | GIS Strategic Ventures LLC | | | | | 179,188 | | | | 179,188 | |
| 00000 | 47-5246254 | GIS Credit Opportunities LLC | | | | | (1,066,152) | | | | (1,066,152) | |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | 61-1895246 | DTC GLIC, LLC. | | | | | (183,203) | | | | (183,203) | |
| 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<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No) |
|---|---|---|---|---|---|---|---|
| Guardian Life Insurance Company of America | | | | | | | |
| Guardian Insurance & Annuity Company, Inc. | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Guardian Insurance & Annuity Company, Inc. | 100.000 | NO |
| Berkshire Life Insurance Company of America | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Berkshire Life Insurance Company of America | 100.000 | NO |
| Park Avenue Life Insurance Company | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Park Avenue Life Insurance Company | 100.000 | NO |
| Family Service Life Insurance Company | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Family Service Life Insurance Company | 100.000 | NO |
| Sentinel American Life Insurance Company | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Sentinel American Life Insurance Company | 100.000 | NO |
| Managed DentalGuard, Inc. (New Jersey) | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Managed DentalGuard, Inc. (New Jersey) | 100.000 | NO |
| Managed DentalGuard, Inc. (Texas) | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Managed DentalGuard, Inc. (Texas) | 100.000 | NO |
| First Commonwealth Insurance Company | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | First Commonwealth Insurance Company | 100.000 | NO |
| First Commonwealth Limited Health Services Corporation | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | First Commonwealth Limited Health Services Corporation | 100.000 | NO |
| First Commonwealth Limited Health Services Corporation of Michigan | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | First Commonwealth Limited Health Services Corporation of Michigan | 100.000 | NO |
| First Commonwealth of Missouri, Inc. | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | First Commonwealth of Missouri, Inc. | 100.000 | NO |
| Managed DentalGuard, Inc. (Ohio) | Guardian Life Insurance Company of America | 100.000 | NO | Guardian Life Insurance Company of America | Managed DentalGuard, Inc. (Ohio) | 100.000 | NO |
| Premier Access Insurance Company | Guardian Life Insurance Company of America | 88.000 | NO | Guardian Life Insurance Company of America | Premier Access Insurance Company | 88.000 | NO |
| Access Dental Plan of Nevada, Inc. | Guardian Life Insurance Company of America | 88.000 | NO | Guardian Life Insurance Company of America | Access Dental Plan of Nevada, Inc. | 88.000 | NO |
| Access Dental Plan of Utah, Inc. | Guardian Life Insurance Company of America | 88.000 | NO | Guardian Life Insurance Company of America | Access Dental Plan of Utah, Inc. | 88.000 | NO |
| Avesis Insurance Incorporated | Guardian Life Insurance Company of America | 88.000 | NO | Guardian Life Insurance Company of America | Avesis Insurance Incorporated | 88.000 | NO |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

**REQUIRED FILINGS**

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 |

**SUPPLEMENTAL FILINGS**

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? | SEE EXPLANATION |
| 16. | Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 17. | Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 18. | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 19. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 20. | Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 21. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 22. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 23. | Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 24. | Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 25. | Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? | NO |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

| | | |
|---|---|---|
| 26. | Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? | 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) | YES |
| 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? | NO |
| 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? | YES |
| 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? | YES |
| 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? | NO |
| 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? | NO |
| | **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.
15. Only filed with the State of Domicile
16.
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38.
44.
47.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420] — 6 4 2 4 6 2 0 2 2 4 2 0 0 0 0 0 0
11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] — 6 4 2 4 6 2 0 2 2 3 6 0 0 0 0 0 0
12. Trusteed Surplus Statement [Document Identifier 490] — 6 4 2 4 6 2 0 2 2 4 9 0 0 0 0 0 0
16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] — 6 4 2 4 6 2 0 2 2 4 4 3 0 0 0 0 0
17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444] — 6 4 2 4 6 2 0 2 2 4 4 4 0 0 0 0 0
18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 4 2 4 6 2 0 2 2 4 4 5 0 0 0 0 0
19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 4 2 4 6 2 0 2 2 4 4 6 0 0 0 0 0
20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 4 2 4 6 2 0 2 2 4 4 7 0 0 0 0 0
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 4 2 4 6 2 0 2 2 4 4 8 0 0 0 0 0
24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451] — 6 4 2 4 6 2 0 2 2 4 5 1 0 0 0 0 0
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452] — 6 4 2 4 6 2 0 2 2 4 5 2 0 0 0 0 0

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

6 4 2 4 6 2 0 2 2 4 5 3 0 0 0 0 0

30. Medicare Part D Coverage Supplement [Document Identifier 365]

6 4 2 4 6 2 0 2 2 3 6 5 0 0 0 0 0

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

6 4 2 4 6 2 0 2 2 2 2 4 0 0 0 0 0

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

6 4 2 4 6 2 0 2 2 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

6 4 2 4 6 2 0 2 2 2 2 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 470]

6 4 2 4 6 2 0 2 2 4 7 0 0 0 0 0 0

37. Long-Term Care Experience Reporting Forms [Document Identifier 306]

6 4 2 4 6 2 0 2 2 3 0 6 0 0 0 0 0

38. Credit Insurance Experience Exhibit [Document Identifier 230]

6 4 2 4 6 2 0 2 2 2 3 0 0 0 0 0 0

44. Variable Annuities Supplement [Document Identifier 286]

6 4 2 4 6 2 0 2 2 2 8 6 0 0 0 0 0

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

6 4 2 4 6 2 0 2 2 4 5 9 0 0 0 0 0

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | 4<br>Net Admitted<br>Assets |
| 2504. | Modco receivables | 301,725 | | 301,725 | 157,258 |
| 2505. | Prepaid assets-pension plan | 60,812,153 | 60,812,153 | | |
| 2506. | Leasehold improvements | 36,245,388 | 36,245,388 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 97,359,265 | 97,057,541 | 301,725 | 157,258 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2504. | Reserves for special litigation expense | 3,555,500 | 2,296,500 |
| 2505. | Claims liabilities for all other lines of business - pools | 2,043,277 | 2,752,621 |
| 2506. | Credit default swaps | | 49,892,532 |
| 2507. | Miscellaneous reinsurance liabilities | | 63,943 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 5,598,777 | 55,005,596 |

Additional Write-ins for Summary of Operations Line 8.3

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 08.304. | Service fees | 10,268,565 | 8,343,282 |
| 08.305. | Other reserve adjustment on reinsurance | (58,639,721) | 68,723,848 |
| 08.397. | Summary of remaining write-ins for Line 8.3 from overflow page | (48,371,156) | 77,067,131 |

Additional Write-ins for Summary of Operations Line 27

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2704. | Federal exchange fees | 549,788 | 678,558 |
| 2705. | Fines & penalties of regulatory authorities | 35,734 | 33,273 |
| 2706. | Interest on fines & penalties of regulatory authorities | 28,014 | 19,514 |
| 2707. | Losses on all other lines of business | (55,182) | |
| 2708. | Miscellaneous-space and aviation activity | (427,805) | |
| 2709. | Reserve adjustment on reinsurance assumed | (81,735,450) | 46,856,034 |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | (81,604,902) | 47,587,379 |

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 08.304. Service fees | 10,268,565 | 3,271 | 1,321 | | | 10,149,008 | | 114,965 | |
| 08.305. Other reserve adjustment on reinsurance | (58,639,721) | (59,272,822) | 633,101 | | | | | | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (48,371,156) | (59,269,551) | 634,423 | | | 10,149,008 | | 114,965 | |

Additional Write-ins for Analysis of Operations - Summary Line 27

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 2704. Federal exchange fees | 549,788 | | | | | 549,788 | | | |
| 2705. Fines & penalties of regulatory authorities | 35,734 | 17,174 | 2,473 | 36 | | 16,051 | | | |
| 2706. Interest on fines & penalties of regulatory authorities | 28,014 | 13,463 | 1,939 | 28 | | 12,583 | | | |
| 2707. Losses on all other lines of business | (55,182) | | | | | | | (55,182) | |
| 2708. Miscellaneous-space and aviation activity | (427,805) | | | | | | | (427,805) | |
| 2709. Reserve adjustment on reinsurance assumed | (81,735,450) | (81,673,939) | (61,511) | | | | | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (81,604,902) | (81,643,302) | (57,098) | 64 | | 578,422 | | (482,987) | |

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 08.304. Other reserve adjustment on reinsurance | (59,272,822) | | | | | 1,345,361 | (51,124) | | (60,567,060) | | | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (59,272,822) | | | | | 1,345,361 | (51,124) | | (60,567,060) | | | |

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2704. Interest on fines & penalties of regulatory authorities | 13,463 | | 12,208 | 930 | | 294 | | | 31 | | | |
| 2705. Reserve adjustment on reinsurance assumed | (81,673,939) | | | | | (214,820) | (2,564,444) | | (78,894,675) | | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (81,660,476) | | 12,208 | 930 | | (214,526) | (2,564,444) | | (78,894,645) | | | |

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

| | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 2704. Reserve adjustment on reinsurance assumed | (61,511) | | | (61,511) | | | | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (61,511) | | | (61,511) | | | | | |

Additional Write-ins for Analysis of Operations - Accident and Health Line 8.3

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Total | 2<br>Individual | 3<br>Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 08.304. Experience refund | 110 | | | | | | | | | | 110 | | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 110 | | | | | | | | | | 110 | | |

# OVERFLOW PAGE FOR WRITE-INS

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

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Total | 2 Individual | 3 Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 2704. Fines & penalties of regulatory authorities | 16,051 | | | | 886 | 11,961 | | | | | 2,954 | | 249 |
| 2705. Interest on fines & penalties of regulatory authorities | 12,583 | | | | 695 | 9,377 | | | | | 2,316 | | 196 |
| 2706. Losses on all other lines of business | (55,182) | | | | | | | | | | | | (55,182) |
| 2707. Miscellaneous-space and aviation activity | (427,805) | | | | | | | | | | | | (427,805) |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (454,353) | | | | 1,580 | 21,339 | | | | | 5,270 | | (482,542) |

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage of Column 1 Line 13 | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 1,143,634,790 | 1.644 | 1,143,634,790 | | 1,143,634,790 | 1.644 |
| 1.02 All other governments | 336,078,197 | 0.483 | 336,078,197 | | 336,078,197 | 0.483 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 183,577,868 | 0.264 | 183,577,868 | | 183,577,868 | 0.264 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 101,607,589 | 0.146 | 101,607,589 | | 101,607,589 | 0.146 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 1,026,491,812 | 1.475 | 1,026,491,812 | | 1,026,491,812 | 1.476 |
| 1.06 Industrial and miscellaneous | 46,205,114,088 | 66.416 | 46,205,114,088 | | 46,205,114,088 | 66.425 |
| 1.07 Hybrid securities | 5,003,251 | 0.007 | 5,003,251 | | 5,003,251 | 0.007 |
| 1.08 Parent, subsidiaries and affiliates | 164,750,000 | 0.237 | 164,750,000 | | 164,750,000 | 0.237 |
| 1.09 SVO identified funds | | 0.000 | | | | 0.000 |
| 1.10 Unaffiliated bank loans | 1,889,631,953 | 2.716 | 1,889,631,953 | | 1,889,631,953 | 2.717 |
| 1.11 Unaffiliated certificates of deposit | | 0.000 | | | | 0.000 |
| 1.12 Total long-term bonds | 51,055,889,548 | 73.388 | 51,055,889,548 | | 51,055,889,548 | 73.399 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | | 0.000 | | | | 0.000 |
| 2.02 Parent, subsidiaries and affiliates | | 0.000 | | | | 0.000 |
| 2.03 Total preferred stocks | | 0.000 | | | | 0.000 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 197,558 | 0.000 | 197,558 | | 197,558 | 0.000 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | 39,498,160 | 0.057 | 39,498,160 | | 39,498,160 | 0.057 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | 0.000 | | | | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 1,187,914,486 | 1.708 | 1,181,300,336 | | 1,181,300,336 | 1.698 |
| 3.05 Mutual funds | 30,747,795 | 0.044 | 30,747,795 | | 30,747,795 | 0.044 |
| 3.06 Unit investment trusts | | 0.000 | | | | 0.000 |
| 3.07 Closed-end funds | | 0.000 | | | | 0.000 |
| 3.08 Exchange traded funds | | 0.000 | | | | 0.000 |
| 3.09 Total common stocks | 1,258,357,999 | 1.809 | 1,251,743,849 | | 1,251,743,849 | 1.800 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | | 0.000 | | | | 0.000 |
| 4.02 Residential mortgages | | 0.000 | | | | 0.000 |
| 4.03 Commercial mortgages | 5,993,792,375 | 8.616 | 5,993,792,375 | | 5,993,792,375 | 8.617 |
| 4.04 Mezzanine real estate loans | | 0.000 | | | | 0.000 |
| 4.05 Total valuation allowance | | 0.000 | | | | 0.000 |
| 4.06 Total mortgage loans | 5,993,792,375 | 8.616 | 5,993,792,375 | | 5,993,792,375 | 8.617 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | | 0.000 | | | | 0.000 |
| 5.02 Properties held for production of income | 249,686,164 | 0.359 | 249,686,164 | | 249,686,164 | 0.359 |
| 5.03 Properties held for sale | | 0.000 | | | | 0.000 |
| 5.04 Total real estate | 249,686,164 | 0.359 | 249,686,164 | | 249,686,164 | 0.359 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | (44,085,970) | (0.063) | (44,085,970) | | (44,085,970) | (0.063) |
| 6.02 Cash equivalents (Schedule E, Part 2) | 1,333,071,941 | 1.916 | 1,333,071,941 | | 1,333,071,941 | 1.916 |
| 6.03 Short-term investments (Schedule DA) | 60,621,929 | 0.087 | 60,621,931 | | 60,621,931 | 0.087 |
| 6.04 Total cash, cash equivalents and short-term investments | 1,349,607,900 | 1.940 | 1,349,607,902 | | 1,349,607,902 | 1.940 |
| 7. Contract loans | 4,011,606,427 | 5.766 | 4,010,523,058 | | 4,010,523,058 | 5.766 |
| 8. Derivatives (Schedule DB) | 155,701,842 | 0.224 | 155,701,842 | | 155,701,842 | 0.224 |
| 9. Other invested assets (Schedule BA) | 5,438,894,935 | 7.818 | 5,436,218,773 | | 5,436,218,773 | 7.815 |
| 10. Receivables for securities | 19,018,615 | 0.027 | 19,018,615 | | 19,018,615 | 0.027 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.000 | | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | 37,141,135 | 0.053 | 37,141,135 | | 37,141,135 | 0.053 |
| 13. Total invested assets | 69,569,696,940 | 100.000 | 69,559,323,261 | | 69,559,323,261 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 289,755,277 |
| 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) | 8,341,655 | 8,341,655 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | (27,908,037) | |
| | 3.2 Totals, Part 3, Column 11 | | (27,908,037) |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | 36,426,280 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | 37,560,362 |
| 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 | 19,137,685 | |
| | 8.2 Totals, Part 3, Column 9 | 230,958 | 19,368,643 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 249,686,170 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 249,686,170 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 5,329,797,603 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 1,464,592,326 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 112,502,568 | 1,577,094,895 |
| 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 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 913,100,128 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | | |
| | 9.2 Totals, Part 3, Column 13 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | | |
| | 10.2 Totals, Part 3, Column 10 | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 5,993,792,369 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 5,993,792,369 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 5,993,792,369 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 4,398,532,648 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 412,503,967 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 1,185,861,086 | 1,598,365,053 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | 40,556 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (43,121,102) | |
| | 5.2 Totals, Part 3, Column 9 | 1,378,050 | (41,743,052) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (2,675,903) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 420,054,539 |
| 8. | Deduct amortization of premium and depreciation | | 15,265,133 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | (2,914,697) | |
| | 9.2 Totals, Part 3, Column 14 | 3,104,557 | 189,860 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 78,494,558 | |
| | 10.2 Totals, Part 3, Column 11 | | 78,494,558 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 5,438,894,930 |
| 12. | Deduct total nonadmitted amounts | | 2,676,162 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 5,436,218,769 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 51,426,482,478 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 8,594,188,234 |
| 3. | Accrual of discount | | 60,103,281 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | (8,301,472) | |
| | 4.2. Part 2, Section 1, Column 15 | | |
| | 4.3. Part 2, Section 2, Column 13 | (77,088,947) | |
| | 4.4. Part 4, Column 11 | 1,329,774 | (84,060,645) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (185,148,198) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 7,244,956,205 |
| 7. | Deduct amortization of premium | | 108,260,149 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | (141,893,452) | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | | |
| | 8.4. Part 4, Column 15 | 510,462 | (141,382,990) |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 15,195,627 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | | |
| | 9.4. Part 4, Column 13 | 1,233,305 | 16,428,932 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 13,710,741 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 52,314,247,616 |
| 12. | Deduct total nonadmitted amounts | | 6,614,149 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 52,307,633,466 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 1,143,634,790 | 880,946,365 | 1,114,079,517 | 1,523,253,512 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. Other Countries | 336,078,198 | 297,729,514 | 336,715,602 | 345,298,000 |
| | 4. Totals | 1,479,712,988 | 1,178,675,879 | 1,450,795,119 | 1,868,551,512 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 183,577,868 | 188,936,027 | 187,577,803 | 174,850,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 101,607,589 | 102,085,056 | 103,467,550 | 99,150,000 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals | 1,026,491,812 | 1,018,158,777 | 1,041,820,604 | 998,642,464 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | 8. United States | 37,747,070,472 | 32,110,358,687 | 37,887,883,137 | 36,979,712,780 |
| | 9. Canada | 1,187,454,962 | 1,033,316,108 | 1,196,696,391 | 1,162,728,113 |
| | 10. Other Countries | 9,165,223,871 | 8,176,610,213 | 9,307,410,845 | 9,122,991,786 |
| | 11. Totals | 48,099,749,305 | 41,320,285,008 | 48,391,990,373 | 47,265,432,679 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 164,750,000 | 164,187,008 | 164,750,000 | 164,750,000 |
| | 13. Total Bonds | 51,055,889,562 | 43,972,327,755 | 51,340,401,449 | 50,571,376,655 |
| PREFERRED STOCKS | 14. United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS | 20. United States | 70,443,513 | 70,443,513 | 80,784,821 | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 70,443,513 | 70,443,513 | 80,784,821 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 1,187,914,486 | 1,187,914,486 | 1,590,611,936 | |
| | 25. Total Common Stocks | 1,258,357,999 | 1,258,357,999 | 1,671,396,757 | |
| | 26. Total Stocks | 1,258,357,999 | 1,258,357,999 | 1,671,396,757 | |
| | 27. Total Bonds and Stocks | 52,314,247,561 | 45,230,685,754 | 53,011,798,206 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 149,933,621 | 88,407,454 | 296,696,629 | 257,664,041 | 450,910,830 | XXX | 1,243,612,575 | 2.4 | 2,158,108,545 | 4.2 | 1,243,612,575 | |
| 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 | 149,933,621 | 88,407,454 | 296,696,629 | 257,664,041 | 450,910,830 | XXX | 1,243,612,575 | 2.4 | 2,158,108,545 | 4.2 | 1,243,612,575 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 3,959,086 | 126,779,414 | 16,308,909 | 7,607,282 | 37,230,084 | XXX | 191,884,775 | 0.4 | 191,631,638 | 0.4 | 183,906,466 | 7,978,309 |
| 2.2 NAIC 2 | | 29,104,831 | 56,303,568 | 17,050,639 | 38,625,224 | XXX | 141,084,262 | 0.3 | 81,949,834 | 0.2 | 134,998,177 | 6,086,085 |
| 2.3 NAIC 3 | | | | 1,019,546 | 1,225,615 | XXX | 2,245,161 | 0.0 | 1,204,393 | 0.0 | 2,245,161 | |
| 2.4 NAIC 4 | | | | | | XXX | | | 6,015,513 | 0.0 | | |
| 2.5 NAIC 5 | | | | | 864,000 | XXX | 864,000 | 0.0 | | | 864,000 | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | 3,959,086 | 155,884,245 | 72,612,477 | 25,677,467 | 77,944,923 | XXX | 336,078,198 | 0.6 | 280,801,378 | 0.6 | 322,013,804 | 14,064,394 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 9,973,329 | 7,655,465 | 45,519,467 | 106,093,671 | 14,335,937 | XXX | 183,577,869 | 0.4 | 184,116,456 | 0.4 | 183,577,869 | |
| 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 | 9,973,329 | 7,655,465 | 45,519,467 | 106,093,671 | 14,335,937 | XXX | 183,577,869 | 0.4 | 184,116,456 | 0.4 | 183,577,869 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 1,023,036 | 20,906,079 | 24,034,644 | 40,653,476 | 13,492,263 | XXX | 100,109,498 | 0.2 | 101,358,982 | 0.2 | 100,109,498 | |
| 4.2 NAIC 2 | | | | 792,802 | 705,289 | XXX | 1,498,091 | 0.0 | 1,498,042 | 0.0 | 1,498,091 | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | 1,023,036 | 20,906,079 | 24,034,644 | 41,446,278 | 14,197,552 | XXX | 101,607,589 | 0.2 | 102,857,024 | 0.2 | 101,607,589 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 113,403,614 | 127,381,621 | 173,903,859 | 400,550,340 | 285,965,311 | XXX | 1,101,204,745 | 2.1 | 1,148,049,218 | 2.3 | 1,101,204,746 | (1) |
| 5.2 NAIC 2 | | | | | | XXX | | | | | | |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | 113,403,614 | 127,381,621 | 173,903,859 | 400,550,340 | 285,965,311 | XXX | 1,101,204,745 | 2.1 | 1,148,049,218 | 2.3 | 1,101,204,746 | (1) |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 1,600,220,737 | 4,839,344,210 | 4,561,830,536 | 3,325,532,166 | 11,170,959,538 | XXX | 25,497,887,187 | 48.6 | 23,534,280,698 | 46.2 | 17,745,573,637 | 7,752,313,550 |
| 6.2 NAIC 2 | 664,648,820 | 4,800,850,582 | 5,840,487,711 | 3,328,140,112 | 5,778,550,342 | XXX | 20,412,677,567 | 38.9 | 20,371,057,614 | 40.0 | 10,416,292,701 | 9,996,384,866 |
| 6.3 NAIC 3 | 65,751,607 | 271,683,947 | 357,883,501 | 110,838,606 | 14,442,689 | XXX | 820,600,350 | 1.6 | 832,634,014 | 1.6 | 203,526,261 | 617,074,089 |
| 6.4 NAIC 4 | 28,643,185 | 168,017,354 | 152,213,647 | 112,275,170 | 16,219,029 | XXX | 477,368,385 | 0.9 | 314,102,474 | 0.6 | 152,772,184 | 324,596,201 |
| 6.5 NAIC 5 | 13,788,821 | 65,150,702 | 25,827,018 | 17,855,020 | 4,733,017 | XXX | 127,354,578 | 0.2 | 125,511,122 | 0.2 | 27,478,243 | 99,876,335 |
| 6.6 NAIC 6 | 9,671,903 | 1,268,409 | 3,488,859 | | | XXX | 14,429,171 | 0.0 | 3,249,153 | 0.0 | | 14,429,171 |
| 6.7 Totals | 2,382,725,073 | 10,146,315,204 | 10,941,731,272 | 6,894,641,074 | 16,984,904,615 | XXX | 47,350,317,238 | 90.3 | 45,180,835,075 | 88.7 | 28,545,643,026 | 18,804,674,212 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | 4,899,256 | | | XXX | 4,899,256 | 0.0 | 22,698,087 | 0.0 | 4,899,256 | |
| 7.2 NAIC 2 | | 103,995 | | | | XXX | 103,995 | 0.0 | 105,179 | 0.0 | 103,995 | |
| 7.3 NAIC 3 | | | | | | XXX | | | | | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | 103,995 | 4,899,256 | | | XXX | 5,003,251 | 0.0 | 22,803,266 | 0.0 | 5,003,251 | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | 73,800,000 | | | 164,750,000 | | XXX | 238,550,000 | 0.5 | | | | 238,550,000 |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | 73,800,000 | | | 164,750,000 | | XXX | 238,550,000 | 0.5 | | | | 238,550,000 |
| 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 | | | | | | XXX | | | | | | |
| 10.2 NAIC 2 | | 54,305,352 | 3,098,514 | | | XXX | 57,403,866 | 0.1 | 51,198,385 | 0.1 | 57,403,867 | (1) |
| 10.3 NAIC 3 | | 89,833,790 | 233,847,832 | | | XXX | 323,681,622 | 0.6 | 285,803,391 | 0.6 | 323,681,622 | |
| 10.4 NAIC 4 | | 719,902,683 | 612,436,222 | | | XXX | 1,332,338,905 | 2.5 | 1,417,778,820 | 2.8 | 1,332,338,905 | |
| 10.5 NAIC 5 | 4,721,925 | 142,921,697 | 25,343,807 | | 656,370 | XXX | 173,643,799 | 0.3 | 81,122,334 | 0.2 | 173,643,799 | |
| 10.6 NAIC 6 | | 1,663,760 | | | 900,000 | XXX | 2,563,760 | 0.0 | 22,600,738 | 0.0 | 2,563,760 | |
| 10.7 Totals | 4,721,925 | 1,008,627,282 | 874,726,375 | | 1,556,370 | XXX | 1,889,631,952 | 3.6 | 1,858,503,668 | 3.6 | 1,889,631,953 | (1) |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.1 NAIC 1 | | | | | | XXX | | | XXX | XXX | | |
| 11.2 NAIC 2 | | | | | | XXX | | | XXX | XXX | | |
| 11.3 NAIC 3 | | | | | | XXX | | | XXX | XXX | | |
| 11.4 NAIC 4 | | | | | | XXX | | | XXX | XXX | | |
| 11.5 NAIC 5 | | | | | | XXX | | | XXX | XXX | | |
| 11.6 NAIC 6 | | | | | | XXX | | | XXX | XXX | | |
| 11.7 Totals | | | | | | XXX | | | XXX | XXX | | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 1,952,313,423 | 5,210,474,243 | 5,123,193,300 | 4,302,850,976 | 11,972,893,963 | | 28,561,725,905 | 54.5 | XXX | XXX | 20,562,884,047 | 7,998,841,858 |
| 12.2 NAIC 2 | (d) 664,648,820 | 4,884,364,760 | 5,899,889,793 | 3,345,983,553 | 5,817,880,855 | | 20,612,767,781 | 39.3 | XXX | XXX | 10,610,296,831 | 10,002,470,950 |
| 12.3 NAIC 3 | (d) 65,751,607 | 361,517,737 | 591,731,333 | 111,858,152 | 15,668,304 | | 1,146,527,133 | 2.2 | XXX | XXX | 529,453,044 | 617,074,089 |
| 12.4 NAIC 4 | (d) 28,643,185 | 887,920,037 | 764,649,869 | 112,275,170 | 16,219,029 | | 1,809,707,290 | 3.5 | XXX | XXX | 1,485,111,089 | 324,596,201 |
| 12.5 NAIC 5 | (d) 18,510,746 | 208,072,399 | 51,170,825 | 17,855,020 | 6,253,387 | | (c) 301,862,377 | 0.6 | XXX | XXX | 201,986,042 | 99,876,335 |
| 12.6 NAIC 6 | (d) 9,671,903 | 2,932,169 | 3,488,859 | | 900,000 | | (c) 16,992,931 | 0.0 | XXX | XXX | 2,563,760 | 14,429,171 |
| 12.7 Totals | 2,739,539,684 | 11,555,281,345 | 12,434,123,979 | 7,890,822,871 | 17,829,815,538 | | (b) 52,449,583,417 | 100.0 | XXX | XXX | 33,392,294,813 | 19,057,288,604 |
| 12.8 Line 12.7 as a % of Col. 7 | 5.2 | 22.0 | 23.7 | 15.0 | 34.0 | | 100.0 | XXX | XXX | XXX | 63.7 | 36.3 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 1,642,714,176 | 4,422,562,940 | 5,416,669,506 | 3,667,051,573 | 12,191,245,429 | | XXX | XXX | 27,340,243,624 | 53.7 | 21,277,270,219 | 6,062,973,405 |
| 13.2 NAIC 2 | 632,477,593 | 4,035,003,162 | 6,724,608,500 | 2,776,468,746 | 6,337,251,053 | | XXX | XXX | 20,505,809,054 | 40.3 | 11,240,613,620 | 9,265,195,434 |
| 13.3 NAIC 3 | 96,208,062 | 473,313,684 | 403,203,688 | 122,204,669 | 24,711,695 | | XXX | XXX | 1,119,641,798 | 2.2 | 401,962,149 | 717,679,649 |
| 13.4 NAIC 4 | 26,325,446 | 892,647,095 | 801,018,670 | 11,465,650 | 6,439,946 | | XXX | XXX | 1,737,896,807 | 3.4 | 1,494,542,525 | 243,354,282 |
| 13.5 NAIC 5 | 5,257,817 | 166,735,648 | 34,639,991 | | | | XXX | XXX | (c) 206,633,456 | 0.4 | 81,122,334 | 125,511,122 |
| 13.6 NAIC 6 | | 23,366,382 | 2,483,509 | | | | XXX | XXX | (c) 25,849,891 | 0.1 | 22,600,738 | 3,249,153 |
| 13.7 Totals | 2,402,983,094 | 10,013,628,911 | 13,382,623,864 | 6,577,190,638 | 18,559,648,123 | | XXX | XXX | (b) 50,936,074,630 | 100.0 | 34,518,111,585 | 16,417,963,045 |
| 13.8 Line 13.7 as a % of Col. 9 | 4.7 | 19.7 | 26.3 | 12.9 | 36.4 | | XXX | XXX | 100.0 | XXX | 67.8 | 32.2 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 441,325,390 | 3,202,408,949 | 3,190,133,629 | 3,115,396,876 | 10,613,619,203 | | 20,562,884,047 | 39.2 | 21,277,270,219 | 41.8 | 20,562,884,047 | XXX |
| 14.2 NAIC 2 | 51,481,897 | 1,357,781,781 | 2,476,017,405 | 1,560,004,461 | 5,165,011,288 | | 10,610,296,832 | 20.2 | 11,240,613,620 | 22.1 | 10,610,296,832 | XXX |
| 14.3 NAIC 3 | 937,776 | 132,463,735 | 349,147,008 | 41,703,447 | 5,201,078 | | 529,453,044 | 1.0 | 401,962,149 | 0.8 | 529,453,044 | XXX |
| 14.4 NAIC 4 | 12,931,456 | 748,771,911 | 636,204,349 | 86,762,373 | 441,000 | | 1,485,111,089 | 2.8 | 1,494,542,525 | 2.9 | 1,485,111,089 | XXX |
| 14.5 NAIC 5 | 7,499,929 | 148,239,603 | 26,000,400 | 17,855,020 | 2,391,090 | | 201,986,042 | 0.4 | 81,122,334 | 0.2 | 201,986,042 | XXX |
| 14.6 NAIC 6 | | 1,663,760 | | | 900,000 | | 2,563,760 | 0.0 | 22,600,738 | 0.0 | 2,563,760 | XXX |
| 14.7 Totals | 514,176,448 | 5,591,329,739 | 6,677,502,791 | 4,821,722,177 | 15,787,563,659 | | 33,392,294,814 | 63.7 | 34,518,111,585 | 67.8 | 33,392,294,814 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 1.5 | 16.7 | 20.0 | 14.4 | 47.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 1.0 | 10.7 | 12.7 | 9.2 | 30.1 | | 63.7 | XXX | XXX | XXX | 63.7 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 1,510,988,033 | 2,008,065,294 | 1,933,059,671 | 1,187,454,100 | 1,359,274,760 | | 7,998,841,858 | 15.3 | 6,062,973,405 | 11.9 | XXX | 7,998,841,858 |
| 15.2 NAIC 2 | 613,166,923 | 3,526,582,979 | 3,423,872,388 | 1,785,979,092 | 652,869,567 | | 10,002,470,949 | 19.1 | 9,265,195,434 | 18.2 | XXX | 10,002,470,949 |
| 15.3 NAIC 3 | 64,813,831 | 229,054,002 | 242,584,325 | 70,154,705 | 10,467,226 | | 617,074,089 | 1.2 | 717,679,649 | 1.4 | XXX | 617,074,089 |
| 15.4 NAIC 4 | 15,711,729 | 139,148,126 | 128,445,520 | 25,512,797 | 15,778,029 | | 324,596,201 | 0.6 | 243,354,282 | 0.5 | XXX | 324,596,201 |
| 15.5 NAIC 5 | 11,010,817 | 59,832,796 | 25,170,425 | | 3,862,297 | | 99,876,335 | 0.2 | 125,511,122 | 0.2 | XXX | 99,876,335 |
| 15.6 NAIC 6 | 9,671,903 | 1,268,409 | 3,488,859 | | | | 14,429,171 | 0.0 | 3,249,153 | 0.0 | XXX | 14,429,171 |
| 15.7 Totals | 2,225,363,236 | 5,963,951,606 | 5,756,621,188 | 3,069,100,694 | 2,042,251,879 | | 19,057,288,603 | 36.3 | 16,417,963,045 | 32.2 | XXX | 19,057,288,603 |
| 15.8 Line 15.7 as a % of Col. 7 | 11.7 | 31.3 | 30.2 | 16.1 | 10.7 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 4.2 | 11.4 | 11.0 | 5.9 | 3.9 | | 36.3 | XXX | XXX | XXX | XXX | 36.3 |

(a) Includes $ 6,369,905,466 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 535,825,776 current year of bonds with Z designations and $ 598,038,571 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ 1,382,393,870 ; NAIC 2 $ 9,000,000 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ 2,300,000 ; NAIC 6 $ .....

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 149,866,536 | 88,282,238 | 296,663,531 | 257,662,403 | 450,910,830 | XXX | 1,243,385,538 | 2.4 | 2,157,784,961 | 4.2 | 1,243,385,537 | 1 |
| 1.02 Residential Mortgage-Backed Securities | 67,085 | 125,217 | 33,098 | 1,638 | | XXX | 227,038 | 0.0 | 323,584 | 0.0 | 227,038 | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.05 Totals | 149,933,621 | 88,407,455 | 296,696,629 | 257,664,041 | 450,910,830 | XXX | 1,243,612,576 | 2.4 | 2,158,108,545 | 4.2 | 1,243,612,575 | 1 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 3,959,086 | 155,884,245 | 72,612,477 | 25,677,468 | 77,944,923 | XXX | 336,078,199 | 0.6 | 280,801,377 | 0.6 | 322,013,804 | 14,064,395 |
| 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 | 3,959,086 | 155,884,245 | 72,612,477 | 25,677,468 | 77,944,923 | XXX | 336,078,199 | 0.6 | 280,801,377 | 0.6 | 322,013,804 | 14,064,395 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 9,973,329 | 7,655,465 | 45,519,467 | 106,093,671 | 14,335,937 | XXX | 183,577,869 | 0.4 | 184,116,456 | 0.4 | 183,577,869 | |
| 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 | 9,973,329 | 7,655,465 | 45,519,467 | 106,093,671 | 14,335,937 | XXX | 183,577,869 | 0.4 | 184,116,456 | 0.4 | 183,577,869 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 1,023,036 | 20,906,079 | 24,034,644 | 41,446,277 | 14,197,552 | XXX | 101,607,588 | 0.2 | 102,857,024 | 0.2 | 101,607,589 | (1) |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | 1,023,036 | 20,906,079 | 24,034,644 | 41,446,277 | 14,197,552 | XXX | 101,607,588 | 0.2 | 102,857,024 | 0.2 | 101,607,589 | (1) |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 108,079,215 | 114,249,559 | 159,674,200 | 397,401,771 | 285,840,999 | XXX | 1,065,245,744 | 2.0 | 1,089,328,941 | 2.1 | 1,065,245,744 | |
| 5.02 Residential Mortgage-Backed Securities | 5,324,398 | 11,626,347 | 5,578,863 | 3,148,569 | 124,312 | XXX | 25,802,489 | 0.0 | 33,026,226 | 0.1 | 25,802,490 | (1) |
| 5.03 Commercial Mortgage-Backed Securities | | 1,505,716 | 8,650,796 | | | XXX | 10,156,512 | 0.0 | 25,694,051 | 0.1 | 10,156,512 | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 5.05 Totals | 113,403,613 | 127,381,622 | 173,903,859 | 400,550,340 | 285,965,311 | XXX | 1,101,204,745 | 2.1 | 1,148,049,218 | 2.3 | 1,101,204,746 | (1) |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 2,186,714,887 | 9,253,049,291 | 10,187,442,978 | 5,917,228,048 | 16,625,906,033 | XXX | 44,170,341,237 | 84.2 | 41,983,918,565 | 82.4 | 26,703,490,944 | 17,466,850,293 |
| 6.02 Residential Mortgage-Backed Securities | 48,773,887 | 110,593,457 | 141,082,041 | 424,459,041 | 28,200,612 | XXX | 753,109,038 | 1.4 | 696,513,766 | 1.4 | 708,854,464 | 44,254,574 |
| 6.03 Commercial Mortgage-Backed Securities | 122,837,008 | 672,532,774 | 371,861,417 | 278,179,287 | 279,329,159 | XXX | 1,724,739,645 | 3.3 | 1,800,683,164 | 3.5 | 1,123,925,280 | 600,814,365 |
| 6.04 Other Loan-Backed and Structured Securities | 24,399,292 | 110,139,683 | 241,344,836 | 274,774,695 | 51,468,811 | XXX | 702,127,317 | 1.3 | 699,719,580 | 1.4 | 9,372,339 | 692,754,978 |
| 6.05 Totals | 2,382,725,074 | 10,146,315,205 | 10,941,731,272 | 6,894,641,071 | 16,984,904,615 | XXX | 47,350,317,237 | 90.3 | 45,180,835,075 | 88.7 | 28,545,643,027 | 18,804,674,210 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | 103,995 | 4,899,256 | | | XXX | 5,003,251 | 0.0 | 22,803,266 | 0.0 | 5,003,251 | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.05 Totals | | 103,995 | 4,899,256 | | | XXX | 5,003,251 | 0.0 | 22,803,266 | 0.0 | 5,003,251 | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | 73,800,000 | | | | | XXX | 73,800,000 | 0.1 | | | | 73,800,000 |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | 164,750,000 | | XXX | 164,750,000 | 0.3 | | | | 164,750,000 |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | | | | | | |
| 8.07 Totals | 73,800,000 | | | 164,750,000 | | XXX | 238,550,000 | 0.5 | | | | 238,550,000 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | 4,721,925 | 1,008,627,282 | 874,726,376 | | 1,556,370 | XXX | 1,889,631,953 | 3.6 | 1,858,503,665 | 3.6 | 1,889,631,953 | |
| 10.03 Totals | 4,721,925 | 1,008,627,282 | 874,726,376 | | 1,556,370 | XXX | 1,889,631,953 | 3.6 | 1,858,503,665 | 3.6 | 1,889,631,953 | |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.01 Totals | | | | | | XXX | | | XXX | XXX | | |
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 2,533,416,089 | 9,640,130,872 | 10,790,846,553 | 6,745,509,638 | 17,469,136,274 | XXX | 47,179,039,426 | 90.0 | XXX | XXX | 29,624,324,738 | 17,554,714,688 |
| 12.02 Residential Mortgage-Backed Securities | 54,165,370 | 122,345,021 | 146,694,002 | 427,609,248 | 28,324,924 | XXX | 779,138,565 | 1.5 | XXX | XXX | 734,883,992 | 44,254,573 |
| 12.03 Commercial Mortgage-Backed Securities | 122,837,008 | 674,038,490 | 380,512,213 | 278,179,287 | 279,329,159 | XXX | 1,734,896,157 | 3.3 | XXX | XXX | 1,134,081,792 | 600,814,365 |
| 12.04 Other Loan-Backed and Structured Securities | 24,399,292 | 110,139,683 | 241,344,836 | 439,524,695 | 51,468,811 | XXX | 866,877,317 | 1.7 | XXX | XXX | 9,372,339 | 857,504,978 |
| 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 | 4,721,925 | 1,008,627,282 | 874,726,376 | | 1,556,370 | XXX | 1,889,631,953 | 3.6 | XXX | XXX | 1,889,631,953 | |
| 12.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | XXX | XXX | | |
| 12.09 Totals | 2,739,539,684 | 11,555,281,348 | 12,434,123,980 | 7,890,822,868 | 17,829,815,538 | | 52,449,583,418 | 100.0 | XXX | XXX | 33,392,294,814 | 19,057,288,604 |
| 12.10 Line 12.09 as a % of Col. 7 | 5.2 | 22.0 | 23.7 | 15.0 | 34.0 | | 100.0 | XXX | XXX | XXX | 63.7 | 36.3 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 2,206,974,893 | 8,162,223,651 | 11,538,721,699 | 5,630,814,691 | 18,282,875,656 | XXX | XXX | XXX | 45,821,610,590 | 90.0 | 30,735,056,374 | 15,086,554,216 |
| 13.02 Residential Mortgage-Backed Securities | 50,433,309 | 146,759,231 | 138,911,705 | 374,035,214 | 19,724,117 | XXX | XXX | XXX | 729,863,576 | 1.4 | 703,055,482 | 26,808,094 |
| 13.03 Commercial Mortgage-Backed Securities | 70,477,648 | 658,575,207 | 574,497,420 | 307,936,650 | 214,890,290 | XXX | XXX | XXX | 1,826,377,215 | 3.6 | 1,187,898,311 | 638,478,904 |
| 13.04 Other Loan-Backed and Structured Securities | 75,097,246 | 113,876,816 | 204,183,379 | 264,404,083 | 42,158,056 | XXX | XXX | XXX | 699,719,580 | 1.4 | 33,597,749 | 666,121,831 |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | | | | |
| 13.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 13.07 Unaffiliated Bank Loans | | 932,194,004 | 926,309,661 | | | XXX | XXX | XXX | 1,858,503,665 | 3.6 | 1,858,503,665 | |
| 13.08 Unaffiliated Certificates of Deposit | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13.09 Totals | 2,402,983,096 | 10,013,628,909 | 13,382,623,864 | 6,577,190,638 | 18,559,648,119 | | XXX | XXX | 50,936,074,626 | 100.0 | 34,518,111,581 | 16,417,963,045 |
| 13.10 Line 13.09 as a % of Col. 9 | 4.7 | 19.7 | 26.3 | 12.9 | 36.4 | | XXX | XXX | 100.0 | XXX | 67.8 | 32.2 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 433,956,347 | 4,014,793,770 | 5,398,623,433 | 4,265,961,754 | 15,510,989,435 | XXX | 29,624,324,739 | 56.5 | 30,735,056,374 | 60.3 | 29,624,324,739 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 50,630,392 | 116,168,313 | 138,869,299 | 410,953,880 | 18,262,107 | XXX | 734,883,991 | 1.4 | 703,055,482 | 1.4 | 734,883,991 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | 23,535,976 | 445,379,987 | 263,603,538 | 144,806,544 | 256,755,747 | XXX | 1,134,081,792 | 2.2 | 1,187,898,311 | 2.3 | 1,134,081,792 | XXX |
| 14.04 Other Loan-Backed and Structured Securities | 1,331,807 | 6,360,387 | 1,680,145 | | | XXX | 9,372,339 | 0.0 | 33,597,749 | 0.1 | 9,372,339 | XXX |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX |
| 14.06 Affiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 14.07 Unaffiliated Bank Loans | 4,721,925 | 1,008,627,282 | 874,726,376 | | 1,556,370 | XXX | 1,889,631,953 | 3.6 | 1,858,503,665 | 3.6 | 1,889,631,953 | XXX |
| 14.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | XXX | XXX | | XXX |
| 14.09 Totals | 514,176,447 | 5,591,329,739 | 6,677,502,791 | 4,821,722,178 | 15,787,563,659 | | 33,392,294,814 | 63.7 | 34,518,111,581 | 67.8 | 33,392,294,814 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 1.5 | 16.7 | 20.0 | 14.4 | 47.3 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 1.0 | 10.7 | 12.7 | 9.2 | 30.1 | | 63.7 | XXX | XXX | XXX | 63.7 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | 2,099,459,742 | 5,625,337,102 | 5,392,223,120 | 2,479,547,884 | 1,958,146,839 | XXX | 17,554,714,687 | 33.5 | 15,086,554,216 | 29.6 | XXX | 17,554,714,687 |
| 15.02 Residential Mortgage-Backed Securities | 3,534,978 | 6,176,708 | 7,824,703 | 16,655,368 | 10,062,817 | XXX | 44,254,574 | 0.1 | 26,808,094 | 0.1 | XXX | 44,254,574 |
| 15.03 Commercial Mortgage-Backed Securities | 99,301,032 | 228,658,503 | 116,908,675 | 133,372,743 | 22,573,412 | XXX | 600,814,365 | 1.1 | 638,478,904 | 1.3 | XXX | 600,814,365 |
| 15.04 Other Loan-Backed and Structured Securities | 23,067,485 | 103,779,296 | 239,664,691 | 439,524,695 | 51,468,811 | XXX | 857,504,978 | 1.6 | 666,121,831 | 1.3 | XXX | 857,504,978 |
| 15.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| 15.06 Affiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 15.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 15.08 Unaffiliated Certificates of Deposit | | | | | | XXX | | | XXX | XXX | XXX | |
| 15.09 Totals | 2,225,363,237 | 5,963,951,609 | 5,756,621,189 | 3,069,100,690 | 2,042,251,879 | | 19,057,288,604 | 36.3 | 16,417,963,045 | 32.2 | XXX | 19,057,288,604 |
| 15.10 Line 15.09 as a % of Col. 7 | 11.7 | 31.3 | 30.2 | 16.1 | 10.7 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 4.2 | 11.4 | 11.0 | 5.9 | 3.9 | | 36.3 | XXX | XXX | XXX | XXX | 36.3 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 66,587,825 | 66,587,825 | | | |
| 2. Cost of short-term investments acquired | 102,934,335,808 | 95,831,835,808 | | 7,102,500,000 | |
| 3. Accrual of discount | 16,542,284 | 16,542,284 | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | (30,396) | (30,396) | | | |
| 6. Deduct consideration received on disposals | 102,956,787,697 | 95,854,287,697 | | 7,102,500,000 | |
| 7. Deduct amortization of premium | 25,893 | 25,893 | | | |
| 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) | 60,621,931 | 60,621,931 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 60,621,931 | 60,621,931 | | | |

(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) | | (50,838,572) |
| 2. | Cost paid/(consideration received) on additions: | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 7,190,833 | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | (5,609,670) | 1,581,163 |
| 3. | Unrealized valuation increase/(decrease): | | |
| | 3.1 Section 1, Column 17 | 144,610,434 | |
| | 3.2 Section 2, Column 19 | 2,711,843 | 147,322,277 |
| 4. | SSAP No. 108 Adjustments | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | (3,549,845) |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | (54,158,122) |
| 7. | Amortization: | | |
| | 7.1 Section 1, Column 19 | | |
| | 7.2 Section 2, Column 21 | | |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | | |
| | 8.1 Section 1, Column 20 | | |
| | 8.2 Section 2, Column 23 | (3,896,702) | (3,896,702) |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Section 1, Column 18 | | |
| | 9.2 Section 2, Column 20 | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | | 144,776,443 |
| 11. | Deduct nonadmitted assets | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 144,776,443 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 47,558,211 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | (25,993,960) |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - Highly effective hedges | | | | |
| | 3.11 Section 1, Column 15, current year minus | | (5,618,832) | | |
| | 3.12 Section 1, Column 15, prior year | 4,190,985 | (9,809,817) | | |
| | Change in variation margin on open contracts - All other | | | | |
| | 3.13 Section 1, Column 18, current year minus | | (9,170,193) | | |
| | 3.14 Section 1, Column 18, prior year | (6,234,346) | (2,935,846) | (12,745,664) | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item | | | | |
| | 3.21 Section 1, Column 17, current year to date minus | | (14,789,025) | | |
| | 3.22 Section 1, Column 17, prior year | 4,190,985 | (18,980,010) | | |
| | Change in amount recognized | | | | |
| | 3.23 Section 1, Column 19, current year to date minus | | | | |
| | 3.24 Section 1, Column 19, prior year plus | | (6,234,346) | | |
| | 3.25 SSAP No. 108 Adjustments | | 6,234,346 | (12,745,664) | |
| 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) | | | (56,579,541) | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | | (22,620,163) | | |
| | 4.22 Amount recognized (Section 2, Column 16) | | (33,959,378) | | |
| | 4.23 SSAP No. 108 Adjustments | | | (56,579,541) | |
| 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) | | | | 21,564,250 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 21,564,250 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 9999999999 - Totals | | | | | | XXX | XXX | XXX | | | XXX | XXX | XXX | | |

NONE

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 1,509,600,000 | 6,958,745,111 | 737,900,000 | 8,067,761,022 | | | | | 1,509,600,000 | 6,958,745,111 |
| 2. Add: Opened or Acquired Transactions | 737,900,000 | 8,067,761,022 | | | | | | | 737,900,000 | 8,067,761,022 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | |
| 4. Less: Closed or Disposed of Transactions | 1,509,600,000 | 6,958,745,111 | 737,900,000 | 8,067,761,022 | | | | | 2,247,500,000 | 15,026,506,133 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | |
| 7. Ending Inventory | 737,900,000 | 8,067,761,022 | | | | | | | | |

# 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 | 144,776,443 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 15,945,418 | |
| 3. | Total (Line 1 plus Line 2) | | 160,721,861 |
| 4. | Part D, Section 1, Column 6 | 177,266,092 | |
| 5. | Part D, Section 1, Column 7 | (16,544,231) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 234,609,088 | |
| 8. | Part B, Section 1, Column 13 | (1,070,071) | |
| 9. | Total (Line 7 plus Line 8) | | 233,539,017 |
| 10. | Part D, Section 1, Column 9 | 244,990,117 | |
| 11. | Part D, Section 1, Column 10 | (11,451,100) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 30,673,143 | |
| 14. | Part B, Section 1, Column 20 | 15,558,108 | |
| 15. | Part D, Section 1, Column 12 | 46,231,251 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 757,531,778 | 757,531,778 | | |
| 2. Cost of cash equivalents acquired | 9,429,635,030 | 9,429,635,030 | | |
| 3. Accrual of discount | 3,311,869 | 3,311,869 | | |
| 4. Unrealized valuation increase (decrease) | | | | |
| 5. Total gain (loss) on disposals | (584) | (584) | | |
| 6. Deduct consideration received on disposals | 8,857,406,152 | 8,857,406,152 | | |
| 7. Deduct amortization of premium | | | | |
| 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) | 1,333,071,941 | 1,333,071,941 | | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,333,071,941 | 1,333,071,941 | | |

(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 |
| 0399999. Total Property occupied by the reporting entity | | | | | | | | | | | | | | | | |
| (273) INDUSTRIAL | | Montebello | CA | 05/19/2009 | | 20,306,726 | | 15,589,847 | 62,577,071 | 348,664 | | | (348,664) | | 2,933,054 | 542,720 |
| (5081) GUARDIAN PIAZZA D'ORO, LLC | | OCEANSIDE | CA | 12/31/2015 | | 82,846,138 | 60,617,000 | 1,810,400 | 127,965,982 | 1,914,488 | | | (1,914,488) | | 8,014,508 | 4,535,828 |
| (120) APARTMENT BUILDING | | Pasadena | CA | 12/10/2008 | | 37,396,301 | | 25,271,080 | 57,800,153 | 911,188 | | | (911,188) | | 3,972,031 | 1,936,416 |
| (269) WAREHOUSE | | Vernon | CA | 12/19/2007 | | 13,377,427 | 3,511,902 | 5,945,948 | 27,677,211 | 320,725 | | 94,865 | (225,860) | | 1,497,814 | 649,388 |
| (274) INDUSTRIAL | | Pico Rivera | CA | 05/20/2009 | | 17,290,933 | | 13,597,700 | 40,733,584 | 270,642 | | | (270,642) | | 2,367,313 | 460,105 |
| (5073) GUARDIAN TRYON VILLAGE, LLC | | WILMINGTON | DE | 09/01/2012 | | 57,128,638 | 47,499,999 | (5,509,283) | 81,358,994 | 1,716,377 | | (24,516,703) | (26,233,080) | | 6,838,941 | 3,665,355 |
| (127) WAREHOUSE | | Pearl City | HI | 01/01/1977 | | 1,768,418 | | 9,585 | | 24,177 | | | (24,177) | | 762,217 | 630,418 |
| (7018) Hanover Hoffman Estates, LLC | | HOFFMAN ESTATES | IL | 12/01/2017 | | 24,940,932 | | 20,622,997 | 19,209,535 | 1,226,313 | | | (1,226,313) | | 3,642,987 | 2,741,297 |
| (7020) Hanover South Barrington, LLC | | SOUTH BARRINGTON | IL | 12/01/2017 | | 8,795,291 | | 7,000,276 | 6,923,817 | 460,714 | | | (460,714) | | 990,853 | 972,327 |
| (7024) Cambridge Park Apartments | | CAMBRIDGE | MA | 12/01/2019 | | 151,636,858 | 75,000,000 | 66,223,671 | 142,791,734 | 3,197,263 | | | (3,197,263) | | 8,752,494 | 5,124,851 |
| (5098) GUARDIAN LUMIERE | | MEFORD | MA | 06/30/2016 | | 68,992,095 | 34,800,000 | 23,219,219 | 64,738,695 | 1,670,198 | | | (1,670,198) | | 4,825,475 | 3,086,852 |
| (5054) GUARDIAN-LEDGES, LLC | | WEYMOUTH | MA | 01/01/1977 | | 64,191,355 | 47,500,000 | (1,558,839) | 96,984,499 | 1,812,467 | | | (1,812,467) | | 7,860,253 | 4,933,557 |
| (5065) GUARDIAN PARK PLACE, LLC | | ANNAPOLIS | MD | 12/30/2011 | | 44,193,730 | 23,400,000 | 8,456,693 | 38,586,469 | 1,549,978 | | (3,486,199) | (5,036,177) | | 5,310,223 | 3,435,009 |
| (7023) Guardian Springwoods III,LLC | | SPRING | TX | 11/12/2019 | | 49,875,030 | 30,000,000 | 18,659,441 | 60,953,363 | 1,215,589 | | | (1,215,589) | | 6,133,886 | 3,949,128 |
| (5053) GUARDIAN QUINCY, LLC | | ARLINGTON | VA | 10/17/2008 | | 62,693,971 | | 41,164,934 | 32,412,936 | 1,536,552 | | | (1,536,552) | | 3,119,879 | 1,450,732 |
| (5089) SEASONS LYNNWOOD, LLC | | LYNNWOOD | WA | 01/14/2014 | | 44,580,792 | 25,000,000 | 9,182,495 | 66,726,939 | 962,351 | | | (962,351) | | 5,535,785 | 2,981,313 |
| 0499999. Properties held for the production of income | | | | | | 750,014,636 | 347,328,901 | 249,686,164 | 927,440,982 | 19,137,685 | | (27,908,037) | (47,045,722) | | 72,557,714 | 41,095,296 |
| 0699999 - Totals | | | | | | 750,014,636 | 347,328,901 | 249,686,164 | 927,440,982 | 19,137,685 | | (27,908,037) | (47,045,722) | | 72,557,714 | 41,095,296 |

# 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 |
| (120) APARTMENT BUILDING | PASADENA | CA | 12/31/2022 | Various | | | | 119,750 |
| (269) WAREHOUSE | Vernon | CA | 12/31/2022 | Various | | 94,865 | | |
| (7024) Cambridge Park Apartments | CAMBRIDGE | MA | 12/31/2022 | Various | | | | 452,532 |
| (5098) GUARDIAN LUMIERE, LLC | MEDFORD | MA | 12/31/2022 | Various | | | | 632,681 |
| 0199999. Acquired by Purchase | | | | | | 94,865 | | 1,204,963 |
| (5081) PIAZZA D'ORO, LLC | OCEANSIDE | CA | 12/31/2022 | Various | | | | 18,625 |
| (5073) GUARDIAN TRYON VILLAGE, LLC | WILMINGTON | DE | 12/31/2022 | Various | | (24,516,703) | | 906,089 |
| (7018) Hanover Hoffman Estates, LLC | HOFFMAN ESTATES | IL | 12/31/2022 | Various | | | | 398,379 |
| (7020) Hanover South Barrington, LLC | SOUTH BARRINGTON | IL | 12/31/2022 | Various | | | | 370,980 |
| (5054) GUARDIAN LEDGES, LLC | WEYMOUTH | MA | 12/31/2022 | Various | | | | 1,362,648 |
| (5065) GUARDIAN PARK PLACE, LLC | ANNAPOLIS | MD | 12/31/2022 | Various | | (3,486,199) | | 2,124,530 |
| '(7023) Guardian Springwoods III,LLC | SPRING | TX | 12/31/2022 | Various | | | | 607,193 |
| (5053) GUARDIAN QUINCY, LLC | ARLINGTON | VA | 12/31/2022 | Various | | | | 582,467 |
| (5089) SEASONS LYNNWOOD, LLC | LYNNWOOD | WA | 12/31/2022 | Various | | | | 765,781 |
| 0299999. Acquired by Internal Transfer | | | | | | (28,002,902) | | 7,136,692 |
| 0399999 - Totals | | | | | | (27,908,037) | | 8,341,655 |

# SCHEDULE A - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| (000271) SHEILA STREET COLD STORAGE | | | | | | | | | | | | | | | | | | | |
| | COMMERCE | CA | 12/31/2022 | Various | | | | | | | | | | 17,603 | | 17,603 | 17,603 | | |
| (000272) EPPERSON COLD STORAGE | INDUSTRY CITY | CA | 12/31/2022 | Various | | | | | | | | | | 11,318 | | 11,318 | 11,318 | | |
| (119) APARTMENT BUILDING | PASADENA | CA | 11/17/2022 | | 7,648,140 | | 1,365,040 | 230,958 | | | (230,958) | | 1,134,082 | 37,244,040 | | 36,109,958 | 36,109,958 | 2,084,088 | 858,325 |
| (007022) Hanover Mark Center | WILMINGTON | DE | 12/31/2022 | Various | | | | | | | | | | 49,659 | | 49,659 | 49,659 | | |
| (5077) GUARDIAN SAN JUANITA, LLC | WILMINGTON | DE | 12/31/2022 | Various | | | | | | | | | | 106,359 | | 106,359 | 106,359 | | |
| (000267) PORT 95 - BLDG 2 | Hollywood | FL | 12/31/2022 | Various | | | | | | | | | | 54,350 | | 54,350 | 54,350 | | |
| (000268) PORT 95 - BLDG 3 | Hollywood | FL | 12/31/2022 | Various | | | | | | | | | | 77,033 | | 77,033 | 77,033 | | |
| Various | Various | | 12/31/2022 | Various | | | | | | | | | | | | | | | 456,641 |
| 0199999. Property Disposed | | | | | 7,648,140 | | 1,365,040 | 230,958 | | | (230,958) | | 1,134,082 | 37,560,362 | | 36,426,280 | 36,426,280 | 2,084,088 | 1,314,966 |
| 0399999 - Totals | | | | | 7,648,140 | | 1,365,040 | 230,958 | | | (230,958) | | 1,134,082 | 37,560,362 | | 36,426,280 | 36,426,280 | 2,084,088 | 1,314,966 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1052276 | | MOUNTAIN BROOK | AL | | 05/02/2017 | 3.760 | 24,975,000 | | | | | | 50,241,618 | 03/24/2017 |
| 1052288 | | TUSCALOOSA | AL | | 09/28/2017 | 3.910 | 24,677,410 | | | | | | 38,849,999 | 06/26/2017 |
| 1052464 | | BUCKEYE | AZ | | 12/30/2022 | 6.530 | 48,000,000 | | | | | | 76,730,000 | 11/01/2022 |
| 1052372 | | BUENA PARK | CA | | 12/17/2019 | 3.600 | 24,568,288 | | | | | | 56,500,000 | 10/15/2019 |
| 1052207 | | BURBANK | CA | | 05/05/2015 | 3.500 | 22,000,000 | | | | | | 39,579,629 | 03/02/2015 |
| 1052321 | | BURBANK | CA | | 04/05/2018 | 3.880 | 5,000,000 | | | | | | 10,250,000 | 03/21/2018 |
| 1051985 | | CAPITOLA | CA | | 10/24/2005 | 5.690 | 5,400,634 | | | | | | 22,000,000 | 08/29/2005 |
| 1052231 | | CARLSBAD | CA | | 12/10/2015 | 3.850 | 24,926,397 | | | | | | 47,600,000 | 11/02/2015 |
| 1052269 | | CASTAIC | CA | | 02/07/2017 | 3.810 | 12,000,000 | | | | | | 23,550,000 | 12/31/2016 |
| 1052253 | | CONCORD | CA | | 08/15/2016 | 4.040 | 16,928,747 | | | | | | 33,998,182 | 06/27/2016 |
| 1052225 | | CULVER CITY | CA | | 11/17/2015 | 3.510 | 15,350,085 | | | | | | 173,500,000 | 07/05/2017 |
| 1052226 | | CULVER CITY | CA | | 11/17/2015 | 3.510 | 367,667 | | | | | | 2,288,890 | 10/02/2015 |
| 1052241 | | CULVER CITY | CA | | 04/21/2016 | 3.980 | 29,527,437 | | | | | | 60,054,930 | 09/26/2017 |
| 1052243 | | CULVER CITY | CA | | 04/21/2016 | 3.980 | 15,490,000 | | | | | | 34,300,000 | 09/26/2017 |
| 1052279 | | CULVER CITY | CA | | 07/26/2017 | 3.700 | 6,880,571 | | | | | | 173,500,000 | 07/05/2017 |
| 1052356 | | EL MONTE | CA | | 01/31/2019 | 4.360 | 15,525,000 | | | | | | 31,425,000 | 11/15/2018 |
| 1052347 | | GLENDORA | CA | | 10/22/2018 | 4.040 | 17,108,000 | | | | | | 34,300,000 | 07/09/2018 |
| 1052198 | | IRVINE | CA | | 12/01/2014 | 3.800 | 40,391,637 | | | | | | 85,000,000 | 10/28/2014 |
| 1052203 | | IRVINE | CA | | 03/23/2015 | 3.750 | 35,269,430 | | | | | | 75,500,000 | 01/09/2015 |
| 1052377 | | IRVINE | CA | | 12/26/2019 | 4.250 | 39,200,000 | | | | | | 75,200,000 | 12/02/2019 |
| 1052246 | | LAKEWOOD | CA | | 05/05/2016 | 3.900 | 13,485,471 | | | | | | 30,697,561 | 01/29/2016 |
| 1052309 | | LANCASTER | CA | | 10/23/2017 | 3.520 | 11,740,000 | | | | | | 26,550,000 | 09/01/2017 |
| 1052370 | | LONG BEACH | CA | | 11/04/2019 | 3.500 | 60,000,000 | | | | | | 136,500,000 | 08/27/2019 |
| 1052228 | | LOS ANGELES | CA | | 11/30/2015 | 4.180 | 35,064,855 | | | | | | 74,085,416 | 06/25/2015 |
| 1052290 | | LOS ANGELES | CA | | 09/29/2017 | 3.740 | 7,228,250 | | | | | | 20,673,750 | 07/26/2017 |
| 1052291 | | LOS ANGELES | CA | | 09/29/2017 | 3.540 | 6,966,085 | | | | | | 20,752,500 | 07/26/2017 |
| 1052292 | | LOS ANGELES | CA | | 09/29/2017 | 3.740 | 5,613,818 | | | | | | 13,050,000 | 07/28/2017 |
| 1052293 | | LOS ANGELES | CA | | 09/29/2017 | 3.540 | 5,426,214 | | | | | | 19,488,750 | 09/05/2017 |
| 1052294 | | LOS ANGELES | CA | | 09/29/2017 | 3.740 | 3,485,704 | | | | | | 8,475,000 | 08/21/2017 |
| 1052295 | | LOS ANGELES | CA | | 09/29/2017 | 3.540 | 9,275,893 | | | | | | 28,462,500 | 07/27/2017 |
| 1052410 | | LOS ANGELES | CA | | 08/30/2021 | 3.650 | 76,000,000 | | | | | | 125,000,000 | 01/05/2021 |
| 1052437 | | LOS ANGELES | CA | | 08/01/2022 | 3.600 | 90,000,000 | | | | | | 135,300,000 | 11/12/2021 |
| 1052287 | | MALIBU | CA | | 09/18/2017 | 3.660 | 28,280,451 | | | | | | 54,300,000 | 08/15/2017 |
| 1052300 | | MODESTO | CA | | 10/23/2017 | 3.520 | 17,700,000 | | | | | | 31,600,000 | 09/06/2017 |
| 1052259 | | MONTEREY | CA | | 11/18/2016 | 4.150 | 39,443,105 | | | | | | 102,177,051 | 08/02/2016 |
| 1052267 | | MOUNTAIN VIEW | CA | | 02/07/2017 | 3.810 | 17,300,000 | | | | | | 33,025,157 | 12/31/2016 |
| 1052373 | | NORTHRIDGE | CA | | 12/17/2019 | 3.600 | 23,585,557 | | | | | | 51,600,000 | 10/17/2019 |
| 1052343 | | OCEANSIDE | CA | | 10/01/2018 | 4.060 | 42,500,000 | | | | | | 77,350,000 | 08/31/2018 |
| 1052384 | | OXNARD | CA | | 02/28/2020 | 3.270 | 55,500,000 | | | | | | 92,528,244 | 11/01/2021 |
| 1052369 | | REDONDO BEACH | CA | | 10/01/2019 | 5.000 | 46,602,713 | | | | | | 133,500,000 | 05/06/2019 |
| 1052299 | | SALINAS | CA | | 10/23/2017 | 3.520 | 14,750,000 | | | | | | 28,900,000 | 09/01/2017 |
| 1052169 | | SAN DIEGO | CA | | 08/01/2013 | 3.500 | 14,016,523 | | | | | | 29,941,850 | 04/16/2013 |
| 1052177 | | SAN DIEGO | CA | | 12/05/2013 | 4.490 | 1,446,893 | | | | | | 3,344,444 | 03/06/2013 |
| 1052251 | | SAN DIEGO | CA | | 08/09/2016 | 3.830 | 34,691,323 | | | | | | 83,271,605 | 07/25/2016 |
| 1052262 | | SAN DIEGO | CA | | 12/14/2016 | 3.350 | 40,254,880 | | | | | | 81,881,764 | 11/09/2016 |
| 1052278 | | SAN DIEGO | CA | | 06/29/2017 | 3.510 | 56,300,000 | | | | | | 129,923,077 | 03/31/2017 |
| 1052242 | | SAN FRANCISCO | CA | | 04/21/2016 | 3.980 | 12,101,428 | | | | | | 29,857,143 | 09/18/2017 |
| 1052360 | | SAN JOSE | CA | | 08/01/2022 | 5.150 | 34,000,000 | | | | | | 62,400,000 | 03/19/2019 |
| 1052389 | | SAN JOSE | CA | | 08/02/2021 | 3.750 | 50,000,000 | | | | | | 144,000,000 | 10/23/2020 |
| 1052197 | | SANTA MONICA | CA | | 11/19/2014 | 3.890 | 6,167,437 | | | | | | 14,583,333 | 08/30/2014 |
| 1052237 | | SANTA MONICA | CA | | 04/07/2016 | 4.070 | 4,281,600 | | | | | | 10,180,000 | 04/27/2015 |
| 1052163 | | SIMI VALLEY | CA | | 04/23/2013 | 3.840 | 2,504,491 | | | | | | 9,250,000 | 02/01/2013 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1052444 | | STANTON | CA | | 06/13/2022 | 4.500 | 12,360,939 | | | | | | 175,900,000 | 03/28/2022 |
| 1052166 | | AURORA | CO | | 06/26/2013 | 3.500 | 9,476,558 | | | | | | 19,840,000 | 04/11/2013 |
| 1052465 | | AURORA | CO | | 12/30/2022 | 6.530 | 19,400,000 | | | | | | 29,190,000 | 10/31/2022 |
| 1052478 | | AURORA/DENVER | CO | | 12/30/2022 | 5.800 | 12,206,000 | | | | | | 27,100,000 | 11/04/2022 |
| 1052196 | | BOULDER | CO | | 11/18/2014 | 3.970 | 2,533,993 | | | | | | 5,950,000 | 10/01/2014 |
| 1052380 | | BOULDER | CO | | 02/28/2020 | 3.950 | 6,875,000 | | | | | | 12,045,000 | 12/05/2019 |
| 1052381 | | BOULDER | CO | | 02/28/2020 | 3.950 | 10,724,999 | | | | | | 19,689,999 | 12/05/2019 |
| 1052382 | | BOULDER | CO | | 02/28/2020 | 3.950 | 17,734,000 | | | | | | 35,300,000 | 12/05/2019 |
| 1052383 | | BOULDER | CO | | 02/28/2020 | 3.950 | 14,600,000 | | | | | | 27,500,000 | 12/05/2019 |
| 1052438 | | BOULDER | CO | | 12/30/2021 | 4.162 | 15,210,290 | | | | | | 73,700,000 | 07/27/2021 |
| 1052439 | | BOULDER | CO | | 12/30/2021 | 4.414 | 1,042 | | | | | | 60,100,000 | 07/07/2021 |
| 1052358 | | DENVER | CO | | 03/05/2019 | 3.910 | 50,999,998 | | | | | | 99,959,996 | 01/30/2019 |
| 1052272 | | HIGHLANDS RANCH | CO | | 03/01/2017 | 4.320 | 11,059,001 | | | | | | 22,350,000 | 01/03/2017 |
| 1052275 | | LAKEWOOD | CO | | 04/24/2017 | 3.790 | 55,000,000 | | | | | | 99,300,000 | 02/15/2017 |
| 1052459 | | NORWALK | CT | | 12/30/2022 | 4.950 | 82,000,000 | | | | | | 127,100,000 | 08/08/2022 |
| 1052222 | | WASHINGTON | DC | | 10/28/2015 | 3.600 | 28,797,429 | | | | | | 50,828,572 | 07/14/2015 |
| 1052233 | | WASHINGTON | DC | | 12/17/2015 | 4.260 | 39,300,000 | | | | | | 85,000,000 | 10/19/2015 |
| 1052421 | | WASHINGTON | DC | | 07/29/2021 | 4.500 | 25,387,298 | | | | | | 87,800,000 | 06/01/2021 |
| 0028309 | | LAUREL | DE | | 09/26/2007 | 6.610 | 1,611,111 | | | | | | 6,500,000 | 07/08/2007 |
| 1052245 | | NEW CASTLE | DE | | 04/21/2016 | 3.880 | 7,366,938 | | | | | | 20,596,610 | 01/18/2016 |
| 1052414 | | WILMINGTON | DE | | 05/05/2021 | 3.490 | 15,000,000 | | | | | | 28,235,294 | 04/22/2021 |
| 1052462 | | COCONUT CREEK | FL | | 10/11/2022 | 5.100 | 84,200,000 | | | | | | 140,333,333 | 09/09/2022 |
| 1052434 | | DAVIE | FL | | 08/01/2022 | 3.650 | 15,600,000 | | | | | | 28,140,000 | 12/09/2021 |
| 1052440 | | DAVIE | FL | | 01/10/2022 | 3.470 | 62,000,000 | | | | | | 96,701,493 | 12/24/2021 |
| 1052235 | | DELRAY BEACH | FL | | 12/30/2015 | 3.590 | 9,653,516 | | | | | | 20,797,546 | 11/30/2015 |
| 1052441 | | DELRAY BEACH | FL | | 02/01/2022 | 3.500 | 27,500,000 | | | | | | 40,615,385 | 12/31/2021 |
| 1052319 | | DORAL | FL | | 02/26/2018 | 3.970 | 38,115,000 | | | | | | 76,443,885 | 11/22/2017 |
| 1052430 | | FORT LAUDERDALE | FL | | 08/01/2022 | 3.650 | 12,900,000 | | | | | | 26,310,000 | 12/09/2021 |
| 1052435 | | HALLANDALE BEACH | FL | | 08/01/2022 | 3.650 | 13,600,000 | | | | | | 26,070,000 | 12/09/2021 |
| 1052282 | | JACKSONVILLE | FL | | 08/31/2017 | 3.660 | 7,500,000 | | | | | | 14,250,000 | 06/01/2017 |
| 1052436 | | JACKSONVILLE | FL | | 08/01/2022 | 3.500 | 82,000,000 | | | | | | 124,600,000 | 12/15/2021 |
| 1052457 | | JACKSONVILLE | FL | | 08/24/2022 | 4.880 | 34,000,000 | | | | | | 62,645,000 | 07/27/2022 |
| 1052442 | | JUPITER | FL | | 03/10/2022 | 3.550 | 11,750,000 | | | | | | 18,168,657 | 03/02/2022 |
| 1052385 | | MIAMI | FL | | 03/12/2020 | 3.500 | 48,450,000 | | | | | | 82,450,000 | 01/07/2020 |
| 1052422 | | MIAMI | FL | | 08/01/2022 | 3.600 | 26,600,000 | | | | | | 41,000,000 | 07/06/2021 |
| 1052431 | | MIAMI | FL | | 08/01/2022 | 3.650 | 13,200,000 | | | | | | 25,520,000 | 11/16/2021 |
| 1052432 | | MIAMI | FL | | 08/01/2022 | 3.650 | 15,900,000 | | | | | | 28,630,000 | 12/09/2021 |
| 1052433 | | MIAMI | FL | | 08/01/2022 | 3.650 | 20,800,000 | | | | | | 35,490,000 | 12/09/2021 |
| 1052426 | | MIAMI GARDENS | FL | | 10/21/2021 | 3.500 | 11,800,000 | | | | | | 18,261,905 | 09/15/2021 |
| 1052249 | | NAPLES | FL | | 06/29/2016 | 4.270 | 5,711,181 | | | | | | 11,328,571 | 06/22/2016 |
| 1052301 | | OCALA | FL | | 10/23/2017 | 3.520 | 6,930,000 | | | | | | 14,500,000 | 08/30/2017 |
| 1052255 | | ORLANDO | FL | | 08/25/2016 | 3.410 | 25,839,209 | | | | | | 41,705,296 | 07/21/2016 |
| 1052446 | | ORLANDO | FL | | 05/05/2022 | 4.350 | 65,000,000 | | | | | | 100,413,793 | 03/08/2022 |
| 1052306 | | PALM HARBOR | FL | | 10/23/2017 | 3.520 | 6,360,000 | | | | | | 13,500,000 | 08/31/2017 |
| 1052393 | | PENSACOLA | FL | | 08/30/2021 | 3.750 | 7,001,719 | | | | | | 11,800,000 | 11/14/2020 |
| 1052333 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 3,800,000 | | | | | | 7,916,667 | 06/20/2018 |
| 1052334 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 4,200,000 | | | | | | 8,750,000 | 06/20/2018 |
| 1052335 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 4,700,000 | | | | | | 9,791,666 | 06/20/2018 |
| 1052336 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 3,100,000 | | | | | | 6,458,333 | 05/15/2018 |
| 1052337 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 10,300,000 | | | | | | 21,458,333 | 06/20/2018 |
| 1052338 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 4,300,000 | | | | | | 8,958,334 | 06/20/2018 |
| 1052339 | | PONTE VEDRA BEACH | FL | | 08/08/2018 | 3.970 | 600,000 | | | | | | 1,250,000 | 06/20/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1052213 | | PORT ST LUCIE | FL | | 06/25/2015 | 3.450 | 17,335,253 | | | | | | 31,455,193 | 06/11/2015 |
| 1052461 | | SANFORD | FL | | 12/30/2022 | 4.700 | 66,000,000 | | | | | | 118,000,000 | 07/29/2022 |
| 1052406 | | STUART | FL | | 08/30/2021 | 3.750 | 6,035,965 | | | | | | 10,400,000 | 10/27/2020 |
| 1052408 | | STUART | FL | | 08/30/2021 | 3.750 | 17,109,014 | | | | | | 28,000,000 | 10/27/2020 |
| 1052423 | | TALLAHASSEE | FL | | 09/20/2021 | 3.500 | 68,000,000 | | | | | | 97,342,466 | 07/26/2021 |
| 1052270 | | WINTER SPRINGS | FL | | 02/07/2017 | 3.810 | 12,525,000 | | | | | | 24,555,000 | 12/31/2016 |
| 1052252 | | DECATUR | GA | | 08/11/2016 | 3.600 | 21,962,681 | | | | | | 41,646,428 | 03/15/2016 |
| 1052268 | | DUNWOODY | GA | | 02/07/2017 | 3.810 | 10,350,000 | | | | | | 20,647,500 | 12/31/2016 |
| 1052305 | | ELLENWOOD | GA | | 10/23/2017 | 3.520 | 6,430,000 | | | | | | 12,350,000 | 09/01/2017 |
| 1052405 | | FLOWERY BRANCH | GA | | 08/30/2021 | 3.750 | 8,691,789 | | | | | | 15,775,000 | 10/25/2020 |
| 1052277 | | LAWRENCEVILLE | GA | | 06/28/2017 | 3.680 | 28,000,000 | | | | | | 77,000,000 | 05/23/2017 |
| 1052281 | | LITHIA SPRINGS | GA | | 08/22/2017 | 3.400 | 10,860,000 | | | | | | 22,200,000 | 06/14/2017 |
| 1052402 | | LOCUST GROVE | GA | | 08/30/2021 | 3.750 | 7,243,157 | | | | | | 11,600,000 | 10/30/2020 |
| 1052394 | | MILTON | GA | | 08/30/2021 | 3.750 | 8,933,228 | | | | | | 14,300,000 | 11/30/2020 |
| 1052427 | | SAVANNAH | GA | | 10/28/2021 | 3.300 | 64,000,000 | | | | | | 99,895,652 | 09/10/2021 |
| 1052458 | | SAVANNAH | GA | | 12/30/2022 | 4.900 | 105,000,000 | | | | | | 161,700,000 | 07/28/2022 |
| 1052469 | | MERIDIAN | ID | | 12/30/2022 | 6.530 | 7,700,000 | | | | | | 10,910,000 | 10/31/2022 |
| 1052403 | | LAKE ZURICH | IL | | 08/30/2021 | 3.750 | 10,140,420 | | | | | | 16,100,000 | 11/12/2020 |
| 1052285 | | MOUNT PROSPECT | IL | | 09/07/2017 | 3.470 | 9,719,105 | | | | | | 17,775,000 | 05/24/2017 |
| 1052378 | | NAPERVILLE | IL | | 01/16/2020 | 3.520 | 25,380,000 | | | | | | 52,500,000 | 11/08/2019 |
| 1052477 | | GREENWOOD | IN | | 12/30/2022 | 5.800 | 20,451,000 | | | | | | 41,000,000 | 11/10/2022 |
| 1052298 | | NOBLESVILLE | IN | | 10/23/2017 | 3.520 | 13,480,000 | | | | | | 28,400,000 | 09/06/2017 |
| 1052215 | | BOSTON | MA | | 07/09/2015 | 3.800 | 18,840,323 | | | | | | 29,988,664 | 05/04/2015 |
| 1052224 | | BOSTON | MA | | 11/05/2015 | 3.620 | 27,720,084 | | | | | | 66,560,000 | 10/01/2015 |
| 1052261 | | BRIGHTON | MA | | 12/13/2016 | 3.750 | 4,965,904 | | | | | | 11,666,814 | 10/19/2016 |
| 1052206 | | BROOKLINE | MA | | 05/01/2015 | 3.700 | 6,725,277 | | | | | | 15,507,692 | 03/09/2015 |
| 1052340 | | REVERE | MA | | 09/20/2018 | 4.040 | 40,800,000 | | | | | | 77,350,000 | 08/21/2018 |
| 1052413 | | REVERE | MA | | 05/05/2021 | 3.490 | 13,600,000 | | | | | | 22,666,667 | 03/25/2021 |
| 1052366 | | WESTBOROUGH | MA | | 07/31/2019 | 3.750 | 44,000,000 | | | | | | 77,000,000 | 06/25/2019 |
| 1052374 | | BETHESDA | MD | | 12/18/2019 | 4.900 | 70,000,000 | | | | | | 128,500,000 | 07/31/2019 |
| 1052428 | | BETHESDA | MD | | 11/17/2021 | 3.350 | 45,300,000 | | | | | | 75,830,219 | 09/30/2021 |
| 1052364 | | BOWIE | MD | | 05/28/2019 | 3.990 | 35,008,504 | | | | | | 57,600,000 | 05/13/2019 |
| 1052186 | | FREDERICK | MD | | 03/31/2014 | 4.440 | 15,798,750 | | | | | | 27,470,833 | 02/23/2014 |
| 1052307 | | LA PLATA | MD | | 10/23/2017 | 3.520 | 17,860,000 | | | | | | 36,000,000 | 07/10/2017 |
| 1052449 | | LANSING | MI | | 08/01/2022 | 4.520 | 60,250,000 | | | | | | 98,000,000 | 05/26/2022 |
| 1052188 | | MINNEAPOLIS | MN | | 05/27/2014 | 4.580 | 5,492,366 | | | | | | 9,530,000 | 12/10/2013 |
| 1052331 | | ROSEVILLE | MN | | 07/11/2018 | 4.280 | 16,000,000 | | | | | | 29,390,000 | 06/26/2018 |
| 1052379 | | SAVAGE | MN | | 01/16/2020 | 3.520 | 9,000,000 | | | | | | 16,800,000 | 11/18/2019 |
| 1052368 | | CHARLOTTE | NC | | 08/28/2019 | 3.670 | 61,525,153 | | | | | | 96,700,000 | 07/24/2019 |
| 1052354 | | CLAREMONT | NC | | 12/21/2018 | 4.340 | 83,235,000 | | | | | | 157,350,000 | 11/18/2018 |
| 1052397 | | CLAYTON | NC | | 08/30/2021 | 3.750 | 4,345,894 | | | | | | 7,100,000 | 11/10/2020 |
| 1052398 | | FUQUAY-VARINA | NC | | 08/30/2021 | 3.750 | 8,208,912 | | | | | | 14,500,000 | 11/10/2020 |
| 1052480 | | GREENSBORO | NC | | 12/15/2022 | 5.750 | 52,860,606 | | | | | | 111,321,212 | 12/05/2022 |
| 1052411 | | RALEIGH | NC | | 04/07/2021 | 4.250 | 12,162,146 | | | | | | 21,000,000 | 03/29/2021 |
| 1052391 | | SALISBURY | NC | | 08/30/2021 | 3.750 | 5,311,649 | | | | | | 9,750,000 | 12/01/2020 |
| 1052283 | | BURLINGTON | NJ | | 09/07/2017 | 3.470 | 47,847,904 | | | | | | 82,593,104 | 05/18/2017 |
| 1052463 | | ENGLEWOOD | NJ | | 10/31/2022 | 5.510 | 52,000,000 | | | | | | 91,339,130 | 10/14/2022 |
| 1052445 | | FLEMINGTON | NJ | | 06/07/2022 | 3.940 | 50,991,466 | | | | | | 85,600,000 | 05/20/2022 |
| 1052448 | | HACKENSACK | NJ | | 05/25/2022 | 4.610 | 30,750,000 | | | | | | 47,307,692 | 04/26/2022 |
| 1051971 | | LAWRENCEVILLE | NJ | | 06/27/2005 | 5.820 | 30,282,803 | | | | | | 100,500,000 | 05/01/2005 |
| 1052191 | | MOUNT LAUREL | NJ | | 06/30/2014 | 4.300 | 10,635,944 | | | | | | 22,200,000 | 04/08/2014 |
| 1052345 | | PISCATAWAY | NJ | | 10/18/2018 | 3.990 | 99,999,999 | | | | | | 171,538,459 | 08/22/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1052257 | | RIVERDALE | NJ | | 10/31/2016 | 3.200 | 27,386,736 | | | | | | 51,418,182 | 09/08/2016 |
| 1052302 | | SANTA FE | NM | | 10/23/2017 | 3.520 | 11,560,000 | | | | | | 23,700,000 | 10/07/2017 |
| 1051987 | | LAS VEGAS | NV | | 10/31/2005 | 5.580 | 3,369,931 | | | | | | 23,800,000 | 08/31/2005 |
| 1052424 | | LAS VEGAS | NV | | 08/01/2022 | 3.400 | 58,900,000 | | | | | | 88,400,000 | 09/16/2021 |
| 1052425 | | LAS VEGAS | NV | | 08/01/2022 | 3.400 | 59,800,000 | | | | | | 93,000,000 | 09/16/2021 |
| 1052167 | | NEW YORK | NY | | 07/22/2013 | 3.650 | 2,000,000 | | | | | | 49,228,572 | 05/28/2013 |
| 1052185 | | NEW YORK | NY | | 03/21/2014 | 4.670 | 11,086,497 | | | | | | 26,863,014 | 09/10/2013 |
| 1052250 | | NEW YORK | NY | | 07/06/2016 | 4.410 | 49,500,001 | | | | | | 86,466,057 | 05/24/2016 |
| 1052330 | | NEW YORK | NY | | 06/19/2018 | 4.080 | 4,588,315 | | | | | | 35,000,000 | 06/13/2018 |
| 1052357 | | NEW YORK | NY | | 02/28/2019 | 4.840 | 5,000,000 | | | | | | 23,750,000 | 02/13/2019 |
| 1052363 | | NEW YORK | NY | | 12/31/2021 | 4.080 | 87,631,249 | | | | | | 178,363,636 | 04/29/2019 |
| 1052387 | | NEW YORK | NY | | 08/01/2022 | 3.200 | 12,600,000 | | | | | | 59,000,000 | 03/16/2020 |
| 1052248 | | STATEN ISLAND | NY | | 06/06/2016 | 3.840 | 6,612,136 | | | | | | 17,476,923 | 04/28/2016 |
| 1052304 | | FAIRLAWN | OH | | 10/23/2017 | 3.520 | 20,000,000 | | | | | | 47,400,000 | 09/01/2017 |
| 1052400 | | LANCASTER | OH | | 08/30/2021 | 3.750 | 8,933,228 | | | | | | 14,700,000 | 11/12/2020 |
| 1052476 | | CLACKAMAS | OR | | 12/30/2022 | 5.800 | 22,772,000 | | | | | | 48,700,000 | 11/02/2022 |
| 1052296 | | CORVALLIS | OR | | 10/23/2017 | 3.520 | 15,410,000 | | | | | | 31,500,000 | 09/11/2017 |
| 1052220 | | PORTLAND | OR | | 10/13/2015 | 3.830 | 14,539,374 | | | | | | 26,272,727 | 09/21/2015 |
| 1052247 | | PORTLAND | OR | | 05/16/2016 | 3.900 | 32,693,906 | | | | | | 59,937,500 | 02/26/2016 |
| 1052407 | | ALLENTOWN | PA | | 08/30/2021 | 3.750 | 10,864,736 | | | | | | 19,375,000 | 11/20/2020 |
| 1052367 | | ARDMORE | PA | | 08/21/2019 | 3.500 | 24,967,053 | | | | | | 56,052,885 | 06/17/2019 |
| 1052412 | | HARRISBURG | PA | | 05/05/2021 | 3.490 | 27,699,998 | | | | | | 45,140,738 | 04/22/2021 |
| 1052404 | | IRWIN | PA | | 08/30/2021 | 3.750 | 12,313,368 | | | | | | 19,500,000 | 11/13/2020 |
| 1052479 | | MECHANICSBURG | PA | | 12/15/2022 | 5.750 | 59,139,394 | | | | | | 49,042,424 | 11/01/2022 |
| 1052386 | | NEWTOWN SQUARE | PA | | 04/02/2020 | 3.400 | 16,000,000 | | | | | | 32,960,000 | 02/26/2020 |
| 1052216 | | PHILADELPHIA | PA | | 08/25/2015 | 3.650 | 21,370,000 | | | | | | 46,273,303 | 07/30/2015 |
| 1052416 | | PHILADELPHIA | PA | | 05/05/2021 | 3.490 | 13,600,000 | | | | | | 20,661,538 | 04/22/2021 |
| 1052193 | | SPRINGFIELD | PA | | 10/02/2014 | 4.000 | 44,272,046 | | | | | | 97,775,862 | 06/04/2014 |
| 1052415 | | TREXLERTOWN | PA | | 05/05/2021 | 3.490 | 34,099,998 | | | | | | 55,542,379 | 03/15/2021 |
| 1052362 | | WEST NORRITON | PA | | 04/11/2019 | 3.940 | 31,360,000 | | | | | | 58,217,822 | 04/10/2019 |
| 0028292 | | ANDERSON | SC | | 09/28/2006 | 6.650 | 1,329,329 | | | | | | 6,255,000 | 08/25/2006 |
| 1052460 | | CHARLESTON | SC | | 12/30/2022 | 4.700 | 64,000,000 | | | | | | 108,100,000 | 08/29/2022 |
| 1052303 | | COLUMBIA | SC | | 10/23/2017 | 3.520 | 6,750,000 | | | | | | 15,300,000 | 09/03/2017 |
| 1052396 | | GREER | SC | | 08/30/2021 | 3.750 | 5,070,210 | | | | | | 8,050,000 | 11/23/2020 |
| 1052401 | | LITTLE RIVER | SC | | 08/30/2021 | 3.750 | 6,518,842 | | | | | | 11,200,000 | 11/10/2020 |
| 1052392 | | NORTH MYRTLE BEACH | SC | | 08/30/2021 | 3.750 | 8,208,912 | | | | | | 14,500,000 | 11/14/2020 |
| 1052409 | | FRANKLIN | TN | | 08/30/2021 | 3.750 | 6,760,280 | | | | | | 11,800,000 | 11/27/2020 |
| 1052236 | | HERMITAGE | TN | | 03/30/2016 | 3.740 | 26,600,000 | | | | | | 43,603,797 | 03/07/2016 |
| 1052471 | | LA VERGNE | TN | | 12/30/2022 | 5.800 | 4,850,000 | | | | | | 17,000,000 | 11/10/2022 |
| 1052266 | | ALLEN | TX | | 02/07/2017 | 3.810 | 7,650,000 | | | | | | 15,525,000 | 12/31/2016 |
| 1052452 | | BAYTOWN | TX | | 06/08/2022 | 4.150 | 4,800,000 | | | | | | 10,054,054 | 05/11/2022 |
| 1052453 | | BAYTOWN | TX | | 06/08/2022 | 4.150 | 21,900,472 | | | | | | 72,650,000 | 05/11/2022 |
| 1052454 | | BAYTOWN | TX | | 06/08/2022 | 4.150 | 1,020 | | | | | | 29,050,000 | 05/11/2022 |
| 1052227 | | CEDAR PARK | TX | | 11/23/2015 | 3.580 | 20,750,000 | | | | | | 41,500,000 | 10/21/2015 |
| 1052376 | | CONROE | TX | | 12/23/2019 | 3.250 | 50,000,000 | | | | | | 124,750,000 | 12/11/2019 |
| 1052467 | | DALLAS | TX | | 12/30/2022 | 6.530 | 36,400,000 | | | | | | 61,841,450 | 12/31/2021 |
| 1052466 | | EL PASO | TX | | 12/30/2022 | 6.530 | 19,500,000 | | | | | | 32,720,000 | 10/31/2022 |
| 1052474 | | GRAND PRAIRIE | TX | | 12/30/2022 | 5.800 | 56,010,000 | | | | | | 148,100,000 | 11/04/2022 |
| 1052211 | | HOUSTON | TX | | 05/29/2015 | 3.760 | 4,672,258 | | | | | | 8,100,000 | 04/16/2015 |
| 1052271 | | HOUSTON | TX | | 02/15/2017 | 3.250 | 38,000,000 | | | | | | 91,906,977 | 11/02/2016 |
| 1052310 | | HOUSTON | TX | | 10/31/2017 | 3.610 | 12,825,000 | | | | | | 45,450,000 | 07/27/2017 |
| 1052318 | | HOUSTON | TX | | 01/31/2018 | 3.560 | 51,000,000 | | | | | | 113,201,785 | 12/29/2017 |

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 1052344 | | HOUSTON | TX | | 10/16/2018 | 4.040 | 32,000,000 | | | | | | 81,600,000 | 10/01/2018 |
| 1052417 | | HOUSTON | TX | | 05/05/2021 | 3.400 | 37,000,000 | | | | | | 69,066,667 | 04/27/2021 |
| 1052418 | | HOUSTON | TX | | 08/01/2022 | 3.330 | 23,000,000 | | | | | | 36,500,000 | 05/07/2021 |
| 1052456 | | HOUSTON | TX | | 08/26/2022 | 5.020 | 36,321,055 | | | | | | 149,600,000 | 06/03/2022 |
| 1052470 | | HOUSTON | TX | | 12/29/2022 | 5.990 | 72,000,000 | | | | | | 127,200,000 | 11/16/2022 |
| 1052472 | | HOUSTON | TX | | 12/30/2022 | 5.800 | 32,642,000 | | | | | | 73,100,000 | 11/08/2022 |
| 1052447 | | LEWISVILLE | TX | | 08/01/2022 | 4.330 | 40,500,000 | | | | | | 79,200,000 | 05/13/2022 |
| 1052390 | | PASADENA | TX | | 08/30/2021 | 3.750 | 11,404,900 | | | | | | 19,000,000 | 12/28/2020 |
| 1052473 | | PASADENA | TX | | 12/30/2022 | 5.800 | 76,069,000 | | | | | | 150,900,000 | 11/08/2022 |
| 1052375 | | PLANO | TX | | 12/19/2019 | 3.280 | 33,600,000 | | | | | | 67,664,000 | 11/25/2019 |
| 1052258 | | SAN ANTONIO | TX | | 11/01/2016 | 3.400 | 25,200,000 | | | | | | 51,109,272 | 09/30/2016 |
| 1052355 | | SAN ANTONIO | TX | | 01/16/2019 | 4.750 | 1,250,000 | | | | | | 1,828,000 | 01/01/2019 |
| 1052419 | | SPRING | TX | | 05/25/2021 | 3.700 | 29,650,000 | | | | | | 50,743,002 | 04/18/2021 |
| 1052286 | | STAFFPORD | TX | | 09/07/2017 | 3.470 | 6,728,611 | | | | | | 11,550,000 | 05/16/2017 |
| 1052265 | | THE WOODLANDS | TX | | 02/07/2017 | 3.810 | 21,000,000 | | | | | | 44,398,846 | 12/31/2016 |
| 1052365 | | THE WOODLANDS | TX | | 07/11/2019 | 3.900 | 19,250,000 | | | | | | 35,597,561 | 05/06/2019 |
| 1052429 | | THE WOODLANDS | TX | | 11/18/2021 | 3.550 | 65,000,000 | | | | | | 104,000,000 | 10/21/2021 |
| 1052451 | | GRANTSVILLE | UT | | 08/17/2022 | 4.750 | 21,000,000 | | | | | | 52,325,000 | 06/14/2022 |
| 1052468 | | OREM | UT | | 12/30/2022 | 6.530 | 26,500,000 | | | | | | 38,390,000 | 10/31/2022 |
| 1052371 | | ALEXANDRIA | VA | | 11/06/2019 | 4.250 | 11,320,051 | | | | | | 29,925,000 | 04/16/2019 |
| 1052176 | | ARLINGTON | VA | | 11/21/2013 | 4.050 | 25,920,329 | | | | | | 47,200,000 | 07/01/2013 |
| 1052399 | | CHESAPEAKE | VA | | 08/30/2021 | 3.750 | 9,174,666 | | | | | | 13,800,000 | 08/13/2020 |
| 1052280 | | RESTON | VA | | 07/26/2017 | 4.280 | 11,171,452 | | | | | | 18,450,000 | 05/24/2017 |
| 1052308 | | VIRGINIA BEACH | VA | | 10/23/2017 | 3.520 | 11,650,000 | | | | | | 23,200,000 | 09/06/2017 |
| 1052234 | | BELLEVUE | WA | | 12/22/2015 | 4.260 | 12,293,758 | | | | | | 25,650,000 | 09/29/2015 |
| 1052351 | | BELLEVUE | WA | | 12/18/2018 | 4.340 | 16,000,000 | | | | | | 32,000,000 | 11/09/2018 |
| 1052284 | | KENT | WA | | 09/07/2017 | 3.470 | 8,971,482 | | | | | | 18,525,000 | 05/12/2017 |
| 1052350 | | KIRKLAND | WA | | 12/20/2018 | 4.340 | 59,000,000 | | | | | | 118,855,072 | 11/16/2018 |
| 1051814 | | SEATTLE | WA | | 10/12/1999 | 7.870 | 1,608,260 | | | | | | 20,300,000 | 06/29/2011 |
| 1052218 | | SEATTLE | WA | | 09/08/2015 | 3.800 | 19,432,069 | | | | | | 47,316,832 | 07/17/2015 |
| 1052238 | | MADISON | WI | | 04/11/2016 | 3.610 | 34,277,325 | | | | | | 76,860,000 | 11/30/2015 |
| 1052420 | | WAUNAKEE | WI | | 07/28/2021 | 3.500 | 9,658,255 | | | | | | 15,960,000 | 07/21/2021 |
| 1052395 | | CHARLES TOWN | WV | | 08/30/2021 | 3.750 | 12,313,368 | | | | | | 21,150,000 | 11/10/2020 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 5,993,792,375 | | | | | | 12,286,614,666 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 5,993,792,375 | | | | | | 12,286,614,666 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | | | | | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 5,993,792,375 | | | | | | 12,286,614,666 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 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 |
| 1052464 | BUCKEYE | AZ | | 11/22/2022 | 6.530 | 48,000,000 | | 76,730,000 |
| 1052369 | REDONDO BEACH | CA | | 10/01/2019 | 5.000 | | 15,643,452 | 133,500,000 |
| 1052360 | SAN JOSE | CA | | 08/01/2022 | 5.150 | 5,566,616 | | 62,400,000 |
| 1052444 | STANTON | CA | | 06/13/2022 | 4.500 | 12,100,000 | 260,939 | 175,900,000 |
| 1052465 | AURORA | CO | | 11/22/2022 | 6.530 | 19,400,000 | | 29,190,000 |
| 1052478 | AURORA/DENVER | CO | | 12/21/2022 | 5.800 | 12,206,000 | | 27,100,000 |
| 1052382 | BOULDER | CO | | 02/28/2020 | 3.950 | | 2,550,303 | 35,300,000 |
| 1052383 | BOULDER | CO | | 02/28/2020 | 3.950 | | 1,270,447 | 27,500,000 |
| 1052438 | BOULDER | CO | | 12/30/2021 | 4.162 | | 15,209,290 | 73,700,000 |
| 1052439 | BOULDER | CO | | 12/30/2021 | 4.414 | | 42 | 60,100,000 |
| 1052459 | NORWALK | CT | | 10/04/2022 | 4.950 | 82,000,000 | | 127,100,000 |
| 1052421 | WASHINGTON | DC | | 07/29/2021 | 4.500 | | 25,386,282 | 87,800,000 |
| 1052462 | COCONUT CREEK | FL | | 10/11/2022 | 5.100 | 84,200,000 | | 140,333,333 |
| 1052440 | DAVIE | FL | | 01/10/2022 | 3.470 | 62,000,000 | | 96,701,493 |
| 1052441 | DELRAY BEACH | FL | | 02/01/2022 | 3.500 | 27,500,000 | | 40,615,385 |
| 1052457 | JACKSONVILLE | FL | | 08/24/2022 | 4.880 | 34,000,000 | | 62,645,000 |
| 1052442 | JUPITER | FL | | 03/10/2022 | 3.550 | 11,750,000 | | 18,168,657 |
| 1052446 | ORLANDO | FL | | 05/05/2022 | 4.350 | 65,000,000 | | 100,413,793 |
| 1052461 | SANFORD | FL | | 10/19/2022 | 4.700 | 66,000,000 | | 118,000,000 |
| 1052458 | SAVANNAH | GA | | 10/13/2022 | 4.900 | 105,000,000 | | 161,700,000 |
| 1052469 | MERIDIAN | ID | | 11/22/2022 | 6.530 | 7,700,000 | | 10,910,000 |
| 1052477 | GREENWOOD | IN | | 12/21/2022 | 5.800 | 20,451,000 | | 41,000,000 |
| 1052374 | BETHESDA | MD | | 12/18/2019 | 4.900 | | 11,156,267 | 128,500,000 |
| 1052449 | LANSING | MI | | 06/02/2022 | 4.520 | 60,250,000 | | 98,000,000 |
| 1052480 | GREENSBORO | NC | | 12/15/2022 | 5.750 | 52,860,606 | | 111,321,212 |
| 1052463 | ENGLEWOOD | NJ | | 10/31/2022 | 5.510 | 52,000,000 | | 91,339,130 |
| 1052445 | FLEMINGTON | NJ | | 06/07/2022 | 3.940 | 51,500,000 | | 85,600,000 |
| 1052448 | HACKENSACK | NJ | | 05/25/2022 | 4.610 | 30,750,000 | | 47,307,692 |
| 1052476 | CLACKAMAS | OR | | 12/21/2022 | 5.800 | 22,772,000 | | 48,700,000 |
| 1052479 | MECHANICSBURG | PA | | 12/15/2022 | 5.750 | 59,139,394 | | 49,042,424 |
| 1052460 | CHARLESTON | SC | | 10/19/2022 | 4.700 | 64,000,000 | | 108,100,000 |
| 1052471 | LA VERGNE | TN | | 12/21/2022 | 5.800 | 4,850,000 | | 17,000,000 |
| 1052349 | AUSTIN | TX | | 08/01/2022 | 5.000 | 978,710 | | 61,700,000 |
| 1052452 | BAYTOWN | TX | | 06/08/2022 | 4.150 | 4,800,000 | | 10,054,054 |
| 1052453 | BAYTOWN | TX | | 06/08/2022 | 4.150 | 17,195,000 | 4,705,472 | 72,650,000 |
| 1052454 | BAYTOWN | TX | | 06/08/2022 | 4.150 | 1,000 | 20 | 29,050,000 |
| 1052467 | DALLAS | TX | | 11/22/2022 | 6.530 | 36,400,000 | | 61,841,450 |
| 1052466 | EL PASO | TX | | 11/22/2022 | 6.530 | 19,500,000 | | 32,720,000 |
| 1052474 | GRAND PRAIRIE | TX | | 12/21/2022 | 5.800 | 56,010,000 | | 148,100,000 |
| 1052456 | HOUSTON | TX | | 08/26/2022 | 5.020 | 1,000 | 36,320,055 | 149,600,000 |
| 1052470 | HOUSTON | TX | | 12/29/2022 | 5.990 | 72,000,000 | | 127,200,000 |
| 1052472 | HOUSTON | TX | | 12/21/2022 | 5.800 | 32,642,000 | | 73,100,000 |
| 1052447 | LEWISVILLE | TX | | 05/23/2022 | 4.330 | 40,500,000 | | 79,200,000 |
| 1052473 | PASADENA | TX | | 12/21/2022 | 5.800 | 76,069,000 | | 150,900,000 |
| 1052451 | GRANTSVILLE | UT | | 08/17/2022 | 4.750 | 21,000,000 | | 52,325,000 |
| 1052468 | OREM | UT | | 11/22/2022 | 6.530 | 26,500,000 | | 38,390,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 1,464,592,326 | 112,502,568 | 3,578,548,623 |
| 0899999. Total Mortgages in good standing | | | | | | 1,464,592,326 | 112,502,568 | 3,578,548,623 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 1,464,592,326 | 112,502,568 | 3,578,548,623 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1052200 | BURBANK | CA | | 12/22/2014 | 06/08/2022 | 5,378,271 | | | | | | | 5,378,271 | 5,378,271 | | | |
| 1052178 | LOS ANGELES | CA | | 12/17/2013 | 09/15/2022 | 6,692,176 | | | | | | | 6,692,176 | 6,692,176 | | | |
| 1052229 | OCEANSIDE | CA | | 11/30/2015 | 10/04/2022 | 56,000,001 | | | | | | | 56,000,001 | 56,000,001 | | | |
| 1051889 | ORANGE | CA | | 11/01/2002 | 10/04/2022 | 830,088 | | | | | | | 830,088 | 830,088 | | | |
| 1052160 | SAN DIEGO | CA | | 10/23/2012 | 11/01/2022 | 40,397,948 | | | | | | | 40,397,949 | 40,397,949 | | | |
| 1052217 | NEWTOWN | CT | | 09/01/2015 | 04/21/2022 | 16,242,162 | | | | | | | 16,242,162 | 16,242,162 | | | |
| 1052312 | NORWALK | CT | | 12/04/2017 | 10/04/2022 | 57,750,000 | | | | | | | 57,750,000 | 57,750,000 | | | |
| 1052332 | MIAMI | FL | | 08/02/2018 | 07/26/2022 | 75,000,000 | | | | | | | 75,000,000 | 75,000,000 | | | |
| 1052341 | ATLANTA | GA | | 09/27/2018 | 04/27/2022 | 32,917,100 | | | | | | | 32,917,100 | 32,917,100 | | | |
| 1052342 | SUWANEE | GA | | 09/27/2018 | 04/27/2022 | 29,215,050 | | | | | | | 29,215,050 | 29,215,050 | | | |
| 1052204 | BOSTON | MA | | 04/30/2015 | 03/10/2022 | 5,827,569 | | | | | | | 5,827,569 | 5,827,569 | | | |
| 1052205 | BOSTON | MA | | 04/30/2015 | 03/10/2022 | 11,439,302 | | | | | | | 11,439,302 | 11,439,302 | | | |
| 1052208 | BOSTON | MA | | 05/21/2015 | 03/10/2022 | 4,629,281 | | | | | | | 4,629,281 | 4,629,281 | | | |
| 1052209 | BOSTON | MA | | 05/21/2015 | 03/10/2022 | 8,090,427 | | | | | | | 8,090,426 | 8,090,426 | | | |
| 1052273 | SWAMPSCOTT | MA | | 03/09/2017 | 05/26/2022 | 40,100,000 | | | | | | | 40,100,000 | 40,100,000 | | | |
| 1052230 | WATERTOWN | MA | | 12/07/2015 | 12/23/2022 | 35,000,000 | | | | | | | 35,000,000 | 35,000,000 | | | |
| 1052274 | CAMP SRRINGS | MD | | 03/23/2017 | 02/09/2022 | 72,000,000 | | | | | | | 72,000,000 | 72,000,000 | | | |
| 1052148 | ROCKVILLE | MD | | 05/03/2012 | 06/01/2022 | 16,113,114 | | | | | | | 16,113,114 | 16,113,114 | | | |
| 1052352 | WOODBURY | MN | | 12/18/2018 | 05/20/2022 | 38,900,000 | | | | | | | 38,900,000 | 38,900,000 | | | |
| 1052289 | OXFORD | MS | | 09/28/2017 | 10/07/2022 | 11,625,000 | | | | | | | 11,625,000 | 11,625,000 | | | |
| 1052361 | CHARLOTTE | NC | | 03/21/2019 | 05/11/2022 | 25,000,000 | | | | | | | 25,000,000 | 25,000,000 | | | |
| 1052346 | NEW YORK | NY | | 10/18/2018 | 03/30/2022 | 11,000,000 | | | | | | | 11,000,000 | 11,000,000 | | | |
| 1052149 | PLAINVIEW | NY | | 05/07/2012 | 05/24/2022 | 6,000,000 | | | | | | | 6,000,000 | 6,000,000 | | | |
| 1052022 | HANOVER | PA | | 07/06/2006 | 10/26/2022 | 7,015,845 | | | | | | | 7,015,845 | 7,015,845 | | | |
| 1052239 | NASHVILLE | TN | | 04/14/2016 | 08/17/2022 | 21,334,795 | | | | | | | 21,334,794 | 21,334,794 | | | |
| 1052240 | NASHVILLE | TN | | 04/14/2016 | 08/17/2022 | 6,130,594 | | | | | | | 6,130,594 | 6,130,594 | | | |
| 1052329 | AUSTIN | TX | | 06/15/2018 | 09/02/2022 | 25,550,000 | | | | | | | 25,550,000 | 25,550,000 | | | |
| 1052349 | AUSTIN | TX | | 08/01/2022 | 11/21/2022 | 34,021,290 | | | | | | | 35,000,000 | 35,000,000 | | | |
| 1052328 | CAROLLTON | TX | | 04/17/2018 | 10/06/2022 | 6,000,000 | | | | | | | 6,000,000 | 6,000,000 | | | |
| 1052324 | DALLAS | TX | | 04/17/2018 | 10/06/2022 | 15,700,000 | | | | | | | 15,700,000 | 15,700,000 | | | |
| 1052325 | DALLAS | TX | | 04/17/2018 | 10/06/2022 | 17,900,000 | | | | | | | 17,900,000 | 17,900,000 | | | |
| 1052212 | HOUSTON | TX | | 06/10/2015 | 12/27/2022 | 6,120,203 | | | | | | | 6,120,202 | 6,120,202 | | | |
| 1052317 | HOUSTON | TX | | 01/31/2018 | 12/27/2022 | 11,100,000 | | | | | | | 11,100,000 | 11,100,000 | | | |
| 1052322 | HOUSTON | TX | | 04/17/2018 | 10/06/2022 | 13,350,000 | | | | | | | 13,350,000 | 13,350,000 | | | |
| 1052326 | HOUSTON | TX | | 04/17/2018 | 10/06/2022 | 27,450,000 | | | | | | | 27,450,000 | 27,450,000 | | | |
| 1052323 | SAN ANTONIO | TX | | 04/17/2018 | 10/06/2022 | 21,600,000 | | | | | | | 21,600,000 | 21,600,000 | | | |
| 1052327 | SAN ANTONIO | TX | | 04/17/2018 | 10/06/2022 | 3,000,000 | | | | | | | 3,000,000 | 3,000,000 | | | |
| 1052152 | ALEXANDRIA | VA | | 06/26/2012 | 06/30/2022 | 8,588,773 | | | | | | | 8,588,773 | 8,588,773 | | | |
| 1052359 | RESTON | VA | | 03/15/2019 | 11/01/2022 | 39,000,000 | | | | | | | 39,000,000 | 39,000,000 | | | |
| 28301 | RICHMOND | VA | | 04/10/2007 | 05/18/2022 | 157,373 | | | | | | | 157,374 | 157,374 | | | |
| 28302 | ROANOKE | VA | | 04/18/2007 | 06/01/2022 | 71,055 | | | | | | | 71,056 | 71,056 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 870,237,417 | | | | | | | 871,216,127 | 871,216,127 | | | |
| 1052288 | TUSCALOOSA | AL | | 09/28/2017 | | 24,750,000 | | | | | | | 72,590 | 72,590 | | | |
| 1052372 | BUENA PARK | CA | | 12/17/2019 | | 25,000,000 | | | | | | | 431,712 | 431,712 | | | |
| 1051985 | CAPITOLA | CA | | 10/24/2005 | | 5,676,135 | | | | | | | 275,501 | 275,501 | | | |
| 1052231 | CARLSBAD | CA | | 12/10/2015 | | 25,584,381 | | | | | | | 657,984 | 657,984 | | | |
| 1052253 | CONCORD | CA | | 08/15/2016 | | 17,273,440 | | | | | | | 344,693 | 344,693 | | | |
| 1052225 | CULVER CITY | CA | | 11/17/2015 | | 15,705,508 | | | | | | | 355,423 | 355,423 | | | |
| 1052226 | CULVER CITY | CA | | 11/17/2015 | | 376,180 | | | | | | | 8,513 | 8,513 | | | |
| 1052279 | CULVER CITY | CA | | 07/26/2017 | | 7,020,847 | | | | | | | 140,276 | 140,276 | | | |
| 1052198 | IRVINE | CA | | 12/01/2014 | | 41,544,754 | | | | | | | 1,153,117 | 1,153,117 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1052203 | IRVINE | CA | | 03/23/2015 | | 36,260,679 | | | | | | | 991,249 | 991,249 | | | |
| 1052246 | LAKEWOOD | CA | | 05/05/2016 | | 13,829,529 | | | | | | | 344,058 | 344,058 | | | |
| 1052228 | LOS ANGELES | CA | | 11/30/2015 | | 36,345,154 | | | | | | | 1,280,299 | 1,280,299 | | | |
| 1052290 | LOS ANGELES | CA | | 09/29/2017 | | 7,365,173 | | | | | | | 136,923 | 136,923 | | | |
| 1052291 | LOS ANGELES | CA | | 09/29/2017 | | 7,102,697 | | | | | | | 136,612 | 136,612 | | | |
| 1052292 | LOS ANGELES | CA | | 09/29/2017 | | 5,720,159 | | | | | | | 106,341 | 106,341 | | | |
| 1052293 | LOS ANGELES | CA | | 09/29/2017 | | 5,532,627 | | | | | | | 106,413 | 106,413 | | | |
| 1052294 | LOS ANGELES | CA | | 09/29/2017 | | 3,551,733 | | | | | | | 66,029 | 66,029 | | | |
| 1052295 | LOS ANGELES | CA | | 09/29/2017 | | 9,457,802 | | | | | | | 181,909 | 181,909 | | | |
| 1052287 | MALIBU | CA | | 09/18/2017 | | 28,855,330 | | | | | | | 574,878 | 574,878 | | | |
| 1052259 | MONTEREY | CA | | 11/18/2016 | | 44,285,299 | | | | | | | 4,842,194 | 4,842,194 | | | |
| 1052373 | NORTHRIDGE | CA | | 12/17/2019 | | 24,000,000 | | | | | | | 414,443 | 414,443 | | | |
| 1052169 | SAN DIEGO | CA | | 08/01/2013 | | 14,471,053 | | | | | | | 454,529 | 454,529 | | | |
| 1052177 | SAN DIEGO | CA | | 12/05/2013 | | 1,487,219 | | | | | | | 40,326 | 40,326 | | | |
| 1052251 | SAN DIEGO | CA | | 08/09/2016 | | 35,341,342 | | | | | | | 650,019 | 650,019 | | | |
| 1052262 | SAN DIEGO | CA | | 12/14/2016 | | 41,262,528 | | | | | | | 1,007,648 | 1,007,648 | | | |
| 1052197 | SANTA MONICA | CA | | 11/19/2014 | | 6,320,010 | | | | | | | 152,573 | 152,573 | | | |
| 1052237 | SANTA MONICA | CA | | 04/07/2016 | | 4,435,707 | | | | | | | 154,107 | 154,107 | | | |
| 1052163 | SIMI VALLEY | CA | | 04/23/2013 | | 2,698,275 | | | | | | | 193,784 | 193,784 | | | |
| 1052166 | AURORA | CO | | 06/26/2013 | | 9,785,613 | | | | | | | 309,054 | 309,054 | | | |
| 1052196 | BOULDER | CO | | 11/18/2014 | | 2,636,389 | | | | | | | 102,396 | 102,396 | | | |
| 1052272 | HIGHLANDS RANCH | CO | | 03/01/2017 | | 11,311,924 | | | | | | | 252,923 | 252,923 | | | |
| 1052222 | WASHINGTON | DC | | 10/28/2015 | | 29,385,907 | | | | | | | 588,477 | 588,477 | | | |
| 28309 | LAUREL | DE | | 09/26/2007 | | 1,885,031 | | | | | | | 273,920 | 273,920 | | | |
| 1052245 | NEW CASTLE | DE | | 04/21/2016 | | 7,777,637 | | | | | | | 410,699 | 410,699 | | | |
| 1052235 | DELRAY BEACH | FL | | 12/30/2015 | | 9,917,530 | | | | | | | 264,014 | 264,014 | | | |
| 1052249 | NAPLES | FL | | 06/29/2016 | | 5,848,738 | | | | | | | 137,557 | 137,557 | | | |
| 1052255 | ORLANDO | FL | | 08/25/2016 | | 26,391,836 | | | | | | | 552,627 | 552,627 | | | |
| 1052393 | PENSACOLA | FL | | 08/30/2021 | | 7,139,255 | | | | | | | 137,536 | 137,536 | | | |
| 1052213 | PORT ST LUCIE | FL | | 06/25/2015 | | 17,775,832 | | | | | | | 440,579 | 440,579 | | | |
| 1052406 | STUART | FL | | 08/30/2021 | | 6,154,530 | | | | | | | 118,566 | 118,566 | | | |
| 1052408 | STUART | FL | | 08/30/2021 | | 17,445,090 | | | | | | | 336,076 | 336,076 | | | |
| 1052252 | DECATUR | GA | | 08/11/2016 | | 22,417,919 | | | | | | | 455,239 | 455,239 | | | |
| 1052405 | FLOWERY BRANCH | GA | | 08/30/2021 | | 8,862,524 | | | | | | | 170,735 | 170,735 | | | |
| 1052402 | LOCUST GROVE | GA | | 08/30/2021 | | 7,385,436 | | | | | | | 142,279 | 142,279 | | | |
| 1052394 | MILTON | GA | | 08/30/2021 | | 9,108,705 | | | | | | | 175,477 | 175,477 | | | |
| 1052403 | LAKE ZURICH | IL | | 08/30/2021 | | 10,339,611 | | | | | | | 199,191 | 199,191 | | | |
| 1052285 | MOUNT PROSPECT | IL | | 09/07/2017 | | 9,750,000 | | | | | | | 30,895 | 30,895 | | | |
| 1052215 | BOSTON | MA | | 07/09/2015 | | 19,218,093 | | | | | | | 377,770 | 377,770 | | | |
| 1052224 | BOSTON | MA | | 11/05/2015 | | 28,479,153 | | | | | | | 759,069 | 759,069 | | | |
| 1052261 | BRIGHTON | MA | | 12/13/2016 | | 5,090,572 | | | | | | | 124,668 | 124,668 | | | |
| 1052206 | BROOKLINE | MA | | 05/01/2015 | | 6,914,499 | | | | | | | 189,223 | 189,223 | | | |
| 1052364 | BOWIE | MD | | 05/28/2019 | | 35,738,141 | | | | | | | 729,637 | 729,637 | | | |
| 1052186 | FREDERICK | MD | | 03/31/2014 | | 16,233,878 | | | | | | | 435,128 | 435,128 | | | |
| 1052188 | MINNEAPOLIS | MN | | 05/27/2014 | | 5,639,149 | | | | | | | 146,782 | 146,782 | | | |
| 1052368 | CHARLOTTE | NC | | 08/28/2019 | | 62,710,410 | | | | | | | 1,185,257 | 1,185,257 | | | |
| 1052397 | CLAYTON | NC | | 08/30/2021 | | 4,431,262 | | | | | | | 85,367 | 85,367 | | | |
| 1052398 | FUQUAY-VARINA | NC | | 08/30/2021 | | 8,370,161 | | | | | | | 161,250 | 161,250 | | | |
| 1052411 | RALEIGH | NC | | 04/07/2021 | | 12,378,160 | | | | | | | 216,014 | 216,014 | | | |
| 1052391 | SALISBURY | NC | | 08/30/2021 | | 5,415,987 | | | | | | | 104,338 | 104,338 | | | |
| 1052283 | BURLINGTON | NJ | | 09/07/2017 | | 48,000,000 | | | | | | | 152,096 | 152,096 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1052445 | FLEMINGTON | NJ | | 06/07/2022 | | | | | | | | | 508,534 | 508,534 | | | |
| 1051971 | LAWRENCEVILLE | NJ | | 06/27/2005 | | 31,244,792 | | | | | | | 961,989 | 961,989 | | | |
| 1052191 | MOUNT LAUREL | NJ | | 06/30/2014 | | 10,928,884 | | | | | | | 292,940 | 292,940 | | | |
| 1052257 | RIVERDALE | NJ | | 10/31/2016 | | 27,953,576 | | | | | | | 566,840 | 566,840 | | | |
| 1051987 | LAS VEGAS | NV | | 10/31/2005 | | 4,404,991 | | | | | | | 1,035,060 | 1,035,060 | | | |
| 1052185 | NEW YORK | NY | | 03/21/2014 | | 11,382,974 | | | | | | | 296,477 | 296,477 | | | |
| 1052330 | NEW YORK | NY | | 06/19/2018 | | 4,688,116 | | | | | | | 99,801 | 99,801 | | | |
| 1052363 | NEW YORK | NY | | 12/31/2021 | | 90,000,000 | | | | | | | 2,368,751 | 2,368,751 | | | |
| 1052248 | STATEN ISLAND | NY | | 06/06/2016 | | 6,851,503 | | | | | | | 239,367 | 239,367 | | | |
| 1052400 | LANCASTER | OH | | 08/30/2021 | | 9,108,705 | | | | | | | 175,477 | 175,477 | | | |
| 1052220 | PORTLAND | OR | | 10/13/2015 | | 14,928,437 | | | | | | | 389,064 | 389,064 | | | |
| 1052247 | PORTLAND | OR | | 05/16/2016 | | 33,385,160 | | | | | | | 691,254 | 691,254 | | | |
| 1052407 | ALLENTOWN | PA | | 08/30/2021 | | 11,078,155 | | | | | | | 213,419 | 213,419 | | | |
| 1052367 | ARDMORE | PA | | 08/21/2019 | | 25,521,380 | | | | | | | 554,327 | 554,327 | | | |
| 1052404 | IRWIN | PA | | 08/30/2021 | | 12,555,242 | | | | | | | 241,874 | 241,874 | | | |
| 1052193 | SPRINGFIELD | PA | | 10/02/2014 | | 45,510,528 | | | | | | | 1,238,482 | 1,238,482 | | | |
| 28292 | ANDERSON | SC | | 09/28/2006 | | 1,624,018 | | | | | | | 294,690 | 294,690 | | | |
| 1052396 | GREER | SC | | 08/30/2021 | | 5,169,806 | | | | | | | 99,595 | 99,595 | | | |
| 1052401 | LITTLE RIVER | SC | | 08/30/2021 | | 6,646,893 | | | | | | | 128,051 | 128,051 | | | |
| 1052392 | NORTH MYRTLE BEACH | SC | | 08/30/2021 | | 8,370,161 | | | | | | | 161,250 | 161,250 | | | |
| 1052409 | FRANKLIN | TN | | 08/30/2021 | | 6,893,074 | | | | | | | 132,794 | 132,794 | | | |
| 1052211 | HOUSTON | TX | | 05/29/2015 | | 4,786,364 | | | | | | | 114,106 | 114,106 | | | |
| 1052286 | STAFFPORD | TX | | 09/07/2017 | | 6,750,000 | | | | | | | 21,389 | 21,389 | | | |
| 1052371 | ALEXANDRIA | VA | | 11/06/2019 | | 11,764,924 | | | | | | | 444,873 | 444,873 | | | |
| 1052176 | ARLINGTON | VA | | 11/21/2013 | | 26,472,191 | | | | | | | 551,861 | 551,861 | | | |
| 1052399 | CHESAPEAKE | VA | | 08/30/2021 | | 9,354,886 | | | | | | | 180,220 | 180,220 | | | |
| 1052280 | RESTON | VA | | 07/26/2017 | | 11,526,248 | | | | | | | 354,796 | 354,796 | | | |
| 1052234 | BELLEVUE | WA | | 12/22/2015 | | 12,735,911 | | | | | | | 442,154 | 442,154 | | | |
| 1052284 | KENT | WA | | 09/07/2017 | | 9,000,000 | | | | | | | 28,518 | 28,518 | | | |
| 1051814 | SEATTLE | WA | | 10/12/1999 | | 2,356,136 | | | | | | | 747,877 | 747,877 | | | |
| 1052218 | SEATTLE | WA | | 09/08/2015 | | 19,817,938 | | | | | | | 385,869 | 385,869 | | | |
| 1052238 | MADISON | WI | | 04/11/2016 | | 36,660,975 | | | | | | | 2,383,650 | 2,383,650 | | | |
| 1052420 | WAUNAKEE | WI | | 07/28/2021 | | 9,916,051 | | | | | | | 257,796 | 257,796 | | | |
| 1052395 | CHARLES TOWN | WV | | 08/30/2021 | | 12,555,242 | | | | | | | 241,874 | 241,874 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 1,513,135,794 | | | | | | | 41,884,001 | 41,884,001 | | | |
| 0599999 - Totals | | | | | | 2,383,373,211 | | | | | | | 913,100,128 | 913,100,128 | | | |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | HANOVER ACQUISTIONS II,LLC | | Valhalla | NY | HANOVER ACQUISTIONS II,LLC | | 12/01/2012 | | 10,102,284 | 10,102,284 | 10,102,284 | | | | | | | | 100.000 |
| 1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated | | | | | | | | | 10,102,284 | 10,102,284 | 10,102,284 | | | | | | | | XXX |
| 000000-00-0 | North Bridge Venture Partners IV | | Wilmington | DE | North Bridge Venture Partners | | 11/04/1999 | | 37,069 | 36,581 | 36,581 | (488) | | | | | | | 0.200 |
| 000000-00-0 | North Bridge Venture Partners V | | Wilmington | DE | North Bridge Venture Partners | | 09/21/2001 | | 263,998 | 285,114 | 285,114 | 21,116 | | | | | 44,929 | | 0.240 |
| 000000-00-0 | North Bridge Venture Partners VI, L.P. | | Wilmington | DE | North Bridge Venture Partners | | 03/07/2006 | | 638,116 | 569,258 | 569,258 | (68,858) | | | | | 43,690 | | 0.400 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 939,184 | 890,953 | 890,953 | (48,230) | | | | | 88,620 | | XXX |
| 000000-00-0 | AIRSIDE PARK , LP | | PITTSBURGH | PA | AIRSIDE PARK , LP | | 07/01/2000 | | (2,069,054) | | | | | | | | | | 25.000 |
| 000000-00-0 | B.A VENTURES. LLC | | LATHAM | NY | B.A VENTURES, LLC | | 07/01/1997 | | 3,975,380 | 12,870,070 | 5,331,387 | (23,240) | | | | | 200,000 | | 50.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 1,906,326 | 12,870,070 | 5,331,387 | (23,240) | | | | | 200,000 | | XXX |
| 000000-00-0 | 360 SOUTH ACACIA | | Fullerton | CA | '360 SOUTH ACACIA | | 09/10/1988 | | (339,030) | 37,122,489 | | | | | | | 666,732 | | 52.700 |
| 000000-00-0 | ALTA DAVENPORT JV, LLC | | Davenport | FL | ALTA DAVENPORT JV, LLC | | 12/07/2021 | | 16,925,977 | 36,315,000 | 16,898,114 | (27,863) | | | | | | 21,427,267 | 95.000 |
| 000000-00-0 | CENTER KEY LAND PARTNERS, LLC | | Winter Park, | FL | CENTER KEY LAND PARTNERS, LLC | | 10/26/2021 | | 30,053,295 | 136,351,398 | 25,345,592 | (4,907,489) | | | | | | 3,542,905 | 90.000 |
| 000000-00-0 | GS-INVREG WAYZATA LLC | | St Louis Park | MN | GS-INVREG WAYZATA LLC | | 09/29/2021 | | 21,498,747 | 23,378,900 | 21,468,594 | (30,154) | | | | | | 1,253 | 90.000 |
| 000000-00-0 | GUARDIAN ABBEY, LLC | | Valhalla | NY | GUARDIAN ABBEY, LLC | | 11/20/2007 | | 9,608,493 | 12,239,661 | 751,597 | (969,802) | | | | | | | 100.000 |
| 000000-00-0 | GUARDIAN CHELSA PLACE APTS | | Wilmingotn | DE | GUARDIAN CHELSA PLACE APTS | | 08/16/2018 | | 3,733,894 | 17,971,430 | 1,674,632 | (290,319) | | | | | | | 90.000 |
| 000000-00-0 | GUARDIAN MATTHEWS,LLC | | Nashville | TN | GUARDIAN MATTHEWS,LLC | | 09/01/1989 | | 1,634,604 | 19,141,543 | 1,914,565 | (157,691) | | | | | 925,913 | | 90.000 |
| 000000-00-0 | GUARDIAN SHORES, LLC | | Marina Del Ray | CA | GUARDIAN SHORES, LLC | | 03/25/2011 | | 8,853,894 | 256,626,641 | | 2,253,430 | | | | | | | 50.000 |
| 000000-00-0 | REIGL Chapel Run LLC | | Montgomery | TX | REIGL Chapel Run LLC | | 08/11/2022 | | 1,433,700 | 1,433,700 | 1,433,700 | | | | | | | 12,750,000 | 90.000 |
| 000000-00-0 | REIGL EREG Chambersburg LLC | | Chambersburg | PA | REIGL EREG Chambersburg LLC | | 10/19/2022 | | 33,192,159 | 33,192,159 | 33,192,159 | | | | | | | 49,500,000 | 90.000 |
| 000000-00-0 | REIGL Maple Culebra Market LLC | | San Antonio | TX | REIGL Maple Culebra Market LLC | | 11/17/2022 | | 34,893,500 | 68,432,540 | 35,133,413 | 239,913 | | | | | | | 95.000 |
| 000000-00-0 | REIGL SC MAGNOLIA LLC | | Montgomery | TX | REIGL SC MAGNOLIA LLC | | 05/13/2022 | | 1,058,184 | 11,111,111 | 1,058,184 | | | | | | | 8,941,816 | 90.000 |
| 000000-00-0 | TROY COURT INDUSTRIAL, LLC. | | Jurupa Valley | CA | TROY COURT INDUSTRIAL, LLC. | | 11/24/2020 | | 6,546,903 | 12,153,000 | 6,583,045 | 4,028 | | | | | | 2,147,083 | 50.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 169,094,321 | 665,469,571 | 145,453,594 | (3,885,947) | | | | | 1,592,644 | 98,310,324 | XXX |
| 000000-00-0 | Ares Real Estate Enhanced Income Fund, LP | | Wilmington | DE | Ares Management | | 06/30/2022 | | 100,000,000 | 98,066,327 | 98,066,327 | (1,933,673) | | | | | 1,710,933 | | 6.260 |
| 000000-00-0 | CBRE US Credit Partners, LP | | Wilmington | DE | Todd Sammann | | 08/31/2022 | | 72,727,273 | 72,510,327 | 72,510,327 | (216,945) | | | | | 1,401,139 | 27,272,727 | 6.670 |
| 000000-00-0 | JREC/Guardian Multifamily Bridge Program, LP | | Wilmington | DE | JLL Partners | | 12/31/2022 | | 24,377,000 | 24,377,000 | 24,377,000 | | | | | | | 125,623,000 | 94.940 |
| 000000-00-0 | Shelter Growth CRE Credit Fund IV | | Wilmington | DE | Shelter Growth | | 04/30/2022 | | 100,000,000 | 101,250,866 | 101,250,866 | 1,250,866 | | | | | 131,600 | | 28.570 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | | 297,104,273 | 296,204,521 | 296,204,521 | (899,752) | | | | | 3,243,672 | 152,895,727 | XXX |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 2 | | Wilmington | DE | 57 Stars | | 09/23/2015 | | 15,708,883 | 30,774,028 | 30,774,028 | (104,442) | | | | | | 2,851,435 | 76.300 |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 3 | | Wilmington | DE | 57 Stars | | 03/27/2017 | | 5,002,563 | 14,678,285 | 14,678,285 | 4,235,569 | | | | | | 4,137,188 | 76.030 |
| 000000-00-0 | 57 Stars Global Opportunity Fund 3 L.P. | | Wilmington | DE | 57 Stars | | 04/13/2011 | | 25,280,799 | 72,934,275 | 72,934,275 | 5,295,321 | | | | | | 14,346,642 | 85.500 |
| 000000-00-0 | A.M. Pappas Life Science Ventures IV, L.P. | | Wilmington | DE | Pappas Capital | | 11/06/2008 | | 1,840,569 | 1,136,057 | 1,136,057 | 60,914 | | | | | | 375,000 | 15.330 |
| 000000-00-0 | Accel-KKR Growth Capital Partners IV LP | | | CYM | Accel-KKR | | 12/14/2021 | | 2,063,050 | 1,866,104 | 1,866,104 | (196,946) | | | | | | 8,445,987 | 0.720 |
| 000000-00-0 | Adams Street Asia Fund 2020 LP | | Wilmington | DE | Adams Street Partners | | 01/25/2021 | | 9,360,000 | 10,354,682 | 10,354,682 | 460,533 | | | | | | 32,540,000 | 20.000 |
| 000000-00-0 | Adams Street Guardian Asia Fund LP | | Wilmington | DE | Adams Street Partners | | 01/25/2021 | | 6,832,000 | 6,882,948 | 6,882,948 | 55,250 | | | | | | 23,212,000 | 93.300 |
| 000000-00-0 | Advantech Capital | | | CYM | New Horizon Capital | | 11/20/2015 | | 6,797,247 | 16,626,739 | 16,626,739 | (3,969,876) | | | | | 3,918,554 | 867,596 | 1.600 |
| 000000-00-0 | Advantech Capital II LP | | | CYM | New Horizon Capital | | 03/29/2018 | | 7,249,744 | 5,818,390 | 5,818,390 | (2,415,579) | | | | | | 1,850,758 | 1.210 |
| 000000-00-0 | Affinity Asia Pacific Fund V L.P. | | | CYM | Affinity Equity Partners | | 11/17/2017 | | 7,225,422 | 8,366,272 | 8,366,272 | (168,472) | | | | | 170,654 | 11,307,340 | 0.280 |
| 000000-00-0 | AH Bio Fund III-Q, L.P. | | Wilmington | DE | Andreessen Horowitz | | 01/13/2020 | | 2,550,000 | 3,197,134 | 3,197,134 | 347,519 | | | | | | 660,000 | 0.360 |
| 000000-00-0 | AH Bio Fund IV, L.P. | | Wilmington | DE | Andreessen Horowitz | | 11/29/2021 | | 422,500 | 385,911 | 385,911 | (36,589) | | | | | | 2,827,500 | 0.210 |
| 000000-00-0 | Alchemy Special Opportunities Fund IV L.P. | | | GGY | Alchemy Partners | | 10/18/2017 | | 9,702,300 | 9,189,157 | 9,189,157 | (88,209) | | | | (656,200) | 872,765 | 13,062,310 | 1.770 |
| 000000-00-0 | Amulet Capital Fund II, L.P. | | Wilmington | DE | Amulet Capital Partners | | 03/31/2021 | | 9,079,455 | 9,674,467 | 9,674,467 | (2,414,571) | | | | | 2,907,640 | 16,319,542 | 3.600 |
| 000000-00-0 | Andreessen Horowitz Fund VIII, L.P. | | Wilmington | DE | Andreessen Horowitz | | 11/29/2021 | | 1,062,500 | 998,146 | 998,146 | (64,354) | | | | | | 3,612,500 | 0.170 |
| 000000-00-0 | Andreessen Horowitz Fund VII-Q, L.P. | | Wilmington | DE | Andreessen Horowitz | | 10/20/2020 | | 2,430,000 | 3,951,707 | 3,951,707 | 1,050,779 | | | | | | 660,000 | 0.240 |
| 000000-00-0 | Andreessen Horowitz LSV Fund I, L.P. | | Wilmington | DE | Andreessen Horowitz | | 03/26/2019 | | 11,637,545 | 15,379,465 | 15,379,465 | (3,295,524) | | | | | | | 0.590 |
| 000000-00-0 | Andreessen Horowitz LSV Fund III, L.P. | | Wilmington | DE | Andreessen Horowitz | | 11/29/2021 | | 3,960,000 | 3,505,930 | 3,505,930 | (454,070) | | | | | | 4,785,000 | 0.160 |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Andreessen Horowitz LSV Fund II-Q, L.P. | | Wilmington | DE | Andreessen Horowitz | | 10/20/2020 | | 7,000,000 | 7,715,049 | 7,715,049 | (267,173) | | | | | | | 0.210 |
| 000000-00-0 | Andreessen Horowitz Seed Fund I, L.P. | | Wilmington | DE | Andreessen Horowitz | | 07/29/2021 | | 550,000 | 525,548 | 525,548 | (24,452) | | | | | | 600,000 | 2.480 |
| 000000-00-0 | ASF VII Infrastructure L.P. | | | | Ardian Investment | | 05/24/2017 | | 7,371,016 | 12,478,595 | 12,478,595 | 1,862,531 | | | | | | 5,972,822 | 1.190 |
| 000000-00-0 | Battery Venture XIII Side Fund, L.P. | | Wilmington | DE | Battery Ventures | | 01/13/2020 | | 6,786,400 | 9,676,732 | 9,676,732 | 1,644,567 | | | | | | 2,096,100 | 1.060 |
| 000000-00-0 | Battery Ventures Select Fund I, L.P. | | Wilmington | DE | Battery Ventures | | 01/21/2021 | | 5,500,000 | 4,928,058 | 4,928,058 | (1,498,887) | | | | | | | 1.380 |
| 000000-00-0 | Battery Ventures Select Fund II, L.P. | | Wilmington | DE | Battery Ventures | | 02/07/2022 | | 292,000 | 259,343 | 259,343 | (32,657) | | | | | | 2,000,000 | 0.380 |
| 000000-00-0 | Battery Ventures XI Side Fund, L.P. | | Wilmington | DE | Battery Ventures | | 02/16/2016 | | 3,974,450 | 18,782,678 | 18,782,678 | (4,605,555) | | | | | | 348,300 | 1.800 |
| 000000-00-0 | Battery Ventures XI, L.P. | | Wilmington | DE | Battery Ventures | | 02/16/2016 | | 5,841,160 | 21,541,915 | 21,541,915 | (4,348,062) | | | | | | 1,216,000 | 1.230 |
| 000000-00-0 | Battery Ventures XII | | Wilmington | DE | Battery Ventures | | 02/01/2018 | | 9,806,720 | 25,071,604 | 25,071,604 | 259,797 | | | | | | 3,172,762 | 1,039,120 | 1.440 |
| 000000-00-0 | Battery Ventures XII Side Fund | | Wilmington | DE | Battery Ventures | | 02/01/2018 | | 5,540,351 | 12,668,084 | 12,668,084 | (5,278,880) | | | | | | 4,047,130 | 451,360 | 1.440 |
| 000000-00-0 | Battery Ventures XIII, L.P. | | Wilmington | DE | Battery Ventures | | 01/13/2020 | | 9,918,750 | 13,238,031 | 13,238,031 | 1,782,315 | | | | | | 3,443,750 | 1.040 |
| 000000-00-0 | Battery Ventures XIV, L.P. | | Wilmington | DE | Battery Ventures | | 02/07/2022 | | 1,360,000 | 694,265 | 694,265 | (665,735) | | | | | | 17,000,000 | 0.520 |
| 000000-00-0 | Beekman Investment Partners III | | Wilmington | DE | Beekman Group | | 12/19/2014 | | 12,106,539 | 18,300,594 | 18,300,594 | 1,673,506 | | | | | 344,116 | 637,438 | 7.610 |
| 000000-00-0 | Beekman Investment Partners IV, LP | | Wilmington | DE | Beekman Group | | 04/16/2018 | | 9,698,065 | 19,087,199 | 19,087,199 | 6,000,645 | | | | | 625,067 | 12,554,467 | 4.710 |
| 000000-00-0 | Black Diamond Capital Opportunity Fund V, L.P. | | Wilmington | DE | Black Diamond Capital Management | | 10/29/2019 | | 9,714,256 | 10,115,336 | 10,115,336 | 315,913 | | | | | 345,746 | 18,619,472 | 3.540 |
| 000000-00-0 | Boldstart Fund VI, L.P. | | | LUX | BOLDstart Ventures | | 10/22/2021 | | 350,000 | 309,028 | 309,028 | (40,972) | | | | | | 3,150,000 | 1.820 |
| 000000-00-0 | Boldstart Opportunities III L.P. | | Wilmington | DE | BOLDstart Ventures | | 10/22/2021 | | 2,200,000 | 2,198,321 | 2,198,321 | (1,679) | | | | | | 3,575,000 | 3.140 |
| 000000-00-0 | Brightstar Capital Partners Fund II, L.P. | | Wilmington | DE | Brightstar Capital Partners | | 02/01/2021 | | 20,852,838 | 28,235,995 | 28,235,995 | 5,295,575 | | | | | | 14,952,373 | 2.430 |
| 000000-00-0 | Brynwood Partners VI | | Wilmington | DE | Brynwood Partners | | 10/08/2008 | | 306,860 | 104,055 | 104,055 | (3,090) | | | | | | 5,066,024 | 6.540 |
| 000000-00-0 | Brynwood Partners VII | | Wilmington | DE | Brynwood Partners | | 09/23/2013 | | 15,284,978 | 33,623,187 | 33,623,187 | 6,543,544 | | | | | | 5,529,236 | 5,954,114 | 5.360 |
| 000000-00-0 | Brynwood Partners VIII | | Wilmington | DE | Brynwood Partners | | 12/15/2017 | | 13,117,560 | 18,417,774 | 18,417,774 | 1,165,128 | | | | | | 3,529,918 | 7,097,037 | 3.310 |
| 000000-00-0 | Bunker Hill Capital II, L.P. | | Wilmington | DE | Bunker Hill Capital | | 12/07/2009 | | 7,876,892 | 7,610,313 | 7,610,313 | 603,113 | | | | | | 69,472 | 1,644,747 | 7.630 |
| 000000-00-0 | CapStreet III, L.P. | | Wilmington | DE | CapStreet Group | | 11/07/2008 | | (1,703,425) | 129,351 | 129,351 | 1,112,397 | | | | | | 125,198 | 3,302,882 | 8.430 |
| 000000-00-0 | CapStreet IV, L.P. | | Wilmington | DE | CapStreet Group | | 12/15/2013 | | 14,019,000 | 12,580,046 | 12,580,046 | (6,377,601) | | | | | | 5,343,096 | 3,413,262 | 5.880 |
| 000000-00-0 | Capstreet V, L.P. | | Wilmington | DE | CapStreet Group | | 06/20/2019 | | 11,371,146 | 11,410,609 | 11,410,609 | 315,932 | | | | | | | 13,371,360 | 4.300 |
| 000000-00-0 | CCMP Capital Investors III, L.P. | | Wilmington | DE | CCMP Capital | | 06/20/2013 | | 4,272,399 | 4,218,373 | 5,954,748 | (4,461,090) | | 3,459,315 | | | | 3,994,243 | 2,237,477 | 0.600 |
| 000000-00-0 | CCV Fund II LP | | | CYM | China Creation Ventures | | 09/22/2020 | | 3,827,148 | 4,439,937 | 4,439,937 | 232,250 | | | | | | 3,172,852 | 2.200 |
| 000000-00-0 | Centerbridge Capital Partners II | | Wilmington | DE | Centerbridge Partners | | 12/22/2010 | | 1,421,601 | 2,192,780 | 2,192,780 | 771,179 | | | | | 49,236 | 636,454 | 0.470 |
| 000000-00-0 | Centerbridge Capital Partners III, L.P. | | Wilmington | DE | Centerbridge Partners | | 10/24/2014 | | 20,262,818 | 24,543,653 | 24,543,653 | (632,983) | | | | | | 5,776,783 | 2,175,175 | 0.410 |
| 000000-00-0 | Centre Lane Partners IV, L.P. | | Wilmington | DE | Centre Lane Partners | | 01/22/2016 | | 17,057,668 | 21,580,910 | 21,580,910 | 1,557,523 | | | | | | 1,222,255 | 4,385,996 | 6.380 |
| 000000-00-0 | Centre Lane Partners V, L.P. | | Wilmington | DE | Centre Lane Partners | | 10/31/2018 | | 5,093,846 | 6,903,852 | 6,903,852 | 125,907 | | | | | | | 18,886,923 | 3.310 |
| 000000-00-0 | Charles River Partnership XV, L.P. | | Wilmington | DE | Charles River Ventures | | 02/15/2012 | | 5,383,350 | 7,239,032 | 7,239,032 | (7,511,760) | | | | | 370,716 | 206,250 | 1.980 |
| 000000-00-0 | Charles River Partnership XVII, LP | | Wilmington | DE | Charles River Ventures | | 06/22/2017 | | 11,754,052 | 36,031,058 | 36,031,058 | 3,974,217 | | | | | | 1,539,000 | 1.980 |
| 000000-00-0 | Chequers Capital XVII, L.P. | | | FRA | Chequers Capital | | 04/04/2017 | | 20,661,418 | 19,645,458 | 19,645,458 | (1,452,702) | | | | (611,225) | 5,239,596 | 5,241,717 | 1.930 |
| 000000-00-0 | CID Capital Opportunity Fund II, L.P. | | Wilmington | DE | CID Capital | | 08/16/2013 | | 6,629,482 | 6,754,552 | 6,754,552 | (1,423,078) | | | | | 1,260,908 | 2,263,465 | 8.170 |
| 000000-00-0 | CID Capital Opportunity Fund L.P. | | Wilmington | DE | CID Capital | | 03/20/2008 | | 431,305 | 434,744 | 434,744 | (540) | | | | | | 1,085,203 | 13.300 |
| 000000-00-0 | CIVC Partners Fund VI, LP | | Wilmington | DE | CIVC Partners | | 09/14/2020 | | 8,851,199 | 9,585,325 | 9,585,325 | 863,246 | | | | | | 12,678,391 | 4.100 |
| 000000-00-0 | CLP Select Opportunities HK, L.P. | | Wilmington | DE | Centre Lane Partners | | 08/08/2022 | | 5,000,000 | 4,999,161 | 4,999,161 | (839) | | | | | | 5,000,000 | 2.500 |
| 000000-00-0 | CNK Fund III, L.P. | | Wilmington | DE | Andreessen Horowitz | | 05/27/2021 | | 2,250,000 | 2,092,155 | 2,092,155 | (198,438) | | | | | | 250,000 | 0.120 |
| 000000-00-0 | CNK Fund IV, L.P. | | Wilmington | DE | Andreessen Horowitz | | 02/17/2022 | | 1,137,500 | 1,074,969 | 1,074,969 | (62,531) | | | | | | 2,600,000 | 0.110 |
| 000000-00-0 | CNK Seed Fund I, L.P. | | Wilmington | DE | Andreessen Horowitz | | 02/17/2022 | | 437,500 | 413,154 | 413,154 | (24,346) | | | | | | 1,312,500 | 0.130 |
| 000000-00-0 | Columbia Capital Equity Partners V, L.P. | | Wilmington | DE | Columbia Capital | | 12/28/2009 | | 4,541,324 | 9,408,843 | 9,408,843 | (1,667,514) | | | | | 1,588,052 | | 7.070 |
| 000000-00-0 | Columbia Capital Equity Partners VI (QP), L.P. | | Wilmington | DE | Columbia Capital | | 08/26/2014 | | 16,934,442 | 25,983,226 | 25,983,226 | 5,666,930 | | | | | 3,732,369 | | 4.670 |
| 000000-00-0 | Columbia Capital Equity Partners VII, L.P. | | Wilmington | DE | Columbia Capital | | 06/13/2018 | | 12,311,807 | 13,222,426 | 13,222,426 | 1,711,210 | | | | | | 6,281,000 | 2.840 |
| 000000-00-0 | Columbia Capital Equity Partners VIII-A, L.P. | | Wilmington | DE | Columbia Capital | | 07/28/2022 | | 898,051 | 898,051 | 898,051 | | | | | | | 22,963,791 | 3.330 |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Core Industrial Partners Fund II, LP | | Wilmington | DE | CORE Industrial Partners | | 01/13/2021 | | 14,433,956 | 23,851,926 | 23,851,926 | 9,842,968 | | | | | 25,943 | 16,936,876 | 8.100 |
| 000000-00-0 | Cressey & Company Fund V, L.P. | | Wilmington | DE | Cressey & Company | | 12/19/2014 | | 13,651,166 | 23,830,708 | 23,830,708 | (4,005,179) | | | | | 3,180,026 | 703,931 | 3.780 |
| 000000-00-0 | Cressey & Company Fund VI, L.P. | | Wilmington | DE | Cressey & Company | | 05/11/2018 | | 11,231,417 | 14,827,808 | 14,827,808 | (1,558,722) | | | | | 1,134,784 | 3,650,729 | 1.710 |
| 000000-00-0 | Crosslink Ventures VI, L.P. | | Wilmington | DE | Crosslink Capital | | 12/03/2009 | | 6,456,343 | 7,894,782 | 7,894,782 | (700,166) | | | | | | 1,351,253 | 9.510 |
| 000000-00-0 | CRV Select Fund I, LP | | Wilmington | DE | Charles River Ventures | | 05/04/2021 | | 2,662,500 | 2,941,819 | 2,941,819 | 16,950 | | | | | | 375,000 | 1.470 |
| 000000-00-0 | CRV Select Fund II, LP | | Wilmington | DE | Charles River Ventures | | 01/06/2022 | | 1,292,500 | 1,263,333 | 1,263,333 | (29,167) | | | | | | 4,592,500 | 1.090 |
| 000000-00-0 | CRV XIX, LP | | Wilmington | DE | Charles River Ventures | | 01/06/2022 | | 1,051,875 | 942,091 | 942,091 | (109,784) | | | | | | 7,507,500 | 0.870 |
| 000000-00-0 | CRV XVIII, L.P. | | Wilmington | DE | Charles River Ventures | | 06/09/2020 | | 8,478,750 | 9,895,862 | 9,895,862 | 1,198,891 | | | | | | 2,310,000 | 1.690 |
| 000000-00-0 | Davidson Kempner Long-Term Distressed Opportunities Fund V, L.P. | | Wilmington | DE | Davidson Kempner | | 08/20/2019 | | 23,486,602 | 26,801,632 | 26,801,632 | 962,676 | | | | | | 3,741,700 | 0.870 |
| 000000-00-0 | DPE Deutschland Fund IV, LP | | | DEU | DPE Deutsche Private Equity | | 07/13/2020 | | 12,124,403 | 11,348,497 | 11,348,497 | (225,163) | | | | 54,343 | 171 | 18,951,917 | 2.160 |
| 000000-00-0 | Energy Spectrum VIII LP | | Wilmington | DE | Energy Spectrum Capital | | 11/01/2018 | | 12,675,494 | 14,009,484 | 14,009,484 | 2,847,531 | | | | | | 14,540,133 | 2.580 |
| 000000-00-0 | EQT VI Fund | | | GGY | EQT Partners | | 06/30/2011 | | 1,062,185 | (1,532,289) | (1,532,289) | (184,295) | | | | 32,366 | | 651,466 | 0.300 |
| 000000-00-0 | Equistone Partners Europe Fund VI, L.P. | | | LUX | Equistone Partners Europe | | 02/01/2018 | | 8,637,216 | 11,476,044 | 11,476,044 | 1,403,223 | | | | (578,751) | 1,305,443 | 7,919,140 | 0.450 |
| 000000-00-0 | Felicis Focus Fund I, L.P. | | Wilmington | DE | Felicis Ventures | | 07/15/2021 | | 1,470,000 | 1,440,885 | 1,440,885 | (29,115) | | | | | | 1,680,000 | 0.990 |
| 000000-00-0 | Felicis Ventures V LP | | Wilmington | DE | Felicis Ventures | | 04/20/2016 | | 12,466,692 | 37,794,336 | 37,794,336 | (10,218,755) | | | | | 2,330,700 | | 6.780 |
| 000000-00-0 | Felicis Ventures VI, L.P. | | Wilmington | DE | Felicis Ventures | | 07/09/2018 | | 10,669,600 | 16,796,846 | 16,796,846 | 1,215,566 | | | | | | 330,400 | 3.650 |
| 000000-00-0 | Felicis Ventures VII, L.P. | | Wilmington | DE | Felicis Ventures | | 02/06/2020 | | 7,875,000 | 11,083,285 | 11,083,285 | 659,362 | | | | | | 2,625,000 | 2.060 |
| 000000-00-0 | Felicis Ventures VIII, L.P. | | Wilmington | DE | Felicis Ventures | | 07/15/2021 | | 3,840,000 | 3,690,176 | 3,690,176 | (149,824) | | | | | | 3,600,000 | 0.990 |
| 000000-00-0 | FirstMark Capital IV, L.P. | | Wilmington | DE | FirstMark Capital | | 05/20/2016 | | 10,035,004 | 25,253,464 | 25,253,464 | (5,183,037) | | | | | 351,995 | 1,265,000 | 4.000 |
| 000000-00-0 | FirstMark Capital OF II, L.P. | | Wilmington | DE | FirstMark Capital | | 05/20/2016 | | 7,895,713 | 18,389,304 | 18,389,304 | (7,580,117) | | | | | 261,216 | | 4.390 |
| 000000-00-0 | FirstMark Capital OF III, L.P. | | Wilmington | DE | FirstMark Capital | | 09/27/2019 | | 5,012,292 | 5,217,718 | 5,217,718 | (1,208,589) | | | | | | 950,000 | 1.850 |
| 000000-00-0 | FirstMark Capital V, L.P. | | Wilmington | DE | FirstMark Capital | | 09/27/2019 | | 4,403,172 | 6,037,727 | 6,037,727 | 455,657 | | | | | | 3,185,000 | 2.330 |
| 000000-00-0 | Five Elms Fund V, LP | | Wilmington | DE | Five Elms Capital | | 06/08/2021 | | 14,586,893 | 13,614,972 | 13,614,972 | (598,659) | | | | | | 23,887,229 | 3.850 |
| 000000-00-0 | Foundation Capital IX, L.P. | | Wilmington | DE | Foundation Capital | | 08/17/2018 | | 8,495,006 | 17,086,788 | 17,086,788 | 1,740,437 | | | | | | 1,757,155 | 2.850 |
| 000000-00-0 | Foundation Capital VIII, L.P. | | Wilmington | DE | Foundation Capital | | 06/16/2015 | | 15,142,102 | 51,308,439 | 51,308,439 | (89,763,060) | | | | | 18,293,593 | 1,822,637 | 5.270 |
| 000000-00-0 | Foundry Group Next 2018, L.P. | | Wilmington | DE | Foundry Group | | 03/23/2018 | | 18,686,045 | 28,909,988 | 28,909,988 | (568,107) | | | | | 731,059 | 3,354,645 | 2.780 |
| 000000-00-0 | Foundry Group Next, L.P. | | Wilmington | DE | Foundry Group | | 04/13/2016 | | 17,227,385 | 33,070,424 | 33,070,424 | (4,243,609) | | | | | 732,122 | 1,631,770 | 3.880 |
| 000000-00-0 | Foundry Group Select Fund, L.P. | | Wilmington | DE | Foundry Group | | 07/19/2013 | | 8,081,791 | 9,503,306 | 9,503,306 | (743,577) | | | | | | 742,500 | 4.820 |
| 000000-00-0 | Foundry Venture Capital 2007, L.P. | | Wilmington | DE | Foundry Group | | 10/15/2007 | | 1,845,542 | 3,226,844 | 3,226,844 | 145,147 | | | | | | 300,000 | 8.620 |
| 000000-00-0 | Foundry Venture Capital 2010 Annex, L.P. | | Wilmington | DE | Foundry Group | | 08/13/2015 | | 1,543,310 | 12,818,409 | 12,818,409 | (129,466) | | | | | | | 21.700 |
| 000000-00-0 | Foundry Venture Capital 2010, L.P. | | Wilmington | DE | Foundry Group | | 08/15/2010 | | 14,291,166 | 44,672,863 | 44,672,863 | 2,725,230 | | | | | | 506,250 | 9.700 |
| 000000-00-0 | Foundry Venture Capital 2013, L.P. | | Wilmington | DE | Foundry Group | | 09/10/2012 | | 22,277,351 | 31,816,359 | 31,816,359 | (11,704,452) | | | | | | | 9.700 |
| 000000-00-0 | Gainline Equity Fund II LP | | Wilmington | DE | Gainline Capital Partners | | 09/24/2021 | | 2,368,423 | 2,694,157 | 2,694,157 | 325,734 | | | | | | 19,131,577 | 11.480 |
| 000000-00-0 | Genstar Capital Partners IX, L.P. | | Wilmington | DE | Genstar Capital | | 01/28/2019 | | 19,022,726 | 30,375,166 | 30,375,166 | 3,431,001 | | | | | 5,173,406 | 2,309,184 | 0.560 |
| 000000-00-0 | Genstar Capital Partners VII, L.P. | | Wilmington | DE | Genstar Capital | | 07/02/2015 | | 11,477,091 | 17,053,783 | 17,053,783 | 2,339,016 | | | | | 34,903 | | 1.060 |
| 000000-00-0 | Genstar Capital Partners VIII | | Wilmington | DE | Genstar Capital | | 03/23/2017 | | 17,378,811 | 35,720,902 | 35,720,902 | (48,318) | | | | | 5,923,974 | 1,143,954 | 0.630 |
| 000000-00-0 | Global Infrastructure Partners A, L.P. | | Wilmington | DE | Global Infrastructure Partners | | 03/31/2007 | | 1,020,013 | 185,086 | 185,086 | (13,163) | | | | | | | 1.010 |
| 000000-00-0 | Global Infrastructure Partners II - A, L.P. | | Wilmington | DE | Global Infrastructure Partners | | 06/29/2012 | | 10,137,456 | 9,476,060 | 9,476,060 | (1,686,697) | | | | | 3,344,730 | 1,729,951 | 0.800 |
| 000000-00-0 | Global Infrastructure Partners III A/B | | Wilmington | DE | Global Infrastructure Partners | | 07/08/2016 | | 42,509,736 | 52,942,604 | 52,942,604 | 6,891,778 | | | | | 5,380,617 | 6,277,203 | 0.900 |
| 000000-00-0 | Global Infrastructure Partners IV, L.P. | | Wilmington | DE | Global Infrastructure Partners | | 05/01/2019 | | 5,870,216 | 5,990,756 | 5,990,756 | 483,282 | | | | | 10,004 | 3,880,727 | 0.030 |
| 000000-00-0 | GrandBanks Capital Ventures II | | Wilmington | DE | GrandBanks Capital | | 05/10/2008 | | 14,279,777 | 11,728,820 | 11,728,820 | (1,324,580) | | | | | 310,020 | | 17.500 |
| 000000-00-0 | Green Equity Investors VI, L.P. | | Wilmington | DE | Leonard Green & Partners | | 12/15/2011 | | 14,504,301 | 25,237,543 | 25,237,543 | (6,128,941) | | | | | | 1,540,950 | 0.640 |
| 000000-00-0 | Green Equity Investors VII, L.P. & Side VII | | Wilmington | DE | Leonard Green & Partners | | 02/29/2016 | | 14,492,022 | 25,946,373 | 25,946,373 | (1,194,798) | | | | | 2,376,424 | 6,684,691 | 0.210 |
| 000000-00-0 | Green Equity Investors VIII, L.P. | | Wilmington | DE | Leonard Green & Partners | | 10/03/2019 | | 10,792,433 | 11,599,812 | 11,599,812 | 425,551 | | | | | | 2,927,738 | 0.100 |
| 000000-00-0 | Grey Mountain Partners Fund II, L.P. | | Wilmington | DE | Grey Mountain Partners | | 10/23/2009 | | 588,176 | 28,884 | 28,884 | (362,273) | | | | | | 347,778 | 6.700 |
| 000000-00-0 | Grotech Partners VII, L.P. | | Wilmington | DE | Grotech Ventures | | 06/23/2008 | | | 364,191 | 364,191 | (499,113) | | | | | | | 9.190 |
| 000000-00-0 | Grotech Ventures II, LP | | Wilmington | DE | Grotech Ventures | | 12/20/2011 | | 5,717,422 | 7,381,323 | 7,381,323 | 660,706 | | | | | | 563,579 | 6.670 |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | GS Capital Partners VI Fund, L.P. | | Wilmington | DE | Goldman Sachs | | 03/31/2007 | | 1,045,879 | 498,652 | 498,652 | (334,507) | | | | | 162,971 | 4,170,271 | 0.250 |
| 000000-00-0 | GS Mezzanine Partners 2006, L.P. | | Wilmington | DE | Goldman Sachs | | 12/31/2006 | | 120,814 | 32,576 | 32,576 | (15,527) | | | | | 19,569 | 1,062,531 | 0.480 |
| 000000-00-0 | GS Vintage Fund IV, L.P. | | Wilmington | DE | Goldman Sachs | | 12/31/2006 | | 2,333,028 | 1,211,350 | 1,211,350 | (375,779) | | | | | 432,097 | 2,042,927 | 1.320 |
| 000000-00-0 | GSO Capital Opportunities Fund III | | Wilmington | DE | Blackstone Credit | | 06/17/2016 | | 23,078,506 | 19,811,211 | 19,811,211 | (1,523,072) | | | | | 2,494,905 | 14,855,320 | 0.750 |
| 000000-00-0 | GSO Energy Select Opportunities Fund II LP | | Wilmington | DE | Blackstone Credit | | 11/09/2018 | | 7,195,014 | 7,208,647 | 7,208,647 | (281,591) | | | | | 1,402,314 | 16,233,783 | 0.560 |
| 000000-00-0 | GTCR Fund XI/A & B | | Wilmington | DE | GTCR | | 11/18/2013 | | 10,810,521 | 23,518,189 | 23,518,189 | 10,017,763 | | | | | 601,337 | 756,155 | 0.640 |
| 000000-00-0 | GTCR Fund XII | | Wilmington | DE | GTCR | | 08/29/2017 | | 16,876,285 | 25,275,755 | 25,275,755 | 1,160,410 | | | | | 251,361 | 143,031 | 0.430 |
| 000000-00-0 | GTCR Fund XIII, LP | | Wilmington | DE | GTCR | | 10/21/2020 | | 11,778,485 | 12,663,808 | 12,663,808 | 161,330 | | | | | 1,546,029 | 18,562,381 | 0.320 |
| 000000-00-0 | GTCR Strategic Growth Fund I, L.P. | | Wilmington | DE | GTCR | | 10/26/2021 | | 313,000 | 185,823 | 185,823 | (127,177) | | | | | | 9,979,473 | 0.450 |
| 000000-00-0 | Harbourvest Guardian Co-Investment Fund L.P. | | Wilmington | DE | HarbourVest Partners | | 12/11/2015 | | 117,248,841 | 149,357,967 | 149,357,967 | (39,222,452) | | | | | 36,601,600 | 13,875,000 | 123.750 |
| 000000-00-0 | HarbourVest Guardian Co-Investment Fund L.P. - Tranche 2 | | Wilmington | DE | HarbourVest Partners | | 02/22/2021 | | 35,062,500 | 42,373,315 | 42,373,315 | 7,510,270 | | | | | 3,373,145 | 11,475,000 | 4.250 |
| 000000-00-0 | HarbourVest Guardian Co-Investment Fund L.P. - Tranche 3 | | Wilmington | DE | HarbourVest Partners | | 12/08/2021 | | 16,802,500 | 16,802,826 | 16,802,826 | 326 | | | | | | 139,425,000 | 94.390 |
| 000000-00-0 | Harvest Fund IX, L.P. | | Wilmington | DE | Harvest Partners | | 09/01/2021 | | 3,264,370 | 3,076,540 | 3,076,540 | (187,830) | | | | | 662 | 19,597,789 | 0.890 |
| 000000-00-0 | Harvest Partners VII and VII Parallel | | Wilmington | DE | Harvest Partners | | 01/15/2016 | | 11,758,260 | 25,689,719 | 25,689,719 | 4,604,598 | | | | | 1,345,560 | 798,105 | 0.750 |
| 000000-00-0 | Harvest Partners VIII, L.P. | | Wilmington | DE | Harvest Partners | | 11/16/2018 | | 18,887,068 | 26,373,426 | 26,373,426 | 1,410,291 | | | | | | 4,484,554 | 0.520 |
| 000000-00-0 | High Street Real Estate Fund VII | | Wilmington | DE | High Street Real Estate Fund VII, GP | | 04/30/2022 | | 37,886,597 | 36,929,245 | 36,929,245 | (957,352) | | | | | | 2,113,403 | 6.150 |
| 000000-00-0 | HPS Mezzanine Partners 2019, L.P. | | Wilmington | DE | HPS Investment Partners | | 06/21/2019 | | 18,898,062 | 20,346,001 | 20,346,001 | (249,162) | | | | | 1,091,819 | 4,445,812 | 0.320 |
| 000000-00-0 | HPS Mezzanine Partners III, L.P. | | Wilmington | DE | HPS Investment Partners | | 07/11/2016 | | 30,714,044 | 37,123,392 | 37,123,392 | 267,852 | | | | | 2,384,007 | 2,867,547 | 2.670 |
| 000000-00-0 | HPS Special Situations Opportunity Fund II, L.P. | | Wilmington | DE | HPS Investment Partners, LLC | | 09/06/2022 | | 10,016,084 | 10,016,084 | 10,016,084 | | | | | | | 89,983,916 | 14.290 |
| 000000-00-0 | Huron Fund IV, L.P | | Wilmington | DE | Huron Capital | | 12/14/2012 | | 9,816,787 | 9,829,069 | 9,832,416 | 5,579,931 | | 5,714,029 | | | 471,889 | 2,147,634 | 4.140 |
| 000000-00-0 | Huron Fund V | | Wilmington | DE | Huron Capital | | 12/30/2016 | | 4,586,103 | 4,371,245 | 4,371,245 | 85,612 | | | | | 1,700,463 | 2,111,572 | 1.230 |
| 000000-00-0 | Investindustrial Growth III SCSp | | | LUX | Investindustrial Advisors Limited | | 09/07/2022 | | 810,535 | 855,068 | 855,068 | | | | | 44,533 | | 24,815,959 | 2.350 |
| 000000-00-0 | Investindustrial VI LP | | | | Investindustrial | | 01/28/2016 | | 11,965,185 | 15,880,838 | 15,880,838 | (1,751,057) | | | | (989,302) | 3,978,785 | 1,856,365 | 0.930 |
| 000000-00-0 | Investindustrial VII L.P. | | | | Investindustrial | | 03/26/2019 | | 14,473,206 | 14,848,112 | 14,848,112 | 472,873 | | | | (210,328) | | 14,189,347 | 0.590 |
| 000000-00-0 | ISQ Global Infrastructure Fund II, L.P. | | Wilmington | DE | I Squared Capital | | 06/27/2017 | | 22,083,372 | 26,283,788 | 26,283,788 | (110,165) | | | | | 2,409,902 | 5,583,279 | 0.370 |
| 000000-00-0 | Jade Equity Investors, L.P. | | Wilmington | DE | Leonard Green & Partners | | 10/03/2019 | | 4,335,928 | 5,571,217 | 5,571,217 | 436,139 | | | | | 76,762 | 3,724,693 | 0.270 |
| 000000-00-0 | Kinderhook Capital Fund V, L.P. | | Wilmington | DE | Kinderhook Industries | | 06/03/2016 | | 14,313,230 | 21,961,639 | 21,961,639 | (994,398) | | | | | 3,796,654 | 6,307,585 | 2.670 |
| 000000-00-0 | Kinderhook Capital Fund VI, L.P. | | Wilmington | DE | Kinderhook Industries | | 01/08/2019 | | 13,458,614 | 19,821,107 | 19,821,107 | 2,439,188 | | | | | | 8,652,490 | 1.530 |
| 000000-00-0 | Kinderhook Capital Fund VII, L.P. | | Wilmington | DE | Kinderhook Industries | | 10/19/2021 | | 6,067,940 | 5,626,172 | 5,626,172 | (441,769) | | | | | | 19,935,069 | 1.140 |
| 000000-00-0 | Levine Leichtman Capital Partners IV, L.P. | | Wilmington | DE | Levine Leichtman Capital Partners | | 12/05/2008 | | 1,641,612 | 1,522,934 | 1,522,934 | (452,454) | | | | | | 3,195,958 | 1.580 |
| 000000-00-0 | Levine Leichtman Capital Partners V, L.P. | | Wilmington | DE | Levine Leichtman Capital Partners | | 03/22/2013 | | 11,100,355 | 10,824,226 | 10,824,226 | (4,959,483) | | | | | 7,409,769 | 2,419,487 | 1.370 |
| 000000-00-0 | Lime Rock Partners VIII, L.P. | | | CYM | Lime Rock Partners | | 10/31/2018 | | 20,582,073 | 22,507,524 | 22,507,524 | 1,485,925 | | | | | 4,690,845 | 6,041,458 | 3.330 |
| 000000-00-0 | Lovell Minnick Equity Partners IV, L.P. | | Wilmington | DE | Lovell Minnick Partners | | 10/28/2014 | | 14,297,180 | 18,280,874 | 18,280,874 | 3,983,694 | | | | | 200,961 | 1,090,228 | 3.620 |
| 000000-00-0 | Lovell Minnick Equity Partners V, LP | | Wilmington | DE | Lovell Minnick Partners | | 11/16/2018 | | 15,039,688 | 18,823,631 | 18,823,631 | (415,312) | | | | | 2,445,043 | 6,343,180 | 1.680 |
| 000000-00-0 | LS Power Equity Partners II, L.P. | | Wilmington | DE | LS Power | | 12/31/2006 | | 31,991 | 4,788 | 4,788 | (27,203) | | | | | | 1,131,793 | 1.050 |
| 000000-00-0 | Meritech Capital Partners VI, L.P. | | Wilmington | DE | Meritech Capital Partners | | 05/18/2018 | | 9,261,182 | 11,067,274 | 11,067,274 | (4,488,071) | | | | | 172,638 | 156,250 | 1.590 |
| 000000-00-0 | Meritech Capital Partners VII, L.P. | | Wilmington | DE | Meritech Capital Partners | | 05/05/2020 | | 5,720,000 | 6,268,997 | 6,268,997 | 117,910 | | | | | | 4,637,500 | 1.250 |
| 000000-00-0 | Meritech Franchise Fund L.P. | | Wilmington | DE | Meritech Capital Partners | | 05/06/2021 | | 1,070,000 | 1,035,313 | 1,035,313 | (24,924) | | | | | | 2,930,000 | 1.600 |
| 000000-00-0 | MSouth Equity Partners II, L.P. | | Wilmington | DE | MSouth Equity Partners | | 10/15/2011 | | 962,894 | 2,394,019 | 2,394,019 | 684,926 | | | | | 176,961 | 645,390 | 4.570 |
| 000000-00-0 | MSouth Equity Partners III, L.P. | | Wilmington | DE | MSouth Equity Partners | | 12/23/2014 | | 4,622,242 | 3,959,904 | 3,876,720 | 1,974,646 | | 1,603,117 | | | 161,829 | 1,191,479 | 3.850 |
| 000000-00-0 | MSouth Equity Partners IV, L.P. | | Wilmington | DE | MSouth Equity Partners | | 02/28/2018 | | 14,613,000 | 15,303,607 | 15,303,607 | 1,527,538 | | | | | 755,319 | 9,150,792 | 2.130 |
| 000000-00-0 | Nautic Partners VI, L.P. | | Wilmington | DE | Nautic Partners | | 03/31/2007 | | 330,125 | 1,557,110 | 1,557,110 | (2,944,795) | | | | | 3,037,604 | 266,004 | 3.440 |
| 000000-00-0 | NB Co-Investment Partners | | Wilmington | DE | Neuberger Berman | | 06/30/2006 | | 569,700 | 565,056 | 565,056 | (327,288) | | | | | 211,265 | 2,219,004 | 1.620 |
| 000000-00-0 | New Leaf Ventures III, L.P. | | Wilmington | DE | New Leaf Venture Partners | | 12/03/2015 | | 17,282,872 | 16,725,053 | 16,725,053 | (7,302,137) | | | | | | | 8.380 |
| 000000-00-0 | Opus Capital Venture Partners VI, LP | | Wilmington | DE | Opus Capital | | 05/06/2010 | | 1,674,410 | 2,049,603 | 2,049,603 | 878,654 | | | | | | 3,782,011 | 10.080 |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Pfingsten Partners IV | | Wilmington | DE | Pfingsten Partners | | 12/31/2007 | | (994,465) | 145,711 | 145,711 | (1,532,531) | | | | | 10,746,781 | 3,044,019 | 3.810 |
| 000000-00-0 | Pimco Bravo Fund II, LP | | Wilmington | DE | Pacific Investment Management Company LLC | | 10/22/2013 | | 36,065 | 1,158,577 | 1,158,577 | (2,580,400) | | | | | 2,174,597 | | 0.270 |
| 000000-00-0 | PIMCO BRAVO Fund, LP | | Wilmington | DE | Pacific Investment Management Company LLC | | 11/14/2011 | | 2,600 | | | (20,171) | | | | | 20,877 | | 1.070 |
| 000000-00-0 | Platte River Equity IV, L.P. | | Wilmington | DE | Platte River Equity | | 06/15/2017 | | 12,478,938 | 13,602,776 | 13,602,776 | 98,766 | | | | | 4,091,217 | 7,497,793 | 3.200 |
| 000000-00-0 | Point 406 Ventures II, L.P. | | Wilmington | DE | .406 Ventures | | 06/29/2012 | | 10,280,863 | 19,115,847 | 19,115,847 | (3,044,647) | | | | | 2,722,051 | 780,000 | 8.570 |
| 000000-00-0 | Presidio Partners 2007, L.P. | | Wilmington | DE | Presidio Partners | | 10/04/2007 | | 4,832,740 | 4,620,385 | 4,620,385 | (110,477) | | | | | 214,090 | | 5.120 |
| 000000-00-0 | Primus Capital Fund IX, LP | | Wilmington | DE | Primus Capital | | 11/24/2020 | | 6,218,595 | 5,601,546 | 5,601,546 | (617,049) | | | | | | 20,833,975 | 3.110 |
| 000000-00-0 | Primus Capital Fund VI, L.P. | | Wilmington | DE | Primus Capital | | 07/31/2008 | | 683,430 | 913,143 | 913,143 | (299,938) | | | | | 97,342 | 895,374 | 3.640 |
| 000000-00-0 | Primus Capital Fund VII, L.P. | | Wilmington | DE | Primus Capital | | 12/07/2012 | | 3,759,076 | 5,453,459 | 5,453,459 | (1,101,232) | | | | | 5,647,433 | 1,074,129 | 4.250 |
| 000000-00-0 | Primus Capital Fund VIII, L.P. | | Wilmington | DE | Primus Capital | | 06/22/2017 | | 19,965,242 | 24,333,254 | 24,333,254 | 1,489,733 | | | | | 162,333 | 4,742,387 | 3.890 |
| 000000-00-0 | Prophet Equity, L.P. | | Wilmington | DE | Prophet Equity | | 03/13/2009 | | 7,786,032 | 8,237,019 | 8,237,019 | (430,615) | | | | | | 101,208 | 7.380 |
| 000000-00-0 | QED Fund VII, LP | | Wilmington | DE | QED Investors | | 07/29/2021 | | 2,863,785 | 2,790,509 | 2,790,509 | (61,994) | | | | | | 3,295,585 | 0.990 |
| 000000-00-0 | QED Growth Fund, LP | | Wilmington | DE | QED Investors | | 08/12/2021 | | 6,660,906 | 7,042,043 | 7,042,043 | 388,754 | | | | | | 3,142,099 | 1.670 |
| 000000-00-0 | RCG Longview Equity Fund, LP | | Wilmington | DE | RCG Longview | | 07/18/2007 | | 454,498 | 30,267 | 30,267 | (27,926) | | | | | | | 3.620 |
| 000000-00-0 | Redpoint Omega III, L.P. | | Wilmington | DE | Redpoint Ventures | | 08/29/2017 | | 8,967,717 | 19,372,556 | 19,372,556 | 2,618,958 | | | | | | 389,609 | 2.600 |
| 000000-00-0 | Redpoint Omega IV, L.P. | | Wilmington | DE | Redpoint Ventures | | 03/15/2021 | | 4,779,310 | 5,417,187 | 5,417,187 | 704,991 | | | | | | 5,220,690 | 1.370 |
| 000000-00-0 | Redpoint Ventures IX, L.P. | | Wilmington | DE | Redpoint Ventures | | 04/18/2022 | | 25,000 | 25,000 | 25,000 | | | | | | | 1,250,000 | 0.190 |
| 000000-00-0 | Redpoint Ventures VIII, L.P. | | Wilmington | DE | Redpoint Ventures | | 04/15/2020 | | 2,750,240 | 3,017,540 | 3,017,540 | 318,613 | | | | | | 1,447,760 | 0.790 |
| 000000-00-0 | Redview Capital | | | CYM | Redview Capital | | 11/20/2015 | | 6,061,591 | 6,533,668 | 6,533,668 | (1,360,851) | | | | | 235,558 | 1,182,237 | 1.600 |
| 000000-00-0 | Redview Capital II L.P. | | | CYM | Redview Capital | | 03/29/2018 | | 5,047,060 | 5,223,631 | 5,223,631 | (64,383) | | | | | 174,109 | 2,351,588 | 1.210 |
| 000000-00-0 | Rockwell North Carolina SPE II, LLC | | | MT | Rockwell | | 11/19/2015 | | 10,000 | 10,000 | 10,000 | | | | | | | | 100.000 |
| 000000-00-0 | Sargasso Mutual | | | BMU | Sargasso Mutual | | 12/31/1986 | | 2,484,426 | 7,085,860 | 7,085,860 | (563,316) | | | | | | | 0.000 |
| 000000-00-0 | StarVest Partners II, L.P. | | Wilmington | DE | StarVest Partners | | 01/08/2008 | | 4,215,627 | 4,215,627 | 4,531,600 | 1,970,945 | | 3,547,279 | | | | 156,800 | 7.940 |
| 000000-00-0 | STG Allegro, L.P. | | | CYM | Symphony Technology Group | | 06/16/2021 | | 820,887 | 405,280 | 405,280 | (415,607) | | | | | | 14,932,085 | 1.740 |
| 000000-00-0 | STG VI, L.P. | | | CYM | Symphony Technology Group | | 09/17/2020 | | 6,575,198 | 7,236,057 | 7,236,057 | 836,302 | | | | | | 8,859,305 | 0.720 |
| 000000-00-0 | Stork SPV, L.P. | | Wilmington | DE | Amulet Capital Partners | | 01/06/2022 | | 3,479,703 | 4,664,654 | 4,664,654 | 1,184,951 | | | | | | 2,832,257 | 1.680 |
| 000000-00-0 | Sumeru Equity Partners III, L.P. | | Wilmington | DE | Sumeru Equity Partners | | 06/18/2020 | | 17,067,881 | 20,688,131 | 20,688,131 | (57,253) | | | | | 1,132,786 | 3,286,395 | 3.050 |
| 000000-00-0 | Sumeru Equity Partners IV, L.P. | | Wilmington | DE | Sumeru Equity Partners | | 01/18/2022 | | 1,276,485 | 1,276,485 | 1,276,485 | | | | | | | 22,471,084 | 5.700 |
| 000000-00-0 | SVB Capital Preferred Return Fund, LP | | Wilmington | DE | Silicon Valley Bank | | 09/16/2009 | | 9,737,152 | 12,679,266 | 12,679,266 | (13,927,128) | | | | | 833,760 | 2,700,000 | 47.290 |
| 000000-00-0 | SVP Dislocation Fund, L.P. | | | CYM | Strategic Value Partners | | 08/19/2020 | | 16,200,299 | 19,367,906 | 19,367,906 | (1,392,969) | | | | | | 899,701 | 1.090 |
| 000000-00-0 | SVP Special Situations Fund V, LP | | | CYM | Strategic Value Partners | | 04/27/2021 | | 7,200,000 | 7,468,477 | 7,468,477 | 329,002 | | | | | | 10,869,231 | 0.360 |
| 000000-00-0 | Synova Fund V LP | | | | Synova Capital | | 06/15/2022 | | 176,919 | 176,786 | 176,786 | | | | | (133) | | 11,105,910 | 1.050 |
| 000000-00-0 | Techstars Accelerator 2021, L.P. | | Wilmington | DE | Techstars Ventures | | 07/07/2020 | | 2,512,500 | 2,836,600 | 2,836,600 | 223,266 | | | | | | 3,783,500 | 3.330 |
| 000000-00-0 | Techstars Ventures 2017, L.P. | | Wilmington | DE | Techstars Ventures | | 11/01/2017 | | 9,254,134 | 21,130,405 | 21,130,405 | 5,179,902 | | | | | 83,127 | 150,000 | 6.460 |
| 000000-00-0 | Thompson Street Capital Partners IV, L.P. | | Wilmington | DE | Thompson Street Capital Partners | | 12/08/2015 | | 9,298,797 | 14,662,115 | 14,662,115 | 35,361 | | | | | 2,006,536 | 1,879,784 | 3.120 |
| 000000-00-0 | Thompson Street Capital Partners V, L.P. | | Wilmington | DE | Thompson Street Capital Partners | | 04/02/2018 | | 13,978,784 | 15,199,472 | 15,199,472 | (2,478,172) | | | | | 3,852,584 | 3,586,436 | 1.700 |
| 000000-00-0 | Thompson Street Capital VI, L.P. | | Wilmington | DE | Thompson Street Capital Partners | | 04/20/2021 | | 11,445,575 | 11,173,312 | 11,173,312 | (272,263) | | | | | | 26,013,607 | 2.430 |
| 000000-00-0 | Trident IX, L.P. | | Wilmington | DE | Stone Point Capital | | 12/06/2021 | | 804,586 | 730,124 | 730,124 | (74,462) | | | | | | 3,975,150 | 0.050 |
| 000000-00-0 | Trident V, L.P. | | | CYM | Stone Point Capital | | 12/16/2010 | | 3,538,467 | 4,276,474 | 4,276,474 | (527,352) | | | | | 1,027,314 | 288,776 | 0.360 |
| 000000-00-0 | Trident VI, L.P. | | | CYM | Stone Point Capital | | 12/15/2013 | | 6,455,049 | 9,916,826 | 9,916,826 | (1,620,024) | | | | | 1,076,812 | 1,082,977 | 0.560 |
| 000000-00-0 | Trident VII, L.P. | | Wilmington | DE | Stone Point Capital | | 12/21/2016 | | 15,647,456 | 26,733,884 | 26,733,884 | 584,144 | | | | | 2,020,053 | 1,237,282 | 0.470 |
| 000000-00-0 | Trident VIII, L.P. | | Wilmington | DE | Stone Point Capital | | 04/16/2019 | | 8,999,546 | 11,568,943 | 11,568,943 | 534,144 | | | | | 282,119 | 1,132,933 | 0.150 |
| 000000-00-0 | Trilantic Capital Partners IV, L.P. | | Wilmington | DE | Trilantic Capital Partners | | 06/30/2007 | | 611,784 | 715,504 | 715,504 | 40,240 | | | | | | 2,267,126 | 0.860 |
| 000000-00-0 | Trinity Ventures XII, L.P. | | Wilmington | DE | Trinity Ventures | | 10/23/2015 | | 10,812,385 | 27,260,875 | 27,260,875 | (9,302,286) | | | | | 445,254 | 1,923,750 | 3.340 |
| 000000-00-0 | Trivest Discovery Fund I L.P. | | Wilmington | DE | Trivest Partners | | 12/05/2019 | | 1,996,847 | 2,689,668 | 2,689,668 | 638,883 | | | | | | 1,268,281 | 1.390 |
| 000000-00-0 | Trivest Fund V LP | | Wilmington | DE | Trivest Partners | | 09/20/2012 | | 8,840,362 | 12,152,140 | 12,152,140 | 1,412,610 | | | | | | 373,372 | 3.750 |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Trivest Fund VI, L.P. | | Wilmington | DE | Trivest Partners | | 08/22/2017 | | 12,877,558 | 21,706,532 | 21,706,532 | 4,288,316 | | | | | | 8,600,856 | 3.410 |
| 000000-00-0 | Trivest Growth Investment Fund I | | Wilmington | DE | Trivest Partners | | 07/01/2016 | | 1,728,808 | 2,506,499 | 2,506,499 | 143,985 | | | | | 94,332 | 1,215,739 | 1.360 |
| 000000-00-0 | Trivest Growth Investment Fund II, L.P. | | Wilmington | DE | Trivest Partners | | 12/05/2019 | | 3,718,382 | 4,018,463 | 4,018,463 | 215,475 | | | | | 26,983 | 5,173,301 | 1.820 |
| 000000-00-0 | TSG6, L.P | | Wilmington | DE | TSG Consumer Partners | | 11/15/2011 | | 4,163,564 | 3,067,971 | 3,067,971 | (2,950,014) | | | | | 66,149 | 1,967,981 | 0.940 |
| 000000-00-0 | TSG7 L.P. A | | Wilmington | DE | TSG Consumer Partners | | 11/20/2015 | | 12,578,921 | 22,744,760 | 22,744,760 | (11,540,009) | | | | | 5,674,767 | 3,772,080 | 0.950 |
| 000000-00-0 | TSG7, L.P. B | | Wilmington | DE | TSG Consumer Partners | | 11/20/2015 | | 3,518,339 | 4,484,994 | 4,484,994 | (1,316,418) | | | | | 9,925 | 149,098 | 0.780 |
| 000000-00-0 | TSG8 L.P. | | Wilmington | DE | TSG Consumer Partners | | 10/25/2018 | | 15,493,517 | 14,479,841 | 14,479,841 | (699,456) | | | | | 89,405 | 7,888,246 | 0.530 |
| 000000-00-0 | Upfront V, L.P. | | Wilmington | DE | Upfront Ventures | | 12/23/2014 | | 13,850,379 | 21,720,185 | 21,720,185 | (5,239,600) | | | | | 386,099 | 8,227,426 | 5.420 |
| 000000-00-0 | Upfront VI, L.P. | | Wilmington | DE | Upfront Ventures | | 06/02/2017 | | 11,023,265 | 19,957,860 | 19,957,860 | 2,319,102 | | | | | (82,471) | 3,063,742 | 3.450 |
| 000000-00-0 | venBio Global Strategic Fund III, L.P. | | Wilmington | DE | venBio Partners | | 12/18/2019 | | 12,542,626 | 18,475,127 | 18,475,127 | 1,559,523 | | | | | | 1,141,816 | 3.430 |
| 000000-00-0 | venBio Global Strategic Fund IV, L.P. | | Wilmington | DE | venBio Partners | | 04/30/2021 | | 2,372,487 | 2,002,444 | 2,002,444 | (370,043) | | | | | | 10,876,735 | 2.360 |
| 000000-00-0 | Warburg Pincus China-Southeast Asia II, L.P. | | Wilmington | DE | Warburg Pincus | | 04/29/2019 | | 4,813,800 | 5,107,662 | 5,107,662 | (875,970) | | | | | 198,000 | 7,863,545 | 0.280 |
| 000000-00-0 | Warburg Pincus Energy | | Wilmington | DE | Warburg Pincus | | 05/01/2014 | | 7,932,165 | 19,072,548 | 19,072,548 | 5,275,917 | | | | | (22,372) | 1,200,000 | 0.780 |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | | Wilmington | DE | Warburg Pincus | | 11/19/2015 | | 12,353,016 | 30,297,470 | 30,297,470 | (573,406) | | | | | 4,239,868 | 324,000 | 0.190 |
| 000000-00-0 | Warburg, Pincus Private Equity X, L.P. | | Wilmington | DE | Warburg Pincus | | 12/15/2007 | | 1,115,144 | 553,688 | 553,688 | (69,665) | | | | | 95,675 | | 0.170 |
| 000000-00-0 | Warburg, Pincus Private Equity XI, LP | | Wilmington | DE | Warburg Pincus | | 08/01/2012 | | 4,550,194 | 9,193,287 | 9,193,287 | (3,334,681) | | | | | 858,443 | | 0.230 |
| 000000-00-0 | Windrose Health Investors VI, L.P. | | Wilmington | DE | WindRose Health Investors | | 03/02/2022 | | 4,766,416 | 4,484,050 | 4,484,050 | (282,366) | | | | | 43,829 | 17,879,937 | 1.380 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 1,930,042,851 | 2,762,353,421 | 2,764,325,931 | (170,682,327) | | 14,323,740 | | (2,914,697) | 239,266,070 | 1,294,754,905 | XXX |
| 575767-AL-2 | MASS MUTUAL LIFE INS CO 4.900% 04/01/77 | | | ME | Unknown Portfolio | 1.D FE | 03/20/2017 | | 13,729,240 | 11,275,656 | 13,724,817 | | (970) | | | | 661,500 | | 0.000 |
| 575767-AN-8 | MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070 AO 15 3.729% 10/15/70 | | | ME | Unknown Portfolio | 1.D FE | 10/22/2019 | | 50,670,740 | 33,283,116 | 50,657,986 | | (5,347) | | | | 1,864,500 | | 0.000 |
| 575767-AK-4 | MASS MUTUAL LIFE INS CO 4 1/2% Due 4/15/2065 A015 4.500% 04/15/65 | | | ME | CONVERSION BROKER | 1.D FE | 06/14/2016 | | 14,632,470 | 12,025,037 | 14,663,188 | | 5,907 | | | | 697,500 | | 0.000 |
| 575767-AJ-7 | MASS MUTUAL LIFE INS CO 5 3/8% Due 12/1/2041 JD1 5.375% 12/01/41 | | | ME | Unknown Portfolio | 1.D FE | 04/26/2012 | | 21,196,985 | 18,642,407 | 20,963,697 | | (30,705) | | | | 1,075,000 | | 0.000 |
| 575767-AQ-1 | MASS MUTUAL LIFE INS CO BASIC 3.375% 04/15/50 | | | ME | Unknown Portfolio | 1.F FE | 04/13/2020 | | 24,848,000 | 17,486,428 | 24,856,132 | | 3,124 | | | | 843,750 | | 0.000 |
| 638671-AL-1 | NATIONWIDE MUTUAL INSURA 4.95% Due 4/22/2044 AO22 4.950% 04/22/44 | | | OH | Unknown Portfolio | 1.G FE | 06/13/2014 | | 5,070,200 | 4,194,269 | 5,059,321 | | (1,561) | | | | 247,500 | | 0.000 |
| 636792-AB-9 | NATL LIFE INSURANCE-VRMT BASIC 5.250% 07/19/68 | | | | Unknown Portfolio | 1.G FE | 07/10/2018 | | 20,000,000 | 16,778,105 | 20,000,000 | | | | | | 1,050,000 | | 0.000 |
| 64952G-AF-5 | NEW YORK LIFE INSURANCE 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39 | | | NY | Unknown Portfolio | 1.C FE | 10/06/2009 | | 29,227,883 | 32,370,880 | 29,202,292 | | (3,224) | | | | 1,964,250 | | 0.000 |
| 64952G-AT-5 | NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50 | | | NY | Unknown Portfolio | 1.C FE | 04/08/2020 | | 9,938,900 | 7,732,340 | 9,942,364 | | 1,185 | | | | 375,000 | | 0.000 |
| 64952G-AQ-1 | NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69 | | | NY | Unknown Portfolio | 1.C FE | 04/01/2019 | | 84,161,393 | 67,969,342 | 84,104,505 | | (19,741) | | | | 3,631,200 | | 0.000 |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE 6.063% Due 3/30/2040 MS31 6.063% 03/30/40 | | | WI | Unknown Portfolio | 1.C FE | 03/25/2010 | | 3,836,290 | 3,848,132 | 3,816,300 | | (2,193) | | | | 227,363 | | 0.000 |
| 668138-AC-4 | NORTHWESTERN MUTUAL LIFE BASIC 3.625% 09/30/59 | | | WI | Unknown Portfolio | 1.C FE | 09/12/2019 | | 70,783,960 | 47,993,819 | 70,718,834 | | (23,613) | | | | 2,501,250 | | 0.000 |
| 668138-AA-8 | NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47 | | | WI | Unknown Portfolio | 1.C FE | 09/21/2017 | | 84,863,400 | 65,382,853 | 84,877,578 | | 2,455 | | | | 3,272,500 | | 0.000 |
| 677412-AF-5 | OHIO NATIONAL LIFE INS 6 7/8% Due 6/15/2042 JD15 6.875% 06/15/42 | | | OH | Unknown Portfolio | 2.C FE | 06/06/2012 | | 10,133,310 | 9,310,139 | 10,111,591 | | (2,822) | | | | 687,500 | | 0.000 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE C BASIC 4.300% 10/24/67 | | | | CITICORP SECURITIES | 1.F FE | 10/17/2017 | | 59,147,648 | 46,505,403 | 59,169,855 | | 4,939 | | | | 2,575,700 | | 0.000 |
| 878091-BF-3 | TEACHERS INSUR & ANNUITY 4.270% 05/15/47 | | | NY | J.P. MORGAN | 1.D FE | 05/03/2017 | | 71,864,486 | 56,482,626 | 71,577,853 | | (100,432) | | | | 2,899,330 | | 0.000 |
| 878091-BD-8 | TEACHERS INSUR & ANNUITY 4.9% Due 9/15/2044 MS15 4.900% 09/15/44 | | | NY | CONVERSION BROKER | 1.D FE | 09/15/2014 | | 52,712,272 | 46,794,631 | 52,540,181 | | (33,024) | | | | 2,513,700 | | 0.000 |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY 6.85% Due 12/16/2039 JD16 6.850% 12/16/39 | | | NY | Unknown Portfolio | 1.D FE | 12/11/2009 | | 38,172,366 | 41,056,656 | 37,950,134 | | (24,661) | | | | 2,548,200 | | 0.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 878091-BG-1 | TEACHERS INSUR & ANNUITY BASIC 3.300% 05/15/50 | | | NY | Unknown Portfolio | 1.D FE | 05/04/2020 | | 14,980,050 | 10,525,697 | 14,981,218 | | 417 | | | | 495,000 | | 0.000 |
| 95765P-AA-7 | WESTERN & SOUTHERN LIFE BASIC 5.150% 01/15/49 | | | | Unknown Portfolio | 1.F FE | 01/17/2019 | | 9,948,700 | 9,053,691 | 9,951,721 | | 863 | | | | 515,000 | | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 689,918,293 | 558,711,227 | 688,869,567 | | (229,403) | | | | 30,645,743 | | XXX |
| 000000-00-0 | USB LIHTC Fund 2017-9 | | WILMINGTON | DE | USB LIHTC Fund 2017-9 | | 12/06/2017 | | 26,001,947 | 14,221,442 | 14,221,442 | | (2,234,445) | | | | | | |
| 3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 26,001,947 | 14,221,442 | 14,221,442 | | (2,234,445) | | | | | | XXX |
| 000000-00-0 | Aegon LIHTC Fund 55 , LLC | | WILMINGTON | DE | Aegon LIHTC Fund 55 , LLC | | 09/14/2018 | | 12,204,260 | 7,139,602 | 7,139,602 | | (1,250,516) | | | | | | |
| 000000-00-0 | AEP Affordable Housing Fund 2021 | | WILMINGTON | DE | AEP Affordable Housing Fund 2021 | | 07/08/2021 | | 5,977,915 | 5,465,853 | 5,465,853 | | (386,310) | | | | | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 66, LLC | | WILMINGTON | DE | CREA Corporate Tax Credit Fund 66, LLC | | 01/03/2019 | | 23,152,434 | 15,258,855 | 15,258,855 | | (2,252,769) | | | | | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 85, LP | | WILMINGTON | DE | CREA Corporate Tax Credit Fund 85, LP | | 06/21/2021 | | 1,318,205 | (1,388,098) | (1,388,098) | | (2,586,703) | | | | | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 91, LP | | WILMINGTON | DE | CREA Corporate Tax Credit Fund 91, LP | | 06/01/2022 | | 528,478 | 473,438 | 473,438 | | (55,040) | | | | | | |
| 000000-00-0 | R4 Housing Partners X LP | | WILMINGTON | DE | R4 Housing Partners X LP | | 12/14/2018 | | 24,237,419 | 14,542,184 | 14,542,184 | | (2,333,234) | | | | | | |
| 000000-00-0 | R4 Housing Partners XVI LP | | WILMINGTON | DE | R4 Housing Partners XVI LP | | 07/01/2021 | | 1,981,321 | 380,368 | 380,368 | | (1,346,664) | | | | | | |
| 000000-00-0 | Red Stone Equity-Fund 95 Limited Partnership | | WILMINGTON | DE | Red Stone Equity-Fund 95 Limited Partnership | | 06/01/2022 | | 2,192,213 | 2,058,144 | 2,058,144 | | (134,069) | | | | | | |
| 3699999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated | | | | | | | | | 71,592,245 | 43,930,346 | 43,930,346 | | (10,345,306) | | | | | | XXX |
| 000000-00-0 | Georgia Tax Credit Fund VIII, LP | | | GA | Georgia Tax Credit Fund VIII, LP | | 11/15/2011 | | 10,745,836 | | | | (1,366,744) | | | | | | |
| 000000-00-0 | Georgia Tax Credit Fund XVII, L.P. | | WILMINGTON | DE | Georgia Tax Credit Fund XVII, L.P. | | 10/15/2020 | | 12,534,647 | 10,988,580 | 10,988,580 | | (1,048,678) | | | | | | |
| 3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated | | | | | | | | | 23,280,483 | 10,988,580 | 10,988,580 | | (2,415,422) | | | | | | XXX |
| 000000-00-0 | Core Senior Lending Fund II Feeder, L.P. - Equity Tranche | | Wilmington | DE | HPS Investment Partners | | 03/30/2022 | | 134,442,212 | 132,319,749 | 132,319,749 | (2,122,463) | | | | | 1,599,080 | 196,965,923 | 15.000 |
| 000000-00-0 | Credit Value Fund VII Feeder, L.P. - Equity Tranche | | Wilmington | DE | HPS Investment Partners | | 06/01/2022 | | 6,539,126 | 6,851,224 | 6,539,126 | | | | | | | 13,137,372 | 1.800 |
| 000000-00-0 | HPS Strategic Investment Partners V Feeder, L.P. - Equity Tranche | | Wilmington | DE | HPS Investment Partners | | 02/24/2022 | | 43,784,375 | 44,851,388 | 43,784,375 | | | | | | | 168,069,385 | 26.870 |
| 5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated | | | | | | | | | 184,765,714 | 184,022,361 | 182,643,251 | (2,122,463) | | | | | 1,599,080 | 378,172,680 | XXX |
| 000000-00-0 | Advantage Capital Solar I | | WILMINGTON | DE | Advantage Capital Solar I | | 10/11/2017 | | 2,135,223 | 1,912,432 | 1,912,432 | | | | | | | | |
| 000000-00-0 | Advantage Capital Solar II | | WILMINGTON | DE | Advantage Capital Solar II | | 10/29/2018 | | 14,467,668 | 1,622,280 | 1,622,280 | | | | | | | | |
| 000000-00-0 | Advantage Capital Solar IV | | WILMINGTON | DE | Advantage Capital Solar IV | | 08/26/2021 | | 11,901,040 | (1) | (1) | | | 14,734,749 | | | | | |
| 000000-00-0 | Blue Earth Solar (Geronimo) | | WILMINGTON | DE | Blue Earth Solar (Geronimo) | | 10/26/2017 | | 25,449,902 | 5,148,821 | 5,148,821 | | | | | | | | |
| 000000-00-0 | Conway RG Solar, LLC (Greenbacker- Rockwell ) | | WILMINGTON | DE | Conway RG Solar, LLC (Greenbacker-Rockwell ) | | 02/09/2018 | | 3,473,755 | 225,035 | 225,035 | | | | | | | | |
| 000000-00-0 | Fayetteville RG Solar (Panda/ReneSola) | | WILMINGTON | DE | Fayetteville RG Solar (Panda/ReneSola) | | 11/05/2018 | | 12,918,396 | 1,633,581 | 1,633,581 | | | | | | | | |
| 000000-00-0 | MG Clackamas, LLC | | WILMINGTON | DE | MG Clackamas, LLC | | 07/26/2019 | | 27,267,101 | 2,996,563 | 2,996,563 | | | | | | | | |
| 000000-00-0 | MG Dancing Feather, LLC | | WILMINGTON | DE | MG Dancing Feather, LLC | | 04/15/2021 | | 31,611,946 | 4,732,181 | 4,732,181 | | | (1,725,574) | | | | | |
| 000000-00-0 | MG Gas City, LLC | | WILMINGTON | DE | MG Gas City, LLC | | 04/13/2020 | | 29,467,937 | 3,557,864 | 3,557,864 | | | | | | | | |
| 000000-00-0 | MG Hoosier Clowns, LLC | | WILMINGTON | DE | MG Hoosier Clowns, LLC | | 01/28/2022 | | 23,525,843 | 4,132,673 | 4,132,673 | | | 15,335,705 | | | | | |
| 000000-00-0 | MG Shad, LLC | | WILMINGTON | DE | MG Shad, LLC | | 08/31/2022 | | 1,871,291 | | | | | 6,996,532 | | | | | |
| 000000-00-0 | MPC 2019 Energy Fund 1, LLC | | WILMINGTON | DE | MPC 2019 Energy Fund 1, LLC | | 04/24/2019 | | 11,458,635 | 1,259,331 | 1,259,331 | | | | | | | | |
| 000000-00-0 | Nittany Solar, LLC | | WILMINGTON | DE | Nittany Solar, LLC | | 08/28/2019 | | 59,143,434 | 11,266,037 | 11,266,037 | | | | | | | | |
| 000000-00-0 | RBC- Fern Holding Company LLC | | WILMINGTON | DE | RBC- Fern Holding Company LLC | | 12/18/2019 | | 22,446,358 | 3,028,154 | 3,028,154 | | | | | | | | |
| 000000-00-0 | RBC-VSF 26 Holding Company, LLC | | WILMINGTON | DE | RBC-VSF 26 Holding Company, LLC | | 06/03/2019 | | 34,656,799 | 4,726,309 | 4,726,309 | | | | | | | | |
| 000000-00-0 | RG Badger Solar, LLC | | WILMINGTON | DE | RG Badger Solar, LLC | | 08/31/2022 | | 858,385 | 858,385 | 858,385 | | | | | | | | |
| 000000-00-0 | RG Granite Solar, LLC | | WILMINGTON | DE | RG Granite Solar, LLC | | 03/22/2019 | | 14,941,918 | 1,649,243 | 1,649,243 | | | | | | | | |
| 000000-00-0 | RG Haberdasher Solar LLC | | WILMINGTON | DE | RG Haberdasher Solar LLC | | 04/15/2021 | | 13,150,909 | 2,382,952 | 2,382,952 | | | 3,041,222 | | | | | |
| 000000-00-0 | RG Mankato Solar, LLC | | WILMINGTON | DE | RG Mankato Solar, LLC | | 04/15/2020 | | 18,189,849 | 3,013,758 | 3,013,758 | | | 150,131 | | | | | |
| 000000-00-0 | RG Paiute Solar, LLC | | WILMINGTON | DE | RG Paiute Solar, LLC | | 03/07/2019 | | 6,646,000 | 696,203 | 696,203 | | | | | | | | |
| 000000-00-0 | RG Plymouth Solar, LLC | | WILMINGTON | DE | RG Plymouth Solar, LLC | | 05/30/2018 | | 19,384,415 | 2,126,269 | 2,126,269 | | | | | | | | |

# 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 Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | RG Redlands Solar, LLC | | WILMINGTON | DE | RG Redlands Solar, LLC | | 08/15/2018 | | 14,770,627 | 1,402,960 | 1,402,960 | | | | | | | | |
| 000000-00-0 | RG Roanoke Solar, LLC | | WILMINGTON | DE | RG Roanoke Solar, LLC | | 06/27/2019 | | 11,541,764 | 1,703,559 | 1,703,559 | | | | | | | | |
| 000000-00-0 | RG Waseco Solar, LLC | | WILMINGTON | DE | RG Waseco Solar, LLC | | 09/20/2018 | | 17,491,353 | 2,280,196 | 2,280,196 | | | | | | | | |
| 000000-00-0 | RG Worcester Solar, LLC | | WILMINGTON | DE | RG Worcester Solar, LLC | | 10/09/2018 | | 5,589,359 | 508,447 | 508,447 | | | | | | | | |
| 000000-00-0 | SkyHigh Sun, LLC | | WILMINGTON | DE | SkyHigh Sun, LLC | | 10/15/2018 | | 27,262,678 | 3,687,782 | 3,687,782 | | | | | | | | |
| 000000-00-0 | USB RETC Fund 2018-10,LLC | | WILMINGTON | DE | USB RETC Fund 2018-10,LLC | | 07/26/2018 | | 18,452,646 | 3,534,418 | 3,534,418 | | | | | | | | |
| 000000-00-0 | USB RETC Fund 2018-11,LLC | | WILMINGTON | DE | USB RETC Fund 2018-11,LLC | | 06/18/2018 | | 25,599,213 | 2,292,917 | 2,292,917 | | | | | | | | |
| 000000-00-0 | USB RETC Fund 2019-1 LLC | | WILMINGTON | DE | USB RETC Fund 2019-1 LLC | | 04/25/2019 | | 34,601,335 | 8,894,983 | 8,894,983 | | | | | | | | |
| 000000-00-0 | USB RETC Fund 2019-5, LLC | | WILMINGTON | DE | USB RETC Fund 2019-5, LLC | | 11/04/2019 | | 33,945,171 | 3,526,572 | 3,526,572 | | | | | | | | |
| 000000-00-0 | USB RETC Fund 2021-3, LLC | | WILMINGTON | DE | USB RETC Fund 2021-3, LLC | | 03/26/2021 | | 29,400,877 | 3,631,379 | 3,631,379 | | | 7,644,298 | | | | | |
| 000000-00-0 | USB RETC Fund 2022-6, LLC | | WILMINGTON | DE | USB RETC Fund 2022-6, LLC | | 01/28/2022 | | 22,796,125 | 4,802,369 | 4,802,369 | | | 17,993,756 | | | | | |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 626,417,953 | 93,233,654 | 93,233,654 | | | 64,170,818 | | | | | XXX |
| 000000-00-0 | Guardian Investors Services, LLC | | WILMINGTON | DE | Guardian Investors Services, LLC | | 08/31/2006 | | 891,805,093 | 1,106,134,996 | 1,106,134,996 | 95,464,980 | | | | | | | 100.000 |
| 000000-00-0 | Park Avenue Securities, LLC | | WILMINGTON | DE | Park Avenue Securities, LLC | | 12/31/2019 | | 2,210,803 | 76,564,426 | 76,564,426 | 39,075,878 | | | | | | | 100.000 |
| 5999999. Any Other Class of Assets - Affiliated | | | | | | | | | 894,015,896 | 1,182,699,422 | 1,182,699,422 | 134,540,858 | | | | | | | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 3,757,096,540 | 3,922,507,649 | 4,045,720,706 | (173,776,013) | (2,463,848) | 78,494,558 | | (2,914,697) | 275,043,185 | 1,825,823,312 | XXX |
| 6199999. Total - Affiliated | | | | | | | | | 1,168,085,229 | 1,913,190,203 | 1,393,174,226 | 130,654,911 | (12,760,728) | | | | 1,592,644 | 98,310,324 | XXX |
| 6299999 - Totals | | | | | | | | | 4,925,181,770 | 5,835,697,852 | 5,438,894,932 | (43,121,102) | (15,224,577) | 78,494,558 | | (2,914,697) | 276,635,829 | 1,924,133,636 | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | |
|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 1B ..$ | 1C ..$ 282,661,873 | 1D ..$ 277,059,074 | 1E ..$ | 1F ..$ 93,977,708 1G ..$ 25,059,321 |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ 10,111,591 | | | |
| 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 | HANOVER ACQUISTIONS II,LLC | WILMINGTON | DE | HANOVER ACQUISTIONS II,LLC | 12/01/2012 | | | 13,350 | | 100.000 |
| 1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated | | | | | | | | 13,350 | | XXX |
| 000000-00-0 | ALTA DAVENPORT JV, LLC | Davenport | FL | ALTA DAVENPORT JV, LLC | 12/07/2021 | | | 16,665,068 | | 95.000 |
| 000000-00-0 | CENTER KEY LAND PARTNERS, LLC | Winter Park, | FL | CENTER KEY LAND PARTNERS, LLC | 10/26/2021 | | | 859,500 | | 90.000 |
| 000000-00-0 | GS-INVREG WAYZATA LLC | St Louis Park | MN | GS-INVREG WAYZATA LLC | 09/29/2021 | | | 8,587,733 | | 90.000 |
| 000000-00-0 | GUARDIAN/ABBEY, LLC | Valhalla | NY | GUARDIAN/ABBEY, LLC | 11/20/2007 | | | 1,231,788 | | 100.000 |
| 000000-00-0 | REIGL Chapel Run LLC | Montgomery | TX | REIGL Chapel Run LLC | 08/11/2022 | | 1,433,700 | | | 90.000 |
| 000000-00-0 | REIGL EREG Chambersburg LLC | Chambersburg | PA | REIGL EREG Chambersburg LLC | 10/19/2022 | | 31,279,968 | 1,912,191 | | 90.000 |
| 000000-00-0 | REIGL Maple Culebra Market LLC | San Antonio | TX | REIGL Maple Culebra Market LLC | 11/17/2022 | | 34,893,500 | | | 95.000 |
| 000000-00-0 | REIGL SC MAGNOLIA LLC | MONTGOMERY | TX | REIGL SC MAGNOLIA LLC | 05/13/2022 | | 1,058,184 | | | 90.000 |
| 000000-00-0 | TROY COURT INDUSTRIAL, LLC. | Jurupa Valley | CA | TROY COURT INDUSTRIAL, LLC. | 11/24/2020 | | | 1,231,952 | | 50.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 68,665,352 | 30,488,233 | | XXX |
| 000000-00-0 | Ares Real Estate Enhanced Income Fund, LP | Wilmington | DE | Ares Management | 06/30/2022 | | 100,000,000 | | | 6.260 |
| 000000-00-0 | CBRE US Credit Partners, LP | Wilmington | DE | Todd Sammann | 08/31/2022 | | 72,727,273 | | | 6.670 |
| 000000-00-0 | JREC/Guardian Multifamily Bridge Program, LP | Wilmington | DE | JLL Partners | 12/31/2022 | | 24,377,000 | | | 94.940 |
| 000000-00-0 | Shelter Growth CRE Credit Fund IV | Wilmington | DE | Shelter Growth | 04/30/2022 | | 20,000,000 | 80,000,000 | | 28.570 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 217,104,273 | 80,000,000 | | XXX |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 2 | Wilmington | DE | 57 Stars | 09/23/2015 | | | 960,720 | | 76.300 |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 3 | Wilmington | DE | 57 Stars | 03/27/2017 | | | 1,807,328 | | 76.030 |
| 000000-00-0 | 57 Stars Global Opportunity Fund 3 L.P. | Wilmington | DE | 57 Stars | 04/13/2011 | | | 1,034,044 | | 85.500 |
| 000000-00-0 | Accel-KKR Growth Capital Partners IV LP | | CYM | Accel-KKR | 06/30/2022 | | 504,520 | 1,566,316 | | 0.720 |
| 000000-00-0 | Adams Street Asia Fund 2020 LP | Wilmington | DE | Adams Street Partners | 01/25/2021 | | | 3,500,000 | | 20.000 |
| 000000-00-0 | Adams Street Guardian Asia Fund LP | Wilmington | DE | Adams Street Partners | 01/25/2021 | | | 4,004,000 | | 93.300 |
| 000000-00-0 | Advantech Capital | | CYM | New Horizon Capital | 11/20/2015 | | | 353,329 | | 1.600 |
| 000000-00-0 | Advantech Capital II LP | | CYM | New Horizon Capital | 03/29/2018 | | | 1,353,003 | | 1.210 |
| 000000-00-0 | Affinity Asia Pacific Fund V L.P. | | CYM | Affinity Equity Partners | 11/17/2017 | | | 3,819,209 | | 0.280 |
| 000000-00-0 | AH Bio Fund III-Q, L.P. | Wilmington | DE | Andreessen Horowitz | 01/13/2020 | | | 540,000 | | 0.360 |
| 000000-00-0 | AH Bio Fund IV, L.P. | Wilmington | DE | Andreessen Horowitz | 04/30/2022 | | 227,500 | 195,000 | | 0.210 |
| 000000-00-0 | Alchemy Special Opportunities Fund IV L.P. | | GGY | Alchemy Partners | 10/18/2017 | | | 1,823,558 | | 1.770 |
| 000000-00-0 | Amulet Capital Fund II, L.P. | Wilmington | DE | Amulet Capital Partners | 03/31/2021 | | | 3,410,797 | | 3.600 |
| 000000-00-0 | Andreessen Horowitz Fund VIII, L.P. | Wilmington | DE | Andreessen Horowitz | 03/31/2022 | | 637,500 | 425,000 | | 0.170 |
| 000000-00-0 | Andreessen Horowitz Fund VII-Q, L.P. | Wilmington | DE | Andreessen Horowitz | 10/20/2020 | | | 300,000 | | 0.240 |
| 000000-00-0 | Andreessen Horowitz LSV Fund III, L.P. | Wilmington | DE | Andreessen Horowitz | 01/31/2022 | | 1,650,000 | 2,310,000 | | 0.160 |
| 000000-00-0 | Andreessen Horowitz Seed Fund I, L.P. | Wilmington | DE | Andreessen Horowitz | 07/29/2021 | | | 350,000 | | 2.480 |
| 000000-00-0 | ASF VII Infrastructure L.P. | | | Ardian Investment | 05/24/2017 | | | 1,443,677 | | 1.190 |
| 000000-00-0 | Battery Venture XIII Side Fund, L.P. | Wilmington | DE | Battery Ventures | 01/13/2020 | | | 1,020,000 | | 1.060 |
| 000000-00-0 | Battery Ventures Select Fund I, L.P. | Wilmington | DE | Battery Ventures | 01/21/2021 | | | 206,250 | | 1.380 |
| 000000-00-0 | Battery Ventures Select Fund II, L.P. | Wilmington | DE | Battery Ventures | 06/30/2022 | | 292,000 | | | 0.380 |
| 000000-00-0 | Battery Ventures XIII, L.P. | Wilmington | DE | Battery Ventures | 01/13/2020 | | | 2,250,000 | | 1.040 |
| 000000-00-0 | Battery Ventures XIV, L.P. | Wilmington | DE | Battery Ventures | 07/31/2022 | | 680,000 | 680,000 | | 0.520 |
| 000000-00-0 | Beekman Investment Partners III | Wilmington | DE | Beekman Group | 12/19/2014 | | | 414,732 | | 7.610 |
| 000000-00-0 | Beekman Investment Partners IV, LP | Wilmington | DE | Beekman Group | 04/16/2018 | | | 5,234,006 | | 4.710 |
| 000000-00-0 | Black Diamond Capital Opportunity Fund V, L.P. | Wilmington | DE | Black Diamond Capital Management | 10/29/2019 | | | 6,735,123 | | 3.540 |
| 000000-00-0 | Boldstart Fund VI, L.P. | | LUX | BOLDstart Ventures | 04/30/2022 | | 350,000 | | | 1.820 |
| 000000-00-0 | Boldstart Opportunities III L.P. | Wilmington | DE | BOLDstart Ventures | 01/31/2022 | | 1,320,000 | 880,000 | | 3.140 |
| 000000-00-0 | Brightstar Capital Partners Fund II, L.P. | Wilmington | DE | Brightstar Capital Partners | 02/01/2021 | | | 14,419,327 | | 2.430 |
| 000000-00-0 | Brynwood Partners VII | Wilmington | DE | Brynwood Partners | 09/23/2013 | | | 426,360 | | 5.360 |
| 000000-00-0 | Brynwood Partners VIII | Wilmington | DE | Brynwood Partners | 12/15/2017 | | | 1,280,165 | | 3.310 |
| 000000-00-0 | CapStreet III, L.P. | Wilmington | DE | CapStreet Group | 11/07/2008 | | | 168,629 | | 8.430 |
| 000000-00-0 | CapStreet IV, L.P. | Wilmington | DE | CapStreet Group | 12/15/2013 | | | 418,302 | | 5.880 |
| 000000-00-0 | Capstreet V, L.P. | Wilmington | DE | CapStreet Group | 06/20/2019 | | | 3,403,301 | | 4.300 |
| 000000-00-0 | CCMP Capital Investors III, L.P. | Wilmington | DE | CCMP Capital | 06/20/2013 | | | 46,852 | | 0.600 |
| 000000-00-0 | CCV Fund II LP | | CYM | China Creation Ventures | 09/22/2020 | | | 1,079,600 | | 2.200 |
| 000000-00-0 | Centerbridge Capital Partners II | Wilmington | DE | Centerbridge Partners | 12/22/2010 | | | 69,859 | | 0.470 |

# 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 | Centerbridge Capital Partners III, L.P. | Wilmington | DE | Centerbridge Partners | 10/24/2014 | | | 895,073 | | 0.410 |
| 000000-00-0 | Centre Lane Partners IV, L.P. | Wilmington | DE | Centre Lane Partners | 01/22/2016 | | | 1,153,663 | | 6.380 |
| 000000-00-0 | Centre Lane Partners V, L.P. | Wilmington | DE | Centre Lane Partners | 10/31/2018 | | | 2,480,769 | | 3.310 |
| 000000-00-0 | Charles River Partnership XVII, LP | Wilmington | DE | Charles River Ventures | 06/22/2017 | | | 438,000 | | 1.980 |
| 000000-00-0 | Chequers Capital XVII, L.P. | | FRA | Chequers Capital | 04/04/2017 | | | 8,975,322 | | 1.930 |
| 000000-00-0 | CID Capital Opportunity Fund II, L.P. | Wilmington | DE | CID Capital | 08/16/2013 | | | 388,480 | | 8.170 |
| 000000-00-0 | CIVC Partners Fund VI, LP | Wilmington | DE | CIVC Partners | 09/14/2020 | | | 7,825,787 | | 4.100 |
| 000000-00-0 | CLP Select Opportunities HK, L.P. | Wilmington | DE | Centre Lane Partners | 09/30/2022 | | 5,000,000 | | | 2.500 |
| 000000-00-0 | CNK Fund III, L.P. | Wilmington | DE | Andreessen Horowitz | 05/27/2021 | | | 375,000 | | 0.120 |
| 000000-00-0 | CNK Fund IV, L.P. | Wilmington | DE | Andreessen Horowitz | 03/31/2022 | | 650,000 | 487,500 | | 0.110 |
| 000000-00-0 | CNK Seed Fund I, L.P. | Wilmington | DE | Andreessen Horowitz | 03/31/2022 | | 187,500 | 250,000 | | 0.130 |
| 000000-00-0 | Columbia Capital Equity Partners VII, L.P. | Wilmington | DE | Columbia Capital | 06/13/2018 | | | 3,645,595 | | 2.840 |
| 000000-00-0 | Columbia Capital Equity Partners VIII-A, L.P. | Wilmington | DE | Columbia Capital | 11/30/2022 | | 898,051 | | | 3.330 |
| 000000-00-0 | Core Industrial Partners Fund II, LP | Wilmington | DE | CORE Industrial Partners | 01/13/2021 | | | 7,946,619 | | 8.100 |
| 000000-00-0 | Cressey & Company Fund V, L.P. | Wilmington | DE | Cressey & Company | 12/19/2014 | | | 548,780 | | 3.780 |
| 000000-00-0 | Cressey & Company Fund VI, L.P. | Wilmington | DE | Cressey & Company | 05/11/2018 | | | 850,000 | | 1.710 |
| 000000-00-0 | CRV Select Fund I, LP | Wilmington | DE | Charles River Ventures | 05/04/2021 | | | 37,500 | | 1.470 |
| 000000-00-0 | CRV Select Fund II, LP | Wilmington | DE | Charles River Ventures | 03/31/2022 | | 907,500 | 385,000 | | 1.090 |
| 000000-00-0 | CRV XIX, LP | Wilmington | DE | Charles River Ventures | 06/30/2022 | | 742,500 | 309,375 | | 0.870 |
| 000000-00-0 | CRV XVIII, L.P. | Wilmington | DE | Charles River Ventures | 06/09/2020 | | | 525,000 | | 1.690 |
| 000000-00-0 | Davidson Kempner Long-Term Distressed Opportunities Fund V, L.P. | Wilmington | DE | Davidson Kempner | 08/20/2019 | | | 2,605,591 | | 0.870 |
| 000000-00-0 | DPE Deutschland Fund IV, LP | | | DPE Deutsche Private Equity | 07/13/2020 | | | 8,474,540 | | 2.160 |
| 000000-00-0 | Energy Spectrum VIII LP | Wilmington | DE | Energy Spectrum Capital | 11/01/2018 | | | 3,316,944 | | 2.580 |
| 000000-00-0 | Equistone Partners Europe Fund VI, L.P. | | LUX | Equistone Partners Europe | 02/01/2018 | | | 1,581,996 | | 0.450 |
| 000000-00-0 | Felicis Focus Fund I, L.P. | Wilmington | DE | Felicis Ventures | 07/15/2021 | | | 900,000 | | 0.990 |
| 000000-00-0 | Felicis Ventures VI, L.P. | Wilmington | DE | Felicis Ventures | 07/09/2018 | | | 440,000 | | 3.650 |
| 000000-00-0 | Felicis Ventures VII, L.P. | Wilmington | DE | Felicis Ventures | 02/06/2020 | | | 840,000 | | 2.060 |
| 000000-00-0 | Felicis Ventures VIII, L.P. | Wilmington | DE | Felicis Ventures | 07/15/2021 | | | 2,220,000 | | 0.990 |
| 000000-00-0 | FirstMark Capital IV, L.P. | Wilmington | DE | FirstMark Capital | 05/20/2016 | | | 935,000 | | 4.000 |
| 000000-00-0 | FirstMark Capital OF III, L.P. | Wilmington | DE | FirstMark Capital | 09/27/2019 | | | 1,475,000 | | 1.850 |
| 000000-00-0 | FirstMark Capital V, L.P. | Wilmington | DE | FirstMark Capital | 09/27/2019 | | | 1,120,000 | | 2.330 |
| 000000-00-0 | Five Elms Fund V, LP | Wilmington | DE | Five Elms Capital | 06/08/2021 | | | 11,887,254 | | 3.850 |
| 000000-00-0 | Foundation Capital IX, L.P. | Wilmington | DE | Foundation Capital | 08/17/2018 | | | 208,271 | | 2.850 |
| 000000-00-0 | Foundation Capital VIII, L.P. | Wilmington | DE | Foundation Capital | 06/16/2015 | | | 376,923 | | 5.270 |
| 000000-00-0 | Foundry Group Next 2018, L.P. | Wilmington | DE | Foundry Group | 03/23/2018 | | | 2,956,250 | | 2.780 |
| 000000-00-0 | Foundry Group Next, L.P. | Wilmington | DE | Foundry Group | 04/13/2016 | | | 450,000 | | 3.880 |
| 000000-00-0 | Gainline Equity Fund II LP | Wilmington | DE | Gainline Capital Partners | 04/30/2022 | | 2,368,423 | | | 11.480 |
| 000000-00-0 | Genstar Capital Partners IX, L.P. | Wilmington | DE | Genstar Capital | 01/28/2019 | | | 514,606 | | 0.560 |
| 000000-00-0 | Genstar Capital Partners VII, L.P. | Wilmington | DE | Genstar Capital | 07/02/2015 | | | 362,731 | | 1.060 |
| 000000-00-0 | Genstar Capital Partners VIII | Wilmington | DE | Genstar Capital | 03/23/2017 | | | 903,331 | | 0.630 |
| 000000-00-0 | Global Infrastructure Partners II - A, L.P. | Wilmington | DE | Global Infrastructure Partners | 06/29/2012 | | | 138,896 | | 0.800 |
| 000000-00-0 | Global Infrastructure Partners III A/B | Wilmington | DE | Global Infrastructure Partners | 07/08/2016 | | | 4,694,879 | | 0.900 |
| 000000-00-0 | Global Infrastructure Partners IV, L.P. | Wilmington | DE | Global Infrastructure Partners | 05/01/2019 | | | 4,582,415 | | 0.030 |
| 000000-00-0 | GrandBanks Capital Ventures II | Wilmington | DE | GrandBanks Capital | 05/10/2008 | | | 1,544,375 | | 17.500 |
| 000000-00-0 | Green Equity Investors VI, L.P. | Wilmington | DE | Leonard Green & Partners | 12/15/2011 | | | 65,679 | | 0.640 |
| 000000-00-0 | Green Equity Investors VII, L.P. & Side VII | Wilmington | DE | Leonard Green & Partners | 02/29/2016 | | | 1,334,809 | | 0.210 |
| 000000-00-0 | Green Equity Investors VIII, L.P. | Wilmington | DE | Leonard Green & Partners | 10/03/2019 | | | 1,222,082 | | 0.100 |
| 000000-00-0 | GS Vintage Fund IV, L.P. | Wilmington | DE | Goldman Sachs | 12/31/2006 | | | 31,198 | | 1.320 |
| 000000-00-0 | GSO Capital Opportunities Fund III | Wilmington | DE | Blackstone Credit | 06/17/2016 | | | 1,275,412 | | 0.750 |
| 000000-00-0 | GSO Energy Select Opportunities Fund II LP | Wilmington | DE | Blackstone Credit | 11/09/2018 | | | 3,668,331 | | 0.560 |
| 000000-00-0 | GTCR Fund XI/A & B | Wilmington | DE | GTCR | 11/18/2013 | | | 91,363 | | 0.640 |
| 000000-00-0 | GTCR Fund XII | Wilmington | DE | GTCR | 08/29/2017 | | | 887,331 | | 0.430 |
| 000000-00-0 | GTCR Fund XIII, LP | Wilmington | DE | GTCR | 10/21/2020 | | | 10,098,876 | | 0.320 |
| 000000-00-0 | GTCR Strategic Growth Fund I, L.P. | Wilmington | DE | GTCR | 09/30/2022 | | 313,000 | | | 0.450 |

# 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 | Harbourvest Guardian Co-Investment Fund L.P. | Wilmington | DE | HarbourVest Partners | 12/11/2015 | | | 4,500,000 | | 123.750 |
| 000000-00-0 | HarbourVest Guardian Co-Investment Fund L.P. - Tranche 2 | Wilmington | DE | HarbourVest Partners | 02/22/2021 | | | 14,025,000 | | 4.250 |
| 000000-00-0 | HarbourVest Guardian Co-Investment Fund L.P. - Tranche 3 | Wilmington | DE | HarbourVest Partners | 05/31/2022 | | 3,575,000 | 13,227,500 | | 94.390 |
| 000000-00-0 | Harvest Fund IX, L.P. | Wilmington | DE | Harvest Partners | 09/30/2022 | | 1,772,202 | 1,630,009 | | 0.890 |
| 000000-00-0 | Harvest Partners VII and VII Parallel | Wilmington | DE | Harvest Partners | 01/15/2016 | | | 84,161 | | 0.750 |
| 000000-00-0 | Harvest Partners VIII, L.P. | Wilmington | DE | Harvest Partners | 11/16/2018 | | | 2,916,506 | | 0.520 |
| 000000-00-0 | High Street Real Estate Fund VII | Wilmington | DE | High Street Real Estate Fund VII, GP | 04/30/2022 | | 15,154,639 | 22,731,958 | | 6.150 |
| 000000-00-0 | HPS Mezzanine Partners 2019, L.P. | Wilmington | DE | HPS Investment Partners | 06/21/2019 | | | 1,082,541 | | 0.320 |
| 000000-00-0 | HPS Mezzanine Partners III, L.P. | Wilmington | DE | HPS Investment Partners | 07/11/2016 | | | 637,917 | | 2.670 |
| 000000-00-0 | HPS Special Situations Opportunity Fund II, L.P. | Wilmington | DE | HPS Investment Partners, LLC | 12/31/2022 | | 10,016,084 | | | 14.290 |
| 000000-00-0 | Huron Fund IV, L.P | Wilmington | DE | Huron Capital | 12/14/2012 | | | 138,933 | | 4.140 |
| 000000-00-0 | Huron Fund V | Wilmington | DE | Huron Capital | 12/30/2016 | | | 1,209,324 | | 1.230 |
| 000000-00-0 | Investindustrial Growth III SCSp | | LUX | Investindustrial Advisors Limited | 10/31/2022 | | 418,251 | 392,284 | | 2.350 |
| 000000-00-0 | Investindustrial VI LP | | | Investindustrial | 01/28/2016 | | | 406,004 | | 0.930 |
| 000000-00-0 | Investindustrial VII L.P. | | | Investindustrial | 03/26/2019 | | | 5,928,276 | | 0.590 |
| 000000-00-0 | ISQ Global Infrastructure Fund II, L.P. | Wilmington | DE | I Squared Capital | 06/27/2017 | | | 4,784,523 | | 0.370 |
| 000000-00-0 | Jade Equity Investors, L.P. | Wilmington | DE | Leonard Green & Partners | 10/03/2019 | | | 2,371,153 | | 0.270 |
| 000000-00-0 | Kinderhook Capital Fund V, L.P. | Wilmington | DE | Kinderhook Industries | 06/03/2016 | | | 2,031,313 | | 2.670 |
| 000000-00-0 | Kinderhook Capital Fund VI, L.P. | Wilmington | DE | Kinderhook Industries | 01/08/2019 | | | 6,026,236 | | 1.530 |
| 000000-00-0 | Kinderhook Capital Fund VII, L.P. | Wilmington | DE | Kinderhook Industries | 02/28/2022 | | 1,064,931 | 5,011,583 | | 1.140 |
| 000000-00-0 | Levine Leichtman Capital Partners V, L.P. | Wilmington | DE | Levine Leichtman Capital Partners | 03/22/2013 | | | 529,736 | | 1.370 |
| 000000-00-0 | Lime Rock Partners VIII, L.P. | | CYM | Lime Rock Partners | 10/31/2018 | | | 3,583,998 | | 3.330 |
| 000000-00-0 | Lovell Minnick Equity Partners IV, L.P. | Wilmington | DE | Lovell Minnick Partners | 10/28/2014 | | | 309,992 | | 3.620 |
| 000000-00-0 | Lovell Minnick Equity Partners V, LP | Wilmington | DE | Lovell Minnick Partners | 11/16/2018 | | | 3,412,349 | | 1.680 |
| 000000-00-0 | Meritech Capital Partners VII, L.P. | Wilmington | DE | Meritech Capital Partners | 05/05/2020 | | | 1,100,000 | | 1.250 |
| 000000-00-0 | Meritech Franchise Fund L.P. | Wilmington | DE | Meritech Capital Partners | 05/06/2021 | | | 110,000 | | 1.600 |
| 000000-00-0 | MSouth Equity Partners III, L.P. | Wilmington | DE | MSouth Equity Partners | 12/23/2014 | | | 927,166 | | 3.850 |
| 000000-00-0 | MSouth Equity Partners IV, L.P. | Wilmington | DE | MSouth Equity Partners | 02/28/2018 | | | 4,506,682 | | 2.130 |
| 000000-00-0 | Nautic Partners VI, L.P. | Wilmington | DE | Nautic Partners | 03/31/2007 | | | 412,203 | | 3.440 |
| 000000-00-0 | Pfingsten Partners IV | Wilmington | DE | Pfingsten Partners | 12/31/2007 | | | 1,039 | | 3.810 |
| 000000-00-0 | Platte River Equity IV, L.P. | Wilmington | DE | Platte River Equity | 06/15/2017 | | | 4,805,285 | | 3.200 |
| 000000-00-0 | Primus Capital Fund IX, LP | Wilmington | DE | Primus Capital | 02/28/2022 | | 1,469,252 | 4,749,344 | | 3.110 |
| 000000-00-0 | Primus Capital Fund VI, L.P. | Wilmington | DE | Primus Capital | 07/31/2008 | | | 1,714 | | 3.640 |
| 000000-00-0 | Primus Capital Fund VII, L.P. | Wilmington | DE | Primus Capital | 12/07/2012 | | | 104,946 | | 4.250 |
| 000000-00-0 | Primus Capital Fund VIII, L.P. | Wilmington | DE | Primus Capital | 06/22/2017 | | | 600,508 | | 3.890 |
| 000000-00-0 | QED Fund VII, LP | Wilmington | DE | QED Investors | 07/29/2021 | | | 1,394,167 | | 0.990 |
| 000000-00-0 | QED Growth Fund, LP | Wilmington | DE | QED Investors | 08/12/2021 | | | 3,741,037 | | 1.670 |
| 000000-00-0 | Redpoint Omega III, L.P. | Wilmington | DE | Redpoint Ventures | 08/29/2017 | | | 727,273 | | 2.600 |
| 000000-00-0 | Redpoint Omega IV, L.P. | Wilmington | DE | Redpoint Ventures | 03/15/2021 | | | 1,092,414 | | 1.370 |
| 000000-00-0 | Redpoint Ventures IX, L.P. | Wilmington | DE | Redpoint Ventures | 10/31/2022 | | 25,000 | | | 0.190 |
| 000000-00-0 | Redpoint Ventures VIII, L.P. | Wilmington | DE | Redpoint Ventures | 04/15/2020 | | | 1,108,800 | | 0.790 |
| 000000-00-0 | Redview Capital | | CYM | Redview Capital | 11/20/2015 | | | 111,475 | | 1.600 |
| 000000-00-0 | Redview Capital II L.P. | | CYM | Redview Capital | 03/29/2018 | | | 1,535,640 | | 1.210 |
| 000000-00-0 | STG Allegro, L.P. | | CYM | Symphony Technology Group | 06/30/2022 | | 820,887 | | | 1.740 |
| 000000-00-0 | STG VI, L.P. | | CYM | Symphony Technology Group | 09/17/2020 | | | 2,039,071 | | 0.720 |
| 000000-00-0 | Stork SPV, L.P. | Wilmington | DE | Amulet Capital Partners | 02/28/2022 | | 645,923 | 2,833,780 | | 1.680 |
| 000000-00-0 | Sumeru Equity Partners III, L.P. | Wilmington | DE | Sumeru Equity Partners | 06/18/2020 | | | 2,564,360 | | 3.050 |
| 000000-00-0 | Sumeru Equity Partners IV, L.P. | Wilmington | DE | Sumeru Equity Partners | 09/30/2022 | | 1,276,485 | | | 5.700 |
| 000000-00-0 | SVP Dislocation Fund, L.P. | | CYM | Strategic Value Partners | 08/19/2020 | | | 900,000 | | 1.090 |
| 000000-00-0 | SVP Special Situations Fund V, LP | | CYM | Strategic Value Partners | 04/27/2021 | | | 2,700,000 | | 0.360 |
| 000000-00-0 | Synova Fund V LP | | | Synova Capital | 11/30/2022 | | 62,959 | 113,960 | | 1.050 |
| 000000-00-0 | Techstars Accelerator 2021, L.P. | Wilmington | DE | Techstars Ventures | 07/07/2020 | | | 1,750,000 | | 3.330 |
| 000000-00-0 | Techstars Ventures 2017, L.P. | Wilmington | DE | Techstars Ventures | 11/01/2017 | | | 525,000 | | 6.460 |
| 000000-00-0 | Thompson Street Capital Partners IV, L.P. | Wilmington | DE | Thompson Street Capital Partners | 12/08/2015 | | | 181,396 | | 3.120 |

# 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 | Thompson Street Capital Partners V, L.P. | Wilmington | DE | Thompson Street Capital Partners | 04/02/2018 | | | 692,991 | | 1.700 |
| 000000-00-0 | Thompson Street Capital VI, L.P. | Wilmington | DE | Thompson Street Capital Partners | 04/30/2022 | | 4,456,208 | 11,657,546 | | 2.430 |
| 000000-00-0 | Trident IX, L.P. | Wilmington | DE | Stone Point Capital | 06/30/2022 | | 374,470 | 430,116 | | 0.050 |
| 000000-00-0 | Trident V, L.P. | | CYM | Stone Point Capital | 12/16/2010 | | | 50,594 | | 0.360 |
| 000000-00-0 | Trident VI, L.P. | | CYM | Stone Point Capital | 12/15/2013 | | | 143,431 | | 0.560 |
| 000000-00-0 | Trident VII, L.P. | Wilmington | DE | Stone Point Capital | 12/21/2016 | | | 1,066,186 | | 0.470 |
| 000000-00-0 | Trident VIII, L.P. | Wilmington | DE | Stone Point Capital | 04/16/2019 | | | 250,103 | | 0.150 |
| 000000-00-0 | Trivest Discovery Fund I L.P. | Wilmington | DE | Trivest Partners | 12/05/2019 | | | 620,543 | | 1.390 |
| 000000-00-0 | Trivest Fund VI, L.P. | Wilmington | DE | Trivest Partners | 08/22/2017 | | | 2,374,147 | | 3.410 |
| 000000-00-0 | Trivest Growth Investment Fund II, L.P. | Wilmington | DE | Trivest Partners | 12/05/2019 | | | 2,367,471 | | 1.820 |
| 000000-00-0 | TSG6, L.P | Wilmington | DE | TSG Consumer Partners | 11/15/2011 | | | 109,474 | | 0.940 |
| 000000-00-0 | TSG7 L.P. A | Wilmington | DE | TSG Consumer Partners | 11/20/2015 | | | 364,411 | | 0.950 |
| 000000-00-0 | TSG7, L.P. B | Wilmington | DE | TSG Consumer Partners | 11/20/2015 | | | 80,046 | | 0.780 |
| 000000-00-0 | TSG8 L.P. | Wilmington | DE | TSG Consumer Partners | 10/25/2018 | | | 4,678,611 | | 0.530 |
| 000000-00-0 | Upfront V, L.P. | Wilmington | DE | Upfront Ventures | 12/23/2014 | | | 631,897 | | 5.420 |
| 000000-00-0 | Upfront VI, L.P. | Wilmington | DE | Upfront Ventures | 06/02/2017 | | | 1,173,047 | | 3.450 |
| 000000-00-0 | venBio Global Strategic Fund III, L.P. | Wilmington | DE | venBio Partners | 12/18/2019 | | | 1,336,624 | | 3.430 |
| 000000-00-0 | venBio Global Strategic Fund IV, L.P. | Wilmington | DE | venBio Partners | 04/30/2021 | | | 1,500,175 | | 2.360 |
| 000000-00-0 | Warburg Pincus China-Southeast Asia II, L.P. | Wilmington | DE | Warburg Pincus | 04/29/2019 | | | 1,962,000 | | 0.280 |
| 000000-00-0 | Warburg Pincus Energy | Wilmington | DE | Warburg Pincus | 05/01/2014 | | | 1,890,000 | | 0.780 |
| 000000-00-0 | Windrose Health Investors VI, L.P. | Wilmington | DE | WindRose Health Investors | 07/31/2022 | | 1,917,150 | 2,849,266 | | 1.380 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 59,777,935 | 350,487,270 | | XXX |
| 000000-00-0 | Aegon LIHTC Fund 55 , LLC | Wilmington | DE | Aegon LIHTC Fund 55 , LLC | 09/14/2018 | | | 490,571 | | |
| 000000-00-0 | AEP Affordable Housing Fund 2021 | Wilmington | DE | AEP Affordable Housing Fund 2021 | 07/08/2021 | | | 3,200,232 | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 66, LLC | Wilmington | DE | CREA Corporate Tax Credit Fund 66, LLC | 01/03/2019 | | | 290,238 | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 85, LP | Wilmington | DE | CREA Corporate Tax Credit Fund 85, LP | 06/21/2021 | | | 601,447 | | |
| 000000-00-0 | CREA Corporate Tax Credit Fund 91, LP | Wilmington | DE | CREA Corporate Tax Credit Fund 91, LP | 06/01/2022 | | 486,774 | 41,704 | | |
| 000000-00-0 | Georgia Tax Credit Fund XVII, L.P. | Wilmington | DE | Georgia Tax Credit Fund XVII, L.P. | 10/15/2020 | | | | | |
| 000000-00-0 | R4 Housing Partners X LP | Wilmington | DE | R4 Housing Partners X LP | 12/14/2018 | | | 3,863,752 | | |
| 000000-00-0 | R4 Housing Partners XVI LP | Wilmington | DE | R4 Housing Partners XVI LP | 07/01/2021 | | | 1,211,508 | | |
| 000000-00-0 | Red Stone Equity-Fund 95 Limited Partnership | Wilmington | DE | Red Stone Equity-Fund 95 Limited Partnership | 06/01/2022 | | 2,192,213 | | | |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 2,678,987 | 9,699,452 | | XXX |
| 000000-00-0 | Core Senior Lending Fund II Feeder, L.P. - Equity Tranche | Wilmington | DE | HPS Investment Partners | 05/31/2022 | | 36,231,000 | 98,211,212 | | 15.000 |
| 000000-00-0 | Credit Value Fund VII Feeder, L.P. - Equity Tranche | Wilmington | DE | HPS Investment Partners | 07/31/2022 | | 3,170,558 | 3,368,568 | | 1.800 |
| 000000-00-0 | HPS Strategic Investment Partners V Feeder, L.P. - Equity Tranche | Wilmington | DE | HPS Investment Partners | 08/31/2022 | | 16,501,010 | 35,399,034 | | 26.870 |
| 5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated | | | | | | | 55,902,568 | 136,978,814 | | XXX |
| 000000-00-0 | Advantage Capital Solar IV | Wilmington | DE | Advantage Capital Solar IV | 08/26/2021 | | | 6,185,968 | | |
| 000000-00-0 | MG Dancing Feather, LLC | Wilmington | DE | MG Dancing Feather, LLC | 04/15/2021 | | | 3,802,005 | | |
| 000000-00-0 | RG Haberdasher Solar LLC | Wilmington | DE | RG Haberdasher Solar LLC | 04/15/2021 | | | 1,250,667 | | |
| 000000-00-0 | USB RETC Fund 2021-3, LLC | Wilmington | DE | USB RETC Fund 2021-3, LLC | 03/26/2021 | | | 6,831,952 | | |
| 000000-00-0 | USB RETC Fund 2022-6, LLC | Wilmington | DE | USB RETC Fund 2022-6, LLC | 01/28/2022 | | 2,522,598 | 20,752,368 | | |
| 000000-00-0 | MG Hoosier Clowns, LLC | Wilmington | DE | MG Hoosier Clowns, LLC | 01/28/2022 | | 3,542,915 | 15,925,463 | | |
| 000000-00-0 | RG Badger Solar, LLC | Wilmington | DE | RG Badger Solar, LLC | 08/31/2022 | | 438,047 | 420,338 | | |
| 000000-00-0 | MG Shad, LLC | Wilmington | DE | MG Shad, LLC | 08/31/2022 | | 1,871,291 | 5,125,241 | | |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | 8,374,852 | 60,294,002 | | XXX |
| 000000-00-0 | Guardian Investors Services, LLC | Wilmington | DE | Guardian Investors Services, LLC | 08/31/2006 | | | 517,899,965 | | |
| 5999999. Any Other Class of Assets - Affiliated | | | | | | | | 517,899,965 | | XXX |
| 6099999. Total - Unaffiliated | | | | | | | 343,838,615 | 637,459,538 | | XXX |
| 6199999. Total - Affiliated | | | | | | | 68,665,352 | 548,401,548 | | XXX |
| 6299999 - Totals | | | | | | | 412,503,967 | 1,185,861,086 | | 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 | North Bridge Venture Partners V | Wilmington | DE | CAPITAL DISTRIBUTION | 09/21/2001 | 12/31/2022 | 22,431 | | | | | | | 22,431 | 22,431 | | | | |
| 000000-00-0 | North Bridge Venture Partners VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/07/2006 | 12/31/2022 | 19,174 | | | | | | | 19,174 | 19,174 | | | | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 41,604 | | | | | | | 41,604 | 41,604 | | | | |
| 000000-00-0 | CENTER KEY LAND PARTNERS, LLC | Winter Park, | FL | CENTER KEY LAND PARTNERS, LLC | 10/26/2021 | 12/31/2022 | 2,503,800 | | | | | | | 2,503,800 | 2,503,800 | | | | |
| 000000-00-0 | GUARDIAN CHELSA PLACE APTS | Wilmington | DE | GUARDIAN CHELSA PLACE APTS | 08/16/2018 | 12/31/2022 | 528,740 | | | | | | | 528,740 | 528,740 | | | | |
| 000000-00-0 | GUARDIAN MATTHEWS,LLC | Nashville | TN | GUARDIAN MATTHEWS,LLC | 09/01/1989 | 12/31/2022 | 94,090 | | | | | | | 94,090 | 94,090 | | | | |
| 000000-00-0 | GUARDIAN SHORES, LLC | Marina Del Ray | CA | GUARDIAN SHORES, LLC | 03/25/2011 | 12/31/2022 | 2,253,430 | | | | | | | 2,253,430 | 2,253,430 | | | | |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 5,380,060 | | | | | | | 5,380,060 | 5,380,060 | | | | |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 2 | Wilmington | DE | CAPITAL DISTRIBUTION | 09/23/2015 | 12/31/2022 | 3,405,111 | | | | | | | 3,405,111 | 3,405,111 | | | | |
| 000000-00-0 | 57 Stars Global Opportunity 3 (Guardian) Series 3 | Wilmington | DE | CAPITAL DISTRIBUTION | 03/27/2017 | 11/04/2022 | 4,260,035 | | | | | | | 4,260,035 | 4,260,035 | | | | |
| 000000-00-0 | 57 Stars Global Opportunity Fund 3 L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/13/2011 | 12/29/2022 | 9,061,488 | | | | | | | 9,061,488 | 9,061,488 | | | | |
| 000000-00-0 | Accel-KKR Growth Capital Partners IV LP | | CYM | CAPITAL DISTRIBUTION | 12/14/2021 | 10/24/2022 | 7,786 | | | | | | | 7,786 | 7,786 | | | | |
| 000000-00-0 | Advantech Capital | | CYM | CAPITAL DISTRIBUTION | 11/20/2015 | 12/16/2022 | 756,959 | | | | | | | 756,959 | 756,959 | | | | |
| 000000-00-0 | Advantech Capital II LP | | CYM | CAPITAL DISTRIBUTION | 03/29/2018 | 12/31/2022 | 361,550 | | | | | | | 361,550 | 361,550 | | | | |
| 000000-00-0 | Affinity Asia Pacific Fund V L.P. | | CYM | CAPITAL DISTRIBUTION | 11/17/2017 | 10/27/2022 | 823,973 | | | | | | | 823,973 | 823,973 | | | | |
| 000000-00-0 | Amulet Capital Fund II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/31/2021 | 12/31/2022 | 1,588,495 | | | | | | | 1,588,495 | 1,588,495 | | | | |
| 000000-00-0 | ASF VII Infrastructure L.P. | | | CAPITAL DISTRIBUTION | 05/24/2017 | 12/31/2022 | 2,739,075 | | | | | | | 2,739,075 | 2,739,075 | | | | |
| 000000-00-0 | Battery Ventures XII | Wilmington | DE | CAPITAL DISTRIBUTION | 02/01/2018 | 12/16/2022 | 464,591 | | | | | | | 464,591 | 464,591 | | | | |
| 000000-00-0 | Battery Ventures XII Side Fund | Wilmington | DE | CAPITAL DISTRIBUTION | 02/01/2018 | 12/16/2022 | 322,349 | | | | | | | 322,349 | 322,349 | | | | |
| 000000-00-0 | Beekman Investment Partners III | Wilmington | DE | CAPITAL DISTRIBUTION | 12/19/2014 | 12/31/2022 | 37,328 | | | | | | | 37,328 | 37,328 | | | | |
| 000000-00-0 | Beekman Investment Partners IV, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 04/16/2018 | 12/12/2022 | 988,980 | | | | | | | 988,980 | 988,980 | | | | |
| 000000-00-0 | Black Diamond Capital Opportunity Fund V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/29/2019 | 10/25/2022 | 314,834 | | | | | | | 314,834 | 314,834 | | | | |
| 000000-00-0 | Brightstar Capital Partners Fund II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 02/01/2021 | 12/30/2022 | 1,090,867 | | | | | | | 1,090,867 | 1,090,867 | | | | |
| 000000-00-0 | Calvert Street Capital Partners III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/26/2009 | 12/31/2022 | 874,893 | 796,734 | | | | 796,734 | | 90,474 | 90,474 | | (784,419) | (784,419) | 12,834 |
| 000000-00-0 | CapStreet III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 11/07/2008 | 11/22/2022 | 4,626,985 | | | | | | | 4,626,985 | 4,626,985 | | | | |
| 000000-00-0 | CapStreet IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/15/2013 | 11/21/2022 | 4,663,034 | | | | | | | 4,663,034 | 4,663,034 | | | | |
| 000000-00-0 | Capstreet V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/20/2019 | 12/31/2022 | 54,058 | | | | | | | 54,058 | 54,058 | | | | |
| 000000-00-0 | CCMP Capital Investors II | Wilmington | DE | CAPITAL DISTRIBUTION | 12/31/2006 | 12/31/2022 | 82,545 | 82,545 | | | | 82,545 | | | | | (82,545) | (82,545) | |
| 000000-00-0 | CCMP Capital Investors III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/20/2013 | 12/08/2022 | 4,160,772 | | | | | | | 4,160,772 | 4,160,772 | | | | |
| 000000-00-0 | Centerbridge Capital Partners II | Wilmington | DE | CAPITAL DISTRIBUTION | 12/22/2010 | 12/31/2022 | 419,981 | | | | | | | 419,981 | 419,981 | | | | |
| 000000-00-0 | Centerbridge Capital Partners III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/24/2014 | 12/21/2022 | 2,193,585 | | | | | | | 2,193,585 | 2,193,585 | | | | |
| 000000-00-0 | Centre Lane Partners IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 01/22/2016 | 12/31/2022 | 1,888,427 | | | | | | | 1,888,427 | 1,888,427 | | | | |
| 000000-00-0 | Charles River Partnership XV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 02/15/2012 | 12/07/2022 | 95,492 | | | | | | | 95,492 | 95,492 | | | | |
| 000000-00-0 | Chequers Capital XVII, L.P. | | FRA | CAPITAL DISTRIBUTION | 04/04/2017 | 11/16/2022 | 2,650,865 | | | | | | | 2,650,865 | 2,650,865 | | | | |
| 000000-00-0 | CID Capital Opportunity Fund II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 08/16/2013 | 12/31/2022 | 611,361 | | | | | | | 611,361 | 611,361 | | | | |
| 000000-00-0 | Columbia Capital Equity Partners VI (QP), L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 08/26/2014 | 12/31/2022 | 1,142,217 | | | | | | | 1,142,217 | 1,142,217 | | | | |
| 000000-00-0 | Cressey & Company Fund V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/19/2014 | 12/31/2022 | 1,920,361 | | | | | | | 1,920,361 | 1,920,361 | | | | |
| 000000-00-0 | Cressey & Company Fund VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 05/11/2018 | 12/31/2022 | 891,404 | | | | | | | 891,404 | 891,404 | | | | |
| 000000-00-0 | DPE Deutschland Fund IV, LP | | DEU | CAPITAL DISTRIBUTION | 07/13/2020 | 12/31/2022 | 10,012 | | | | | | | 10,012 | 10,012 | | | | |
| 000000-00-0 | Equistone Partners Europe Fund VI, L.P. | | LUX | CAPITAL DISTRIBUTION | 02/01/2018 | 11/17/2022 | 1,563,089 | | | | | | | 1,563,089 | 1,563,089 | | | | |
| 000000-00-0 | Felicis Ventures V LP | Wilmington | DE | CAPITAL DISTRIBUTION | 04/20/2016 | 12/31/2022 | 383,146 | | | | | | | 383,146 | 383,146 | | | | |
| 000000-00-0 | FirstMark Capital IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 05/20/2016 | 12/31/2022 | 200,761 | | | | | | | 200,761 | 200,761 | | | | |
| 000000-00-0 | FirstMark Capital OF II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 05/20/2016 | 12/31/2022 | 149,209 | | | | | | | 149,209 | 149,209 | | | | |
| 000000-00-0 | FirstMark Capital V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 09/27/2019 | 12/31/2022 | 76,828 | | | | | | | 76,828 | 76,828 | | | | |
| 000000-00-0 | Foundation Capital IX, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 08/17/2018 | 12/31/2022 | 461,095 | | | | | | | 461,095 | 461,095 | | | | |
| 000000-00-0 | Foundation Capital VIII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/16/2015 | 11/14/2022 | 29,147 | | | | | | | 29,147 | 29,147 | | | | |
| 000000-00-0 | Foundry Group Next 2018, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/23/2018 | 12/31/2022 | 121,472 | | | | | | | 121,472 | 121,472 | | | | |
| 000000-00-0 | Foundry Group Next, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/13/2016 | 12/31/2022 | 819,878 | | | | | | | 819,878 | 819,878 | | | | |
| 000000-00-0 | Foundry Venture Capital 2007, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/15/2007 | 12/31/2022 | 206,933 | | | | | | | 206,933 | 206,933 | | | | |
| 000000-00-0 | Foundry Venture Capital 2010, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 08/15/2010 | 12/31/2022 | 581,999 | | | | | | | 581,999 | 581,999 | | | | |

# 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 | Genstar Capital Partners IX, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 01/28/2019 | 12/31/2022 | 2,619,842 | | | | | | | 2,619,842 | 2,619,842 | | | | |
| 000000-00-0 | Genstar Capital Partners VII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 07/02/2015 | 12/31/2022 | 132,637 | | | | | | | 132,637 | 132,637 | | | | |
| 000000-00-0 | Genstar Capital Partners VIII | Wilmington | DE | CAPITAL DISTRIBUTION | 03/23/2017 | 12/31/2022 | 2,431,518 | | | | | | | 2,431,518 | 2,431,518 | | | | |
| 000000-00-0 | Global Infrastructure Partners II - A, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/29/2012 | 10/11/2022 | 1,267,988 | | | | | | | 1,267,988 | 1,267,988 | | | | |
| 000000-00-0 | Global Infrastructure Partners III A/B | Wilmington | DE | CAPITAL DISTRIBUTION | 07/08/2016 | 10/12/2022 | 5,677,584 | | | | | | | 5,677,584 | 5,677,584 | | | | |
| 000000-00-0 | Global Infrastructure Partners IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 05/01/2019 | 11/21/2022 | 422,817 | | | | | | | 422,817 | 422,817 | | | | |
| 000000-00-0 | GrandBanks Capital Ventures II | Wilmington | DE | CAPITAL DISTRIBUTION | 05/10/2008 | 10/05/2022 | 310,020 | | | | | | | 310,020 | 310,020 | | | | |
| 000000-00-0 | Green Equity Investors VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/15/2011 | 12/21/2022 | 546,784 | | | | | | | 546,784 | 546,784 | | | | |
| 000000-00-0 | Green Equity Investors VII, L.P. & Side VII | Wilmington | DE | CAPITAL DISTRIBUTION | 02/29/2016 | 11/10/2022 | 1,203,016 | | | | | | | 1,203,016 | 1,203,016 | | | | |
| 000000-00-0 | Green Equity Investors VIII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/03/2019 | 12/15/2022 | 87,587 | | | | | | | 87,587 | 87,587 | | | | |
| 000000-00-0 | Grotech Ventures II, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 12/20/2011 | 11/07/2022 | 2,489,000 | | | | | | | 2,489,000 | 2,489,000 | | | | |
| 000000-00-0 | GS Capital Partners VI Fund, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/31/2007 | 11/14/2022 | 213,070 | | | | | | | 213,070 | 213,070 | | | | |
| 000000-00-0 | GS Mezzanine Partners 2006, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/31/2006 | 11/03/2022 | 20,032 | | | | | | | 20,032 | 20,032 | | | | |
| 000000-00-0 | GS Vintage Fund IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/31/2006 | 12/15/2022 | 79,102 | | | | | | | 79,102 | 79,102 | | | | |
| 000000-00-0 | GSO Capital Opportunities Fund III | Wilmington | DE | CAPITAL DISTRIBUTION | 06/17/2016 | 12/27/2022 | 3,917,809 | | | | | | | 3,917,809 | 3,917,809 | | | | |
| 000000-00-0 | GSO Energy Select Opportunities Fund II LP | Wilmington | DE | CAPITAL DISTRIBUTION | 11/09/2018 | 12/15/2022 | 1,899,880 | | | | | | | 1,899,880 | 1,899,880 | | | | |
| 000000-00-0 | GTCR Fund XII | Wilmington | DE | CAPITAL DISTRIBUTION | 08/29/2017 | 12/31/2022 | 2,126,279 | | | | | | | 2,126,279 | 2,126,279 | | | | |
| 000000-00-0 | GTCR Fund XIII, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 10/21/2020 | 11/15/2022 | 272,847 | | | | | | | 272,847 | 272,847 | | | | |
| 000000-00-0 | Harbourvest Guardian Co-Investment Fund L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/11/2015 | 11/22/2022 | 16,367,922 | | | | | | | 16,367,922 | 16,367,922 | | | | |
| 000000-00-0 | HarbourVest Guardian Co-Investment Fund L.P. - Tranche 2 | Wilmington | DE | CAPITAL DISTRIBUTION | 02/22/2021 | 12/31/2022 | 2,337,500 | | | | | | | 2,337,500 | 2,337,500 | | | | |
| 000000-00-0 | Harvest Fund IX, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 09/01/2021 | 12/01/2022 | 137,841 | | | | | | | 137,841 | 137,841 | | | | |
| 000000-00-0 | Harvest Partners VII and VII Parallel | Wilmington | DE | CAPITAL DISTRIBUTION | 01/15/2016 | 12/31/2022 | 440,830 | | | | | | | 440,830 | 440,830 | | | | |
| 000000-00-0 | HPS Mezzanine Partners 2019, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/21/2019 | 12/28/2022 | 1,370,752 | | | | | | | 1,370,752 | 1,370,752 | | | | |
| 000000-00-0 | HPS Mezzanine Partners III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 07/11/2016 | 11/29/2022 | 5,062,837 | | | | | | | 5,062,837 | 5,062,837 | | | | |
| 000000-00-0 | Huron Fund IV, L.P | Wilmington | DE | CAPITAL DISTRIBUTION | 12/14/2012 | 12/09/2022 | 189,265 | | | | | | | 189,265 | 189,265 | | | | |
| 000000-00-0 | Huron Fund V | Wilmington | DE | CAPITAL DISTRIBUTION | 12/30/2016 | 10/26/2022 | 215,993 | | | | | | | 215,993 | 215,993 | | | | |
| 000000-00-0 | Investindustrial VI LP | | | CAPITAL DISTRIBUTION | 01/28/2016 | 12/23/2022 | 4,046,266 | | | | | | | 4,046,266 | 4,046,266 | | | | |
| 000000-00-0 | Investindustrial VII L.P. | | | CAPITAL DISTRIBUTION | 03/26/2019 | 10/17/2022 | 39,909 | | | | | | | 39,909 | 39,909 | | | | |
| 000000-00-0 | ISQ Global Infrastructure Fund II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/27/2017 | 12/29/2022 | 1,929,409 | | | | | | | 1,929,409 | 1,929,409 | | | | |
| 000000-00-0 | J.C. Flowers II, L.P. | | CYM | CAPITAL DISTRIBUTION | 04/30/2006 | 12/31/2022 | 95,250 | 95,250 | | | | 95,250 | | | | | (95,250) | (95,250) | |
| 000000-00-0 | Jade Equity Investors, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/03/2019 | 10/27/2022 | 374,803 | | | | | | | 374,803 | 374,803 | | | | |
| 000000-00-0 | Kinderhook Capital Fund V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/03/2016 | 12/31/2022 | 1,946,667 | | | | | | | 1,946,667 | 1,946,667 | | | | |
| 000000-00-0 | Kinderhook Capital Fund VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 01/08/2019 | 12/08/2022 | 619,712 | | | | | | | 619,712 | 619,712 | | | | |
| 000000-00-0 | Kinderhook Capital Fund VII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/19/2021 | 11/30/2022 | 8,574 | | | | | | | 8,574 | 8,574 | | | | |
| 000000-00-0 | Levine Leichtman Capital Partners V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 03/22/2013 | 10/31/2022 | 4,967,029 | | | | | | | 4,967,029 | 4,967,029 | | | | |
| 000000-00-0 | Lime Rock Partners VIII, L.P. | | CYM | CAPITAL DISTRIBUTION | 10/31/2018 | 11/28/2022 | 164,114 | | | | | | | 164,114 | 164,114 | | | | |
| 000000-00-0 | Longworth Advisors Fund III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/01/2009 | 12/14/2022 | 106,576 | 80,762 | | | | 80,762 | | 13,332 | 13,332 | | (93,244) | (93,244) | 1,244 |
| 000000-00-0 | Longworth Venture Partners III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 09/03/2008 | 12/14/2022 | 1,273,320 | 40,222 | | | | 40,222 | | 731,990 | 731,990 | | (541,330) | (541,330) | |
| 000000-00-0 | Lovell Minnick Equity Partners IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/28/2014 | 10/12/2022 | 235,501 | | | | | | | 235,501 | 235,501 | | | | |
| 000000-00-0 | Lovell Minnick Equity Partners V, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 11/16/2018 | 12/31/2022 | 751,031 | | | | | | | 751,031 | 751,031 | | | | |
| 000000-00-0 | Meritech Capital Partners VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 05/18/2018 | 12/31/2022 | 44,022 | | | | | | | 44,022 | 44,022 | | | | |
| 000000-00-0 | MSouth Equity Partners II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/15/2011 | 11/18/2022 | 69,115 | | | | | | | 69,115 | 69,115 | | | | |
| 000000-00-0 | NB Co-Investment Partners | Wilmington | DE | CAPITAL DISTRIBUTION | 06/30/2006 | 12/29/2022 | 165,373 | | | | | | | 165,373 | 165,373 | | | | |
| 000000-00-0 | Pfingsten Partners IV | Wilmington | DE | CAPITAL DISTRIBUTION | 12/31/2007 | 12/31/2022 | 2,186,462 | | | | | | | 2,186,462 | 2,186,462 | | | | |
| 000000-00-0 | Phoenix Equity Partners 2010, L.P. | | | CAPITAL DISTRIBUTION | 12/11/2009 | 12/31/2022 | 156,323 | | | | | | 3,104,557 | | | | (156,323) | (156,323) | |
| 000000-00-0 | Platte River Equity IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/15/2017 | 12/31/2022 | 2,507,520 | | | | | | | 2,507,520 | 2,507,520 | | | | |
| 000000-00-0 | Point 406 Ventures II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/29/2012 | 12/31/2022 | 1,401,137 | | | | | | | 1,401,137 | 1,401,137 | | | | |
| 000000-00-0 | Presidio Partners 2007, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/04/2007 | 12/31/2022 | 43,988 | | | | | | | 43,988 | 43,988 | | | | |
| 000000-00-0 | Primus Capital Fund VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 07/31/2008 | 12/31/2022 | 90,677 | | | | | | | 90,677 | 90,677 | | | | |
| 000000-00-0 | Primus Capital Fund VII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/07/2012 | 11/09/2022 | 2,024,270 | | | | | | | 2,024,270 | 2,024,270 | | | | |
| 000000-00-0 | Quintana Energy Partners II, L.P. | | CYM | CAPITAL DISTRIBUTION | 11/24/2008 | 12/31/2022 | 925,874 | (362,929) | | | | (362,929) | | 925,874 | 925,874 | | | | 235,924 |

# 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 | Quintana Energy Partners, L.P. | | CYM | CAPITAL DISTRIBUTION | 09/30/2006 | 12/31/2022 | 952,626 | 645,466 | | | | 645,466 | | 29,834 | 29,834 | | (922,792) | (922,792) | |
| 000000-00-0 | Redview Capital II L.P. | | CYM | CAPITAL DISTRIBUTION | 03/29/2018 | 12/31/2022 | 265,866 | | | | | | | 265,866 | 265,866 | | | | |
| 000000-00-0 | Sargasso Mutual | | BMU | CAPITAL DISTRIBUTION | 12/31/1986 | 12/31/2022 | 504,652 | | | | | | | 504,652 | 504,652 | | | | |
| 000000-00-0 | Sumeru Equity Partners III, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/18/2020 | 12/31/2022 | 1,756,221 | | | | | | | 1,756,221 | 1,756,221 | | | | |
| 000000-00-0 | SVB Capital Preferred Return Fund, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 09/16/2009 | 12/31/2022 | 1,002,240 | | | | | | | 1,002,240 | 1,002,240 | | | | |
| 000000-00-0 | SVP Dislocation Fund, L.P. | | CYM | CAPITAL DISTRIBUTION | 08/19/2020 | 12/31/2022 | 900,000 | | | | | | | 900,000 | 900,000 | | | | |
| 000000-00-0 | Techstars Ventures 2017, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 11/01/2017 | 12/16/2022 | 595,208 | | | | | | | 595,208 | 595,208 | | | | |
| 000000-00-0 | Thompson Street Capital Partners IV, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/08/2015 | 12/31/2022 | 2,558,476 | | | | | | | 2,558,476 | 2,558,476 | | | | |
| 000000-00-0 | Thompson Street Capital Partners V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/02/2018 | 12/31/2022 | 1,360,495 | | | | | | | 1,360,495 | 1,360,495 | | | | |
| 000000-00-0 | Thompson Street Capital VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/20/2021 | 12/05/2022 | 4,668,179 | | | | | | | 4,668,179 | 4,668,179 | | | | |
| 000000-00-0 | Trident V, L.P. | | CYM | CAPITAL DISTRIBUTION | 12/16/2010 | 12/19/2022 | 194,664 | | | | | | | 194,664 | 194,664 | | | | |
| 000000-00-0 | Trident VI, L.P. | | CYM | CAPITAL DISTRIBUTION | 12/15/2013 | 11/04/2022 | 389,635 | | | | | | | 389,635 | 389,635 | | | | |
| 000000-00-0 | Trident VII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/21/2016 | 12/31/2022 | 1,460,984 | | | | | | | 1,460,984 | 1,460,984 | | | | |
| 000000-00-0 | Trident VIII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/16/2019 | 11/04/2022 | 359,552 | | | | | | | 359,552 | 359,552 | | | | |
| 000000-00-0 | Trinity Ventures XII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 10/23/2015 | 12/31/2022 | 180,108 | | | | | | | 180,108 | 180,108 | | | | |
| 000000-00-0 | Trivest Growth Investment Fund I | Wilmington | DE | CAPITAL DISTRIBUTION | 07/01/2016 | 11/02/2022 | 25,775 | | | | | | | 25,775 | 25,775 | | | | |
| 000000-00-0 | TSG7 L.P. A | Wilmington | DE | CAPITAL DISTRIBUTION | 11/20/2015 | 12/31/2022 | 598,190 | | | | | | | 598,190 | 598,190 | | | | |
| 000000-00-0 | TSG7, L.P. B | Wilmington | DE | CAPITAL DISTRIBUTION | 11/20/2015 | 10/20/2022 | 17,191 | | | | | | | 17,191 | 17,191 | | | | |
| 000000-00-0 | Upfront V, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 12/23/2014 | 12/31/2022 | 627,691 | | | | | | | 627,691 | 627,691 | | | | |
| 000000-00-0 | Upfront VI, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 06/02/2017 | 10/07/2022 | 199,751 | | | | | | | 199,751 | 199,751 | | | | |
| 000000-00-0 | Warburg Pincus China-Southeast Asia II, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 04/29/2019 | 12/16/2022 | 373,800 | | | | | | | 373,800 | 373,800 | | | | |
| 000000-00-0 | Warburg Pincus Energy | Wilmington | DE | CAPITAL DISTRIBUTION | 05/01/2014 | 12/31/2022 | 8,814,000 | | | | | | | 8,814,000 | 8,814,000 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | Wilmington | DE | CAPITAL DISTRIBUTION | 11/19/2015 | 12/31/2022 | 2,608,824 | | | | | | | 2,608,824 | 2,608,824 | | | | |
| 000000-00-0 | Warburg, Pincus Private Equity XI, LP | Wilmington | DE | CAPITAL DISTRIBUTION | 08/01/2012 | 12/31/2022 | 1,060,000 | | | | | | | 1,060,000 | 1,060,000 | | | | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 166,590,773 | 1,378,050 | | | | 1,378,050 | 3,104,557 | 163,914,870 | 163,914,870 | | (2,675,903) | (2,675,903) | 250,002 |
| 000000-00-0 | HPS Strategic Investment Partners V Feeder, L.P. - Equity Tranche | Wilmington | DE | CAPITAL DISTRIBUTION | 02/24/2022 | 11/21/2022 | 8,115,669 | | | | | | | 8,115,669 | 8,115,669 | | | | |
| 5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated | | | | | | | 8,115,669 | | | | | | | 8,115,669 | 8,115,669 | | | | |
| 000000-00-0 | Advantage Capital Solar I | Wilmington | DE | CAPITAL DISTRIBUTION | 10/11/2017 | 12/31/2022 | 600,000 | | | | | | | 600,000 | 600,000 | | | | |
| 000000-00-0 | Advantage Capital Solar II | Wilmington | DE | CAPITAL DISTRIBUTION | 10/29/2018 | 12/31/2022 | 440,233 | | | | | | | 440,233 | 440,233 | | | | |
| 000000-00-0 | Blue Earth Solar (Geronimo) | Wilmington | DE | CAPITAL DISTRIBUTION | 10/26/2017 | 12/31/2022 | 993,661 | | | | | | | 993,661 | 993,661 | | | | |
| 000000-00-0 | Conway RG Solar, LLC (Greenbacker- Rockwell ) | Wilmington | DE | CAPITAL DISTRIBUTION | 02/09/2018 | 12/31/2022 | 132,047 | | | | | | | 132,047 | 132,047 | | | | |
| 000000-00-0 | Fayetteville RG Solar (Panda/ReneSola) | Wilmington | DE | CAPITAL DISTRIBUTION | 11/05/2018 | 12/31/2022 | 327,260 | | | | | | | 327,260 | 327,260 | | | | |
| 000000-00-0 | MG Clackamas, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 07/26/2019 | 12/31/2022 | 1,023,130 | | | | | | | 1,023,130 | 1,023,130 | | | | |
| 000000-00-0 | MG Dancing Feather, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/15/2021 | 12/31/2022 | 795,399 | | | | | | | 795,399 | 795,399 | | | | |
| 000000-00-0 | MG Gas City, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/13/2020 | 12/31/2022 | 1,365,050 | | | | | | | 1,365,050 | 1,365,050 | | | | |
| 000000-00-0 | MPC 2019 Energy Fund 1, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/24/2019 | 12/31/2022 | 417,995 | | | | | | | 417,995 | 417,995 | | | | |
| 000000-00-0 | Nittany Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 08/28/2019 | 12/31/2022 | 1,362,167 | | | | | | | 1,362,167 | 1,362,167 | | | | |
| 000000-00-0 | RBC- Fern Holding Company LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 12/18/2019 | 12/31/2022 | 204,922 | | | | | | | 204,922 | 204,922 | | | | |
| 000000-00-0 | RBC-VSF 26 Holding Company, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 06/03/2019 | 12/31/2022 | 701,912 | | | | | | | 701,912 | 701,912 | | | | |
| 000000-00-0 | RG Granite Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 03/22/2019 | 12/31/2022 | 324,700 | | | | | | | 324,700 | 324,700 | | | | |
| 000000-00-0 | RG Haberdasher Solar LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/15/2021 | 12/31/2022 | 283,109 | | | | | | | 283,109 | 283,109 | | | | |
| 000000-00-0 | RG Mankato Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/15/2020 | 12/31/2022 | 381,549 | | | | | | | 381,549 | 381,549 | | | | |
| 000000-00-0 | RG Paiute Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 03/07/2019 | 12/31/2022 | 138,376 | | | | | | | 138,376 | 138,376 | | | | |
| 000000-00-0 | RG Plymouth Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 05/30/2018 | 12/31/2022 | 613,102 | | | | | | | 613,102 | 613,102 | | | | |
| 000000-00-0 | RG Redlands Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 08/15/2018 | 12/31/2022 | 244,013 | | | | | | | 244,013 | 244,013 | | | | |
| 000000-00-0 | RG Roanoke Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 06/27/2019 | 12/31/2022 | 256,875 | | | | | | | 256,875 | 256,875 | | | | |
| 000000-00-0 | RG Waseco Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 09/20/2018 | 12/31/2022 | 387,504 | | | | | | | 387,504 | 387,504 | | | | |
| 000000-00-0 | RG Worcester Solar, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 10/09/2018 | 12/31/2022 | 119,658 | | | | | | | 119,658 | 119,658 | | | | |
| 000000-00-0 | SkyHigh Sun, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 10/15/2018 | 12/31/2022 | 22,896 | | | | | | | 22,896 | 22,896 | | | | |
| 000000-00-0 | USB RETC Fund 2018-10,LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 07/26/2018 | 12/31/2022 | 914,110 | | | | | | | 914,110 | 914,110 | | | | |
| 000000-00-0 | USB RETC Fund 2018-11,LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 06/18/2018 | 12/31/2022 | 810,301 | | | | | | | 810,301 | 810,301 | | | | |
| 000000-00-0 | USB RETC Fund 2019-1 LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 04/25/2019 | 12/31/2022 | 1,429,656 | | | | | | | 1,429,656 | 1,429,656 | | | | |

# 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 | USB RETC Fund 2019-5, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 11/04/2019 | 12/31/2022 | 689,772 | | | | | | | 689,772 | 689,772 | | | | |
| 000000-00-0 | USB RETC Fund 2021-3, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 03/26/2021 | 12/31/2022 | 2,108,992 | | | | | | | 2,108,992 | 2,108,992 | | | | |
| 000000-00-0 | USB RETC Fund 2022-6, LLC | Wilmington | DE | CAPITAL DISTRIBUTION | 01/28/2022 | 12/31/2022 | 478,841 | | | | | | | 478,841 | 478,841 | | | | |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | 17,567,229 | | | | | | | 17,567,229 | 17,567,229 | | | | |
| 000000-00-0 | Guardian Acquisitions II | Wilmington | DE | Guardian Acquisitions II | 12/31/2022 | 12/31/2022 | 117,335,107 | | | | | | | 117,335,107 | 117,335,107 | | | | 14,547,550 |
| 000000-00-0 | Guardian Investors Services, LLC | WILMINGTON | DE | Guardian Investors Services, LLC | 08/31/2006 | 12/31/2022 | 77,700,000 | | | | | | | 77,700,000 | 77,700,000 | | | | |
| 000000-00-0 | Park Avenue Securities, LLC | WILMINGTON | DE | Park Avenue Securities, LLC | 12/31/2019 | 12/31/2022 | 30,000,000 | | | | | | | 30,000,000 | 30,000,000 | | | | |
| 5999999. Any Other Class of Assets - Affiliated | | | | | | | 225,035,107 | | | | | | | 225,035,107 | 225,035,107 | | | | 14,547,550 |
| 6099999. Total - Unaffiliated | | | | | | | 192,315,275 | 1,378,050 | | | | 1,378,050 | 3,104,557 | 189,639,372 | 189,639,372 | | (2,675,903) | (2,675,903) | 250,002 |
| 6199999. Total - Affiliated | | | | | | | 230,415,167 | | | | | | | 230,415,167 | 230,415,167 | | | | 14,547,550 |
| 6299999 - Totals | | | | | | | 422,730,442 | 1,378,050 | | | | 1,378,050 | 3,104,557 | 420,054,539 | 420,054,539 | | (2,675,903) | (2,675,903) | 14,797,552 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912803-EW-9 | STRIP PRINC STRIPS | @ | | | 1.A | 55,591,400 | 37.2730 | 37,273,438 | 100,000,000 | 56,720,726 | | 1,129,326 | | | 0.000 | 2.365 | N/A | | | 02/22/2022 | 02/15/2047 |
| 912803-EY-5 | STRIP PRINC STRIPS | @ | | | 1.A | 22,160,722 | 36.9840 | 21,487,922 | 58,100,000 | 25,550,108 | | 846,874 | | | 0.000 | 3.399 | N/A | | | 10/10/2018 | 05/15/2047 |
| 912803-EZ-2 | STRIP PRINC STRIPS | @ | | | 1.A | 67,574,608 | 36.7890 | 62,762,141 | 170,600,000 | 78,573,369 | | 2,435,443 | | | 0.000 | 3.174 | N/A | | | 03/23/2018 | 08/15/2047 |
| 912803-FD-0 | STRIP PRINC STRIPS | @ | | | 1.A | 75,746,990 | 36.1910 | 65,868,359 | 182,000,000 | 85,008,516 | | 2,512,061 | | | 0.000 | 3.022 | N/A | | | 03/25/2019 | 05/15/2048 |
| 912803-FP-3 | STRIP PRINC STRIPS | @ | | | 1.A | 63,480,500 | 34.1250 | 34,125,000 | 100,000,000 | 65,673,680 | | 1,001,122 | | | 0.000 | 1.542 | N/A | | | 10/14/2020 | 05/15/2050 |
| 912803-GC-1 | STRIP PRINC STRIPS | @ | | | 1.A | 51,277,000 | 32.6680 | 32,667,969 | 100,000,000 | 52,272,219 | | 995,219 | | | 0.000 | 2.259 | N/A | | | 02/22/2022 | 11/15/2051 |
| 912803-GE-7 | STRIP PRINC STRIPS | @ | | | 1.A | 25,616,652 | 32.4570 | 16,942,570 | 52,200,000 | 26,078,591 | | 461,939 | | | 0.000 | 2.397 | N/A | | | 03/31/2022 | 02/15/2052 |
| 912810-EP-9 | US TREASURY N/B 7 1/8% Due 2/15/2023 FA15 | SD | | | 1.A | 305,438 | 100.1210 | 300,363 | 300,000 | 300,052 | | (414) | | | 7.125 | 6.978 | FA | 8,074 | 21,375 | 05/18/1993 | 02/15/2023 |
| 912810-RT-7 | US TREASURY N/B 2 1/4% Due 8/15/2046 FA15 | | | | 1.A | 3,812,869 | 71.3440 | 3,189,066 | 4,470,000 | 3,902,183 | | 16,312 | | | 2.250 | 3.005 | FA | 37,989 | 100,575 | 02/09/2017 | 08/15/2046 |
| 912810-SE-9 | US TREASURY N/B BONDS | | | | 1.A | 425,648 | 88.8750 | 346,613 | 390,000 | 422,694 | | (837) | | | 3.375 | 2.912 | MN | 1,709 | 13,163 | 04/26/2019 | 11/15/2048 |
| 912810-SF-6 | US TREASURY N/B BONDS | | | | 1.A | 1,896,221 | 82.9840 | 1,452,227 | 1,750,000 | 1,883,970 | | (3,548) | | | 3.000 | 2.595 | FA | 19,830 | 52,500 | 05/31/2019 | 02/15/2049 |
| 912810-SH-2 | US TREASURY N/B BONDS | | | | 1.A | 6,078,815 | 81.0160 | 4,212,813 | 5,200,000 | 6,005,705 | | (22,708) | | | 2.875 | 2.105 | MN | 19,410 | 149,500 | 11/04/2019 | 05/15/2049 |
| 912810-SK-5 | US TREASURY N/B BONDS | | | | 1.A | 205,227 | 72.9840 | 145,969 | 200,000 | 204,839 | | (130) | | | 2.375 | 2.254 | MN | 617 | 4,750 | 12/05/2019 | 11/15/2049 |
| 912810-SL-3 | US TREASURY N/B BONDS | | | | 1.A | 4,352,992 | 66.5630 | 2,462,813 | 3,700,000 | 4,304,270 | | (18,515) | | | 2.000 | 1.285 | FA | 27,951 | 74,000 | 05/01/2020 | 02/15/2050 |
| 912810-SN-9 | US TREASURY N/B BONDS | | | | 1.A | 470,475 | 54.3440 | 277,153 | 510,000 | 472,803 | | 1,079 | | | 1.250 | 1.579 | MN | 828 | 6,375 | 10/27/2020 | 05/15/2050 |
| 912810-SQ-2 | US TREASURY N/B BONDS | | | | 1.A | 48,824,219 | 62.6090 | 31,304,688 | 50,000,000 | 48,941,417 | | 53,337 | | | 1.125 | 1.259 | FA | 212,466 | 562,500 | 10/14/2020 | 08/15/2040 |
| 912810-SX-7 | US TREASURY N/B BONDS | | | | 1.A | 43,922,791 | 72.4380 | 29,808,031 | 41,150,000 | 43,837,158 | | (69,015) | | | 2.375 | 2.070 | MN | 126,889 | 977,313 | 09/30/2021 | 05/15/2051 |
| 912810-SY-5 | US TREASURY N/B BONDS | | | | 1.A | 49,562,969 | 75.6250 | 35,543,750 | 47,000,000 | 49,413,571 | | (108,652) | | | 2.250 | 1.917 | MN | 137,300 | 1,057,500 | 08/12/2021 | 05/15/2041 |
| 912810-TC-2 | US TREASURY N/B BONDS | | | | 1.A | 134,225,141 | 71.9220 | 98,173,359 | 136,500,000 | 134,312,990 | | 87,974 | | | 2.000 | 2.103 | MN | 354,448 | 2,730,000 | 01/21/2022 | 11/15/2041 |
| 912810-TF-5 | US TREASURY N/B BONDS | | | | 1.A | 24,917,813 | 76.9530 | 21,546,875 | 28,000,000 | 24,994,426 | | 76,613 | | | 2.375 | 3.125 | FA | 251,182 | 332,500 | 04/29/2022 | 02/15/2042 |
| 912828-2A-7 | US GOVERNMENT TREAS BILL 1 1/2% Due 8/15/2026 FA15 | SD | | | 1.A | 309,403 | 91.2420 | 291,975 | 320,000 | 309,792 | | 389 | | | 1.500 | 2.397 | FA | 1,813 | 3,225 | 11/08/2022 | 08/15/2026 |
| 912828-YE-4 | US GOVERNMENT TREAS BILL NOTES | | | | 1.A | 314,275 | 94.6950 | 303,025 | 320,000 | 318,022 | | 1,158 | | | 1.250 | 1.626 | FA | 1,366 | 4,000 | 09/18/2019 | 08/31/2024 |
| 912828-ZC-7 | US GOVERNMENT TREAS BILL NOTES | | | | 1.A | 633,354 | 93.3830 | 574,304 | 615,000 | 623,114 | | (3,720) | | | 1.125 | 0.511 | FA | 2,351 | 6,919 | 03/24/2020 | 02/28/2025 |
| 91282C-AJ-0 | US TREASURY N/B NOTES | SD | | | 1.A | 2,893,211 | 89.9840 | 2,609,547 | 2,900,000 | 2,896,231 | | 1,405 | | | 0.250 | 0.299 | FA | 2,482 | 7,250 | 12/16/2020 | 08/31/2025 |
| 91282C-BN-0 | US TREASURY N/B NOTES | C | | | 1.A | 42,693,703 | 99.3200 | 42,409,774 | 42,700,000 | 42,699,471 | | 3,227 | | | 0.125 | 0.133 | FA | 18,136 | 53,375 | 08/03/2021 | 02/28/2023 |
| 91282C-CL-3 | US TREASURY N/B NOTES | SD | | | 1.A | 446,148 | 93.6840 | 421,576 | 450,000 | 447,820 | | 1,405 | | | 0.375 | 0.692 | JJ | 780 | 1,688 | 10/27/2021 | 07/15/2024 |
| 91282C-CS-8 | US TREASURY N/B NOTES | | | | 1.A | 287,342,852 | 81.4380 | 239,426,250 | 294,000,000 | 288,137,537 | | 632,563 | | | 1.250 | 1.497 | FA | 1,388,111 | 3,675,000 | 09/30/2021 | 08/15/2031 |
| 91282C-DJ-7 | US TREASURY N/B NOTES | | | | 1.A | 8,518,102 | 81.7030 | 7,026,469 | 8,600,000 | 8,525,994 | | 7,770 | | | 1.375 | 1.479 | MN | 15,353 | 118,250 | 12/30/2021 | 11/15/2031 |
| 91282C-DK-4 | US TREASURY N/B NOTES | SD | | | 1.A | 160,219 | 89.8130 | 143,700 | 160,000 | 160,173 | | (43) | | | 1.250 | 1.222 | MN | 176 | 2,000 | 12/07/2021 | 11/30/2026 |
| 91282C-DM-0 | US TREASURY N/B NOTES | | | | 1.A | 6,876,820 | 96.2110 | 6,638,555 | 6,900,000 | 6,889,225 | | 11,726 | | | 0.500 | 0.672 | MN | 3,033 | 34,500 | 12/09/2021 | 11/30/2023 |
| 91282C-EA-5 | US TREASURY N/B NOTES | | | | 1.A FE | 83,213,672 | 96.4060 | 80,981,250 | 84,000,000 | 83,527,086 | | 313,414 | | | 1.500 | 1.992 | FA | 428,122 | 630,000 | 03/25/2022 | 02/29/2024 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 1,113,850,249 | XXX | 880,717,544 | 1,523,035,000 | 1,143,407,752 | | 10,362,774 | | | XXX | XXX | XXX | 3,060,416 | 10,618,258 | XXX | XXX |
| 36207E-NA-8 | GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1 | | | 4 | 1.A | 229,268 | 104.7180 | 228,821 | 218,512 | 227,038 | | (987) | | | 6.000 | 4.293 | MON | 1,093 | 13,111 | 04/16/2004 | 12/15/2033 |
| 0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 229,268 | XXX | 228,821 | 218,512 | 227,038 | | (987) | | | XXX | XXX | XXX | 1,093 | 13,111 | XXX | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | | | 1,114,079,517 | XXX | 880,946,365 | 1,523,253,512 | 1,143,634,790 | | 10,361,787 | | | XXX | XXX | XXX | 3,061,509 | 10,631,369 | XXX | XXX |
| 00946A-AD-6 | AIRPORT AUTHORITY HK AGENCY DEBENTURES | | D | 2 | 1.B FE | 1,973,349 | 81.9880 | 1,615,154 | 1,970,000 | 1,973,057 | | (292) | | | 2.500 | 2.480 | JJ | 23,120 | 24,625 | 01/12/2022 | 01/12/2032 |
| 00946A-AF-1 | AIRPORT AUTHORITY HK AGENCY DEBENTURES | | D | 2 | 1.B FE | 2,820,491 | 72.4570 | 2,028,796 | 2,800,000 | 2,820,252 | | (239) | | | 3.500 | 3.466 | JJ | 46,006 | 49,000 | 01/12/2022 | 01/12/2062 |
| 168863-DQ-8 | REPUBLIC OF CHILE GOVT NATIONAL | | D | 2 | 1.F FE | 5,048,340 | 62.1440 | 3,461,407 | 5,570,000 | 5,054,625 | | 6,202 | | | 3.100 | 3.544 | JJ | 76,263 | 172,670 | 01/11/2022 | 01/22/2061 |
| 168863-DS-4 | REPUBLIC OF CHILE GOVT NATIONAL | | D | 2 | 1.F FE | 5,362,644 | 71.7060 | 4,822,245 | 6,725,000 | 5,385,931 | | 23,287 | | | 3.100 | 4.720 | MN | 31,271 | 136,323 | 07/12/2022 | 05/07/2041 |
| 168863-DT-2 | REPUBLIC OF CHILE GOVT NATIONAL | | D | 2 | 1.F FE | 2,214,797 | 78.1750 | 1,801,934 | 2,305,000 | 2,221,352 | | 6,474 | | | 2.550 | 2.951 | JJ | 25,144 | 58,778 | 01/11/2022 | 07/27/2033 |
| 168863-DX-3 | REPUBLIC OF CHILE GOVT NATIONAL | | D | 2 | 1.F FE | 3,504,380 | 91.7380 | 3,430,983 | 3,740,000 | 3,521,256 | | 16,876 | | | 2.750 | 4.328 | JJ | 43,140 | | 08/23/2022 | 01/31/2027 |
| 195325-DX-0 | REPUBLIC OF COLOMBIA GOVT NATIONAL | | D | 2 | 3.A FE | 1,222,500 | 55.7380 | 908,521 | 1,630,000 | 1,225,615 | | 3,115 | | | 3.875 | 5.421 | FA | 23,861 | 63,163 | 01/11/2022 | 02/15/2061 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 195325-EA-9 | REPUBLIC OF COLOMBIA GOVT NATIONAL | | D | 2 | 3.A FE | 1,018,338 | 62.4000 | 1,029,600 | 1,650,000 | 1,019,546 | | 1,209 | | | 4.125 | 8.080 | FA | 24,389 | | 11/29/2022 | 02/22/2042 |
| 30216K-AF-9 | EXPORT-IMPORT BK INDIA AGENCY DEBENTURES | | D | | 2.C FE | 2,270,875 | 78.9120 | 1,937,290 | 2,455,000 | 2,288,174 | | 17,299 | | | 2.250 | 3.217 | JJ | 25,778 | 27,619 | 01/12/2022 | 01/13/2031 |
| 445545-AP-1 | HUNGARY GOVT NATIONAL | | D | | 2.B FE | 2,033,139 | 95.0810 | 1,956,772 | 2,058,000 | 2,034,748 | | 1,609 | | | 5.250 | 5.460 | JD | 4,502 | 54,023 | 06/08/2022 | 06/16/2029 |
| 455780-CV-6 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL | | D | | 2.B FE | 9,050,129 | 81.0110 | 7,574,529 | 9,350,000 | 9,079,453 | | 28,987 | | | 1.850 | 2.237 | MS | 52,373 | 172,975 | 01/12/2022 | 03/12/2031 |
| 455780-CW-4 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL | | D | | 2.B FE | 4,011,880 | 72.2610 | 2,998,832 | 4,150,000 | 4,014,780 | | 2,886 | | | 3.050 | 3.226 | MS | 38,324 | 126,575 | 01/12/2022 | 03/12/2051 |
| 455780-DG-8 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL | | D | 2 | 2.B FE | 1,911,050 | 68.5110 | 1,390,773 | 2,030,000 | 1,912,493 | | 1,424 | | | 3.200 | 3.472 | MS | 17,684 | 64,960 | 01/12/2022 | 09/23/2061 |
| 46513B-3H-9 | STATE OF ISRAEL 3.93% Due 7/1/2025 MN1 | | D | | 1.E FE | 5,000,000 | 99.1390 | 4,956,955 | 5,000,000 | 5,000,000 | | | | | 3.930 | 3.931 | MN | 32,750 | 196,500 | 06/15/2015 | 07/01/2025 |
| 46513J-EH-0 | STATE OF ISRAEL 1.97% DUE 5/1/2025 MN1 | | D | | 1.E FE | 50,000,000 | 94.8950 | 47,447,350 | 50,000,000 | 50,000,000 | | | | | 1.970 | 1.967 | MN | 164,616 | 985,000 | 04/29/2020 | 05/01/2025 |
| 46513J-EP-2 | STATE OF ISRAEL 1.51% DUE 8/1/2025 MN1 | | D | | 1.E FE | 17,500,000 | 93.2710 | 16,322,338 | 17,500,000 | 17,500,000 | | | | | 1.510 | 1.509 | MN | 44,162 | 264,250 | 07/30/2020 | 08/01/2025 |
| 46513J-RG-8 | STATE OF ISRAEL 2.12% DUE 5/1/2025 MN1 | | D | | 1.E FE | 10,000,000 | 95.2230 | 9,522,310 | 10,000,000 | 10,000,000 | | | | | 2.120 | 2.116 | MN | 35,430 | 212,000 | 04/29/2020 | 05/01/2025 |
| 46513J-RN-3 | STATE OF ISRAEL 1.66% DUE 8/1/2025 MN1 | | D | | 1.E FE | 7,500,000 | 93.6010 | 7,020,038 | 7,500,000 | 7,500,000 | | | | | 1.660 | 1.659 | MN | 20,807 | 124,500 | 07/30/2020 | 08/01/2025 |
| 46513X-3T-5 | STATE OF ISRAEL STATE OF ISRAEL JUBILEE BOND | | D | | 1.E FE | 5,000,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | 4.260 | 4.260 | MN | 35,500 | 213,000 | 02/26/2018 | 03/01/2028 |
| 48266X-AF-2 | KSA SUKUK LTD BASIC | | D | | 1.F FE | 3,185,000 | 104.0400 | 3,313,674 | 3,185,000 | 3,185,000 | | | | | 5.268 | 5.268 | AO | 30,761 | | 10/18/2022 | 10/25/2028 |
| 698299-BF-0 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 3,626,703 | 94.3630 | 3,142,271 | 3,330,000 | 3,578,018 | | (46,645) | | | 3.875 | 2.279 | MS | 37,278 | 129,038 | 12/13/2021 | 03/17/2028 |
| 698299-BH-6 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 1,786,365 | 75.4250 | 1,199,258 | 1,590,000 | 1,782,165 | | (4,030) | | | 4.500 | 3.779 | AO | 14,906 | 71,550 | 12/13/2021 | 04/16/2050 |
| 698299-BL-7 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 739,631 | 64.4250 | 782,764 | 1,215,000 | 740,389 | | 757 | | | 3.870 | 6.741 | JJ | 20,637 | | 09/29/2022 | 07/23/2060 |
| 698299-BN-3 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 2,619,036 | 74.0500 | 2,025,268 | 2,735,000 | 2,628,904 | | 9,447 | | | 2.252 | 2.708 | MS | 15,740 | 61,592 | 12/13/2021 | 09/29/2032 |
| 698299-BR-4 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 1,770,000 | 80.9250 | 1,432,373 | 1,770,000 | 1,770,000 | | | | | 3.298 | 3.298 | JJ | 26,269 | 29,187 | 01/11/2022 | 01/19/2033 |
| 698299-BS-2 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 1,987,500 | 70.5500 | 1,411,000 | 2,000,000 | 1,987,603 | | 103 | | | 4.500 | 4.534 | JJ | 40,500 | 45,000 | 01/11/2022 | 01/19/2063 |
| 698299-BT-0 | REPUBLIC OF PANAMA GOVT NATIONAL | | D | 2 | 2.B FE | 3,572,940 | 101.4250 | 3,662,457 | 3,611,000 | 3,572,953 | | 13 | | | 6.400 | 6.528 | FA | 25,678 | | 11/14/2022 | 02/14/2035 |
| 715638-BU-5 | REPUBLIC OF PERU GOVT NATIONAL | | D | | 2.B FE | 1,528,065 | 95.8310 | 1,475,801 | 1,540,000 | 1,529,004 | | 939 | | | 4.125 | 4.296 | FA | 22,234 | 31,763 | 07/26/2022 | 08/25/2027 |
| 715638-DE-9 | REPUBLIC OF PERU GOVT NATIONAL | | D | 2 | 2.B FE | 2,114,040 | 91.9560 | 2,050,624 | 2,230,000 | 2,131,218 | | 17,178 | | | 2.392 | 3.943 | JJ | 23,411 | 26,671 | 06/01/2022 | 01/23/2026 |
| 715638-DP-4 | REPUBLIC OF PERU GOVT NATIONAL | | D | 2 | 2.B FE | 9,143,713 | 72.9880 | 7,375,387 | 10,105,000 | 9,219,662 | | 74,582 | | | 1.862 | 2.883 | JD | 15,680 | 188,155 | 01/11/2022 | 12/01/2032 |
| 715638-DQ-2 | REPUBLIC OF PERU GOVT NATIONAL | | D | 2 | 2.B FE | 3,752,164 | 58.4880 | 2,900,980 | 4,960,000 | 3,759,574 | | 7,332 | | | 2.780 | 4.002 | JD | 11,491 | 100,358 | 07/26/2022 | 12/01/2060 |
| 718286-BZ-9 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 3,222,632 | 85.0110 | 2,487,422 | 2,926,000 | 3,210,109 | | (12,217) | | | 3.950 | 3.205 | JJ | 51,689 | 115,577 | 01/12/2022 | 01/20/2040 |
| 718286-CG-0 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 1,678,115 | 95.3860 | 1,428,882 | 1,498,000 | 1,654,081 | | (23,761) | | | 3.750 | 1.914 | JJ | 26,059 | 41,550 | 01/12/2022 | 01/14/2029 |
| 718286-CH-8 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 5,846,320 | 71.7610 | 4,341,541 | 6,050,000 | 5,852,289 | | 5,953 | | | 2.950 | 3.154 | MN | 27,763 | 178,475 | 01/12/2022 | 05/05/2045 |
| 718286-CN-5 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 8,464,735 | 81.0110 | 7,080,361 | 8,740,000 | 8,488,718 | | 23,946 | | | 1.950 | 2.305 | JJ | 82,848 | 95,160 | 01/12/2022 | 01/06/2032 |
| 718286-CQ-8 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 249,000 | 94.3860 | 235,021 | 249,000 | 249,000 | | | | | 3.229 | 3.229 | MS | 2,055 | 4,020 | 03/21/2022 | 03/29/2027 |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 2,206,418 | 90.8860 | 1,999,492 | 2,200,000 | 2,206,029 | | (389) | | | 3.556 | 3.522 | MS | 19,993 | 39,116 | 03/24/2022 | 09/29/2032 |
| 718286-CT-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 550,000 | 105.5110 | 580,311 | 550,000 | 550,000 | | | | | 5.609 | 5.609 | AO | 6,684 | | 10/05/2022 | 04/13/2033 |
| 718286-CU-9 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 971,071 | 107.5110 | 1,064,359 | 990,000 | 971,143 | | 72 | | | 5.950 | 6.100 | AO | 12,763 | | 10/05/2022 | 10/13/2047 |
| 731011-AT-9 | POLAND REP OF 3% Due 3/17/2023 MS17 | | D | | 1.G FE | 4,049,504 | 99.4250 | 3,917,345 | 3,940,000 | 3,959,086 | | (88,460) | | | 3.000 | 0.697 | MS | 34,147 | 118,200 | 01/12/2022 | 03/17/2023 |
| 760942-BB-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL | | D | | 2.B FE | 1,228,500 | 100.8000 | 1,209,600 | 1,200,000 | 1,225,490 | | (3,010) | | | 4.375 | 3.888 | AO | 9,333 | 26,250 | 05/10/2022 | 10/27/2027 |
| 760942-BD-3 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL | | D | | 2.B FE | 3,096,900 | 96.2500 | 2,849,000 | 2,960,000 | 3,096,357 | | (543) | | | 4.975 | 4.696 | AO | 29,043 | 73,630 | 07/27/2022 | 04/20/2055 |
| 77586R-AN-0 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 4,050,418 | 95.6750 | 3,884,405 | 4,060,000 | 4,051,336 | | 918 | | | 5.250 | 5.300 | MN | 21,315 | 106,575 | 05/18/2022 | 11/25/2027 |
| 77586T-AE-6 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 1,796,369 | 91.8000 | 1,782,756 | 1,942,000 | 1,797,706 | | 1,337 | | | 6.125 | 6.793 | JJ | 52,535 | | 07/27/2022 | 01/22/2044 |
| 857524-AC-6 | REPUBLIC OF POLAND GOVT NATIONAL | | D | | 1.G FE | 2,749,322 | 98.5500 | 2,680,560 | 2,720,000 | 2,741,024 | | (8,297) | | | 4.000 | 3.251 | JJ | 48,053 | | 07/25/2022 | 01/22/2024 |
| 91087B-AB-6 | UNITED MEXICAN STATES GOVT NATIONAL | | D | | 2.B FE | 3,558,750 | 74.8630 | 3,278,978 | 4,380,000 | 3,565,359 | | 6,609 | | | 4.350 | 5.793 | JJ | 87,856 | | 07/27/2022 | 01/15/2047 |
| 91087B-AC-4 | UNITED MEXICAN STATES GOVT NATIONAL | | D | | 2.B FE | 6,329,313 | 97.6500 | 6,142,185 | 6,290,000 | 6,325,100 | | (4,213) | | | 4.150 | 4.006 | MS | 67,434 | 130,518 | 05/23/2022 | 03/28/2027 |
| 91087B-AN-0 | UNITED MEXICAN STATES GOVT NATIONAL | | D | 2 | 2.B FE | 4,130,683 | 63.3310 | 3,385,055 | 5,345,000 | 4,137,025 | | 6,314 | | | 3.771 | 5.105 | MN | 20,716 | 134,248 | 05/23/2022 | 05/24/2061 |
| 91087B-AQ-3 | UNITED MEXICAN STATES GOVT NATIONAL | | D | 2 | 2.B FE | 7,938,340 | 76.8630 | 6,464,136 | 8,410,000 | 7,947,577 | | 9,349 | | | 4.280 | 4.710 | FA | 136,980 | 263,006 | 04/13/2022 | 08/14/2041 |
| 91087B-AS-9 | UNITED MEXICAN STATES GOVT NATIONAL | | D | 2 | 2.B FE | 2,029,785 | 73.7000 | 1,510,850 | 2,050,000 | 2,030,036 | | 251 | | | 4.400 | 4.460 | FA | 34,827 | 52,617 | 01/11/2022 | 02/12/2052 |
| 917288-BK-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL | | D | 2 | 2.B FE | 4,353,600 | 99.5500 | 3,822,720 | 3,840,000 | 4,302,713 | | (50,887) | | | 4.375 | 2.657 | JJ | 73,733 | 168,000 | 01/11/2022 | 01/23/2031 |
| AM8496-42-5 | KUWAIT INTL BOND GOVT NATIONAL | | D | | 1.E FE | 6,413,595 | 96.8630 | 5,724,574 | 5,910,000 | 6,320,372 | | (91,290) | | | 3.500 | 1.784 | MS | 58,033 | 206,850 | 01/12/2022 | 03/20/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| AP2859-34-0 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 7,570,126 | 88.9880 | 5,720,117 | 6,428,000 | 7,542,431 | | (27,086) | | | 4.625 | 3.564 | AO | 71,846 | 297,295 | 01/12/2022 | 10/04/2047 |
| AX5422-85-9 | STATE OF QATAR GOVT NATIONAL | | D | | 1.D FE | 3,599,014 | 97.9000 | 3,367,760 | 3,440,000 | 3,527,164 | | (70,238) | | | 3.375 | 1.245 | MS | 34,508 | 116,100 | 01/12/2022 | 03/14/2024 |
| BH6207-38-6 | STATE OF QATAR GOVT NATIONAL | | D | | 1.D FE | 8,438,967 | 96.6130 | 7,699,050 | 7,969,000 | 8,298,408 | | (137,716) | | | 3.400 | 1.556 | AO | 56,447 | 270,946 | 01/12/2022 | 04/16/2025 |
| BH6210-38-0 | STATE OF QATAR GOVT NATIONAL | | D | | 1.D FE | 9,329,525 | 91.0190 | 6,908,323 | 7,590,000 | 9,290,788 | | (37,982) | | | 4.400 | 3.167 | AO | 69,575 | 333,960 | 01/12/2022 | 04/16/2050 |
| BH8296-04-9 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 6,181,333 | 90.8630 | 5,336,355 | 5,873,000 | 6,150,852 | | (30,481) | | | 3.250 | 2.577 | AO | 36,584 | 190,873 | 01/12/2022 | 10/22/2030 |
| BK4157-16-4 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 1,856,552 | 78.3630 | 1,441,870 | 1,840,000 | 1,854,875 | | (1,605) | | | 3.000 | 2.887 | FA | 21,007 | 55,200 | 01/12/2022 | 02/14/2031 |
| BK4157-20-6 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 981,000 | 65.6750 | 985,125 | 1,500,000 | 983,868 | | 2,868 | | | 4.000 | 6.747 | FA | 22,833 | 30,000 | 07/14/2022 | 02/14/2051 |
| BM8508-61-6 | AIRPORT AUTHORITY HK AGENCY DEBENTURES | | D | 2 | 1.C FE | 1,860,588 | 90.7380 | 1,696,791 | 1,870,000 | 1,860,588 | | (30) | | | 2.100 | 2.111 | JD | 2,509 | 39,270 | 01/12/2022 | 01/01/9999 |
| BN7443-52-4 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 5,157,200 | 71.1440 | 4,869,790 | 6,845,000 | 5,164,310 | | 7,110 | | | 3.450 | 4.870 | FA | 97,741 | 73,140 | 09/22/2022 | 02/02/2061 |
| BQ2336-94-0 | PANAMA BONOS DEL GOVT NATIONAL | | D | | 2.B FE | 1,829,819 | 81.8130 | 1,476,716 | 1,805,000 | 1,827,470 | | (2,268) | | | 3.362 | 3.194 | JD | 169 | 60,684 | 12/13/2021 | 06/30/2031 |
| BR4255-69-0 | HUNGARY GOVT NATIONAL | | D | | 2.B FE | 8,399,910 | 73.4880 | 6,351,525 | 8,643,000 | 8,421,731 | | 21,772 | | | 2.125 | 2.452 | MS | 51,018 | 184,174 | 01/12/2022 | 09/22/2031 |
| BR4258-71-0 | HUNGARY GOVT NATIONAL | | D | | 2.B FE | 1,259,013 | 59.6130 | 1,277,496 | 2,143,000 | 1,262,163 | | 3,151 | | | 3.125 | 6.210 | MS | 18,602 | 33,484 | 09/15/2022 | 09/21/2051 |
| BS3776-86-8 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 2,687,575 | 71.7690 | 2,418,607 | 3,370,000 | 2,694,030 | | 6,455 | | | 3.250 | 4.497 | MN | 13,386 | 54,763 | 06/07/2022 | 11/17/2051 |
| BT6265-39-6 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 2,114,700 | 88.3000 | 2,013,240 | 2,280,000 | 2,132,766 | | 18,066 | | | 3.000 | 4.730 | FA | 23,560 | 39,900 | 06/05/2022 | 02/27/2027 |
| BT6265-53-7 | ROMANIA GOVT NATIONAL | | D | | 2.C FE | 2,279,745 | 79.3000 | 2,060,214 | 2,598,000 | 2,297,010 | | 17,265 | | | 3.625 | 5.222 | MS | 24,591 | 62,781 | 04/27/2022 | 03/27/2032 |
| BV4041-80-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL | | D | | 2.B FE | 732,224 | 84.8310 | 623,510 | 735,000 | 732,272 | | 48 | | | 4.200 | 4.225 | MS | 7,889 | 15,435 | 03/22/2022 | 03/29/2047 |
| EK6906-32-6 | REPUBLIC OF INDONESIA GOVT NATIONAL | | D | | 2.B FE | 8,074,238 | 98.7610 | 7,392,261 | 7,485,000 | 7,882,898 | | (187,563) | | | 4.125 | 1.469 | JJ | 142,371 | 308,756 | 01/12/2022 | 01/15/2025 |
| JK9193-48-9 | ABU DHABI GOVT INT'L GOVT NATIONAL | | D | | 1.C FE | 2,470,870 | 95.7060 | 2,229,956 | 2,330,000 | 2,439,223 | | (31,004) | | | 3.125 | 1.675 | MN | 11,731 | 72,813 | 01/12/2022 | 05/03/2026 |
| QJ1143-41-2 | UKRAINE GOVERNMENT GOVT NATIONAL | | D | | 5.C FE | 864,000 | 22.4250 | 430,560 | 1,920,000 | 864,000 | | 4,833 | 1,020,424 | | 7.750 | 9.174 | MS | | 74,400 | 01/12/2022 | 09/01/2023 |
| QZ9368-19-7 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 10,048,038 | 95.5500 | 9,048,585 | 9,470,000 | 9,931,967 | | (113,604) | | | 3.250 | 1.919 | AO | 55,570 | 307,775 | 01/12/2022 | 10/26/2026 |
| ZP6092-88-3 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | | D | | 1.E FE | 2,800,725 | 78.3310 | 2,514,433 | 3,210,000 | 2,803,061 | | 2,336 | | | 3.750 | 4.501 | FA | 49,488 | | 07/31/2022 | 01/21/2055 |
| 0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 336,715,601 | XXX | 297,729,521 | 345,298,000 | 336,078,197 | | (615,478) | 1,020,424 | | XXX | XXX | XXX | 2,764,989 | 8,004,816 | XXX | XXX |
| 0309999999. Total - All Other Government Bonds | | | | | | 336,715,601 | XXX | 297,729,521 | 345,298,000 | 336,078,197 | | (615,478) | 1,020,424 | | XXX | XXX | XXX | 2,764,989 | 8,004,816 | XXX | XXX |
| 13063A-5G-5 | CALIFORNIA ST BUILD AMERICA BONDS-TAXABLE-VA | | | | 1.C FE | 26,812,800 | 126.5170 | 31,629,200 | 25,000,000 | 26,423,093 | | (46,633) | | | 7.550 | 6.958 | AO | 471,875 | 1,887,500 | 04/13/2011 | 04/01/2039 |
| 13063B-JC-7 | CALIFORNIA ST BUILD AMERICA 7.6% Due 11/1/2040 MN1 | | | | 1.C FE | 37,317,650 | 128.3100 | 38,492,921 | 30,000,000 | 35,839,919 | | (189,563) | | | 7.600 | 5.811 | MN | 380,000 | 2,280,000 | 03/13/2014 | 11/01/2040 |
| 13063C-ZU-7 | CALIFORNIA ST 5% Due 9/1/2045 MS1 | | | 2 | 1.C FE | 2,830,250 | 104.4550 | 2,611,377 | 2,500,000 | 2,636,770 | | (34,468) | | | 5.000 | 3.400 | MS | 41,667 | 125,000 | 11/16/2016 | 09/01/2045 |
| 20772G-F4-5 | CONNECTICUT ST 5.85% Due 3/15/2032 MS15 | | | | 1.D FE | 34,739,508 | 105.5110 | 35,646,835 | 33,785,000 | 34,264,274 | | (48,234) | | | 5.850 | 5.621 | MS | 581,947 | 1,976,423 | 10/23/2009 | 03/15/2032 |
| 20772J-RD-6 | CONNECTICUT ST 5% Due 10/15/2027 AO15 | | | 2 | 1.D FE | 11,034,685 | 101.6190 | 10,024,725 | 9,865,000 | 9,973,329 | | (133,224) | | | 5.000 | 3.574 | AO | 104,131 | 493,250 | 12/12/2013 | 10/15/2027 |
| 57582P-UE-8 | MASSACHUSETTS ST BONDS - CONS LN | | | | 1.B FE | 15,000,000 | 103.0280 | 15,454,189 | 15,000,000 | 15,000,000 | | | | | 5.456 | 5.456 | JJ | 409,200 | 818,400 | 12/01/2009 | 12/01/2039 |
| 57582R-LJ-3 | MASSACHUSETTS ST 4% Due 9/1/2042 MS1 | | | 2 | 1.B FE | 10,661,100 | 97.5650 | 9,756,496 | 10,000,000 | 10,542,138 | | (21,115) | | | 4.000 | 3.588 | MS | 133,333 | 400,000 | 10/31/2016 | 09/01/2042 |
| 57582R-PM-2 | MASSACHUSETTS ST GENERAL OBLIGATION | | | 2 | 1.B FE | 5,035,100 | 100.0570 | 5,002,828 | 5,000,000 | 5,018,695 | | (4,147) | | | 4.000 | 3.900 | FA | 83,333 | 200,000 | 09/25/2018 | 02/01/2043 |
| 57582R-VY-9 | MASSACHUSETTS ST GENERAL OBLIGATION | | | 2 | 1.B FE | 5,680,550 | 105.6130 | 5,280,645 | 5,000,000 | 5,437,531 | | (64,752) | | | 5.000 | 3.377 | JJ | 125,000 | 250,000 | 01/18/2019 | 01/01/2049 |
| 57582R-YY-6 | MASSACHUSETTS ST GENERAL OBLIGATION | | | | 1.B FE | 14,308,580 | 67.5200 | 9,925,499 | 14,700,000 | 14,335,937 | | 8,748 | | | 2.900 | 3.036 | MS | 142,100 | 426,300 | 10/16/2019 | 09/01/2049 |
| 882722-KF-7 | TEXAS ST BUILD AMERICA BONDS TAXABLE | | | | 1.A FE | 12,094,500 | 105.6320 | 12,675,849 | 12,000,000 | 12,066,025 | | (2,888) | | | 5.517 | 5.462 | AO | 165,510 | 662,040 | 10/21/2009 | 04/01/2039 |
| 93974C-PM-6 | WASHINGTON ST 5.481% Due 8/1/2039 FA1 | | | | 1.B FE | 12,063,080 | 103.6290 | 12,435,463 | 12,000,000 | 12,040,157 | | (2,313) | | | 5.481 | 5.443 | FA | 274,050 | 657,720 | 10/21/2009 | 08/01/2039 |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 187,577,803 | XXX | 188,936,027 | 174,850,000 | 183,577,868 | | (538,589) | | | XXX | XXX | XXX | 2,912,146 | 10,176,633 | XXX | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 187,577,803 | XXX | 188,936,027 | 174,850,000 | 183,577,868 | | (538,589) | | | XXX | XXX | XXX | 2,912,146 | 10,176,633 | XXX | XXX |
| 167510-AA-4 | CHICAGO IL BRD OF EDU DEDICATE | | | 2 | 2.A FE | 1,498,125 | 102.4600 | 1,536,898 | 1,500,000 | 1,498,091 | | 48 | | | 6.000 | 6.010 | AO | 22,500 | 90,000 | 01/12/2017 | 04/01/2046 |
| 167560-PL-9 | CHICAGO METRO WATER CHICAGO BUILD AMERICA BONDS-TX | | | | 1.B FE | 33,107,735 | 104.9660 | 33,589,253 | 32,000,000 | 32,749,320 | | (36,839) | | | 5.720 | 5.471 | JD | 152,533 | 1,830,400 | 12/18/2009 | 12/01/2038 |
| 179162-HE-5 | CLACKAMAS CNTY OR SCH DIST #62 SCHOOL DISTRICT | | | 2 | 1.B FE | 11,210,400 | 105.3070 | 10,530,743 | 10,000,000 | 10,746,523 | | (122,229) | | | 5.000 | 3.485 | JD | 22,222 | 500,000 | 12/12/2018 | 06/15/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 234667-JL-8 | DALLAS CNTY TEX HOSP DIST BUILD AMERICA BONDS-SER C | | | | 1.D FE | 7,582,100 | 105.4390 | 7,907,926 | 7,500,000 | 7,560,485 | | (2,185) | | | 5.621 | 5.546 | FA | 159,262 | 421,575 | 09/22/2009 | 08/15/2044 |
| 249174-MQ-3 | DENVER CO CITY & CNTY SCH DIST TAXABLE-SER C-BUILD AMER BDS | | | | 1.B FE | 7,342,138 | 104.1880 | 7,605,724 | 7,300,000 | 7,321,762 | | (2,075) | | | 5.664 | 5.617 | JD | 34,456 | 413,472 | 12/18/2009 | 12/01/2033 |
| 521841-GZ-3 | LEANDER TX INDEP SCH DIST 5% Due 8/15/2040 FA15 | | | 2 | 1.A FE | 9,067,920 | 104.6170 | 8,369,378 | 8,000,000 | 8,314,280 | | (112,716) | | | 5.000 | 3.420 | FA | 151,111 | 400,000 | 07/21/2015 | 08/15/2040 |
| 540890-CC-2 | LOGAN ELM OH LOCAL SCH DIST SCHOOL DISTRICT | | | 2 | 1.C FE | 4,961,700 | 90.5590 | 4,527,943 | 5,000,000 | 4,963,979 | | 520 | | | 4.000 | 4.040 | MN | 33,333 | 200,000 | 02/13/2019 | 11/01/2055 |
| 587601-PD-1 | MERCED CA CITY SCH DIST 5% Due 8/1/2045 FA1 | | | 2 | 1.D FE | 2,828,025 | 103.0530 | 2,576,320 | 2,500,000 | 2,598,680 | | (35,964) | | | 5.000 | 3.391 | FA | 52,083 | 125,000 | 12/04/2015 | 08/01/2045 |
| 64966H-MV-9 | NEW YORK NY 5.206% Due 10/1/2031 AO1 | | | | 1.C FE | 9,760,100 | 101.0480 | 10,104,810 | 10,000,000 | 9,898,278 | | 14,311 | | | 5.206 | 5.410 | AO | 130,150 | 520,600 | 10/21/2009 | 10/01/2031 |
| 717883-VH-2 | PHILADELPHIA PA SCH DIST SCHOOL DISTRICT | | | 2 | 1.E FE | 2,204,000 | 103.5860 | 2,071,715 | 2,000,000 | 2,121,188 | | (18,833) | | | 5.000 | 3.801 | MS | 33,333 | 100,000 | 03/23/2018 | 09/01/2043 |
| 736688-FN-7 | PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1 | | | | 1.B FE | 6,245,000 | 97.8130 | 6,108,444 | 6,245,000 | 6,245,000 | | | | | 4.810 | 4.810 | JD | 25,032 | 300,385 | 06/12/2003 | 06/01/2027 |
| 937246-CV-6 | WASHINGTON & YAMHILL CNTYS OR | | | 2 | 1.B FE | 4,231,899 | 103.9530 | 3,929,438 | 3,780,000 | 4,174,194 | | (10,980) | | | 5.000 | 4.256 | JD | 8,400 | 189,000 | 03/01/2017 | 06/15/2046 |
| 959214-EL-7 | WSTRN PLACER CA UNIF SCH DIST | | | 2 | 1.D FE | 2,258,109 | 97.0360 | 2,125,099 | 2,190,000 | 2,249,811 | | (1,642) | | | 4.000 | 3.818 | FA | 36,500 | 87,600 | 05/24/2017 | 08/01/2047 |
| 959214-FJ-1 | WSTRN PLACER CA UNIF SCH DIST | | | 2 | 1.D FE | 1,170,299 | 97.0370 | 1,101,365 | 1,135,000 | 1,165,998 | | (851) | | | 4.000 | 3.818 | FA | 18,917 | 45,400 | 05/24/2017 | 08/01/2047 |
| 0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 103,467,550 | XXX | 102,085,056 | 99,150,000 | 101,607,589 | | (329,435) | | | XXX | XXX | XXX | 879,832 | 5,223,432 | XXX | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 103,467,550 | XXX | 102,085,056 | 99,150,000 | 101,607,589 | | (329,435) | | | XXX | XXX | XXX | 879,832 | 5,223,432 | XXX | XXX |
| 04052B-ET-7 | ARIZONA ST INDL DEV AUTH EDU R EDUCATION | | | 2 | 1.D FE | 1,712,265 | 101.3420 | 1,520,125 | 1,500,000 | 1,608,419 | | (22,025) | | | 5.000 | 3.260 | JJ | 37,500 | 75,000 | 12/15/2017 | 07/01/2047 |
| 04052B-EU-4 | ARIZONA ST INDL DEV AUTH EDU R EDUCATION | | | 2 | 1.D FE | 1,953,994 | 100.7860 | 1,738,559 | 1,725,000 | 1,842,232 | | (23,749) | | | 5.000 | 3.360 | JJ | 43,125 | 86,250 | 12/15/2017 | 07/01/2052 |
| 041806-HC-7 | ARLINGTON TX HGR EDU FIN CORPE 5% Due 2/15/2046 FA15 | | | 2 | 1.A FE | 6,721,200 | 102.5300 | 6,151,778 | 6,000,000 | 6,280,535 | | (83,934) | | | 5.000 | 3.407 | FA | 113,333 | 300,000 | 11/19/2018 | 02/15/2046 |
| 072024-ND-0 | BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS | | | | 1.C FE | 20,000,000 | 115.3340 | 23,066,875 | 20,000,000 | 20,000,000 | | | | | 6.263 | 6.264 | AO | 313,150 | 1,252,600 | 10/28/2009 | 04/01/2049 |
| 072024-NT-5 | BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-SER S1 | | | | 1.D FE | 7,764,919 | 105.1520 | 8,128,283 | 7,730,000 | 7,741,081 | | (1,423) | | | 6.793 | 6.745 | AO | 131,275 | 525,099 | 07/13/2010 | 04/01/2030 |
| 072868-AA-0 | BAYLOR UNIV TX TXBL-SER A 4.313% Due 3/1/2042 MS1 | | | | 1.E FE | 7,789,680 | 83.8510 | 6,708,105 | 8,000,000 | 7,825,018 | | 5,667 | | | 4.313 | 4.484 | MS | 115,013 | 345,040 | 12/28/2015 | 03/01/2042 |
| 12008E-NM-4 | BUILD NYC RESOURCE CORP NY REV EDUCATION | | | | 1.D FE | 3,907,650 | 109.8880 | 3,296,626 | 3,000,000 | 3,819,559 | | (20,888) | | | 5.000 | 3.367 | MN | 25,000 | 150,000 | 05/02/2019 | 11/01/2047 |
| 13032U-MP-0 | CALIFORNIA ST HLTH FACS FING A | | | | 1.D FE | 3,324,611 | 110.6370 | 3,025,912 | 2,735,000 | 3,259,506 | | (12,529) | | | 5.000 | 3.800 | MN | 22,792 | 136,750 | 04/26/2017 | 11/01/2047 |
| 13077C-X2-5 | CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2037 MN1 | | | 2 | 1.D FE | 13,592,280 | 106.5160 | 12,781,873 | 12,000,000 | 12,497,426 | | (164,419) | | | 5.000 | 3.451 | MN | 100,000 | 600,000 | 07/16/2015 | 11/01/2037 |
| 13077D-BD-3 | CALIFORNIA ST UNIV REVENUE | | | 2 | 1.D FE | 2,296,580 | 106.2460 | 2,124,923 | 2,000,000 | 2,248,148 | | (9,167) | | | 5.000 | 4.028 | MN | 16,667 | 100,000 | 02/09/2017 | 11/01/2042 |
| 15504R-ET-2 | CENTRAL PUGET SOUND WA REGL TR SALES & USE TAX REV BUILD AMER | | | | 1.B FE | 24,075,050 | 103.6460 | 24,875,083 | 24,000,000 | 24,052,977 | | (2,282) | | | 5.491 | 5.469 | MN | 219,640 | 1,317,840 | 10/16/2009 | 11/01/2039 |
| 167593-QQ-8 | CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2034 JJ1 | | | 2 | 1.E FE | 1,614,525 | 101.9630 | 1,529,448 | 1,500,000 | 1,528,512 | | (13,431) | | | 5.000 | 4.002 | JJ | 37,500 | 75,000 | 10/08/2015 | 01/01/2034 |
| 167593-SC-7 | CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2035 JJ1 | | | 2 | 1.E FE | 1,948,363 | 102.1250 | 1,807,619 | 1,770,000 | 1,814,722 | | (21,168) | | | 5.000 | 3.678 | JJ | 44,250 | 88,500 | 12/09/2015 | 01/01/2035 |
| 167593-UT-7 | CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2041 JJ1 | | | 2 | 1.E FE | 1,138,200 | 102.4710 | 1,024,707 | 1,000,000 | 1,114,836 | | (4,248) | | | 5.000 | 4.092 | JJ | 25,000 | 50,000 | 11/04/2016 | 01/01/2041 |
| 167725-AC-4 | CHICAGO ILL TRANSIT AUTH 6.899% Due 12/1/2040 JD1 | | | | 1.C FE | 10,230,852 | 110.5700 | 10,758,494 | 9,730,000 | 10,037,389 | | (12,531) | | | 6.899 | 6.474 | JD | 55,939 | 671,273 | 06/01/2009 | 12/01/2040 |
| 167725-AF-7 | CHICAGO ILL TRANSIT AUTH RCPTS REV SER B | | | | 1.C FE | 13,922,389 | 110.6820 | 15,213,186 | 13,745,000 | 13,855,577 | | (4,452) | | | 6.899 | 6.788 | JD | 79,022 | 948,268 | 06/18/2009 | 12/01/2040 |
| 16772P-BX-3 | CHICAGO IL O'HARE INTERNATIONA | | | 2 | 1.E FE | 11,255,475 | 101.9080 | 10,700,340 | 10,500,000 | 11,189,070 | | (12,778) | | | 5.000 | 4.574 | JD | 43,750 | 525,000 | 03/30/2017 | 12/01/2051 |
| 187145-JC-2 | CLIFTON TX HGR EDU FIN CORP ED EDUCATION | | | 2 | 1.A FE | 10,973,400 | 96.0910 | 10,627,634 | 11,060,000 | 10,982,446 | | 2,370 | | | 4.000 | 4.050 | FA | 167,129 | 442,400 | 09/19/2018 | 08/15/2043 |
| 19645R-6C-0 | COLORADO ST EDUCTNL & CULTURAL | | | 2 | 1.E FE | 2,284,960 | 102.4370 | 2,048,743 | 2,000,000 | 2,133,580 | | (29,480) | | | 5.000 | 3.271 | MS | 33,333 | 100,000 | 05/19/2017 | 03/01/2043 |
| 207758-KH-5 | CONNECTICUT ST SPL TAX OBLIG R BUILD AMERICA BONDS | | | | 1.D FE | 6,261,725 | 102.4980 | 6,406,107 | 6,250,000 | 6,254,404 | | (764) | | | 5.740 | 5.723 | JD | 29,896 | 358,750 | 11/02/2009 | 12/01/2029 |
| 235036-N9-7 | DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2031 MN1 | | | 2 | 1.E FE | 1,835,448 | 101.3460 | 1,879,964 | 1,855,000 | 1,843,238 | | 1,032 | | | 5.000 | 5.090 | MN | 15,458 | 92,750 | 12/26/2013 | 11/01/2031 |
| 235241-LS-3 | DALLAS TEXAS AREA RAPID TRAN REV BUILD AMERICA BONDS | | | | 1.B FE | 17,259,100 | 110.3610 | 18,761,358 | 17,000,000 | 17,200,039 | | (6,579) | | | 5.999 | 5.890 | JD | 84,986 | 1,019,830 | 01/06/2011 | 12/01/2044 |

# 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 |
| 240523-WM-8 | DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2036 A01 | | | 2 | 1.E FE | 4,365,520 | 100.0530 | 4,002,105 | 4,000,000 | 4,000,000 | | | | | 5.250 | 4.101 | AO | 52,500 | 210,000 | 01/06/2012 | 10/01/2036 |
| 240523-WZ-9 | DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2033 A01 | | | 2 | 1.E FE | 1,935,203 | 100.0600 | 1,751,045 | 1,750,000 | 1,750,000 | | | | | 5.250 | 3.750 | AO | 22,969 | 91,875 | 06/18/2013 | 10/01/2033 |
| 246579-KY-1 | DELAWARE VLY PA REGL FINANCIAL FACILITIES | | | | 1.E FE | 5,916,000 | 115.1200 | 5,756,014 | 5,000,000 | 5,691,099 | | (52,815) | | | 5.000 | 3.441 | MS | 83,333 | 250,000 | 06/15/2018 | 09/01/2033 |
| 249182-LP-9 | DENVER CITY & CNTY CO ARPT REV AIRPORT | | | 2 | 1.E FE | 3,002,340 | 87.0150 | 2,610,439 | 3,000,000 | 3,001,372 | | (202) | | | 4.000 | 3.991 | JD | 10,000 | 120,000 | 08/24/2018 | 12/01/2048 |
| 249182-MW-3 | DENVER CITY & CNTY CO ARPT REV AIRPORT | | | 2 | 1.E FE | 14,086,579 | 94.5950 | 13,309,526 | 14,070,000 | 14,080,396 | | (1,531) | | | 4.000 | 3.986 | JD | 46,900 | 562,800 | 10/03/2018 | 12/01/2043 |
| 34161B-BA-6 | FLORIDA ST DEPT OF TRANSN SEAP 5% Due 7/1/2038 JJ1 | | | 2 | 1.B FE | 6,315,508 | 101.0380 | 5,935,987 | 5,875,000 | 5,902,893 | | (54,143) | | | 5.000 | 4.031 | JJ | 146,875 | 293,750 | 02/12/2014 | 07/01/2038 |
| 36005G-AX-1 | FULTON CNTY GA DEV AUTH HOSP MEDICAL | | | 2 | 1.F FE | 2,785,500 | 101.3400 | 2,533,504 | 2,500,000 | 2,637,650 | | (29,481) | | | 5.000 | 3.591 | AO | 31,250 | 125,000 | 07/14/2017 | 04/01/2047 |
| 38611T-AV-9 | GRAND PARKWAY TRANSPRTN CORP T 5.184% Due 10/1/2042 AO1 | | | | 1.C FE | 10,710,965 | 101.6210 | 10,670,247 | 10,500,000 | 10,663,233 | | (5,986) | | | 5.184 | 5.046 | AO | 136,080 | 544,320 | 08/26/2013 | 10/01/2042 |
| 392274-X5-0 | GTR ORLANDO FL AVIATION AUTH A AIRPORT | | | 2 | 1.E FE | 4,552,960 | 101.2000 | 4,048,015 | 4,000,000 | 4,285,713 | | (54,613) | | | 5.000 | 3.360 | AO | 50,000 | 200,000 | 08/30/2017 | 10/01/2052 |
| 452252-FH-7 | ILLINOIS ST TOLL HIGHWAY AUTH REV BUILD AMERICA-BONDS DIRECT | | | | 1.D FE | 20,298,410 | 106.7330 | 21,346,573 | 20,000,000 | 20,182,526 | | (12,217) | | | 6.184 | 6.065 | JJ | 618,400 | 1,236,800 | 05/13/2009 | 01/01/2034 |
| 452252-FK-0 | ILLINOIS ST TOLL HIGHWAY AUTH TOLL HIGHWAY REV | | | | 1.D FE | 6,000,000 | 104.3100 | 6,258,607 | 6,000,000 | 6,000,000 | | | | | 5.851 | 5.851 | JD | 29,255 | 351,060 | 11/24/2009 | 12/01/2034 |
| 45528S-5S-1 | INDIANAPOLIS IND LOC PUB IMP BUILD AMERICA BONDS-TAXABLE-SE | | | | 1.D FE | 8,109,080 | 107.9690 | 8,637,534 | 8,000,000 | 8,073,602 | | (3,986) | | | 6.116 | 6.006 | JJ | 225,612 | 489,280 | 03/18/2010 | 01/15/2040 |
| 485428-ZX-7 | KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1 | | | | 1.D FE | 3,407,489 | 100.5130 | 3,331,997 | 3,315,000 | 3,328,796 | | (3,683) | | | 5.371 | 5.130 | MN | 29,675 | 178,049 | 01/27/2005 | 05/01/2026 |
| 544495-3R-3 | LOS ANGELES CA DEPT WTR & PWRR POWER | | | 2 | 1.D FE | 11,693,000 | 104.6150 | 10,461,542 | 10,000,000 | 10,827,161 | | (169,146) | | | 5.000 | 3.020 | JJ | 250,000 | 500,000 | 06/30/2017 | 07/01/2047 |
| 544525-NZ-7 | LOS ANGELES CA DEPT WTR & PWRR REV BUILD AMERICA BONDS | | | | 1.C FE | 10,000,000 | 107.9920 | 10,799,194 | 10,000,000 | 10,000,000 | | | | | 6.008 | 6.007 | JJ | 300,400 | 600,800 | 11/20/2009 | 07/01/2039 |
| 544525-WJ-3 | LOS ANGELES CA DEPT WTR & PWRR | | | 2 | 1.C FE | 5,732,250 | 104.8160 | 5,240,809 | 5,000,000 | 5,632,590 | | (19,322) | | | 5.000 | 4.085 | JJ | 125,000 | 250,000 | 04/27/2017 | 07/01/2044 |
| 546589-QW-5 | LOUISVILLE & JEFFERSON CNTY KY DIST SWR & DRAIN SYS BUILD AME | | | | 1.D FE | 4,986,400 | 108.2330 | 5,411,650 | 5,000,000 | 4,989,159 | | 349 | | | 5.980 | 6.000 | MN | 38,206 | 299,000 | 11/18/2009 | 05/15/2040 |
| 546589-QY-1 | LOUISVILLE & JEFFERSON CNTY KY IST SWR & DRAIN SY BUILD AMERI | | | | 1.D FE | 5,074,400 | 111.2110 | 5,560,551 | 5,000,000 | 5,057,518 | | (1,900) | | | 6.250 | 6.139 | MN | 39,931 | 312,500 | 01/07/2011 | 05/15/2043 |
| 57419T-JD-4 | MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG | | | 2 | 1.C FE | 1,400,000 | 66.7960 | 935,146 | 1,400,000 | 1,400,000 | | | | | 2.900 | 2.900 | JJ | 20,300 | 40,600 | 06/10/2020 | 07/01/2050 |
| 57419T-JE-2 | MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG | | | 2 | 1.C FE | 175,000 | 65.1790 | 114,064 | 175,000 | 175,000 | | | | | 3.000 | 3.000 | JJ | 2,625 | 5,250 | 06/10/2020 | 07/01/2055 |
| 57419T-JF-9 | MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG | | | 2 | 1.C FE | 1,600,000 | 63.8800 | 1,022,079 | 1,600,000 | 1,600,000 | | | | | 3.100 | 3.100 | JJ | 24,800 | 49,600 | 06/10/2020 | 07/01/2062 |
| 574296-DP-1 | MARYLAND ST STADIUM AUTH REVEN EDUCATION | | | 2 | 1.D FE | 2,156,085 | 112.7550 | 2,243,822 | 1,990,000 | 2,109,276 | | (19,855) | | | 5.000 | 3.749 | MN | 16,583 | 99,500 | 07/28/2020 | 05/01/2047 |
| 574296-DQ-9 | MARYLAND ST STADIUM AUTH REVEN EDUCATION | | | 2 | 1.D FE | 4,214,658 | 104.6280 | 4,070,031 | 3,890,000 | 4,123,158 | | (38,813) | | | 5.000 | 3.749 | MN | 32,417 | 194,500 | 07/28/2020 | 05/01/2047 |
| 574300-HZ-5 | MARYLAND ST DEPT TRANSPORT REV BUILD AMERICA BONDS | | | | 1.C FE | 19,083,800 | 105.9190 | 20,124,614 | 19,000,000 | 19,058,966 | | (2,635) | | | 5.888 | 5.855 | JJ | 559,360 | 1,118,720 | 12/15/2009 | 07/01/2043 |
| 576000-KV-4 | MASS ST SCH BLDG AUTH SALES TX SALES TAX REV BUILD AMERICA BO | | | | 1.B FE | 14,998,820 | 104.9720 | 15,745,787 | 15,000,000 | 14,998,563 | | 56 | | | 5.715 | 5.716 | FA | 323,850 | 857,250 | 12/17/2009 | 08/15/2039 |
| 592190-PF-3 | MET NASHVILLE TN ARPT AUTH ARP AIRPORT | | | 2 | 1.F FE | 2,219,780 | 102.4740 | 2,049,490 | 2,000,000 | 2,170,295 | | (19,378) | | | 5.000 | 3.690 | JJ | 50,000 | 100,000 | 05/08/2020 | 07/01/2044 |
| 59259N-3N-1 | METRO TRANS AUTH NY DEDICATED 5% Due 11/15/2056 MN15 | | | 2 | 1.C FE | 22,356,780 | 102.5540 | 19,485,325 | 19,000,000 | 22,095,711 | | (46,565) | | | 5.000 | 4.082 | MN | 121,389 | 950,000 | 10/14/2016 | 11/15/2056 |
| 59259N-ZH-9 | METRO TRANS AUTH NY DEDICATED TAX FD BUILD AMERICA BONDS-TXB | | | | 1.C FE | 6,443,900 | 122.6230 | 7,357,351 | 6,000,000 | 6,336,013 | | (11,598) | | | 7.336 | 6.754 | MN | 56,243 | 440,160 | 04/30/2009 | 11/15/2039 |
| 59447T-UJ-0 | MICHIGAN ST FIN AUTH REVENUE MEDICAL | | | 2 | 1.F FE | 1,976,076 | 89.2860 | 1,696,441 | 1,900,000 | 1,952,666 | | (6,697) | | | 4.000 | 3.540 | MN | 9,711 | 76,000 | 04/26/2019 | 11/15/2050 |
| 594654-JJ-5 | MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG | | | 2 | 1.C FE | 2,300,000 | 70.7770 | 1,627,875 | 2,300,000 | 2,300,000 | | | | | 2.850 | 2.850 | JD | 5,463 | 65,550 | 06/04/2020 | 06/01/2050 |
| 60636A-MS-9 | MISSOURI ST HLTH & EDUCTNL FAC 3.086% Due 9/15/2051 MS15 | | | | 1.B FE | 7,655,220 | 68.9420 | 6,204,762 | 9,000,000 | 7,782,264 | | 22,837 | | | 3.086 | 3.871 | MS | 81,779 | 277,740 | 11/22/2016 | 09/15/2051 |
| 61204K-LQ-2 | MONTANA ST FAC FIN AUTH REVENU MEDICAL | | | 2 | 1.D FE | 10,808,999 | 103.0510 | 10,026,900 | 9,730,000 | 10,391,077 | | (104,174) | | | 5.000 | 3.652 | FA | 183,789 | 486,500 | 10/09/2018 | 08/15/2048 |
| 646139-W3-5 | NEW JERSEY TURNPIKE AUTHORITY 7.414% Due 1/1/2040 JJ1 | | | | 1.E FE | 20,505,800 | 123.8330 | 24,766,612 | 20,000,000 | 20,382,630 | | (13,282) | | | 7.414 | 7.207 | JJ | 741,400 | 1,482,800 | 04/24/2009 | 01/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 64971W-5B-2 | NEW YORK CITY NY TRANSITIONALF | | | 2 | 1.A FE | 11,483,100 | 105.2220 | 10,522,174 | 10,000,000 | 11,255,355 | | (43,620) | | | 5.000 | 4.043 | FA | 208,333 | 500,000 | 04/12/2017 | 02/01/2043 |
| 64972F-H2-5 | NEW YORK CITY NY MUNI WTR FI SWR REV BUILD AMERICA BONDS | | | | 1.B FE | 30,000,000 | 107.5550 | 32,266,386 | 30,000,000 | 30,000,000 | | | | | 5.750 | 5.750 | JD | 76,667 | 1,725,000 | 10/27/2009 | 06/15/2041 |
| 64972G-NC-4 | NEW YORK CITY NY MUNI WTR FINA | | | 2 | 1.B FE | 4,506,720 | 103.4590 | 4,138,358 | 4,000,000 | 4,224,210 | | (52,017) | | | 5.000 | 3.471 | JD | 8,889 | 200,000 | 02/01/2017 | 06/15/2047 |
| 64990F-MT-8 | NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL | | | | 1.B FE | 28,888,447 | 102.6480 | 29,254,587 | 28,500,000 | 28,807,634 | | (26,408) | | | 5.628 | 5.472 | MS | 472,283 | 1,603,980 | 10/15/2019 | 03/15/2039 |
| 64990F-MV-3 | NEW YORK DORM AUTH PER INC TAX GENERAL | | | | 1.B FE | 15,000,000 | 101.3070 | 15,196,095 | 15,000,000 | 15,000,000 | | | | | 5.427 | 5.427 | MS | 239,693 | 814,050 | 10/09/2019 | 03/15/2039 |
| 66285W-FB-7 | NORTH TEXAS TOLLWAY AUTHORITY BONDS | | | | 1.E FE | 22,229,500 | 120.0820 | 26,417,958 | 22,000,000 | 22,189,305 | | (4,235) | | | 6.718 | 6.641 | JJ | 738,980 | 1,477,960 | 09/24/2009 | 01/01/2049 |
| 677561-KX-9 | OHIO ST HOSP FAC REV MEDICAL | | | 2 | 1.C FE | 2,630,775 | 95.3240 | 2,383,110 | 2,500,000 | 2,586,168 | | (12,759) | | | 4.000 | 3.361 | JJ | 50,000 | 100,000 | 04/17/2019 | 01/01/2046 |
| 67759T-GP-7 | OHIO ST TRANSPRTN PROJ REVENUE GENERAL | | | 2 | 1.B FE | 4,944,053 | 102.4520 | 4,533,484 | 4,425,000 | 4,733,760 | | (51,294) | | | 5.000 | 3.561 | MN | 28,271 | 221,250 | 08/17/2018 | 05/15/2043 |
| 677632-G9-6 | OHIO STATE UNIV 4.048% Due 12/1/2056 JD1 | | | | 1.C FE | 15,694,450 | 84.6460 | 12,696,950 | 15,000,000 | 15,640,553 | | (9,315) | | | 4.048 | 3.821 | JD | 50,600 | 607,200 | 11/21/2016 | 12/01/2056 |
| 709221-VF-9 | PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION | | | 2 | 1.C FE | 11,392,100 | 104.2090 | 10,420,924 | 10,000,000 | 10,845,254 | | (126,902) | | | 5.000 | 3.410 | JD | 41,667 | 500,000 | 05/17/2018 | 12/01/2048 |
| 709223-VZ-1 | PENNSYLVANIA TURNPIKE COMM 6.105% Due 12/1/2039 JD1 | | | | 1.E FE | 17,504,375 | 107.9250 | 18,886,795 | 17,500,000 | 17,502,955 | | (129) | | | 6.105 | 6.104 | JD | 89,031 | 1,068,375 | 07/20/2009 | 12/01/2039 |
| 709224-FS-3 | PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2039 JD1 | | | 2 | 1.E FE | 2,259,220 | 102.0560 | 2,041,121 | 2,000,000 | 2,056,985 | | (28,290) | | | 5.000 | 3.450 | JD | 8,333 | 100,000 | 12/09/2014 | 12/01/2039 |
| 709224-GN-3 | PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2038 JD1 | | | 2 | 1.F FE | 15,064,823 | 102.3910 | 13,812,612 | 13,490,000 | 13,985,707 | | (158,275) | | | 5.000 | 3.660 | JD | 56,208 | 674,500 | 04/22/2015 | 12/01/2038 |
| 709224-K5-7 | PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION | | | 2 | 1.D FE | 7,309,055 | 103.2370 | 6,710,392 | 6,500,000 | 6,995,147 | | (73,949) | | | 5.000 | 3.561 | JD | 27,083 | 325,000 | 06/21/2018 | 12/01/2048 |
| 709224-MW-6 | PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1 | | | 2 | 1.F FE | 5,597,900 | 101.3590 | 5,067,947 | 5,000,000 | 5,203,396 | | (65,119) | | | 5.000 | 3.520 | JD | 20,833 | 250,000 | 03/31/2016 | 12/01/2046 |
| 709224-VB-2 | PENNSYLVANIA ST TURNPIKE COMMI | | | 2 | 1.F FE | 19,324,750 | 104.4340 | 17,753,707 | 17,000,000 | 18,957,467 | | (68,663) | | | 5.500 | 4.557 | JD | 77,917 | 935,000 | 01/20/2017 | 12/01/2042 |
| 73358W-3K-8 | PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION | | | 2 | 1.D FE | 3,135,960 | 91.7500 | 2,752,503 | 3,000,000 | 3,101,113 | | (13,287) | | | 4.000 | 3.430 | MS | 40,000 | 120,000 | 04/15/2020 | 09/01/2043 |
| 73358W-3L-6 | PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION | | | | 1.D FE | 32,341,863 | 66.4820 | 21,872,606 | 32,900,000 | 32,357,310 | | 4,781 | | | 3.287 | 3.357 | FA | 450,593 | 1,081,423 | 10/16/2019 | 08/01/2069 |
| 73358W-AJ-3 | PORT AUTH NEW YORK NEW JERSEY CONS-ONE HUNDRED FIFTY-NINE | | | | 1.D FE | 22,414,790 | 105.0310 | 23,390,514 | 22,270,000 | 22,338,833 | | (7,889) | | | 6.040 | 5.985 | JD | 112,092 | 1,345,108 | 10/29/2009 | 12/01/2029 |
| 73358W-E2-6 | PORT AUTH NEW YORK NEW JERSEY 5 1/4% Due 11/15/2056 MN15 | | | 2 | 1.D FE | 22,159,860 | 103.9150 | 19,743,920 | 19,000,000 | 21,906,888 | | (47,996) | | | 5.250 | 4.327 | MN | 127,458 | 997,500 | 10/17/2018 | 11/15/2056 |
| 73358W-EK-6 | PORT AUTH NEW YORK NEW JERSEY NS-ONE HUNDRED SIXTY-EIGHT | | | | 1.D FE | 17,441,878 | 95.2350 | 16,561,453 | 17,390,000 | 17,433,420 | | (833) | | | 4.926 | 4.908 | AO | 214,158 | 856,631 | 08/02/2013 | 10/01/2051 |
| 73358W-F8-2 | PORT AUTH NEW YORK NEW JERSEY | | | | 1.D FE | 8,015,220 | 84.2740 | 6,741,959 | 8,000,000 | 8,013,835 | | (224) | | | 4.229 | 4.219 | AO | 71,423 | 338,320 | 05/01/2017 | 10/15/2057 |
| 73358W-H2-3 | PORT AUTH NEW YORK NEW JERSEY | | | 2 | 1.D FE | 11,160,200 | 102.7060 | 10,270,648 | 10,000,000 | 11,071,703 | | (17,099) | | | 5.000 | 4.356 | AO | 105,556 | 500,000 | 04/27/2017 | 04/15/2057 |
| 73358W-JA-3 | PORT AUTH NEW YORK NEW JERSEY CONSOL-174TH | | | | 1.D FE | 19,736,445 | 87.3760 | 17,038,275 | 19,500,000 | 19,720,924 | | (2,796) | | | 4.458 | 4.393 | AO | 217,328 | 869,310 | 11/21/2016 | 10/01/2062 |
| 73358W-K4-5 | PORT AUTH NEW YORK NEW JERSEY | | | 2 | 1.D FE | 8,165,490 | 103.5800 | 7,488,824 | 7,230,000 | 7,672,938 | | (94,287) | | | 5.000 | 3.451 | AO | 76,317 | 361,500 | 04/27/2017 | 04/15/2037 |
| 73358W-P4-0 | PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION | | | 2 | 1.D FE | 2,864,400 | 103.3700 | 2,584,252 | 2,500,000 | 2,688,753 | | (35,152) | | | 5.000 | 3.309 | MN | 15,972 | 125,000 | 07/13/2017 | 05/15/2057 |
| 73358W-PX-6 | PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2030 JD1 | | | 2 | 1.D FE | 5,311,600 | 101.3670 | 5,068,336 | 5,000,000 | 5,034,685 | | (36,384) | | | 5.000 | 4.220 | JD | 20,833 | 250,000 | 01/16/2014 | 12/01/2030 |
| 73358W-PZ-1 | PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2032 JD1 | | | 2 | 1.D FE | 3,375,666 | 101.3890 | 3,249,529 | 3,205,000 | 3,224,081 | | (19,995) | | | 5.000 | 4.330 | JD | 13,354 | 160,250 | 01/15/2014 | 12/01/2032 |
| 73358W-XQ-2 | PORT AUTH NEW YORK NEW JERSEY 4.81% Due 10/15/2065 AO15 | | | | 1.D FE | 8,094,825 | 93.2420 | 6,993,176 | 7,500,000 | 8,044,188 | | (9,216) | | | 4.810 | 4.366 | AO | 76,158 | 360,750 | 11/21/2016 | 10/15/2065 |
| 74265L-A5-7 | PRIVATE CLGS EMORY 5% Due 10/1/2043 AO1 | | | 2 | 1.C FE | 17,440,081 | 100.6970 | 15,739,000 | 15,630,000 | 15,797,472 | | (216,881) | | | 5.000 | 3.538 | AO | 195,375 | 781,500 | 05/14/2014 | 10/01/2043 |
| 76913C-AR-0 | RIVERSIDE CALIF 4.91% Due 2/15/2025 FA15 | | | | 1.C FE | 3,085,000 | 99.8240 | 3,079,566 | 3,085,000 | 3,085,000 | | | | | 4.910 | 4.910 | FA | 57,223 | 151,474 | 02/10/2005 | 02/15/2025 |
| 79467B-CH-6 | SALES TAX SECURITIZATION CORP GENERAL | | | 2 | 1.C FE | 10,693,700 | 101.9460 | 10,194,551 | 10,000,000 | 10,446,921 | | (64,352) | | | 5.000 | 4.151 | JJ | 250,000 | 500,000 | 11/16/2018 | 01/01/2043 |
| 796253-T9-3 | SAN ANTONIO TX ELECTRIC & GAS 5.985% Due 2/1/2039 FA1 | | | | 1.D FE | 14,002,290 | 107.7300 | 15,082,257 | 14,000,000 | 14,001,946 | | (123) | | | 5.985 | 5.983 | FA | 349,125 | 837,900 | 06/09/2009 | 02/01/2039 |
| 796253-U9-1 | SAN ANTONIO TX ELECTRIC & GAS BONDS | | | | 1.D FE | 5,000,000 | 104.1140 | 5,205,720 | 5,000,000 | 5,000,000 | | | | | 5.718 | 5.719 | FA | 119,125 | 285,900 | 03/10/2010 | 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 |
| 797400-FN-3 | SAN DIEGO CNTY CA REG TRAN COM SALES TAX REV BUILD AMERICA BO | | | | 1.C FE | 9,884,350 | 106.5900 | 10,659,033 | 10,000,000 | 9,902,701 | | 2,241 | | | 5.911 | 5.992 | AO | 147,775 | 591,100 | 01/05/2011 | 04/01/2048 |
| 79741T-AR-5 | SAN DIEGO CA WTR AUT F AGY WTR REV BUILD AMERICA BONDS-SAN DI | | | | 1.B FE | 20,061,050 | 110.4100 | 22,081,947 | 20,000,000 | 20,045,780 | | (1,531) | | | 6.138 | 6.116 | MN | 204,600 | 1,227,600 | 01/25/2010 | 05/01/2049 |
| 79766D-RZ-4 | SAN FRANCISCO CALIF CITY &CNTY AIRPORT | | | 2 | 1.E FE | 11,371,200 | 103.3760 | 10,337,618 | 10,000,000 | 10,994,502 | | (139,307) | | | 5.000 | 3.250 | MN | 83,333 | 500,000 | 03/16/2020 | 05/01/2045 |
| 837123-KH-0 | SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION | | | 2 | 1.E FE | 8,203,680 | 89.3830 | 7,150,657 | 8,000,000 | 8,151,386 | | (20,275) | | | 4.000 | 3.670 | JJ | 160,000 | 320,000 | 04/24/2020 | 07/01/2049 |
| 837123-KL-1 | SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION | | | 2 | 1.E FE | 2,686,364 | 85.3560 | 2,061,345 | 2,415,000 | 2,610,831 | | (27,292) | | | 4.000 | 2.634 | JJ | 48,300 | 96,600 | 03/03/2020 | 07/01/2059 |
| 90059R-AX-9 | TUSCALOOSA AL CITY BRD OF EDU 5% Due 8/1/2046 FA1 | | | 2 | 1.D FE | 6,538,620 | 108.1630 | 6,489,766 | 6,000,000 | 6,469,417 | | (12,737) | | | 5.000 | 4.434 | FA | 125,000 | 300,000 | 12/15/2016 | 08/01/2046 |
| 902562-CJ-4 | UAB MEDICINE FIN AUTH AL REVEN | | | 2 | 1.D FE | 5,630,950 | 104.0640 | 5,203,180 | 5,000,000 | 5,524,408 | | (20,619) | | | 5.000 | 4.140 | MS | 83,333 | 250,000 | 04/20/2017 | 09/01/2041 |
| 91412F-7Y-7 | UNIVERSITY CALIF REVS BUILD AMERICA BONDS | | | | 1.C FE | 24,563,245 | 105.8080 | 25,922,904 | 24,500,000 | 24,546,080 | | (2,169) | | | 5.770 | 5.750 | MN | 180,633 | 1,413,650 | 07/15/2010 | 05/15/2043 |
| 91412G-VC-6 | UNIV OF CALIFORNIA CA REVENUES 4.765% Due 5/15/2044 MN15 | | | 2 | 1.C FE | 10,000,000 | 93.2000 | 9,320,008 | 10,000,000 | 10,000,000 | | | | | 4.765 | 4.764 | MN | 60,886 | 476,500 | 04/04/2014 | 05/15/2044 |
| 914440-SV-5 | UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 | | | 2 | 1.A | 1,890,942 | 104.0300 | 1,877,743 | 1,805,000 | 1,840,226 | | (18,249) | | | 5.000 | 3.885 | MN | 15,042 | 90,250 | 02/14/2020 | 11/01/2039 |
| 914440-TB-8 | UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 | | | 2 | 1.A | 2,296,187 | 104.0300 | 2,299,073 | 2,210,000 | 2,253,182 | | (22,370) | | | 5.000 | 3.884 | MN | 18,417 | 110,500 | 01/15/2021 | 11/01/2039 |
| 914440-TH-5 | UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 | | | 2 | 1.A | 1,963,780 | 104.0300 | 1,971,377 | 1,895,000 | 1,932,029 | | (19,183) | | | 5.000 | 3.884 | MN | 15,792 | 94,750 | 04/28/2021 | 11/01/2039 |
| 914440-TJ-1 | UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039 MN1 | | | 2 | 1.D FE | 4,238,448 | 104.1580 | 4,260,078 | 4,090,000 | 4,169,920 | | (41,403) | | | 5.000 | 3.884 | MN | 34,083 | 204,500 | 04/28/2021 | 11/01/2039 |
| 915115-3X-5 | UNIV OF TEXAS TX BUILD AMERICA BONDS | | | | 1.A FE | 16,834,680 | 101.9530 | 16,822,214 | 16,500,000 | 16,730,615 | | (10,391) | | | 5.262 | 5.125 | JJ | 434,115 | 868,230 | 10/21/2009 | 07/01/2039 |
| 915137-5R-0 | UNIV OF TEXAS TX BONDS-SER C | | | | 1.A FE | 5,091,550 | 99.1860 | 4,959,300 | 5,000,000 | 5,064,854 | | (2,757) | | | 4.794 | 4.676 | FA | 90,553 | 239,700 | 10/06/2010 | 08/15/2046 |
| 915217-RY-1 | UNIVERSITY VA BUILD AMERICA BONDS - TXBL | | | | 1.A FE | 3,802,915 | 113.0660 | 4,042,101 | 3,575,000 | 3,744,598 | | (5,943) | | | 6.200 | 5.754 | MS | 73,883 | 221,650 | 04/30/2009 | 09/01/2039 |
| 917565-LB-7 | UTAH TRAN AUTH BUILD AMERICA BONSD - SER B | | | | 1.C FE | 18,071,425 | 107.1710 | 19,290,692 | 18,000,000 | 18,049,434 | | (2,634) | | | 5.937 | 5.905 | JD | 47,496 | 1,068,660 | 01/06/2011 | 06/15/2039 |
| 93978H-SC-0 | WASHINGTON ST HLTH CARE FACS A | | | 2 | 1.C FE | 5,528,600 | 101.4880 | 5,074,383 | 5,000,000 | 5,470,894 | | (11,043) | | | 5.000 | 4.361 | AO | 62,500 | 250,000 | 03/17/2017 | 10/01/2047 |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 1,005,655,710 | XXX | 984,294,488 | 963,210,000 | 990,532,804 | | (2,723,928) | | | XXX | XXX | XXX | 12,812,472 | 51,468,325 | XXX | XXX |
| 31283H-Q8-1 | FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 | | | 4 | 1.A | 14,498 | 107.2990 | 14,858 | 13,847 | 14,244 | | 27 | | | 7.500 | 6.493 | MON | 87 | 1,038 | 09/10/2002 | 02/01/2032 |
| 31287Q-7G-0 | FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1 | | | 4 | 1.A | 38,122 | 105.0060 | 38,473 | 36,639 | 37,199 | | (62) | | | 6.500 | 6.156 | MON | 198 | 2,382 | 05/10/2004 | 04/01/2032 |
| 31287U-AX-0 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 | | | 4 | 1.A | 104,170 | 105.2250 | 104,642 | 99,446 | 101,461 | | (55) | | | 7.500 | 7.019 | MON | 622 | 7,458 | 06/18/2002 | 06/01/2032 |
| 31287U-JM-5 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 | | | 4 | 1.A | 40,835 | 103.6560 | 40,409 | 38,984 | 39,689 | | (75) | | | 7.500 | 7.107 | MON | 244 | 2,924 | 06/18/2002 | 06/01/2032 |
| 31287U-JN-3 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 | | | 4 | 1.A | 56,411 | 104.8130 | 56,445 | 53,853 | 55,749 | | 815 | | | 7.500 | 5.883 | MON | 337 | 4,039 | 06/18/2002 | 06/01/2032 |
| 31288J-ZU-3 | FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1 | | | 4 | 1.A | 41,243 | 105.0060 | 41,448 | 39,472 | 40,192 | | (320) | | | 6.500 | 6.129 | MON | 214 | 2,566 | 11/05/2003 | 04/01/2033 |
| 3128M6-RR-1 | FREDDIE MAC 7% Due 9/1/2038 Mo-1 | | | 4 | 1.A | 45,525 | 107.4210 | 46,943 | 43,700 | 45,077 | | (278) | | | 7.000 | 6.340 | MON | 255 | 3,059 | 09/11/2008 | 09/01/2038 |
| 31292G-GS-9 | FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1 | | | 4 | 1.A | 1 | 100.0000 | 1 | 1 | 1 | | | | | 7.500 | 3.233 | MON | | | 01/08/2003 | 02/01/2023 |
| 31292H-PJ-7 | FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1 | | | 4 | 1.A | 4,260 | 107.6790 | 4,381 | 4,069 | 4,198 | | 13 | | | 7.500 | 6.193 | MON | 25 | 305 | 09/10/2002 | 01/01/2032 |
| 31292K-6A-0 | FREDDIE MAC 4% Due 12/1/2040 Mo-1 | | | 4 | 1.A | 550,384 | 96.8330 | 531,665 | 549,054 | 550,047 | | (204) | | | 4.000 | 3.952 | MON | 1,830 | 21,962 | 12/01/2010 | 12/01/2040 |
| 312943-WG-4 | FREDDIE MAC 4% Due 11/1/2040 Mo-1 | | | 4 | 1.A | 132,399 | 96.8330 | 127,896 | 132,079 | 132,319 | | (47) | | | 4.000 | 3.951 | MON | 440 | 5,283 | 12/01/2010 | 11/01/2040 |
| 31296R-H8-4 | FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1 | | | 4 | 1.A | 140,889 | 106.6950 | 145,580 | 136,444 | 138,310 | | (174) | | | 6.500 | 6.248 | MON | 739 | 8,869 | 04/06/2004 | 12/01/2033 |
| 31296S-YF-7 | FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1 | | | 4 | 1.A | 36,433 | 106.6950 | 37,646 | 35,284 | 35,773 | | (44) | | | 6.500 | 6.245 | MON | 191 | 2,293 | 04/06/2004 | 01/01/2034 |
| 31298M-7F-8 | FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1 | | | 4 | 1.A | 13,102 | 102.9830 | 12,887 | 12,514 | 12,719 | | (28) | | | 7.500 | 7.095 | MON | 78 | 939 | 01/08/2003 | 05/01/2031 |
| 313637-FB-1 | FANNIE MAE 6.64% Due 3/1/2028 Mo-1 | | | 4 | 1.A | 8,935 | 100.0000 | 8,935 | 8,935 | 8,935 | | | | | 6.640 | 6.689 | MON | 49 | 593 | 03/19/1998 | 03/01/2028 |
| 3136A0-SE-8 | FANNIE MAE SERIES 201180 CLASS HE | | | 4 | 1.A | 699,976 | 97.7190 | 671,419 | 687,093 | 689,972 | | (954) | | | 3.500 | 3.012 | MON | 2,004 | 24,048 | 06/28/2018 | 08/25/2026 |
| 31371G-2Y-5 | FANNIE MAE 7% Due 8/1/2028 Mo-1 | | | 4 | 1.A | 53,379 | 103.2480 | 52,170 | 50,529 | 51,817 | | (108) | | | 7.000 | 5.619 | MON | 295 | 3,537 | 06/19/2003 | 08/01/2028 |
| 31371G-4T-4 | FANNIE MAE 7% Due 9/1/2028 Mo-1 | | | 4 | 1.A | 6,391 | 103.2110 | 6,244 | 6,050 | 6,236 | | 62 | | | 7.000 | 5.157 | MON | 35 | 424 | 06/19/2003 | 09/01/2028 |
| 31371H-BY-3 | FANNIE MAE 7% Due 10/1/2028 Mo-1 | | | 4 | 1.A | 35,701 | 103.3470 | 34,925 | 33,794 | 34,798 | | (65) | | | 7.000 | 5.299 | MON | 197 | 2,366 | 06/19/2003 | 10/01/2028 |
| 31371H-D9-6 | FANNIE MAE 7% Due 12/1/2028 Mo-1 | | | 4 | 1.A | 19,675 | 103.2770 | 19,235 | 18,625 | 18,969 | | 6 | | | 7.000 | 6.178 | MON | 109 | 1,304 | 06/19/2003 | 12/01/2028 |
| 31371H-F2-9 | FANNIE MAE 7% Due 12/1/2028 Mo-1 | | | 4 | 1.A | 4,300 | 103.4080 | 4,209 | 4,071 | 4,238 | | 91 | | | 7.000 | 3.736 | MON | 24 | 285 | 06/19/2003 | 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 |
| 31371H-HL-5 | FANNIE MAE 7% Due 2/1/2029 Mo-1 | | | 4 | 1.A | 1,650 | 103.4760 | 1,616 | 1,562 | 1,611 | | (5) | | | 7.000 | 5.253 | MON | 9 | 109 | 06/19/2003 | 02/01/2029 |
| 31371H-KX-5 | FANNIE MAE 7% Due 3/1/2029 Mo-1 | | | 4 | 1.A | 29,681 | 103.5410 | 29,091 | 28,097 | 28,698 | | 54 | | | 7.000 | 6.052 | MON | 164 | 1,967 | 06/19/2003 | 03/01/2029 |
| 31371H-PB-8 | FANNIE MAE 7% Due 5/1/2029 Mo-1 | | | 4 | 1.A | 3,946 | 103.9950 | 3,884 | 3,735 | 3,830 | | (27) | | | 7.000 | 5.811 | MON | 22 | 261 | 06/19/2003 | 05/01/2029 |
| 31371H-YB-8 | FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1 | | | 4 | 1.A | 5,918 | 105.6830 | 5,932 | 5,613 | 5,769 | | 2 | | | 7.500 | 6.200 | MON | 35 | 421 | 01/08/2003 | 10/01/2029 |
| 31371K-BU-4 | FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1 | | | 4 | 1.A | 3,403 | 107.3150 | 3,464 | 3,227 | 3,320 | | (31) | | | 7.500 | 6.507 | MON | 20 | 242 | 01/08/2003 | 09/01/2031 |
| 31371K-NJ-6 | FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 | | | 4 | 1.A | 13,153 | 107.5230 | 13,209 | 12,285 | 12,832 | | (53) | | | 7.500 | 5.858 | MON | 77 | 921 | 03/11/2003 | 04/01/2032 |
| 31371K-P8-8 | FANNIE MAE 7% Due 6/1/2032 Mo-1 | | | 4 | 1.A | 112,365 | 106.8510 | 115,237 | 107,849 | 110,126 | | (670) | | | 7.000 | 6.345 | MON | 629 | 7,549 | 10/16/2002 | 06/01/2032 |
| 31371K-R4-5 | FANNIE MAE 7% Due 8/1/2032 Mo-1 | | | 4 | 1.A | 21,778 | 106.8430 | 22,295 | 20,867 | 21,348 | | (127) | | | 7.000 | 6.278 | MON | 122 | 1,461 | 08/09/2002 | 08/01/2032 |
| 31384W-K5-8 | FANNIE MAE 8% Due 5/1/2031 Mo-1 | | | 4 | 1.A | 6,403 | 106.7420 | 6,831 | 6,399 | 6,399 | | | | | 8.000 | 7.900 | MON | 43 | 512 | 09/06/2002 | 05/01/2031 |
| 31385H-XF-4 | FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 | | | 4 | 1.A | 700 | 106.7420 | 709 | 664 | 687 | | | | | 7.500 | 6.329 | MON | 4 | 50 | 01/08/2003 | 11/01/2031 |
| 31387X-2G-9 | FANNIE MAE 8% Due 9/1/2031 Mo-1 | | | 4 | 1.A | 21,394 | 101.5970 | 21,725 | 21,383 | 21,383 | | | | | 8.000 | 8.070 | MON | 143 | 1,711 | 09/06/2002 | 09/01/2031 |
| 31387X-GX-7 | FANNIE MAE 8% Due 8/1/2031 Mo-1 | | | 4 | 1.A | 134,022 | 106.2430 | 142,315 | 133,953 | 133,953 | | | | | 8.000 | 8.070 | MON | 893 | 10,716 | 09/06/2002 | 08/01/2031 |
| 31388J-W9-2 | FANNIE MAE 8% Due 9/1/2031 Mo-1 | | | 4 | 1.A | 43,535 | 105.0220 | 45,697 | 43,512 | 43,512 | | | | | 8.000 | 8.070 | MON | 290 | 3,481 | 09/06/2002 | 09/01/2031 |
| 3138A1-J3-6 | FANNIE MAE 4% Due 12/1/2040 Mo-1 | | | 4 | 1.A | 484,573 | 96.7410 | 439,685 | 454,498 | 479,375 | | (3,423) | | | 4.000 | 2.857 | MON | 1,515 | 18,180 | 05/07/2013 | 12/01/2040 |
| 3138E6-VW-3 | FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1 | | | 4 | 1.A | 287,112 | 93.6560 | 264,802 | 282,738 | 286,615 | | (216) | | | 3.500 | 3.080 | MON | 825 | 9,896 | 11/06/2013 | 02/01/2042 |
| 3138E9-D9-8 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 | | | 4 | 1.A | 220,885 | 93.6590 | 203,728 | 217,520 | 219,800 | | (773) | | | 3.500 | 3.379 | MON | 634 | 7,613 | 11/06/2013 | 07/01/2042 |
| 3138EJ-TK-4 | FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 | | | 4 | 1.A | 214,406 | 93.6590 | 197,752 | 211,140 | 214,012 | | (181) | | | 3.500 | 3.123 | MON | 616 | 7,390 | 11/06/2013 | 08/01/2042 |
| 3138LU-VL-6 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 | | | 4 | 1.A | 108,954 | 93.6590 | 100,491 | 107,295 | 108,426 | | (403) | | | 3.500 | 3.377 | MON | 313 | 3,755 | 11/06/2013 | 07/01/2042 |
| 3138LW-DV-0 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 | | | 4 | 1.A | 68,526 | 93.6590 | 63,203 | 67,482 | 68,385 | | (71) | | | 3.500 | 3.159 | MON | 197 | 2,362 | 11/06/2013 | 07/01/2042 |
| 3138M5-3B-3 | FANNIE MAE 4% Due 8/1/2042 Mo-1 | | | 4 | 1.A | 90,219 | 95.7940 | 81,061 | 84,620 | 88,532 | | (1,323) | | | 4.000 | 3.480 | MON | 282 | 3,385 | 05/07/2013 | 08/01/2042 |
| 3138M9-PP-0 | FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 | | | 4 | 1.A | 360,113 | 93.6750 | 332,198 | 354,628 | 359,686 | | 80 | | | 3.500 | 2.885 | MON | 1,034 | 12,412 | 11/06/2013 | 11/01/2042 |
| 3138ML-B4-5 | FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1 | | | 4 | 1.A | 230,213 | 93.6590 | 212,331 | 226,706 | 229,774 | | (205) | | | 3.500 | 3.147 | MON | 661 | 7,935 | 11/06/2013 | 12/01/2042 |
| 3138W7-5S-9 | FANNIE MAE 3% Due 4/1/2043 Mo-1 | | | 4 | 1.A | 318,106 | 90.6640 | 296,083 | 326,571 | 318,725 | | 229 | | | 3.000 | 3.635 | MON | 816 | 9,797 | 06/08/2015 | 04/01/2043 |
| 3138W7-NW-0 | FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 | | | 4 | 1.A | 149,602 | 93.6110 | 137,911 | 147,323 | 149,408 | | (54) | | | 3.500 | 2.991 | MON | 430 | 5,156 | 11/06/2013 | 06/01/2043 |
| 3138WA-RV-1 | FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 | | | 4 | 1.A | 288,550 | 93.6110 | 265,999 | 284,154 | 287,217 | | (868) | | | 3.500 | 3.384 | MON | 829 | 9,945 | 11/06/2013 | 12/01/2043 |
| 3138WB-3A-1 | FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1 | | | 4 | 1.A | 262,826 | 93.8150 | 242,440 | 258,424 | 262,105 | | (483) | | | 3.500 | 3.251 | MON | 754 | 9,045 | 06/11/2014 | 06/01/2044 |
| 3138WD-BH-3 | FANNIE MAE 4% Due 10/1/2044 Mo-1 | | | 4 | 1.A | 349,301 | 96.2470 | 315,939 | 328,259 | 348,051 | | (230) | | | 4.000 | 1.796 | MON | 1,094 | 13,130 | 05/06/2015 | 10/01/2044 |
| 3138WD-Y8-8 | FANNIE MAE 3% Due 1/1/2045 Mo-1 | | | 4 | 1.A | 151,597 | 90.4830 | 140,485 | 155,262 | 152,003 | | 241 | | | 3.000 | 3.398 | MON | 388 | 4,658 | 11/09/2015 | 01/01/2045 |
| 3138WD-Y9-6 | FANNIE MAE 3% Due 1/1/2045 Mo-1 | | | 4 | 1.A | 175,508 | 90.4830 | 162,645 | 179,752 | 175,833 | | 143 | | | 3.000 | 3.459 | MON | 449 | 5,392 | 11/09/2015 | 01/01/2045 |
| 3138WE-Q3-6 | FANNIE MAE 3% Due 5/1/2045 Mo-1 | | | 4 | 1.A | 92,473 | 89.9090 | 85,355 | 94,934 | 92,639 | | 65 | | | 3.000 | 3.585 | MON | 237 | 2,848 | 06/08/2015 | 05/01/2045 |
| 3138WF-LC-8 | FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 285,146 | 92.7150 | 253,896 | 273,845 | 284,329 | | (265) | | | 3.500 | 2.509 | MON | 799 | 9,585 | 01/15/2016 | 09/01/2045 |
| 3138X0-ZA-9 | FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 | | | 4 | 1.A | 146,239 | 93.6110 | 134,810 | 144,011 | 145,980 | | (123) | | | 3.500 | 3.136 | MON | 420 | 5,040 | 11/06/2013 | 07/01/2043 |
| 3138X2-T9-5 | FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1 | | | 4 | 1.A | 189,082 | 93.6110 | 174,037 | 185,916 | 188,673 | | (207) | | | 3.500 | 3.162 | MON | 542 | 6,507 | 06/11/2014 | 08/01/2043 |
| 3138X3-GV-8 | FANNIE MAE 3% Due 8/1/2043 Mo-1 | | | 4 | 1.A | 70,979 | 90.6640 | 66,065 | 72,868 | 71,185 | | 121 | | | 3.000 | 3.430 | MON | 182 | 2,186 | 06/08/2015 | 08/01/2043 |
| 3138XH-MC-2 | FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 | | | 4 | 1.A | 380,766 | 93.6110 | 351,009 | 374,966 | 380,404 | | 27 | | | 3.500 | 2.495 | MON | 1,094 | 13,124 | 11/06/2013 | 12/01/2043 |
| 3138Y2-3J-0 | FANNIE MAE 3% Due 11/1/2044 Mo-1 | | | 4 | 1.A | 23,954 | 90.4830 | 22,199 | 24,534 | 23,996 | | 11 | | | 3.000 | 3.497 | MON | 61 | 736 | 11/09/2015 | 11/01/2044 |
| 3138Y5-YH-3 | FANNIE MAE 3% Due 2/1/2045 Mo-1 | | | 4 | 1.A | 149,525 | 90.4830 | 138,566 | 153,140 | 149,814 | | 145 | | | 3.000 | 3.441 | MON | 383 | 4,594 | 11/09/2015 | 02/01/2045 |
| 3138Y9-EJ-3 | FANNIE MAE 3% Due 9/1/2044 Mo-1 | | | 4 | 1.A | 291,862 | 90.4830 | 270,470 | 298,918 | 292,264 | | 119 | | | 3.000 | 3.627 | MON | 747 | 8,968 | 11/09/2015 | 09/01/2044 |
| 3138YD-DQ-9 | FANNIE MAE 3% Due 1/1/2045 Mo-1 | | | 4 | 1.A | 128,574 | 90.4830 | 119,151 | 131,683 | 129,069 | | (7) | | | 3.000 | 3.238 | MON | 329 | 3,950 | 11/09/2015 | 01/01/2045 |
| 3138YF-AZ-7 | FANNIE MAE 3% Due 1/1/2045 Mo-1 | | | 4 | 1.A | 188,458 | 90.4830 | 174,645 | 193,015 | 188,713 | | 76 | | | 3.000 | 3.628 | MON | 483 | 5,790 | 11/09/2015 | 01/01/2045 |
| 3138YF-GV-0 | FANNIE MAE 4% Due 2/1/2045 Mo-1 | | | 4 | 1.A | 24,478 | 96.6620 | 22,236 | 23,004 | 24,138 | | (168) | | | 4.000 | 3.507 | MON | 77 | 920 | 05/06/2015 | 02/01/2045 |
| 3138YN-PE-1 | FANNIE MAE 3% Due 7/1/2045 Mo-1 | | | 4 | 1.A | 197,189 | 89.9090 | 181,578 | 201,957 | 197,483 | | 109 | | | 3.000 | 3.545 | MON | 505 | 6,059 | 11/09/2015 | 07/01/2045 |
| 3138YP-AY-8 | FANNIE MAE 3% Due 5/1/2045 Mo-1 | | | 4 | 1.A | 119,966 | 89.9090 | 110,725 | 123,152 | 120,182 | | 93 | | | 3.000 | 3.557 | MON | 308 | 3,695 | 09/10/2015 | 05/01/2045 |
| 3138YS-BR-6 | FANNIE MAE 3% Due 8/1/2045 Mo-1 | | | 4 | 1.A | 493,337 | 89.9090 | 455,338 | 506,441 | 494,761 | | 940 | | | 3.000 | 3.363 | MON | 1,266 | 15,193 | 09/10/2015 | 08/01/2045 |
| 3138YT-4Q-4 | FANNIE MAE 3% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 159,258 | 89.9090 | 146,991 | 163,488 | 160,019 | | 601 | | | 3.000 | 3.225 | MON | 409 | 4,905 | 09/10/2015 | 09/01/2045 |

# 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 |
| 3138YV-ZN-2 | FANNIE MAE 3% Due 7/1/2045 Mo-1 | | | 4 | 1.A | 204,328 | 89.9090 | 188,590 | 209,755 | 204,818 | | 288 | | | 3.000 | 3.430 | MON | 524 | 6,293 | 09/10/2015 | 07/01/2045 |
| 3138YX-4Z-5 | FANNIE MAE 3% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 104,770 | 89.9090 | 96,700 | 107,553 | 104,881 | | 10 | | | 3.000 | 4.173 | MON | 269 | 3,227 | 09/10/2015 | 09/01/2045 |
| 3138YX-RQ-0 | FANNIE MAE 3% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 425,395 | 89.9090 | 392,629 | 436,694 | 426,237 | | 435 | | | 3.000 | 3.500 | MON | 1,092 | 13,101 | 09/10/2015 | 09/01/2045 |
| 3138YX-Y6-6 | FANNIE MAE 3% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 125,253 | 89.9090 | 115,606 | 128,580 | 125,415 | | 41 | | | 3.000 | 3.771 | MON | 321 | 3,857 | 09/10/2015 | 09/01/2045 |
| 31390A-G4-6 | FANNIE MAE 7% Due 2/1/2032 Mo-1 | | | 4 | 1.A | 24,126 | 101.4990 | 23,181 | 22,838 | 23,296 | | (54) | | | 7.000 | 6.498 | MON | 133 | 1,599 | 06/19/2003 | 02/01/2032 |
| 31392F-4F-1 | FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1 | | | 4 | 1.B FE | 487,696 | 101.7970 | 440,877 | 433,095 | 460,429 | | 127 | | | 5.500 | 3.477 | MON | 1,985 | 23,820 | 08/25/2010 | 12/25/2032 |
| 31397S-G2-4 | FANNIE MAE SERIES 201146 CLASS B | | | 4 | 1.A | 366,765 | 97.1280 | 356,285 | 366,822 | 366,765 | | | | | 3.000 | 2.955 | MON | 917 | 11,005 | 06/28/2018 | 05/25/2026 |
| 31407J-DD-1 | FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 | | | 4 | 1.A | 140,663 | 107.0490 | 135,066 | 126,173 | 138,195 | | (685) | | | 6.500 | 3.372 | MON | 683 | 8,201 | 07/26/2011 | 09/01/2036 |
| 31407S-EK-4 | FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 | | | 4 | 1.A | 90,766 | 102.5000 | 95,010 | 92,693 | 91,526 | | 219 | | | 5.500 | 5.724 | MON | 425 | 5,098 | 11/07/2005 | 11/01/2035 |
| 31408H-PN-9 | FANNIE MAE 6% Due 1/1/2036 Mo-1 | | | 4 | 1.A | 91,733 | 104.6260 | 94,953 | 90,754 | 91,098 | | (46) | | | 6.000 | 5.937 | MON | 454 | 5,445 | 01/26/2006 | 01/01/2036 |
| 3140E1-BU-6 | FANNIE MAE 3% Due 9/1/2045 Mo-1 | | | 4 | 1.A | 266,125 | 89.9090 | 245,626 | 273,193 | 266,514 | | 128 | | | 3.000 | 3.665 | MON | 683 | 8,196 | 09/10/2015 | 09/01/2045 |
| 3140GY-GZ-6 | FANNIE MAE POOL BH9215 | | | 4 | 1.A | 659 | 92.5620 | 624 | 675 | 659 | | | | | 3.500 | 4.051 | MON | 2 | 24 | 10/25/2018 | 01/01/2048 |
| 3140H7-Z9-1 | FANNIE MAE POOL BJ6167 | | | 4 | 1.A | 977,076 | 92.5620 | 897,429 | 969,539 | 976,802 | | 30 | | | 3.500 | 3.220 | MON | 2,828 | 33,934 | 03/09/2018 | 02/01/2048 |
| 3140HB-GA-0 | FANNIE MAE POOL BJ9192 | | | 4 | 1.A | 170,172 | 96.7070 | 163,292 | 168,853 | 169,967 | | (89) | | | 3.500 | 3.144 | MON | 492 | 5,910 | 08/14/2018 | 05/01/2033 |
| 3140Q8-3U-7 | FANNIE MAE POOL CA1710 | | | 4 | 1.A | 1,080,726 | 98.0090 | 1,017,554 | 1,038,224 | 1,079,252 | | 3 | | | 4.500 | 2.925 | MON | 3,893 | 46,720 | 08/13/2018 | 05/01/2048 |
| 31411G-JU-7 | FANNIE MAE Flt % Due 12/1/2036 Mo-1 | | | 4 | 1.A | 186,998 | 98.2500 | 182,612 | 185,865 | 186,172 | | (173) | | | 7.213 | 7.208 | MON | 1,117 | 3,860 | 01/26/2007 | 12/01/2036 |
| 31412S-RC-1 | FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1 | | | 4 | 1.A | 106,145 | 106.9970 | 101,872 | 95,210 | 105,265 | | 2,810 | | | 6.500 | (4,247) | MON | 516 | 6,189 | 07/26/2011 | 03/01/2038 |
| 31413D-S5-7 | FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1 | | | 4 | 1.A | 399,106 | 107.0400 | 383,196 | 357,993 | 383,303 | | (1,529) | | | 6.500 | 5.412 | MON | 1,939 | 23,270 | 07/26/2011 | 08/01/2037 |
| 31413L-LL-1 | FANNIE MAE 6% Due 8/1/2037 Mo-1 | | | 4 | 1.A | 31,896 | 104.8330 | 30,308 | 28,910 | 31,495 | | 70 | | | 6.000 | 2.771 | MON | 145 | 1,735 | 06/08/2011 | 08/01/2037 |
| 31413T-T9-3 | FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 | | | 4 | 1.A | 314,151 | 107.0400 | 301,628 | 281,790 | 310,644 | | 262 | | | 6.500 | 2.160 | MON | 1,526 | 18,316 | 07/26/2011 | 11/01/2037 |
| 31414P-U3-1 | FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 | | | 4 | 1.A | 247,148 | 107.0400 | 237,296 | 221,688 | 244,154 | | 5,499 | | | 6.500 | 2.609 | MON | 1,201 | 14,410 | 07/26/2011 | 02/01/2038 |
| 31414R-CN-3 | FANNIE MAE 5% Due 3/1/2038 Mo-1 | | | 4 | 1.A | 687,191 | 101.1330 | 636,910 | 629,773 | 677,254 | | 2,633 | | | 5.000 | 2.953 | MON | 2,624 | 31,489 | 09/10/2012 | 03/01/2038 |
| 31414R-PN-9 | FANNIE MAE 5% Due 4/1/2038 Mo-1 | | | 4 | 1.A | 635,375 | 101.1330 | 588,885 | 582,286 | 617,920 | | (12,347) | | | 5.000 | 4.018 | MON | 2,426 | 29,114 | 09/10/2012 | 04/01/2038 |
| 31416V-R9-7 | FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1 | | | 4 | 1.A | 398,488 | 107.0490 | 382,634 | 357,439 | 384,089 | | (1,094) | | | 6.500 | 5.408 | MON | 1,936 | 23,234 | 07/26/2011 | 11/01/2038 |
| 31417B-NC-7 | FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 | | | 4 | 1.A | 149,677 | 93.6590 | 138,050 | 147,397 | 148,935 | | (598) | | | 3.500 | 3.378 | MON | 430 | 5,159 | 11/06/2013 | 04/01/2042 |
| 31417E-MS-7 | FANNIE MAE 3% Due 1/1/2043 Mo-1 | | | 4 | 1.A | 357,202 | 90.8330 | 333,091 | 366,708 | 358,225 | | 469 | | | 3.000 | 3.455 | MON | 917 | 11,001 | 06/08/2015 | 01/01/2043 |
| 31417F-NR-5 | FANNIE MAE 3% Due 2/1/2043 Mo-1 | | | 4 | 1.A | 76,097 | 91.2340 | 71,274 | 78,122 | 76,321 | | 90 | | | 3.000 | 3.442 | MON | 195 | 2,344 | 06/08/2015 | 02/01/2043 |
| 31417G-T5-5 | FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 | | | 4 | 1.A | 232,871 | 93.6110 | 214,672 | 229,323 | 232,450 | | (203) | | | 3.500 | 3.142 | MON | 669 | 8,026 | 11/06/2013 | 06/01/2043 |
| 31418A-XY-9 | FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1 | | | 4 | 1.A | 1,034,692 | 99.0090 | 950,025 | 959,537 | 1,025,679 | | (5,411) | | | 4.500 | 3.147 | MON | 3,598 | 43,179 | 05/11/2015 | 09/01/2043 |
| 31418B-V5-2 | FANNIE MAE 3% Due 10/1/2045 Mo-1 | | | 4 | 1.A | 173,602 | 89.9090 | 160,230 | 178,213 | 173,867 | | 94 | | | 3.000 | 3.633 | MON | 446 | 5,346 | 09/10/2015 | 10/01/2045 |
| 31418C-HT-4 | FANNIE MAE POOL MA2941 | | | 4 | 1.A | 439,758 | 96.8350 | 422,536 | 436,349 | 439,018 | | (378) | | | 3.500 | 3.197 | MON | 1,273 | 15,272 | 08/14/2018 | 03/01/2032 |
| 31418C-RC-0 | FANNIE MAE POOL MA3182 | | | 4 | 1.A | 1,492,635 | 92.5620 | 1,370,963 | 1,481,122 | 1,492,138 | | (36) | | | 3.500 | 3.316 | MON | 4,320 | 51,839 | 03/09/2018 | 11/01/2047 |
| 31418C-U7-7 | FANNIE MAE POOL MA3305 | | | 4 | 1.A | 1,828,812 | 92.5010 | 1,693,580 | 1,830,886 | 1,828,891 | | 1 | | | 3.500 | 3.555 | MON | 5,340 | 64,081 | 03/09/2018 | 03/01/2048 |
| 31418C-U8-5 | FANNIE MAE POOL MA3306 | | | 4 | 1.A | 3,113,433 | 95.4780 | 2,919,738 | 3,058,006 | 3,111,215 | | 217 | | | 4.000 | 3.357 | MON | 10,193 | 122,320 | 08/09/2018 | 03/01/2048 |
| 31418C-W2-6 | FANNIE MAE POOL MA3364 | | | 4 | 1.A | 343,086 | 96.7070 | 329,215 | 340,427 | 342,600 | | (270) | | | 3.500 | 3.201 | MON | 993 | 11,915 | 08/14/2018 | 05/01/2033 |
| 0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 25,950,970 | XXX | 24,288,377 | 25,358,358 | 25,802,496 | | (17,744) | | | XXX | XXX | XXX | 85,608 | 1,017,755 | XXX | XXX |
| 3136AY-7L-1 | FANNIEMAE-ACES SERIES 2018M1 CLASS A2 | | | 4 | 1.A | 1,488,192 | 94.1440 | 1,465,928 | 1,557,106 | 1,515,475 | | 6,812 | | | 3.086 | 3.649 | MON | 4,004 | 59,658 | 09/28/2018 | 12/25/2027 |
| 3137F3-2B-9 | FHLMC MULTIFAMILY STRUCTURED P SERIES KHG1 CLASS A2 | | | 4 | 1.A | 1,525,794 | 96.9750 | 1,454,630 | 1,500,000 | 1,505,716 | | (4,365) | | | 3.341 | 3.046 | MON | 4,176 | 50,115 | 02/07/2018 | 12/25/2024 |
| 3137FJ-KE-8 | FHLMC MULTIFAMILY STRUCTURED P SERIES K082 CLASS A2 | | | 4 | 1.A | 1,517,798 | 97.2340 | 1,458,511 | 1,500,000 | 1,511,216 | | (1,720) | | | 3.920 | 3.805 | MON | 4,900 | 58,800 | 10/24/2018 | 09/25/2028 |
| 3137FL-MW-1 | FHLMC MULTIFAMILY STRUCTURED P SERIES K090 CLASS AM | | | 4 | 1.A | 5,682,140 | 94.1970 | 5,196,843 | 5,517,000 | 5,624,105 | | (16,274) | | | 3.492 | 3.152 | MON | 16,054 | 192,654 | 04/02/2019 | 11/25/2028 |

# 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 |
| 0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 10,213,924 | XXX | 9,575,912 | 10,074,106 | 10,156,512 | | (15,547) | | | XXX | XXX | XXX | 29,134 | 361,227 | XXX | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 1,041,820,604 | XXX | 1,018,158,777 | 998,642,464 | 1,026,491,812 | | (2,757,219) | | | XXX | XXX | XXX | 12,927,214 | 52,847,307 | XXX | XXX |
| 00037B-AC-6 | ABB FINANCE USA INC 4 3/8% Due 5/8/2042 MN8 | | | | 1.G FE | 23,730,980 | 86.4100 | 20,306,436 | 23,500,000 | 23,721,944 | | (7,695) | | | 4.375 | 4.301 | MN | 151,363 | 1,028,125 | 02/14/2019 | 05/08/2042 |
| 0010EP-A@-7 | AEP TEXAS CENTRAL COMPANY SENIOR NOTES | | | | 2.A YE | 7,000,000 | 94.5390 | 6,617,705 | 7,000,000 | 7,000,000 | | | | | 3.810 | 3.810 | AO | 45,191 | 266,700 | 04/11/2014 | 04/30/2026 |
| 00113*-AB-0 | AMERICAN ELECTRIC POWER COMPAN AMERICAN ELECTRIC POWER COMPAN | | | | 1.G | 13,000,000 | 90.0050 | 11,700,614 | 13,000,000 | 13,000,000 | | | | | 2.430 | 2.429 | JD | 878 | 315,900 | 10/21/2020 | 12/31/2028 |
| 00114*-AG-8 | AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES B TRANCHE | | | | 1.F | 7,000,000 | 98.4660 | 6,892,622 | 7,000,000 | 7,000,000 | | | | | 4.050 | 4.050 | MN | 42,525 | 283,500 | 10/17/2013 | 11/07/2023 |
| 00115A-AF-6 | AEP TRANSMISSION CO LLC | | | 2 | 1.F FE | 32,776,732 | 79.2590 | 26,155,487 | 33,000,000 | 32,798,695 | | 4,877 | | | 4.000 | 4.040 | JD | 110,000 | 1,320,000 | 02/20/2019 | 12/01/2046 |
| 00115A-AH-2 | AEP TRANSMISSION CO LLC BASIC | | | 2 | 1.F FE | 23,349,004 | 77.9410 | 19,173,439 | 24,600,000 | 23,448,260 | | 26,028 | | | 3.750 | 4.049 | JD | 76,875 | 922,500 | 03/04/2019 | 12/01/2047 |
| 00115A-AJ-8 | AEP TRANSMISSION CO LLC BASIC | | | 2 | 1.F FE | 16,014,267 | 82.7840 | 13,021,905 | 15,730,000 | 15,993,197 | | (5,885) | | | 4.250 | 4.142 | MS | 196,843 | 668,525 | 03/11/2019 | 09/15/2048 |
| 00115A-AL-3 | AEP TRANSMISSION CO LLC BASIC | | | 2 | 1.F FE | 5,736,720 | 69.6630 | 4,179,761 | 6,000,000 | 5,754,462 | | 5,588 | | | 3.150 | 3.384 | MS | 55,650 | 189,000 | 09/13/2019 | 09/15/2049 |
| 001192-AD-5 | SOUTHERN CO GAS CAPITAL CALL @MAKE WHOLE +20BP | | | | 2.A FE | 14,745,009 | 98.2610 | 14,346,068 | 14,600,000 | 14,687,118 | | (5,068) | | | 6.000 | 5.928 | AO | 219,000 | 876,000 | 01/13/2005 | 10/01/2034 |
| 00138C-AN-8 | AIG GLOBAL FUNDING BASIC | | | | 1.F FE | 13,003,965 | 89.3860 | 11,597,839 | 12,975,000 | 12,991,661 | | (6,019) | | | 0.900 | 0.852 | MS | 32,113 | 116,775 | 12/08/2020 | 09/22/2025 |
| 00150*-AA-6 | AIA COLCHIS LLC SENIOR SECURED NOTES | | | | 2.B PL | 13,330,648 | 94.4060 | 12,584,984 | 13,330,648 | 13,330,648 | | | | | 4.460 | 4.485 | FMAN | 84,227 | 594,547 | 03/30/2017 | 12/31/2031 |
| 00164V-AF-0 | AMC NETWORKS INC BASIC | | | 2 | 3.C FE | 4,471,575 | 62.3960 | 2,807,816 | 4,500,000 | 4,477,379 | | 3,154 | | | 4.250 | 4.344 | FA | 72,250 | 191,250 | 02/23/2021 | 02/15/2029 |
| 00176@-AA-4 | AMF FLORENCE LLC AMF FLORENCE LLC | | | | 2.C PL | 25,311,704 | 86.5550 | 21,908,561 | 25,311,704 | 25,311,704 | | | | | 3.210 | 3.223 | MJSD | 2,257 | 812,506 | 10/02/2020 | 12/31/2035 |
| 001814-D*-0 | ANR PIPELINE COMPANY ANR PIPELINE COMPANY | | | | 2.A | 20,000,000 | 83.6020 | 16,720,352 | 20,000,000 | 20,000,000 | | | | | 3.580 | 3.580 | MN | 69,611 | 358,000 | 03/09/2022 | 05/26/2034 |
| 00184@-AA-4 | AMAZON EUCLID CTL AMAZON EUCLID CTL | | | | 1.E | 2,341,843 | 90.8760 | 2,128,174 | 2,341,843 | 2,341,843 | | | | | 4.095 | 4.129 | MON | 266 | 95,898 | 05/02/2018 | 06/30/2039 |
| 00191#-AA-3 | AMAZON TUCSCON CTL AMAZON TUCSCON CTL | | | | 1.E | 4,510,785 | 90.3970 | 4,077,620 | 4,510,785 | 4,510,785 | | | | | 4.095 | 4.130 | MON | 513 | 184,710 | 05/21/2018 | 08/31/2039 |
| 00191@-AA-5 | AMAZON OKC CTL AMAZON OKC CTL | | | | 1.E | 6,947,439 | 91.4130 | 6,350,892 | 6,947,439 | 6,947,439 | | | | | 4.233 | 4.271 | MON | 817 | 294,085 | 05/30/2018 | 09/30/2039 |
| 00193*-AA-5 | AMAZON TULSA CTL AMAZON TULSA CTL | | | | 1.E | 4,670,022 | 91.8200 | 4,288,037 | 4,670,022 | 4,670,022 | | | | | 4.233 | 4.270 | MON | 16,474 | 197,953 | 06/15/2018 | 09/30/2039 |
| 00206R-AG-7 | AT&T INC 6.3% Due 1/15/2038 JJ15 | | | | 2.B FE | 8,485,029 | 104.3590 | 8,348,717 | 8,000,000 | 8,350,428 | | (14,226) | | | 6.300 | 5.858 | JJ | 232,400 | 504,000 | 12/21/2009 | 01/15/2038 |
| 00206R-AN-2 | AT&T INC 6.4% Due 5/15/2038 MN15 | | | | 2.B FE | 10,578,200 | 103.8260 | 10,382,595 | 10,000,000 | 10,421,336 | | (16,383) | | | 6.400 | 5.977 | MN | 81,778 | 640,000 | 12/21/2009 | 05/15/2038 |
| 00206R-BK-7 | AT&T INC BASIC | | | 2 | 2.B FE | 5,594,350 | 81.2280 | 4,061,391 | 5,000,000 | 5,575,484 | | (16,993) | | | 4.350 | 3.588 | JD | 9,667 | 217,500 | 11/16/2021 | 06/15/2045 |
| 00206R-CQ-3 | AT&T INC BASIC | | | 2 | 2.B FE | 9,603,900 | 85.5320 | 8,553,175 | 10,000,000 | 9,640,332 | | 7,967 | | | 4.750 | 5.013 | MN | 60,694 | 475,000 | 01/24/2018 | 05/15/2046 |
| 00206R-HA-3 | AT&T INC 5.15% Due 11/15/2046 | | | 2 | 2.B FE | 7,143,842 | 90.4260 | 6,368,670 | 7,043,000 | 7,136,174 | | (2,052) | | | 5.150 | 5.053 | MN | 46,347 | 362,715 | 11/26/2018 | 11/15/2046 |
| 00206R-HY-1 | AT&T INC 6 5/8% Due 5/15/2029 MN15 | | | | 2.B FE | 137,391 | 104.5100 | 156,765 | 150,000 | 140,868 | | 1,069 | | | 6.625 | 7.858 | MN | 1,270 | 9,938 | 06/05/2019 | 05/15/2029 |
| 00206R-JC-7 | AT&T INC 6 1/2% Due 11/15/2036 MN15 | | | | 2.B FE | 7,186,821 | 103.5310 | 7,247,142 | 7,000,000 | 7,163,243 | | (7,232) | | | 6.500 | 6.246 | MN | 58,139 | 455,000 | 06/05/2019 | 11/15/2036 |
| 00206R-JK-9 | AT&T INC 4.65% Due 6/1/2044 JD1 | | | 2 | 2.B FE | 9,823,042 | 84.7730 | 8,477,274 | 10,000,000 | 9,837,535 | | 4,288 | | | 4.650 | 4.772 | JD | 38,750 | 465,000 | 06/05/2019 | 06/01/2044 |
| 00206R-JL-7 | AT&T INC 4.85% Due 7/15/2045 JJ15 | | | 2 | 2.B FE | 4,087,012 | 86.0980 | 3,443,904 | 4,000,000 | 4,080,324 | | (2,043) | | | 4.850 | 4.703 | JJ | 89,456 | 194,000 | 06/05/2019 | 07/15/2045 |
| 00206R-KJ-0 | AT&T INC 3 1/2% Due 9/15/2053 MS15 | | | 2 | 2.B FE | 2,656,576 | 68.2150 | 2,114,679 | 3,100,000 | 2,661,976 | | 5,400 | | | 3.500 | 4.337 | MS | 31,947 | 108,500 | 03/10/2022 | 09/15/2053 |
| 00206R-LJ-9 | AT&T INC 3.55% Due 9/15/2055 MS15 | | | 2 | 2.B FE | 827,683 | 67.8480 | 567,886 | 837,000 | 827,875 | | 144 | | | 3.550 | 3.607 | MS | 8,749 | 29,714 | 09/09/2021 | 09/15/2055 |
| 00209A-AF-3 | NEW CINGULAR WIRELESS SV 8 3/4% Due 3/1/2031 MS1 | | | | 2.B FE | 19,021,888 | 121.2120 | 18,424,289 | 15,200,000 | 17,178,110 | | (177,449) | | | 8.750 | 6.658 | MS | 443,333 | 1,330,000 | 11/06/2006 | 03/01/2031 |
| 00215J-AA-7 | ASP AMC MERGER SUB | | | | 6. FE | 4,283,750 | 5.7160 | 257,208 | 4,500,000 | 257,208 | (4,104,885) | 49,604 | | | 8.000 | 9.473 | MN | 46,000 | 360,000 | 06/09/2021 | 05/15/2025 |
| 00226@-AB-2 | ATC HOLDING LLC ATC HOLDING LLC | | | | 2.A | 20,000,000 | 95.3100 | 19,062,059 | 20,000,000 | 20,000,000 | | | | | 4.370 | 4.370 | JD | 26,706 | 874,000 | 12/26/2018 | 12/20/2028 |
| 00226@-AC-0 | ATC HOLDING LLC ATC HOLDING LLC | | | | 2.A | 5,000,000 | 94.6460 | 4,732,306 | 5,000,000 | 5,000,000 | | | | | 4.470 | 4.470 | JD | 6,829 | 223,500 | 12/26/2018 | 12/20/2030 |
| 00230@-AA-8 | AT&T PORTFOLIO 00230@AA8 | | | | 2.B | 20,942,156 | 74.7000 | 15,488,841 | 20,734,808 | 20,934,106 | | (5,099) | | | 4.003 | 3.972 | MON | 36,890 | 830,014 | 05/13/2021 | 05/15/2046 |
| 00253X-AA-9 | AMERICAN AIRLINES/AADVAN BASIC | | | | 3.B FE | 1,575,000 | 96.1660 | 1,514,619 | 1,575,000 | 1,575,000 | | | | | 5.500 | 5.500 | JAJO | 17,084 | 86,625 | 03/10/2021 | 04/20/2026 |
| 002824-AV-2 | ABBOTT LABORATORIES 6% Due 4/1/2039 AO1 | | | | 1.E FE | 2,995,940 | 110.1630 | 2,203,266 | 2,000,000 | 2,936,489 | | (46,283) | | | 6.000 | 2.481 | AO | 30,000 | 120,000 | 09/15/2021 | 04/01/2039 |
| 002824-AY-6 | ABBOTT LABORATORIES 5.3% Due 5/27/2040 MN27 | | | | 1.E FE | 48,439,805 | 102.6420 | 34,898,282 | 34,000,000 | 47,568,560 | | (617,484) | | | 5.300 | 2.466 | MN | 170,189 | 1,802,000 | 09/15/2021 | 05/27/2040 |
| 002824-BB-5 | ABBOTT LABORATORIES BASIC | | | 2 | 1.E FE | 572,004 | 96.6290 | 579,775 | 600,000 | 589,362 | | 4,543 | | | 2.950 | 3.796 | MS | 5,212 | 17,700 | 12/14/2018 | 03/15/2025 |
| 002824-BF-6 | ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30 | | | 2 | 1.E FE | 17,413,003 | 97.5410 | 16,148,836 | 16,556,000 | 17,205,951 | | (171,909) | | | 3.750 | 2.598 | MN | 53,462 | 620,850 | 11/10/2021 | 11/30/2026 |
| 002824-BH-2 | ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 | | | 2 | 1.E FE | 114,668,149 | 98.3160 | 86,026,732 | 87,500,000 | 113,544,828 | | (756,950) | | | 4.900 | 3.079 | MN | 369,201 | 4,287,500 | 03/10/2022 | 11/30/2046 |

# 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 |
| 002824-BP-4 | ABBOTT LABORATORIES BASIC | | | 2 | 1.E FE | 6,021,420 | 85.1900 | 5,111,422 | 6,000,000 | 6,015,176 | | (2,986) | | | 1.150 | 1.097 | JJ | 28,942 | 69,000 | 11/16/2020 | 01/30/2028 |
| 00287Y-AM-1 | ABBVIE INC 4.4% Due 11/6/2042 MN6 | | | | 2.A FE | 7,669,927 | 87.3500 | 6,551,278 | 7,500,000 | 7,636,523 | | (4,305) | | | 4.400 | 4.263 | MN | 50,417 | 330,000 | 10/01/2013 | 11/06/2042 |
| 00287Y-BD-0 | ABBVIE INC BASIC | | | 2 | 2.A FE | 13,886,047 | 92.4540 | 13,706,342 | 14,825,000 | 13,946,123 | | 15,573 | | | 4.875 | 5.298 | MN | 94,355 | 722,719 | 08/01/2019 | 11/14/2048 |
| 00287Y-BX-6 | ABBVIE INC 3.2% Due 11/21/2029 MN21 | | | 2 | 2.A FE | 17,477,469 | 90.4260 | 15,372,433 | 17,000,000 | 17,372,664 | | (50,288) | | | 3.200 | 2.836 | MN | 60,444 | 544,000 | 11/19/2020 | 11/21/2029 |
| 00287Y-CB-3 | ABBVIE INC 4.25% Due 11/21/2049 MN21 | | | 2 | 2.A FE | 32,267,468 | 84.5090 | 22,563,944 | 26,700,000 | 32,002,608 | | (127,609) | | | 4.250 | 3.138 | MN | 126,083 | 1,134,750 | 01/07/2021 | 11/21/2049 |
| 00287Y-CX-5 | ABBVIE INC 3.8% Due 03/15/2025 MS | | | 2 | 2.C FE | 9,315,116 | 97.5250 | 9,021,074 | 9,250,000 | 9,282,768 | | (15,742) | | | 3.800 | 3.613 | MS | 103,497 | 351,500 | 11/19/2020 | 03/15/2025 |
| 00287Y-CZ-0 | ABBVIE INC 4.625% Due 10/01/2042 AO | | | 2 | 2.A FE | 2,906,372 | 89.8720 | 2,696,159 | 3,000,000 | 2,911,922 | | 2,612 | | | 4.625 | 4.858 | AO | 34,688 | 138,750 | 11/19/2020 | 10/01/2042 |
| 00287Y-DB-2 | ABBVIE INC 4.75% Due 03/15/2045 MS | | | 2 | 2.A FE | 7,951,712 | 90.2920 | 7,223,326 | 8,000,000 | 7,954,130 | | 928 | | | 4.750 | 4.790 | MS | 111,889 | 380,000 | 11/19/2020 | 03/15/2045 |
| 003009-B*-7 | ABERDEEN ASIA-PACIFIC INCOME ABERDEEN ASIA-PACIFIC INCOME | | | | 1.F FE | 14,000,000 | 86.3050 | 12,082,769 | 14,000,000 | 14,000,000 | | | | | 3.700 | 3.700 | FA | 202,883 | 518,000 | 08/18/2017 | 08/10/2032 |
| 003009-B@-5 | ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-PACIFIC INC FD | | | | 1.F FE | 6,000,000 | 84.4620 | 5,067,742 | 6,000,000 | 6,000,000 | | | | | 3.730 | 3.730 | JD | 7,460 | 223,800 | 06/25/2019 | 06/19/2034 |
| 00401Y-AA-8 | ACADEMY LTD BASIC | | | 2 | 3.C FE | 2,137,000 | 96.0730 | 1,921,462 | 2,000,000 | 2,094,459 | | (38,155) | | | 6.000 | 3.855 | MN | 15,333 | 120,000 | 11/17/2021 | 11/15/2027 |
| 00440E-AQ-0 | ACE INA HOLDINGS 4.15% Due 3/13/2043 MS13 | | | | 1.F FE | 16,420,960 | 84.6700 | 14,393,954 | 17,000,000 | 16,516,949 | | 14,516 | | | 4.150 | 4.362 | MS | 211,650 | 705,500 | 07/01/2015 | 03/13/2043 |
| 00440E-AS-6 | ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15 | | | | 1.F FE | 2,907,607 | 96.6030 | 2,801,480 | 2,900,000 | 2,903,035 | | (1,312) | | | 3.150 | 3.100 | MS | 26,898 | 91,350 | 04/04/2019 | 03/15/2025 |
| 00440E-AW-7 | ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3 | | | 2 | 1.F FE | 99,953,853 | 87.3410 | 79,218,671 | 90,700,000 | 99,312,242 | | (271,361) | | | 4.350 | 3.697 | MN | 635,656 | 3,810,600 | 12/16/2022 | 11/03/2045 |
| 00623P-AA-9 | ADAMS HOMES INC BASIC | | | 2 | 4.B FE | 1,052,450 | 84.8740 | 1,052,435 | 1,240,000 | 1,057,867 | | 5,417 | | | 7.500 | 15.915 | FA | 35,133 | | 12/01/2022 | 02/15/2025 |
| 00750*-AA-0 | ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES | | | | 1.A | 109,645 | 104.1100 | 60,126 | 57,752 | 60,108 | | (3,451) | | | 0.001 | (10.527) | MN | | | 04/10/2008 | 05/15/2023 |
| 007589-AC-8 | ADVOCATE HEALTH CORP BASIC | | | 2 | 1.C FE | 19,949,440 | 71.8250 | 14,365,052 | 20,000,000 | 19,952,518 | | 1,069 | | | 3.387 | 3.401 | AO | 143,007 | 677,400 | 11/07/2019 | 10/15/2049 |
| 00796#-AA-2 | ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY | | | | 1.D | 4,228,275 | 93.2460 | 5,288,339 | 5,671,411 | 5,289,232 | | 152,602 | | | 0.001 | 6.171 | MAR | 47 | | 10/18/2018 | 03/01/2025 |
| 00800*-AA-0 | ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES | | | | 1.F PL | 14,621,858 | 87.3530 | 17,569,431 | 20,113,160 | 17,571,976 | | 426,962 | | | 0.001 | 5.283 | MAR | 168 | | 05/01/2017 | 03/01/2028 |
| 00804*-AC-2 | ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL 2019 ST TAX | | | | 1.D | 3,538,925 | 100.0000 | 3,538,925 | 3,538,925 | 3,538,925 | | | | | 0.001 | 0.001 | MJSD | | | 01/27/2020 | 01/15/2029 |
| 00806*-AA-4 | ADVANTAGE CAPITAL DEVELOPMENT ADVANTAGE CAPITAL DEVELOPMENT | | | | 1.D | 8,250,000 | 100.0000 | 8,250,000 | 8,250,000 | 8,250,000 | | | | | 0.001 | 0.001 | MS | 28 | | 12/06/2021 | 03/01/2028 |
| 00817Y-AF-5 | AETNA INC-NEW 6 5/8% Due 6/15/2036 JD15 | | | | 2.B FE | 8,573,648 | 106.6370 | 7,917,825 | 7,425,000 | 8,228,321 | | (39,527) | | | 6.625 | 5.478 | JD | 21,863 | 491,906 | 07/26/2011 | 06/15/2036 |
| 00817Y-AJ-7 | AETNA INC-NEW 4 1/2% Due 5/15/2042 MN15 | | | 2 | 2.B FE | 10,727,118 | 87.0970 | 9,319,430 | 10,700,000 | 10,723,671 | | (1,066) | | | 4.500 | 4.480 | MN | 61,525 | 481,500 | 05/28/2014 | 05/15/2042 |
| 00817Y-AM-0 | AETNA INC-NEW 4 1/8% Due 11/15/2042 MN15 | | | 2 | 2.B FE | 9,595,125 | 82.5750 | 8,835,522 | 10,700,000 | 9,792,591 | | 26,299 | | | 4.125 | 4.786 | MN | 56,398 | 441,375 | 09/10/2014 | 11/15/2042 |
| 00817Y-AP-3 | AETNA INC-NEW 4 3/4% Due 3/15/2044 MS15 | | | 2 | 2.B FE | 23,597,159 | 88.4380 | 20,517,720 | 23,200,000 | 23,527,584 | | (9,630) | | | 4.750 | 4.642 | MS | 324,478 | 1,102,000 | 12/14/2018 | 03/15/2044 |
| 00817Y-AZ-1 | AETNA INC-NEW BASIC | | | 2 | 2.B FE | 9,693,200 | 77.5230 | 7,752,261 | 10,000,000 | 9,722,792 | | 6,467 | | | 3.875 | 4.054 | FA | 146,389 | 387,500 | 01/29/2018 | 08/15/2047 |
| 00835#-AC-1 | ADVANTAGE CAPITAL CONNETICUT P SERIES C | | | | 1.A | 987,127 | 126.9950 | 532,707 | 419,471 | 532,501 | | (41,631) | | | 0.001 | (13.453) | SEP | 1 | | 07/01/2010 | 09/01/2025 |
| 00835#-AD-9 | ADVANTAGE CAPITAL CONNETICUT P SERIES D | | | | 1.A FE | 882,822 | 122.0030 | 546,197 | 447,691 | 546,020 | | (35,014) | | | 0.001 | (11.309) | SEP | 1 | 1,345,492 | 07/01/2010 | 09/01/2025 |
| 00841#-AA-7 | ADVANTAGE CAPITAL 2015 ST TAX SERIES A | | | | 1.G FE | 3,275,224 | 118.9570 | 389,609 | 327,522 | 389,165 | | (76,088) | | | 6.160 | (36.413) | JJ | 8,575 | | 07/22/2015 | 07/28/2023 |
| 00855@-AA-2 | AGREE LIMITED PARTNERSHIP SERIES A SENIOR NOTES | | | | 2.B YE | 13,500,000 | 96.2270 | 12,990,705 | 13,500,000 | 13,500,000 | | | | | 4.160 | 4.160 | MN | 48,360 | 561,600 | 03/02/2015 | 05/30/2025 |
| 00855@-AB-0 | AGREE LIMITED PARTNERSHIP SERIES B SENIOR NOTES | | | | 2.B YE | 13,500,000 | 94.2960 | 12,729,977 | 13,500,000 | 13,500,000 | | | | | 4.260 | 4.260 | MN | 49,523 | 575,100 | 03/02/2015 | 05/30/2027 |
| 00855@-AC-8 | AGREE LIMITED PARTNERSHIP 4.42% Due 7/28/2028 JJ28 | | | | 2.B | 10,000,000 | 93.4400 | 9,344,020 | 10,000,000 | 10,000,000 | | | | | 4.420 | 4.420 | JJ | 187,850 | 442,000 | 04/29/2016 | 07/28/2028 |
| 00855@-AG-9 | AGREE REALTY LIMITED AGREE REALTY LIMITED | | | | 2.B | 8,000,000 | 89.6540 | 7,172,288 | 8,000,000 | 8,000,000 | | | | | 4.470 | 4.470 | AO | 60,593 | 357,600 | 10/23/2019 | 10/30/2031 |
| 008674-AH-6 | AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15 | | | | 6. FE | 8,036,563 | 100.0000 | 9,835,000 | 9,835,000 | 9,671,903 | | 403,935 | | | 7.375 | 12.109 | MN | 92,681 | 725,331 | 12/13/2019 | 05/15/2023 |
| 009098-A*-5 | AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL | | | | 1.E | 5,792,048 | 93.3180 | 5,405,047 | 5,792,048 | 5,792,048 | | | | | 4.494 | 4.536 | MON | 11,569 | 260,801 | 12/12/2018 | 11/10/2039 |
| 00910G-A*-4 | AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL | | | | 1.E | 11,548,889 | 93.3250 | 10,778,012 | 11,548,889 | 11,548,889 | | | | | 4.494 | 4.536 | MON | 23,067 | 524,400 | 01/17/2020 | 03/10/2041 |
| 00912X-AN-4 | AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15 | | | 2 | 2.B FE | 9,225,228 | 97.9680 | 9,111,056 | 9,300,000 | 9,284,874 | | 8,372 | | | 4.250 | 4.350 | MS | 116,379 | 395,250 | 09/09/2014 | 09/15/2024 |
| 00912X-AY-0 | AIR LEASE CORP BASIC | | | 2 | 2.B FE | 7,124,370 | 90.2930 | 5,959,364 | 6,600,000 | 7,017,803 | | (84,109) | | | 3.625 | 2.191 | JD | 19,938 | 239,250 | 09/21/2021 | 12/01/2027 |
| 00912X-BF-0 | AIR LEASE CORP BASIC | | | 2 | 2.B FE | 9,152,160 | 93.8230 | 7,505,851 | 8,000,000 | 8,877,676 | | (147,170) | | | 4.625 | 2.479 | AO | 92,500 | 370,000 | 02/17/2021 | 10/01/2028 |

# 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 |
| 00914A-AG-7 | AIR LEASE CORP BASIC | | | 2 | 2.B FE | 22,018,260 | 83.7310 | 18,420,743 | 22,000,000 | 22,016,485 | | (1,775) | | | 3.000 | 2.988 | FA | 275,000 | 660,000 | 01/04/2022 | 02/01/2030 |
| 00914A-AK-8 | AIR LEASE CORP BASIC | | | 2 | 2.B FE | 20,150,270 | 82.9390 | 20,320,092 | 24,500,000 | 20,342,631 | | 192,361 | | | 3.125 | 5.832 | JD | 63,802 | 382,813 | 07/11/2022 | 12/01/2030 |
| 00914A-AS-1 | AIR LEASE CORP BASIC | | | | 2.B FE | 14,674,800 | 80.0600 | 12,009,005 | 15,000,000 | 14,702,101 | | 27,301 | | | 2.875 | 3.129 | JJ | 198,854 | 219,219 | 01/05/2022 | 01/15/2032 |
| 010392-FL-7 | ALABAMA POWER 4.15% Due 8/15/2044 FA15 | | | 2 | 1.E FE | 2,227,940 | 83.5680 | 1,671,353 | 2,000,000 | 2,192,939 | | (6,087) | | | 4.150 | 3.500 | FA | 31,356 | 83,000 | 09/08/2016 | 08/15/2044 |
| 010392-FP-8 | ALABAMA POWER BASIC | | | 2 | 1.G FE | 5,434,150 | 83.6250 | 4,181,228 | 5,000,000 | 5,380,608 | | (10,558) | | | 4.300 | 3.794 | JJ | 106,903 | 215,000 | 06/21/2017 | 01/02/2046 |
| 010392-FS-2 | ALABAMA POWER BASIC | | | 2 | 1.G FE | 34,523,460 | 84.0620 | 27,740,412 | 33,000,000 | 34,419,697 | | (36,165) | | | 4.300 | 4.015 | JJ | 654,317 | 1,419,000 | 01/21/2020 | 07/15/2048 |
| 010392-FT-0 | ALABAMA POWER BASIC | | | 2 | 1.E FE | 10,822,070 | 72.4880 | 7,248,788 | 10,000,000 | 10,768,739 | | (18,964) | | | 3.450 | 3.024 | AO | 86,250 | 345,000 | 01/30/2020 | 10/01/2049 |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES | | | | 2.C PL | 23,901,554 | 92.5580 | 22,122,903 | 23,901,554 | 23,901,554 | | | | | 4.670 | 4.689 | MJSD | 3,101 | 1,116,203 | 06/30/2018 | 06/30/2033 |
| 01185*-AB-1 | ALASKA VENTURES LLC ALASKA VENTURES LLC | | | | 2.C PL | 2,245,168 | 92.4000 | 2,074,529 | 2,245,168 | 2,245,168 | | | | | 4.670 | 4.697 | MJSD | 291 | 104,849 | 08/30/2019 | 06/30/2033 |
| 015271-AL-3 | ALEXANDRIA REAL EST EQUITIES BASIC | | | 2 | 2.A FE | 14,825,452 | 96.8560 | 13,850,405 | 14,300,000 | 14,676,090 | | (149,362) | | | 3.450 | 2.199 | AO | 83,595 | 493,350 | 02/10/2022 | 04/30/2025 |
| 015271-AX-7 | ALEXANDRIA REAL EST EQUITIES BASIC | | | 2 | 2.A FE | 1,525,785 | 64.0140 | 960,214 | 1,500,000 | 1,525,088 | | (577) | | | 3.000 | 2.912 | MN | 5,375 | 45,000 | 09/21/2021 | 05/18/2051 |
| 015271-AZ-2 | ALEXANDRIA REAL EST EQUITIES BASIC | | | 2 | 2.A FE | 8,961,750 | 72.0720 | 6,486,513 | 9,000,000 | 8,962,640 | | 890 | | | 3.550 | 3.573 | MS | 94,075 | 185,488 | 02/02/2022 | 03/15/2052 |
| 01741R-AM-4 | ALLEGHENY TECHNOLOGIES INC BASIC | | | 2 | 4.B FE | 4,498,555 | 88.0990 | 4,400,542 | 4,995,000 | 4,505,144 | | 6,512 | | | 5.125 | 6.575 | AO | 63,998 | 107,072 | 11/02/2022 | 10/01/2031 |
| 018522-L*-1 | ALLETE, INC. ALLETTE, INC. | | | | 1.F | 5,000,000 | 94.1520 | 4,707,622 | 5,000,000 | 5,000,000 | | | | | 4.080 | 4.080 | MS | 68,000 | 204,000 | 03/08/2019 | 03/01/2029 |
| 018522-L@-9 | ALLETE, INC. ALLETTE, INC. | | | | 1.F | 3,000,000 | 83.5170 | 2,505,498 | 3,000,000 | 3,000,000 | | | | | 4.470 | 4.470 | MS | 44,700 | 134,100 | 03/08/2019 | 03/01/2049 |
| 018522-M#-6 | ALLETE, INC. ALLETE, INC | | | | 1.F | 19,000,000 | 83.3290 | 15,832,587 | 19,000,000 | 19,000,000 | | | | | 2.790 | 2.790 | MS | 176,700 | 530,100 | 03/31/2021 | 09/01/2031 |
| 020002-AS-0 | ALLSTATE CORP CALL @ MAKE WHOLE +20BP | | | | 1.G FE | 17,187,920 | 102.5100 | 17,426,731 | 17,000,000 | 17,121,996 | | (6,819) | | | 5.550 | 5.469 | MN | 136,283 | 943,500 | 10/21/2009 | 05/09/2035 |
| 020002-BA-8 | ALLSTATE CORP 4 1/2% Due 6/15/2043 JD15 | | | | 1.G FE | 40,603,737 | 89.0210 | 32,871,025 | 36,925,000 | 40,119,201 | | (106,609) | | | 4.500 | 3.869 | JD | 73,850 | 1,661,625 | 07/20/2021 | 06/15/2043 |
| 020002-BC-4 | ALLSTATE CORP 4.2% Due 12/15/2046 JD15 | | | 2 | 1.G FE | 53,768,970 | 83.2020 | 44,013,812 | 52,900,000 | 53,715,219 | | (27,737) | | | 4.200 | 4.084 | JD | 98,747 | 2,221,800 | 04/22/2020 | 12/15/2046 |
| 020002-BG-5 | ALLSTATE CORP BASIC | | | 2 | 1.G FE | 32,300,515 | 78.2840 | 24,267,996 | 31,000,000 | 32,213,051 | | (29,222) | | | 3.850 | 3.612 | FA | 467,454 | 1,193,500 | 10/29/2019 | 08/10/2049 |
| 021345-AA-1 | ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 | | | | 2.C FE | 21,322,702 | 105.3740 | 20,578,841 | 19,529,288 | 21,512,243 | | 126,670 | | | 7.000 | 5.599 | JD | 3,797 | 1,384,449 | 01/13/2021 | 06/30/2035 |
| 02205@-AA-5 | ALTORFER INC. ALTORFER INC. | | | | 1.G PL | 5,000,000 | 94.2190 | 4,710,962 | 5,000,000 | 5,000,000 | | | | | 4.820 | 4.820 | JD | 9,372 | 241,000 | 12/21/2018 | 12/17/2030 |
| 02209S-AE-3 | ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10 | | | | 2.B FE | 7,703,692 | 125.7830 | 6,666,505 | 5,300,000 | 7,134,366 | | (65,073) | | | 9.950 | 6.435 | MN | 74,708 | 527,350 | 11/01/2010 | 11/10/2038 |
| 02209S-AM-5 | ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9 | | | | 2.B FE | 10,606,400 | 74.4590 | 7,445,928 | 10,000,000 | 10,505,435 | | (16,952) | | | 4.250 | 3.879 | FA | 167,639 | 425,000 | 05/03/2016 | 08/09/2042 |
| 02209S-AR-4 | ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31 | | | | 2.B FE | 8,703,160 | 89.0890 | 7,127,118 | 8,000,000 | 8,590,109 | | (15,885) | | | 5.375 | 4.814 | JJ | 180,361 | 430,000 | 06/16/2014 | 01/31/2044 |
| 02209S-AV-5 | ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16 | | | 2 | 2.B FE | 20,182,008 | 66.9760 | 13,462,185 | 20,100,000 | 20,179,786 | | (1,900) | | | 3.875 | 3.849 | MS | 227,172 | 778,875 | 07/20/2021 | 09/16/2046 |
| 02209S-BE-2 | ALTRIA GROUP INC BASIC | | | 2 | 2.B FE | 2,086,288 | 92.1480 | 1,474,370 | 1,600,000 | 2,039,225 | | (20,818) | | | 5.800 | 3.503 | FA | 35,316 | 92,800 | 09/03/2020 | 02/14/2039 |
| 02209S-BL-6 | ALTRIA GROUP INC BASIC | | | 2 | 2.B FE | 3,333,100 | 75.7740 | 2,652,100 | 3,500,000 | 3,348,093 | | 14,386 | | | 2.450 | 2.999 | FA | 35,015 | 85,750 | 12/20/2021 | 02/04/2032 |
| 023135-BC-9 | AMAZON.COM INC. AMAZON.COM INC | | | 2 | 1.E FE | 24,958,317 | 94.3550 | 23,588,731 | 25,000,000 | 24,977,886 | | 4,357 | | | 3.150 | 3.171 | FA | 282,188 | 787,500 | 06/08/2018 | 08/22/2027 |
| 023135-BJ-4 | AMAZON.COM INC. AMAZON.COM INC | | | 2 | 1.E FE | 41,800,269 | 86.6400 | 35,955,685 | 41,500,000 | 41,771,439 | | (7,188) | | | 4.050 | 4.006 | FA | 602,269 | 1,680,750 | 06/08/2018 | 08/22/2047 |
| 023135-BM-7 | AMAZON.COM INC. BASIC | | | 2 | 1.E FE | 1,881,510 | 87.0610 | 1,305,920 | 1,500,000 | 1,871,323 | | (6,085) | | | 4.250 | 3.074 | FA | 22,844 | 63,750 | 04/15/2021 | 08/22/2057 |
| 023135-BR-6 | AMAZON.COM INC. BASIC | | | 2 | 1.D FE | 43,249,900 | 86.8450 | 36,908,960 | 42,500,000 | 42,988,772 | | (112,154) | | | 1.200 | 0.924 | JD | 39,667 | 510,000 | 09/14/2020 | 06/03/2027 |
| 023135-BU-9 | AMAZON.COM INC. BASIC | | | 2 | 1.D FE | 41,618,600 | 61.2170 | 24,486,606 | 40,000,000 | 41,563,202 | | (25,363) | | | 2.700 | 2.536 | JD | 84,000 | 1,080,000 | 10/05/2020 | 06/03/2060 |
| 023135-BX-3 | AMAZON.COM INC. BASIC | | | 2 | 1.D FE | 29,870,400 | 88.7630 | 26,629,034 | 30,000,000 | 29,911,997 | | 25,549 | | | 1.000 | 1.089 | MN | 40,833 | 300,000 | 05/11/2021 | 05/12/2026 |
| 023135-CC-8 | AMAZON.COM INC. BASIC | | | 2 | 1.D FE | 14,877,000 | 69.8520 | 10,477,809 | 15,000,000 | 14,879,512 | | 1,550 | | | 3.250 | 3.287 | MN | 66,354 | 487,500 | 05/10/2021 | 05/12/2061 |
| 023135-CJ-3 | AMAZON.COM INC. BASIC | | | 2 | 1.D FE | 2,460,666 | 84.2790 | 2,191,242 | 2,600,000 | 2,462,106 | | 1,440 | | | 3.950 | 4.269 | AO | 22,252 | 51,350 | 06/07/2022 | 04/13/2052 |
| 02344A-AA-6 | AMCOR FLEXIBLES NORTH AM BASIC | | | 2 | 2.B FE | 5,160,836 | 81.5220 | 5,054,357 | 6,200,000 | 5,204,231 | | 43,610 | | | 2.690 | 5.053 | MN | 16,678 | 86,080 | 07/12/2022 | 05/25/2031 |
| 023551-AJ-3 | AMERADA HESS CORP 7.3% Due 8/15/2031 FA15 | | | | 2.C FE | 2,023,851 | 108.9680 | 1,689,006 | 1,550,000 | 1,953,460 | | (38,993) | | | 7.300 | 3.740 | FA | 42,746 | 113,150 | 02/25/2021 | 08/15/2031 |
| 023551-AM-6 | AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE +30 | | | | 2.C FE | 8,337,636 | 107.9280 | 9,551,617 | 8,850,000 | 8,544,885 | | 17,839 | | | 7.125 | 7.602 | MS | 185,666 | 630,563 | 07/16/2020 | 03/15/2033 |
| 023608-AJ-1 | AMEREN CORP BASIC | | | 2 | 2.A FE | 82,993,570 | 88.5150 | 66,829,088 | 75,500,000 | 81,985,490 | | (752,810) | | | 3.500 | 2.289 | JJ | 1,218,486 | 2,642,500 | 11/16/2021 | 01/15/2031 |
| 02361@-AA-5 | AMEREN TRANSMISSION COMPANY AMEREN TRANSMISSION COMPANY | | | | 1.F FE | 8,900,000 | 81.5720 | 7,259,903 | 8,900,000 | 8,900,000 | | | | | 3.430 | 3.430 | FA | 102,605 | 305,270 | 09/12/2017 | 08/31/2050 |
| 02361D-AN-0 | AMEREN ILLINOIS CO 4.3% Due 7/1/2044 JJ1 | | | 2 | 1.F FE | 5,427,100 | 80.8520 | 4,042,580 | 5,000,000 | 5,370,782 | | (11,393) | | | 4.300 | 3.785 | JJ | 107,500 | 215,000 | 08/11/2017 | 07/01/2044 |
| 02361D-AQ-3 | AMEREN ILLINOIS CO 4.15% Due 3/15/2046 MS15 | | | 2 | 1.F FE | 3,202,800 | 84.5170 | 2,535,514 | 3,000,000 | 3,173,819 | | (4,775) | | | 4.150 | 3.768 | MS | 36,658 | 124,500 | 03/29/2016 | 03/15/2046 |
| 02361D-AR-1 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 46,425,130 | 79.7210 | 35,475,860 | 44,500,000 | 46,278,118 | | (51,249) | | | 3.700 | 3.445 | JD | 137,208 | 1,646,500 | 10/17/2019 | 12/01/2047 |

# 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 |
| 02361D-AS-9 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 6,993,700 | 95.3600 | 6,675,231 | 7,000,000 | 6,996,290 | | 611 | | | 3.800 | 3.811 | MN | 33,989 | 266,000 | 05/14/2018 | 05/15/2028 |
| 02361D-AT-7 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 28,370,535 | 92.5880 | 22,452,586 | 24,250,000 | 28,247,809 | | (102,825) | | | 4.500 | 3.491 | MS | 321,313 | 1,091,250 | 10/25/2021 | 03/15/2049 |
| 02361D-AU-4 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 2,767,725 | 72.5060 | 1,812,648 | 2,500,000 | 2,759,420 | | (6,552) | | | 3.250 | 2.702 | MS | 23,924 | 81,250 | 09/21/2021 | 03/15/2050 |
| 02361D-AX-8 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 21,180,295 | 67.0090 | 13,736,946 | 20,500,000 | 21,162,079 | | (15,653) | | | 2.900 | 2.734 | JD | 26,422 | 594,500 | 11/15/2021 | 06/15/2051 |
| 02361D-AZ-3 | AMEREN ILLINOIS CO BASIC | | | 2 | 1.F FE | 4,564,458 | 110.4260 | 4,693,105 | 4,250,000 | 4,563,925 | | (532) | | | 5.900 | 5.396 | JD | 27,165 | | 11/17/2022 | 12/01/2052 |
| 02376*-AA-0 | AMERICAN AIRLINES INC. AMERICAN AIRLINES INC | | | | 1.F PL | 5,742,686 | 96.2840 | 5,529,264 | 5,742,686 | 5,742,686 | | | | | 4.140 | 4.138 | JD | 10,567 | 237,747 | 06/12/2018 | 06/15/2027 |
| 02377#-AA-5 | AMERICAN AIRLINES INC. AMERICAN AIRLINES INC | | | | 3.B PL | 4,356,519 | 95.3570 | 4,154,264 | 4,356,519 | 4,356,519 | | | | | 4.700 | 4.696 | JD | 9,100 | 204,756 | 06/12/2018 | 12/15/2024 |
| 023771-S5-8 | AMERICAN AIRLINE BASIC | | | | 4.B FE | 11,681,250 | 107.5610 | 10,756,094 | 10,000,000 | 11,307,484 | | (287,754) | | | 11.750 | 6.098 | JJ | 541,806 | 470,000 | 11/28/2022 | 07/15/2025 |
| 02378*-AA-8 | AMERICAN AIRLINES INC AMERICAN AIRLINES | | | | 3.A PL | 1,359,091 | 98.3240 | 1,336,311 | 1,359,091 | 1,359,091 | | | | | 5.180 | 5.181 | AO | 14,862 | 70,401 | 07/18/2018 | 10/15/2023 |
| 02378L-AA-1 | AMERICAN AIRLINES INC AMERICAN AIRLINES | | | | 3.A PL | 1,072,593 | 98.8130 | 1,059,861 | 1,072,593 | 1,072,593 | | | | | 5.180 | 5.178 | FA | 20,989 | 55,560 | 07/18/2018 | 08/15/2023 |
| 02379#-AA-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC | | | | 2.A PL | 950,000 | 97.3260 | 924,597 | 950,000 | 950,000 | | | | | 3.930 | 3.927 | JD | 1,659 | 37,335 | 06/28/2019 | 12/15/2025 |
| 02379*-AA-7 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC | | | | 1.E PL | 8,850,000 | 94.8160 | 8,391,245 | 8,850,000 | 8,850,000 | | | | | 3.530 | 3.530 | JD | 13,885 | 312,405 | 06/28/2019 | 12/15/2027 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC | | | 2 | 4.B FE | 3,165,660 | 80.2160 | 2,807,546 | 3,500,000 | 3,185,314 | | 19,654 | | | 5.000 | 6.671 | AO | 43,750 | 139,583 | 11/29/2022 | 10/01/2029 |
| 02507*-AD-6 | AMERICAN CENTURY COMPANIES INC AMERICAN CENTURY COMPANIES INC | | | | 2.C YE | 14,000,000 | 91.0150 | 12,742,151 | 14,000,000 | 14,000,000 | | | | | 3.970 | 3.970 | AO | 100,353 | 555,800 | 11/06/2017 | 10/26/2027 |
| 025816-BF-5 | AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3 | | | | 1.F FE | 36,878,985 | 86.3220 | 30,989,497 | 35,900,000 | 36,907,290 | | (42,444) | | | 4.050 | 3.823 | JD | 113,085 | 1,453,950 | 07/21/2021 | 12/03/2042 |
| 025816-BW-8 | AMERICAN EXPRESS BASIC | | | 2 | 1.F FE | 896,787 | 99.2730 | 893,454 | 900,000 | 899,564 | | 720 | | | 3.700 | 3.784 | FA | 13,690 | 33,300 | 12/14/2018 | 08/03/2023 |
| 025816-CS-6 | AMERICAN EXPRESS BASIC | | | 2 | 1.F FE | 14,872,410 | 91.1990 | 13,907,805 | 15,250,000 | 14,926,844 | | 54,434 | | | 2.550 | 3.095 | MS | 126,384 | 194,438 | 03/24/2022 | 03/04/2027 |
| 02665W-CQ-2 | AMERICAN HONDA FINANCE BASIC | | | | 1.G FE | 1,304,290 | 99.0290 | 1,287,380 | 1,300,000 | 1,300,748 | | (937) | | | 3.625 | 3.549 | AO | 10,603 | 47,125 | 12/14/2018 | 10/10/2023 |
| 02665W-DL-2 | AMERICAN HONDA FINANCE BASIC | | | | 1.G FE | 9,157,900 | 91.5160 | 9,151,641 | 10,000,000 | 9,236,433 | | 78,533 | | | 1.200 | 4.437 | JJ | 57,667 | | 09/20/2022 | 07/08/2025 |
| 02665W-DN-8 | AMERICAN HONDA FINANCE BASIC | | | | 1.G FE | 20,130,880 | 90.4600 | 19,901,097 | 22,000,000 | 20,393,804 | | 262,924 | | | 1.000 | 3.884 | MS | 67,833 | 110,000 | 07/11/2022 | 09/10/2025 |
| 026874-AZ-0 | AIG 6 1/4% Due 5/1/2036 MN1 | | | | 2.B FE | 17,379,225 | 106.0520 | 16,013,924 | 15,100,000 | 16,930,896 | | (100,305) | | | 6.250 | 4.963 | MN | 157,292 | 943,750 | 03/31/2021 | 05/01/2036 |
| 026874-DK-0 | AIG BASIC | | | 2 | 2.B FE | 7,487,531 | 95.0710 | 7,130,319 | 7,500,000 | 7,491,538 | | 1,332 | | | 4.200 | 4.223 | AO | 78,750 | 315,000 | 12/14/2018 | 04/01/2028 |
| 03027X-AD-2 | AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15 | | | | 2.C FE | 6,759,248 | 99.8150 | 6,438,067 | 6,450,000 | 6,491,983 | | (35,755) | | | 5.000 | 4.399 | FA | 121,833 | 322,500 | 03/06/2014 | 02/15/2024 |
| 03027X-AW-0 | AMERICAN TOWER CORP - CL A BASIC | | | 2 | 2.C FE | 2,936,227 | 91.2470 | 2,518,424 | 2,760,000 | 2,884,514 | | (17,472) | | | 3.800 | 3.017 | FA | 39,621 | 104,880 | 12/18/2020 | 08/15/2029 |
| 03027X-BD-1 | AMERICAN TOWER CORP - CL A BASIC | | | 2 | 2.C FE | 24,215,500 | 63.9510 | 15,987,638 | 25,000,000 | 24,245,435 | | 16,397 | | | 3.100 | 3.266 | JD | 34,444 | 775,000 | 04/12/2021 | 06/15/2050 |
| 03027X-BK-5 | AMERICAN TOWER CORP - CL A BASIC | | | 2 | 2.C FE | 2,995,650 | 62.2240 | 1,866,723 | 3,000,000 | 2,996,006 | | 90 | | | 2.950 | 2.957 | JJ | 40,808 | 88,500 | 12/18/2020 | 01/15/2051 |
| 03027X-BS-8 | AMERICAN TOWER CORP - CL A BASIC | | | 2 | 2.C FE | 8,452,740 | 78.1310 | 6,641,104 | 8,500,000 | 8,458,098 | | 4,272 | | | 2.300 | 2.363 | MS | 57,564 | 188,983 | 09/23/2021 | 09/15/2031 |
| 030288-A#-1 | AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS | | | | 2.B | 10,000,000 | 84.9570 | 8,495,660 | 10,000,000 | 10,000,000 | | | | | 3.660 | 3.660 | MS | 122,000 | 366,000 | 09/01/2017 | 09/01/2032 |
| 030288-AC-8 | AMERICAN TRANSMISSION SYSTEMS BASIC | | | 2 | 2.A FE | 2,394,024 | 82.5430 | 1,981,025 | 2,400,000 | 2,394,630 | | 606 | | | 2.650 | 2.678 | JJ | 29,327 | 39,573 | 01/06/2022 | 01/15/2032 |
| 03028P-J@-6 | AMERICAN TRANSMISSION CO. LLC AMERICAN TRANSMISSIOIN CO. LLC | | | | 1.F | 44,464,120 | 88.7610 | 38,167,080 | 43,000,000 | 44,113,775 | | (114,875) | | | 3.530 | 3.174 | MN | 198,170 | 1,517,900 | 09/12/2019 | 05/14/2031 |
| 03040W-AM-7 | AMERICAN WATER CAP CORP 4.3% Due 9/1/2045 MS1 | | | 2 | 2.A FE | 2,008,620 | 85.6350 | 1,712,697 | 2,000,000 | 2,007,402 | | (197) | | | 4.300 | 4.274 | MS | 28,667 | 86,000 | 08/12/2015 | 09/01/2045 |
| 03040W-AP-0 | AMERICAN WATER CAP CORP 4% Due 12/1/2046 JD1 | | | 2 | 2.A FE | 3,015,400 | 78.2720 | 2,348,161 | 3,000,000 | 3,013,509 | | (352) | | | 4.000 | 3.970 | JD | 10,000 | 120,000 | 11/17/2016 | 12/01/2046 |
| 03040W-AR-6 | AMERICAN WATER CAP CORP BASIC | | | 2 | 2.A FE | 5,455,090 | 78.2610 | 4,304,329 | 5,500,000 | 5,460,029 | | 965 | | | 3.750 | 3.796 | MS | 68,750 | 206,250 | 08/11/2017 | 09/01/2047 |
| 03063#-AA-2 | AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR | | | | 2.B FE | 7,000,000 | 97.5460 | 6,828,246 | 7,000,000 | 7,000,000 | | | | | 4.680 | 4.680 | JJ | 157,430 | 327,600 | 12/07/2018 | 01/08/2026 |
| 03063#-AB-0 | AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR | | | | 2.B FE | 10,000,000 | 95.0430 | 9,504,343 | 10,000,000 | 10,000,000 | | | | | 4.860 | 4.860 | JJ | 233,550 | 486,000 | 12/07/2018 | 01/08/2029 |
| 03063#-AC-8 | AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR | | | | 2.B FE | 6,000,000 | 90.1640 | 5,409,866 | 6,000,000 | 6,000,000 | | | | | 4.100 | 4.100 | JJ | 118,217 | 246,000 | 05/10/2019 | 01/08/2030 |
| 03063#-AE-4 | AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR | | | | 2.B FE | 24,596,000 | 72.8940 | 15,606,696 | 21,410,000 | 21,410,000 | | | | (1,330,000) | 1.650 | 1.650 | JJ | 170,745 | 355,080 | 10/30/2020 | 01/07/2033 |
| 03073E-AN-5 | AMERISOURCEBERGEN CORP 4 1/4% Due 3/1/2045 MS1 | | | 2 | 2.A FE | 11,733,048 | 82.4570 | 9,894,889 | 12,000,000 | 11,767,597 | | 5,386 | | | 4.250 | 4.382 | MS | 170,000 | 510,000 | 06/09/2016 | 03/01/2045 |
| 03073E-AT-2 | AMERISOURCEBERGEN CORP BASIC | | | 2 | 2.A FE | 2,011,993 | 83.2020 | 1,705,636 | 2,050,000 | 2,015,390 | | 3,397 | | | 2.700 | 2.933 | MS | 16,298 | 55,350 | 02/01/2022 | 03/15/2031 |
| 03076C-AG-1 | AMERIPRISE FINANCIAL INC BASIC | | | | 1.G FE | 595,350 | 97.5610 | 585,368 | 600,000 | 598,470 | | 812 | | | 3.700 | 3.849 | AO | 4,687 | 22,200 | 12/14/2018 | 10/15/2024 |

# 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 |
| 031100-L*-9 | AMETEK INC SENIOR NOTES | | | | 2.A | 10,000,000 | 96.5930 | 9,659,278 | 10,000,000 | 10,000,000 | | | | | 3.730 | 3.730 | MS | 94,286 | 373,000 | 11/06/2019 | 09/30/2024 |
| 031100-L@-7 | AMETEK INC SENIOR NOTES | | | | 2.A | 4,000,000 | 94.5940 | 3,783,757 | 4,000,000 | 4,000,000 | | | | | 3.830 | 3.830 | MS | 38,726 | 153,200 | 11/06/2019 | 09/30/2026 |
| 031162-BK-5 | AMGEN INC BASIC | | | 2 | 2.A FE | 354,394 | 93.7060 | 235,203 | 251,000 | 344,909 | | (3,951) | | | 5.150 | 2.580 | MN | 1,652 | 12,927 | 07/16/2020 | 11/15/2041 |
| 031162-BZ-2 | AMGEN INC 4.4% Due 5/1/2045 MN1 | | | 2 | 2.A FE | 22,980,500 | 84.0280 | 16,805,540 | 20,000,000 | 22,812,082 | | (88,581) | | | 4.400 | 3.460 | MN | 146,667 | 880,000 | 07/22/2021 | 05/01/2045 |
| 031162-CD-0 | AMGEN INC | | | 2 | 2.A FE | 17,526,790 | 86.2010 | 15,315,273 | 17,767,000 | 17,550,747 | | 4,375 | | | 4.563 | 4.645 | JD | 36,031 | 810,708 | 01/11/2017 | 06/15/2048 |
| 031162-CF-5 | AMGEN INC | | | 2 | 2.A FE | 35,844,576 | 86.1390 | 31,342,604 | 36,386,000 | 35,889,135 | | 8,127 | | | 4.663 | 4.751 | JD | 75,408 | 1,696,679 | 01/11/2017 | 06/15/2051 |
| 031162-CQ-1 | AMGEN INC BASIC | | | 2 | 2.A FE | 3,994,880 | 92.7520 | 3,710,083 | 4,000,000 | 3,997,338 | | 501 | | | 3.200 | 3.215 | MN | 20,978 | 128,000 | 11/28/2017 | 11/02/2027 |
| 031162-CS-7 | AMGEN INC BASIC | | | 2 | 2.A FE | 36,964,040 | 70.1450 | 23,849,255 | 34,000,000 | 36,814,652 | | (69,014) | | | 3.375 | 2.925 | FA | 414,375 | 1,147,500 | 10/19/2020 | 02/21/2050 |
| 031162-CY-4 | AMGEN INC 2.77% Due 09/01/2053 | | | 2 | 2.A FE | 343,435 | 60.6280 | 210,379 | 347,000 | 343,556 | | 70 | | | 2.770 | 2.819 | MS | 3,204 | 9,612 | 05/17/2021 | 09/01/2053 |
| 031162-DE-7 | AMGEN INC BASIC | | | 2 | 2.A FE | 9,904,200 | 87.5530 | 8,755,283 | 10,000,000 | 9,910,563 | | 6,363 | | | 3.350 | 3.465 | FA | 120,042 | 167,500 | 03/31/2022 | 02/22/2032 |
| 031162-DF-4 | AMGEN INC BASIC | | | 2 | 2.A FE | 8,297,360 | 80.4880 | 6,439,051 | 8,000,000 | 8,293,610 | | (3,750) | | | 4.200 | 3.984 | FA | 120,400 | 168,000 | 03/31/2022 | 02/22/2052 |
| 031921-AB-5 | AMWINS GROUP INC BASIC | | | 2 | 4.C FE | 1,350,000 | 85.8570 | 1,159,067 | 1,350,000 | 1,350,000 | | | | | 4.875 | 4.875 | JD | 183 | 65,995 | 07/14/2021 | 06/30/2029 |
| 03210@-AG-3 | AMPLIFON USA, INC SENIOR UNSECURED NOTES | | | | 3.A | 7,000,000 | 100.0000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | 4.510 | 4.510 | JJ | 132,419 | 315,700 | 04/04/2013 | 07/31/2023 |
| 03210@-AH-1 | AMPLIFON USA, INC SENIOR UNSECURED NOTES | | | | 3.A | 4,000,000 | 100.0000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | 4.660 | 4.660 | JJ | 78,184 | 186,400 | 04/04/2013 | 07/31/2025 |
| 032654-AU-9 | ANALOG DEVICES INC BASIC | | | 2 | 1.G FE | 18,383,860 | 84.9320 | 15,627,539 | 18,400,000 | 18,386,505 | | 2,143 | | | 1.700 | 1.713 | AO | 78,200 | 309,324 | 09/30/2021 | 10/01/2028 |
| 032654-AV-7 | ANALOG DEVICES INC BASIC | | | 2 | 1.G FE | 6,998,360 | 81.2280 | 5,685,975 | 7,000,000 | 6,998,783 | | 113 | | | 2.100 | 2.101 | AO | 36,750 | 145,367 | 12/13/2021 | 10/01/2031 |
| 032654-AX-3 | ANALOG DEVICES INC BASIC | | | 2 | 1.G FE | 6,710,740 | 68.3640 | 4,443,660 | 6,500,000 | 6,705,911 | | (4,682) | | | 2.950 | 2.787 | AO | 47,938 | 189,619 | 12/14/2021 | 10/01/2051 |
| 035229-CQ-4 | ANHEUSER-BUSCH COS INC CALL@>PAR OR MAKE WHOLE +25BP | | | | 2.A FE | 1,479,534 | 102.1210 | 1,429,688 | 1,400,000 | 1,443,454 | | (3,162) | | | 5.950 | 5.543 | JJ | 38,411 | 83,300 | 10/14/2005 | 01/15/2033 |
| 03522A-AG-5 | ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1 | | | 2 | 2.A FE | 16,726,050 | 96.4240 | 15,909,983 | 16,500,000 | 16,657,722 | | (55,257) | | | 3.650 | 3.280 | FA | 250,937 | 602,250 | 11/10/2021 | 02/01/2026 |
| 03522A-AJ-9 | ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 | | | 2 | 2.A FE | 30,697,478 | 91.7980 | 26,437,847 | 28,800,000 | 30,544,842 | | (45,553) | | | 4.900 | 4.466 | FA | 588,000 | 1,411,200 | 12/18/2019 | 02/01/2046 |
| 03523T-BQ-0 | ANHEUSER-BUSCH INBEV WOR 3 3/4% Due 7/15/2042 JJ15 | | | | 2.A FE | 5,012,235 | 80.3980 | 3,617,917 | 4,500,000 | 4,986,399 | | (18,051) | | | 3.750 | 3.014 | JJ | 77,813 | 168,750 | 07/20/2021 | 07/15/2042 |
| 03523T-BV-9 | ANHEUSER-BUSCH INBEV WOR BASIC | | | 2 | 2.A FE | 28,833,295 | 99.8830 | 21,474,944 | 21,500,000 | 28,426,045 | | (164,071) | | | 5.550 | 3.605 | JJ | 523,704 | 1,193,250 | 06/16/2020 | 01/23/2049 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WOR 4.95% Due 1/15/2042 JJ15 | | | | 2.A FE | 1,933,320 | 94.1330 | 1,411,994 | 1,500,000 | 1,910,806 | | (15,724) | | | 4.950 | 3.044 | JJ | 34,238 | 74,250 | 07/20/2021 | 01/15/2042 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WOR BASIC | | | 2 | 2.A FE | 63,009,700 | 95.6130 | 55,455,704 | 58,000,000 | 61,982,763 | | (746,519) | | | 4.000 | 2.521 | AO | 502,667 | 2,320,000 | 11/10/2021 | 04/13/2028 |
| 035240-AN-0 | ANHEUSER-BUSCH INBEV WOR BASIC | | | 2 | 2.A FE | 9,909,400 | 88.1200 | 8,812,018 | 10,000,000 | 9,917,283 | | 1,689 | | | 4.600 | 4.656 | AO | 97,111 | 460,000 | 06/20/2018 | 04/15/2048 |
| 035240-AP-5 | ANHEUSER-BUSCH INBEV WOR BASIC | | | 2 | 2.A FE | 1,319,120 | 88.8900 | 888,905 | 1,000,000 | 1,307,908 | | (4,707) | | | 4.750 | 3.263 | AO | 10,028 | 47,500 | 07/16/2020 | 04/15/2058 |
| 035240-AT-7 | ANHEUSER-BUSCH INBEV WOR BASIC | | | 2 | 2.A FE | 49,984,590 | 88.2520 | 37,948,160 | 43,000,000 | 49,668,902 | | (142,112) | | | 4.500 | 3.592 | JD | 161,250 | 1,935,000 | 03/17/2022 | 06/01/2050 |
| 035242-AB-2 | ANHEUSER-BUSCH INBEV FIN 4% Due 1/17/2043 JJ17 | | | | 2.A FE | 3,449,880 | 83.4110 | 2,502,330 | 3,000,000 | 3,427,972 | | (15,302) | | | 4.000 | 3.044 | JJ | 54,667 | 120,000 | 07/20/2021 | 01/17/2043 |
| 03524B-AF-3 | ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1 | | | | 2.A FE | 7,218,248 | 90.2650 | 6,408,798 | 7,100,000 | 7,198,195 | | (2,752) | | | 4.625 | 4.522 | FA | 136,823 | 328,375 | 03/14/2014 | 02/01/2044 |
| 03674X-AQ-9 | ANTERO RESOURCES CORP. BASIC | | | 2 | 3.A FE | 2,045,000 | 101.2980 | 2,025,967 | 2,000,000 | 2,044,833 | | (167) | | | 7.625 | 6.982 | FA | 63,542 | | 12/21/2022 | 02/01/2029 |
| 03690A-AH-9 | ANTERO MIDSTREAM PART/FI BASIC | | | 2 | 3.C FE | 716,168 | 91.4730 | 626,588 | 685,000 | 708,919 | | (6,295) | | | 5.375 | 4.277 | JD | 1,636 | 36,819 | 11/01/2021 | 06/15/2029 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 | | | 2 | 3.A FE | 14,435,650 | 83.0460 | 14,840,275 | 17,870,000 | 14,455,992 | | 20,342 | | | 5.100 | 6.999 | MS | 303,790 | | 10/25/2022 | 09/01/2040 |
| 03765H-AB-7 | APOLLO MANAGEMENT HOLDIN 4.4% Due 5/27/2026 MN27 | | | 2 | 1.G FE | 21,989,457 | 94.5430 | 20,666,068 | 21,859,000 | 21,921,383 | | (18,649) | | | 4.400 | 4.300 | MN | 90,836 | 961,796 | 09/19/2019 | 05/27/2026 |
| 03765H-AD-3 | APOLLO MANAGEMENT HOLDIN BASIC | | | 2 | 1.G FE | 21,536,394 | 94.2330 | 19,435,571 | 20,625,000 | 21,279,483 | | (102,764) | | | 4.872 | 4.231 | FA | 379,610 | 1,004,850 | 11/30/2020 | 02/15/2029 |
| 037735-CT-2 | AMERICAN ELECTRIC POWER CO INC BASIC | | | 2 | 2.A FE | 9,179,352 | 82.6750 | 6,944,718 | 8,400,000 | 9,082,543 | | (21,042) | | | 4.400 | 3.831 | MN | 47,227 | 369,600 | 01/09/2018 | 05/15/2044 |
| 037735-CU-9 | AMERICAN ELECTRIC POWER CO INC 3.4% Due 6/1/2025 JD1 | | | 2 | 1.G FE | 7,871,955 | 96.7000 | 7,639,333 | 7,900,000 | 7,892,370 | | 2,978 | | | 3.400 | 3.442 | JD | 22,383 | 268,600 | 05/11/2015 | 06/01/2025 |
| 037833-AT-7 | APPLE COMPUTER INC 4.45% Due 5/6/2044 MN6 | | | | 1.B FE | 22,919,974 | 95.0670 | 20,439,462 | 21,500,000 | 22,748,442 | | (38,537) | | | 4.450 | 4.032 | MN | 146,170 | 956,750 | 09/21/2021 | 05/06/2044 |
| 037833-AZ-3 | APPLE COMPUTER INC BASIC | | | | 1.B FE | 1,318,632 | 95.6680 | 1,339,347 | 1,400,000 | 1,370,118 | | 13,437 | | | 2.500 | 3.562 | FA | 13,806 | 35,000 | 12/14/2018 | 02/09/2025 |
| 037833-BH-2 | APPLE COMPUTER INC 4 3/8% Due 5/13/2045 MN13 | | | | 1.B FE | 9,956,090 | 92.7280 | 9,272,765 | 10,000,000 | 9,962,702 | | 964 | | | 4.375 | 4.401 | MN | 58,333 | 437,500 | 06/02/2015 | 05/13/2045 |
| 037833-BW-9 | APPLE COMPUTER INC 4 1/2% Due 2/23/2036 FA23 | | | 2 | 1.B FE | 2,075,931 | 99.4070 | 1,640,217 | 1,650,000 | 2,047,124 | | (26,764) | | | 4.500 | 2.296 | FA | 26,400 | 74,250 | 12/01/2021 | 02/23/2036 |
| 037833-BY-5 | APPLE COMPUTER INC 3 1/4% Due 2/23/2026 FA23 | | | 2 | 1.B FE | 22,414,000 | 96.1810 | 19,236,243 | 20,000,000 | 21,421,849 | | (483,984) | | | 3.250 | 0.762 | FA | 231,111 | 650,000 | 12/07/2020 | 02/23/2026 |
| 037833-CX-6 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 1,042,184 | 94.3610 | 1,037,975 | 1,100,000 | 1,067,369 | | 6,593 | | | 3.000 | 3.727 | JD | 1,008 | 33,000 | 12/14/2018 | 06/20/2027 |
| 037833-DG-2 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 13,155,520 | 83.8400 | 11,737,631 | 14,000,000 | 13,231,077 | | 17,519 | | | 3.750 | 4.104 | MN | 70,000 | 525,000 | 05/10/2018 | 11/13/2047 |

# 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 |
| 037833-DN-7 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 23,655,940 | 91.4380 | 20,116,417 | 22,000,000 | 23,012,620 | | (282,355) | | | 2.050 | 0.726 | MS | 137,806 | 451,000 | 09/15/2020 | 09/11/2026 |
| 037833-DQ-0 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 12,691,980 | 71.8210 | 10,054,890 | 14,000,000 | 12,714,474 | | 22,494 | | | 2.950 | 3.481 | MS | 126,194 | 206,500 | 03/21/2022 | 09/11/2049 |
| 037833-DT-4 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 2,245,848 | 92.1350 | 2,026,961 | 2,200,000 | 2,221,896 | | (9,505) | | | 1.125 | 0.684 | MN | 3,438 | 24,750 | 06/17/2020 | 05/11/2025 |
| 037833-EA-4 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 60,584,930 | 61.3560 | 36,813,613 | 60,000,000 | 60,564,700 | | (9,273) | | | 2.550 | 2.511 | FA | 556,750 | 1,530,000 | 10/21/2020 | 08/20/2060 |
| 037833-ED-8 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 3,893,640 | 80.6710 | 3,226,846 | 4,000,000 | 3,904,877 | | 10,755 | | | 1.650 | 1.969 | FA | 26,217 | 66,000 | 12/13/2021 | 02/08/2031 |
| 037833-EH-9 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 19,966,600 | 84.8310 | 16,966,300 | 20,000,000 | 19,972,690 | | 4,677 | | | 1.400 | 1.425 | FA | 113,556 | 280,000 | 09/14/2021 | 08/05/2028 |
| 037833-EK-2 | APPLE COMPUTER INC BASIC | | | 2 | 1.B FE | 31,945,110 | 66.6260 | 24,651,455 | 37,000,000 | 32,027,156 | | 82,046 | | | 2.700 | 3.442 | FA | 405,150 | 499,500 | 03/31/2022 | 08/05/2051 |
| 038222-AG-0 | APPLIED MATERIALS INC BASIC | | | | 1.F FE | 4,023,720 | 109.8670 | 3,296,005 | 3,000,000 | 3,990,585 | | (33,135) | | | 5.850 | 3.422 | JD | 7,800 | 175,500 | 02/14/2022 | 06/15/2041 |
| 038222-AM-7 | APPLIED MATERIALS INC BASIC | | | 2 | 1.F FE | 32,631,122 | 90.7280 | 28,307,173 | 31,200,000 | 32,525,745 | | (37,106) | | | 4.350 | 4.056 | AO | 339,300 | 1,357,200 | 04/30/2020 | 04/01/2047 |
| 038222-AP-0 | APPLIED MATERIALS INC BASIC | | | 2 | 1.F FE | 34,328,208 | 68.5670 | 23,381,337 | 34,100,000 | 34,314,915 | | (5,381) | | | 2.750 | 2.717 | JD | 78,146 | 937,750 | 11/23/2021 | 06/01/2050 |
| 038336-F*-9 | APTARGROUP, INC APTARGROUP UK HOLDINGS LIMITED | | | | 2.C | 17,161,500 | 98.2440 | 15,775,606 | 16,057,500 | 16,057,500 | | | | (1,104,000) | 1.170 | 1.170 | JJ | 84,543 | 89,742 | 03/09/2022 | 07/19/2024 |
| 03835V-AH-9 | APTIV PLC BASIC | | | 2 | 2.B FE | 1,119,720 | 86.1610 | 861,611 | 1,000,000 | 1,114,383 | | (2,280) | | | 5.400 | 4.634 | MS | 15,900 | 54,000 | 07/16/2020 | 03/15/2049 |
| 038522-AQ-1 | ARAMARK BASIC | | | 2 | 4.A FE | 7,901,515 | 93.4790 | 7,571,772 | 8,100,000 | 7,891,148 | | (3,569) | | | 5.000 | 5.508 | FA | 168,750 | 150,000 | 12/15/2022 | 02/01/2028 |
| 038522-AR-9 | ARAMARK BASIC | | | 2 | 4.A FE | 7,989,750 | 98.9950 | 7,919,611 | 8,000,000 | 7,978,049 | | (364) | | | 6.375 | 6.459 | MN | 85,000 | 462,188 | 06/14/2022 | 05/01/2025 |
| 03938J-AA-7 | ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043 MN1 | | | | 2.A FE | 8,361,342 | 90.2480 | 7,490,574 | 8,300,000 | 8,350,849 | | (1,347) | | | 5.144 | 5.096 | MN | 71,159 | 426,952 | 12/11/2013 | 11/01/2043 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC BASIC | | | 2 | 2.A FE | 4,212,400 | 95.7050 | 3,828,188 | 4,000,000 | 4,115,174 | | (28,895) | | | 4.011 | 3.180 | JD | 7,131 | 160,440 | 09/19/2019 | 12/15/2026 |
| 03939C-AB-9 | ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15 | | | 2 | 2.A FE | 14,712,471 | 86.6600 | 12,544,068 | 14,475,000 | 14,697,366 | | (5,966) | | | 5.031 | 4.913 | JD | 32,366 | 728,237 | 05/20/2020 | 12/15/2046 |
| 039482-AB-0 | ARCHER-DANIELS-MIDLAND C BASIC | | | 2 | 1.F FE | 20,483,265 | 90.2520 | 19,404,284 | 21,500,000 | 20,537,104 | | 53,839 | | | 3.250 | 3.968 | MS | 182,451 | 349,375 | 07/12/2022 | 03/27/2030 |
| 039482-AD-6 | ARCHER-DANIELS-MIDLAND C BASIC | | | 2 | 1.F FE | 2,043,384 | 86.1750 | 1,809,673 | 2,100,000 | 2,047,034 | | 3,650 | | | 2.900 | 3.220 | MS | 20,300 | 30,957 | 04/05/2022 | 03/01/2032 |
| 039483-BH-4 | ARCHER DANIELS BASIC | | | | 1.F FE | 17,249,980 | 84.9760 | 12,703,956 | 14,950,000 | 17,034,758 | | (73,026) | | | 4.016 | 3.086 | AO | 125,082 | 600,392 | 01/28/2020 | 04/16/2043 |
| 039483-BM-3 | ARCHER DANIELS BASIC | | | 2 | 1.F FE | 9,629,618 | 81.7290 | 7,151,306 | 8,750,000 | 9,562,979 | | (21,983) | | | 3.750 | 3.196 | MS | 96,615 | 328,125 | 12/05/2019 | 09/15/2047 |
| 039483-BQ-4 | ARCHER DANIELS BASIC | | | 2 | 1.F FE | 44,688,696 | 91.5020 | 39,162,672 | 42,800,000 | 44,550,380 | | (39,431) | | | 4.500 | 4.232 | MS | 567,100 | 1,926,000 | 10/17/2019 | 03/15/2049 |
| 04014F-4*-0 | ARES DYNAMIC CREDIT ALLOCATION ARES DYNAMIC CREDIT ALLOCATION | | | | 1.F PL | 7,000,000 | 83.7510 | 5,862,576 | 7,000,000 | 7,000,000 | | | | | 3.030 | 3.044 | JAJO | 53,025 | 159,075 | 02/28/2022 | 09/15/2028 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE CO 4 1/2% Due 4/1/2042 A01 | | | 2 | 1.G FE | 13,100,056 | 82.4380 | 10,634,556 | 12,900,000 | 13,070,679 | | (5,995) | | | 4.500 | 4.394 | AO | 145,125 | 580,500 | 03/07/2017 | 04/01/2042 |
| 040555-CP-7 | ARIZONA PUBLIC SERVICE CO | | | 2 | 1.G FE | 5,381,150 | 82.0110 | 4,100,539 | 5,000,000 | 5,329,643 | | (9,934) | | | 4.700 | 4.217 | JJ | 108,361 | 235,000 | 03/29/2017 | 01/15/2044 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO 4.35% Due 11/15/2045 MN15 | | | 2 | 1.G FE | 29,133,890 | 79.0650 | 22,138,171 | 28,000,000 | 28,990,635 | | (27,415) | | | 4.350 | 4.104 | MN | 155,633 | 1,218,000 | 10/12/2017 | 11/15/2045 |
| 040555-CU-6 | ARIZONA PUBLIC SERVICE CO 3 3/4% Due 5/15/2046 MN15 | | | 2 | 1.G FE | 21,404,129 | 70.4880 | 14,802,494 | 21,000,000 | 21,348,583 | | (9,787) | | | 3.750 | 3.642 | MN | 100,625 | 787,500 | 06/21/2017 | 05/15/2046 |
| 040555-CX-0 | ARIZONA PUBLIC SERVICE CO BASIC | | | 2 | 1.G FE | 25,375,428 | 76.7440 | 19,723,138 | 25,700,000 | 25,401,231 | | 6,277 | | | 4.200 | 4.275 | FA | 407,773 | 1,079,400 | 03/14/2019 | 08/15/2048 |
| 040555-CY-8 | ARIZONA PUBLIC SERVICE CO BASIC | | | 2 | 1.G FE | 14,997,450 | 76.5760 | 11,486,396 | 15,000,000 | 14,997,643 | | 48 | | | 4.250 | 4.251 | MS | 212,500 | 637,500 | 02/26/2019 | 03/01/2049 |
| 040555-DA-9 | ARIZONA PUBLIC SERVICE CO BASIC | | | 2 | 1.G FE | 10,194,700 | 68.4930 | 6,849,259 | 10,000,000 | 10,182,181 | | (4,207) | | | 3.500 | 3.395 | JD | 29,167 | 350,000 | 11/20/2019 | 12/01/2049 |
| 040555-DB-7 | ARIZONA PUBLIC SERVICE CO BASIC | | | 2 | 1.G FE | 14,957,800 | 66.5480 | 9,982,142 | 15,000,000 | 14,959,948 | | 876 | | | 3.350 | 3.365 | MN | 64,208 | 502,500 | 05/20/2020 | 05/15/2050 |
| 04351L-AA-8 | ASCENSION HEALTH 4.847% Due 11/15/2053 MN15 | | | | 1.B FE | 8,680,487 | 94.9340 | 8,226,010 | 8,665,000 | 8,678,282 | | (220) | | | 4.847 | 4.837 | MN | 53,666 | 419,993 | 07/16/2013 | 11/15/2053 |
| 04351L-AB-6 | ASCENSION HEALTH 3.945% Due 11/15/2046 MN15 | | | | 1.B FE | 24,948,670 | 83.5750 | 20,893,831 | 25,000,000 | 24,952,525 | | 809 | | | 3.945 | 3.956 | MN | 126,021 | 986,250 | 11/22/2016 | 11/15/2046 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC BASIC | | | 2 | 1.G FE | 20,014,425 | 86.0410 | 19,359,254 | 22,500,000 | 20,192,653 | | 178,228 | | | 1.750 | 3.870 | MN | 36,094 | 196,875 | 07/11/2022 | 05/28/2028 |
| 04650Y-AA-8 | HOME GROUP INC. BASIC | | | 2 | 5.A FE | 992,500 | 70.6590 | 706,586 | 1,000,000 | 993,654 | | 989 | | | 4.875 | 5.008 | JJ | 22,479 | 49,156 | 11/16/2021 | 07/15/2028 |
| 04685A-3C-3 | ATHENE GLOBAL FUNDING BASIC | | | | 1.E FE | 10,933,010 | 80.9630 | 8,905,917 | 11,000,000 | 10,944,758 | | 9,180 | | | 1.985 | 2.080 | FA | 80,062 | 218,350 | 09/16/2021 | 08/19/2028 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES | | | | 2.B PL | 5,185,299 | 80.1200 | 4,154,439 | 5,185,299 | 5,185,299 | | | | | 3.590 | 3.590 | MS | 62,051 | 186,152 | 08/05/2016 | 09/01/2042 |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES | | | | 2.B PL | 3,456,865 | 80.1200 | 2,769,625 | 3,456,865 | 3,456,865 | | | | | 3.590 | 3.590 | MS | 41,367 | 124,101 | 08/05/2016 | 09/01/2042 |
| 048303-E*-8 | ATLANTIC CITY ELECTRIC FIRST MORTGAGE BONDS | | | | 1.F | 14,000,000 | 95.1250 | 13,317,437 | 14,000,000 | 14,000,000 | | | | | 3.500 | 3.500 | JD | 40,833 | 490,000 | 11/19/2015 | 12/01/2025 |
| 049560-AM-7 | ATMOS ENERGY CORP BASIC | | | 2 | 1.E FE | 48,234,894 | 82.6520 | 38,040,360 | 46,025,000 | 47,942,049 | | (58,077) | | | 4.125 | 3.835 | AO | 400,801 | 1,898,531 | 09/05/2018 | 10/15/2044 |
| 049560-AN-5 | ATMOS ENERGY CORP BASIC | | | 2 | 1.E FE | 6,881,025 | 93.4880 | 6,450,702 | 6,900,000 | 6,890,869 | | 1,887 | | | 3.000 | 3.032 | JD | 9,200 | 207,000 | 06/05/2017 | 06/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 049560-AP-0 | ATMOS ENERGY CORP BASIC | | | 2 | 1.G FE | 26,019,225 | 85.0180 | 22,359,748 | 26,300,000 | 26,040,353 | | 5,353 | | | 4.300 | 4.364 | AO | 282,725 | 1,130,900 | 11/21/2018 | 10/01/2048 |
| 049560-AQ-8 | ATMOS ENERGY CORP BASIC | | | 2 | 1.G FE | 35,642,450 | 82.1520 | 28,753,047 | 35,000,000 | 35,598,694 | | (14,997) | | | 4.125 | 4.012 | MS | 425,104 | 1,443,750 | 11/05/2019 | 03/15/2049 |
| 049560-AS-4 | ATMOS ENERGY CORP BASIC | | | 2 | 1.G FE | 10,658,200 | 73.3430 | 7,334,344 | 10,000,000 | 10,615,225 | | (15,193) | | | 3.375 | 3.033 | MS | 99,375 | 337,500 | 01/28/2020 | 09/15/2049 |
| 049560-AW-5 | ATMOS ENERGY CORP BASIC | | | 2 | 1.G FE | 24,407,760 | 65.4520 | 16,232,008 | 24,800,000 | 24,416,952 | | 8,195 | | | 2.850 | 2.929 | FA | 267,013 | 616,487 | 11/24/2021 | 02/15/2052 |
| 05237*-AC-8 | AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY | | | | 2.B PL | 2,016,900 | 99.8500 | 1,996,997 | 2,000,000 | 2,000,201 | | (5,097) | | | 4.450 | 4.187 | JJ | 41,039 | 93,111 | 06/26/2019 | 01/15/2023 |
| 05237*-AD-6 | AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/1/2023 MN1 | | | | 2.B PL | 10,000,000 | 98.8990 | 9,889,882 | 10,000,000 | 10,000,000 | | | | | 4.600 | 4.600 | MN | 76,667 | 485,000 | 11/02/2012 | 05/01/2023 |
| 05237*-AE-4 | AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY | | | | 2.B PL | 3,041,580 | 94.4830 | 2,834,498 | 3,000,000 | 3,016,607 | | (7,633) | | | 4.600 | 4.313 | JJ | 63,633 | 144,917 | 06/26/2019 | 01/15/2025 |
| 05237*-AF-1 | AUSTIN POWDER HOLDINGS COMPANY 4 3/4% Due 5/1/2025 MN1 | | | | 2.B PL | 5,000,000 | 94.1930 | 4,709,629 | 5,000,000 | 5,000,000 | | | | | 4.750 | 4.750 | MN | 39,583 | 250,000 | 11/02/2012 | 05/01/2025 |
| 05237*-AG-9 | AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/15/2024 MN15 | | | | 2.B PL | 6,000,000 | 95.8390 | 5,750,319 | 6,000,000 | 6,000,000 | | | | | 4.600 | 4.600 | MN | 35,267 | 291,000 | 11/13/2014 | 05/15/2024 |
| 05237*-AH-7 | AUSTIN POWDER HOLDINGS COMPANY 4.64% Due 2/13/2026 FA13 | | | | 2.B PL | 8,000,000 | 92.5380 | 7,403,050 | 8,000,000 | 8,000,000 | | | | | 4.640 | 4.640 | FA | 142,293 | 391,200 | 11/13/2014 | 02/13/2026 |
| 05239*-AA-0 | AUSTIN STADCO LLC AUSTIN STADCO LLC | | | | 2.C PL | 30,000,000 | 100.8430 | 30,253,005 | 30,000,000 | 30,000,000 | | | | | 6.500 | 6.500 | MJSD | 86,667 | 195,000 | 10/12/2022 | 12/15/2042 |
| 05279#-AG-4 | AUTOLIV ASP, INC. 4.09% Due 4/23/2024 A023 | | | | 2.B FE | 15,000,000 | 97.4680 | 14,620,231 | 15,000,000 | 15,000,000 | | | | | 4.090 | 4.090 | AO | 115,883 | 688,500 | 03/12/2014 | 04/23/2024 |
| 05279#-AH-2 | AUTOLIV ASP, INC. 4.24% Due 4/23/2026 A023 | | | | 2.B FE | 14,000,000 | 95.8230 | 13,415,223 | 14,000,000 | 14,000,000 | | | | | 4.240 | 4.240 | AO | 112,124 | 663,600 | 03/12/2014 | 04/23/2026 |
| 05279@-AA-9 | AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL | | | | 2.B | 8,308,033 | 90.3430 | 7,505,738 | 8,308,033 | 8,308,033 | | | | | 4.101 | 4.135 | MON | 15,143 | 340,712 | 11/15/2018 | 08/15/2034 |
| 053332-AW-2 | AUTOZONE INC BASIC | | | 2 | 2.B FE | 10,825,100 | 92.8290 | 9,282,855 | 10,000,000 | 10,575,574 | | (86,433) | | | 3.750 | 2.712 | AO | 76,042 | 375,000 | 01/09/2020 | 04/18/2029 |
| 05348E-AX-7 | AVALONBAY COMMUNITIES BASIC | | | 2 | 1.G FE | 12,319,237 | 93.1940 | 10,437,737 | 11,200,000 | 11,880,259 | | (214,353) | | | 2.950 | 0.964 | MN | 42,218 | 330,400 | 12/07/2020 | 05/11/2026 |
| 05348E-AZ-2 | AVALONBAY COMMUNITIES 3.9% Due 10/15/2046 A015 | | | 2 | 1.G FE | 4,680,965 | 77.2790 | 3,632,103 | 4,700,000 | 4,683,372 | | 417 | | | 3.900 | 3.923 | AO | 38,697 | 183,300 | 09/26/2016 | 10/15/2046 |
| 05348E-BC-2 | AVALONBAY COMMUNITIES BASIC | | | 2 | 1.G FE | 9,272,157 | 91.6050 | 8,519,288 | 9,300,000 | 9,284,925 | | 2,712 | | | 3.200 | 3.235 | JJ | 137,227 | 297,600 | 11/09/2017 | 01/15/2028 |
| 05348E-BF-5 | AVALONBAY COMMUNITIES BASIC | | | 2 | 1.G FE | 2,087,940 | 89.8210 | 1,796,420 | 2,000,000 | 2,059,296 | | (8,694) | | | 3.300 | 2.774 | JD | 5,500 | 66,000 | 07/29/2019 | 06/01/2029 |
| 05351W-AB-9 | AVANGRID INC BASIC | | | 2 | 2.B FE | 12,981,540 | 91.0210 | 11,832,763 | 13,000,000 | 12,987,554 | | 1,682 | | | 3.800 | 3.817 | JD | 41,167 | 494,000 | 05/14/2019 | 06/01/2029 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC | | | 2 | 4.B FE | 10,252,834 | 85.8520 | 9,980,251 | 11,625,000 | 10,274,456 | | 21,623 | | | 5.375 | 7.774 | MS | 208,281 | 40,313 | 12/19/2022 | 03/01/2029 |
| 05379B-D#-1 | AVISTA CORP AVISTA CORP | | | | 1.G | 3,000,000 | 62.9120 | 1,887,363 | 3,000,000 | 3,000,000 | | | | | 3.070 | 3.070 | MS | 23,281 | 92,100 | 06/30/2020 | 09/30/2050 |
| 054561-AJ-4 | AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 A0 | | | 2 | 2.A FE | 14,084,716 | 95.2840 | 13,435,032 | 14,100,000 | 14,090,920 | | 1,472 | | | 4.350 | 4.364 | AO | 120,966 | 613,350 | 04/03/2019 | 04/20/2028 |
| 054561-AM-7 | AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 A0 | | | 2 | 2.A FE | 7,714,315 | 88.1470 | 7,051,746 | 8,000,000 | 7,733,113 | | 4,964 | | | 5.000 | 5.239 | AO | 78,889 | 400,000 | 01/23/2019 | 04/20/2048 |
| 05508R-AE-6 | B&G FOODS INC BASIC | | | 2 | 5.A FE | 7,656,460 | 88.0990 | 6,783,603 | 7,700,000 | 7,661,836 | | (1,812) | | | 5.250 | 5.254 | AO | 101,063 | 404,250 | 12/10/2019 | 04/01/2025 |
| 05526D-BF-1 | BAT CAPITAL CORP BASIC | | | 2 | 2.B FE | 11,489,766 | 71.3680 | 8,921,011 | 12,500,000 | 11,558,069 | | 18,211 | | | 4.540 | 5.074 | FA | 214,389 | 567,500 | 11/20/2018 | 08/15/2047 |
| 05526D-BK-0 | BAT CAPITAL CORP BASIC | | | 2 | 2.B FE | 41,526,000 | 72.7710 | 29,108,244 | 40,000,000 | 41,445,876 | | (29,013) | | | 4.758 | 4.520 | MS | 607,967 | 1,903,200 | 01/21/2020 | 09/06/2049 |
| 05590#-AA-9 | ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC | | | | 1.F | 21,261,905 | 90.5880 | 19,370,163 | 21,382,600 | 21,292,979 | | 8,279 | | | 3.540 | 3.650 | MON | 33,642 | 752,183 | 03/07/2019 | 11/15/2032 |
| 05606#-AA-1 | BIF III HOLTWOOD LLC BIF III HOLTWOOD LLC | | | | 2.C PL | 7,500,000 | 86.8220 | 6,511,632 | 7,500,000 | 7,500,000 | | | | | 4.504 | 4.530 | MJSD | 938 | 337,800 | 02/21/2018 | 02/15/2033 |
| 057224-AZ-0 | BAKER HUGHES 5 1/8% Due 9/15/2040 MS15 | | | | 1.G FE | 6,104,160 | 93.2580 | 5,595,463 | 6,000,000 | 6,085,771 | | (3,068) | | | 5.125 | 5.001 | MS | 90,542 | 307,500 | 06/11/2015 | 09/15/2040 |
| 05723K-AF-7 | BAKER HUGHES LLC/CO-OBL BASIC | | | 2 | 1.G FE | 1,746,945 | 78.7940 | 1,181,908 | 1,500,000 | 1,738,878 | | (6,413) | | | 4.080 | 3.142 | JD | 2,720 | 61,200 | 09/21/2021 | 12/15/2047 |
| 059165-EF-3 | BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1 | | | 2 | 1.G FE | 199,914 | 99.0550 | 198,111 | 200,000 | 199,995 | | 9 | | | 3.350 | 3.355 | JJ | 3,350 | 6,700 | 06/12/2013 | 07/01/2023 |
| 059165-EK-2 | BALTIMORE GAS & ELECTRIC BASIC | | | 2 | 1.F FE | 6,994,120 | 84.3590 | 5,905,131 | 7,000,000 | 6,994,540 | | 115 | | | 4.250 | 4.255 | MS | 87,597 | 297,500 | 09/17/2018 | 09/15/2048 |
| 059165-EL-0 | BALTIMORE GAS & ELECTRIC BASIC | | | 2 | 1.F FE | 16,776,080 | 71.1270 | 11,380,367 | 16,000,000 | 16,726,884 | | (18,593) | | | 3.200 | 2.947 | MS | 150,756 | 512,000 | 04/28/2020 | 09/15/2049 |
| 06051G-FF-1 | BAFC 2004-2 4% Due 4/1/2024 A01 | | | | 1.G FE | 1,304,836 | 98.7700 | 1,284,011 | 1,300,000 | 1,301,249 | | (958) | | | 4.000 | 3.920 | AO | 13,000 | 52,000 | 12/14/2018 | 04/01/2024 |
| 06051G-FG-9 | BAFC 2004-2 4 7/8% Due 4/1/2044 A01 | | | | 1.G FE | 9,352,260 | 90.5890 | 8,152,969 | 9,000,000 | 9,294,918 | | (8,021) | | | 4.875 | 4.631 | AO | 109,688 | 438,750 | 06/16/2014 | 04/01/2044 |
| 06051G-FS-3 | BAFC 2004-2 BASIC | | | | 1.G FE | 16,997,665 | 97.4420 | 14,616,356 | 15,000,000 | 16,023,157 | | (387,777) | | | 3.875 | 1.186 | FA | 242,188 | 581,250 | 06/16/2020 | 08/01/2025 |
| 06051G-GF-0 | BAFC 2004-2 | | | 2 | 1.G FE | 22,542,240 | 93.5290 | 20,576,469 | 22,000,000 | 22,273,471 | | (61,795) | | | 3.824 | 3.492 | JJ | 376,239 | 841,280 | 04/24/2019 | 01/20/2028 |
| 06051G-GG-8 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 43,830,890 | 84.4020 | 32,916,845 | 39,000,000 | 43,611,295 | | (126,354) | | | 4.443 | 3.676 | JJ | 774,933 | 1,732,770 | 11/10/2021 | 01/20/2048 |

# 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 |
| 06051G-GM-5 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 5,044,134 | 85.8460 | 4,034,742 | 4,700,000 | 4,976,239 | | (14,399) | | | 4.244 | 3.711 | AO | 37,123 | 199,468 | 11/28/2017 | 04/24/2038 |
| 06051G-HA-0 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 56,542,285 | 77.6460 | 41,540,367 | 53,500,000 | 56,319,067 | | (72,579) | | | 3.946 | 3.617 | JJ | 926,543 | 2,111,110 | 10/22/2019 | 01/23/2049 |
| 06051G-HG-7 | BAFC 2004-2 BASIC | | | 2 | 1.F FE | 3,931,000 | 92.4890 | 3,699,557 | 4,000,000 | 3,957,087 | | 5,976 | | | 3.970 | 4.169 | MS | 51,169 | 158,800 | 04/26/2018 | 03/05/2029 |
| 06051G-HR-3 | BAFC 2004-2 BASIC | | | 2 | 1.F FE | 10,649,500 | 97.4410 | 9,744,107 | 10,000,000 | 10,204,840 | | (166,783) | | | 3.458 | 1.733 | MS | 101,819 | 345,800 | 04/15/2020 | 03/15/2025 |
| 06051G-HS-1 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 15,962,045 | 82.6450 | 11,983,535 | 14,500,000 | 15,864,452 | | (31,085) | | | 4.330 | 3.756 | MS | 184,867 | 627,850 | 12/09/2019 | 03/15/2050 |
| 06051G-JA-8 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 24,092,105 | 79.3570 | 16,109,453 | 20,300,000 | 23,880,685 | | (82,599) | | | 4.083 | 3.117 | MS | 232,538 | 828,849 | 06/01/2020 | 03/20/2051 |
| 06051G-JW-0 | BAFC 2004-2 BASIC | | | | 1.G FE | 45,201,011 | 73.8780 | 31,619,759 | 42,800,000 | 45,087,521 | | (90,941) | | | 3.311 | 2.941 | AO | 271,612 | 1,417,108 | 03/22/2022 | 04/22/2042 |
| 06051G-KB-4 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 3,589,635 | 63.4230 | 2,219,816 | 3,500,000 | 3,572,253 | | (4,086) | | | 2.972 | 2.866 | JJ | 46,231 | 104,020 | 09/15/2021 | 07/21/2052 |
| 06051G-KK-4 | BAFC 2004-2 BASIC | | | 2 | 1.G FE | 3,200,000 | 80.8860 | 2,588,363 | 3,200,000 | 3,200,000 | | | | | 2.972 | 2.972 | FA | 38,834 | 47,552 | 02/01/2022 | 02/04/2033 |
| 06406Y-AA-0 | BANK OF NY MELLON CORP BASIC | | | 2 | 1.F FE | 27,123,046 | 89.8480 | 25,606,591 | 28,500,000 | 27,208,565 | | 76,735 | | | 3.300 | 4.077 | FA | 334,400 | 585,750 | 07/11/2022 | 08/23/2029 |
| 06759*-AA-8 | BARINGS CORE PROPERTY FUND BARINGS CORE PROPERTY FUND | | | | 2.C | 20,000,000 | 83.0100 | 16,602,070 | 20,000,000 | 20,000,000 | | | | | 3.470 | 3.470 | MS | 192,778 | 348,928 | 03/03/2022 | 03/21/2032 |
| 06759L-A#-0 | BARINGS BDC, INC BARINGS BDC, INC | | | | 2.C | 12,500,000 | 91.8740 | 11,484,304 | 12,500,000 | 12,500,000 | | | | | 4.250 | 4.250 | MN | 84,115 | 531,250 | 10/14/2020 | 11/04/2025 |
| 06759L-B#-9 | BARINGS BDC, INC BAINGS BDC, INC | | | | 2.C PL | 20,000,000 | 85.1840 | 17,036,778 | 20,000,000 | 20,000,000 | | | | | 4.060 | 4.060 | FA | 281,944 | 812,000 | 02/10/2021 | 02/26/2028 |
| 06759L-B*-3 | BARINGS BDC, INC BARINGS BDC, INC | | | | 2.C | 12,500,000 | 88.7960 | 11,099,511 | 12,500,000 | 12,500,000 | | | | | 4.750 | 4.750 | MN | 94,010 | 593,750 | 10/14/2020 | 11/04/2027 |
| 06759L-B@-1 | BARINGS BDC, INC BAINGS BDC, INC | | | | 2.C | 15,000,000 | 88.7950 | 13,319,214 | 15,000,000 | 15,000,000 | | | | | 3.410 | 3.410 | FA | 177,604 | 511,500 | 02/10/2021 | 02/26/2026 |
| 06763A-A*-2 | BARINGS PRIVATE CREDIT CORP | | | | 2.C | 12,000,000 | 87.7400 | 10,528,821 | 12,000,000 | 12,000,000 | | | | | 3.500 | 3.500 | JJ | 177,333 | 420,000 | 07/21/2021 | 07/29/2026 |
| 06763A-A@-0 | BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP | | | | 2.C | 10,000,000 | 87.7400 | 8,774,018 | 10,000,000 | 10,000,000 | | | | | 3.500 | 3.500 | JJ | 147,778 | 305,278 | 07/21/2021 | 07/29/2026 |
| 06763A-B*-1 | BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP | | | | 2.C FE | 10,000,000 | 94.4810 | 9,448,064 | 10,000,000 | 10,000,000 | | | | | 6.000 | 6.000 | MN | 85,000 | 300,000 | 04/19/2022 | 05/10/2027 |
| 06849R-AK-8 | BARRICK NA FINANCE LLC 5 3/4% Due 5/1/2043 MN1 | | | | 2.A FE | 6,016,430 | 101.5560 | 7,108,908 | 7,000,000 | 6,125,717 | | 19,291 | | | 5.750 | 6.902 | MN | 67,083 | 402,500 | 03/10/2016 | 05/01/2043 |
| 06850#-AC-8 | BARRIERSAFE SOLUTIONS INTERNAT SENIOR NOTES | | | | 2.B | 13,000,000 | 98.0790 | 12,750,280 | 13,000,000 | 13,000,000 | | | | | 4.530 | 4.530 | AO | 143,953 | 588,900 | 03/18/2014 | 04/03/2024 |
| 06887#-AB-7 | BARRY WEHMILLER COMPANIES INC 3.68% Due 10/3/2023 AO3 | | | | 2.C PL | 1,039,070 | 98.0030 | 1,029,027 | 1,050,000 | 1,047,990 | | 2,576 | | | 3.680 | 3.940 | AO | 9,445 | 38,640 | 05/02/2019 | 10/03/2023 |
| 06887#-AC-5 | BARRY WEHMILLER COMPANIES INC 3.65% Due 7/15/2027 JJ15 | | | | 2.C PL | 15,000,000 | 90.7490 | 13,612,415 | 15,000,000 | 15,000,000 | | | | | 3.650 | 3.650 | JJ | 252,458 | 547,500 | 04/07/2015 | 07/15/2027 |
| 06887#-AE-1 | BARRY WEHMILLER COMPANIES INC 3 3/4% Due 7/15/2030 JJ15 | | | | 2.C PL | 15,000,000 | 85.5100 | 12,826,503 | 15,000,000 | 15,000,000 | | | | | 3.750 | 3.750 | JJ | 259,375 | 562,500 | 04/07/2015 | 07/15/2030 |
| 06887#-AG-6 | BARRY WEHMILLER COMPANIES INC BARRY WEHMILLER COMPANIES INC | | | | 2.C PL | 3,000,000 | 75.9190 | 2,277,569 | 3,000,000 | 3,000,000 | | | | | 3.050 | 3.050 | JJ | 40,921 | 91,500 | 08/21/2020 | 01/20/2033 |
| 06887#-AH-4 | BARRY WEHMILLER COMPANIES INC BARRY WEHMILLER COMPANIES INC | | | | 2.C PL | 10,000,000 | 72.0570 | 7,205,698 | 10,000,000 | 10,000,000 | | | | | 3.200 | 3.200 | JJ | 143,111 | 320,000 | 08/21/2020 | 01/20/2036 |
| 070101-F@-4 | BASIN ELECTRIC POWER COOP FIRST MORTGAGE BONDS | | | | 1.G FE | 20,000,000 | 95.7390 | 19,147,801 | 20,000,000 | 20,000,000 | | | | | 3.740 | 3.740 | JD | 33,244 | 748,000 | 10/26/2017 | 06/15/2027 |
| 07123#-AA-1 | BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY | | | | 1.F | 8,961,658 | 91.2160 | 8,174,493 | 8,961,658 | 8,961,658 | | | | | 4.320 | 4.358 | MON | 17,206 | 387,144 | 12/27/2017 | 12/15/2037 |
| 07124#-AA-0 | BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, | | | | 1.G Z | 19,761,606 | 85.9230 | 16,979,823 | 19,761,606 | 19,761,606 | | | | | 3.520 | 3.545 | MON | 30,916 | 695,609 | 10/04/2019 | 10/15/2039 |
| 071813-AP-4 | BAXTER INTERNATIONAL INC ISS PR 99.859 SPR@ISS 70 VS T6 | | | | 2.B FE | 724,334 | 105.5240 | 791,428 | 750,000 | 742,001 | | 1,601 | | | 7.650 | 7.961 | FA | 23,906 | 57,375 | 08/30/2000 | 02/01/2027 |
| 072863-AC-7 | BAYLOR SCOTT & WHITE HOL 4.185% Due 11/15/2045 MN15 | | | 2 | 1.D FE | 23,748,072 | 84.7020 | 20,497,769 | 24,200,000 | 23,811,490 | | 9,718 | | | 4.185 | 4.295 | MN | 129,410 | 1,012,770 | 12/28/2015 | 11/15/2045 |
| 072863-AF-0 | BAYLOR SCOTT & WHITE HOL 3.967% Due 11/15/2046 MN15 | | | 2 | 1.D FE | 19,519,050 | 80.8820 | 15,771,980 | 19,500,000 | 19,517,068 | | (405) | | | 3.967 | 3.961 | MN | 98,844 | 773,565 | 05/02/2016 | 11/15/2046 |
| 07335B-AA-4 | BCPE CYCLE MERGER SUB II BASIC | | | 2 | 5.C FE | 8,865,161 | 21.0170 | 1,849,534 | 8,800,000 | 8,800,847 | | (29,860) | | | 10.625 | 10.167 | JJ | 431,139 | 935,000 | 12/02/2020 | 07/15/2027 |
| 07387#-AA-2 | BEAR SWAMP FINANCE SENIOR SECURED NOTES | | | | 2.C PL | 19,860,337 | 93.5550 | 18,580,357 | 19,860,337 | 19,860,337 | | | | | 4.890 | 4.919 | MJSD | 2,698 | 971,170 | 10/24/2017 | 09/30/2025 |
| 07556Q-BR-5 | BEAZER HOMES USA BASIC | | | 2 | 4.B FE | 7,475,727 | 88.3390 | 6,802,088 | 7,700,000 | 7,534,450 | | 23,796 | | | 5.875 | 6.347 | AO | 95,501 | 452,375 | 03/31/2020 | 10/15/2027 |
| 075887-AV-1 | BECTON DICKINSON & CO 6% Due 5/15/2039 MN15 | | | | 2.B FE | 4,949,200 | 99.7640 | 4,988,186 | 5,000,000 | 4,961,954 | | 1,329 | | | 6.000 | 6.074 | MN | 38,333 | 300,000 | 05/11/2009 | 05/15/2039 |
| 075887-BM-0 | BECTON DICKINSON & CO 4 7/8% Due 5/15/2044 MN15 | | | 2 | 2.B FE | 8,935,760 | 84.2470 | 6,739,724 | 8,000,000 | 8,780,659 | | (23,098) | | | 4.875 | 4.170 | MN | 49,833 | 390,000 | 04/24/2015 | 05/15/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 075887-BV-0 | BECTON DICKINSON & CO | | | 2 | 2.B FE | 11,130,559 | 97.6010 | 10,846,399 | 11,113,000 | 11,118,090 | | (3,620) | | | 3.363 | 3.328 | JD | 25,953 | 373,730 | 04/29/2019 | 06/06/2024 |
| 075887-BW-8 | BECTON DICKINSON & CO BASIC | | | 2 | 2.B FE | 518,670 | 94.6970 | 473,483 | 500,000 | 510,688 | | (2,352) | | | 3.700 | 3.151 | JD | 1,285 | 18,500 | 06/18/2019 | 06/06/2027 |
| 075887-BX-6 | BECTON DICKINSON & CO | | | 2 | 2.B FE | 42,364,220 | 88.4570 | 32,905,852 | 37,200,000 | 42,020,961 | | (127,913) | | | 4.669 | 3.821 | JD | 120,616 | 1,736,868 | 11/02/2020 | 06/06/2047 |
| 075887-CK-3 | BECTON DICKINSON & CO BASIC | | | 2 | 2.B FE | 34,980,051 | 77.3550 | 23,593,378 | 30,500,000 | 34,763,084 | | (101,493) | | | 3.794 | 3.030 | MN | 131,789 | 1,157,170 | 12/14/2020 | 05/20/2050 |
| 075887-CL-1 | BECTON DICKINSON & CO BASIC | | | 2 | 2.B FE | 4,118,265 | 79.0140 | 3,555,621 | 4,500,000 | 4,151,084 | | 32,819 | | | 1.957 | 3.043 | FA | 34,248 | 44,033 | 02/14/2022 | 02/11/2031 |
| 084423-AU-6 | WR Berkley Corp BASIC | | | 2 | 2.A FE | 10,570,477 | 76.8050 | 6,927,854 | 9,020,000 | 10,526,249 | | (35,632) | | | 4.000 | 3.081 | MN | 46,102 | 360,800 | 12/06/2021 | 05/12/2050 |
| 084423-AV-4 | WR Berkley Corp BASIC | | | 2 | 2.A FE | 40,312,520 | 69.1860 | 27,674,347 | 40,000,000 | 40,302,226 | | (6,108) | | | 3.550 | 3.508 | MS | 358,944 | 1,420,000 | 03/10/2021 | 03/30/2052 |
| 084653-E@-9 | THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS COMPANY | | | | 1.G | 8,000,000 | 93.7230 | 7,497,831 | 8,000,000 | 8,000,000 | | | | | 4.070 | 4.070 | JJ | 150,138 | 325,600 | 01/18/2019 | 01/15/2029 |
| 084664-BL-4 | BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040 JJ15 | | | | 1.C FE | 788,485 | 109.5510 | 547,754 | 500,000 | 758,421 | | (12,473) | | | 5.750 | 2.120 | JJ | 13,257 | 28,750 | 07/16/2020 | 01/15/2040 |
| 084670-BK-3 | BERKSHIRE HATHAWAY-CAL 4 1/2% Due 2/11/2043 FA11 | | | | 1.C FE | 9,177,798 | 94.4070 | 8,779,896 | 9,300,000 | 9,201,680 | | 2,929 | | | 4.500 | 4.581 | FA | 162,750 | 418,500 | 01/29/2013 | 02/11/2043 |
| 08621@-AA-8 | BERWIND CONSOLIDATED HOLD II BERWIND CONSOLIDATED HOLD II | | | | 2.C | 16,000,000 | 94.8530 | 15,176,559 | 16,000,000 | 16,000,000 | | | | | 4.640 | 4.640 | JD | 32,996 | 742,400 | 12/14/2018 | 12/15/2028 |
| 08652B-AB-5 | BEST BUY CO INC BASIC | | | 2 | 2.A FE | 1,992,132 | 79.3140 | 1,586,279 | 2,000,000 | 1,993,769 | | 736 | | | 1.950 | 1.994 | AO | 9,750 | 39,000 | 09/29/2020 | 10/01/2030 |
| 08888@-AA-6 | BIF II SAFE HARBOR HOLDINGS LL SR SECURED | | | | 2.C PL | 16,000,000 | 95.0550 | 15,208,746 | 16,000,000 | 16,000,000 | | | | | 4.610 | 4.610 | MJSD | 2,049 | 922,000 | 01/02/2017 | 12/31/2026 |
| 09031W-AA-1 | BIMBO BAKERIES USA INC BASIC | | | 2 | 2.B FE | 9,969,970 | 76.0330 | 7,603,334 | 10,000,000 | 9,970,787 | | 506 | | | 4.000 | 4.017 | MN | 48,889 | 400,000 | 05/14/2021 | 05/17/2051 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC | | | 2 | 3.C FE | 3,842,835 | 87.3140 | 3,754,503 | 4,300,000 | 3,861,593 | | 18,758 | | | 3.625 | 5.759 | MS | 51,958 | 23,563 | 11/28/2022 | 09/01/2028 |
| 09247X-AL-5 | BLACKROCK INC 3 1/2% Due 3/18/2024 MS18 | | | | 1.D FE | 502,160 | 98.4700 | 492,349 | 500,000 | 500,538 | | (427) | | | 3.500 | 3.409 | MS | 5,007 | 17,500 | 12/14/2018 | 03/18/2024 |
| 09522*-AA-8 | BLUE & GOLD TENANT LLC BLUE & GOLD TENANT LLC | | | | 1.G PL | 14,000,000 | 77.0980 | 10,793,703 | 14,000,000 | 14,000,000 | | | | | 3.650 | 3.649 | MS | 129,169 | 511,000 | 02/04/2020 | 03/31/2045 |
| 096630-AF-5 | BOARDWALK PIPELINES LP BASIC | | | 2 | 2.C FE | 39,813,550 | 95.1970 | 33,319,094 | 35,000,000 | 38,663,237 | | (812,113) | | | 4.450 | 1.898 | JJ | 718,181 | 1,557,500 | 07/27/2021 | 07/15/2027 |
| 096630-AG-3 | BOARDWALK PIPELINES LP BASIC | | | 2 | 2.C FE | 41,117,610 | 94.3710 | 35,860,853 | 38,000,000 | 40,569,846 | | (388,476) | | | 4.800 | 3.522 | MN | 293,867 | 1,824,000 | 07/27/2021 | 05/03/2029 |
| 096630-AH-1 | BOARDWALK PIPELINES LP BASIC | | | 2 | 2.C FE | 7,990,880 | 83.9680 | 6,717,423 | 8,000,000 | 7,992,699 | | 768 | | | 3.400 | 3.413 | FA | 102,756 | 272,000 | 08/04/2020 | 02/15/2031 |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC | | | 2 | 2.C FE | 14,712,948 | 83.1720 | 12,226,219 | 14,700,000 | 14,712,211 | | (737) | | | 3.600 | 3.590 | MS | 176,400 | 286,650 | 02/09/2022 | 09/01/2032 |
| 097023-AX-3 | BOEING CORP. BASIC | | | | 2.C FE | 15,217,290 | 106.0920 | 11,670,113 | 11,000,000 | 15,020,973 | | (175,920) | | | 6.875 | 3.827 | MS | 222,674 | 756,250 | 11/16/2021 | 03/15/2039 |
| 097023-BS-3 | BOEING CORP. 3 3/8% Due 6/15/2046 JD15 | | | 2 | 2.C FE | 10,291,470 | 65.0830 | 6,833,731 | 10,500,000 | 10,299,475 | | 5,446 | | | 3.375 | 3.495 | JD | 15,750 | 354,375 | 07/22/2021 | 06/15/2046 |
| 097023-CU-7 | BOEING CORP. BASIC | | | 2 | 2.C FE | 5,415,877 | 99.0970 | 4,806,216 | 4,850,000 | 5,228,923 | | (84,360) | | | 5.040 | 3.026 | MN | 40,740 | 244,440 | 12/07/2020 | 05/01/2027 |
| 097023-CV-5 | BOEING CORP. BASIC | | | 2 | 2.C FE | 10,219,760 | 95.5080 | 7,640,623 | 8,000,000 | 10,118,997 | | (90,177) | | | 5.705 | 3.594 | MN | 76,067 | 456,400 | 11/16/2021 | 05/01/2040 |
| 097023-CW-3 | BOEING CORP. BASIC | | | 2 | 2.C FE | 63,131,478 | 93.7060 | 46,759,441 | 49,900,000 | 62,600,916 | | (256,617) | | | 5.805 | 4.205 | MN | 482,783 | 2,896,695 | 08/16/2021 | 05/01/2050 |
| 097023-CX-1 | BOEING CORP. BASIC | | | 2 | 2.C FE | 3,210,810 | 92.0790 | 2,301,964 | 2,500,000 | 3,197,836 | | (7,719) | | | 5.930 | 4.387 | MN | 24,708 | 148,250 | 09/21/2021 | 05/01/2060 |
| 097023-CY-9 | BOEING CORP. BASIC | | | 2 | 2.C FE | 4,984,014 | 97.8160 | 4,108,271 | 4,200,000 | 4,836,715 | | (80,266) | | | 5.150 | 2.778 | MN | 36,050 | 216,300 | 02/18/2021 | 05/01/2030 |
| 097023-DC-6 | BOEING CORP. BASIC | | | 2 | 2.C FE | 12,991,500 | 87.6710 | 11,397,201 | 13,000,000 | 12,992,544 | | 795 | | | 3.625 | 3.633 | FA | 196,354 | 416,875 | 02/16/2022 | 02/01/2031 |
| 097023-DG-7 | BOEING CORP. BASIC | | | 2 | 2.C FE | 5,015,650 | 90.8920 | 4,544,575 | 5,000,000 | 5,000,846 | | (9,161) | | | 2.196 | 2.010 | FA | 44,835 | 109,800 | 05/10/2021 | 02/04/2026 |
| 100743-AJ-2 | Boston Gas Company 4.487% Due 2/15/2042 FA15 | | | | 2.A FE | 9,377,722 | 84.2480 | 7,919,313 | 9,400,000 | 9,382,070 | | 581 | | | 4.487 | 4.502 | FA | 159,338 | 421,778 | 06/09/2015 | 02/15/2042 |
| 100743-AK-9 | Boston Gas Company BASIC | | | 2 | 2.A FE | 9,391,164 | 90.5950 | 8,515,941 | 9,400,000 | 9,395,598 | | 879 | | | 3.150 | 3.161 | FA | 123,375 | 296,100 | 07/31/2017 | 08/01/2027 |
| 10112R-AX-2 | BOSTON PROPERTIES LP 3.65% Due 2/1/2026 FA1 | | | 2 | 2.A FE | 10,126,165 | 95.0390 | 9,503,878 | 10,000,000 | 10,105,545 | | (31,060) | | | 3.650 | 3.252 | FA | 152,083 | 301,125 | 02/14/2022 | 02/01/2026 |
| 101137-AU-1 | BOSTON SCIENTIFIC CORP BASIC | | | 2 | 2.A FE | 2,711,637 | 90.6820 | 2,416,675 | 2,665,000 | 2,708,931 | | (1,292) | | | 4.700 | 4.575 | MS | 41,752 | 125,255 | 07/16/2020 | 03/01/2049 |
| 101137-AX-5 | BOSTON SCIENTIFIC CORP BASIC | | | 2 | 2.A FE | 6,976,480 | 93.1320 | 6,519,210 | 7,000,000 | 6,984,460 | | 2,179 | | | 4.000 | 4.041 | MS | 93,333 | 280,000 | 02/21/2019 | 03/01/2029 |
| 101507-A#-8 | SRH TOTAL RETURN FUND SRH TOTAL RETURN FUND | | | | 1.F FE | 13,000,000 | 75.0140 | 9,751,815 | 13,000,000 | 13,000,000 | | | | | 2.870 | 2.870 | MN | 58,038 | 373,100 | 10/22/2020 | 11/05/2035 |
| 101507-A@-0 | SRH TOTAL RETURN FUND SRH TOTAL RETURN FUND | | | | 1.F FE | 18,000,000 | 78.6390 | 14,155,018 | 18,000,000 | 18,000,000 | | | | | 2.720 | 2.720 | MN | 76,160 | 489,600 | 10/22/2020 | 11/05/2032 |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC | | | | 2.C PL | 19,824,740 | 83.8820 | 16,629,320 | 19,824,740 | 19,824,740 | | | | | 3.920 | 3.919 | JD | 2,159 | 777,130 | 12/23/2019 | 09/30/2038 |
| 10334#-AA-0 | BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA FUND L.P. | | | | 2.C PL | 15,000,000 | 94.3980 | 14,159,686 | 15,000,000 | 15,000,000 | | | | | 4.140 | 4.140 | FA | 246,675 | 621,000 | 02/13/2018 | 02/08/2026 |
| 10334#-AG-7 | BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT | | | | 2.C PL | 7,000,000 | 94.7620 | 6,633,333 | 7,000,000 | 7,000,000 | | | | | 4.640 | 4.640 | MS | 98,342 | 324,800 | 03/18/2019 | 03/12/2027 |
| 10334#-AL-6 | BOYD WATTERSON GSA FUND L.P. | | | | 2.C PL | 5,000,000 | 87.6660 | 4,383,281 | 5,000,000 | 5,000,000 | | | | | 3.160 | 3.160 | JD | 3,950 | 158,000 | 10/01/2020 | 12/23/2027 |
| 10334#-AN-2 | BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA REIT | | | | 2.C PL | 9,000,000 | 79.6290 | 7,166,648 | 9,000,000 | 9,000,000 | | | | | 3.580 | 3.580 | AO | 62,650 | 322,200 | 10/01/2020 | 10/21/2032 |

# 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 |
| 10373Q-AC-4 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 29,647,500 | 95.7590 | 28,727,690 | 30,000,000 | 29,825,883 | | 22,725 | | | 3.937 | 4.040 | MS | 328,083 | 1,181,100 | 11/16/2021 | 09/21/2028 |
| 10373Q-AE-0 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 38,345,058 | 97.0220 | 32,793,466 | 33,800,000 | 37,096,026 | | (547,277) | | | 4.234 | 2.358 | MN | 218,639 | 1,431,092 | 09/21/2021 | 11/06/2028 |
| 10373Q-AV-2 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 20,219,430 | 93.3560 | 19,604,851 | 21,000,000 | 20,293,722 | | 74,292 | | | 3.017 | 3.925 | JJ | 290,386 | 316,785 | 07/12/2022 | 01/16/2027 |
| 10373Q-AZ-3 | BP CAP MARKETS AMERICA | | | 2 | 1.F FE | 11,323,934 | 95.3670 | 10,681,058 | 11,200,000 | 11,264,195 | | (15,470) | | | 3.588 | 3.427 | AO | 85,953 | 401,856 | 12/14/2018 | 04/14/2027 |
| 10373Q-BG-4 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 26,638,160 | 67.6060 | 18,253,490 | 27,000,000 | 26,659,678 | | 7,910 | | | 3.000 | 3.069 | FA | 285,750 | 810,000 | 09/21/2021 | 02/24/2050 |
| 10373Q-BN-9 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 72,828,460 | 64.1050 | 47,437,898 | 74,000,000 | 72,883,350 | | 24,437 | | | 2.772 | 2.849 | MN | 290,598 | 2,051,280 | 02/11/2021 | 11/10/2050 |
| 10373Q-BQ-2 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 13,865,360 | 69.3340 | 9,706,828 | 14,000,000 | 13,868,471 | | 1,650 | | | 3.379 | 3.423 | FA | 187,910 | 473,060 | 11/16/2021 | 02/08/2061 |
| 10373Q-BT-6 | BP CAP MARKETS AMERICA BASIC | | | 2 | 1.F FE | 8,697,330 | 84.0270 | 7,562,409 | 9,000,000 | 8,720,630 | | 23,300 | | | 2.721 | 3.118 | JJ | 114,962 | 122,445 | 02/14/2022 | 01/12/2032 |
| 10567@-AA-0 | BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES | | | | 2.A PL | 12,877,037 | 84.2490 | 10,848,822 | 12,877,037 | 12,877,037 | | | | | 3.770 | 3.770 | MS | 122,715 | 517,657 | 07/15/2016 | 09/30/2041 |
| 10922N-AC-7 | BRIGHTHOUSE FINANCIAL IN BASIC | | | 2 | 2.B FE | 6,479,901 | 93.0560 | 6,070,012 | 6,523,000 | 6,498,738 | | 4,826 | | | 3.700 | 3.790 | JD | 6,034 | 241,351 | 06/13/2019 | 06/22/2027 |
| 110122-AQ-1 | BRISTOL-MYERS SQUIBB CO 6 1/8% Due 5/1/2038 MN1 | | | | 1.F FE | 8,053,690 | 104.9690 | 7,347,832 | 7,000,000 | 7,743,884 | | (31,332) | | | 6.125 | 5.116 | MN | 71,458 | 428,750 | 10/02/2009 | 05/01/2038 |
| 110122-AU-2 | BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/1/2042 FA1 | | | | 1.F FE | 15,604,160 | 76.6770 | 13,035,066 | 17,000,000 | 15,817,711 | | 40,269 | | | 3.250 | 3.755 | FA | 230,208 | 552,500 | 08/18/2017 | 08/01/2042 |
| 110122-AX-6 | BRISTOL-MYERS SQUIBB CO 4 1/2% Due 3/1/2044 MS1 | | | 2 | 1.F FE | 7,663,520 | 91.4870 | 6,404,076 | 7,000,000 | 7,567,898 | | (17,568) | | | 4.500 | 3.923 | MS | 105,000 | 315,000 | 01/13/2017 | 03/01/2044 |
| 110122-CP-1 | BRISTOL-MYERS SQUIBB CO 110122CP1 | | | 2 | 1.F FE | 10,632,291 | 93.0850 | 9,773,949 | 10,500,000 | 10,598,816 | | (13,954) | | | 3.400 | 3.234 | JJ | 153,708 | 357,000 | 07/17/2020 | 07/26/2029 |
| 110122-CR-7 | BRISTOL-MYERS SQUIBB CO 110122CR7 | | | 2 | 1.F FE | 85,874,000 | 86.5680 | 67,955,770 | 78,500,000 | 85,489,289 | | (162,054) | | | 4.250 | 3.708 | AO | 602,378 | 3,336,250 | 07/17/2020 | 10/26/2049 |
| 110122-CZ-9 | BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 | | | 2 | 1.F FE | 850,518 | 99.7640 | 863,956 | 866,000 | 865,154 | | 6,121 | | | 3.250 | 3.982 | FA | 10,242 | 28,145 | 07/17/2020 | 02/20/2023 |
| 110122-DE-5 | BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 | | | 2 | 1.F FE | 1,530,559 | 96.7430 | 1,451,150 | 1,500,000 | 1,521,254 | | (3,902) | | | 3.900 | 3.582 | FA | 21,288 | 58,500 | 07/17/2020 | 02/20/2028 |
| 110122-DG-0 | BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 | | | | 1.F FE | 47,743,902 | 95.3350 | 44,140,123 | 46,300,000 | 47,650,831 | | (39,877) | | | 5.250 | 5.015 | FA | 918,283 | 2,430,750 | 07/17/2020 | 08/15/2043 |
| 110122-DK-1 | BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15 | | | 2 | 1.F FE | 9,201,941 | 88.5330 | 8,233,613 | 9,300,000 | 9,212,639 | | (3,254) | | | 4.350 | 4.358 | MN | 51,693 | 404,550 | 09/15/2021 | 11/15/2047 |
| 110122-DL-9 | BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 | | | 2 | 1.F FE | 24,589,858 | 91.0270 | 22,392,753 | 24,600,000 | 24,590,359 | | (177) | | | 4.550 | 4.551 | FA | 407,301 | 1,119,300 | 07/17/2020 | 02/20/2048 |
| 110122-DN-5 | BRISTOL-MYERS SQUIBB CO BASIC | | | 2 | 1.F FE | 4,545,400 | 90.0740 | 4,503,694 | 5,000,000 | 4,587,698 | | 42,298 | | | 0.750 | 3.815 | MN | 5,000 | 18,750 | 09/07/2022 | 11/13/2025 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB CO BASIC | | | 2 | 1.F FE | 4,921,500 | 87.4830 | 4,374,126 | 5,000,000 | 4,926,922 | | 5,422 | | | 2.950 | 3.134 | MS | 43,431 | 79,076 | 03/16/2022 | 03/15/2032 |
| 110122-DV-7 | BRISTOL-MYERS SQUIBB CO BASIC | | | 2 | 1.F FE | 9,767,000 | 81.8640 | 8,186,401 | 10,000,000 | 9,773,549 | | 6,549 | | | 3.550 | 3.716 | MS | 104,528 | 190,319 | 03/16/2022 | 03/15/2042 |
| 110122-DW-5 | BRISTOL-MYERS SQUIBB CO BASIC | | | 2 | 1.F FE | 9,835,700 | 78.4950 | 7,849,452 | 10,000,000 | 9,838,334 | | 2,634 | | | 3.700 | 3.792 | MS | 108,944 | 198,361 | 03/16/2022 | 03/15/2052 |
| 110122-DX-3 | BRISTOL-MYERS SQUIBB CO BASIC | | | 2 | 1.F FE | 2,018,080 | 78.5210 | 1,570,421 | 2,000,000 | 2,018,019 | | (61) | | | 3.900 | 3.855 | MS | 22,967 | 41,817 | 04/05/2022 | 03/15/2062 |
| 11120V-AA-1 | BRIXMOR OPERATING PART 3.85% Due 2/1/2025 FA1 | | | 2 | 2.C FE | 17,089,550 | 95.9990 | 16,319,832 | 17,000,000 | 17,020,420 | | (10,391) | | | 3.850 | 3.783 | FA | 272,708 | 654,500 | 05/31/2017 | 02/01/2025 |
| 11120V-AH-6 | BRIXMOR OPERATING PART BASIC | | | 2 | 2.C FE | 6,986,280 | 89.5740 | 6,270,163 | 7,000,000 | 6,990,661 | | 1,256 | | | 4.125 | 4.149 | MN | 36,896 | 288,750 | 05/07/2019 | 05/15/2029 |
| 11120V-AJ-2 | BRIXMOR OPERATING PART BASIC | | | 2 | 2.C FE | 1,040,200 | 88.2020 | 882,024 | 1,000,000 | 1,031,364 | | (3,725) | | | 4.050 | 3.556 | JJ | 20,250 | 40,500 | 07/16/2020 | 07/01/2030 |
| 11133T-AC-7 | BROADRIGE FINANCIAL SOLUTION 3.4% Due 6/27/2026 JD27 | | | 2 | 2.A FE | 12,117,120 | 93.8390 | 11,260,723 | 12,000,000 | 12,041,391 | | (11,656) | | | 3.400 | 3.290 | JD | 4,533 | 408,000 | 12/07/2018 | 06/27/2026 |
| 11133T-AD-5 | BROADRIGE FINANCIAL SOLUTION BASIC | | | 2 | 2.A FE | 997,170 | 84.8140 | 848,138 | 1,000,000 | 997,949 | | 264 | | | 2.900 | 2.933 | JD | 2,417 | 29,000 | 12/04/2019 | 12/01/2029 |
| 11134#-AA-0 | BROADSTONE NET LEASE, LLC SENIOR UNSECURED | | | | 2.B FE | 14,000,000 | 96.6280 | 13,527,920 | 14,000,000 | 14,000,000 | | | | | 4.840 | 4.840 | AO | 137,402 | 677,600 | 01/24/2017 | 04/18/2027 |
| 11134#-AB-8 | BROADSTONE NET LEASE, INC BROADSTONE NET LEASE, INC | | | | 2.B FE | 12,000,000 | 96.6600 | 11,599,232 | 12,000,000 | 12,000,000 | | | | | 5.090 | 5.090 | JJ | 303,703 | 610,800 | 09/18/2018 | 07/02/2028 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI | | | 2 | 2.C FE | 2,607,975 | 94.6380 | 2,365,958 | 2,500,000 | 2,588,849 | | (19,126) | | | 3.875 | 2.879 | JJ | 44,670 | 48,438 | 02/14/2022 | 01/15/2027 |
| 11135F-AS-0 | BROADCOM INC BASIC | | | 2 | 2.C FE | 546,625 | 88.5550 | 442,773 | 500,000 | 540,946 | | (3,560) | | | 4.300 | 3.300 | MN | 2,747 | 21,500 | 05/19/2021 | 11/15/2032 |
| 11135F-BA-8 | BROADCOM INC 4.75% Due 4/15/2029 AO 15 | | | 2 | 2.C FE | 62,767,147 | 95.5810 | 55,914,930 | 58,500,000 | 61,670,285 | | (471,643) | | | 4.750 | 3.724 | AO | 586,625 | 2,778,750 | 08/17/2020 | 04/15/2029 |
| 11135F-BH-3 | BROADCOM INC BASIC | | | 2 | 2.C FE | 2,758,440 | 78.9460 | 2,368,382 | 3,000,000 | 2,778,782 | | 20,342 | | | 2.450 | 3.501 | FA | 27,767 | 36,750 | 02/14/2022 | 02/15/2031 |
| 11135F-BJ-9 | BROADCOM INC BASIC | | | 2 | 2.C FE | 6,651,580 | 71.9060 | 4,673,908 | 6,500,000 | 6,645,549 | | (5,838) | | | 3.500 | 3.331 | FA | 85,944 | 227,500 | 12/14/2021 | 02/15/2041 |
| 11271#-AA-3 | BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES | | | | 2.A PL | 9,000,000 | 96.6710 | 8,700,391 | 9,000,000 | 9,000,000 | | | | | 3.830 | 3.830 | MN | 45,960 | 344,700 | 10/29/2014 | 11/13/2024 |
| 11271#-AB-1 | BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES | | | | 2.A PL | 7,000,000 | 95.3710 | 6,675,962 | 7,000,000 | 7,000,000 | | | | | 4.020 | 4.020 | MN | 37,520 | 281,400 | 10/29/2014 | 11/13/2026 |
| 11283#-AF-8 | BROOKFIELD POWER NEW YORK FIN BROOKFIELD POWER NEW YORK | | | | 2.B PL | 9,000,000 | 89.9820 | 8,098,349 | 9,000,000 | 9,000,000 | | | | | 4.290 | 4.290 | JD | 16,088 | 386,100 | 12/26/2017 | 12/16/2030 |
| 11283*-AA-3 | BROOKFIELD WHITE PINE HYDRO BROOKFIELD WHITE PINE HYDRO | | | | 2.B PL | 13,035,960 | 88.7930 | 11,543,072 | 13,000,000 | 13,030,667 | | (2,612) | | | 4.398 | 4.389 | MJSD | 1,588 | 549,750 | 11/09/2020 | 07/10/2032 |

# 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 |
| 114259-AP-9 | BROOKLYN UNION GAS CO 4.504% Due 3/10/2046 MS10 | | | 2 | 2.A FE | 14,781,273 | 79.9020 | 11,386,102 | 14,250,000 | 14,714,421 | | (12,188) | | | 4.504 | 4.276 | MS | 197,895 | 641,820 | 05/17/2018 | 03/10/2046 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO BASIC | | | 2 | 2.A FE | 2,960,340 | 75.1140 | 2,253,415 | 3,000,000 | 2,963,500 | | 785 | | | 4.273 | 4.353 | MS | 37,745 | 128,190 | 09/20/2018 | 03/15/2048 |
| 11523*-AB-1 | BROWN ADVISORY MANAGEMENT BROWN ADVISORY MANAGEMENT | | | | 1.G PL | 27,000,000 | 78.9290 | 21,310,708 | 27,000,000 | 27,000,000 | | | | | 3.090 | 3.090 | MN | 106,605 | 834,300 | 08/19/2021 | 11/15/2033 |
| 115637-AL-4 | BROWN-FORMAN 3 3/4% Due 1/15/2043 JJ15 | | | 2 | 1.G FE | 7,960,800 | 79.5620 | 6,364,966 | 8,000,000 | 7,967,602 | | 1,065 | | | 3.750 | 3.779 | JJ | 138,333 | 300,000 | 04/06/2016 | 01/15/2043 |
| 115637-AP-5 | BROWN-FORMAN 4 1/2% Due 7/15/2045 JJ15 | | | 2 | 1.G FE | 36,139,040 | 91.8300 | 33,058,942 | 36,000,000 | 36,127,865 | | (4,492) | | | 4.500 | 4.471 | JJ | 747,000 | 1,620,000 | 06/09/2017 | 07/15/2045 |
| 116794-B@-6 | BRUKER CORPORATION BRUKER CORPORATION | | | | 2.C | 12,182,736 | 84.4350 | 10,959,720 | 12,979,992 | 12,979,992 | | | | (164,928) | 1.010 | 1.010 | JD | 7,283 | 126,204 | 12/23/2019 | 12/11/2029 |
| 11778W-AA-4 | BSOF SRT I LP and BSOF SRT OFF BSOF SRT I LP and BSOF SRT OFF | | | | 2.C Z | 9,885,227 | 103.9060 | 10,271,392 | 9,885,227 | 9,885,227 | | | | | 7.450 | 7.518 | FMAN | 104,330 | 108,422 | 08/24/2022 | 06/30/2030 |
| 120568-AZ-3 | BUNGE LTD BASIC | | | 2 | 2.B FE | 5,737,875 | 93.6660 | 5,151,643 | 5,500,000 | 5,701,663 | | (36,212) | | | 3.750 | 2.873 | MS | 55,000 | 206,250 | 02/16/2022 | 09/25/2027 |
| 120568-BC-3 | BUNGE LTD BASIC | | | 2 | 2.B FE | 40,728,225 | 82.3500 | 36,645,653 | 44,500,000 | 40,862,292 | | 141,452 | | | 2.750 | 3.849 | MN | 159,767 | 886,875 | 07/12/2022 | 05/14/2031 |
| 12189L-AP-6 | BURLINGTN NORTH SANTA FE 5.15% Due 9/1/2043 MS1 | | | 2 | 1.D FE | 13,936,620 | 98.7190 | 13,820,644 | 14,000,000 | 13,947,605 | | 1,391 | | | 5.150 | 5.180 | MS | 240,333 | 721,000 | 09/05/2013 | 09/01/2043 |
| 12189T-AJ-3 | BURLINGTON NORTHERN RAILROAD 6.7% Due 8/1/2028 FA1 | | | | 1.D FE | 6,379,150 | 105.5780 | 6,334,654 | 6,000,000 | 6,138,328 | | (20,204) | | | 6.700 | 6.205 | FA | 167,500 | 402,000 | 03/04/2003 | 08/01/2028 |
| 12189T-AR-5 | BURLINGTON NORTHERN RAILROAD 7.95% Due 8/15/2030 FA15 | | | | 1.D FE | 11,782,730 | 116.2290 | 10,809,322 | 9,300,000 | 10,436,368 | | (115,112) | | | 7.950 | 5.932 | FA | 279,310 | 739,350 | 01/13/2005 | 08/15/2030 |
| 12365*-AB-0 | BUTLER MACHINERY COMPANY 4 3/4% Due 12/18/2023 JD18 | | | | 2.C | 8,000,000 | 98.4600 | 7,876,776 | 8,000,000 | 8,000,000 | | | | | 4.750 | 4.750 | JD | 13,722 | 380,000 | 11/22/2013 | 12/18/2023 |
| 12365*-AC-8 | BUTLER MACHINERY COMPANY 4.9% Due 12/18/2025 JD18 | | | | 2.C | 4,000,000 | 96.8900 | 3,875,613 | 4,000,000 | 4,000,000 | | | | | 4.900 | 4.900 | JD | 7,078 | 196,000 | 11/22/2013 | 12/18/2025 |
| 12429T-AD-6 | MAUSER PACKAGING SOLUT BASIC | | | | 4.C FE | 1,402,333 | 97.3000 | 1,403,070 | 1,442,000 | 1,414,716 | | 12,383 | | | 5.500 | 7.064 | AO | 16,743 | 39,655 | 05/17/2022 | 04/15/2024 |
| 12470@-AA-2 | CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE REIT 2 | | | | 1.G Z | 12,000,000 | 85.1370 | 10,216,408 | 12,000,000 | 12,000,000 | | | | | 2.930 | 2.930 | AO | 85,947 | 351,600 | 10/09/2019 | 10/03/2029 |
| 124857-AN-3 | CBS CORP 4.6% Due 1/15/2045 JJ15 | | | 2 | 2.B FE | 4,680,777 | 70.5940 | 3,317,917 | 4,700,000 | 4,683,226 | | 431 | | | 4.600 | 4.626 | JJ | 99,692 | 216,200 | 05/16/2017 | 01/15/2045 |
| 124857-AQ-6 | CBS CORP 4% Due 1/15/2026 JJ15 | | | 2 | 2.B FE | 7,265,912 | 96.0780 | 7,109,744 | 7,400,000 | 7,355,056 | | 13,589 | | | 4.000 | 4.215 | JJ | 136,489 | 296,000 | 07/07/2015 | 01/15/2026 |
| 124857-AX-1 | CBS CORP 3.7% Due 06/01/2028 JD1 | | | 2 | 2.B FE | 738,883 | 89.3460 | 670,093 | 750,000 | 743,075 | | 1,128 | | | 3.700 | 3.891 | JD | 2,313 | 27,750 | 08/01/2019 | 06/01/2028 |
| 12513G-BA-6 | CDW LLC/ CDW FINANCE 5 1/2% Due 12/1/2024 JD1 | | | 2 | 2.C FE | 4,000,625 | 99.6380 | 3,985,512 | 4,000,000 | 4,000,115 | | (76) | | | 5.500 | 5.498 | JD | 18,333 | 220,000 | 11/25/2014 | 12/01/2024 |
| 12523@-AA-9 | CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC | | | | 3.B PL | 8,459,043 | 95.4680 | 8,075,665 | 8,459,043 | 8,459,043 | | | | | 6.400 | 6.449 | MJSD | 1,504 | 541,379 | 07/13/2018 | 09/30/2030 |
| 12542R-G*-5 | CHS INC. SERIES N SENIOR NOTES | | | | 2.C | 4,037,760 | 99.2480 | 3,969,914 | 4,000,000 | 4,002,920 | | (6,453) | | | 4.670 | 4.500 | JD | 11,416 | 186,800 | 12/07/2016 | 06/09/2023 |
| 12542R-J#-8 | CHS INC. SERIES U SENIOR NOTES | | | | 2.C | 7,000,000 | 95.3400 | 6,673,832 | 7,000,000 | 7,000,000 | | | | | 4.690 | 4.690 | JJ | 142,263 | 328,300 | 01/01/2016 | 01/25/2027 |
| 12542R-J*-2 | CHS INC. SERIES S SENIOR NOTES | | | | 2.C | 6,000,000 | 99.8520 | 5,991,145 | 6,000,000 | 6,000,000 | | | | | 4.390 | 4.390 | JJ | 114,140 | 263,400 | 01/01/2016 | 01/25/2023 |
| 12542R-J@-0 | CHS INC. SERIES T SENIOR NOTES | | | | 2.C | 8,000,000 | 96.9590 | 7,756,685 | 8,000,000 | 8,000,000 | | | | | 4.580 | 4.580 | JJ | 158,773 | 366,400 | 01/01/2016 | 01/25/2025 |
| 12542R-K*-0 | CHS INC. SERIES V SENIOR NOTES | | | | 2.C | 7,000,000 | 94.4620 | 6,612,341 | 7,000,000 | 7,000,000 | | | | | 4.740 | 4.740 | JJ | 143,780 | 331,800 | 01/01/2016 | 01/25/2028 |
| 12542R-K@-8 | CHS INC. SERIES W SENIOR NOTES | | | | 2.C | 7,000,000 | 91.7450 | 6,422,133 | 7,000,000 | 7,000,000 | | | | | 4.890 | 4.890 | JJ | 148,330 | 342,300 | 01/01/2016 | 01/25/2031 |
| 12542R-L*-9 | CHS INC. CHS INC. | | | | 2.C | 5,000,000 | 88.4970 | 4,424,841 | 5,000,000 | 5,000,000 | | | | | 3.240 | 3.240 | MN | 26,550 | 162,000 | 07/23/2020 | 11/02/2027 |
| 12542R-M*-8 | CHS INC. CHS INC. | | | | 2.C | 4,000,000 | 77.0240 | 3,080,958 | 4,000,000 | 4,000,000 | | | | | 3.730 | 3.730 | MN | 24,452 | 149,200 | 07/23/2020 | 11/02/2035 |
| 12543D-BL-3 | COMMUNITY HEALTH SYSTEMS BASIC | | | 2 | 5.B FE | 1,496,250 | 50.4500 | 756,756 | 1,500,000 | 1,496,679 | | 348 | | | 6.125 | 6.163 | AO | 22,969 | 91,875 | 05/12/2021 | 04/01/2030 |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC | | | 2 | 4.B FE | 5,000,000 | 75.4730 | 3,773,670 | 5,000,000 | 5,000,000 | | | | | 5.250 | 5.250 | MN | 33,542 | 204,896 | 01/21/2022 | 05/15/2030 |
| 125523-AJ-9 | CIGNA CORP BASIC | | | 2 | 2.A FE | 1,987,360 | 93.5310 | 1,870,618 | 2,000,000 | 1,987,839 | | 479 | | | 4.800 | 4.856 | FA | 36,267 | 48,000 | 05/04/2022 | 08/15/2038 |
| 125523-BK-5 | CIGNA CORP CI 3.875 10/15/2047 AO15 | | | 2 | 2.A FE | 11,089,233 | 77.4330 | 9,292,016 | 12,000,000 | 11,135,415 | | 19,086 | | | 3.875 | 4.353 | AO | 98,167 | 465,000 | 07/15/2020 | 10/15/2047 |
| 125523-CF-5 | CIGNA CORP 4.8% Due 7/15/2046 JJ15 | | | 2 | 2.A FE | 16,643,389 | 90.0190 | 13,592,877 | 15,100,000 | 16,577,742 | | (40,092) | | | 4.800 | 4.123 | JJ | 334,213 | 724,800 | 11/10/2021 | 07/15/2046 |
| 125523-CQ-1 | CIGNA CORP BASIC | | | 2 | 2.A FE | 880,080 | 71.8360 | 718,359 | 1,000,000 | 881,785 | | 1,705 | | | 3.400 | 4.112 | MS | 10,011 | 17,000 | 03/22/2022 | 03/15/2051 |
| 12572Q-AF-2 | CHICAGO MERCANTILE EXCHANGE 5.3% Due 9/15/2043 MS15 | | | 2 | 1.D FE | 16,227,533 | 103.6120 | 16,655,558 | 16,075,000 | 16,201,308 | | (3,518) | | | 5.300 | 5.236 | MS | 250,859 | 851,975 | 10/10/2013 | 09/15/2043 |
| 12572Q-AG-0 | CHICAGO MERCANTILE EXCHANGE BASIC | | | 2 | 1.D FE | 10,572,000 | 96.8100 | 10,213,468 | 10,550,000 | 10,621,906 | | (41,487) | | | 3.000 | 2.591 | MS | 93,192 | 316,500 | 11/10/2021 | 03/15/2025 |
| 12572Q-AH-8 | CHICAGO MERCANTILE EXCHANGE BASIC | | | 2 | 1.D FE | 50,007,794 | 89.7020 | 44,761,251 | 49,900,000 | 49,998,385 | | (2,274) | | | 4.150 | 4.137 | JD | 92,038 | 2,070,850 | 01/09/2019 | 06/15/2048 |

# 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 |
| 125896-BN-9 | CMS ENERGY CORP BASIC | | | 2 | 2.B FE | 8,518,900 | 91.4050 | 5,941,318 | 6,500,000 | 8,424,617 | | (66,784) | | | 4.875 | 2.951 | MS | 105,625 | 316,875 | 07/27/2021 | 03/01/2044 |
| 12610#-AD-5 | CBRE U.S. CORE PARTNERS CBRE U.S. CORE PARTNERS REIT | | | | 2.B | 9,000,000 | 78.3080 | 7,047,710 | 9,000,000 | 9,000,000 | | | | | 2.940 | 2.940 | MN | 41,895 | 264,600 | 08/05/2020 | 09/16/2032 |
| 12610#-AM-5 | CBRE U.S. CORE PARTNERS REIT CBRE U.S. CORE PRTNERS REIT | | | | 2.B | 30,000,000 | 80.9700 | 24,291,139 | 30,000,000 | 30,000,000 | | | | | 3.610 | 3.610 | JD | 75,208 | 541,500 | 03/09/2022 | 06/06/2034 |
| 12610@-AA-3 | CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC | | | | 2.C | 8,501,367 | 86.2270 | 7,330,474 | 8,501,367 | 8,501,367 | | | | | 3.820 | 3.739 | JD | 902 | 324,752 | 10/28/2019 | 12/31/2038 |
| 126117-AT-7 | CNA FINANCIAL 4 1/2% Due 3/1/2026 MS1 | | | 2 | 2.A FE | 7,022,470 | 98.8330 | 6,424,175 | 6,500,000 | 6,681,526 | | (58,062) | | | 4.500 | 3.486 | MS | 97,500 | 292,500 | 07/19/2016 | 03/01/2026 |
| 126117-AU-4 | CNA FINANCIAL BASIC | | | 2 | 2.A FE | 6,086,153 | 92.9680 | 5,671,070 | 6,100,000 | 6,093,027 | | 1,368 | | | 3.450 | 3.477 | FA | 79,503 | 210,450 | 08/07/2017 | 08/15/2027 |
| 126117-AV-2 | CNA FINANCIAL BASIC | | | 2 | 2.B FE | 35,467,101 | 91.7360 | 30,364,476 | 33,100,000 | 34,857,303 | | (263,235) | | | 3.900 | 2.933 | MN | 215,150 | 1,290,900 | 11/15/2021 | 05/01/2029 |
| 126117-AW-0 | CNA FINANCIAL BASIC | | | 2 | 2.B FE | 35,269,172 | 79.0490 | 27,916,121 | 35,315,000 | 35,276,592 | | 4,418 | | | 2.050 | 2.065 | FA | 273,495 | 723,958 | 07/01/2021 | 08/15/2030 |
| 126307-AY-3 | CSC HOLDINGS LLC BASIC | | | 2 | 5.A FE | 4,750,000 | 67.7640 | 3,218,774 | 4,750,000 | 4,750,000 | | | | | 7.500 | 7.499 | MS | 104,896 | 356,250 | 11/27/2018 | 04/01/2028 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC | | | 2 | 5.A FE | 10,767,107 | 56.5360 | 6,303,739 | 11,150,000 | 10,767,536 | | 4,544 | | | 5.750 | 6.252 | JJ | 295,630 | 490,188 | 08/19/2022 | 01/15/2030 |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC BASIC | | | 2 | 2.A FE | 7,949,680 | 93.6570 | 7,492,581 | 8,000,000 | 7,971,062 | | 4,851 | | | 3.950 | 4.027 | AO | 76,367 | 316,000 | 03/27/2018 | 04/04/2028 |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC BASIC | | | 2 | 2.A FE | 6,412,510 | 82.6090 | 5,369,597 | 6,500,000 | 6,419,759 | | 1,661 | | | 4.500 | 4.583 | AO | 70,688 | 292,500 | 03/27/2018 | 04/04/2048 |
| 126408-HD-8 | CSX CORP BASIC | | | 2 | 2.A FE | 8,352,793 | 95.9840 | 7,534,708 | 7,850,000 | 8,217,724 | | (135,068) | | | 3.350 | 1.495 | MN | 43,829 | 262,975 | 01/06/2022 | 11/01/2025 |
| 126408-HK-2 | CSX CORP BASIC | | | 2 | 2.A FE | 20,726,180 | 85.6640 | 14,562,950 | 17,000,000 | 20,600,077 | | (98,414) | | | 4.300 | 3.060 | MS | 243,667 | 731,000 | 09/14/2021 | 03/01/2048 |
| 126408-HM-8 | CSX CORP BASIC | | | 2 | 2.A FE | 48,668,003 | 96.1970 | 42,519,104 | 44,200,000 | 47,373,678 | | (484,686) | | | 4.250 | 2.921 | MS | 553,114 | 1,878,500 | 04/08/2021 | 03/15/2029 |
| 126408-HR-7 | CSX CORP BASIC | | | 2 | 2.A FE | 39,638,317 | 72.4130 | 29,327,173 | 40,500,000 | 39,696,382 | | 17,774 | | | 3.350 | 3.464 | MS | 399,487 | 1,356,750 | 04/12/2021 | 09/15/2049 |
| 126408-HS-5 | CSX CORP BASIC | | | 2 | 2.A FE | 4,976,800 | 77.9510 | 3,897,554 | 5,000,000 | 4,978,078 | | 450 | | | 3.800 | 3.826 | AO | 40,111 | 190,000 | 03/26/2020 | 04/15/2050 |
| 12656*-AR-3 | CSLB Holdings Inc. CSLB Holdings Inc. | | | | 1.G | 12,000,000 | 83.6280 | 10,035,333 | 12,000,000 | 12,000,000 | | | | | 2.650 | 2.650 | MN | 30,033 | 318,000 | 05/06/2020 | 08/27/2030 |
| 12663Q-AC-9 | CVR PARTNERS/CVR NITROGE BASIC | | | 2 | 4.A FE | 1,302,550 | 89.8710 | 1,168,326 | 1,300,000 | 1,300,665 | | (1,586) | | | 6.125 | 6.026 | JD | 3,539 | 79,625 | 04/28/2022 | 06/15/2028 |
| 126650-AY-6 | CVS CAREMARK CORP CVS HEALTH CORPORATION | | | | 2.B | 2,915,535 | 97.9140 | 2,657,095 | 2,713,691 | 2,843,405 | | (26,939) | | | 5.361 | 3.341 | MON | 8,486 | 151,362 | 12/18/2019 | 10/10/2027 |
| 126650-CX-6 | CVS CAREMARK CORP BASIC | | | 2 | 2.B FE | 4,230,033 | 96.8920 | 3,937,682 | 4,064,000 | 4,167,456 | | (18,578) | | | 4.300 | 3.735 | MS | 46,601 | 174,752 | 06/18/2019 | 03/25/2028 |
| 126650-CY-4 | CVS CAREMARK CORP BASIC | | | 2 | 2.B FE | 2,014,630 | 92.0790 | 1,597,570 | 1,735,000 | 2,002,165 | | (12,465) | | | 4.780 | 3.439 | MS | 22,115 | 82,933 | 02/01/2022 | 03/25/2038 |
| 126650-CZ-1 | CVS CAREMARK CORP BASIC | | | 2 | 2.B FE | 19,192,580 | 90.2210 | 16,781,060 | 18,600,000 | 19,147,694 | | (11,327) | | | 5.050 | 4.844 | MS | 250,480 | 939,300 | 07/24/2018 | 03/25/2048 |
| 126650-DG-2 | CVS CAREMARK CORP BASIC | | | 2 | 2.B FE | 112,051 | 89.6890 | 89,689 | 100,000 | 109,318 | | (1,373) | | | 3.250 | 1.701 | FA | 1,228 | 3,250 | 12/23/2020 | 08/15/2029 |
| 126650-DL-1 | CVS CAREMARK CORP BASIC | | | 2 | 2.B FE | 3,955,042 | 80.4970 | 2,857,647 | 3,550,000 | 3,935,490 | | (8,922) | | | 4.250 | 3.596 | AO | 37,719 | 150,875 | 03/22/2022 | 04/01/2050 |
| 12695*-AA-3 | CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES | | | | 2.B | 14,230,568 | 82.6030 | 11,754,831 | 14,230,568 | 14,230,568 | | | | | 3.416 | 3.440 | MON | 28,357 | 486,116 | 07/15/2016 | 10/10/2038 |
| 12696#-AA-8 | HSS PROPERTIES CERTIFICATES | | | | 1.E PL | 11,226,845 | 83.7240 | 9,307,967 | 11,117,470 | 11,205,587 | | (3,078) | | | 4.210 | 4.176 | MON | 39,004 | 468,045 | 10/01/2017 | 09/15/2047 |
| 12702*-AA-4 | CVS HEALTH CORPORATION CVS HEALTH CORPORATION | | | | 2.B | 12,253,322 | 84.7810 | 10,388,440 | 12,253,322 | 12,253,322 | | | | | 3.901 | 3.932 | MON | 27,883 | 478,002 | 10/03/2017 | 10/10/2039 |
| 12708#-AA-4 | CTL 2018-12 TRUST CTL 2018-12 TRUST | | | | 2.B PL | 26,218,747 | 95.8570 | 25,132,446 | 26,218,747 | 26,218,747 | | | | | 5.550 | 5.614 | MON | 84,883 | 1,455,141 | 02/13/2019 | 07/15/2035 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE | | | | 1.F YE | 35,838,265 | 94.4230 | 33,839,581 | 35,838,265 | 35,838,265 | | | | | 4.008 | 4.027 | MJSD | 15,960 | 1,445,521 | 09/14/2018 | 12/27/2026 |
| 12737#-AA-9 | CSFV CORE II CSFV CORE II | | | | 1.G PL | 20,000,000 | 81.2420 | 16,248,455 | 20,000,000 | 20,000,000 | | | | | 2.770 | 2.770 | AO | 138,500 | 554,000 | 03/04/2021 | 04/01/2031 |
| 12737#-AB-7 | CSFV CORE II CSFV CORE II | | | | 1.G PL | 7,000,000 | 78.4930 | 5,494,477 | 7,000,000 | 7,000,000 | | | | | 2.920 | 2.920 | AO | 51,100 | 204,400 | 03/04/2021 | 04/01/2033 |
| 12739@-AA-9 | CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA FIN HLDG | | | | 2.C YE | 11,830,260 | 76.6370 | 9,066,400 | 11,830,260 | 11,830,260 | | | | | 3.770 | 3.770 | JD | 1,239 | 377,985 | 03/16/2021 | 12/31/2046 |
| 12755*-AA-0 | CTL 2022-4 TRUST (KEMPER LAKES CTL 2022-4 TRUST (KEMPER LAKES | | | | 1.D PL | 6,000,000 | 70.5700 | 4,234,206 | 6,000,000 | 6,000,000 | | | | | 4.016 | 4.049 | MON | 10,709 | 222,648 | 02/09/2022 | 05/15/2057 |
| 12761*-AA-2 | CIM GROUP MANAGEMENT LLC CIM GROUP MANAGEMENT LLC | | | | 1.G PL | 25,000,000 | 98.7800 | 24,695,038 | 25,000,000 | 25,000,000 | | | | | 6.420 | 6.420 | FA | 539,458 | | 08/16/2022 | 08/30/2029 |
| 12767@-AA-4 | CGA CAPITAL CTL 2022 SHER WILL CGA CAPITAL CTL 2022 SHER WILL | | | | 2.B Z | 3,617,325 | 91.8750 | 3,323,433 | 3,617,325 | 3,617,325 | | | | | 6.010 | 6.085 | MON | 1,812 | | 12/20/2022 | 03/15/2055 |
| 128125-*3-7 | CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD | | | | 1.D FE | 2,000,000 | 97.3600 | 1,947,193 | 2,000,000 | 2,000,000 | | | | | 4.000 | 4.000 | MON | 5,556 | 80,000 | 09/19/2017 | 09/06/2024 |
| 128125-*4-5 | CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD | | | | 1.D FE | 2,000,000 | 95.5700 | 1,911,409 | 2,000,000 | 2,000,000 | | | | | 4.240 | 4.240 | MON | 5,889 | 84,799 | 09/14/2017 | 09/06/2027 |
| 13123X-BD-3 | CALLON PETROLEUM CO BASIC | | | 2 | 4.A FE | 1,934,000 | 94.9150 | 1,898,292 | 2,000,000 | 1,934,299 | | 299 | | | 8.000 | 8.754 | FA | 66,667 | | 12/21/2022 | 08/01/2028 |

# 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 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC | | | 2 | 4.A FE | 9,984,526 | 91.7980 | 9,868,331 | 10,750,000 | 10,002,913 | | 18,387 | | | 7.500 | 8.790 | JD | 35,833 | 382,969 | 11/28/2022 | 06/15/2030 |
| 131347-CK-0 | CALPINE CORPORATION BASIC | | | 2 | 3.A FE | 1,711,475 | 95.3730 | 1,636,594 | 1,716,000 | 1,712,811 | | 421 | | | 5.250 | 5.286 | JD | 7,508 | 90,090 | 08/09/2018 | 06/01/2026 |
| 131347-CN-4 | CALPINE CORPORATION BASIC | | | 2 | 4.A FE | 3,840,466 | 89.5130 | 3,580,523 | 4,000,000 | 3,832,709 | | 5,783 | | | 5.125 | 5.898 | MS | 60,361 | 153,750 | 06/10/2022 | 03/15/2028 |
| 13215#-AA-8 | CAMBRIDGE ASSOCIATES LLC CAMBRIDGE ASSOCIATES LLC | | | | 1.E PL | 29,000,000 | 97.6590 | 28,321,114 | 29,000,000 | 29,000,000 | | | | | 4.910 | 4.910 | FA | 585,381 | 1,423,900 | 09/06/2018 | 08/03/2028 |
| 133131-AW-2 | CAMDEN PROPERTY TRUST BASIC | | | 2 | 1.G FE | 11,231,500 | 94.5970 | 10,642,169 | 11,250,000 | 11,238,480 | | 1,728 | | | 4.100 | 4.120 | AO | 97,375 | 461,250 | 11/26/2018 | 10/15/2028 |
| 133131-AX-0 | CAMDEN PROPERTY TRUST BASIC | | | 2 | 1.G FE | 6,322,380 | 89.4840 | 5,369,063 | 6,000,000 | 6,224,239 | | (32,750) | | | 3.150 | 2.501 | JJ | 94,500 | 189,000 | 01/24/2020 | 07/01/2029 |
| 133434-AB-6 | CAMERON LNG LLC BASIC | | | 2 | 1.G FE | 8,750,000 | 81.5130 | 7,132,420 | 8,750,000 | 8,750,000 | | | | | 3.302 | 3.302 | JJ | 133,227 | 288,925 | 12/05/2019 | 01/15/2035 |
| 134429-BG-3 | CAMPBELL SOUP CO BASIC | | | 2 | 2.B FE | 1,129,190 | 95.9180 | 959,177 | 1,000,000 | 1,099,081 | | (18,812) | | | 4.150 | 2.038 | MS | 12,219 | 41,500 | 05/19/2021 | 03/15/2028 |
| 134429-BH-1 | CAMPBELL SOUP CO BASIC | | | 2 | 2.B FE | 6,602,033 | 89.1370 | 4,456,835 | 5,000,000 | 6,520,412 | | (40,808) | | | 4.800 | 3.041 | MS | 70,667 | 240,000 | 12/16/2020 | 03/15/2048 |
| 134429-BK-4 | CAMPBELL SOUP CO BASIC | | | 2 | 2.B FE | 31,719,771 | 67.9530 | 21,812,897 | 32,100,000 | 31,727,939 | | 7,648 | | | 3.125 | 3.186 | AO | 186,693 | 1,003,125 | 12/16/2021 | 04/24/2050 |
| 14040H-CE-3 | CAPITAL ONE FINANCIAL CORP BASIC | | | 2 | 2.A FE | 10,008,600 | 94.2920 | 9,429,228 | 10,000,000 | 10,005,609 | | (1,167) | | | 3.650 | 3.636 | MN | 50,694 | 365,000 | 05/06/2020 | 05/11/2027 |
| 14149Y-AW-8 | CARDINAL HEALTH INC BASIC | | | | 2.B FE | 5,438,520 | 82.8700 | 3,729,164 | 4,500,000 | 5,394,735 | | (30,915) | | | 4.600 | 3.250 | MS | 60,950 | 207,000 | 07/22/2021 | 03/15/2043 |
| 14149Y-BH-0 | CARDINAL HEALTH INC BASIC | | | 2 | 2.B FE | 2,001,540 | 97.1040 | 1,942,085 | 2,000,000 | 2,001,058 | | (482) | | | 3.079 | 3.039 | JD | 2,737 | 61,580 | 04/13/2022 | 06/15/2024 |
| 141781-BJ-2 | CARGILL INC BASIC | | | 2 | 1.F FE | 28,817,798 | 78.9180 | 21,939,079 | 27,800,000 | 28,759,747 | | (24,454) | | | 3.875 | 3.659 | MN | 113,710 | 1,077,250 | 11/09/2021 | 05/23/2049 |
| 141781-BK-9 | CARGILL INC BASIC | | | 2 | 1.F FE | 4,966,650 | 90.9000 | 4,545,020 | 5,000,000 | 4,977,429 | | 3,119 | | | 3.250 | 3.329 | MN | 17,153 | 162,500 | 05/21/2019 | 05/23/2029 |
| 141781-BM-5 | CARGILL INC BASIC | | | 2 | 1.F FE | 6,952,050 | 82.4290 | 5,770,006 | 7,000,000 | 6,963,775 | | 4,520 | | | 2.125 | 2.202 | AO | 28,097 | 148,750 | 05/12/2020 | 04/23/2030 |
| 141781-BQ-6 | CARGILL INC BASIC | | | 2 | 1.F FE | 9,842,600 | 77.6730 | 7,767,348 | 10,000,000 | 9,869,971 | | 14,761 | | | 1.700 | 1.874 | FA | 70,361 | 170,000 | 02/17/2021 | 02/02/2031 |
| 141781-BR-4 | CARGILL INC BASIC | | | 2 | 1.F FE | 57,558,320 | 69.2390 | 38,081,694 | 55,000,000 | 57,474,576 | | (62,776) | | | 3.125 | 2.881 | MN | 171,875 | 1,718,750 | 03/03/2022 | 05/25/2051 |
| 141781-BX-1 | CARGILL INC BASIC | | | 2 | 1.F FE | 3,533,075 | 87.3070 | 3,055,743 | 3,500,000 | 3,532,699 | | (376) | | | 4.375 | 4.318 | AO | 29,349 | 76,563 | 04/21/2022 | 04/22/2052 |
| 143106-2*-2 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD | | | | 1.G PL | 8,000,000 | 89.5660 | 7,165,315 | 8,000,000 | 8,000,000 | | | | | 3.660 | 3.660 | MJSD | 19,520 | 169,173 | 02/18/2022 | 03/07/2027 |
| 143106-3*-1 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD | | | | 1.G PL | 3,000,000 | 86.2430 | 2,587,291 | 3,000,000 | 3,000,000 | | | | | 3.900 | 3.900 | MJSD | 7,800 | 67,600 | 02/18/2022 | 03/07/2029 |
| 143106-A*-3 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD | | | | 1.G PL | 5,000,000 | 97.7930 | 4,889,675 | 5,000,000 | 5,000,000 | | | | | 6.000 | 6.000 | MJSD | 25,000 | 75,000 | 08/19/2022 | 09/01/2027 |
| 14313*-AA-1 | CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES | | | | 2.B | 2,000,000 | 99.2560 | 1,985,118 | 2,000,000 | 2,000,000 | | | | | 3.860 | 3.860 | AO | 13,724 | 77,200 | 07/11/2016 | 04/27/2023 |
| 14313*-AB-9 | CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES | | | | 2.B | 4,000,000 | 95.6030 | 3,824,120 | 4,000,000 | 4,000,000 | | | | | 4.170 | 4.170 | AO | 29,653 | 166,800 | 07/11/2016 | 04/27/2026 |
| 14313*-AC-7 | CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES | | | | 2.B | 4,000,000 | 93.7880 | 3,751,523 | 4,000,000 | 4,000,000 | | | | | 4.270 | 4.270 | AO | 30,364 | 170,800 | 07/11/2016 | 04/27/2028 |
| 144141-DB-1 | CAROLINA POWER & LIGHT CO 4.1% Due 5/15/2042 MN15 | | | 2 | 1.F FE | 9,295,465 | 84.4920 | 7,350,773 | 8,700,000 | 9,180,284 | | (17,500) | | | 4.100 | 3.690 | MN | 45,578 | 356,700 | 09/08/2016 | 05/15/2042 |
| 144141-DD-7 | CAROLINA POWER & LIGHT CO BASIC | | | 2 | 1.F FE | 14,590,621 | 84.2260 | 11,619,011 | 13,795,000 | 14,474,712 | | (22,982) | | | 4.100 | 3.744 | MS | 166,536 | 565,595 | 06/27/2017 | 03/15/2043 |
| 14448C-AL-8 | CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15 | | | 2 | 2.C FE | 3,904,354 | 82.9170 | 3,150,828 | 3,800,000 | 3,884,747 | | (9,707) | | | 2.700 | 2.387 | FA | 38,760 | 102,600 | 12/10/2020 | 02/15/2031 |
| 14448C-AR-5 | CARRIER GLOBAL CORP BASIC | | | 2 | 2.C FE | 53,115,540 | 76.3020 | 38,151,090 | 50,000,000 | 52,933,193 | | (134,033) | | | 3.377 | 2.931 | AO | 403,364 | 1,688,500 | 11/16/2021 | 04/05/2040 |
| 14448C-AS-3 | CARRIER GLOBAL CORP BASIC | | | 2 | 2.C FE | 3,801,165 | 71.9570 | 2,518,511 | 3,500,000 | 3,792,455 | | (6,939) | | | 3.577 | 3.112 | AO | 29,908 | 125,195 | 01/10/2022 | 04/05/2050 |
| 14456#-AA-4 | CARRIX, INC CARRIX, INC GTD SEN SEC NOTES | | | | 2.C PL | 15,000,000 | 95.8500 | 14,377,486 | 15,000,000 | 15,000,000 | | | | | 4.960 | 4.960 | JJ | 312,067 | 744,000 | 07/25/2017 | 07/31/2027 |
| 14456#-AB-2 | CARRIX, INC CARRIX, INC GTD SR SEC NOTES | | | | 2.C PL | 10,000,000 | 94.2500 | 9,425,004 | 10,000,000 | 10,000,000 | | | | | 5.060 | 5.060 | JJ | 212,239 | 506,000 | 07/25/2017 | 07/31/2029 |
| 14456#-AF-3 | CARRIX, INC CARRIX, INC | | | | 2.C PL | 3,000,000 | 84.3180 | 2,529,548 | 3,000,000 | 3,000,000 | | | | | 4.090 | 4.090 | JJ | 51,466 | 122,700 | 11/26/2019 | 07/31/2032 |
| 14456#-AG-1 | CARRIX, INC CARRIX, INC | | | | 2.C PL | 1,500,000 | 82.5790 | 1,238,692 | 1,500,000 | 1,500,000 | | | | | 4.190 | 4.190 | JJ | 26,362 | 62,850 | 11/26/2019 | 07/31/2034 |
| 149123-BN-0 | CATERPILLAR INC. CALL @ MAKE WHOLE +15BP | | | | 1.F FE | 4,821,500 | 109.1840 | 5,459,200 | 5,000,000 | 4,875,685 | | 5,620 | | | 6.050 | 6.325 | FA | 114,278 | 302,500 | 01/23/2009 | 08/15/2036 |
| 149123-BS-9 | CATERPILLAR INC. 5.2% Due 5/27/2041 MN27 | | | | 1.F FE | 15,274,350 | 102.2860 | 15,342,867 | 15,000,000 | 15,218,704 | | (7,282) | | | 5.200 | 5.076 | MN | 73,667 | 780,000 | 07/25/2013 | 05/27/2041 |
| 149123-CD-1 | CATERPILLAR INC. 4.3% Due 5/15/2044 MN15 | | | 2 | 1.F FE | 31,754,530 | 91.5400 | 26,546,552 | 29,000,000 | 31,504,573 | | (84,097) | | | 4.300 | 3.685 | MN | 159,339 | 1,247,000 | 12/05/2019 | 05/15/2044 |
| 149123-CE-9 | CATERPILLAR INC. 4 3/4% Due 5/15/2064 MN15 | | | 2 | 1.F FE | 34,937,500 | 95.5870 | 32,021,657 | 33,500,000 | 34,859,417 | | (11,476) | | | 4.750 | 4.531 | MN | 203,326 | 1,528,313 | 10/23/2018 | 05/15/2064 |
| 149123-CF-6 | CATERPILLAR INC. BASIC | | | 2 | 1.F FE | 41,529,560 | 76.0310 | 30,792,623 | 40,500,000 | 41,445,730 | | (24,228) | | | 3.250 | 3.117 | MS | 372,937 | 1,316,250 | 02/16/2022 | 09/19/2049 |
| 149123-CJ-8 | CATERPILLAR INC. BASIC | | | 2 | 1.F FE | 34,307,454 | 76.5080 | 23,717,352 | 31,000,000 | 34,132,855 | | (79,130) | | | 3.250 | 2.715 | AO | 229,486 | 1,007,500 | 06/02/2021 | 04/09/2050 |

# 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 |
| 14913R-2G-1 | CATERPILLAR FINL SERVICE BASIC | | | | 1.F FE | 35,320,318 | 85.6120 | 30,306,490 | 35,400,000 | 35,338,834 | | 12,331 | | | 1.100 | 1.137 | MS | 115,738 | 389,400 | 03/08/2021 | 09/14/2027 |
| 14913R-2H-9 | CATERPILLAR FINL SERVICE BASIC | | | | 1.F FE | 14,394,450 | 89.9380 | 13,490,729 | 15,000,000 | 14,478,004 | | 77,628 | | | 0.800 | 2.037 | MN | 16,000 | 100,000 | 09/07/2022 | 11/13/2025 |
| 15135#-BS-0 | CENTENNIAL ENERGY HOLDINGS INC 4.49% Due 6/27/2023 JD27 | | | | 2.B | 7,000,000 | 99.2050 | 6,944,346 | 7,000,000 | 7,000,000 | | | | | 4.490 | 4.490 | JD | 3,492 | 314,300 | 06/27/2013 | 06/27/2023 |
| 15135#-CB-6 | CENTENNIAL ENERGY HOLDINGS INC CENTENNIAL ENERGY HOLDINGS INC | | | | 2.B | 11,000,000 | 83.2460 | 9,157,018 | 11,000,000 | 11,000,000 | | | | | 3.780 | 3.780 | MS | 113,190 | 207,900 | 03/09/2022 | 03/23/2034 |
| 15189T-AY-3 | CENTERPOINT ENERGY INC BASIC | | | 2 | 2.B FE | 17,637,214 | 75.2370 | 12,037,916 | 16,000,000 | 17,587,195 | | (38,549) | | | 3.700 | 3.141 | MS | 197,333 | 592,000 | 10/25/2021 | 09/01/2049 |
| 15189T-BB-2 | CENTERPOINT ENERGY INC BASIC | | | 2 | 2.B FE | 32,014,519 | 82.6330 | 26,153,336 | 31,650,000 | 31,973,652 | | (35,250) | | | 2.650 | 2.511 | JD | 69,894 | 838,725 | 11/16/2021 | 06/01/2031 |
| 15189W-AH-3 | CENTERPOINT ENERGY RESOU BASIC | | | 2 | 2.A FE | 8,458,980 | 100.9660 | 6,057,966 | 6,000,000 | 8,318,847 | | (99,191) | | | 5.850 | 3.000 | JJ | 161,850 | 351,000 | 07/27/2021 | 01/15/2041 |
| 15189X-AD-0 | CENTERPOINT ENER HOUSTON CALL @ MAKE WHOLE +35BP | | | | 1.F FE | 11,004,800 | 112.6430 | 10,926,398 | 9,700,000 | 10,419,113 | | (50,166) | | | 6.950 | 5.967 | MS | 198,500 | 674,150 | 01/13/2005 | 03/15/2033 |
| 15189X-AN-8 | CENTERPOINT ENER HOUSTON 4 1/2% Due 4/1/2044 A01 | | | 2 | 1.F FE | 6,228,460 | 90.1320 | 5,227,675 | 5,800,000 | 6,177,782 | | (11,478) | | | 4.500 | 4.033 | AO | 65,250 | 261,000 | 02/27/2019 | 04/01/2044 |
| 15189X-AS-7 | CENTERPOINT ENER HOUSTON BASIC | | | 2 | 1.F FE | 23,178,131 | 82.3210 | 17,192,708 | 20,885,000 | 23,002,983 | | (55,699) | | | 3.950 | 3.338 | MS | 274,986 | 824,958 | 10/17/2019 | 03/01/2048 |
| 15189X-AT-5 | CENTERPOINT ENER HOUSTON BASIC | | | 2 | 1.F FE | 66,687,070 | 87.7370 | 56,151,611 | 64,000,000 | 66,491,219 | | (55,490) | | | 4.250 | 4.005 | FA | 1,133,333 | 2,720,000 | 05/23/2019 | 02/01/2049 |
| 15189X-AU-2 | CENTERPOINT ENER HOUSTON BASIC | | | 2 | 1.F FE | 11,298,975 | 67.7820 | 7,456,048 | 11,000,000 | 11,290,387 | | (7,219) | | | 2.900 | 2.760 | JJ | 159,500 | 319,000 | 11/15/2021 | 07/01/2050 |
| 15189X-AY-4 | CENTERPOINT ENER HOUSTON BASIC | | | 2 | 1.F FE | 12,982,360 | 77.4720 | 10,071,360 | 13,000,000 | 12,982,851 | | 491 | | | 3.600 | 3.607 | MS | 156,000 | 235,300 | 03/31/2022 | 03/01/2052 |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC | | | 2 | 4.A FE | 5,474,025 | 100.4150 | 5,522,826 | 5,500,000 | 5,473,902 | | (123) | | | 7.500 | 7.579 | JJ | 10,313 | | 12/16/2022 | 01/01/2030 |
| 161175-AZ-7 | CHARTER COMM OPT LLC/CAP 6.384% Due 10/23/2035 A023 | | | 2 | 2.C FE | 3,589,110 | 97.6620 | 2,929,872 | 3,000,000 | 3,559,806 | | (29,304) | | | 6.384 | 4.404 | AO | 36,176 | 191,520 | 02/14/2022 | 10/23/2035 |
| 161175-BA-1 | CHARTER COMM OPT LLC/CAP 6.484% Due 10/23/2045 A023 | | | 2 | 2.C FE | 57,656,147 | 90.4180 | 41,049,565 | 45,400,000 | 56,838,281 | | (296,623) | | | 6.484 | 4.639 | AO | 556,039 | 2,943,736 | 11/10/2021 | 10/23/2045 |
| 161175-BL-7 | CHARTER COMM OPT LLC/CAP 5.375% Due 05/01/47 | | | | 2.C FE | 8,185,484 | 78.8110 | 6,226,099 | 7,900,000 | 7,900,000 | | (27,604) | | | 5.375 | 4.477 | MN | 70,771 | 424,625 | 11/28/2017 | 05/01/2047 |
| 161175-BQ-6 | CHARTER COMM OPT LLC/CAP BASIC | | | 2 | 2.C FE | 12,492,240 | 98.7910 | 11,854,965 | 12,000,000 | 12,112,688 | | (108,553) | | | 4.500 | 3.538 | FA | 225,000 | 540,000 | 04/29/2019 | 02/01/2024 |
| 161175-CE-2 | CHARTER COMM OPT LLC/CAP BASIC | | | 2 | 2.C FE | 3,614,445 | 64.6020 | 2,907,075 | 4,500,000 | 3,635,526 | | 21,081 | | | 3.500 | 5.080 | MS | 52,500 | 78,750 | 03/10/2022 | 03/01/2042 |
| 165303-G#-9 | CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES CORP | | | | 2.B | 25,000,000 | 85.4790 | 21,369,664 | 25,000,000 | 25,000,000 | | | | | 2.980 | 2.979 | JD | 22,764 | 745,000 | 12/27/2019 | 12/20/2034 |
| 166756-AH-9 | CHEVRON USA INC BASIC | | | 2 | 1.D FE | 19,259,550 | 62.8270 | 12,565,356 | 20,000,000 | 19,298,890 | | 17,392 | | | 2.343 | 2.520 | FA | 180,932 | 468,600 | 09/17/2020 | 08/12/2050 |
| 166756-AL-0 | CHEVRON USA INC BASIC | | | 2 | 1.D FE | 19,059,910 | 85.9310 | 16,326,906 | 19,000,000 | 19,040,019 | | (8,754) | | | 1.018 | 0.970 | FA | 74,682 | 193,420 | 09/15/2020 | 08/12/2027 |
| 166756-AQ-9 | CHEVRON USA INC 8% Due 4/1/2027 MN15 | | | | 1.D FE | 8,473,786 | 112.9720 | 9,037,772 | 8,000,000 | 8,343,713 | | (67,645) | | | 8.000 | 6.818 | AO | 160,000 | 640,000 | 01/06/2021 | 04/01/2027 |
| 166756-AR-7 | CHEVRON USA INC 3.85% Due 1/15/2028 | | | 2 | 1.D FE | 16,108,571 | 96.7040 | 15,037,482 | 15,550,000 | 15,956,222 | | (77,884) | | | 3.850 | 3.253 | JJ | 276,056 | 598,675 | 01/06/2021 | 01/15/2028 |
| 166756-AT-3 | CHEVRON USA INC 6% Due 3/1/2041 MS1 | | | 2 | 1.D FE | 3,977,825 | 110.0970 | 4,403,873 | 4,000,000 | 3,979,385 | | 611 | | | 6.000 | 6.047 | MS | 80,000 | 240,000 | 01/06/2021 | 03/01/2041 |
| 166756-AW-6 | CHEVRON USA INC 4.95% Due 08/15/2047 FA15 | | | 2 | 1.D FE | 11,506,353 | 93.3130 | 11,664,137 | 12,500,000 | 11,541,835 | | 17,964 | | | 4.950 | 5.523 | FA | 233,750 | 618,750 | 01/06/2021 | 08/15/2047 |
| 166764-BL-3 | CHEVRON CORP BASIC | | | 2 | 1.C FE | 15,726,853 | 95.0100 | 13,491,418 | 14,200,000 | 15,128,385 | | (292,026) | | | 2.954 | 0.830 | MN | 52,434 | 419,468 | 12/07/2020 | 05/16/2026 |
| 166764-BT-6 | CHEVRON CORP BASIC | | | 2 | 1.C FE | 194,552 | 97.7980 | 195,596 | 200,000 | 198,690 | | 1,078 | | | 2.895 | 3.471 | MS | 1,898 | 5,790 | 12/14/2018 | 03/03/2024 |
| 166764-BX-7 | CHEVRON CORP BASIC | | | 2 | 1.D FE | 15,750,200 | 89.9850 | 13,497,730 | 15,000,000 | 15,471,043 | | (113,488) | | | 1.995 | 1.194 | MN | 41,563 | 299,250 | 07/08/2020 | 05/11/2027 |
| 166764-CA-6 | CHEVRON CORP BASIC | | | 2 | 1.D FE | 12,071,050 | 72.6860 | 8,722,321 | 12,000,000 | 12,066,945 | | (1,602) | | | 3.078 | 3.047 | MN | 51,300 | 369,360 | 05/12/2020 | 05/11/2050 |
| 16829@-AB-9 | CHICK-FIL-A CHICK-FIL-A | | | | 2.B | 15,000,000 | 90.4310 | 13,564,653 | 15,000,000 | 15,000,000 | | | | | 1.610 | 1.610 | AO | 41,592 | 241,500 | 10/16/2020 | 10/29/2025 |
| 16876A-AA-2 | CHILDREN'S HOSPITAL MEDI 4.268% Due 5/15/2044 MN15 | | | | 1.C FE | 6,439,540 | 88.2270 | 5,734,743 | 6,500,000 | 6,448,627 | | 1,436 | | | 4.268 | 4.325 | MN | 35,448 | 277,420 | 12/28/2015 | 05/15/2044 |
| 16877P-AA-8 | CHILDREN'S HOSPITAL/PHIL BASIC | | | 2 | 1.C FE | 4,000,000 | 64.5380 | 2,581,530 | 4,000,000 | 4,000,000 | | | | | 2.704 | 2.704 | JJ | 54,080 | 108,160 | 10/06/2020 | 07/01/2050 |
| 171232-AQ-4 | CHUBB CORP 6% Due 5/11/2037 MN11 | | | | 1.F FE | 18,458,442 | 106.4630 | 18,577,712 | 17,450,000 | 18,150,052 | | (31,778) | | | 6.000 | 5.586 | MN | 145,417 | 1,047,000 | 01/08/2010 | 05/11/2037 |
| 171239-AG-1 | CHUBB INA HOLDINGS INC BASIC | | | 2 | 1.F FE | 20,193,250 | 77.9520 | 19,488,017 | 25,000,000 | 20,427,236 | | 233,986 | | | 1.375 | 4.176 | MS | 101,215 | 171,875 | 07/11/2022 | 09/15/2030 |
| 171239-AH-9 | CHUBB INA HOLDINGS INC BASIC | | | 2 | 1.F FE | 10,505,750 | 67.4380 | 7,081,038 | 10,500,000 | 10,505,780 | | 84 | | | 2.850 | 2.847 | JD | 13,300 | 321,694 | 11/15/2021 | 12/15/2051 |
| 171265-C#-6 | CHUGACH ELECTRIC ASSOCIATION CHUGACH ELECTRIC ASSOCIATION | | | | 1.G | 5,588,571 | 68.9330 | 3,852,386 | 5,588,571 | 5,588,571 | | | | | 2.910 | 2.910 | AO | 27,556 | 162,627 | 09/22/2020 | 10/30/2050 |
| 172441-BC-0 | CINEMARK USA INC BASIC | | | 2 | 3.C FE | 1,022,000 | 101.5000 | 1,015,002 | 1,000,000 | 1,020,456 | | (1,544) | | | 8.750 | 7.108 | MN | 14,583 | | 11/21/2022 | 05/01/2025 |

# 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 |
| 17260G-2@-1 | CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD | | | | 1.F PL | 12,000,000 | 88.1100 | 10,573,232 | 12,000,000 | 12,000,000 | | | | | 2.680 | 2.680 | JAJO | 54,493 | 321,600 | 06/30/2021 | 07/30/2026 |
| 17260G-3@-0 | CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD | | | | 1.F PL | 13,000,000 | 87.6540 | 11,395,030 | 13,000,000 | 13,000,000 | | | | | 2.680 | 2.689 | JAJO | 59,034 | 377,433 | 06/30/2021 | 09/30/2026 |
| 17275R-AD-4 | CISCO SYSTEMS INC 5.9% Due 2/15/2039 FA15 | | | | 1.D FE | 7,685,790 | 107.9860 | 7,559,053 | 7,000,000 | 7,497,150 | | (19,242) | | | 5.900 | 5.242 | FA | 156,022 | 413,000 | 10/02/2009 | 02/15/2039 |
| 172967-EW-7 | CITIGROUP INC BASIC | | | | 1.G FE | 1,976,738 | 123.4260 | 1,450,256 | 1,175,000 | 1,923,424 | | (34,016) | | | 8.125 | 3.153 | JJ | 44,022 | 95,469 | 05/27/2021 | 07/15/2039 |
| 172967-HT-1 | CITIGROUP INC 3 3/4% Due 6/16/2024 JD16 | | | | 1.G FE | 20,584,000 | 98.4130 | 19,682,601 | 20,000,000 | 20,175,869 | | (116,100) | | | 3.750 | 3.128 | JD | 31,250 | 750,000 | 04/29/2019 | 06/16/2024 |
| 172967-JT-9 | CITIGROUP INC 4.4% Due 6/10/2025 JD10 | | | | 2.B FE | 4,753,063 | 98.2010 | 4,615,432 | 4,700,000 | 4,715,535 | | (5,917) | | | 4.400 | 4.256 | JD | 12,063 | 206,800 | 09/23/2015 | 06/10/2025 |
| 172967-KA-8 | CITIGROUP INC 4.45% Due 9/29/2027 MS29 | | | | 2.B FE | 24,177,298 | 95.6280 | 22,281,293 | 23,300,000 | 23,765,436 | | (87,562) | | | 4.450 | 3.983 | MS | 264,973 | 1,036,850 | 01/19/2018 | 09/29/2027 |
| 172967-KJ-9 | CITIGROUP INC 4.6% Due 3/9/2026 MS9 | | | | 2.B FE | 42,453 | 98.5020 | 40,386 | 41,000 | 41,539 | | (155) | | | 4.600 | 4.155 | MS | 587 | 1,886 | 05/19/2016 | 03/09/2026 |
| 172967-LJ-8 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 45,754,100 | 82.8050 | 32,293,823 | 39,000,000 | 45,301,548 | | (170,090) | | | 4.281 | 3.301 | AO | 310,729 | 1,669,590 | 06/28/2021 | 04/24/2048 |
| 172967-LW-9 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 10,121,350 | 92.3860 | 9,238,580 | 10,000,000 | 10,075,803 | | (12,610) | | | 4.075 | 3.916 | AO | 76,972 | 407,500 | 02/22/2019 | 04/23/2029 |
| 172967-MD-0 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 83,834,200 | 87.6050 | 67,455,738 | 77,000,000 | 83,355,752 | | (145,231) | | | 4.650 | 4.116 | JJ | 1,571,442 | 3,580,500 | 10/10/2019 | 07/23/2048 |
| 172967-ME-8 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 5,330,450 | 90.3800 | 4,518,992 | 5,000,000 | 5,224,656 | | (32,191) | | | 3.980 | 3.178 | MS | 55,831 | 199,000 | 07/30/2019 | 03/20/2030 |
| 172967-MF-5 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 15,875,600 | 96.9770 | 14,546,571 | 15,000,000 | 15,346,199 | | (259,006) | | | 3.352 | 1.569 | AO | 93,577 | 502,800 | 10/27/2021 | 04/24/2025 |
| 172967-MY-4 | CITIGROUP INC BASIC | | | 2 | 1.G FE | 100,000 | 79.2280 | 79,228 | 100,000 | 100,000 | | | | | 2.561 | 2.561 | MN | 427 | 2,561 | 04/27/2021 | 05/01/2032 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC | | | 2 | 4.C FE | 5,210,738 | 100.3120 | 5,266,393 | 5,250,000 | 5,219,888 | | 9,151 | | | 9.250 | 9.601 | FA | 202,344 | 242,813 | 06/14/2022 | 08/01/2024 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC | | | 2 | 4.A FE | 8,446,915 | 97.9410 | 8,324,998 | 8,500,000 | 8,447,899 | | 984 | | | 7.000 | 7.248 | JD | 26,444 | 455,000 | 12/14/2022 | 06/15/2025 |
| 17858P-AA-9 | CITY OF HOPE/THE 5.623% Due 11/15/2043 MN15 | | | | 1.F FE | 11,963,840 | 98.7830 | 11,853,993 | 12,000,000 | 11,969,358 | | 746 | | | 5.623 | 5.644 | MN | 86,219 | 674,760 | 09/20/2013 | 11/15/2043 |
| 18055#-AR-3 | CLARION LION FUND HOLDING LP 4.8% Due 7/1/2024 JJ1 | | | | 1.G | 15,000,000 | 98.3980 | 14,759,715 | 15,000,000 | 15,000,000 | | | | | 4.800 | 4.800 | JJ | 360,000 | 720,000 | 12/05/2013 | 07/01/2024 |
| 18055#-AU-6 | CLARION LION FUND HOLDING LP SENIOR NOTES | | | | 1.G | 4,000,000 | 95.2090 | 3,808,380 | 4,000,000 | 4,000,000 | | | | | 3.610 | 3.610 | JJ | 60,568 | 144,400 | 05/01/2015 | 07/30/2025 |
| 18055#-AV-4 | CLARION LION FUND HOLDING LP SENIOR NOTES | | | | 1.G | 12,000,000 | 92.8010 | 11,136,061 | 12,000,000 | 12,000,000 | | | | | 3.710 | 3.710 | JJ | 186,737 | 445,200 | 05/01/2015 | 07/30/2027 |
| 18055#-BR-2 | CLARION LION FUND HOLDING LP CLARION LION PROPERTIES FD AN | | | | 1.G | 23,000,000 | 89.6150 | 20,611,563 | 23,000,000 | 23,000,000 | | | | | 4.280 | 4.280 | FA | 410,167 | | 05/03/2022 | 08/01/2032 |
| 18055#-BS-0 | CLARION LION FUND HOLDING LP CLARION LION PROPERTIES FD AO | | | | 1.G | 9,000,000 | 89.6150 | 8,065,394 | 9,000,000 | 9,000,000 | | | | | 4.280 | 4.280 | FA | 160,500 | | 05/03/2022 | 08/01/2032 |
| 18469#-AB-8 | CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 AO15 | | | | 1.A FE | 1,639,056 | 99.0370 | 1,623,272 | 1,639,056 | 1,639,056 | | | | | 4.510 | 4.510 | AO | 15,606 | 73,921 | 10/08/2019 | 10/15/2023 |
| 18469#-AC-6 | CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 AO15 | | | | 1.A FE | 1,098,860 | 98.3600 | 1,080,839 | 1,098,860 | 1,098,860 | | | | | 4.660 | 4.660 | AO | 10,810 | 51,207 | 10/08/2019 | 10/15/2025 |
| 184692-6@-5 | CLEARBRIDGE MLP AND MIDSTREAM CLEARBRIDGE MLP AND MIDSTREAM | | | | 1.F FE | 7,000,000 | 102.0000 | 7,140,000 | 7,000,000 | 7,000,000 | | | | | 7.120 | 7.178 | MJSD | 60,916 | | 10/21/2022 | 11/17/2029 |
| 18469P-6@-4 | CLEARBRIDGE ENERGY MIDSTREAM CLEARBRIDGE ENERGY MIDSTREAM | | | | 1.F FE | 6,000,030 | 102.0000 | 6,120,031 | 6,000,030 | 6,000,030 | | | | | 7.280 | 7.345 | MJSD | 53,387 | | 10/21/2022 | 11/17/2032 |
| 18469P-A@-9 | CLEARBRIDGE ENERGY MIDSTREAM SERIES B SENIOR SECURED NOTES | | | | 1.A FE | 1,672,851 | 99.7980 | 1,669,481 | 1,672,851 | 1,672,851 | | | | | 3.870 | 3.870 | FA | 25,896 | 64,739 | 01/17/2013 | 02/07/2023 |
| 185508-B*-8 | CLECO POWER LLC SENIOR NOTES | | | | 2.A FE | 5,000,000 | 93.3710 | 4,668,571 | 5,000,000 | 5,000,000 | | | | | 3.470 | 3.470 | JD | 7,229 | 173,500 | 01/02/2017 | 12/16/2026 |
| 185508-B@-6 | CLECO POWER LLC SENIOR NOTES | | | | 2.A | 10,000,000 | 91.0390 | 9,103,852 | 10,000,000 | 10,000,000 | | | | | 3.570 | 3.570 | JD | 14,875 | 357,000 | 01/02/2017 | 12/16/2028 |
| 185508-C@-5 | CLECO POWER LLC CLECO POWER LLC | | | | 2.A | 12,000,000 | 95.3830 | 11,445,915 | 12,000,000 | 12,000,000 | | | | | 3.170 | 3.170 | JD | 15,850 | 380,400 | 04/03/2018 | 12/16/2024 |
| 18586*-AE-4 | CLEVELAND BROTHERS HOLDINGS, I 4.15% Due 2/5/2027 FA5 | | | | 2.C PL | 8,000,000 | 93.3770 | 7,470,197 | 8,000,000 | 8,000,000 | | | | | 4.150 | 4.150 | FA | 134,644 | 332,000 | 11/06/2014 | 02/05/2027 |
| 18586*-AF-1 | CLEVELAND BROTHERS HOLDINGS, I 4.19% Due 11/23/2025 MN15 | | | | 2.C PL | 10,000,000 | 95.0730 | 9,507,307 | 10,000,000 | 10,000,000 | | | | | 4.190 | 4.190 | MN | 53,539 | 419,000 | 08/20/2015 | 11/23/2025 |
| 186108-CJ-3 | CLEVELAND ELECTRIC ILLUM BASIC | | | | 2.A FE | 1,187,175 | 100.4890 | 1,105,380 | 1,100,000 | 1,126,987 | | (15,817) | | | 5.500 | 3.923 | FA | 22,856 | 60,500 | 12/14/2018 | 08/15/2024 |
| 186108-E@-1 | CLEVELAND ELECTRIC ILLUM THE CLEVELAND ELECTRIC ILLUMIN | | | | 2.B | 1,000,000 | 69.2820 | 692,815 | 1,000,000 | 1,000,000 | | | | | 3.230 | 3.230 | FA | 13,458 | 32,300 | 06/30/2020 | 08/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 18685@-AA-0 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATION LENDING | | | | 1.C PL | 45,000,000 | 92.3680 | 41,565,400 | 45,000,000 | 45,000,000 | | | | | 4.100 | 4.100 | MS | 476,625 | 839,931 | 03/18/2022 | 03/28/2027 |
| 18685@-AH-5 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATE LENDING | | | | 1.C PL | 10,000,000 | 97.4160 | 9,741,648 | 10,000,000 | 10,000,000 | | | | | 5.720 | 5.720 | JJ | 252,633 | | 06/29/2022 | 07/22/2029 |
| 189054-AX-7 | CLOROX COMPANY BASIC | | | 2 | 2.A FE | 11,567,720 | 79.7970 | 9,575,658 | 12,000,000 | 11,615,755 | | 46,164 | | | 1.800 | 2.273 | MN | 27,600 | 216,000 | 01/10/2022 | 05/15/2030 |
| 19108#-AA-5 | COCA-COLA BEVERAGES FLORIDA LL COCA-COLA BEVERAGES FLORIDA LL | | | | 2.B PL | 30,000,000 | 91.9190 | 27,575,577 | 30,000,000 | 30,000,000 | | | | | 3.810 | 3.810 | MS | 361,950 | 1,143,000 | 03/13/2018 | 03/07/2028 |
| 191216-CE-8 | COCA-COLA CO BASIC | | | | 1.F FE | 570,174 | 94.3690 | 566,213 | 600,000 | 583,339 | | 3,437 | | | 2.900 | 3.588 | MN | 1,740 | 17,400 | 12/14/2018 | 05/25/2027 |
| 191216-CW-8 | COCA-COLA CO BASIC | | | | 1.E FE | 13,208,000 | 73.3250 | 9,532,270 | 13,000,000 | 13,195,363 | | (8,946) | | | 2.500 | 2.394 | JD | 27,083 | 325,000 | 07/20/2021 | 06/01/2040 |
| 191216-CX-6 | COCA-COLA CO BASIC | | | | 1.E FE | 41,312,690 | 67.4570 | 27,657,354 | 41,000,000 | 41,294,277 | | (7,664) | | | 2.600 | 2.563 | JD | 88,833 | 1,066,000 | 10/27/2021 | 06/01/2050 |
| 191216-CY-4 | COCA-COLA CO BASIC | | | | 1.E FE | 37,973,256 | 67.6140 | 24,915,602 | 36,850,000 | 37,937,021 | | (17,020) | | | 2.750 | 2.625 | JD | 84,448 | 1,013,375 | 10/08/2020 | 06/01/2060 |
| 191216-DC-1 | COCA-COLA CO BASIC | | | 2 | 1.F FE | 71,325,089 | 66.0570 | 47,627,336 | 72,100,000 | 71,349,272 | | 17,637 | | | 2.500 | 2.551 | MS | 530,736 | 1,802,500 | 10/26/2021 | 03/15/2051 |
| 191216-DD-9 | COCA-COLA CO BASIC | | | 2 | 1.E FE | 31,947,620 | 83.9050 | 26,849,594 | 32,000,000 | 31,962,547 | | 6,969 | | | 1.000 | 1.023 | MS | 94,222 | 320,000 | 11/16/2020 | 03/15/2028 |
| 191216-DL-1 | COCA-COLA CO BASIC | | | | 1.E FE | 58,193,650 | 73.5550 | 40,455,357 | 55,000,000 | 58,093,643 | | (72,263) | | | 3.000 | 2.713 | MS | 531,667 | 1,650,000 | 10/28/2021 | 03/05/2051 |
| 191216-DQ-0 | COCA-COLA CO BASIC | | | | 1.E FE | 16,467,510 | 77.2200 | 11,969,106 | 15,500,000 | 16,412,086 | | (38,869) | | | 2.875 | 2.474 | MN | 69,319 | 445,625 | 07/20/2021 | 05/05/2041 |
| 191219-AU-8 | COCA-COLA REFRESH USA 6 3/4% Due 9/15/2023 MS15 | | | | 1.F FE | 999,230 | 101.2340 | 1,012,343 | 1,000,000 | 999,959 | | 55 | | | 6.750 | 6.756 | MS | 19,875 | 67,500 | 03/26/1998 | 09/15/2023 |
| 19123#-AA-6 | COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES, | | | | 1.F FE | 24,000,000 | 90.0240 | 21,605,642 | 24,000,000 | 24,000,000 | | | | | 3.490 | 3.490 | JD | 6,980 | 837,600 | 01/08/2018 | 12/28/2029 |
| 19123#-AB-4 | COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES, | | | | 1.F FE | 5,000,000 | 87.4480 | 4,372,405 | 5,000,000 | 5,000,000 | | | | | 3.640 | 3.640 | JD | 1,517 | 182,000 | 01/08/2018 | 12/28/2032 |
| 19416Q-EK-2 | COLGATE-PALMOLIVE CO BASIC | | | 2 | 1.D FE | 27,240,579 | 85.2680 | 23,925,333 | 28,059,000 | 27,321,664 | | 17,626 | | | 3.700 | 3.866 | FA | 432,576 | 1,038,183 | 02/07/2018 | 08/01/2047 |
| 195869-AL-6 | COLONIAL PIPELINE CO 6 3/8% Due 8/1/2037 FA1 | | | | 1.G FE | 9,953,100 | 100.1160 | 10,011,644 | 10,000,000 | 9,966,697 | | 1,349 | | | 6.375 | 6.410 | FA | 265,625 | 637,500 | 08/15/2007 | 08/01/2037 |
| 195869-AN-2 | COLONIAL PIPELINE CO 4.2% Due 4/15/2043 AO15 | | | 2 | 1.G FE | 20,017,500 | 79.0870 | 15,817,359 | 20,000,000 | 20,021,325 | | (2,103) | | | 4.200 | 4.185 | AO | 177,333 | 840,000 | 07/05/2017 | 04/15/2043 |
| 196500-AA-0 | COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15 | | | 2 | 2.B FE | 2,793,196 | 95.7280 | 2,680,389 | 2,800,000 | 2,797,204 | | 701 | | | 4.150 | 4.180 | FA | 43,898 | 116,200 | 08/11/2016 | 08/15/2026 |
| 196801-A@-3 | COLORCON INC SENIOR NOTES | | | | 2.C | 13,000,000 | 96.8020 | 12,584,319 | 13,000,000 | 13,000,000 | | | | | 3.990 | 3.990 | MS | 142,643 | 518,700 | 06/05/2014 | 09/22/2024 |
| 196801-B*-4 | COLORCON INC COLORCON INC | | | | 2.C | 8,000,000 | 87.5300 | 7,002,389 | 8,000,000 | 8,000,000 | | | | | 4.070 | 4.070 | JD | 1,809 | 162,800 | 04/06/2022 | 06/29/2032 |
| 199575-AT-8 | OHIO POWER COMPANY CALL MAKE WHOLE+30BP | | | | 2.A FE | 4,893,311 | 105.7930 | 4,972,260 | 4,700,000 | 4,806,943 | | (7,324) | | | 6.600 | 6.294 | MS | 103,400 | 310,200 | 03/26/2003 | 03/01/2033 |
| 20030N-AF-8 | COMCAST CORP. CALL @ MAKE WHOLE +25BP | | | | 1.G FE | 6,872,431 | 105.0930 | 7,356,494 | 7,000,000 | 6,916,082 | | 4,495 | | | 5.650 | 5.786 | JD | 17,578 | 395,500 | 10/01/2009 | 06/15/2035 |
| 20030N-AX-9 | COMCAST CORP. 6.4% Due 5/15/2038 MN15 | | | | 1.G FE | 3,210,197 | 107.0570 | 2,919,443 | 2,727,000 | 3,093,764 | | (15,380) | | | 6.400 | 5.125 | MN | 22,301 | 174,528 | 09/23/2013 | 05/15/2038 |
| 20030N-BE-0 | COMCAST CORP. 4.65% Due 7/15/2042 JJ15 | | | | 1.G FE | 10,094,294 | 90.8210 | 8,900,409 | 9,800,000 | 10,043,332 | | (7,988) | | | 4.650 | 4.455 | JJ | 210,128 | 455,700 | 05/14/2015 | 07/15/2042 |
| 20030N-BH-3 | COMCAST CORP. 4 1/4% Due 1/15/2033 JJ15 | | | | 1.G FE | 7,932,880 | 94.7700 | 7,581,602 | 8,000,000 | 7,959,271 | | 3,182 | | | 4.250 | 4.313 | JJ | 156,778 | 340,000 | 01/08/2013 | 01/15/2033 |
| 20030N-BQ-3 | COMCAST CORP. 4.6% Due 8/15/2045 FA15 | | | 2 | 1.G FE | 8,124,800 | 88.8310 | 7,106,506 | 8,000,000 | 8,107,946 | | (2,802) | | | 4.600 | 4.503 | FA | 139,022 | 368,000 | 01/05/2016 | 08/15/2045 |
| 20030N-BY-6 | COMCAST CORP. | | | 2 | 1.G FE | 9,726,000 | 94.5190 | 9,451,880 | 10,000,000 | 9,863,880 | | 30,377 | | | 3.300 | 3.662 | FA | 137,500 | 330,000 | 02/21/2018 | 02/01/2027 |
| 20030N-CA-7 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 19,454,200 | 92.5220 | 18,504,491 | 20,000,000 | 19,693,765 | | 53,274 | | | 3.150 | 3.477 | FA | 238,000 | 630,000 | 03/12/2018 | 02/15/2028 |
| 20030N-CC-3 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 20,345,542 | 80.2220 | 16,766,300 | 20,900,000 | 20,386,097 | | 11,671 | | | 3.969 | 4.128 | MN | 138,254 | 829,521 | 04/30/2019 | 11/01/2047 |
| 20030N-CK-5 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 10,288,572 | 80.7700 | 8,077,023 | 10,000,000 | 10,267,400 | | (6,424) | | | 4.000 | 3.831 | MS | 133,333 | 400,000 | 06/19/2019 | 03/01/2048 |
| 20030N-CL-3 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 10,031,900 | 92.8130 | 9,281,342 | 10,000,000 | 10,027,274 | | (1,210) | | | 4.600 | 4.575 | AO | 97,111 | 460,000 | 10/03/2018 | 10/15/2038 |
| 20030N-CM-1 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 21,913,752 | 90.2460 | 19,312,658 | 21,400,000 | 21,877,757 | | (10,019) | | | 4.700 | 4.550 | AO | 212,336 | 1,005,800 | 01/09/2019 | 10/15/2048 |
| 20030N-DA-6 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 20,417,400 | 86.6450 | 19,495,152 | 22,500,000 | 20,528,936 | | 111,536 | | | 2.650 | 4.087 | FA | 248,438 | 298,125 | 07/11/2022 | 02/01/2030 |
| 20030N-DN-8 | COMCAST CORP. BASIC | | | | 1.G FE | 3,747,400 | 78.1290 | 3,125,156 | 4,000,000 | 3,777,020 | | 24,773 | | | 1.500 | 2.255 | FA | 22,667 | 60,000 | 10/18/2021 | 02/15/2031 |
| 20030N-DP-3 | COMCAST CORP. BASIC | | | | 1.G FE | 9,921,000 | 59.3930 | 5,939,306 | 10,000,000 | 9,924,889 | | 1,699 | | | 2.450 | 2.486 | FA | 92,556 | 245,000 | 08/11/2020 | 08/15/2052 |
| 20030N-DQ-1 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 990,980 | 57.2380 | 572,376 | 1,000,000 | 991,258 | | 123 | | | 2.650 | 2.686 | FA | 10,011 | 26,500 | 08/11/2020 | 08/15/2062 |
| 20030N-DS-7 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 11,974,129 | 64.7380 | 9,063,250 | 14,000,000 | 11,995,825 | | 21,697 | | | 2.887 | 3.690 | MN | 67,363 | 202,090 | 06/07/2022 | 11/01/2051 |
| 20030N-DU-2 | COMCAST CORP. BASIC | | | 2 | 1.G FE | 2,068,484 | 62.9550 | 1,573,874 | 2,500,000 | 2,072,023 | | 3,539 | | | 2.937 | 3.846 | MN | 12,238 | 36,713 | 06/07/2022 | 11/01/2056 |
| 202795-HK-9 | COMMONWEALTH EDISON CO 5.9% Due 3/15/2036 MS15 | | | | 1.F FE | 25,509,530 | 104.7760 | 25,685,815 | 24,515,000 | 25,183,187 | | (33,744) | | | 5.900 | 5.604 | MS | 425,880 | 1,446,385 | 10/19/2009 | 03/15/2036 |
| 202795-JD-3 | COMMONWEALTH EDISON CO 4.7% Due 1/15/2044 JJ15 | | | 2 | 1.F FE | 11,624,304 | 91.4460 | 10,392,785 | 11,365,000 | 11,582,405 | | (6,413) | | | 4.700 | 4.555 | JJ | 246,305 | 534,155 | 06/08/2015 | 01/15/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 202795-JF-8 | COMMONWEALTH EDISON CO 3.7% Due 3/1/2045 MS1 | | | 2 | 1.F FE | 13,153,118 | 78.2240 | 10,481,950 | 13,400,000 | 13,237,915 | | 1,307 | | | 3.700 | 3.756 | MS | 165,267 | 495,800 | 11/16/2021 | 03/01/2045 |
| 202795-JG-6 | COMMONWEALTH EDISON CO 4.35% Due 11/15/2045 MN15 | | | 2 | 1.F FE | 36,140,267 | 85.9550 | 28,021,314 | 32,600,000 | 35,833,736 | | (100,200) | | | 4.350 | 3.672 | MN | 181,202 | 1,418,100 | 04/27/2020 | 11/15/2045 |
| 202795-JJ-0 | COMMONWEALTH EDISON CO 3.65% Due 6/15/2046 JD15 | | | 2 | 1.F FE | 19,974,044 | 76.5420 | 14,849,174 | 19,400,000 | 19,922,246 | | (15,463) | | | 3.650 | 3.475 | JD | 31,471 | 708,100 | 10/04/2019 | 06/15/2046 |
| 202795-JM-3 | COMMONWEALTH EDISON CO BASIC | | | 2 | 1.F FE | 32,227,199 | 82.6480 | 24,711,750 | 29,900,000 | 32,070,104 | | (61,462) | | | 4.000 | 3.534 | MS | 398,667 | 1,196,000 | 04/27/2020 | 03/01/2048 |
| 202795-JV-3 | COMMONWEALTH EDISON CO BASIC | | | 2 | 1.F FE | 8,290,080 | 80.4050 | 6,432,435 | 8,000,000 | 8,286,053 | | (4,027) | | | 3.850 | 3.648 | MS | 90,689 | 154,000 | 03/31/2022 | 03/15/2052 |
| 20451R-AB-8 | COMPASS DIVERSIFIED HOLD BASIC | | | 2 | 4.A FE | 4,600,000 | 85.7380 | 3,943,952 | 4,600,000 | 4,600,000 | | | | | 5.250 | 5.250 | AO | 50,983 | 241,500 | 03/03/2021 | 04/15/2029 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC | | | 2 | 4.A FE | 6,220,325 | 90.2850 | 5,597,641 | 6,200,000 | 6,190,826 | | (26,766) | | | 6.750 | 6.515 | MS | 139,500 | 207,563 | 12/16/2022 | 03/01/2029 |
| 205768-AT-1 | COMSTOCK RESOURCES INC BASIC | | | 2 | 4.A FE | 6,102,500 | 86.4790 | 5,621,122 | 6,500,000 | 6,111,092 | | 8,592 | | | 5.875 | 6.959 | JJ | 176,087 | | 11/18/2022 | 01/15/2030 |
| 205887-CA-8 | CONAGRA FOODS INC BASIC | | | 2 | 2.C FE | 15,599,250 | 98.6440 | 14,796,574 | 15,000,000 | 15,162,081 | | (124,624) | | | 4.300 | 3.411 | MN | 107,500 | 645,000 | 04/29/2019 | 05/01/2024 |
| 205887-CC-4 | CONAGRA FOODS INC BASIC | | | 2 | 2.C FE | 4,805,595 | 97.4870 | 3,996,976 | 4,100,000 | 4,691,157 | | (98,768) | | | 4.850 | 2.100 | MN | 33,142 | 198,850 | 11/10/2021 | 11/01/2028 |
| 205887-CE-0 | CONAGRA FOODS INC BASIC | | | 2 | 2.C FE | 47,754,600 | 92.5720 | 32,400,271 | 35,000,000 | 47,116,092 | | (300,971) | | | 5.400 | 3.357 | MN | 315,000 | 1,890,000 | 03/29/2021 | 11/01/2048 |
| 205887-CF-7 | CONAGRA FOODS INC BASIC | | | 2 | 2.C FE | 31,000,555 | 83.4310 | 26,280,770 | 31,500,000 | 31,063,894 | | 71,230 | | | 1.375 | 1.665 | MN | 72,187 | 433,125 | 02/14/2022 | 11/01/2027 |
| 207597-EG-6 | CONNECTICUT LIGHT & POWER CO 4.3% Due 4/15/2044 A015 | | | 2 | 1.E FE | 39,097,930 | 86.3960 | 31,102,609 | 36,000,000 | 38,704,988 | | (85,043) | | | 4.300 | 3.774 | AO | 326,800 | 1,548,000 | 06/10/2019 | 04/15/2044 |
| 207597-EH-4 | CONNECTICUT LIGHT & POWER CO 4.15% Due 6/1/2045 JD1 | | | 2 | 1.E FE | 27,649,947 | 84.1370 | 23,305,898 | 27,700,000 | 27,660,176 | | (860) | | | 4.150 | 4.153 | JD | 95,796 | 1,149,550 | 11/01/2016 | 06/01/2045 |
| 207597-EJ-0 | CONNECTICUT LIGHT & POWER CO BASIC | | | 2 | 1.E FE | 387,960 | 94.0790 | 376,315 | 400,000 | 393,421 | | 1,424 | | | 3.200 | 3.625 | MS | 3,769 | 12,800 | 12/14/2018 | 03/15/2027 |
| 207597-EL-5 | CONNECTICUT LIGHT & POWER CO BASIC | | | 2 | 1.E FE | 24,773,481 | 83.7670 | 17,909,317 | 21,380,000 | 24,517,204 | | (82,782) | | | 4.000 | 3.143 | AO | 213,800 | 855,200 | 10/16/2019 | 04/01/2048 |
| 208251-AE-8 | CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015 | | | | 1.F FE | 54,878,850 | 110.9160 | 48,248,529 | 43,500,000 | 53,298,702 | | (1,237,744) | | | 6.950 | 2.954 | AO | 638,242 | 2,415,125 | 07/12/2022 | 04/15/2029 |
| 20825C-AF-1 | PHILLIPS PETROLEUM CALL @> PAR OR MAKE WHOLE +15B | | | | 1.F FE | 9,817,824 | 107.1080 | 9,961,049 | 9,300,000 | 9,578,666 | | (21,004) | | | 5.900 | 5.500 | AO | 115,837 | 548,700 | 12/12/2005 | 10/15/2032 |
| 20825C-AQ-7 | PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1 | | | | 1.F FE | 24,496,110 | 113.1860 | 22,071,261 | 19,500,000 | 23,906,936 | | (204,078) | | | 6.500 | 4.427 | FA | 528,125 | 1,267,500 | 09/21/2021 | 02/01/2039 |
| 20826F-AC-0 | CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15 | | | 2 | 1.F FE | 61,522,164 | 86.8700 | 53,772,272 | 61,900,000 | 61,560,432 | | 7,420 | | | 4.300 | 4.336 | MN | 340,106 | 2,661,700 | 11/21/2018 | 11/15/2044 |
| 20826F-AF-3 | CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15 | | | 2 | 1.F FE | 9,882,087 | 87.2930 | 8,118,256 | 9,300,000 | 9,737,572 | | (30,569) | | | 4.150 | 3.641 | MN | 49,316 | 385,950 | 11/28/2017 | 11/15/2034 |
| 20826F-AV-8 | CONOCOPHILLIPS COMPANY BASIC | | | 2 | 1.F FE | 1,005,816 | 79.6830 | 956,192 | 1,200,000 | 1,006,054 | | 238 | | | 3.800 | 4.839 | MS | 13,427 | | 12/01/2022 | 03/15/2052 |
| 20826F-BD-7 | CONOCOPHILLIPS COMPANY BASIC | | | 2 | 1.F FE | 2,063,366 | 80.0710 | 1,761,572 | 2,200,000 | 2,063,711 | | 345 | | | 4.025 | 4.356 | MS | 26,073 | | 10/04/2022 | 03/15/2062 |
| 209111-EL-3 | CONSOLIDATED EDISON INC 5.85% Due 3/15/2036 MS15 | | | | 2.A FE | 7,617,610 | 101.8430 | 7,129,040 | 7,000,000 | 7,410,128 | | (21,118) | | | 5.850 | 5.230 | MS | 120,575 | 409,500 | 10/02/2009 | 03/15/2036 |
| 209111-EQ-2 | CONSOLIDATED EDISON INC 5.7% Due 12/1/2036 JD1 | | | | 2.A FE | 1,028,410 | 97.1290 | 971,288 | 1,000,000 | 1,019,568 | | (917) | | | 5.700 | 5.497 | JD | 4,750 | 57,000 | 08/26/2009 | 12/01/2036 |
| 209111-FC-2 | CONSOLIDATED EDISON INC 3.95% Due 3/1/2043 MS1 | | | 2 | 2.A FE | 5,182,950 | 80.2930 | 4,014,632 | 5,000,000 | 5,156,554 | | (5,320) | | | 3.950 | 3.724 | MS | 65,833 | 197,500 | 08/08/2017 | 03/01/2043 |
| 209111-FD-0 | CONSOLIDATED EDISON INC 4.45% Due 3/15/2044 MS15 | | | 2 | 2.A FE | 4,576,813 | 86.4420 | 4,062,773 | 4,700,000 | 4,597,678 | | 2,799 | | | 4.450 | 4.612 | MS | 61,583 | 209,150 | 03/20/2014 | 03/15/2044 |
| 209111-FF-5 | CONSOLIDATED EDISON INC 4 5/8% Due 12/1/2054 JD1 | | | 2 | 1.G FE | 50,234,660 | 85.8210 | 41,194,046 | 48,000,000 | 50,040,076 | | (30,800) | | | 4.625 | 4.373 | JD | 185,000 | 2,220,000 | 11/16/2016 | 12/01/2054 |
| 209111-FG-3 | CONSOLIDATED EDISON INC | | | 2 | 2.A FE | 10,367,166 | 86.0410 | 8,345,981 | 9,700,000 | 10,284,404 | | (15,692) | | | 4.500 | 4.087 | JD | 36,375 | 436,500 | 02/23/2017 | 12/01/2045 |
| 209111-FH-1 | CONSOLIDATED EDISON INC 3.85% Due 6/15/2046 JD15 | | | 2 | 1.G FE | 12,238,036 | 78.0010 | 9,516,065 | 12,200,000 | 12,233,742 | | (937) | | | 3.850 | 3.832 | JD | 20,876 | 469,700 | 11/28/2017 | 06/15/2046 |
| 209111-FK-4 | CONSOLIDATED EDISON INC 4.3% Due 12/1/2056 JD1 | | | 2 | 2.A FE | 21,657,418 | 81.2910 | 17,640,127 | 21,700,000 | 21,660,491 | | 487 | | | 4.300 | 4.310 | JD | 77,758 | 933,100 | 04/25/2018 | 12/01/2056 |
| 209111-FQ-1 | CONSOLIDATED EDISON INC BASIC | | | 2 | 2.A FE | 15,012,800 | 83.9090 | 12,586,328 | 15,000,000 | 15,012,593 | | (174) | | | 4.500 | 4.495 | MN | 86,250 | 675,000 | 08/01/2018 | 05/15/2058 |
| 21017#-AA-1 | CONSOLIDATED TERMINALS LLC SENIOR SECURED NOTES | | | | 2.C PL | 18,000,000 | 98.3240 | 17,698,326 | 18,000,000 | 18,000,000 | | | | | 4.820 | 4.820 | JD | 45,790 | 867,600 | 11/22/2013 | 12/12/2023 |
| 21036P-AQ-1 | CONSTELLATION BRANDS INC 3.7% Due 12/6/2026 JD6 | | | 2 | 2.B FE | 18,583,074 | 95.2730 | 17,720,748 | 18,600,000 | 18,592,598 | | 1,719 | | | 3.700 | 3.711 | JD | 47,792 | 688,200 | 11/29/2016 | 12/06/2026 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | | 2 | 2.B FE | 6,265,820 | 93.8000 | 5,534,171 | 5,900,000 | 6,159,262 | | (60,357) | | | 3.500 | 2.360 | MN | 29,828 | 206,500 | 03/09/2021 | 05/09/2027 |
| 21036P-AZ-1 | CONSTELLATION BRANDS INC BASIC | | | 2 | 2.B FE | 25,868,262 | 80.4120 | 19,781,238 | 24,600,000 | 25,810,784 | | (38,998) | | | 4.100 | 3.754 | FA | 381,027 | 1,008,600 | 12/17/2020 | 02/15/2048 |
| 21036P-BC-1 | CONSTELLATION BRANDS INC BASIC | | | 2 | 2.B FE | 7,781,278 | 96.8750 | 7,071,909 | 7,300,000 | 7,610,897 | | (48,859) | | | 4.650 | 3.800 | MN | 43,374 | 339,450 | 05/06/2019 | 11/15/2028 |
| 21036P-BD-9 | CONSTELLATION BRANDS INC BASIC | | | 2 | 2.B FE | 13,385,890 | 94.2500 | 11,121,488 | 11,800,000 | 13,355,678 | | (31,190) | | | 5.250 | 4.366 | MN | 79,158 | 619,500 | 02/08/2022 | 11/15/2048 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC BASIC | | | 2 | 2.C FE | 1,526,310 | 87.8430 | 1,317,646 | 1,500,000 | 1,518,379 | | (2,598) | | | 3.150 | 2.937 | FA | 19,688 | 47,250 | 10/30/2019 | 08/01/2029 |
| 21036P-BG-2 | CONSTELLATION BRANDS INC BASIC | | | 2 | 2.C FE | 40,933,650 | 75.6840 | 27,624,772 | 36,500,000 | 40,726,066 | | (100,694) | | | 3.750 | 3.108 | MN | 228,125 | 1,368,750 | 02/09/2021 | 05/01/2050 |
| 210518-CX-2 | CONSUMER ENERGY 4.35% Due 8/31/2064 FA31 | | | 2 | 1.E FE | 13,424,255 | 79.4120 | 10,720,567 | 13,500,000 | 13,432,053 | | 473 | | | 4.350 | 4.375 | FA | 197,381 | 587,250 | 03/15/2019 | 08/31/2064 |
| 210518-CZ-7 | CONSUMER ENERGY 3 1/4% Due 8/15/2046 FA15 | | | 2 | 1.E FE | 4,136,145 | 72.7280 | 3,272,738 | 4,500,000 | 4,181,326 | | 8,326 | | | 3.250 | 3.702 | FA | 55,250 | 146,250 | 07/05/2017 | 08/15/2046 |
| 210518-DA-1 | CONSUMER ENERGY BASIC | | | 2 | 1.F FE | 4,265,952 | 82.0460 | 3,035,700 | 3,700,000 | 4,221,384 | | (14,401) | | | 3.950 | 3.113 | JJ | 67,391 | 146,150 | 10/10/2019 | 07/15/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 210518-DB-9 | CONSUMER ENERGY BASIC | | | 2 | 1.E FE | 9,314,214 | 83.6900 | 7,783,178 | 9,300,000 | 9,312,950 | | (298) | | | 4.050 | 4.041 | MN | 48,128 | 376,650 | 05/11/2018 | 05/15/2048 |
| 210518-DD-5 | CONSUMER ENERGY BASIC | | | 2 | 1.E FE | 13,595,670 | 88.4620 | 11,942,364 | 13,500,000 | 13,587,917 | | (2,076) | | | 4.350 | 4.306 | AO | 123,975 | 587,250 | 01/07/2019 | 04/15/2049 |
| 210518-DE-3 | CONSUMER ENERGY BASIC | | | 2 | 1.E FE | 5,687,900 | 79.0780 | 3,953,910 | 5,000,000 | 5,639,831 | | (15,415) | | | 3.750 | 3.045 | FA | 70,833 | 187,500 | 10/03/2019 | 02/15/2050 |
| 210518-DF-0 | CONSUMER ENERGY BASIC | | | 2 | 1.E FE | 19,515,945 | 70.1240 | 13,463,895 | 19,200,000 | 19,503,852 | | (7,222) | | | 3.100 | 3.014 | FA | 224,853 | 595,200 | 10/20/2021 | 08/15/2050 |
| 212168-AA-6 | CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31 | | | | 2.B FE | 10,058,506 | 100.8090 | 10,139,904 | 10,058,506 | 10,058,506 | | | | | 6.000 | 6.001 | FA | 202,847 | 618,178 | 09/23/2013 | 02/28/2033 |
| 21867*-AB-4 | CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES | | | | 3.A | 4,010,480 | 97.2740 | 3,890,978 | 4,000,000 | 4,001,874 | | (2,427) | | | 4.110 | 4.046 | MS | 41,557 | 164,400 | 03/26/2019 | 09/30/2023 |
| 21867*-AC-2 | CORE LABORATORIES (US) INTERES CORE LABORATORIES (US) INTERES | | | | 3.A | 11,000,000 | 91.2630 | 10,038,949 | 11,000,000 | 11,000,000 | | | | | 4.090 | 4.090 | JD | 1,250 | 448,650 | 10/01/2020 | 01/12/2026 |
| 21867*-AD-0 | CORE LABORATORIES (US) INTERES CORE LABORATORIES (US) INTERES | | | | 3.A | 5,000,000 | 87.2360 | 4,361,788 | 5,000,000 | 5,000,000 | | | | | 4.380 | 4.380 | JD | 608 | 218,392 | 10/01/2020 | 01/12/2028 |
| 21871X-AC-3 | COREBRIDGE FINANCIAL INC BASIC | | | 2 | 2.B FE | 2,995,800 | 93.3260 | 2,799,769 | 3,000,000 | 2,996,374 | | 574 | | | 3.650 | 3.681 | AO | 26,158 | 54,750 | 03/31/2022 | 04/05/2027 |
| 21871X-AG-4 | COREBRIDGE FINANCIAL INC BASIC | | | 2 | 2.B FE | 10,484,460 | 87.8920 | 9,228,617 | 10,500,000 | 10,485,415 | | 955 | | | 3.900 | 3.918 | AO | 97,825 | 204,750 | 03/31/2022 | 04/05/2032 |
| 21871X-AL-3 | COREBRIDGE FINANCIAL INC BASIC | | | 2 | 2.B FE | 1,199,796 | 80.0590 | 960,704 | 1,200,000 | 1,199,798 | | 2 | | | 4.400 | 4.401 | AO | 12,613 | 26,400 | 03/31/2022 | 04/05/2052 |
| 21872#-AA-5 | CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC | | | | 1.F PL | 12,297,292 | 90.9000 | 11,178,217 | 12,297,292 | 12,297,292 | | | | | 4.430 | 4.453 | JAJO | 92,308 | 544,770 | 11/19/2018 | 01/31/2040 |
| 21887*-AA-2 | CORIX REGULATED UTILITIES CORIX REGULATED UTILITIES | | | | 2.B | 17,000,000 | 85.1990 | 14,483,819 | 17,000,000 | 17,000,000 | | | | | 3.150 | 3.150 | MN | 52,063 | 535,500 | 05/12/2020 | 05/26/2030 |
| 21925D-AA-7 | CORNERSTONE BUILDING BASIC | | | 2 | 5.A FE | 1,058,935 | 70.4860 | 704,855 | 1,000,000 | 1,041,897 | | (15,288) | | | 6.125 | 4.362 | JJ | 28,243 | 61,250 | 11/17/2021 | 01/15/2029 |
| 219350-AH-8 | CORNING, INC. DEBENTURES | | | | 2.A FE | 996,863 | 106.9610 | 1,069,606 | 1,000,000 | 998,768 | | 156 | | | 6.850 | 6.875 | MS | 22,833 | 68,500 | 03/01/1999 | 03/01/2029 |
| 219350-AR-6 | CORNING, INC. CALL @ MAKE WHOLE +35BP | | | 2 | 2.A FE | 4,832,900 | 104.5350 | 5,226,739 | 5,000,000 | 4,877,886 | | 5,006 | | | 7.250 | 7.540 | FA | 136,944 | 362,500 | 06/24/2009 | 08/15/2036 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP BASIC | | | 2 | 1.D FE | 480,215 | 94.2780 | 471,390 | 500,000 | 488,982 | | 2,287 | | | 3.000 | 3.548 | MN | 1,792 | 15,000 | 12/14/2018 | 05/18/2027 |
| 22160K-AN-5 | COSTCO WHOLESALE CORP BASIC | | | 2 | 1.D FE | 15,442,650 | 87.7880 | 13,168,155 | 15,000,000 | 15,291,815 | | (66,187) | | | 1.375 | 0.913 | JD | 6,302 | 206,250 | 09/11/2020 | 06/20/2027 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP BASIC | | | 2 | 1.D FE | 2,051,952 | 79.3640 | 1,666,648 | 2,100,000 | 2,056,510 | | 4,230 | | | 1.750 | 1.995 | AO | 7,248 | 36,750 | 12/01/2021 | 04/20/2032 |
| 22279#-AA-2 | COUSINS PROPERTIES COUSINS PROPERTIES | | | | 2.B | 10,000,000 | 95.5470 | 9,554,679 | 10,000,000 | 10,000,000 | | | | | 3.910 | 3.910 | JJ | 190,069 | 391,000 | 07/13/2017 | 07/06/2025 |
| 22279#-AB-0 | COUSINS PROPERTIES SENIOR UNSECURED NOTES | | | | 2.B | 3,000,000 | 93.5000 | 2,804,990 | 3,000,000 | 3,000,000 | | | | | 4.090 | 4.090 | JJ | 59,646 | 122,700 | 04/06/2017 | 07/06/2027 |
| 22279#-AD-6 | COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES INCORPORATE | | | | 2.B | 9,000,000 | 90.9150 | 8,182,315 | 9,000,000 | 9,000,000 | | | | | 3.860 | 3.860 | JJ | 168,875 | 347,400 | 06/26/2019 | 07/06/2028 |
| 224044-AN-7 | COX COMMUNICATIONS 6.8% Due 8/1/2028 FA1 | | | | 2.B FE | 491,380 | 103.1920 | 515,959 | 500,000 | 496,874 | | 445 | | | 6.800 | 6.937 | FA | 14,167 | 34,000 | 08/05/1998 | 08/01/2028 |
| 224044-CL-9 | COX COMMUNICATIONS BASIC | | | 2 | 2.B FE | 3,527,040 | 75.8910 | 3,035,630 | 4,000,000 | 3,568,993 | | 41,953 | | | 1.800 | 3.393 | AO | 18,000 | 72,000 | 02/16/2022 | 10/01/2030 |
| 224044-CP-0 | COX COMMUNICATIONS BASIC | | | 2 | 2.B FE | 10,635,840 | 69.5550 | 8,346,648 | 12,000,000 | 10,653,984 | | 18,144 | | | 3.600 | 4.286 | JD | 19,200 | 432,000 | 04/05/2022 | 06/15/2051 |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt | | | | 3.A FE | 15,257,962 | 96.3900 | 14,707,149 | 15,257,962 | 15,257,962 | | | | | 7.755 | 6.940 | MJSD | 115,340 | 316,811 | 12/12/2022 | 09/21/2032 |
| 225655-A@-8 | CRESCENT CAPITAL BDC INC CRESCENT CAPITAL BDC INC | | | | 2.C FE | 10,000,000 | 90.4950 | 9,049,469 | 10,000,000 | 10,000,000 | | | | | 4.000 | 4.000 | FA | 148,889 | 400,000 | 02/05/2021 | 02/17/2026 |
| 22822V-AC-5 | CROWN CASTLE INTL CORP. 3.7% Due 6/15/2026 JD15 | | | 2 | 2.B FE | 4,685,665 | 95.1640 | 4,472,727 | 4,700,000 | 4,694,567 | | 1,447 | | | 3.700 | 3.736 | JD | 7,729 | 173,900 | 04/26/2016 | 06/15/2026 |
| 22822V-AH-4 | CROWN CASTLE INTL CORP. BASIC | | | 2 | 2.B FE | 16,744,439 | 93.1420 | 15,624,620 | 16,775,000 | 16,748,056 | | 4,254 | | | 3.650 | 3.688 | MS | 204,096 | 320,288 | 03/24/2022 | 09/01/2027 |
| 22822V-AM-3 | CROWN CASTLE INTL CORP. BASIC | | | 2 | 2.B FE | 3,863,400 | 90.2770 | 2,708,324 | 3,000,000 | 3,813,559 | | (19,149) | | | 5.200 | 3.575 | FA | 58,933 | 156,000 | 04/21/2020 | 02/15/2049 |
| 22822V-AR-2 | CROWN CASTLE INTL CORP. BASIC | | | 2 | 2.B FE | 3,838,065 | 87.6730 | 3,068,556 | 3,500,000 | 3,778,712 | | (35,246) | | | 3.300 | 2.109 | JJ | 57,750 | 115,500 | 09/15/2021 | 07/01/2030 |
| 22822V-AX-9 | CROWN CASTLE INTL CORP. BASIC | | | 2 | 2.B FE | 11,424,330 | 68.7540 | 7,906,672 | 11,500,000 | 11,428,924 | | 2,905 | | | 2.900 | 2.944 | AO | 83,375 | 333,500 | 07/27/2021 | 04/01/2041 |
| 22822V-AY-7 | CROWN CASTLE INTL CORP. BASIC | | | 2 | 2.B FE | 938,030 | 80.8220 | 808,217 | 1,000,000 | 943,041 | | 5,011 | | | 2.500 | 3.270 | JJ | 11,528 | 12,500 | 02/14/2022 | 07/15/2031 |
| 22959#-AA-9 | CSOLAR IV SOUTH, LLC SR SEC | | | | 2.A PL | 9,748,188 | 96.7720 | 9,434,094 | 9,748,799 | 9,747,013 | | 58 | | | 5.371 | 5.409 | MJSD | 1,454 | 523,608 | 11/08/2013 | 09/30/2038 |
| 22964*-AC-2 | CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC | | | | 2.B PL | 23,778,868 | 85.1820 | 20,255,385 | 23,778,868 | 23,778,868 | | | | | 3.850 | 3.867 | MJSD | 2,543 | 915,486 | 09/12/2017 | 03/31/2041 |
| 231021-AQ-9 | CUMMINS ENGINE CO 4 7/8% Due 10/1/2043 A01 | | | 2 | 1.E FE | 21,866,195 | 94.7550 | 19,235,335 | 20,300,000 | 21,696,073 | | (42,480) | | | 4.875 | 4.359 | AO | 247,406 | 989,625 | 11/20/2018 | 10/01/2043 |
| 231021-AS-5 | CUMMINS ENGINE CO BASIC | | | 2 | 1.F FE | 50,753,925 | 62.6290 | 31,941,037 | 51,000,000 | 50,767,089 | | 5,618 | | | 2.600 | 2.623 | MS | 442,000 | 1,326,000 | 09/22/2020 | 09/01/2050 |
| 231021-AT-3 | CUMMINS ENGINE CO BASIC | | | | 1.F FE | 25,044,815 | 78.9650 | 23,294,558 | 29,500,000 | 25,267,564 | | 219,606 | | | 1.500 | 3.631 | MS | 147,500 | 258,750 | 07/11/2022 | 09/01/2030 |
| 23110A-AA-4 | CUMULUS MEDIA NEW HLDGS BASIC | | | 2 | 4.B FE | 7,150,204 | 83.9850 | 5,991,490 | 7,134,000 | 7,103,857 | | (42,599) | | | 6.750 | 6.028 | JJ | 240,773 | 481,545 | 11/10/2021 | 07/01/2026 |
| 23157#-AG-4 | CURTISS WRIGHT CORPORATION SERIES G SENIOR NOTES | | | | 2.C | 10,800,000 | 96.3570 | 10,406,531 | 10,800,000 | 10,800,000 | | | | | 3.850 | 3.850 | FA | 173,250 | 415,800 | 02/07/2013 | 02/26/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 23157#-AK-5 | CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION | | | | 2.C | 13,000,000 | 85.4150 | 11,103,948 | 13,000,000 | 13,000,000 | | | | | 3.100 | 3.100 | FA | 154,483 | 403,000 | 05/15/2020 | 08/13/2030 |
| 23157#-AL-3 | CURTISS WRIGHT CORPORATION CURTISS WRIGHT CORPORATION | | | | 2.A PL | 7,000,000 | 82.9350 | 5,805,439 | 7,000,000 | 7,000,000 | | | | | 3.200 | 3.200 | FA | 85,867 | 224,000 | 05/15/2020 | 08/13/2032 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC | | | 2 | 2.C FE | 9,854,460 | 96.7090 | 9,670,912 | 10,000,000 | 9,861,589 | | 7,129 | | | 5.125 | 5.384 | MN | 65,486 | 256,250 | 08/31/2022 | 05/15/2029 |
| 233254-AA-9 | DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC | | | | 2.C PL | 22,095,941 | 83.0070 | 18,341,147 | 22,095,941 | 22,095,941 | | | | | 3.510 | 3.511 | MS | 196,046 | 775,568 | 10/29/2020 | 09/30/2040 |
| 233331-AZ-0 | DTE ENERGY COMPANY BASIC | | | 2 | 2.B FE | 5,763,800 | 93.7800 | 5,251,681 | 5,600,000 | 5,678,907 | | (18,282) | | | 3.800 | 3.417 | MS | 62,658 | 212,800 | 01/09/2018 | 03/15/2027 |
| 23338V-AD-8 | DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 | | | 2 | 1.E FE | 11,202,055 | 86.9960 | 8,438,565 | 9,700,000 | 11,056,121 | | (44,492) | | | 4.300 | 3.360 | JJ | 208,550 | 417,100 | 12/04/2019 | 07/01/2044 |
| 23338V-AE-6 | DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15 | | | 2 | 1.E FE | 22,822,025 | 79.7220 | 17,937,449 | 22,500,000 | 22,800,247 | | (10,272) | | | 3.700 | 3.605 | MS | 245,125 | 832,500 | 10/16/2019 | 03/15/2045 |
| 23338V-AF-3 | DTE ELECTRIC CO 3.7% Due 6/1/2046 JD1 | | | 2 | 1.E FE | 11,268,990 | 77.9760 | 8,577,320 | 11,000,000 | 11,232,319 | | (6,520) | | | 3.700 | 3.564 | JD | 33,917 | 407,000 | 07/07/2017 | 06/01/2046 |
| 23338V-AG-1 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 12,226,104 | 79.1850 | 9,660,589 | 12,200,000 | 12,224,315 | | (624) | | | 3.750 | 3.737 | FA | 172,833 | 457,500 | 06/10/2019 | 08/15/2047 |
| 23338V-AH-9 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 8,106,130 | 83.6280 | 5,853,928 | 7,000,000 | 8,023,954 | | (26,635) | | | 4.050 | 3.193 | MN | 36,225 | 283,500 | 10/22/2019 | 05/15/2048 |
| 23338V-AJ-5 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 63,207,150 | 82.6310 | 50,405,188 | 61,000,000 | 63,047,149 | | (53,246) | | | 3.950 | 3.735 | MS | 803,167 | 2,409,500 | 10/15/2019 | 03/01/2049 |
| 23338V-AK-2 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 1,445,265 | 84.5700 | 1,268,543 | 1,500,000 | 1,450,666 | | 5,401 | | | 2.250 | 2.759 | MS | 11,250 | 33,750 | 02/14/2022 | 03/01/2030 |
| 23338V-AP-1 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 15,177,121 | 72.3640 | 11,071,716 | 15,300,000 | 15,181,502 | | 2,512 | | | 3.250 | 3.292 | AO | 124,313 | 497,250 | 03/22/2021 | 04/01/2051 |
| 23338V-AR-7 | DTE ELECTRIC CO BASIC | | | 2 | 1.E FE | 15,923,548 | 78.2810 | 12,290,159 | 15,700,000 | 15,920,569 | | (2,979) | | | 3.650 | 3.571 | MS | 191,017 | 297,668 | 03/31/2022 | 03/01/2052 |
| 233835-AQ-0 | DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18 | | | | 1.G FE | 22,136,048 | 123.5140 | 21,491,372 | 17,400,000 | 21,787,123 | | (215,244) | | | 8.500 | 4.692 | JJ | 669,658 | 799,000 | 07/11/2022 | 01/18/2031 |
| 233851-DD-3 | DAIMLER FINANCE NA LLC BASIC | | | | 1.G FE | 24,866,806 | 99.6640 | 24,933,025 | 25,017,000 | 25,012,355 | | 32,353 | | | 3.350 | 3.483 | FA | 300,308 | 838,070 | 03/19/2018 | 02/22/2023 |
| 23386#-AK-8 | DAIRY FARMERS OF AM INC SENIOR NOTES | | | | 2.B | 12,000,000 | 95.9540 | 11,514,428 | 12,000,000 | 12,000,000 | | | | | 3.690 | 3.690 | JJ | 215,250 | 442,800 | 10/28/2014 | 01/06/2025 |
| 23386#-AL-6 | DAIRY FARMERS OF AM INC SENIOR NOTES | | | | 2.B | 2,000,000 | 93.5860 | 1,871,712 | 2,000,000 | 2,000,000 | | | | | 3.790 | 3.790 | JJ | 36,847 | 75,800 | 10/28/2014 | 01/06/2027 |
| 23386#-AU-6 | DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC | | | | 2.B FE | 5,000,000 | 94.8860 | 4,744,293 | 5,000,000 | 5,000,000 | | | | | 4.930 | 4.930 | JJ | 119,826 | 246,500 | 01/08/2019 | 01/03/2031 |
| 23386#-AV-4 | DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC | | | | 2.B FE | 1,000,000 | 93.5810 | 935,808 | 1,000,000 | 1,000,000 | | | | | 5.030 | 5.030 | JJ | 24,451 | 50,300 | 01/08/2019 | 01/03/2034 |
| 237194-AM-7 | DARDEN RESTAURANTS INC BASIC | | | 2 | 2.B FE | 4,697,744 | 77.4840 | 3,641,747 | 4,700,000 | 4,697,897 | | 44 | | | 4.550 | 4.553 | FA | 80,788 | 213,850 | 02/07/2018 | 02/15/2048 |
| 240019-BV-0 | DAYTON POWER & LIGHT CO 3.95% 6/15/2049 JD | | | 2 | 2.A FE | 29,510,401 | 78.0570 | 22,948,699 | 29,400,000 | 29,505,018 | | (2,522) | | | 3.950 | 3.927 | JD | 51,613 | 1,161,300 | 04/15/2020 | 06/15/2049 |
| 244199-BD-6 | DEERE & CO. 5 3/8% Due 10/16/2029 A016 | | | | 1.F FE | 7,981,520 | 103.9080 | 8,312,646 | 8,000,000 | 7,991,444 | | 1,019 | | | 5.375 | 5.394 | AO | 89,583 | 430,000 | 10/13/2009 | 10/16/2029 |
| 244199-BF-1 | DEERE & CO. 3.9% Due 6/9/2042 JD9 | | | 2 | 1.F FE | 24,737,690 | 89.0970 | 22,274,272 | 25,000,000 | 24,784,996 | | 4,900 | | | 3.900 | 3.955 | JD | 59,583 | 975,000 | 11/18/2016 | 06/09/2042 |
| 244199-BH-7 | DEERE & CO. BASIC | | | 2 | 1.F FE | 27,261,465 | 96.1500 | 24,999,014 | 26,000,000 | 26,643,942 | | (279,023) | | | 2.750 | 1.602 | AO | 150,944 | 715,000 | 02/14/2022 | 04/15/2025 |
| 244199-BK-0 | DEERE & CO. BASIC | | | 2 | 1.F FE | 51,141,671 | 85.0230 | 37,495,137 | 44,100,000 | 50,916,328 | | (168,843) | | | 3.750 | 2.905 | AO | 349,125 | 1,653,750 | 03/10/2022 | 04/15/2050 |
| 24422E-UM-9 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 1,499,730 | 99.0290 | 1,485,438 | 1,500,000 | 1,499,955 | | 56 | | | 3.650 | 3.654 | AO | 12,015 | 54,750 | 10/09/2018 | 10/12/2023 |
| 24422E-UU-1 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 2,492,250 | 93.0150 | 2,325,380 | 2,500,000 | 2,494,898 | | 728 | | | 3.450 | 3.487 | MS | 27,313 | 86,250 | 03/04/2019 | 03/07/2029 |
| 24422E-VK-2 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 5,000,295 | 89.0770 | 4,542,931 | 5,100,000 | 5,027,144 | | 23,415 | | | 0.700 | 1.180 | JJ | 16,462 | 35,700 | 11/04/2021 | 01/15/2026 |
| 24422E-VL-0 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 22,259,895 | 78.1550 | 18,564,839 | 23,754,000 | 22,416,077 | | 138,824 | | | 1.450 | 2.216 | JJ | 158,822 | 259,217 | 02/14/2022 | 01/15/2031 |
| 24422E-VS-5 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 47,634,740 | 81.2620 | 39,005,753 | 48,000,000 | 47,668,034 | | 32,611 | | | 2.000 | 2.089 | JD | 37,333 | 960,000 | 02/01/2022 | 06/17/2031 |
| 24422E-WD-7 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 19,252,000 | 91.3510 | 18,270,135 | 20,000,000 | 19,354,317 | | 102,317 | | | 2.350 | 3.180 | MS | 147,528 | 236,306 | 04/12/2022 | 03/08/2027 |
| 24422E-WE-5 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 25,968,240 | 92.7800 | 24,122,780 | 26,000,000 | 25,971,108 | | 2,868 | | | 3.350 | 3.370 | AO | 176,619 | 435,500 | 04/12/2022 | 04/18/2029 |
| 24422E-WF-2 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 9,979,100 | 97.1620 | 9,716,224 | 10,000,000 | 9,982,397 | | 3,297 | | | 3.400 | 3.476 | JD | 23,611 | 170,000 | 08/08/2022 | 06/06/2025 |
| 24422E-WJ-4 | JOHN DEERE CAPITAL CORP BASIC | | | | 1.F FE | 3,968,240 | 98.5380 | 3,941,540 | 4,000,000 | 3,971,065 | | 2,825 | | | 4.050 | 4.338 | MS | 50,850 | | 09/20/2022 | 09/08/2025 |
| 24617#-AA-9 | DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES | | | | 2.B Z | 10,676,963 | 89.8730 | 9,595,733 | 10,676,963 | 10,676,963 | | | | | 3.820 | 3.820 | MN | 62,312 | 407,860 | 10/21/2014 | 11/06/2034 |
| 24617#-AC-5 | DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, IN | | | | 2.B Z | 4,200,000 | 88.1180 | 3,700,944 | 4,200,000 | 4,200,000 | | | | | 3.490 | 3.488 | MN | 19,137 | 146,580 | 12/18/2020 | 11/14/2034 |
| 24617#-AD-3 | DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, IN | | | | 2.B Z | 2,800,000 | 88.1180 | 2,467,296 | 2,800,000 | 2,800,000 | | | | | 3.490 | 3.489 | MN | 12,758 | 97,720 | 12/18/2020 | 11/14/2034 |
| 24618#-AT-7 | DELAWARE NORTH SENIOR NOTES | | | | 2.C | 15,000,000 | 90.9670 | 13,645,050 | 15,000,000 | 15,000,000 | | | | | 3.400 | 3.400 | JD | 22,667 | | 12/30/2022 | 12/15/2026 |
| 24618#-AV-2 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC | | | | 2.C | 9,000,000 | 91.6100 | 8,244,900 | 9,000,000 | 9,000,000 | | | | | 4.040 | 4.040 | JD | 11,110 | | 12/30/2022 | 12/20/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24618#-AW-0 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC | | | | 2.C | 5,000,000 | 85.1500 | 4,257,480 | 5,000,000 | 5,000,000 | | | | | 4.290 | 4.290 | JD | 6,554 | | 12/30/2022 | 12/20/2032 |
| 24618#-AX-8 | DELAWARE NORTH DELAWARE NORTH COMPANIES, INC | | | | 2.C | 5,000,000 | 92.4800 | 4,624,000 | 5,000,000 | 5,000,000 | | | | | 4.640 | 4.640 | MS | 66,378 | | 12/30/2022 | 03/18/2029 |
| 24703D-BE-0 | DELL INT LLC / EMC CORP BASIC | | | 2 | 2.B FE | 18,211,840 | 67.4800 | 13,833,327 | 20,500,000 | 18,243,803 | | 31,903 | | | 3.375 | 4.167 | JD | 30,750 | 550,688 | 07/12/2022 | 12/15/2041 |
| 24703T-AA-4 | DELL INT LLC DELL INT LLC | | | 2 | 2.B FE | 133,930 | 100.0130 | 132,017 | 132,000 | 132,325 | | (1,067) | | | 5.450 | 4.603 | JD | 320 | 7,194 | 06/22/2021 | 06/15/2023 |
| 24703T-AC-0 | DELL INT LLC BASIC | | | 2 | 2.B FE | 11,303,900 | 101.2200 | 10,121,955 | 10,000,000 | 10,941,925 | | (361,975) | | | 5.850 | 1.906 | JJ | 269,750 | 585,000 | 01/06/2022 | 07/15/2025 |
| 24703T-AD-8 | DELL INT LLC 6.02% Due 6/15/2026 JD15 | | | 2 | 2.B FE | 6,531,202 | 102.1920 | 6,284,800 | 6,150,000 | 6,417,230 | | (75,644) | | | 6.020 | 4.550 | JD | 16,455 | 370,230 | 06/22/2021 | 06/15/2026 |
| 24703T-AH-9 | DELL INT LLC 6.2% Due 7/15/2030 JJ15 | | | 2 | 2.B FE | 17,651,651 | 102.0860 | 14,189,977 | 13,900,000 | 17,114,015 | | (394,174) | | | 6.200 | 2.686 | JJ | 397,386 | 861,800 | 11/10/2021 | 07/15/2030 |
| 24703T-AJ-5 | DELL INT LLC 8.1% Due 7/15/2036 JJ15 | | | 2 | 2.B FE | 14,998,349 | 112.5330 | 14,111,587 | 12,540,000 | 14,933,198 | | (60,689) | | | 8.100 | 5.971 | JJ | 468,369 | 529,740 | 07/12/2022 | 07/15/2036 |
| 247361-ZX-9 | DELTA AIR LINES INC. BASIC | | | | 2.C FE | 3,127,500 | 102.2770 | 3,068,296 | 3,000,000 | 3,114,117 | | (13,383) | | | 7.000 | 5.246 | MN | 35,000 | 105,000 | 09/12/2022 | 05/01/2025 |
| 24906P-B#-5 | DENTSPLY SIRONA INC SENIOR NOTES | | | | 2.B | 3,359,400 | 92.6830 | 2,976,529 | 3,211,500 | 3,211,500 | | | | (199,500) | 0.980 | 0.980 | AO | 5,595 | 30,166 | 10/05/2016 | 10/27/2024 |
| 250847-EB-2 | DETROIT EDISON CO CALL @ MAKE WHOLE +30BP | | | | 1.F FE | 2,433,802 | 109.0960 | 2,546,309 | 2,334,000 | 2,402,016 | | (3,151) | | | 6.625 | 6.300 | JD | 12,886 | 154,628 | 09/25/2007 | 06/01/2036 |
| 25179M-AL-7 | DEVON ENERGY CORP. 5.6% Due 7/15/2041 JJ15 | | | 2 | 2.B FE | 1,314,457 | 93.9000 | 1,220,695 | 1,300,000 | 1,313,596 | | (434) | | | 5.600 | 5.508 | JJ | 33,569 | 72,800 | 10/07/2020 | 07/15/2041 |
| 25179M-AN-3 | DEVON ENERGY CORP. 4 3/4% Due 5/15/2042 MN15 | | | 2 | 2.B FE | 11,740,726 | 85.2230 | 10,397,181 | 12,200,000 | 11,820,941 | | 10,345 | | | 4.750 | 4.994 | MN | 74,047 | 579,500 | 07/27/2021 | 05/15/2042 |
| 25179M-AU-7 | DEVON ENERGY CORP. 5% Due 6/15/2045 JD15 | | | 2 | 2.B FE | 34,288,883 | 86.4380 | 31,765,941 | 36,750,000 | 34,377,068 | | 20,887 | | | 5.000 | 5.413 | JD | 81,667 | 1,837,500 | 03/03/2021 | 06/15/2045 |
| 25179M-AV-5 | DEVON ENERGY CORP. 5.85% Due 12/15/2025 JD15 | | | 2 | 2.B FE | 9,440,274 | 102.0010 | 10,047,056 | 9,850,000 | 9,698,489 | | 45,170 | | | 5.850 | 6.430 | JD | 25,610 | 576,225 | 04/16/2020 | 12/15/2025 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP 4 1/4% Due 5/11/2042 MN11 | | | | 1.G FE | 17,784,565 | 88.3340 | 15,458,405 | 17,500,000 | 17,758,126 | | (8,769) | | | 4.250 | 4.137 | MN | 103,299 | 743,750 | 02/21/2019 | 05/11/2042 |
| 25466A-AD-3 | DISCOVER BANK 4.2% Due 8/8/2023 FA8 | | | | 2.B FE | 1,494,010 | 99.2790 | 1,489,192 | 1,500,000 | 1,499,423 | | 927 | | | 4.200 | 4.265 | FA | 25,025 | 63,000 | 12/14/2018 | 08/08/2023 |
| 25466A-AJ-0 | DISCOVER BANK 3.45% Due 7/27/2026 JJ27 | | | 2 | 2.B FE | 14,223,262 | 92.2210 | 13,095,428 | 14,200,000 | 14,209,268 | | (2,625) | | | 3.450 | 3.429 | JJ | 209,568 | 489,900 | 10/26/2016 | 07/27/2026 |
| 25466A-AN-1 | DISCOVER BANK BASIC | | | 2 | 2.B FE | 3,601,290 | 95.9080 | 3,356,767 | 3,500,000 | 3,541,881 | | (59,409) | | | 4.682 | 2.675 | FA | 64,638 | 81,935 | 02/14/2022 | 08/09/2028 |
| 25466A-AP-6 | DISCOVER BANK BASIC | | | 2 | 2.B FE | 29,649,490 | 93.8770 | 23,938,537 | 25,500,000 | 28,864,499 | | (582,156) | | | 4.650 | 2.064 | MS | 355,725 | 1,185,750 | 09/23/2021 | 09/13/2028 |
| 25466A-AR-2 | DISCOVER BANK BASIC | | | 2 | 2.B FE | 23,900,643 | 80.4690 | 18,749,217 | 23,300,000 | 23,798,999 | | (66,709) | | | 2.700 | 2.358 | FA | 253,388 | 629,100 | 06/10/2021 | 02/06/2030 |
| 254687-CZ-7 | DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS | | | 2 | 2.A FE | 2,269,279 | 97.9980 | 2,200,061 | 2,245,000 | 2,253,257 | | (5,386) | | | 3.700 | 3.441 | MS | 24,458 | 83,065 | 11/26/2019 | 09/15/2024 |
| 254687-DK-9 | DISNEY WALT PRODUCTIONS 3.375% 11/15/2026 MN 15 | | | 2 | 2.A FE | 9,196,606 | 94.7000 | 8,807,106 | 9,300,000 | 9,239,495 | | 14,332 | | | 3.375 | 3.556 | MN | 40,106 | 313,875 | 11/26/2019 | 11/15/2026 |
| 254687-EB-8 | DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15 | | | | 1.G FE | 24,651,775 | 109.8710 | 27,467,689 | 25,000,000 | 24,695,297 | | 14,587 | | | 6.400 | 6.541 | JD | 71,111 | 1,600,000 | 11/26/2019 | 12/15/2035 |
| 254687-ET-9 | DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 AO1 | | | | 2.A FE | 13,074,478 | 100.8120 | 13,105,509 | 13,000,000 | 13,070,146 | | (1,811) | | | 5.400 | 5.357 | AO | 175,500 | 702,000 | 11/26/2019 | 10/01/2043 |
| 254687-EX-0 | DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 AO 15 | | | 2 | 1.G FE | 7,444,748 | 94.6090 | 6,149,564 | 6,500,000 | 7,374,111 | | (23,853) | | | 4.950 | 4.030 | AO | 67,925 | 321,750 | 11/26/2019 | 10/15/2045 |
| 254687-FL-5 | DISNEY WALT PRODUCTIONS BASIC | | | 2 | 1.G FE | 20,084,980 | 84.1780 | 19,360,984 | 23,000,000 | 20,251,072 | | 166,092 | | | 2.000 | 4.065 | MS | 153,333 | 230,000 | 07/12/2022 | 09/01/2029 |
| 254687-FS-0 | DISNEY WALT PRODUCTIONS BASIC | | | 2 | 1.G FE | 30,114,900 | 92.5060 | 20,351,261 | 22,000,000 | 29,718,856 | | (191,520) | | | 4.700 | 2.821 | MS | 281,478 | 1,034,000 | 12/14/2020 | 03/23/2050 |
| 254687-FV-3 | DISNEY WALT PRODUCTIONS BASIC | | | | 1.G FE | 102,632 | 91.7180 | 91,718 | 100,000 | 101,735 | | (559) | | | 1.750 | 1.166 | JJ | 817 | 1,750 | 05/19/2021 | 01/13/2026 |
| 254687-FW-1 | DISNEY WALT PRODUCTIONS BASIC | | | | 1.G FE | 21,130,800 | 89.1960 | 17,839,190 | 20,000,000 | 20,807,527 | | (153,950) | | | 2.200 | 1.367 | JJ | 205,333 | 440,000 | 11/16/2020 | 01/13/2028 |
| 254687-FX-9 | DISNEY WALT PRODUCTIONS BASIC | | | | 2.A FE | 2,726,375 | 85.6460 | 2,141,146 | 2,500,000 | 2,682,500 | | (21,054) | | | 2.650 | 1.675 | JJ | 30,917 | 66,250 | 11/19/2020 | 01/13/2031 |
| 254687-FZ-4 | DISNEY WALT PRODUCTIONS BASIC | | | 2 | 1.G FE | 36,388,816 | 77.4800 | 26,188,082 | 33,800,000 | 36,258,825 | | (66,449) | | | 3.600 | 3.181 | JJ | 567,840 | 972,000 | 10/05/2022 | 01/13/2051 |
| 254687-GA-8 | DISNEY WALT PRODUCTIONS BASIC | | | 2 | 1.G FE | 4,245,045 | 77.0470 | 2,696,632 | 3,500,000 | 4,231,152 | | (11,032) | | | 3.800 | 2.877 | MN | 17,733 | 133,000 | 09/21/2021 | 05/13/2060 |
| 25468P-DB-9 | WALT DISNEY COMPANY/THE BASIC | | | | 2.A FE | 8,333,740 | 86.9470 | 7,390,523 | 8,500,000 | 8,351,545 | | 4,184 | | | 4.125 | 4.250 | JD | 29,219 | 350,625 | 06/14/2018 | 06/01/2044 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1 | | | | 2.C FE | 1,528,815 | 90.7320 | 1,360,987 | 1,500,000 | 1,522,479 | | (702) | | | 6.350 | 6.208 | JD | 7,938 | 95,250 | 06/02/2010 | 06/01/2040 |
| 25470D-AJ-8 | DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043 AO1 | | | | 2.C FE | 18,264,494 | 74.5790 | 14,020,855 | 18,800,000 | 18,325,809 | | 12,601 | | | 4.875 | 5.073 | AO | 229,125 | 916,500 | 09/19/2017 | 04/01/2043 |
| 25470D-AR-0 | DISCOVERY COMMUNICATIONS BASIC | | | 2 | 2.C FE | 17,644,211 | 88.9980 | 15,930,666 | 17,900,000 | 17,739,074 | | 27,097 | | | 3.950 | 4.143 | MS | 198,367 | 707,050 | 05/02/2019 | 03/20/2028 |
| 25470D-AS-8 | DISCOVERY COMMUNICATIONS BASIC | | | 2 | 2.C FE | 5,594,400 | 81.0730 | 4,540,069 | 5,600,000 | 5,595,382 | | 208 | | | 5.000 | 5.008 | MS | 78,556 | 280,000 | 09/07/2017 | 09/20/2037 |
| 25470D-BH-1 | DISCOVERY COMMUNICATIONS BASIC | | | 2 | 2.C FE | 26,991,630 | 69.0510 | 15,191,269 | 22,000,000 | 26,789,720 | | (107,718) | | | 4.650 | 3.406 | MN | 130,717 | 1,023,000 | 08/16/2021 | 05/15/2050 |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS BASIC | | | 2 | 2.C FE | 223,492 | 82.7610 | 165,521 | 200,000 | 218,986 | | (2,438) | | | 3.625 | 2.179 | MN | 926 | 7,250 | 02/17/2021 | 05/15/2030 |
| 25470D-BL-2 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS | | | 2 | 2.C FE | 10,825,910 | 60.4670 | 6,530,428 | 10,800,000 | 10,826,050 | | (400) | | | 4.000 | 3.986 | MS | 127,200 | 432,000 | 12/20/2021 | 09/15/2055 |
| 25512D-AB-5 | DIVERSIFIED ABS PHASE V LLC DIVERSIFIED ABS PHASE V LLC | | | | 2.B PL | 25,536,797 | 100.5220 | 25,670,093 | 25,536,797 | 25,536,797 | | | | | 5.780 | 5.848 | MON | 12,300 | 869,216 | 05/19/2022 | 12/28/2030 |
| 256677-AH-8 | DOLLAR GENERAL BASIC | | | 2 | 2.B FE | 6,179,650 | 80.4320 | 4,021,578 | 5,000,000 | 6,121,752 | | (27,384) | | | 4.125 | 2.912 | AO | 50,417 | 206,250 | 11/04/2020 | 04/03/2050 |
| 256746-AJ-7 | DOLLAR TREE INC BASIC | | | 2 | 2.B FE | 2,000,152 | 80.9520 | 1,780,954 | 2,200,000 | 2,012,999 | | 12,847 | | | 2.650 | 3.782 | JD | 4,858 | 58,300 | 04/05/2022 | 12/01/2031 |

# 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 |
| 25730#-AA-8 | DOMINION ENERGY QUESTAR DOMINION ENERGY QUESTAR | | | | 2.C | 15,000,000 | 89.2130 | 13,381,934 | 15,000,000 | 15,000,000 | | | | | 3.530 | 3.530 | JJ | 222,096 | 529,500 | 02/06/2018 | 01/31/2028 |
| 25746U-AN-9 | DOMINION RESOURCES INC CALL @ MAKE WHOLE +25BP LNG 1S | | | | 2.B FE | 3,665,076 | 105.7390 | 4,018,081 | 3,800,000 | 3,721,306 | | 5,268 | | | 6.300 | 6.582 | MS | 70,490 | 239,400 | 01/30/2009 | 03/15/2033 |
| 25746U-BM-0 | DOMINION RESOURCES INC 4.9% Due 8/1/2041 FA1 | | | 2 | 2.B FE | 3,960,516 | 88.8540 | 3,554,155 | 4,000,000 | 3,966,955 | | 1,063 | | | 4.900 | 4.969 | FA | 81,667 | 196,000 | 01/25/2016 | 08/01/2041 |
| 25746U-CK-3 | DOMINION RESOURCES INC 2.85% Due 8/15/2026 FA15 | | | 2 | 2.B FE | 99,965 | 92.4740 | 92,474 | 100,000 | 99,986 | | 4 | | | 2.850 | 2.854 | FA | 1,077 | 2,850 | 08/04/2016 | 08/15/2026 |
| 25746U-DL-0 | DOMINION RESOURCES INC BASIC | | | 2 | 2.B FE | 11,600,538 | 79.7160 | 9,406,539 | 11,800,000 | 11,620,069 | | 18,679 | | | 2.250 | 2.447 | FA | 100,300 | 267,713 | 12/16/2021 | 08/15/2031 |
| 260543-BY-8 | DOW CHEMICAL 9.4% Due 5/15/2039 MN15 | | | | 2.A FE | 14,345,630 | 132.5430 | 13,254,259 | 10,000,000 | 13,328,302 | | (115,430) | | | 9.400 | 6.146 | MN | 120,111 | 940,000 | 01/05/2011 | 05/15/2039 |
| 260543-CE-1 | DOW CHEMICAL 5 1/4% Due 11/15/2041 MN15 | | | 2 | 2.A FE | 22,535,874 | 93.6610 | 21,026,832 | 22,450,000 | 22,517,619 | | (2,495) | | | 5.250 | 5.223 | MN | 150,602 | 1,178,625 | 11/21/2013 | 11/15/2041 |
| 260543-DD-2 | DOW CHEMICAL BASIC | | | 2 | 2.A FE | 38,071,881 | 72.7400 | 27,131,945 | 37,300,000 | 38,042,410 | | (16,015) | | | 3.600 | 3.487 | MN | 171,580 | 1,342,800 | 10/23/2020 | 11/15/2050 |
| 26078J-AD-2 | DowDuPont Inc BASIC | | | 2 | 2.A FE | 14,798,925 | 98.7980 | 13,584,780 | 13,750,000 | 14,503,967 | | (120,839) | | | 4.725 | 3.627 | MN | 83,016 | 649,688 | 11/16/2021 | 11/15/2028 |
| 26113*-AA-7 | DYAL CAPITAL PARTNERS IV DYAL CAPITAL PARTNERS IV ISS B | | | | 1.F PL | 7,000,000 | 82.0730 | 5,745,098 | 7,000,000 | 7,000,000 | | | | | 3.650 | 3.650 | FA | 91,554 | 255,500 | 02/05/2021 | 02/22/2041 |
| 26113@-AA-5 | DYAL CAPITAL PARTNERS IV DYAL CAPITAL PARTNERS IV ISS A | | | | 1.F PL | 13,000,000 | 82.0730 | 10,669,468 | 13,000,000 | 13,000,000 | | | | | 3.650 | 3.650 | FA | 170,029 | 474,500 | 02/05/2021 | 02/22/2041 |
| 26138E-AS-8 | DR PEPPER SNAPPLE GROUP BASIC | | | 2 | 2.B FE | 466,060 | 96.1160 | 480,582 | 500,000 | 484,609 | | 4,910 | | | 3.400 | 4.556 | MN | 2,172 | 17,000 | 12/14/2018 | 11/15/2025 |
| 263901-AF-7 | DUKE ENERGY INDIANA INC BASIC | | | 2 | 1.F FE | 8,176,220 | 93.0540 | 6,048,500 | 6,500,000 | 8,113,216 | | (56,564) | | | 4.900 | 3.211 | JJ | 146,864 | 318,500 | 11/16/2021 | 07/15/2043 |
| 26441C-AT-2 | DUKE POWER 3 3/4% Due 9/1/2046 MS1 | | | 2 | 2.B FE | 32,500,684 | 74.6060 | 24,396,117 | 32,700,000 | 32,572,916 | | 1,721 | | | 3.750 | 3.770 | MS | 408,750 | 1,226,250 | 11/16/2021 | 09/01/2046 |
| 26441C-BM-6 | DUKE POWER BASIC | | | 2 | 2.B FE | 10,089,000 | 73.3820 | 7,338,211 | 10,000,000 | 10,085,317 | | (3,457) | | | 3.300 | 3.237 | JD | 14,667 | 330,000 | 11/16/2021 | 06/15/2041 |
| 26442C-AB-0 | DUKE ENERGY CAROLINAS 6% Due 1/15/2038 JJ15 | | | | 1.F FE | 7,938,880 | 105.2800 | 7,369,575 | 7,000,000 | 7,657,173 | | (28,501) | | | 6.000 | 5.099 | JJ | 193,667 | 420,000 | 10/02/2009 | 01/15/2038 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS BASIC | | | | 1.F FE | 14,311,485 | 99.3630 | 13,413,968 | 13,500,000 | 14,298,177 | | (13,308) | | | 5.300 | 4.790 | FA | 270,300 | 357,750 | 07/12/2022 | 02/15/2040 |
| 26442C-AM-6 | DUKE ENERGY CAROLINAS BASIC | | | 2 | 1.F FE | 575,315 | 86.9960 | 434,980 | 500,000 | 567,568 | | (2,631) | | | 4.250 | 3.269 | JD | 944 | 21,250 | 12/12/2019 | 12/15/2041 |
| 26442C-AP-9 | DUKE ENERGY CAROLINAS BASIC | | | 2 | 1.F FE | 18,933,990 | 78.3120 | 13,313,073 | 17,000,000 | 18,816,202 | | (57,368) | | | 3.750 | 3.076 | JD | 53,125 | 637,500 | 11/16/2021 | 06/01/2045 |
| 26442C-AR-5 | DUKE ENERGY CAROLINAS BASIC | | | 2 | 1.F FE | 2,870,640 | 79.3140 | 2,379,415 | 3,000,000 | 2,882,615 | | 2,968 | | | 3.875 | 4.139 | MS | 34,229 | 116,250 | 09/07/2018 | 03/15/2046 |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS BASIC | | | 2 | 1.F FE | 8,480,032 | 94.3840 | 8,305,804 | 8,800,000 | 8,644,547 | | 36,482 | | | 2.950 | 3.436 | JD | 21,633 | 259,600 | 03/12/2018 | 12/01/2026 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS BASIC | | | 2 | 1.F FE | 7,830,225 | 96.2070 | 7,215,553 | 7,500,000 | 7,708,941 | | (33,143) | | | 3.950 | 3.402 | MN | 37,854 | 296,250 | 02/22/2019 | 11/15/2028 |
| 26442E-AE-0 | DUKE ENERGY OHIO INC BASIC | | | 2 | 1.F FE | 16,799,537 | 74.2990 | 13,058,060 | 17,575,000 | 16,866,221 | | 17,255 | | | 3.700 | 3.961 | JD | 28,901 | 650,275 | 11/06/2019 | 06/15/2046 |
| 26442E-AG-5 | DUKE ENERGY OHIO INC BASIC | | | 2 | 1.F FE | 5,183,350 | 82.6760 | 4,133,791 | 5,000,000 | 5,170,449 | | (3,725) | | | 4.300 | 4.084 | FA | 89,583 | 215,000 | 03/19/2019 | 02/01/2049 |
| 26442R-AD-3 | DUKE ENERGY PROGRESS LLC 4.15% Due 12/1/2044 JD1 | | | 2 | 1.F FE | 15,669,010 | 84.0880 | 11,772,290 | 14,000,000 | 15,554,512 | | (49,509) | | | 4.150 | 3.409 | JD | 48,417 | 581,000 | 11/16/2021 | 12/01/2044 |
| 26442U-AB-0 | DUKE ENERGY PROGRESS LLC BASIC | | | 2 | 1.F FE | 7,751,055 | 84.1820 | 5,471,846 | 6,500,000 | 7,708,982 | | (37,746) | | | 4.200 | 3.039 | FA | 103,133 | 273,000 | 11/16/2021 | 08/15/2045 |
| 26442U-AH-7 | DUKE ENERGY PROGRESS LLC BASIC | | | 2 | 1.F FE | 6,555,615 | 92.2800 | 5,998,176 | 6,500,000 | 6,537,033 | | (5,764) | | | 3.450 | 3.341 | MS | 66,029 | 224,250 | 07/16/2019 | 03/15/2029 |
| 26442U-AP-9 | DUKE ENERGY PROGRESS LLC BASIC | | | 2 | 1.F FE | 11,041,430 | 81.0260 | 8,993,867 | 11,100,000 | 11,042,380 | | 950 | | | 4.000 | 4.030 | AO | 111,000 | 239,267 | 03/14/2022 | 04/01/2052 |
| 26443T-AA-4 | DUKE ENERGY INDIANA INC 3 3/4% Due 5/15/2046 MN15 | | | 2 | 1.F FE | 9,511,730 | 78.2520 | 7,825,240 | 10,000,000 | 9,568,708 | | 10,767 | | | 3.750 | 4.035 | MN | 47,917 | 375,000 | 03/15/2017 | 05/15/2046 |
| 26444H-AA-9 | DUKE ENERGY FLORIDA LLC 3.4% Due 10/1/2046 AO1 | | | 2 | 1.F FE | 20,762,560 | 72.2100 | 14,803,130 | 20,500,000 | 20,782,908 | | (8,945) | | | 3.400 | 3.309 | AO | 174,250 | 697,000 | 11/16/2021 | 10/01/2046 |
| 26444H-AF-8 | DUKE ENERGY FLORIDA LLC BASIC | | | 2 | 1.F FE | 15,990,760 | 84.5680 | 13,530,898 | 16,000,000 | 15,992,505 | | 161 | | | 4.200 | 4.203 | JJ | 309,867 | 672,000 | 09/14/2018 | 07/15/2048 |
| 26860#-AA-8 | PIO PICO LLC SENIOR SECURED NOTES | | | | 1.G PL | 8,339,958 | 88.6270 | 7,391,431 | 8,339,958 | 8,339,958 | | | | | 4.170 | 4.170 | JD | 966 | 347,776 | 01/23/2015 | 12/31/2041 |
| 26875P-AT-8 | EOG RESOURCES INC BASIC | | | 2 | 1.G FE | 2,041,020 | 95.9860 | 1,439,791 | 1,500,000 | 2,025,122 | | (12,562) | | | 4.950 | 3.032 | AO | 15,675 | 74,250 | 09/21/2021 | 04/15/2050 |
| 26875P-AU-5 | EOG RESOURCES INC BASIC | | | 2 | 1.G FE | 22,543,560 | 97.0220 | 21,344,930 | 22,000,000 | 22,505,182 | | (38,378) | | | 4.375 | 3.993 | AO | 203,194 | 525,000 | 07/12/2022 | 04/15/2030 |
| 26884A-BB-8 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 28,835,775 | 85.8570 | 19,317,867 | 22,500,000 | 28,555,694 | | (209,814) | | | 4.500 | 2.796 | JJ | 506,250 | 1,012,500 | 11/16/2021 | 07/01/2044 |
| 26884A-BD-4 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 11,054,100 | 96.3170 | 9,631,677 | 10,000,000 | 10,545,192 | | (248,319) | | | 3.375 | 0.831 | JD | 28,125 | 337,500 | 12/08/2020 | 06/01/2025 |
| 26884A-BG-7 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 5,544,000 | 91.6410 | 4,582,034 | 5,000,000 | 5,352,362 | | (77,983) | | | 3.250 | 1.562 | FA | 67,708 | 162,500 | 07/01/2020 | 08/01/2027 |
| 26884A-BJ-1 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 15,671,936 | 92.3880 | 14,597,282 | 15,800,000 | 15,729,941 | | 11,472 | | | 3.500 | 3.591 | MS | 184,333 | 553,000 | 07/16/2019 | 03/01/2028 |
| 26884A-BK-8 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 8,123,920 | 94.2920 | 6,600,431 | 7,000,000 | 7,925,240 | | (154,275) | | | 4.150 | 1.694 | JD | 24,208 | 290,500 | 09/14/2021 | 12/01/2028 |
| 26884A-BM-4 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 3,450,625 | 83.7270 | 2,930,444 | 3,500,000 | 3,464,266 | | 4,497 | | | 2.500 | 2.658 | FA | 33,056 | 87,500 | 12/16/2019 | 02/15/2030 |
| 26884A-BN-2 | ERP OPERATING LP BASIC | | | 2 | 1.G FE | 2,920,680 | 78.0140 | 2,340,417 | 3,000,000 | 2,929,799 | | 7,380 | | | 1.850 | 2.150 | FA | 23,125 | 54,267 | 10/04/2021 | 08/01/2031 |
| 26884T-AE-2 | ERAC USA FINANCE LLC 5 5/8% Due 3/15/2042 MS15 | | | | 2.A FE | 14,687,440 | 94.8870 | 13,568,830 | 14,300,000 | 14,618,396 | | (9,247) | | | 5.625 | 5.437 | MS | 236,844 | 804,375 | 10/08/2013 | 03/15/2042 |
| 26884U-A@-8 | EPR PROPERTIES SERIES B SENIOR NOTES | | | | 2.C FE | 11,346,276 | 95.0260 | 10,781,926 | 11,346,276 | 11,346,276 | | | | | 4.560 | 4.560 | FA | 185,398 | 517,390 | 07/22/2016 | 08/22/2026 |

# 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 |
| 269246-BQ-6 | E Trade Group Inc BASIC | | | 2 | 1.G FE | 5,539,358 | 95.0220 | 5,606,281 | 5,900,000 | 5,687,296 | | 40,111 | | | 3.800 | 4.672 | FA | 79,093 | 224,200 | 01/30/2019 | 08/24/2027 |
| 269246-BS-2 | E Trade Group Inc BASIC | | | 2 | 1.G FE | 949,164 | 97.5480 | 926,706 | 950,000 | 949,497 | | 79 | | | 4.500 | 4.511 | JD | 1,306 | 42,750 | 06/11/2018 | 06/20/2028 |
| 26986*-AA-1 | EAGLE SOLAR, LLC EAGLE SOLAR, LLC | | | | 3.A | 14,644,498 | 86.1350 | 12,614,031 | 14,644,498 | 14,644,498 | | | | | 4.820 | 4.817 | JD | 1,961 | 705,865 | 11/06/2018 | 12/31/2042 |
| 27326#-AC-0 | EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP | | | | 2.A | 9,000,000 | 91.2050 | 8,208,470 | 9,000,000 | 9,000,000 | | | | | 4.450 | 4.450 | AO | 81,213 | 400,500 | 04/29/2019 | 04/19/2049 |
| 27409L-A*-4 | EAST OHIO GAS CO/THE EAST OHIO GAS COMPANY | | | | 1.G Z | 10,000,000 | 106.6470 | 10,664,650 | 10,000,000 | 10,000,000 | | | | | 6.190 | 6.190 | JD | 25,792 | | 10/20/2022 | 12/15/2032 |
| 27616#-AH-8 | EASTERLY GOVERNMENT PROP EASTERLY GOVERNMENT PROP | | | | 2.B | 10,000,000 | 81.1800 | 8,117,958 | 10,000,000 | 10,000,000 | | | | | 2.890 | 2.890 | AO | 61,814 | 289,000 | 04/15/2021 | 10/14/2030 |
| 276480-AF-7 | EASTERN ENERGY GAS HOLDINGS BASIC | | | 2 | 1.G FE | 13,883,102 | 86.7230 | 11,404,031 | 13,150,000 | 13,876,231 | | (6,871) | | | 4.800 | 4.383 | MN | 105,200 | 315,600 | 08/30/2022 | 11/01/2043 |
| 277432-AP-5 | EASTMAN CHEMICAL 4.65% Due 10/15/2044 AO15 | | | 2 | 2.B FE | 8,886,700 | 83.0370 | 7,473,325 | 9,000,000 | 8,904,505 | | 2,466 | | | 4.650 | 4.729 | AO | 88,350 | 418,500 | 06/16/2014 | 10/15/2044 |
| 278058-AW-2 | EATON CORP DEBENTURES | | | | 2.A FE | 1,902,886 | 112.0260 | 2,240,520 | 2,000,000 | 1,955,153 | | 4,722 | | | 7.650 | 8.082 | MN | 19,550 | 153,000 | 01/13/2000 | 11/15/2029 |
| 278062-AE-4 | EATON CORP 4.15% Due 11/2/2042 MN2 | | | | 2.A FE | 6,515,992 | 85.5990 | 5,991,938 | 7,000,000 | 6,592,315 | | 12,374 | | | 4.150 | 4.601 | MN | 47,610 | 290,500 | 12/28/2015 | 11/02/2042 |
| 278865-AM-2 | ECOLAB INC 5 1/2% Due 12/8/2041 JD8 | | | | 1.G FE | 8,208,529 | 101.4700 | 7,640,687 | 7,530,000 | 8,058,941 | | (17,055) | | | 5.500 | 4.920 | JD | 26,460 | 414,150 | 02/08/2012 | 12/08/2041 |
| 27965#-AS-1 | EDENS & AVANT INVESTMENT LTD P | | | | 2.B PL | 20,000,000 | 92.4050 | 18,481,060 | 20,000,000 | 20,000,000 | | | | | 3.840 | 3.840 | JJ | 322,133 | 768,000 | 08/04/2017 | 07/31/2027 |
| 281020-AN-7 | EDISON INTERNATIONAL, INC. BASIC | | | 2 | 2.C FE | 7,018,711 | 100.4460 | 6,363,237 | 6,335,000 | 6,786,055 | | (95,359) | | | 5.750 | 3.924 | JD | 16,189 | 364,263 | 10/04/2021 | 06/15/2027 |
| 28258#-AA-4 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC | | | | 2.C PL | 20,968,663 | 91.2250 | 19,128,665 | 20,968,663 | 20,968,663 | | | | | 4.680 | 4.682 | FA | 329,837 | 981,333 | 06/28/2018 | 11/30/2035 |
| 28258#-AC-0 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC | | | | 2.C PL | 2,769,918 | 91.7120 | 2,540,354 | 2,769,918 | 2,769,918 | | | | | 4.680 | 4.679 | FA | 43,571 | 129,632 | 12/17/2021 | 11/30/2035 |
| 283677-AW-2 | EL PASO ELECTRIC COMPANY CALL @ MAKE WHOLE + 25BP | | | | 2.B FE | 7,584,662 | 97.4860 | 7,408,937 | 7,600,000 | 7,590,348 | | 511 | | | 6.000 | 6.015 | MN | 58,267 | 456,000 | 05/12/2005 | 05/15/2035 |
| 283677-F*-8 | EL PASO ELECTRIC COMPANY EL PASO ELECTRIC COMPANY | | | | 2.B | 6,000,000 | 93.4790 | 5,608,722 | 6,000,000 | 6,000,000 | | | | | 4.220 | 4.220 | FA | 95,653 | 253,200 | 07/06/2018 | 08/15/2028 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC | | | 2 | 4.B FE | 6,352,765 | 97.4270 | 6,186,598 | 6,350,000 | 6,325,404 | | (11,783) | | | 6.250 | 6.319 | JJ | 198,438 | 187,500 | 11/30/2022 | 07/01/2025 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC | | | 2 | 5.A FE | 9,664,520 | 98.3480 | 8,851,291 | 9,000,000 | 9,407,552 | | (183,264) | | | 8.125 | 5.622 | JJ | 365,625 | 487,500 | 12/15/2022 | 07/01/2027 |
| 28473#-AA-3 | ELDRIDGE INDUSTRIES LLC ELDRIDGE INDUSTRIES LLC | | | | 2.C PL | 20,000,000 | 87.5820 | 17,516,371 | 20,000,000 | 20,000,000 | | | | | 3.920 | 3.920 | FA | 304,889 | 392,000 | 01/28/2022 | 02/11/2027 |
| 28473#-AB-1 | ELDRIDGE INDUSTRIES LLC ELDRIDGE INDUSTRIES LLC | | | | 2.C PL | 15,000,000 | 83.0160 | 12,452,378 | 15,000,000 | 15,000,000 | | | | | 4.150 | 4.150 | FA | 242,083 | 311,250 | 01/28/2022 | 02/11/2029 |
| 28501*-AT-2 | ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTE SERIES D TRANCHE B | | | | 2.B | 4,000,000 | 94.5420 | 3,781,661 | 4,000,000 | 4,000,000 | | | | | 3.600 | 3.600 | MN | 16,800 | 144,000 | 05/24/2013 | 11/19/2025 |
| 28501*-BG-9 | ELECTRIC TRANSMISSION TEXAS, L ELECTRIC TRANSMISSION TEXAS L | | | | 2.B | 16,000,000 | 73.4460 | 11,751,334 | 16,000,000 | 16,000,000 | | | | | 3.050 | 3.050 | JJ | 219,600 | 244,000 | 05/20/2021 | 01/19/2037 |
| 285512-AD-1 | ELECTRONIC ARTS INC. 4.8% Due 3/1/2026 MS1 | | | 2 | 2.A FE | 7,180,435 | 99.7410 | 6,483,135 | 6,500,000 | 6,739,926 | | (76,807) | | | 4.800 | 3.460 | MS | 104,000 | 312,000 | 09/21/2016 | 03/01/2026 |
| 285512-AE-9 | ELECTRONIC ARTS INC. BASIC | | | 2 | 2.A FE | 2,389,212 | 78.9500 | 2,052,712 | 2,600,000 | 2,407,800 | | 18,588 | | | 1.850 | 2.877 | FA | 18,171 | 48,100 | 02/07/2022 | 02/15/2031 |
| 285512-AF-6 | ELECTRONIC ARTS INC. BASIC | | | 2 | 2.A FE | 10,993,510 | 65.3250 | 7,512,365 | 11,500,000 | 11,003,491 | | 9,216 | | | 2.950 | 3.178 | FA | 128,161 | 339,250 | 02/07/2022 | 02/15/2051 |
| 286857-A@-6 | ELIZABETHTOWN GAS ELIZABETHTOWN GAS | | | | 1.G | 3,000,000 | 93.5380 | 2,806,149 | 3,000,000 | 3,000,000 | | | | | 4.020 | 4.020 | JD | 3,685 | 120,600 | 01/14/2019 | 12/20/2028 |
| 286857-B*-7 | ELIZABETHTOWN GAS ELIZABETHTOWN GAS | | | | 1.G | 4,000,000 | 86.7210 | 3,468,842 | 4,000,000 | 4,000,000 | | | | | 4.290 | 4.290 | JD | 5,243 | 171,600 | 01/14/2019 | 12/20/2038 |
| 286857-B@-5 | ELIZABETHTOWN GAS ELIZABETHTOWN GAS | | | | 1.G | 5,000,000 | 81.0330 | 4,051,664 | 5,000,000 | 5,000,000 | | | | | 4.370 | 4.370 | JD | 6,676 | 218,500 | 01/14/2019 | 12/20/2048 |
| 286857-E#-0 | ELIZABETHTOWN GAS ELIZABETHTOWN GAS | | | | 1.G | 5,000,000 | 66.6650 | 3,333,246 | 5,000,000 | 5,000,000 | | | | | 3.360 | 3.360 | JD | 7,467 | 168,000 | 10/21/2020 | 06/15/2051 |
| 291011-BB-9 | EMERSON ELECTRIC CO 6 1/8% Due 4/15/2039 AO15 | | | | 1.F FE | 7,760,766 | 105.3980 | 8,221,053 | 7,800,000 | 7,770,577 | | 1,027 | | | 6.125 | 6.162 | AO | 100,858 | 477,750 | 04/14/2009 | 04/15/2039 |
| 291011-BG-8 | EMERSON ELECTRIC CO BASIC | | | 2 | 1.F FE | 876,591 | 96.7600 | 870,839 | 900,000 | 890,602 | | 3,659 | | | 3.150 | 3.605 | JD | 2,363 | 28,350 | 12/14/2018 | 06/01/2025 |
| 291011-BQ-6 | EMERSON ELECTRIC CO BASIC | | | 2 | 1.F FE | 20,040,750 | 85.1660 | 19,162,273 | 22,500,000 | 20,198,419 | | 157,669 | | | 2.000 | 3.939 | JD | 12,500 | 225,000 | 07/12/2022 | 12/21/2028 |
| 291011-BR-4 | EMERSON ELECTRIC CO BASIC | | | 2 | 1.F FE | 39,875,200 | 81.0140 | 32,405,735 | 40,000,000 | 39,886,787 | | 11,276 | | | 2.200 | 2.235 | JD | 24,444 | 880,000 | 12/07/2021 | 12/21/2031 |
| 29103D-AJ-5 | EMERA US FINANCE LP BASIC | | | 2 | 2.C FE | 5,571,608 | 93.6960 | 5,246,966 | 5,600,000 | 5,587,363 | | 3,374 | | | 3.550 | 3.620 | JD | 8,836 | 198,800 | 01/09/2018 | 06/15/2026 |
| 29248H-AA-1 | EMPOWER FINANCE 2020 LP BASIC | | | 2 | 1.F FE | 20,051,250 | 83.6240 | 16,724,858 | 20,000,000 | 20,035,545 | | (7,521) | | | 1.357 | 1.317 | MS | 78,404 | 271,400 | 11/17/2020 | 09/17/2027 |
| 29273R-BG-3 | ENERGY TRANSFER PARTNERS LP BASIC | | | 2 | 2.C FE | 833,904 | 97.6900 | 781,520 | 800,000 | 813,383 | | (4,425) | | | 4.750 | 4.111 | JJ | 17,522 | 38,000 | 12/18/2017 | 01/15/2026 |
| 29273R-BJ-7 | ENERGY TRANSFER PARTNERS LP BASIC | | | 2 | 2.C FE | 11,335,860 | 92.9950 | 8,369,550 | 9,000,000 | 11,270,654 | | (58,715) | | | 6.125 | 4.353 | JD | 24,500 | 551,250 | 11/16/2021 | 12/15/2045 |
| 29278N-AE-3 | ENERGY TRANSFER PARTNERS BASIC | | | 2 | 2.C FE | 21,636,319 | 90.2990 | 18,827,390 | 20,850,000 | 21,585,368 | | (13,415) | | | 6.000 | 5.731 | JD | 55,600 | 1,251,000 | 09/25/2018 | 06/15/2048 |
| 29278N-AF-0 | ENERGY TRANSFER PARTNERS BASIC | | | 2 | 2.C FE | 13,795,621 | 96.7310 | 13,017,036 | 13,457,000 | 13,661,541 | | (33,874) | | | 4.950 | 4.619 | JD | 29,605 | 666,122 | 09/18/2018 | 06/15/2028 |
| 29278N-AH-6 | ENERGY TRANSFER PARTNERS BASIC | | | 2 | 2.C FE | 10,439,372 | 98.6280 | 9,862,802 | 10,000,000 | 10,115,892 | | (92,375) | | | 4.500 | 3.511 | AO | 95,000 | 450,000 | 04/29/2019 | 04/15/2024 |

# 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 |
| 29287@-AA-9 | ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI | | | | 2.B PL | 3,000,000 | 94.5430 | 2,836,298 | 3,000,000 | 3,000,000 | | | | | 4.480 | 4.480 | MN | 12,693 | 134,400 | 12/05/2018 | 11/27/2026 |
| 29287@-AB-7 | ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI | | | | 2.B PL | 9,000,000 | 92.1420 | 8,292,823 | 9,000,000 | 9,000,000 | | | | | 4.630 | 4.630 | MN | 39,355 | 416,700 | 12/04/2018 | 11/27/2028 |
| 29287@-AC-5 | ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE CORP | | | | 2.B PL | 16,000,000 | 91.9440 | 14,711,024 | 16,000,000 | 16,000,000 | | | | | 4.630 | 4.630 | JJ | 337,476 | 740,800 | 01/23/2019 | 01/17/2029 |
| 29364@-10-7 | ENTERGY UTILITY HOLDING COMPAN SERIES A PREFERRED MEMBERSHIP | | | 2 | 2.B PL | 20,000,000 | 115.6080 | 23,121,535 | 20,000,000 | 20,000,000 | | | | | 7.500 | 7.571 | MJSD | 66,667 | 1,500,000 | 08/26/2015 | 01/01/2036 |
| 29364@-12-3 | ENTERGY UTILITY HOLDING COMPAN ENTERGY UTILITY HOLDING COMPAN | | | | 2.B PL | 15,000,000 | 107.7380 | 16,160,699 | 15,000,000 | 15,000,000 | | | | | 6.750 | 6.807 | MJSD | 45,000 | 1,012,500 | 12/11/2018 | 02/28/2039 |
| 29364D-AU-4 | ENTERGY ARKANSAS INC 3 1/2% Due 4/1/2026 A01 | | | 2 | 1.F FE | 4,784,208 | 96.2660 | 4,620,749 | 4,800,000 | 4,794,294 | | 1,629 | | | 3.500 | 3.539 | AO | 42,000 | 168,000 | 01/05/2016 | 04/01/2026 |
| 29364G-AJ-2 | ENTERGY CORP 2.95% Due 9/1/2026 MS1 | | | 2 | 2.B FE | 6,997,905 | 93.1550 | 6,520,841 | 7,000,000 | 6,999,181 | | 208 | | | 2.950 | 2.953 | MS | 68,833 | 206,500 | 08/16/2016 | 09/01/2026 |
| 29364G-AP-8 | ENTERGY CORP BASIC | | | 2 | 2.B FE | 16,835,115 | 79.5120 | 13,119,537 | 16,500,000 | 16,790,698 | | (32,135) | | | 2.400 | 2.164 | JD | 17,600 | 396,000 | 07/27/2021 | 06/15/2031 |
| 29364W-AV-0 | ENTERGY LOUISIANA LLC BASIC | | | 2 | 1.F FE | 3,160,770 | 88.8460 | 2,665,376 | 3,000,000 | 3,113,998 | | (46,772) | | | 4.950 | 3.014 | JJ | 68,475 | 74,250 | 02/14/2022 | 01/15/2045 |
| 29364W-BC-1 | ENTERGY LOUISIANA LLC BASIC | | | 2 | 1.F FE | 45,835,566 | 81.6220 | 35,668,723 | 43,700,000 | 45,701,638 | | (49,621) | | | 4.200 | 3.905 | AO | 458,850 | 1,835,400 | 04/23/2020 | 04/01/2050 |
| 29365@-AB-2 | ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC | | | | 2.B | 5,000,000 | 94.2880 | 4,714,423 | 5,000,000 | 5,000,000 | | | | | 3.000 | 3.000 | MS | 44,167 | 150,000 | 03/12/2020 | 03/15/2025 |
| 29365@-AC-0 | ENTERGY NEW ORLEANS, LLC ENTERGY NEW ORLEANS, LLC | | | | 2.B YE | 9,000,000 | 75.3810 | 6,784,327 | 9,000,000 | 9,000,000 | | | | | 3.750 | 3.750 | MS | 99,375 | 337,500 | 03/12/2020 | 03/15/2040 |
| 29365D-AA-7 | ENTERCOM MEDIA CORP BASIC | | | 2 | 5.C FE | 1,714,501 | 18.8580 | 320,579 | 1,700,000 | 1,698,796 | | (3,676) | | | 6.500 | 6.283 | MN | 18,417 | 110,500 | 01/10/2022 | 05/01/2027 |
| 29365T-AG-9 | ENTERGY TEXAS INC BASIC | | | 2 | 1.G FE | 1,664,970 | 94.6240 | 1,419,354 | 1,500,000 | 1,640,797 | | (21,625) | | | 4.000 | 2.315 | MS | 15,167 | 60,000 | 11/16/2021 | 03/30/2029 |
| 29365T-AJ-3 | ENTERGY TEXAS INC BASIC | | | 2 | 1.G FE | 3,965,142 | 72.5930 | 2,685,925 | 3,700,000 | 3,957,486 | | (6,217) | | | 3.550 | 3.158 | MS | 33,202 | 131,350 | 10/04/2021 | 09/30/2049 |
| 29366M-AA-6 | ENTERGY ARKANSAS LLC BASIC | | | 2 | 1.F FE | 30,867,710 | 82.9080 | 24,872,501 | 30,000,000 | 30,807,328 | | (19,271) | | | 4.200 | 4.026 | AO | 315,000 | 1,260,000 | 11/26/2019 | 04/01/2049 |
| 29366W-AA-4 | ENTERGY MISSISSIPPI INC BASIC | | | 2 | 1.F FE | 30,709,260 | 77.1490 | 22,959,636 | 29,760,000 | 30,644,957 | | (22,067) | | | 3.850 | 3.665 | JD | 95,480 | 1,145,760 | 12/04/2019 | 06/01/2049 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPER 6 1/8% Due 10/15/2039 A015 | | | | 2.A FE | 7,181,920 | 103.1490 | 7,220,455 | 7,000,000 | 7,137,690 | | (4,684) | | | 6.125 | 5.938 | AO | 90,514 | 428,750 | 10/02/2009 | 10/15/2039 |
| 29379V-AQ-6 | ENTERPRISE PRODUCTS OPER 6.45% Due 9/1/2040 MS1 | | | | 2.A FE | 5,220,500 | 104.6570 | 5,232,826 | 5,000,000 | 5,173,917 | | (5,351) | | | 6.450 | 6.125 | MS | 107,500 | 322,500 | 12/16/2010 | 09/01/2040 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER BASIC | | | | 2.A FE | 15,498,600 | 99.5270 | 14,929,061 | 15,000,000 | 15,000,000 | | (162,753) | | | 3.350 | 2.198 | MS | 147,958 | 502,500 | 12/12/2019 | 03/15/2023 |
| 29379V-BA-0 | ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 | | | 2 | 2.A FE | 15,362,963 | 88.1180 | 13,217,670 | 15,000,000 | 15,311,841 | | (8,772) | | | 4.850 | 4.692 | MS | 214,208 | 727,500 | 01/29/2019 | 03/15/2044 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15 | | | 2 | 2.A FE | 18,147,203 | 90.8790 | 15,404,072 | 16,950,000 | 18,006,118 | | (27,918) | | | 5.100 | 4.640 | FA | 326,570 | 864,450 | 05/02/2017 | 02/15/2045 |
| 29379V-BW-2 | ENTERPRISE PRODUCTS OPER BASIC | | | 2 | 2.A FE | 17,429,520 | 78.9480 | 13,736,880 | 17,400,000 | 17,428,115 | | (586) | | | 4.200 | 4.190 | JJ | 306,530 | 730,800 | 06/25/2019 | 01/31/2050 |
| 29379V-BY-8 | ENTERPRISE PRODUCTS OPER BASIC | | | 2 | 2.A FE | 10,921,600 | 72.7120 | 7,271,168 | 10,000,000 | 10,882,638 | | (19,650) | | | 3.700 | 3.215 | JJ | 155,194 | 370,000 | 12/17/2020 | 01/31/2051 |
| 29379V-BZ-5 | ENTERPRISE PRODUCTS OPER BASIC | | | 2 | 2.A FE | 33,225,163 | 73.0600 | 22,904,386 | 31,350,000 | 33,173,308 | | (24,245) | | | 3.950 | 3.658 | JJ | 519,409 | 1,238,325 | 12/15/2020 | 01/31/2060 |
| 29379V-CA-9 | ENTERPRISE PRODUCTS OPER BASIC | | | 2 | 2.A FE | 31,106,800 | 66.2540 | 20,870,017 | 31,500,000 | 31,122,604 | | 7,590 | | | 3.200 | 3.264 | FA | 380,800 | 1,008,000 | 02/10/2021 | 02/15/2052 |
| 29449W-AA-5 | EQUITABLE FINANCIAL LIFE BASIC | | | | 1.E FE | 25,437,900 | 90.8190 | 22,704,634 | 25,000,000 | 25,241,397 | | (94,456) | | | 1.400 | 1.010 | JJ | 169,167 | 350,000 | 10/27/2021 | 07/07/2025 |
| 29587#-AX-4 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 5,000,000 | 92.4650 | 4,623,257 | 5,000,000 | 5,000,000 | | | | | 2.860 | 2.860 | AO | 30,189 | 143,000 | 10/22/2019 | 10/15/2026 |
| 29587#-AY-2 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 20,000,000 | 88.3480 | 17,669,640 | 20,000,000 | 20,000,000 | | | | | 3.010 | 3.010 | AO | 127,089 | 602,000 | 10/22/2019 | 10/15/2029 |
| 29587#-AZ-9 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 3,000,000 | 86.5300 | 2,595,903 | 3,000,000 | 3,000,000 | | | | | 3.110 | 3.110 | AO | 19,697 | 93,300 | 10/22/2019 | 10/15/2031 |
| 29587#-BF-2 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 13,500,000 | 78.2060 | 10,557,806 | 13,500,000 | 13,500,000 | | | | | 2.640 | 2.640 | AO | 82,170 | 356,400 | 01/29/2021 | 04/08/2035 |
| 29587#-BH-8 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 20,000,000 | 85.5380 | 17,107,530 | 20,000,000 | 20,000,000 | | | | | 3.460 | 3.460 | MN | 96,111 | 346,000 | 02/11/2022 | 05/11/2035 |
| 29587#-BK-1 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP | | | | 1.C PL | 8,500,000 | 84.0280 | 7,142,395 | 8,500,000 | 8,500,000 | | | | | 3.560 | 3.560 | MN | 42,028 | 151,300 | 02/11/2022 | 05/11/2037 |
| 29717P-AN-7 | ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1 | | | 2 | 2.A FE | 632,748 | 97.8100 | 586,859 | 600,000 | 605,349 | | (4,769) | | | 3.875 | 3.035 | MN | 3,875 | 23,250 | 10/12/2016 | 05/01/2024 |
| 29717P-AT-4 | ESSEX PORTFOLIO LP BASIC | | | 2 | 2.A FE | 5,476,600 | 91.4010 | 4,570,043 | 5,000,000 | 5,416,509 | | (60,091) | | | 4.000 | 2.478 | MS | 66,667 | 200,000 | 01/24/2022 | 03/01/2029 |
| 29717P-AV-9 | ESSEX PORTFOLIO LP BASIC | | | 2 | 2.A FE | 16,084,120 | 79.2760 | 12,684,143 | 16,000,000 | 16,079,477 | | (7,746) | | | 2.650 | 2.587 | MS | 124,844 | 424,000 | 12/07/2021 | 03/15/2032 |
| 29736R-AG-5 | ESTEE LAUDER CO INC 4 3/8% Due 6/15/2045 JD15 | | | 2 | 1.E FE | 27,091,535 | 89.5940 | 23,742,485 | 26,500,000 | 27,018,254 | | (16,211) | | | 4.375 | 4.230 | JD | 51,528 | 1,159,375 | 07/31/2017 | 06/15/2045 |
| 29736R-AJ-9 | ESTEE LAUDER CO INC | | | 2 | 1.E FE | 13,419,600 | 94.8880 | 11,386,596 | 12,000,000 | 12,881,141 | | (215,995) | | | 3.150 | 1.242 | MS | 111,300 | 378,000 | 06/23/2020 | 03/15/2027 |
| 29736R-AK-6 | ESTEE LAUDER CO INC | | | 2 | 1.E FE | 34,806,900 | 86.2050 | 29,740,797 | 34,500,000 | 34,774,821 | | (7,250) | | | 4.150 | 4.096 | MS | 421,571 | 1,431,750 | 03/04/2019 | 03/15/2047 |
| 29736R-AM-2 | ESTEE LAUDER CO INC BASIC | | | 2 | 1.E FE | 54,024,251 | 72.5630 | 37,950,247 | 52,300,000 | 53,958,842 | | (43,412) | | | 3.125 | 2.947 | JD | 136,198 | 1,634,375 | 11/15/2021 | 12/01/2049 |
| 29736R-AR-1 | ESTEE LAUDER CO INC BASIC | | | 2 | 1.E FE | 4,006,040 | 81.0580 | 3,242,312 | 4,000,000 | 4,005,311 | | (598) | | | 1.950 | 1.932 | MS | 22,967 | 78,000 | 10/04/2021 | 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 |
| 29977A-B@-3 | EVERCORE, INC EVERCORE, INC | | | | 2.A | 8,000,000 | 92.9060 | 7,432,486 | 8,000,000 | 8,000,000 | | | | | 4.340 | 4.338 | AO | 58,831 | 347,200 | 08/12/2019 | 08/01/2029 |
| 30037#-AB-6 | EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC | | | | 2.B | 9,000,000 | 79.0960 | 7,118,642 | 9,000,000 | 9,000,000 | | | | | 3.010 | 3.010 | AO | 53,428 | 270,900 | 04/06/2021 | 04/20/2033 |
| 30037#-AC-4 | EVERGY MISSOURI WEST INC EVERGY MISSOURI WEST INC | | | | 2.B | 10,000,000 | 76.1930 | 7,619,317 | 10,000,000 | 10,000,000 | | | | | 3.210 | 3.210 | AO | 63,308 | 321,000 | 04/06/2021 | 04/20/2036 |
| 30040W-AB-4 | NORTHEAST UTILITIES 3.35% Due 3/15/2026 MS15 | | | 2 | 2.A FE | 18,691,810 | 93.8170 | 17,074,614 | 18,200,000 | 18,367,344 | | (53,365) | | | 3.350 | 3.022 | MS | 179,523 | 609,700 | 05/19/2016 | 03/15/2026 |
| 30040W-AD-0 | NORTHEAST UTILITIES BASIC | | | 2 | 2.A FE | 2,675,092 | 96.5290 | 2,702,819 | 2,800,000 | 2,759,397 | | 22,055 | | | 2.900 | 3.765 | AO | 20,300 | 81,200 | 12/14/2018 | 10/01/2024 |
| 30161M-AG-8 | EXELON GENERATION CO 6 1/4% Due 10/1/2039 A01 | | | | 2.B FE | 2,160,072 | 102.6100 | 1,846,981 | 1,800,000 | 2,133,019 | | (12,906) | | | 6.250 | 4.648 | AO | 28,125 | 112,500 | 11/02/2020 | 10/01/2039 |
| 30161M-AJ-2 | EXELON GENERATION CO BASIC | | | 2 | 2.B FE | 6,621,725 | 96.5350 | 5,309,424 | 5,500,000 | 6,568,116 | | (38,254) | | | 5.750 | 4.214 | AO | 79,063 | 316,250 | 07/27/2021 | 10/01/2041 |
| 30161M-AN-3 | EXELON GENERATION CO BASIC | | | 2 | 2.B FE | 5,369,130 | 96.6780 | 4,350,500 | 4,500,000 | 5,329,555 | | (28,231) | | | 5.600 | 4.182 | JD | 11,200 | 252,000 | 07/27/2021 | 06/15/2042 |
| 30161N-AU-5 | PECO ENERGY 3.4% Due 4/15/2026 A015 | | | 2 | 2.B FE | 2,314,306 | 95.1640 | 2,188,762 | 2,300,000 | 2,305,015 | | (1,519) | | | 3.400 | 3.325 | AO | 16,509 | 78,200 | 04/06/2016 | 04/15/2026 |
| 30212P-AP-0 | EXPEDIA INC CL A BASIC | | | 2 | 2.C FE | 1,040,022 | 91.9640 | 873,660 | 950,000 | 1,022,472 | | (13,960) | | | 3.800 | 2.143 | FA | 13,638 | 36,100 | 09/23/2021 | 02/15/2028 |
| 30212P-AR-6 | EXPEDIA INC CL A BASIC | | | 2 | 2.C FE | 2,602,550 | 85.1210 | 2,128,035 | 2,500,000 | 2,587,838 | | (11,473) | | | 3.250 | 2.687 | FA | 30,694 | 81,250 | 09/15/2021 | 02/15/2030 |
| 30212P-BH-7 | EXPEDIA INC CL A EXPEDIA GROUP INC (BCLASS) | | | 2 | 2.C FE | 50,474,845 | 80.7690 | 40,788,218 | 50,500,000 | 50,486,029 | | 433 | | | 2.950 | 2.951 | MS | 438,649 | 1,489,750 | 12/13/2021 | 03/15/2031 |
| 30215*-AR-9 | EXPLORER PIPELINE COMPANY EXPLORER PIPELINE COMPANY | | | | 2.B | 10,000,000 | 92.2450 | 9,224,545 | 10,000,000 | 10,000,000 | | | | | 3.760 | 3.760 | AO | 63,711 | 376,000 | 11/01/2017 | 10/29/2027 |
| 30225V-B*-7 | EXTRA SPACE STORAGE LP 3.48% Due 08/25/2030 FA 25 | | | | 2.B | 17,000,000 | 85.0570 | 14,459,667 | 17,000,000 | 17,000,000 | | | | | 3.480 | 3.480 | FA | 207,060 | 591,600 | 05/27/2020 | 08/25/2030 |
| 30225V-B@-5 | EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP | | | | 2.B | 15,000,000 | 85.0010 | 12,750,185 | 15,000,000 | 15,000,000 | | | | | 3.500 | 3.500 | AO | 131,250 | 525,000 | 05/27/2020 | 10/01/2030 |
| 30231G-AF-9 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 383,200 | 95.7460 | 382,983 | 400,000 | 393,702 | | 2,736 | | | 2.709 | 3.465 | MS | 3,462 | 10,836 | 12/14/2018 | 03/06/2025 |
| 30231G-AN-2 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 6,788,950 | 78.9180 | 5,524,238 | 7,000,000 | 6,815,452 | | 5,264 | | | 3.567 | 3.743 | MS | 79,762 | 249,690 | 07/27/2017 | 03/06/2045 |
| 30231G-AT-9 | EXXON MOBIL CORP 3.043% Due 3/1/2026 MS1 | | | 2 | 1.D FE | 194,126 | 95.5550 | 191,110 | 200,000 | 197,239 | | 811 | | | 3.043 | 3.507 | MS | 2,029 | 6,086 | 12/14/2018 | 03/01/2026 |
| 30231G-AW-2 | EXXON MOBIL CORP 4.114% Due 3/1/2046 MS1 | | | 2 | 1.D FE | 60,349,985 | 85.7380 | 48,956,530 | 57,100,000 | 59,976,634 | | (81,660) | | | 4.114 | 3.777 | MS | 783,031 | 2,349,094 | 09/21/2021 | 03/01/2046 |
| 30231G-AZ-5 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 8,262,540 | 72.1990 | 6,497,876 | 9,000,000 | 8,276,616 | | 14,076 | | | 3.095 | 3.565 | FA | 104,456 | 139,275 | 02/16/2022 | 08/16/2049 |
| 30231G-BD-3 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 12,839,350 | 92.6940 | 11,123,316 | 12,000,000 | 12,531,541 | | (150,460) | | | 2.275 | 0.969 | FA | 102,375 | 273,000 | 05/10/2021 | 08/16/2026 |
| 30231G-BE-1 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 20,418,075 | 87.7270 | 19,738,523 | 22,500,000 | 20,537,988 | | 119,913 | | | 2.440 | 3.949 | FA | 205,875 | 274,500 | 07/12/2022 | 08/16/2029 |
| 30231G-BF-8 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 1,944,579 | 90.4000 | 1,536,807 | 1,700,000 | 1,926,329 | | (10,109) | | | 4.227 | 3.193 | MS | 20,360 | 71,859 | 02/26/2021 | 03/19/2040 |
| 30231G-BG-6 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 2,543,620 | 88.8210 | 1,776,425 | 2,000,000 | 2,527,245 | | (12,915) | | | 4.327 | 2.902 | MS | 24,520 | 86,540 | 09/21/2021 | 03/19/2050 |
| 30231G-BH-4 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 26,012,415 | 96.4570 | 23,631,867 | 24,500,000 | 25,186,494 | | (313,941) | | | 2.992 | 1.649 | MS | 207,695 | 733,040 | 06/16/2020 | 03/19/2025 |
| 30231G-BM-3 | EXXON MOBIL CORP BASIC | | | 2 | 1.D FE | 36,017,860 | 75.6860 | 24,976,327 | 33,000,000 | 35,871,391 | | (65,761) | | | 3.452 | 2.988 | AO | 240,489 | 1,139,160 | 10/23/2020 | 04/15/2051 |
| 30258H-A#-5 | FNBM, LLC FNBM, LLC | | | | 1.F PL | 35,000,000 | 90.0380 | 31,513,272 | 35,000,000 | 35,000,000 | | | | | 2.710 | 2.725 | MON | 15,808 | 742,992 | 10/28/2021 | 02/22/2027 |
| 30288*-AA-8 | FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES | | | | 2.B FE | 21,732,500 | 90.4150 | 19,649,531 | 21,732,500 | 21,732,500 | | | | | 4.540 | 4.541 | MS | 249,405 | 986,656 | 11/16/2016 | 03/31/2038 |
| 30288*-AE-0 | FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC | | | | 2.B FE | 7,676,350 | 88.0470 | 6,758,809 | 7,676,350 | 7,676,350 | | | | | 4.390 | 4.390 | JD | 936 | 336,992 | 06/03/2019 | 12/31/2038 |
| 30290Y-AB-7 | FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL CREDIT OPPORTUNITIES | | | | 1.D FE | 35,000,000 | 98.8710 | 34,604,833 | 35,000,000 | 35,000,000 | | | | | 4.818 | 4.818 | FA | 702,625 | 1,686,300 | 07/31/2018 | 08/01/2023 |
| 30290Y-AE-1 | FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL OPPORTUNITIED FUND | | | 2 | 1.D FE | 25,000,000 | 93.8980 | 23,474,426 | 25,000,000 | 25,000,000 | | | | | 4.000 | 4.000 | MN | 166,667 | 1,000,000 | 10/16/2020 | 11/01/2025 |
| 30306V-A@-8 | FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC | | | | 2.C FE | 8,123,400 | 85.0610 | 6,909,869 | 8,123,400 | 8,123,400 | | | | | 4.360 | 4.361 | JD | 984 | 354,180 | 08/14/2019 | 06/30/2039 |
| 30306V-AA-7 | FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC | | | | 2.C FE | 7,867,600 | 93.3810 | 7,346,826 | 7,867,600 | 7,867,600 | | | | | 5.550 | 5.550 | MS | 110,376 | 436,652 | 06/26/2018 | 03/31/2039 |
| 30571#-AA-0 | FAIRVIEW HEALTH SERVICES SERIES 2015 | | | | 1.G | 12,363,806 | 90.4700 | 11,185,587 | 12,363,806 | 12,363,806 | | | | | 4.160 | 4.160 | MN | 65,721 | 514,334 | 07/23/2015 | 11/15/2043 |
| 313747-AT-4 | FEDERAL REALTY INVEST TRUST 2 3/4% Due 6/1/2023 JD1 | | | 2 | 2.A FE | 7,189,600 | 98.9110 | 7,912,912 | 8,000,000 | 7,959,119 | | 95,565 | | | 2.750 | 4.001 | JD | 18,333 | 220,000 | 07/10/2013 | 06/01/2023 |
| 313747-AX-5 | FEDERAL REALTY INVEST TRUST 3 5/8% Due 8/1/2046 FA1 | | | 2 | 2.A FE | 9,625,233 | 67.1370 | 6,579,412 | 9,800,000 | 9,648,562 | | 3,948 | | | 3.625 | 3.724 | FA | 148,021 | 355,250 | 07/12/2016 | 08/01/2046 |
| 313747-AY-3 | FEDERAL REALTY INVEST TRUST BASIC | | | 2 | 2.A FE | 32,135,837 | 91.5950 | 29,791,223 | 32,525,000 | 32,348,470 | | 32,864 | | | 3.250 | 3.373 | JJ | 487,423 | 1,057,063 | 05/28/2020 | 07/15/2027 |
| 313747-AZ-0 | FEDERAL REALTY INVEST TRUST BASIC | | | 2 | 2.A FE | 2,227,170 | 86.7930 | 1,909,437 | 2,200,000 | 2,218,329 | | (2,635) | | | 3.200 | 3.052 | JD | 3,129 | 70,400 | 06/27/2019 | 06/15/2029 |
| 31428X-CA-2 | FEDEX CORPORATION BASIC | | | 2 | 2.B FE | 4,476,815 | 92.1590 | 3,409,866 | 3,700,000 | 4,440,140 | | (15,077) | | | 5.250 | 4.025 | MN | 24,821 | 194,250 | 06/15/2020 | 05/15/2050 |
| 31620R-AL-9 | FIDELITY NATIONAL TITLE BASIC | | | 2 | 2.B FE | 990,460 | 58.7510 | 587,508 | 1,000,000 | 990,710 | | 197 | | | 3.200 | 3.250 | MS | 9,244 | 32,000 | 09/23/2021 | 09/17/2051 |
| 316773-CV-0 | FIFTH THIRD BANCORP BASIC | | | 2 | 2.A FE | 9,336,270 | 95.7280 | 8,902,726 | 9,300,000 | 9,320,756 | | (3,555) | | | 3.950 | 3.902 | MS | 109,185 | 367,350 | 04/03/2018 | 03/14/2028 |

# 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 |
| 31677A-AB-0 | FIFTH THIRD BANK 3.85% Due 3/15/2026 MS15 | | | 2 | 2.A FE | 15,522,848 | 95.5560 | 14,237,821 | 14,900,000 | 15,186,757 | | (87,411) | | | 3.850 | 3.192 | MS | 168,908 | 573,650 | 09/15/2021 | 03/15/2026 |
| 31677Q-BM-0 | FIFTH THIRD BANK BASIC | | | 2 | 1.G FE | 20,099,600 | 98.4470 | 19,689,469 | 20,000,000 | 20,084,908 | | (14,692) | | | 3.950 | 3.771 | JJ | 335,750 | 395,000 | 07/11/2022 | 07/28/2025 |
| 33766#-AA-9 | OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC | | | | 3.A | 17,277,315 | 79.2060 | 13,549,649 | 17,106,842 | 17,247,609 | | (10,519) | | | 3.200 | 3.078 | MON | 24,330 | 547,419 | 03/11/2020 | 06/15/2035 |
| 33767B-AC-3 | FIRSTENERGY TRANSMISSION BASIC | | | 2 | 2.C FE | 4,991,050 | 81.8150 | 4,090,758 | 5,000,000 | 4,991,646 | | 163 | | | 4.550 | 4.561 | AO | 56,875 | 227,500 | 03/25/2019 | 04/01/2049 |
| 337738-AR-9 | FISERV, INC. BASIC | | | 2 | 2.B FE | 20,635,880 | 94.8120 | 19,720,792 | 20,800,000 | 20,694,628 | | 15,840 | | | 4.200 | 4.300 | AO | 218,400 | 873,600 | 02/28/2019 | 10/01/2028 |
| 337738-AU-2 | FISERV, INC. BASIC | | | 2 | 2.B FE | 1,764,018 | 90.2620 | 1,579,593 | 1,750,000 | 1,759,959 | | (1,462) | | | 3.500 | 3.396 | JJ | 30,625 | 61,250 | 01/21/2020 | 07/01/2029 |
| 337738-BC-1 | FISERV, INC. BASIC | | | 2 | 2.B FE | 5,253,000 | 84.2480 | 4,212,395 | 5,000,000 | 5,204,514 | | (26,242) | | | 2.650 | 2.034 | JD | 11,042 | 132,500 | 02/17/2021 | 06/01/2030 |
| 33939H-AB-5 | FLEX Intermediate FLEX Intermediate HoldCo LLC | | | | 2.C FE | 10,499,475 | 74.2910 | 7,800,520 | 10,500,000 | 10,499,973 | | 1 | | | 4.317 | 4.317 | JD | 1,259 | 453,285 | 05/24/2021 | 12/30/2039 |
| 34107@-AA-7 | FLORIDA PIPELINE HOLDINGS, LLC FLORIDA PIPELINE HOLDINGS, LLC | | | | 2.B PL | 24,268,001 | 80.9980 | 19,656,501 | 24,268,001 | 24,268,001 | | | | | 2.920 | 2.919 | FA | 267,703 | 767,678 | 06/29/2021 | 08/15/2038 |
| 341081-EV-5 | FLORIDA POWER & LIGHT CALL @ MAKE WHOLE +20 BP | | | | 1.E FE | 9,432,360 | 102.1880 | 9,707,841 | 9,500,000 | 9,455,371 | | 2,022 | | | 5.650 | 5.699 | FA | 223,646 | 536,750 | 01/11/2006 | 02/01/2037 |
| 341081-FB-8 | FLORIDA POWER & LIGHT 5.96% Due 4/1/2039 A01 | | | | 1.E FE | 8,000,150 | 106.9800 | 7,488,567 | 7,000,000 | 7,720,407 | | (28,133) | | | 5.960 | 5.026 | AO | 104,300 | 417,200 | 10/02/2009 | 04/01/2039 |
| 341081-FF-9 | FLORIDA POWER & LIGHT 4 1/8% Due 2/1/2042 FA1 | | | 2 | 1.E FE | 6,034,641 | 87.0640 | 4,962,664 | 5,700,000 | 5,976,785 | | (10,297) | | | 4.125 | 3.757 | FA | 97,969 | 235,125 | 12/14/2018 | 02/01/2042 |
| 341081-FG-7 | FLORIDA POWER & LIGHT 4.05% Due 6/1/2042 JD1 | | | 2 | 1.E FE | 10,571,880 | 86.6560 | 8,665,597 | 10,000,000 | 10,476,229 | | (17,137) | | | 4.050 | 3.698 | JD | 33,750 | 405,000 | 11/09/2016 | 06/01/2042 |
| 341081-FJ-1 | FLORIDA POWER & LIGHT BASIC | | | | 1.E FE | 587,652 | 99.1410 | 594,846 | 600,000 | 598,770 | | 2,889 | | | 2.750 | 3.250 | JD | 1,375 | 16,500 | 12/14/2018 | 06/01/2023 |
| 341081-FM-4 | FLORIDA POWER & LIGHT 3 1/8% Due 12/1/2025 JD1 | | | 2 | 1.D FE | 19,737,067 | 96.6130 | 18,453,075 | 19,100,000 | 19,286,640 | | (74,629) | | | 3.125 | 2.701 | JD | 49,740 | 596,875 | 07/21/2016 | 12/01/2025 |
| 341081-FQ-5 | FLORIDA POWER & LIGHT BASIC | | | 2 | 1.D FE | 21,661,458 | 83.3690 | 18,341,216 | 22,000,000 | 21,692,123 | | 6,921 | | | 3.950 | 4.039 | MS | 289,667 | 869,000 | 05/09/2018 | 03/01/2048 |
| 341081-FR-3 | FLORIDA POWER & LIGHT BASIC | | | 2 | 1.D FE | 10,352,739 | 85.4800 | 7,436,732 | 8,700,000 | 10,228,348 | | (40,145) | | | 4.125 | 3.107 | JD | 29,906 | 358,875 | 10/10/2019 | 06/01/2048 |
| 341081-FU-6 | FLORIDA POWER & LIGHT BASIC | | | 2 | 1.D FE | 46,586,865 | 84.5920 | 38,827,784 | 45,900,000 | 46,568,212 | | (17,638) | | | 3.990 | 3.894 | MS | 610,470 | 1,831,410 | 10/20/2021 | 03/01/2049 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT BASIC | | | 2 | 1.D FE | 25,841,291 | 95.8910 | 24,644,072 | 25,700,000 | 25,784,375 | | (56,916) | | | 2.850 | 2.679 | AO | 183,113 | 574,275 | 06/10/2022 | 04/01/2025 |
| 341099-CR-8 | FLORIDA POWER CORP 3.85% Due 11/15/2042 MN15 | | | 2 | 1.F FE | 17,343,791 | 80.6600 | 13,954,132 | 17,300,000 | 17,366,548 | | (3,266) | | | 3.850 | 3.816 | MN | 85,106 | 666,050 | 10/03/2019 | 11/15/2042 |
| 34489@-AB-3 | NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL LEAGUE TR X | | | | 1.F FE | 6,000,000 | 88.9810 | 5,338,886 | 6,000,000 | 6,000,000 | | | | | 3.230 | 3.230 | OCT | 46,297 | 196,492 | 10/22/2019 | 10/05/2029 |
| 34490@-AB-0 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 15,000,000 | 93.3930 | 14,008,896 | 15,000,000 | 15,000,000 | | | | | 2.680 | 2.680 | OCT | 96,033 | 407,583 | 07/17/2020 | 10/05/2025 |
| 34490@-AC-8 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 10,000,000 | 91.0800 | 9,108,047 | 10,000,000 | 10,000,000 | | | | | 2.970 | 2.970 | OCT | 70,950 | 301,125 | 07/17/2020 | 10/05/2027 |
| 34490@-AE-4 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 7,000,000 | 83.7790 | 5,864,501 | 7,000,000 | 7,000,000 | | | | | 3.530 | 3.530 | OCT | 59,029 | 250,532 | 07/17/2020 | 10/05/2035 |
| 34490@-AF-1 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 1,000,000 | 80.3520 | 803,523 | 1,000,000 | 1,000,000 | | | | | 3.850 | 3.850 | OCT | 9,197 | 39,035 | 07/17/2020 | 10/05/2040 |
| 34490@-AG-9 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 5,000,000 | 93.3930 | 4,669,632 | 5,000,000 | 5,000,000 | | | | | 2.680 | 2.680 | OCT | 32,011 | 135,861 | 11/16/2020 | 10/05/2025 |
| 34490@-AH-7 | NFL TRUST 2020-XI NFL TRUST 2020-XI | | | | 1.F FE | 5,000,000 | 91.0800 | 4,554,023 | 5,000,000 | 5,000,000 | | | | | 2.970 | 2.970 | OCT | 35,475 | 150,563 | 11/16/2020 | 10/05/2027 |
| 34524#-AA-0 | CORKTOWN MOBILITY HUB LLC CORKTOWN MOBILITY HUB LLC | | | | 3.A | 18,393,754 | 77.7170 | 14,158,739 | 18,218,352 | 18,383,863 | | (9,601) | | | 4.720 | 4.655 | MON | 38,218 | 840,975 | 12/17/2021 | 07/15/2042 |
| 34537Q-DB-3 | FORD MOTOR COMPANY BASIC | | | 2 | 3.A FE | 21,349,070 | 92.6320 | 20,587,499 | 22,225,000 | 21,362,732 | | 13,663 | | | 6.100 | 6.641 | FA | 497,099 | | 12/19/2022 | 08/19/2032 |
| 35086@-AA-9 | FOUR CORNERS OPERATING PARTNER Four Corners Operating Partner | | | | 2.B FE | 5,000,000 | 98.0050 | 4,900,251 | 5,000,000 | 5,000,000 | | | | | 4.680 | 4.680 | JD | 15,600 | 234,000 | 03/16/2017 | 06/07/2024 |
| 35086@-AC-5 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 3,999,913 | 96.1730 | 3,846,918 | 4,000,000 | 3,999,971 | | 6 | | | 4.630 | 4.630 | JD | 5,659 | 185,200 | 12/26/2018 | 12/20/2026 |
| 35086@-AD-3 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 1,000,000 | 94.5970 | 945,972 | 1,000,000 | 1,000,000 | | | | | 4.760 | 4.760 | JD | 1,454 | 47,600 | 12/26/2018 | 12/20/2028 |
| 35086@-AE-1 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 5,000,000 | 85.5590 | 4,277,944 | 5,000,000 | 5,000,000 | | | | | 3.150 | 3.148 | JD | 10,500 | 157,500 | 03/10/2020 | 06/09/2029 |
| 35086@-AF-8 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 4,000,000 | 84.1070 | 3,364,260 | 4,000,000 | 4,000,000 | | | | | 3.200 | 3.200 | JD | 8,533 | 128,000 | 03/10/2020 | 04/08/2030 |
| 35086@-AH-4 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 4,000,000 | 80.6770 | 3,227,083 | 4,000,000 | 4,000,000 | | | | | 2.990 | 2.990 | AO | 21,262 | 119,600 | 01/29/2021 | 04/27/2031 |
| 35086@-AJ-0 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 5,000,000 | 81.5520 | 4,077,605 | 5,000,000 | 5,000,000 | | | | | 3.090 | 3.090 | MS | 44,633 | 77,250 | 12/02/2021 | 03/17/2031 |
| 35086@-AK-7 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER | | | | 2.B FE | 6,000,000 | 79.6550 | 4,779,306 | 6,000,000 | 6,000,000 | | | | | 3.110 | 3.110 | MS | 53,907 | 93,300 | 12/02/2021 | 03/17/2032 |

# 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 |
| 35137L-AH-8 | FOX CORP FOX CORP | | | 2 | 2.B FE | 8,537,855 | 97.0240 | 7,761,888 | 8,000,000 | 8,435,671 | | (69,398) | | | 4.709 | 3.629 | JJ | 163,245 | 376,720 | 09/21/2021 | 01/25/2029 |
| 35137L-AK-1 | FOX CORP FOX CORP | | | 2 | 2.B FE | 9,000,000 | 90.0730 | 8,106,532 | 9,000,000 | 9,000,000 | | | | | 5.576 | 5.576 | JJ | 217,464 | 501,840 | 04/03/2020 | 01/25/2049 |
| 35671D-BC-8 | FREEPORT-MCMORAN COPPER 5.45% Due 3/15/2043 MS15 | | | 2 | 2.C FE | 7,705,320 | 90.1830 | 6,312,829 | 7,000,000 | 7,688,797 | | (16,523) | | | 5.450 | 4.680 | MS | 112,331 | 190,750 | 03/16/2022 | 03/15/2043 |
| 35671D-CF-0 | FREEPORT-MCMORAN COPPER BASIC | | | 2 | 2.C FE | 8,120,000 | 91.3930 | 7,311,464 | 8,000,000 | 8,105,969 | | (14,031) | | | 4.250 | 3.964 | MS | 113,333 | 170,000 | 03/17/2022 | 03/01/2030 |
| 35877#-AA-0 | FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC | | | | 2.C PL | 16,974,444 | 85.7700 | 14,558,948 | 16,974,444 | 16,974,444 | | | | | 4.130 | 4.130 | JD | 31,158 | 701,045 | 08/30/2017 | 12/15/2037 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC | | | 2 | 4.B FE | 1,519,695 | 87.1810 | 1,394,901 | 1,600,000 | 1,528,126 | | 8,431 | | | 5.000 | 5.996 | MN | 13,333 | 80,000 | 04/07/2022 | 05/01/2028 |
| 36198*-AA-4 | GI MANAGER LP GI MANAGER LP | | | | 1.G PL | 25,000,000 | 95.1230 | 23,780,725 | 25,000,000 | 25,000,000 | | | | | 3.940 | 3.941 | JJ | 454,194 | 985,000 | 11/06/2019 | 10/30/2024 |
| 36253#-AA-2 | GT USA WILMINGTON LLC GT WILMINGTON LLC | | | | 3.B PL | 9,000,000 | 50.0000 | 9,000,000 | 18,000,000 | 9,000,000 | | | 9,000,000 | | 5.440 | 5.439 | JD | | 670,319 | 01/16/2019 | 12/31/2038 |
| 36257@-AA-0 | GSW ARENA HOLDINGS LLC GSW ARENA HOLDINGS LLC | | | | 2.B PL | 14,000,000 | 89.2570 | 12,495,940 | 14,000,000 | 14,000,000 | | | | | 4.150 | 4.170 | MJSD | 1,614 | 581,000 | 08/13/2020 | 06/30/2030 |
| 36264F-AM-3 | GSK CONSUMER HEALTHCARE BASIC | | | 2 | 2.B FE | 16,983,571 | 88.1640 | 14,987,901 | 17,000,000 | 16,983,999 | | 427 | | | 3.625 | 3.637 | MS | 166,045 | | 11/02/2022 | 03/24/2032 |
| 36264F-AN-1 | GSK CONSUMER HEALTHCARE BASIC | | | 2 | 2.B FE | 8,867,782 | 78.5870 | 7,072,862 | 9,000,000 | 8,868,294 | | 512 | | | 4.000 | 4.086 | MS | 97,000 | | 11/02/2022 | 03/24/2052 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP BASIC | | | 2 | 1.G FE | 5,857,677 | 91.0110 | 5,733,696 | 6,300,000 | 6,058,913 | | 44,665 | | | 2.625 | 3.486 | MN | 21,131 | 165,375 | 03/12/2018 | 11/15/2027 |
| 369550-BL-1 | GENERAL DYNAMICS CORP BASIC | | | 2 | 1.G FE | 17,182,350 | 95.8270 | 14,374,103 | 15,000,000 | 16,376,507 | | (327,041) | | | 3.500 | 1.191 | AO | 131,250 | 525,000 | 06/30/2020 | 04/01/2027 |
| 369550-BN-7 | GENERAL DYNAMICS CORP BASIC | | | 2 | 1.G FE | 19,054,250 | 88.9870 | 16,907,593 | 19,000,000 | 19,036,772 | | (10,763) | | | 1.150 | 1.091 | JD | 18,208 | 218,500 | 05/11/2021 | 06/01/2026 |
| 370334-CG-7 | GENERAL MILLS INC BASIC | | | 2 | 2.B FE | 2,264,630 | 96.8570 | 1,937,149 | 2,000,000 | 2,176,986 | | (33,163) | | | 4.200 | 2.314 | AO | 17,267 | 84,000 | 07/16/2020 | 04/17/2028 |
| 370334-CP-7 | GENERAL MILLS INC GIS 3 02/01/51 CORP | | | 2 | 2.B FE | 32,691,089 | 68.7380 | 23,377,659 | 34,010,000 | 32,719,100 | | 27,109 | | | 3.000 | 3.202 | FA | 425,125 | 1,020,300 | 12/21/2021 | 02/01/2051 |
| 37045V-AN-0 | GENERAL MOTORS CORP BASIC | | | 2 | 2.C FE | 1,342,094 | 94.2910 | 1,225,786 | 1,300,000 | 1,321,857 | | (4,364) | | | 4.200 | 3.791 | AO | 13,650 | 54,600 | 12/18/2017 | 10/01/2027 |
| 37045V-AT-7 | GENERAL MOTORS CORP BASIC | | | 2 | 2.C FE | 30,423,960 | 87.5120 | 23,628,301 | 27,000,000 | 30,267,179 | | (64,074) | | | 5.950 | 5.088 | AO | 401,625 | 1,606,500 | 10/02/2020 | 04/01/2049 |
| 37045V-AU-4 | GENERAL MOTORS CORP BASIC | | | 2 | 2.C FE | 4,876,510 | 103.9820 | 4,159,266 | 4,000,000 | 4,653,936 | | (132,138) | | | 6.800 | 2.947 | AO | 68,000 | 272,000 | 09/21/2021 | 10/01/2027 |
| 37045X-AS-5 | GENERAL MOTORS FINL CO 4% Due 1/15/2025 JJ15 | | | 2 | 2.C FE | 4,911,500 | 97.0140 | 4,850,720 | 5,000,000 | 4,977,954 | | 10,146 | | | 4.000 | 4.228 | JJ | 92,222 | 200,000 | 07/08/2015 | 01/15/2025 |
| 37045X-CY-0 | GENERAL MOTORS FINL CO BASIC | | | 2 | 2.C FE | 81,243,897 | 84.4810 | 65,135,221 | 77,100,000 | 80,517,585 | | (420,280) | | | 3.600 | 2.914 | JD | 77,100 | 2,775,600 | 11/16/2021 | 06/21/2030 |
| 372546-AU-5 | GEORGE WASHINGTON UNIVER 4.868% Due 9/15/2045 MS15 | | | | 1.E FE | 14,178,736 | 92.3820 | 13,118,247 | 14,200,000 | 14,183,588 | | 388 | | | 4.868 | 4.876 | MS | 203,536 | 691,256 | 06/26/2015 | 09/15/2045 |
| 372546-AV-3 | GEORGE WASHINGTON UNIVER | | | | 1.E FE | 5,307,120 | 74.4310 | 4,465,857 | 6,000,000 | 5,384,432 | | 14,858 | | | 3.545 | 4.235 | MS | 62,628 | 212,700 | 04/07/2017 | 09/15/2046 |
| 37331N-AD-3 | GEORGIA-PACIFIC LLC 3.734% Due 7/15/2023 JJ15 | | | 2 | 1.G FE | 4,999,850 | 99.0280 | 4,951,407 | 5,000,000 | 4,999,999 | | 2 | | | 3.734 | 3.734 | JJ | 86,089 | 186,700 | 06/18/2013 | 07/15/2023 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC 3.6% Due 3/1/2025 MS1 | | | 2 | 1.G FE | 13,494,735 | 96.9380 | 13,086,592 | 13,500,000 | 13,498,609 | | 607 | | | 3.600 | 3.605 | MS | 162,000 | 486,000 | 11/03/2014 | 03/01/2025 |
| 37331N-AJ-0 | GEORGIA-PACIFIC LLC BASIC | | | 2 | 1.G FE | 25,003,950 | 91.4050 | 21,937,098 | 24,000,000 | 24,538,006 | | (198,789) | | | 1.750 | 0.896 | MS | 106,167 | 420,000 | 09/15/2020 | 09/30/2025 |
| 37331N-AN-1 | GEORGIA-PACIFIC LLC BASIC | | | 2 | 1.G FE | 9,501,645 | 87.7100 | 8,332,460 | 9,500,000 | 9,501,031 | | (304) | | | 0.950 | 0.947 | MN | 11,532 | 90,250 | 12/07/2020 | 05/15/2026 |
| 373334-JN-2 | GEORGIA POWER CO 5.95% Due 2/1/2039 FA1 | | | | 2.A FE | 7,815,830 | 96.6580 | 6,766,077 | 7,000,000 | 7,589,123 | | (23,033) | | | 5.950 | 5.173 | FA | 173,542 | 416,500 | 10/02/2009 | 02/01/2039 |
| 373334-KR-1 | GEORGIA POWER CO BASIC | | | 2 | 2.A FE | 1,576,290 | 94.3860 | 1,415,784 | 1,500,000 | 1,575,979 | | (311) | | | 5.125 | 4.799 | MN | 9,823 | 40,786 | 08/16/2022 | 05/15/2052 |
| 375558-AS-2 | GILEAD SCIENCES INC 5.65% Due 12/1/2041 JD1 | | | 2 | 2.A FE | 2,229,140 | 102.7610 | 2,055,219 | 2,000,000 | 2,183,658 | | (6,040) | | | 5.650 | 4.888 | JD | 9,417 | 113,000 | 11/26/2013 | 12/01/2041 |
| 375558-AX-1 | GILEAD SCIENCES INC 4.8% Due 4/1/2044 AO1 | | | 2 | 2.A FE | 25,106,023 | 92.8160 | 22,647,019 | 24,400,000 | 24,997,824 | | (16,981) | | | 4.800 | 4.615 | AO | 292,800 | 1,171,200 | 01/25/2016 | 04/01/2044 |
| 375558-BA-0 | GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1 | | | 2 | 2.A FE | 32,946,844 | 88.1060 | 28,898,896 | 32,800,000 | 32,925,210 | | (3,628) | | | 4.500 | 4.472 | FA | 615,000 | 1,476,000 | 05/11/2018 | 02/01/2045 |
| 375558-BD-4 | GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1 | | | 2 | 2.A FE | 38,026,355 | 90.6860 | 33,553,653 | 37,000,000 | 37,899,909 | | (22,285) | | | 4.750 | 4.576 | MS | 585,833 | 1,757,500 | 02/15/2017 | 03/01/2046 |
| 375558-BJ-1 | GILEAD SCIENCES INC 4% Due 9/1/2036 MS1 | | | 2 | 2.A FE | 4,918,221 | 88.5570 | 4,162,201 | 4,700,000 | 4,871,245 | | (9,974) | | | 4.000 | 3.649 | MS | 62,667 | 188,000 | 11/28/2017 | 09/01/2036 |
| 375558-BK-8 | GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1 | | | 2 | 2.A FE | 54,475,790 | 82.8560 | 43,913,634 | 53,000,000 | 54,368,126 | | (43,331) | | | 4.150 | 3.964 | MS | 733,167 | 2,199,500 | 01/29/2020 | 03/01/2047 |
| 375558-BM-4 | GILEAD SCIENCES INC | | | 2 | 2.A FE | 10,184,000 | 93.2740 | 9,327,374 | 10,000,000 | 10,152,113 | | (31,887) | | | 2.950 | 2.540 | MS | 98,333 | 295,000 | 02/14/2022 | 03/01/2027 |
| 375558-BT-9 | GILEAD SCIENCES INC BASIC | | | 2 | 2.A FE | 6,215,475 | 65.0260 | 4,876,967 | 7,500,000 | 6,234,345 | | 18,870 | | | 2.800 | 3.788 | AO | 52,500 | 105,000 | 04/04/2022 | 10/01/2050 |
| 375558-BY-8 | GILEAD SCIENCES INC BASIC | | | 2 | 2.A FE | 6,599,250 | 79.4810 | 5,961,097 | 7,500,000 | 6,668,013 | | 68,763 | | | 1.650 | 3.283 | AO | 30,938 | 61,875 | 04/04/2022 | 10/01/2030 |
| 375916-A#-0 | GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES | | | | 2.B | 4,000,000 | 97.8160 | 3,912,655 | 4,000,000 | 4,000,000 | | | | | 2.700 | 2.700 | FA | 37,800 | 108,000 | 07/13/2016 | 08/25/2023 |
| 375916-B@-1 | GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES | | | | 2.B | 6,000,000 | 91.1700 | 5,470,220 | 6,000,000 | 6,000,000 | | | | | 2.910 | 2.910 | FA | 61,110 | 174,600 | 07/13/2016 | 08/25/2026 |
| 37636#-AK-6 | GIVAUDAN UNITED STATES INC 3.3% Due 2/6/2023 FA6 | | | | 2.C | 10,000,000 | 99.7230 | 9,972,337 | 10,000,000 | 10,000,000 | | | | | 3.300 | 3.300 | FA | 132,917 | 330,000 | 11/06/2012 | 02/06/2023 |
| 377372-AE-7 | GLAXOSMITHKLINE PLC 6 3/8% Due 5/15/2038 MN15 | | | | 1.F FE | 37,678,658 | 113.1950 | 41,769,090 | 36,900,000 | 37,416,395 | | (28,443) | | | 6.375 | 6.209 | MN | 300,581 | 2,352,375 | 12/14/2018 | 05/15/2038 |
| 377372-AJ-6 | GLAXOSMITHKLINE PLC 4.2% Due 3/18/2043 MS18 | | | | 1.F FE | 52,332,368 | 87.2460 | 43,622,975 | 50,000,000 | 51,983,466 | | (65,731) | | | 4.200 | 3.910 | MS | 600,833 | 2,100,000 | 09/13/2017 | 03/18/2043 |
| 377372-AM-9 | GLAXOSMITHKLINE PLC BASIC | | | | 1.F FE | 825,288 | 97.7520 | 782,014 | 800,000 | 810,393 | | (4,164) | | | 3.625 | 3.053 | MN | 3,706 | 29,000 | 04/04/2019 | 05/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 377372-AN-7 | GLAXOSMITHKLINE PLC BASIC | | | | 1.F FE | 12,673,145 | 96.1590 | 11,058,243 | 11,500,000 | 12,419,262 | | (162,091) | | | 3.875 | 2.266 | MN | 56,941 | 445,625 | 09/15/2021 | 05/15/2028 |
| 38141E-C3-1 | GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8 | | | 2 | 2.A FE | 31,339,300 | 88.7490 | 26,624,636 | 30,000,000 | 31,148,729 | | (33,591) | | | 4.800 | 4.512 | JJ | 692,000 | 1,440,000 | 10/13/2016 | 07/08/2044 |
| 38141G-FD-1 | GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1 | | | | 2.B FE | 26,761,475 | 106.4620 | 24,379,882 | 22,900,000 | 25,999,550 | | (141,508) | | | 6.750 | 5.381 | AO | 386,438 | 1,545,750 | 07/13/2017 | 10/01/2037 |
| 38141G-VS-0 | GOLDMAN SACHS GROUP INC 4 3/4% Due 10/21/2045 AO21 | | | 2 | 2.A FE | 54,525,679 | 88.2450 | 45,622,502 | 51,700,000 | 54,226,812 | | (69,719) | | | 4.750 | 4.396 | AO | 477,507 | 2,455,750 | 04/22/2020 | 10/21/2045 |
| 38141G-WL-4 | GOLDMAN SACHS GROUP INC | | | | 2.A FE | 21,571,760 | 93.0420 | 20,003,990 | 21,500,000 | 21,538,965 | | (6,388) | | | 3.691 | 3.654 | JD | 57,313 | 793,565 | 06/02/2017 | 06/05/2028 |
| 38141G-XA-7 | GOLDMAN SACHS GROUP INC BASIC | | | 2 | 1.F FE | 14,203,370 | 86.4940 | 12,455,171 | 14,400,000 | 14,231,764 | | 6,788 | | | 4.411 | 4.512 | AO | 119,979 | 635,184 | 07/18/2018 | 04/23/2039 |
| 38141G-YM-0 | GOLDMAN SACHS GROUP INC BASIC | | | 2 | 1.F FE | 20,090,700 | 87.4020 | 19,665,359 | 22,500,000 | 20,284,183 | | 193,483 | | | 1.948 | 4.235 | AO | 85,225 | 219,150 | 07/11/2022 | 10/21/2027 |
| 38141G-YN-8 | GOLDMAN SACHS GROUP INC BASIC | | | 2 | 1.F FE | 19,084,000 | 79.1960 | 15,839,280 | 20,000,000 | 19,149,519 | | 65,519 | | | 2.650 | 3.158 | AO | 103,056 | 530,000 | 02/09/2022 | 10/21/2032 |
| 38141G-ZN-7 | GOLDMAN SACHS GROUP INC BASIC | | | 2 | 1.F FE | 38,634,880 | 74.0850 | 31,115,556 | 42,000,000 | 38,717,502 | | 82,622 | | | 3.436 | 4.005 | FA | 509,101 | 721,560 | 03/23/2022 | 02/24/2043 |
| 38141G-ZR-8 | GOLDMAN SACHS GROUP INC BASIC | | | 2 | 1.F FE | 24,954,750 | 93.0190 | 23,254,859 | 25,000,000 | 24,960,226 | | 5,476 | | | 3.615 | 3.649 | MS | 266,104 | 451,875 | 03/24/2022 | 03/15/2028 |
| 38143Y-AC-7 | GOLDMAN SACHS GROUP INC CALL @ MAKE WHOLE +20BP | | | | 2.B FE | 6,055,681 | 104.8390 | 6,395,168 | 6,100,000 | 6,065,549 | | 1,500 | | | 6.450 | 6.513 | MN | 65,575 | 393,450 | 01/11/2011 | 05/01/2036 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC 3 1/2% Due 11/16/2026 MN16 | | | 2 | 2.A FE | 99,741 | 94.0090 | 94,009 | 100,000 | 99,889 | | 26 | | | 3.500 | 3.531 | MN | 438 | 3,500 | 11/10/2016 | 11/16/2026 |
| 38148L-AF-3 | GOLDMAN SACHS GROUP INC | | | | 2.B FE | 9,513,450 | 90.8450 | 8,176,089 | 9,000,000 | 9,454,702 | | (11,161) | | | 5.150 | 4.780 | MN | 50,213 | 463,500 | 01/11/2017 | 05/22/2045 |
| 384802-AB-0 | GRAINGER WW INC 4.6% Due 6/15/2045 JD15 | | | 2 | 1.E FE | 22,887,420 | 91.4040 | 20,108,792 | 22,000,000 | 22,771,517 | | (21,235) | | | 4.600 | 4.348 | JD | 44,978 | 1,012,000 | 01/25/2017 | 06/15/2045 |
| 384802-AC-8 | GRAINGER WW INC 3 3/4% Due 5/15/2046 MN15 | | | 2 | 1.E FE | 18,668,140 | 78.6660 | 14,946,620 | 19,000,000 | 18,707,462 | | 7,348 | | | 3.750 | 3.849 | MN | 91,042 | 712,500 | 03/21/2017 | 05/15/2046 |
| 384802-AD-6 | GRAINGER WW INC | | | 2 | 1.E FE | 6,975,220 | 84.4690 | 5,912,823 | 7,000,000 | 6,977,788 | | 514 | | | 4.200 | 4.221 | MN | 37,567 | 294,000 | 05/15/2017 | 05/15/2047 |
| 386088-AH-1 | DIAGEO INVESTMENT CORP BASIC | | | | 1.G FE | 5,821,960 | 119.0000 | 4,760,005 | 4,000,000 | 5,723,080 | | (98,880) | | | 7.450 | 3.186 | AO | 62,911 | 298,000 | 02/14/2022 | 04/15/2035 |
| 389284-AA-8 | GRAY ESCROW INC BASIC | | | 2 | 4.B FE | 4,951,888 | 88.7600 | 4,176,171 | 4,705,000 | 4,808,030 | | (45,404) | | | 7.000 | 5.680 | MN | 42,084 | 329,350 | 02/24/2021 | 05/15/2027 |
| 389286-AA-3 | GRAY ESCROW II INC BASIC | | | 2 | 4.B FE | 5,925,000 | 72.3790 | 4,288,466 | 5,925,000 | 5,925,000 | | | | | 5.375 | 5.375 | MN | 40,693 | 323,777 | 10/26/2021 | 11/15/2031 |
| 389375-AL-0 | GRAY TELEVISION INC. BASIC | | | 2 | 4.B FE | 2,000,000 | 71.6340 | 1,432,679 | 2,000,000 | 2,000,000 | | | | | 4.750 | 4.750 | AO | 20,056 | 95,000 | 10/08/2020 | 10/15/2030 |
| 39121J-B*-0 | GREAT RIVER ENERGY FIRST MORTGAGE BONDS | | | | 1.G | 9,600,000 | 95.5490 | 9,172,690 | 9,600,000 | 9,600,000 | | | | | 3.760 | 3.760 | AO | 90,240 | 360,960 | 11/05/2014 | 10/01/2028 |
| 39121J-C#-5 | GREAT RIVER ENERGY GREAT RIVER ENERGY | | | | 1.G | 13,000,000 | 79.9160 | 10,389,022 | 13,000,000 | 13,000,000 | | | | | 3.250 | 3.250 | AO | 89,194 | 422,500 | 05/21/2020 | 10/15/2045 |
| 39121J-D*-8 | GREAT RIVER ENERGY GREAT RIVER ENERGY | | | | 1.G | 2,000,000 | 93.1990 | 1,863,971 | 2,000,000 | 2,000,000 | | | | | 4.580 | 4.580 | AO | 19,338 | 28,752 | 06/07/2022 | 10/15/2042 |
| 39122@-AA-7 | GREAT RIVER HYDRO, LLC SENIOR SECURED | | | | 2.B PL | 25,000,000 | 92.8990 | 23,224,721 | 25,000,000 | 25,000,000 | | | | | 4.940 | 4.941 | FA | 483,708 | 1,235,000 | 01/20/2017 | 05/10/2032 |
| 391382-AB-4 | GREAT-WEST LIFECO FINANC | | | 2 | 1.F FE | 49,876,160 | 77.4940 | 37,584,476 | 48,500,000 | 49,774,493 | | (34,308) | | | 4.150 | 3.973 | JD | 156,547 | 2,012,750 | 10/25/2019 | 06/03/2047 |
| 39138Q-AC-9 | GREAT-WEST LIFECO FIN 18 BASIC | | | 2 | 1.F FE | 44,908,598 | 82.8300 | 36,362,548 | 43,900,000 | 44,831,886 | | (20,464) | | | 4.581 | 4.439 | MN | 245,796 | 2,011,059 | 03/08/2019 | 05/17/2048 |
| 391399-AA-0 | GREAT-WEST LIFECO US FI BASIC | | | 2 | 1.F FE | 18,241,539 | 89.0980 | 16,215,915 | 18,200,000 | 18,223,138 | | (8,998) | | | 0.904 | 0.853 | FA | 63,526 | 164,528 | 12/07/2020 | 08/12/2025 |
| 39808C-A*-6 | GRIDIRON FUNDING LLC SENIOR UNSECURED NOTES | | | | 2.C PL | 20,000,000 | 98.6040 | 19,720,842 | 20,000,000 | 20,000,000 | | | | | 5.640 | 5.679 | MJSD | 3,133 | 1,128,000 | 05/02/2017 | 06/30/2027 |
| 398318-AA-9 | GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS INTERNATIONAL | | | | 2.C | 14,000,000 | 91.1790 | 12,765,077 | 14,000,000 | 14,000,000 | | | | | 4.520 | 4.545 | JAJO | 107,224 | 632,800 | 02/05/2019 | 01/30/2034 |
| 39839#-AF-8 | GRIFFITH FOODS 5.47% Due 1/15/2029 JAJO15 | | | | 2.C | 5,250,000 | 99.4880 | 5,223,126 | 5,250,000 | 5,250,000 | | | | | 5.470 | 5.507 | JAJO | 60,626 | 287,175 | 09/27/2013 | 01/15/2029 |
| 39839#-AG-6 | GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14 | | | | 2.C | 3,500,000 | 95.4930 | 3,342,268 | 3,500,000 | 3,500,000 | | | | | 4.300 | 4.323 | FMAN | 19,649 | 150,500 | 10/03/2014 | 11/14/2029 |
| 402740-AD-6 | GULFSTREAM NATURAL GAS 4.6% Due 9/15/2025 MS15 | | | 2 | 2.B FE | 8,918,024 | 96.6540 | 8,988,797 | 9,300,000 | 9,169,271 | | 42,963 | | | 4.600 | 5.155 | MS | 125,963 | 427,800 | 01/25/2016 | 09/15/2025 |
| 403949-AB-6 | HollyFrontier Corp BASIC | | | 2 | 2.C FE | 1,966,369 | 100.3500 | 1,856,483 | 1,850,000 | 1,959,671 | | (6,699) | | | 5.875 | 3.768 | AO | 27,172 | | 10/21/2022 | 04/01/2026 |
| 40414L-AE-9 | NCP BASIC | | | 2 | 2.A FE | 19,979,300 | 103.2870 | 13,427,309 | 13,000,000 | 19,585,098 | | (280,326) | | | 6.750 | 3.017 | FA | 365,625 | 877,500 | 09/15/2021 | 02/01/2041 |
| 40434L-AN-5 | HEWLETT PACKARD INC. BASIC | | | 2 | 2.B FE | 20,311,195 | 94.3170 | 19,335,050 | 20,500,000 | 20,319,223 | | 8,028 | | | 5.500 | 5.616 | JJ | 595,069 | | 07/12/2022 | 01/15/2033 |
| 40440V-A*-6 | HPS CORPORATE LENDING FUND HPS CORPORATE LENDING FUND | | | | 2.C PL | 14,000,000 | 102.2790 | 14,319,109 | 14,000,000 | 14,000,000 | | | | | 8.370 | 8.370 | MN | 152,985 | | 10/28/2022 | 11/14/2025 |
| 40440V-A@-4 | HPS CORPORATE LENDING FUND HPS CORPORATE LENDING FUND | | | | 2.C PL | 11,000,000 | 103.8090 | 11,418,946 | 11,000,000 | 11,000,000 | | | | | 8.430 | 8.430 | MN | 121,064 | | 10/28/2022 | 11/14/2027 |
| 40465@-AA-0 | HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC | | | | 2.B | 5,000,000 | 96.0580 | 4,802,898 | 5,000,000 | 5,000,000 | | | | | 4.130 | 4.130 | JJ | 100,956 | 206,500 | 07/12/2017 | 07/05/2025 |
| 40465@-AB-8 | HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC | | | | 2.B | 5,000,000 | 95.2630 | 4,763,160 | 5,000,000 | 5,000,000 | | | | | 4.230 | 4.230 | JJ | 103,400 | 105,750 | 07/12/2017 | 07/05/2026 |

# 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 |
| 40465@-AC-6 | HSRE CORE HOLDING, I, LLC SENIOR UNSECURED | | | | 2.B | 3,000,000 | 94.6500 | 2,839,490 | 3,000,000 | 3,000,000 | | | | | 4.300 | 4.300 | AO | 31,533 | 129,000 | 03/03/2017 | 04/03/2027 |
| 40465@-AE-2 | HSRE CORE HOLDINGS I, LLC HSRE CORE HOLDIMGS I, LLC | | | | 2.B | 10,000,000 | 96.0920 | 9,609,165 | 10,000,000 | 10,000,000 | | | | | 4.150 | 4.150 | JJ | 198,278 | 207,500 | 07/13/2018 | 07/09/2025 |
| 40465@-AJ-1 | HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC | | | | 2.B | 15,000,000 | 90.2700 | 13,540,476 | 15,000,000 | 15,000,000 | | | | | 2.600 | 2.600 | JD | 16,250 | 390,000 | 03/17/2021 | 06/16/2026 |
| 40465@-AL-6 | HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING,I, LLC | | | | 2.B | 6,000,000 | 84.0310 | 5,041,877 | 6,000,000 | 6,000,000 | | | | | 3.610 | 3.610 | MS | 63,175 | 216,600 | 03/17/2021 | 09/16/2031 |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR | | | | 3.B FE | 43,760,104 | 100.0050 | 43,762,292 | 43,760,104 | 43,760,104 | | | | | 9.093 | 6.842 | MJSD | 356,751 | 925,399 | 12/14/2022 | 12/05/2032 |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR | | | | 3.C FE | 21,880,052 | 100.0050 | 21,881,146 | 21,880,052 | 21,880,052 | | | | | 10.343 | 8.071 | MJSD | 203,446 | 543,048 | 12/14/2022 | 12/05/2032 |
| 406216-AY-7 | HALLIBURTON CO BASIC | | | | 2.A FE | 9,084,205 | 113.2300 | 7,359,979 | 6,500,000 | 8,995,689 | | (88,516) | | | 7.450 | 4.223 | MS | 142,585 | 484,250 | 02/14/2022 | 09/15/2039 |
| 406216-BA-8 | HALLIBURTON CO 4 1/2% Due 11/15/2041 MN15 | | | 2 | 2.A FE | 2,016,765 | 83.6890 | 1,799,312 | 2,150,000 | 2,026,433 | | 3,879 | | | 4.500 | 4.973 | MN | 12,363 | 96,750 | 06/03/2020 | 11/15/2041 |
| 406216-BE-0 | HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1 | | | 2 | 2.A FE | 2,000,000 | 85.8500 | 1,716,997 | 2,000,000 | 2,000,000 | | | | | 4.750 | 4.750 | FA | 39,583 | 95,000 | 08/09/2013 | 08/01/2043 |
| 406216-BJ-9 | HALLIBURTON CO 4.85% Due 11/15/2035 MN15 | | | 2 | 2.A FE | 8,397,816 | 92.7730 | 7,792,912 | 8,400,000 | 8,398,390 | | 88 | | | 4.850 | 4.852 | MN | 52,057 | 407,400 | 11/05/2015 | 11/15/2035 |
| 406216-BK-6 | HALLIBURTON CO 5% Due 11/15/2045 MN15 | | | 2 | 2.A FE | 26,665,310 | 89.1990 | 20,515,749 | 23,000,000 | 26,486,484 | | (95,391) | | | 5.000 | 3.971 | MN | 146,944 | 1,150,000 | 03/03/2021 | 11/15/2045 |
| 406216-BL-4 | HALLIBURTON CO BASIC | | | 2 | 2.A FE | 24,459,522 | 86.1270 | 20,325,943 | 23,600,000 | 24,314,515 | | (93,580) | | | 2.920 | 2.442 | MS | 229,707 | 689,120 | 11/16/2021 | 03/01/2030 |
| 41242*-AT-9 | HARDWOOD FUNDING, LLC SERIES R SENIOR NOTES | | | | 1.G FE | 2,000,000 | 95.7170 | 1,914,332 | 2,000,000 | 2,000,000 | | | | | 3.530 | 3.530 | JD | 4,707 | 70,600 | 05/07/2013 | 06/07/2025 |
| 41242*-BK-7 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 7,000,000 | 93.7620 | 6,563,348 | 7,000,000 | 7,000,000 | | | | | 3.860 | 3.860 | JD | 18,013 | 270,200 | 10/10/2018 | 06/07/2028 |
| 41242*-BP-6 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 2,000,000 | 92.1150 | 1,842,305 | 2,000,000 | 2,000,000 | | | | | 3.780 | 3.780 | JD | 5,040 | 75,600 | 06/12/2019 | 06/07/2029 |
| 41242*-BQ-4 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 1,000,000 | 84.8360 | 848,358 | 1,000,000 | 1,000,000 | | | | | 4.210 | 4.210 | JD | 2,807 | 42,100 | 06/12/2019 | 06/07/2039 |
| 41242*-BV-3 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 3,000,000 | 87.3310 | 2,619,915 | 3,000,000 | 3,000,000 | | | | | 3.190 | 3.190 | JD | 6,380 | 95,700 | 05/28/2020 | 06/07/2030 |
| 41242*-BW-1 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 3,000,000 | 84.9380 | 2,548,131 | 3,000,000 | 3,000,000 | | | | | 3.290 | 3.290 | JD | 6,580 | 98,700 | 05/28/2020 | 06/07/2032 |
| 41242*-BX-9 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC | | | | 1.G FE | 3,000,000 | 82.4220 | 2,472,656 | 3,000,000 | 3,000,000 | | | | | 3.440 | 3.440 | JD | 6,880 | 103,200 | 05/28/2020 | 06/07/2035 |
| 41242*-BZ-4 | HARDWOOD FUNDING, LLC HARDWOOD FUNDING LLC | | | | 1.G FE | 5,000,000 | 86.7840 | 4,339,199 | 5,000,000 | 5,000,000 | | | | | 2.370 | 2.370 | JD | 7,900 | 118,500 | 02/18/2021 | 06/07/2028 |
| 412822-AE-8 | HARLEY DAVIDSON 4 5/8% Due 7/28/2045 JJ28 | | | 2 | 2.C FE | 16,516,410 | 78.7730 | 12,603,666 | 16,000,000 | 16,450,475 | | (12,175) | | | 4.625 | 4.422 | JJ | 314,500 | 740,000 | 11/04/2016 | 07/28/2045 |
| 413707-AA-8 | HARRIMACK HOLDINGS LLC HARRIMACK HOLDINGS LLC | | | 2 | 1.F PL | 16,666,667 | 91.8400 | 15,306,716 | 16,666,667 | 16,666,667 | | | | | 3.500 | 3.525 | MON | 38,889 | 583,333 | 03/11/2021 | 04/07/2031 |
| 413875-AR-6 | HARRIS CORP 3.832% Due 4/27/2025 AO27 | | | 2 | 2.B FE | 885,768 | 97.2560 | 826,676 | 850,000 | 860,595 | | (4,856) | | | 3.832 | 3.207 | AO | 5,791 | 32,572 | 05/31/2017 | 04/27/2025 |
| 413875-AT-2 | HARRIS CORP 5.054% Due 4/27/2045 AO27 | | | 2 | 2.B FE | 8,674,325 | 90.2730 | 7,131,577 | 7,900,000 | 8,580,870 | | (18,217) | | | 5.054 | 4.434 | AO | 70,981 | 399,266 | 04/26/2017 | 04/27/2045 |
| 416515-BE-3 | HARTFORD FINANCIAL SERVICES GR BASIC | | | 2 | 2.A FE | 10,430,100 | 85.7000 | 8,570,050 | 10,000,000 | 10,371,686 | | (53,610) | | | 2.800 | 2.173 | FA | 102,667 | 280,000 | 12/06/2021 | 08/19/2029 |
| 416518-AD-0 | HARTFORD FINL SVCS GRP BASIC | | | 2 | 2.A FE | 26,599,032 | 63.4720 | 17,200,783 | 27,100,000 | 26,612,113 | | 10,467 | | | 2.900 | 2.993 | MS | 231,404 | 772,802 | 12/06/2021 | 09/15/2051 |
| 41781#-AA-3 | HARVEY STONE, LLC SENIOR SECURED NOTES | | | | 2.C PL | 11,429,752 | 96.5250 | 11,032,566 | 11,429,752 | 11,429,752 | | | | | 4.910 | 4.911 | JD | 1,559 | 561,201 | 06/08/2015 | 04/15/2026 |
| 418056-AY-3 | HASBRO INC BASIC | | | 2 | 2.B FE | 503,300 | 93.9280 | 469,639 | 500,000 | 501,899 | | (467) | | | 3.550 | 3.441 | MN | 2,071 | 17,750 | 11/20/2019 | 11/19/2026 |
| 418056-AZ-0 | HASBRO INC BASIC | | | 2 | 2.B FE | 13,607,935 | 89.1600 | 11,144,949 | 12,500,000 | 13,452,397 | | (130,378) | | | 3.900 | 2.636 | MN | 56,875 | 487,500 | 11/16/2021 | 11/19/2029 |
| 41975*-AS-4 | HAWAII ELECTRIC LIGHT COMPANY HAWAII ELECTRIC LIGHT CO INC | | | | 2.A YE | 4,000,000 | 87.4200 | 3,496,800 | 4,000,000 | 4,000,000 | | | | | 4.210 | 4.210 | MN | 22,453 | 168,400 | 05/16/2019 | 05/13/2034 |
| 419866-H*-2 | HAWAIIAN ELECTRIC COMPANY INC HAWAIIAN ELECTRIC COMPANY INC | | | | 2.A | 5,000,000 | 89.7960 | 4,489,820 | 5,000,000 | 5,000,000 | | | | | 4.210 | 4.210 | MN | 28,067 | 210,500 | 05/16/2019 | 05/13/2034 |
| 419866-H@-0 | HAWAIIAN ELECTRIC HAWAIIAN ELECTRIC COMPANY INC | | | | 2.A | 9,000,000 | 87.6770 | 7,890,920 | 9,000,000 | 9,000,000 | | | | | 3.310 | 3.310 | MN | 49,650 | 297,900 | 04/28/2020 | 05/01/2030 |
| 42241@-AM-1 | HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS, INC. | | | | 1.G | 13,000,000 | 85.9770 | 11,177,007 | 13,000,000 | 13,000,000 | | | | | 2.770 | 2.770 | JD | 28,008 | 360,100 | 12/10/2019 | 12/03/2029 |
| 42251#-AU-8 | HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES A | | | | 1.G | 12,000,000 | 88.8310 | 10,659,673 | 12,000,000 | 12,000,000 | | | | | 3.540 | 3.540 | MS | 107,380 | 424,800 | 01/28/2016 | 03/30/2031 |
| 42251#-AV-6 | HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES B | | | | 1.G | 13,000,000 | 87.4390 | 11,367,046 | 13,000,000 | 13,000,000 | | | | | 3.670 | 3.670 | MS | 120,600 | 477,100 | 01/28/2016 | 03/30/2033 |
| 42280#-AF-6 | HEICO COMPANIES L.L.C.& HL 3.45% Due 11/17/2023 MN17 | | | | 2.C | 2,500,000 | 97.4960 | 2,437,396 | 2,500,000 | 2,500,000 | | | | | 3.450 | 3.450 | MN | 10,542 | 86,250 | 08/25/2016 | 11/17/2023 |
| 42280#-AG-4 | HEICO COMPANIES L.L.C.& HL 3.72% Due 11/17/2028 MN17 | | | | 2.C | 10,000,000 | 92.2000 | 9,219,967 | 10,000,000 | 10,000,000 | | | | | 3.720 | 3.720 | MN | 45,467 | 372,000 | 08/25/2016 | 11/17/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 42280#-AH-2 | HEICO COMPANIES L.L.C.& HL 3.92% Due 11/17/2031 MN17 | | | | 2.C | 2,500,000 | 87.6270 | 2,190,664 | 2,500,000 | 2,500,000 | | | | | 3.920 | 3.920 | MN | 11,978 | 98,000 | 08/25/2016 | 11/17/2031 |
| 423452-AG-6 | HELMERICH AND PAYNE BASIC | | | 2 | 2.A FE | 1,996,108 | 81.2430 | 1,624,866 | 2,000,000 | 1,996,363 | | 254 | | | 2.900 | 2.924 | MS | 14,822 | 29,000 | 06/08/2022 | 09/29/2031 |
| 427096-A#-9 | HERCULES CAPITAL HERCULES CAPITAL | | | | 2.A PL | 20,000,000 | 93.0200 | 18,604,006 | 20,000,000 | 20,000,000 | | | | | 4.310 | 4.310 | JD | 67,044 | 862,000 | 01/17/2020 | 06/03/2025 |
| 427096-B#-8 | HERCULES CAPITAL HERCULES CAPITAL INC | | | | 2.A FE | 7,000,000 | 96.6490 | 6,765,464 | 7,000,000 | 7,000,000 | | | | | 6.000 | 6.000 | JD | 9,333 | 210,000 | 06/09/2022 | 06/23/2025 |
| 427096-B*-2 | HERCULES CAPITAL HERCULES CAPITAL | | | | 2.A PL | 2,000,000 | 91.7550 | 1,835,110 | 2,000,000 | 2,000,000 | | | | | 4.500 | 4.500 | MS | 29,250 | 90,000 | 10/21/2020 | 03/04/2026 |
| 427096-B@-0 | HERCULES CAPITAL HERCULES CAPITAL | | | | 2.A PL | 3,000,000 | 91.8950 | 2,756,837 | 3,000,000 | 3,000,000 | | | | | 4.550 | 4.550 | MS | 44,363 | 136,500 | 10/21/2020 | 03/04/2026 |
| 428040-DB-2 | HERTZ CORP BASIC | | | 2 | 5.A FE | 3,621,750 | 75.8450 | 3,109,647 | 4,100,000 | 3,651,950 | | 30,200 | | | 5.000 | 7.021 | JD | 17,083 | 209,556 | 05/26/2022 | 12/01/2029 |
| 42809H-AC-1 | HESS CORP BASIC | | | | 2.C FE | 3,480,810 | 99.0820 | 2,972,449 | 3,000,000 | 3,441,938 | | (16,573) | | | 6.000 | 4.731 | JJ | 83,000 | 180,000 | 07/23/2020 | 01/15/2040 |
| 42809H-AD-9 | HESS CORP 5.6% Due 2/15/2041 FA15 | | | | 2.C FE | 18,416,595 | 94.4800 | 14,644,327 | 15,500,000 | 18,221,284 | | (98,559) | | | 5.600 | 4.206 | FA | 327,911 | 868,000 | 02/17/2021 | 02/15/2041 |
| 42809H-AG-2 | HESS CORP 4.3% Due 4/1/2027 AO1 | | | 2 | 2.C FE | 15,532,070 | 95.8400 | 13,705,133 | 14,300,000 | 15,203,507 | | (211,549) | | | 4.300 | 2.611 | AO | 153,725 | 614,900 | 03/24/2022 | 04/01/2027 |
| 42809H-AH-0 | HESS CORP 5.8% Due 4/1/2047 AO1 | | | 2 | 2.C FE | 15,004,770 | 95.9710 | 12,476,272 | 13,000,000 | 14,921,390 | | (44,625) | | | 5.800 | 4.744 | AO | 188,500 | 754,000 | 07/27/2021 | 04/01/2047 |
| 428102-AF-4 | HESS MIDSTREAM OPERATION BASIC | | | 2 | 3.A FE | 1,000,000 | 92.0440 | 920,442 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.500 | AO | 11,611 | 28,569 | 04/05/2022 | 10/15/2030 |
| 428236-BR-3 | HEWLETT PACKARD INC. 6% Due 9/15/2041 MS15 | | | | 2.B FE | 2,148,749 | 96.3560 | 1,638,052 | 1,700,000 | 2,115,985 | | (14,540) | | | 6.000 | 4.112 | MS | 30,033 | 102,000 | 09/03/2020 | 09/15/2041 |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE 4.9% Due 10/15/2025 AO15 | | | 2 | 2.B FE | 6,866,340 | 99.0450 | 6,735,074 | 6,800,000 | 6,825,555 | | (9,565) | | | 4.900 | 4.737 | AO | 70,342 | 333,200 | 12/18/2017 | 10/15/2025 |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE 6.35% Due 10/15/2045 AO15 | | | 2 | 2.B FE | 1,987,185 | 100.4560 | 1,506,835 | 1,500,000 | 1,967,696 | | (12,508) | | | 6.350 | 4.185 | AO | 20,108 | 95,250 | 05/27/2021 | 10/15/2045 |
| 43324@-AB-3 | HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL ESTATE HLDGS | | | | 1.F PL | 9,000,000 | 78.7540 | 7,087,883 | 9,000,000 | 9,000,000 | | | | | 2.880 | 2.880 | JJ | 120,240 | 259,200 | 06/23/2021 | 07/14/2033 |
| 43324@-AC-1 | HINES GLOBAL REAL ESTATE HLDGS HINES GLOBAL REAL ESTATE HLDGS | | | | 1.F PL | 7,000,000 | 75.3130 | 5,271,932 | 7,000,000 | 7,000,000 | | | | | 3.030 | 3.030 | JJ | 98,391 | 212,100 | 06/23/2021 | 07/14/2036 |
| 43351R-AA-3 | HIPGNOSIS MUSIC ASSETS 2022-I HIPGNOSIS MUSIC ASSETS 2022-1 | | | | 1.G FE | 9,553,509 | 99.2790 | 9,927,870 | 10,000,000 | 9,553,969 | | 460 | | | 5.000 | 5.270 | MN | 56,944 | 127,778 | 08/12/2022 | 05/16/2062 |
| 437076-AS-1 | HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16 | | | | 1.F FE | 2,021,837 | 107.5190 | 1,559,030 | 1,450,000 | 1,986,915 | | (31,347) | | | 5.875 | 2.678 | JD | 3,549 | 85,188 | 11/17/2021 | 12/16/2036 |
| 437076-AU-6 | HOME DEPOT INC 5.4% Due 9/15/2040 MS15 | | | 2 | 1.F FE | 17,992,560 | 102.9430 | 17,500,314 | 17,000,000 | 17,778,499 | | (28,020) | | | 5.400 | 5.000 | MS | 270,300 | 918,000 | 09/11/2013 | 09/15/2040 |
| 437076-BA-9 | HOME DEPOT INC 4.2% Due 4/1/2043 AO1 | | | 2 | 1.F FE | 11,784,100 | 88.0630 | 8,806,346 | 10,000,000 | 11,610,709 | | (58,355) | | | 4.200 | 3.103 | AO | 105,000 | 420,000 | 12/03/2019 | 04/01/2043 |
| 437076-BF-8 | HOME DEPOT INC 4.4% Due 3/15/2045 MS15 | | | 2 | 1.F FE | 9,530,590 | 89.7900 | 8,530,063 | 9,500,000 | 9,525,148 | | (683) | | | 4.400 | 4.381 | MS | 123,078 | 418,000 | 06/16/2014 | 03/15/2045 |
| 437076-BH-4 | HOME DEPOT INC 4 1/4% Due 4/1/2046 AO1 | | | 2 | 1.F FE | 38,646,200 | 87.3740 | 32,765,270 | 37,500,000 | 38,505,807 | | (29,321) | | | 4.250 | 4.061 | AO | 398,438 | 1,593,750 | 11/28/2017 | 04/01/2046 |
| 437076-BK-7 | HOME DEPOT INC 3.35% Due 9/15/2025 MS15 | | | 2 | 1.F FE | 2,496,425 | 97.1400 | 2,428,508 | 2,500,000 | 2,498,913 | | 378 | | | 3.350 | 3.367 | MS | 24,660 | 83,750 | 09/08/2015 | 09/15/2025 |
| 437076-BN-1 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 7,391,440 | 91.6610 | 6,416,288 | 7,000,000 | 7,272,433 | | (77,136) | | | 2.125 | 0.977 | MS | 43,799 | 148,750 | 06/10/2021 | 09/15/2026 |
| 437076-BP-6 | HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15 | | | 2 | 1.F FE | 26,426,210 | 75.2380 | 20,690,455 | 27,500,000 | 26,493,189 | | 12,316 | | | 3.500 | 3.682 | MS | 283,403 | 962,500 | 02/16/2022 | 09/15/2056 |
| 437076-BS-0 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 52,871,580 | 82.8940 | 41,944,270 | 50,600,000 | 52,720,359 | | (64,224) | | | 3.900 | 3.619 | JD | 87,707 | 1,973,400 | 09/01/2020 | 06/15/2047 |
| 437076-BT-8 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 9,170,172 | 92.9280 | 8,642,320 | 9,300,000 | 9,233,091 | | 13,075 | | | 2.800 | 2.965 | MS | 77,397 | 260,400 | 11/28/2017 | 09/14/2027 |
| 437076-BW-1 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 2,526,575 | 96.5000 | 2,412,494 | 2,500,000 | 2,524,846 | | (1,729) | | | 3.900 | 3.705 | JD | 6,771 | 48,750 | 07/12/2022 | 12/06/2028 |
| 437076-BX-9 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 25,871,080 | 91.9600 | 22,070,495 | 24,000,000 | 25,732,241 | | (38,458) | | | 4.500 | 4.043 | JD | 75,000 | 1,080,000 | 02/26/2019 | 12/06/2048 |
| 437076-BY-7 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 9,164,703 | 90.6370 | 7,885,395 | 8,700,000 | 9,026,027 | | (48,321) | | | 2.950 | 2.299 | JD | 11,407 | 256,650 | 01/24/2020 | 06/15/2029 |
| 437076-BZ-4 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 10,090,600 | 71.6240 | 7,162,440 | 10,000,000 | 10,084,672 | | (2,048) | | | 3.125 | 3.078 | JD | 13,889 | 312,500 | 01/22/2020 | 08/15/2049 |
| 437076-CA-8 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 995,130 | 92.1010 | 921,007 | 1,000,000 | 996,935 | | 668 | | | 2.500 | 2.576 | AO | 5,278 | 25,000 | 03/26/2020 | 04/15/2027 |
| 437076-CD-2 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 16,035,788 | 74.7350 | 11,397,096 | 15,250,000 | 16,012,672 | | (19,041) | | | 3.350 | 3.069 | AO | 107,851 | 510,875 | 12/16/2021 | 04/15/2050 |
| 437076-CJ-9 | HOME DEPOT INC BASIC | | | 2 | 1.F FE | 3,775,984 | 80.0960 | 3,043,657 | 3,800,000 | 3,778,802 | | 2,212 | | | 1.875 | 1.945 | MS | 20,979 | 70,063 | 09/07/2021 | 09/15/2031 |
| 438516-BB-1 | HONEYWELL INC 5 3/8% Due 3/1/2041 MS1 | | | | 1.F FE | 20,423,052 | 103.5240 | 16,134,240 | 15,585,000 | 19,548,952 | | (154,331) | | | 5.375 | 3.475 | MS | 279,231 | 837,694 | 10/19/2016 | 03/01/2041 |
| 438516-BL-9 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 16,679,808 | 92.4310 | 15,528,459 | 16,800,000 | 16,866,559 | | (25,899) | | | 2.500 | 2.341 | MN | 70,000 | 420,000 | 11/16/2021 | 11/01/2026 |
| 438516-BU-9 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 4,982,150 | 88.9710 | 4,448,534 | 5,000,000 | 4,987,679 | | 1,675 | | | 2.700 | 2.741 | FA | 51,000 | 135,000 | 07/30/2019 | 08/15/2029 |
| 438516-BZ-8 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 40,299,660 | 82.9500 | 33,594,576 | 40,500,000 | 40,325,929 | | 21,506 | | | 1.950 | 2.013 | JD | 65,813 | 789,750 | 11/16/2021 | 06/01/2030 |
| 438516-CA-2 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 49,335,879 | 72.0980 | 33,799,345 | 46,880,000 | 49,249,851 | | (60,743) | | | 2.800 | 2.540 | JD | 109,387 | 1,312,640 | 08/19/2021 | 06/01/2050 |
| 438516-CB-0 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 25,079,620 | 92.5480 | 23,877,493 | 25,800,000 | 25,193,915 | | 115,698 | | | 1.350 | 2.345 | JD | 29,025 | 248,400 | 07/06/2022 | 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 |
| 438516-CF-1 | HONEYWELL INC BASIC | | | 2 | 1.F FE | 5,021,830 | 79.4400 | 4,369,203 | 5,500,000 | 5,057,937 | | 36,107 | | | 1.750 | 2.801 | MS | 32,083 | 48,125 | 03/08/2022 | 09/01/2031 |
| 440452-AF-7 | HORMEL FOODS CORP BASIC | | | 2 | 1.F FE | 20,448,720 | 81.7370 | 19,616,883 | 24,000,000 | 20,628,237 | | 179,517 | | | 1.800 | 4.001 | JD | 24,000 | 216,000 | 07/12/2022 | 06/11/2030 |
| 440452-AH-3 | HORMEL FOODS CORP BASIC | | | 2 | 1.F FE | 17,303,780 | 86.5860 | 14,719,583 | 17,000,000 | 17,246,157 | | (44,791) | | | 1.700 | 1.413 | JD | 22,478 | 289,000 | 09/14/2021 | 06/03/2028 |
| 440452-AJ-9 | HORMEL FOODS CORP BASIC | | | 2 | 1.F FE | 52,734,245 | 69.5760 | 34,787,892 | 50,000,000 | 52,649,178 | | (62,686) | | | 3.050 | 2.775 | JD | 118,611 | 1,525,000 | 09/21/2021 | 06/03/2051 |
| 44409M-AD-8 | HUDSON PACIFIC PROPERTIE BASIC | | | 2 | 2.C FE | 14,942,100 | 93.4450 | 14,016,779 | 15,000,000 | 14,944,206 | | 2,106 | | | 5.950 | 6.036 | FA | 262,792 | | 09/08/2022 | 02/15/2028 |
| 44416*-AB-2 | HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31 | | | | 2.A PL | 19,548,410 | 93.8670 | 18,454,632 | 19,660,320 | 19,580,259 | | 7,347 | | | 4.410 | 4.513 | FMAN | 74,660 | 868,986 | 06/01/2018 | 05/31/2033 |
| 44416*-AE-6 | HUDSON TRANSMISSION HUDSON TRANSMISSION | | | | 2.A PL | 714,524 | 94.6220 | 676,098 | 714,524 | 714,524 | | | | | 4.440 | 4.464 | FMAN | 2,732 | 31,725 | 09/01/2017 | 11/30/2032 |
| 44416*-AF-3 | HUDSON TRANSMISSION HUDSON TRANSMISSION | | | | 2.A PL | 545,294 | 94.6220 | 515,969 | 545,294 | 545,294 | | | | | 4.440 | 4.464 | FMAN | 2,085 | 24,211 | 05/17/2017 | 11/30/2032 |
| 44416*-AG-1 | HUDSON TRANSMISSION HUDSON TRANSMISSION | | | | 2.A PL | 3,127,610 | 94.6220 | 2,959,413 | 3,127,610 | 3,127,610 | | | | | 4.440 | 4.464 | FMAN | 11,958 | 138,866 | 12/26/2017 | 11/30/2032 |
| 44569*-BQ-3 | HUNT OIL COMPANY SENIOR NOTES SERIES B | | | | 4.A | 7,000,000 | 83.4980 | 5,844,833 | 7,000,000 | 7,000,000 | | | | | 4.080 | 4.080 | MN | 38,873 | 285,600 | 10/30/2014 | 11/12/2026 |
| 446150-AM-6 | HUNTINGTON BANCSHARES INC BASIC | | | 2 | 2.A FE | 6,258,640 | 97.5600 | 5,853,597 | 6,000,000 | 6,128,624 | | (55,403) | | | 4.000 | 3.006 | MN | 30,667 | 240,000 | 07/23/2020 | 05/15/2025 |
| 446150-AS-3 | HUNTINGTON BANCSHARES INC BASIC | | | 2 | 2.A FE | 19,470,615 | 82.4690 | 15,256,851 | 18,500,000 | 19,304,229 | | (109,585) | | | 2.550 | 1.869 | FA | 193,942 | 471,750 | 07/28/2021 | 02/04/2030 |
| 446150-AX-2 | HUNTINGTON BANCSHARES INC BASIC | | | 2 | 2.A FE | 16,377,045 | 72.5960 | 12,341,399 | 17,000,000 | 16,400,467 | | 23,421 | | | 2.487 | 2.796 | FA | 159,721 | 211,395 | 05/05/2022 | 08/15/2036 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS HUNTINGTON INGALLS INDUSTRIES | | | 2 | 2.C FE | 11,427,520 | 90.9590 | 10,278,399 | 11,300,000 | 11,404,159 | | (20,902) | | | 3.483 | 3.265 | JD | 32,798 | 393,579 | 11/16/2021 | 12/01/2027 |
| 44644M-AF-8 | HUNTINGTON NATIONAL BANK BASIC | | | 2 | 1.G FE | 19,936,200 | 96.4470 | 19,289,338 | 20,000,000 | 19,941,736 | | 5,536 | | | 4.552 | 4.614 | MN | 111,271 | 455,200 | 07/11/2022 | 05/17/2028 |
| 44891C-BP-7 | HYUNDAI CAPITAL AMERICA BASIC | | | 2 | 2.A FE | 4,261,380 | 85.4820 | 3,667,157 | 4,290,000 | 4,265,920 | | 4,540 | | | 2.375 | 2.500 | AO | 21,510 | 101,888 | 01/12/2022 | 10/15/2027 |
| 44919*-AC-2 | I 595 EXPRESS, LLC NOTES | | | | 1.F PL | 15,203,572 | 91.7180 | 13,944,426 | 15,203,563 | 15,203,374 | | (71) | | | 3.310 | 3.323 | MJSD | 1,398 | 503,238 | 10/19/2017 | 12/31/2031 |
| 449298-AF-1 | ICRE REIT HOLDINGS SENIOR NOTES | | | | 2.B | 7,000,000 | 95.6940 | 6,698,586 | 7,000,000 | 7,000,000 | | | | | 4.380 | 4.380 | MN | 30,660 | 310,100 | 12/10/2013 | 11/25/2026 |
| 449298-AG-9 | ICRE REIT HOLDINGS SENIOR NOTES | | | | 2.B | 20,000,000 | 99.9890 | 19,997,809 | 20,000,000 | 20,000,000 | | | | | 4.260 | 4.260 | JJ | 423,633 | 862,000 | 08/28/2013 | 01/02/2024 |
| 449538-AB-9 | IFM (US) COLONIAL PIPELINE 2 L IFM (US) COLONIAL PIPELINE 2 L | | | | 2.C PL | 8,000,000 | 85.7630 | 6,861,029 | 8,000,000 | 8,000,000 | | | | | 3.640 | 3.640 | JJ | 134,276 | 291,200 | 01/27/2020 | 01/15/2030 |
| 45005*-AA-8 | IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC | | | | 2.C FE | 20,000,000 | 92.5910 | 18,518,294 | 20,000,000 | 20,000,000 | | | | | 3.540 | 3.540 | MS | 232,067 | 708,000 | 02/18/2021 | 03/03/2026 |
| 45005*-AB-6 | IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC | | | | 2.C FE | 10,000,000 | 90.9410 | 9,094,071 | 10,000,000 | 10,000,000 | | | | | 4.020 | 4.020 | MS | 131,767 | 402,000 | 02/18/2021 | 03/03/2028 |
| 45005*-AC-4 | IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC | | | | 2.C FE | 9,000,000 | 88.4400 | 7,959,629 | 9,000,000 | 9,000,000 | | | | | 4.480 | 4.480 | MS | 132,160 | 403,200 | 02/18/2021 | 03/03/2031 |
| 45005*-AF-7 | IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC | | | | 2.C FE | 15,000,000 | 86.1480 | 12,922,259 | 15,000,000 | 15,000,000 | | | | | 4.350 | 4.350 | MS | 213,875 | 346,429 | 12/10/2021 | 03/03/2032 |
| 450636-A#-2 | ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC | | | | 2.B FE | 10,000,000 | 95.9680 | 9,596,842 | 10,000,000 | 10,000,000 | | | | | 3.540 | 3.540 | AO | 71,783 | 354,000 | 10/24/2017 | 10/18/2024 |
| 450636-B*-5 | ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC | | | | 2.B FE | 15,000,000 | 92.2910 | 13,843,586 | 15,000,000 | 15,000,000 | | | | | 3.760 | 3.760 | AO | 114,367 | 564,000 | 10/24/2017 | 10/18/2027 |
| 450636-E*-2 | ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC | | | | 2.B FE | 8,000,000 | 82.4010 | 6,592,070 | 8,000,000 | 8,000,000 | | | | | 3.290 | 3.290 | MS | 77,498 | 131,600 | 02/16/2022 | 03/15/2032 |
| 45174H-BC-0 | IHEARTCOMMUNICATIONS INC BASIC | | | 2 | 4.A FE | 1,902,500 | 91.9850 | 1,839,707 | 2,000,000 | 1,904,798 | | 2,298 | | | 6.375 | 8.033 | FA | 53,125 | | 11/28/2022 | 05/01/2026 |
| 45174H-BE-6 | IHEARTCOMMUNICATIONS INC BASIC | | | 2 | 4.A FE | 946,900 | 84.6470 | 846,469 | 1,000,000 | 952,736 | | 5,836 | | | 5.250 | 6.449 | FA | 19,833 | 26,250 | 04/28/2022 | 08/15/2027 |
| 452308-AQ-2 | ILLINOIS TOOL WORKS 4 7/8% Due 9/15/2041 MS15 | | | 2 | 1.E FE | 11,710,710 | 97.6020 | 10,736,182 | 11,000,000 | 11,579,051 | | (20,300) | | | 4.875 | 4.450 | MS | 157,896 | 536,250 | 06/30/2015 | 09/15/2041 |
| 452308-AR-0 | ILLINOIS TOOL WORKS 3.9% Due 9/1/2042 MS1 | | | 2 | 1.E FE | 35,850,990 | 85.7410 | 33,438,936 | 39,000,000 | 36,414,265 | | 79,194 | | | 3.900 | 4.402 | MS | 507,000 | 1,521,000 | 11/18/2016 | 09/01/2042 |
| 454889-AP-1 | INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15 | | | | 1.G FE | 99,839 | 99.5270 | 99,527 | 100,000 | 99,996 | | 18 | | | 3.200 | 3.219 | MS | 942 | 3,200 | 03/13/2013 | 03/15/2023 |
| 454889-AQ-9 | INDIANA MICHIGAN POWER 4.55% Due 3/15/2046 MS15 | | | 2 | 1.G FE | 2,052,780 | 83.8960 | 1,677,913 | 2,000,000 | 2,047,733 | | (1,208) | | | 4.550 | 4.383 | MS | 26,794 | 91,000 | 05/17/2018 | 03/15/2046 |
| 454889-AR-7 | INDIANA MICHIGAN POWER BASIC | | | 2 | 1.G FE | 21,561,456 | 74.1080 | 16,970,712 | 22,900,000 | 21,669,160 | | 28,109 | | | 3.750 | 4.097 | JJ | 429,375 | 858,750 | 02/28/2019 | 07/01/2047 |
| 454889-AS-5 | INDIANA MICHIGAN POWER BASIC | | | 2 | 1.G FE | 5,129,650 | 94.4150 | 4,720,737 | 5,000,000 | 5,079,469 | | (13,895) | | | 3.850 | 3.509 | MN | 24,597 | 192,500 | 03/08/2019 | 05/15/2028 |
| 454889-AT-3 | INDIANA MICHIGAN POWER BASIC | | | 2 | 1.G FE | 9,969,300 | 81.4570 | 8,145,708 | 10,000,000 | 9,972,103 | | 591 | | | 4.250 | 4.268 | FA | 160,556 | 425,000 | 09/07/2018 | 08/15/2048 |
| 45674C-AA-1 | INFOR INC BASIC | | | 2 | 2.B FE | 4,994,100 | 90.8350 | 4,541,739 | 5,000,000 | 4,997,029 | | 1,134 | | | 1.750 | 1.774 | JJ | 40,347 | 87,500 | 06/02/2020 | 07/15/2025 |
| 45685E-AJ-5 | VOYA FINANCIAL INC 5.7% Due 7/15/2043 JJ15 | | | | 2.B FE | 4,211,760 | 93.2110 | 3,728,424 | 4,000,000 | 4,177,299 | | (4,662) | | | 5.700 | 5.342 | JJ | 105,133 | 228,000 | 11/04/2013 | 07/15/2043 |
| 45687A-AG-7 | INGERSOLL-RAND GL HLD CO 5 3/4% Due 6/15/2043 JD15 | | | | 2.B FE | 12,953,370 | 98.7310 | 12,341,365 | 12,500,000 | 12,879,130 | | (9,886) | | | 5.750 | 5.501 | JD | 31,944 | 718,750 | 09/19/2013 | 06/15/2043 |
| 45687A-AJ-1 | INGERSOLL-RAND GL HLD CO 4 1/4% Due 6/15/2023 JD15 | | | | 2.B FE | 1,996,300 | 99.6690 | 1,993,379 | 2,000,000 | 1,999,795 | | 438 | | | 4.250 | 4.273 | JD | 3,778 | 85,000 | 06/17/2013 | 06/15/2023 |
| 458140-AS-9 | INTEL CORP. 3.7% Due 7/29/2025 JJ29 | | | 2 | 1.E FE | 5,496,431 | 97.6720 | 5,449,137 | 5,579,000 | 5,504,133 | | 7,702 | | | 3.700 | 4.255 | JJ | 87,156 | | 09/20/2022 | 07/29/2025 |
| 458140-AT-7 | INTEL CORP. 4.9% Due 7/29/2045 JJ29 | | | 2 | 1.E FE | 10,378,940 | 93.9490 | 9,394,941 | 10,000,000 | 10,327,229 | | (8,423) | | | 4.900 | 4.660 | JJ | 206,889 | 490,000 | 01/07/2016 | 07/29/2045 |

# 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 |
| 458140-AY-6 | INTEL CORP. BASIC | | | 2 | 1.E FE | 36,668,750 | 81.1450 | 28,400,761 | 35,000,000 | 36,482,237 | | (37,515) | | | 4.100 | 3.828 | MN | 199,306 | 1,435,000 | 11/15/2017 | 05/11/2047 |
| 458140-BG-4 | INTEL CORP. INTEL CORP. | | | 2 | 1.E FE | 22,346,527 | 75.5300 | 16,314,378 | 21,600,000 | 22,289,692 | | (17,819) | | | 3.734 | 3.536 | JD | 51,529 | 806,544 | 07/16/2019 | 12/08/2047 |
| 458140-BQ-2 | INTEL CORP. BASIC | | | 2 | 1.E FE | 12,312,720 | 96.6590 | 10,149,167 | 10,500,000 | 11,671,851 | | (281,332) | | | 3.750 | 0.946 | MS | 105,000 | 393,750 | 09/14/2020 | 03/25/2027 |
| 458140-BT-6 | INTEL CORP. BASIC | | | 2 | 1.E FE | 15,099,600 | 85.1140 | 12,767,072 | 15,000,000 | 15,081,346 | | (14,194) | | | 1.600 | 1.496 | FA | 92,667 | 240,000 | 09/13/2021 | 08/12/2028 |
| 45866F-AH-7 | INTERCONTINENTALEXCHANGE INC. BASIC | | | 2 | 1.G FE | 100,065,220 | 84.1800 | 79,128,879 | 94,000,000 | 99,638,198 | | (147,562) | | | 4.250 | 3.858 | MS | 1,109,722 | 3,995,000 | 04/23/2020 | 09/21/2048 |
| 45866F-AL-8 | INTERCONTINENTALEXCHANGE INC. BASIC | | | 2 | 1.G FE | 34,327,818 | 67.3370 | 22,456,902 | 33,350,000 | 34,279,634 | | (23,404) | | | 3.000 | 2.849 | JD | 44,467 | 1,000,500 | 10/29/2020 | 06/15/2050 |
| 45866F-AP-9 | INTERCONTINENTALEXCHANGE INC. BASIC | | | 2 | 1.G FE | 7,824,240 | 69.9900 | 5,599,197 | 8,000,000 | 7,833,618 | | 7,208 | | | 2.650 | 2.800 | MS | 62,422 | 212,000 | 11/10/2021 | 09/15/2040 |
| 45866F-AV-6 | INTERCONTINENTALEXCHANGE INC. BASIC | | | 2 | 1.G FE | 20,366,545 | 96.9280 | 19,870,174 | 20,500,000 | 20,375,879 | | 9,334 | | | 4.350 | 4.459 | JD | 39,633 | 500,371 | 07/11/2022 | 06/15/2029 |
| 460146-CF-8 | INTERNATIONAL PAPER CO. 7.3% Due 11/15/2039 MN15 | | | | 2.B FE | 11,603,076 | 108.3240 | 10,724,032 | 9,900,000 | 11,246,873 | | (45,510) | | | 7.300 | 6.003 | MN | 92,345 | 722,700 | 09/13/2013 | 11/15/2039 |
| 460146-CK-7 | INTERNATIONAL PAPER CO. 4.8% Due 6/15/2044 JD15 | | | 2 | 2.B FE | 9,510,260 | 87.5420 | 8,316,529 | 9,500,000 | 9,508,762 | | (239) | | | 4.800 | 4.793 | JD | 20,267 | 456,000 | 06/16/2014 | 06/15/2044 |
| 460146-CS-0 | INTERNATIONAL PAPER CO. BASIC | | | 2 | 2.B FE | 5,218,150 | 83.6090 | 4,180,470 | 5,000,000 | 5,204,517 | | (4,599) | | | 4.350 | 4.088 | FA | 82,167 | 217,500 | 11/01/2019 | 08/15/2048 |
| 460690-BP-4 | INTERPUBLIC GROUP BASIC | | | 2 | 2.B FE | 5,961,578 | 95.9400 | 5,564,494 | 5,800,000 | 5,935,863 | | (23,487) | | | 4.650 | 4.143 | AO | 67,425 | 269,700 | 09/21/2021 | 10/01/2028 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT 6 1/4% Due 7/15/2039 JJ15 | | | | 2.A FE | 9,580,215 | 103.6910 | 9,850,605 | 9,500,000 | 9,560,441 | | (2,089) | | | 6.250 | 6.188 | JJ | 273,785 | 593,750 | 07/09/2009 | 07/15/2039 |
| 461070-AP-9 | INTERSTATE POWER & LIGHT BASIC | | | 2 | 2.A FE | 703,885 | 95.3680 | 667,573 | 700,000 | 702,451 | | (386) | | | 4.100 | 4.029 | MS | 7,574 | 28,700 | 12/14/2018 | 09/26/2028 |
| 46187@-AB-2 | INVITATION HOMES OPERATING INVITATION HOMES OPERATING | | | | 2.B FE | 15,000,000 | 70.6590 | 10,598,791 | 15,000,000 | 15,000,000 | | | | | 3.180 | 3.180 | MN | 47,700 | 477,000 | 02/24/2021 | 05/25/2036 |
| 46188B-AC-6 | INVITATION HOMES OP BASIC | | | 2 | 2.C FE | 15,969,440 | 73.4810 | 11,756,899 | 16,000,000 | 15,972,637 | | 3,156 | | | 2.700 | 2.718 | JJ | 199,200 | 300,000 | 11/01/2021 | 01/15/2034 |
| 46247@-AA-2 | IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES | | | | 1.D PL | 16,665,001 | 96.5030 | 16,082,217 | 16,665,001 | 16,665,001 | | | | | 4.530 | 4.530 | JJ | 320,843 | 754,925 | 01/01/2016 | 01/28/2028 |
| 46247@-AB-0 | IOWA INTERSTATE RAILROAD, LTDS IOWA INTERSTATE RAILROAD LTD | | | | 1.D PL | 16,000,000 | 86.2650 | 13,802,358 | 16,000,000 | 16,000,000 | | | | | 3.870 | 3.870 | MN | 80,840 | 619,200 | 05/01/2020 | 05/14/2035 |
| 463556-A#-7 | IROQUOIS GAS TRANSMISSION SYST IROQUOIS TRANSMISSION SYSTEM | | | | 2.A | 6,000,000 | 91.6880 | 5,501,256 | 6,000,000 | 6,000,000 | | | | | 4.070 | 4.070 | MN | 40,700 | 244,200 | 04/24/2019 | 04/23/2030 |
| 465685-AH-8 | ITC HOLDINGS CORP. BASIC | | | 2 | 2.B FE | 108,918 | 89.8720 | 89,872 | 100,000 | 108,022 | | (238) | | | 5.300 | 4.678 | JJ | 2,650 | 5,300 | 12/14/2018 | 07/01/2043 |
| 465685-AP-0 | ITC HOLDINGS CORP. ITC HOLDINGS CORP. | | | 2 | 2.B FE | 11,192,780 | 92.1400 | 10,319,697 | 11,200,000 | 11,196,112 | | 723 | | | 3.350 | 3.358 | MN | 47,942 | 375,200 | 06/19/2018 | 11/15/2027 |
| 46600@-AA-3 | IVY HILL ASSET MANAGEMENT, LP IVY HILL ASSET MANAGEMENT, LP | | | | 2.C PL | 10,000,000 | 99.7230 | 9,972,333 | 10,000,000 | 10,000,000 | | | | | 7.450 | 7.450 | JJ | 345,597 | | 07/01/2022 | 07/14/2027 |
| 46600@-AB-1 | IVY HILL ASSET MANAGEMENT, LP IVY HILL ASSET MANAGEMENT, LP | | | | 2.C PL | 10,000,000 | 99.1390 | 9,913,934 | 10,000,000 | 10,000,000 | | | | | 7.550 | 7.550 | JJ | 350,236 | | 07/01/2022 | 07/14/2029 |
| 46625H-JU-5 | JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1 | | | | 1.F FE | 10,805,230 | 91.8520 | 9,185,202 | 10,000,000 | 10,714,352 | | (22,170) | | | 4.850 | 4.314 | FA | 202,083 | 485,000 | 09/15/2021 | 02/01/2044 |
| 46625H-KC-3 | JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23 | | | 2 | 1.F FE | 19,526,523 | 96.6510 | 18,315,286 | 18,950,000 | 19,190,869 | | (130,080) | | | 3.125 | 2.399 | JJ | 259,905 | 592,188 | 04/17/2020 | 01/23/2025 |
| 46625H-MN-7 | JP MORGAN CHASE & CO 3.9% Due 7/15/2025 JJ15 | | | 2 | 1.F FE | 6,326,520 | 97.9230 | 5,875,390 | 6,000,000 | 6,093,261 | | (38,580) | | | 3.900 | 3.192 | JJ | 107,900 | 234,000 | 05/20/2016 | 07/15/2025 |
| 46625H-NJ-5 | JP MORGAN CHASE & CO 4 1/4% Due 10/1/2027 AO1 | | | | 1.G FE | 19,127,776 | 96.3480 | 17,727,993 | 18,400,000 | 18,752,664 | | (66,581) | | | 4.250 | 3.805 | AO | 195,500 | 782,000 | 06/08/2017 | 10/01/2027 |
| 46625H-QW-3 | JP MORGAN CHASE & CO 3.3% Due 4/1/2026 AO1 | | | 2 | 1.F FE | 475,085 | 95.0270 | 475,135 | 500,000 | 487,988 | | 3,390 | | | 3.300 | 4.097 | AO | 4,125 | 16,500 | 12/14/2018 | 04/01/2026 |
| 46625H-RY-8 | JP MORGAN CHASE & CO | | | 2 | 1.F FE | 30,205,050 | 93.6880 | 27,825,213 | 29,700,000 | 29,944,214 | | (54,931) | | | 3.782 | 3.563 | FA | 468,023 | 1,123,254 | 11/28/2017 | 02/01/2028 |
| 46647P-AL-0 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.F FE | 11,304,900 | 78.9030 | 7,890,329 | 10,000,000 | 11,207,930 | | (31,156) | | | 3.964 | 3.252 | MN | 50,651 | 396,400 | 10/03/2019 | 11/15/2048 |
| 46647P-AM-8 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.F FE | 38,417,519 | 90.9390 | 35,375,300 | 38,900,000 | 38,604,046 | | 29,791 | | | 3.509 | 3.617 | JJ | 599,084 | 1,365,001 | 10/15/2019 | 01/23/2029 |
| 46647P-AN-6 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.F FE | 42,207,304 | 77.5690 | 31,880,808 | 41,100,000 | 42,140,915 | | (33,405) | | | 3.897 | 3.720 | JJ | 702,954 | 1,601,667 | 04/03/2020 | 01/23/2049 |
| 46647P-BN-5 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.E FE | 18,332,280 | 66.7870 | 12,021,616 | 18,000,000 | 18,322,958 | | (7,798) | | | 3.109 | 3.011 | AO | 107,260 | 559,620 | 06/28/2021 | 04/22/2051 |
| 46647P-BP-0 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.G FE | 25,280,660 | 82.6740 | 20,999,270 | 25,400,000 | 25,291,309 | | 10,649 | | | 2.956 | 3.014 | MN | 100,110 | 750,824 | 02/03/2022 | 05/13/2031 |
| 46647P-BR-6 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.E FE | 10,337,800 | 87.4730 | 8,747,253 | 10,000,000 | 10,264,032 | | (57,308) | | | 2.182 | 1.561 | JD | 18,183 | 218,200 | 09/13/2021 | 06/01/2028 |
| 46647P-CD-6 | JPMORGAN CHASE & CO BASIC | | | 2 | 1.E FE | 1,789,560 | 73.1990 | 1,463,988 | 2,000,000 | 1,795,015 | | 5,455 | | | 3.157 | 3.919 | AO | 12,102 | 63,140 | 03/22/2022 | 04/22/2042 |
| 46659*-AA-5 | JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC | | | | 2.B | 5,000,000 | 95.5240 | 4,776,189 | 5,000,000 | 5,000,000 | | | | | 3.310 | 3.310 | MN | 27,583 | 165,500 | 11/08/2017 | 11/01/2024 |
| 46659*-AB-3 | JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC | | | | 2.B | 25,000,000 | 91.3170 | 22,829,202 | 25,000,000 | 25,000,000 | | | | | 3.540 | 3.540 | MN | 147,500 | 885,000 | 11/08/2017 | 11/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46659*-AC-1 | JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC | | | | 2.B | 5,000,000 | 88.4430 | 4,422,171 | 5,000,000 | 5,000,000 | | | | | 3.640 | 3.640 | MN | 30,333 | 182,000 | 11/08/2017 | 11/01/2029 |
| 46661#-AA-7 | JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED | | | | 1.G Z | 7,646,636 | 95.2480 | 7,283,231 | 7,646,636 | 7,646,636 | | | | | 3.440 | 3.465 | MON | 13,152 | 263,044 | 03/03/2017 | 04/13/2027 |
| 46661#-AC-3 | JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC | | | | 1.G Z | 2,638,379 | 94.8580 | 2,502,706 | 2,638,379 | 2,638,379 | | | | | 3.250 | 3.271 | MON | 4,287 | 85,747 | 05/14/2020 | 04/13/2027 |
| 46671@-AA-7 | JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST | | | | 2.B | 17,997,670 | 75.3530 | 13,561,765 | 17,997,670 | 17,997,670 | | | | | 3.620 | 3.647 | MON | 28,956 | 651,516 | 01/13/2021 | 01/15/2041 |
| 46672#-AA-4 | JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT LEASE | | | | 2.B PL | 14,866,737 | 80.8730 | 11,904,191 | 14,719,542 | 14,855,966 | | (8,844) | | | 3.974 | 3.890 | MON | 25,998 | 585,875 | 09/30/2021 | 02/15/2037 |
| 46673*-AA-7 | JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST | | | | 2.B | 19,696,842 | 72.8830 | 14,355,598 | 19,696,842 | 19,696,842 | | | | | 3.214 | 3.235 | MON | 28,136 | 633,081 | 11/12/2021 | 12/15/2041 |
| 46674@-AA-4 | MHHS CTL MHHS CTL | | | | 4.A | 35,326,389 | 66.8230 | 23,143,459 | 34,633,715 | 35,303,324 | | (23,066) | | | 3.510 | 3.349 | MON | 54,029 | 840,820 | 03/02/2022 | 12/15/2043 |
| 472319-AC-6 | JEFFERIES GROUP INC BASIC | | | | 2.B FE | 8,944,152 | 101.3310 | 6,637,213 | 6,550,000 | 8,738,828 | | (134,287) | | | 6.250 | 3.112 | JJ | 188,767 | 409,375 | 07/20/2021 | 01/15/2036 |
| 47233J-BH-0 | JEFFERIES FINANCIAL GROUP INC BASIC | | | | 2.B FE | 51,587,440 | 89.6270 | 46,561,352 | 51,950,000 | 51,468,473 | | (96,020) | | | 4.150 | 4.254 | JJ | 946,212 | 1,689,050 | 07/11/2022 | 01/23/2030 |
| 47233J-DX-3 | JEFFERIES FINANCIAL GROUP INC BASIC | | | 2 | 2.B FE | 16,890,952 | 75.5260 | 12,763,929 | 16,900,000 | 16,893,750 | | (56) | | | 2.750 | 2.751 | AO | 98,114 | 464,750 | 01/28/2021 | 10/15/2032 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15 | | | | 1.D FE | 19,095,540 | 80.1750 | 15,233,180 | 19,000,000 | 19,082,663 | | (2,284) | | | 3.837 | 3.808 | MN | 93,154 | 729,030 | 11/30/2016 | 05/15/2046 |
| 478160-BV-5 | JOHNSON & JOHNSON 3.7% Due 3/1/2046 MS1 | | | 2 | 1.A FE | 15,245,070 | 84.6220 | 12,693,361 | 15,000,000 | 15,212,120 | | (5,989) | | | 3.700 | 3.608 | MS | 185,000 | 555,000 | 11/17/2016 | 03/01/2046 |
| 478160-CP-7 | JOHNSON & JOHNSON BASIC | | | 2 | 1.A FE | 20,210,650 | 86.2820 | 17,256,491 | 20,000,000 | 20,140,797 | | (30,608) | | | 0.950 | 0.790 | MS | 63,333 | 190,000 | 09/11/2020 | 09/01/2027 |
| 478160-CT-9 | JOHNSON & JOHNSON BASIC | | | 2 | 1.A FE | 20,047,800 | 61.5900 | 12,318,025 | 20,000,000 | 20,046,332 | | (776) | | | 2.450 | 2.440 | MS | 163,333 | 490,000 | 09/29/2020 | 09/01/2060 |
| 478165-AF-0 | JOHNSON SC &SON 5 3/4% Due 2/15/2033 FA15 | | | | 1.G FE | 3,768,300 | 102.9430 | 4,117,732 | 4,000,000 | 3,869,716 | | 8,924 | | | 5.750 | 6.185 | FA | 86,889 | 230,000 | 05/14/2004 | 02/15/2033 |
| 48020#-AA-9 | VEYRON OPTIMUS IV US FUNDING VEYRON OPTIMUS IV US FUNDING | | | | 2.B Z | 25,000,000 | 96.5600 | 24,139,956 | 25,000,000 | 25,000,000 | | | | | 5.710 | 5.778 | MON | 67,410 | | 12/07/2022 | 01/15/2038 |
| 48021P-A*-9 | JONES LANG LASALLE FINANCE B.V Jones Lang LaSalle Fin B.V. | | | | 2.A | 22,530,000 | 86.5490 | 18,530,140 | 21,410,000 | 21,410,000 | | | | (1,330,000) | 1.960 | 1.960 | MN | 53,620 | 406,916 | 07/11/2017 | 06/27/2027 |
| 48121@-AB-7 | JRD HOLDINGS LLC SENIOR NOTES | | | | 2.B PL | 12,272,728 | 97.5490 | 11,971,890 | 12,272,728 | 12,272,728 | | | | | 4.650 | 4.650 | AO | 96,699 | 570,682 | 03/26/2012 | 04/30/2027 |
| 48121@-AD-3 | JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27 | | | | 2.B PL | 1,995,000 | 98.5530 | 1,966,136 | 1,995,000 | 1,995,000 | | | | | 4.130 | 4.130 | MS | 21,514 | 82,394 | 03/19/2014 | 03/27/2024 |
| 48121@-AG-6 | JRD HOLDINGS LLC JRD HOLDINGS | | | | 2.B PL | 10,000,000 | 86.0090 | 8,600,870 | 10,000,000 | 10,000,000 | | | | | 2.300 | 2.300 | MN | 27,472 | 230,000 | 10/28/2020 | 11/18/2027 |
| 48121@-AJ-0 | JRD HOLDINGS LLC JRD HOLDINGS | | | | 2.B PL | 5,000,000 | 77.0460 | 3,852,277 | 5,000,000 | 5,000,000 | | | | | 2.730 | 2.730 | MN | 16,304 | 136,500 | 10/28/2020 | 11/18/2032 |
| 48126B-AA-1 | JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JJ6 | | | | 1.F FE | 2,523,636 | 98.8040 | 1,778,471 | 1,800,000 | 2,485,042 | | (26,951) | | | 5.400 | 2.804 | JJ | 47,250 | 97,200 | 07/20/2021 | 01/06/2042 |
| 48248@-AG-5 | KLA CORPORATION BASIC | | | 2 | 1.G FE | 24,643,240 | 97.0080 | 23,281,818 | 24,000,000 | 24,560,035 | | (79,892) | | | 4.100 | 3.647 | MS | 289,733 | 574,000 | 07/12/2022 | 03/15/2029 |
| 48248@-AJ-9 | KLA CORPORATION BASIC | | | 2 | 1.G FE | 29,725,096 | 72.7910 | 20,527,041 | 28,200,000 | 29,655,462 | | (36,024) | | | 3.300 | 3.014 | MS | 310,200 | 930,600 | 06/10/2021 | 03/01/2050 |
| 48259@-AA-3 | KDP FRISCO TX CTL KDP FRISCO TX CTL | | | | 2.B | 29,793,049 | 74.0990 | 22,076,425 | 29,793,049 | 29,793,049 | | | | | 3.300 | 3.323 | MON | 57,352 | 983,171 | 06/17/2021 | 06/24/2037 |
| 48268@-AL-8 | KPMG, LLP SENIOR NOTES | | | | 1.E | 15,000,000 | 91.6390 | 13,745,874 | 15,000,000 | 15,000,000 | | | | | 3.860 | 3.861 | JD | 1,608 | 579,000 | 05/07/2015 | 07/15/2030 |
| 48268@-AM-6 | KPMG, LLP SENIOR UNSECURED NOTES | | | | 1.E | 5,000,000 | 93.7980 | 4,689,925 | 5,000,000 | 5,000,000 | | | | | 3.240 | 3.240 | JD | 450 | 162,000 | 05/17/2016 | 06/30/2026 |
| 48268@-AN-4 | KPMG, LLP SENIOR UNSECURED NOTES | | | | 1.E | 7,000,000 | 91.7810 | 6,424,652 | 7,000,000 | 7,000,000 | | | | | 3.410 | 3.410 | JD | 663 | 238,700 | 05/17/2016 | 06/30/2028 |
| 48268@-AP-9 | KPMG, LLP KPMG LLP | | | | 1.E | 22,000,000 | 95.2910 | 20,964,084 | 22,000,000 | 22,000,000 | | | | | 3.480 | 3.479 | JD | 2,127 | 765,600 | 11/06/2017 | 10/30/2025 |
| 48268@-AR-5 | KPMG, LLP KPMG LLP | | | | 1.E | 7,000,000 | 94.9580 | 6,647,029 | 7,000,000 | 7,000,000 | | | | | 3.880 | 3.880 | JD | 754 | 271,600 | 02/08/2018 | 07/30/2027 |
| 48268@-AW-4 | KPMG, LLP KPMG LLP | | | | 1.E | 6,000,000 | 97.0020 | 5,820,118 | 6,000,000 | 6,000,000 | | | | | 4.000 | 4.000 | JD | 667 | 240,000 | 04/03/2020 | 04/15/2025 |
| 48268@-AY-0 | KPMG, LLP KPMG LLP | | | | 1.E | 6,000,000 | 94.2260 | 5,653,533 | 6,000,000 | 6,000,000 | | | | | 4.250 | 4.250 | JD | 708 | 255,000 | 04/03/2020 | 04/15/2030 |
| 48305Q-AB-9 | KAISER FOUNDATION HOSPIT 4 7/8% Due 4/1/2042 AO1 | | | | 1.D FE | 26,118,022 | 96.4430 | 24,544,783 | 25,450,000 | 25,984,986 | | (17,147) | | | 4.875 | 4.706 | AO | 310,172 | 1,240,688 | 06/16/2015 | 04/01/2042 |
| 48305Q-AE-3 | KAISER FOUNDATION HOSPIT BASIC | | | 2 | 1.D FE | 12,000,000 | 72.2950 | 8,675,358 | 12,000,000 | 12,000,000 | | | | | 3.266 | 3.266 | MN | 65,320 | 391,920 | 10/24/2019 | 11/01/2049 |
| 48461#-AA-5 | KANSAS ATHLETICS INCORPORATED KANSAS ATHLETICS INCORPORATED | | | | 1.E YE | 13,500,000 | 84.2290 | 11,370,925 | 13,500,000 | 13,500,000 | | | | | 3.500 | 3.500 | AO | 93,188 | 472,500 | 09/22/2020 | 10/27/2045 |
| 485170-AQ-7 | KANSAS CITY SOUTHERN INDS 4.3% Due 5/15/2043 MN15 | | | 2 | 2.B FE | 14,921,125 | 83.5390 | 10,442,424 | 12,500,000 | 14,803,299 | | (83,201) | | | 4.300 | 3.056 | MN | 68,681 | 537,500 | 07/22/2021 | 05/15/2043 |
| 486606-*3-2 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA | | | | 1.E FE | 3,000,000 | 97.0700 | 2,912,110 | 3,000,000 | 3,000,000 | | | | | 5.070 | 5.050 | MJSD | 12,675 | 50,700 | 05/03/2022 | 08/02/2032 |

# 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 |
| 486606-2@-4 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP/MIDSTREAM | | | | 1.E FE | 2,000,000 | 89.0970 | 1,781,945 | 2,000,000 | 2,000,000 | | | | | 3.600 | 3.616 | FMAN | 6,200 | 72,000 | 01/06/2021 | 02/11/2030 |
| 486606-8*-0 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON MLP/MIDSTREAM | | | | 1.E FE | 5,000,000 | 92.7780 | 4,638,890 | 5,000,000 | 5,000,000 | | | | | 3.380 | 3.394 | FMAN | 14,553 | 169,000 | 01/06/2021 | 02/11/2027 |
| 486606-J@-6 | KAYNE ANDERSON MLP INVESTMENT 3.57% Due 4/16/2023 JD19 | | | | 1.A FE | 1,083,658 | 99.3660 | 1,076,786 | 1,083,658 | 1,083,658 | | | | | 3.570 | 3.571 | JD | 1,290 | 38,687 | 03/22/2013 | 04/16/2023 |
| 486606-N*-3 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA | | | | 1.A FE | 4,000,000 | 95.2930 | 3,811,735 | 4,000,000 | 4,000,000 | | | | | 4.570 | 4.569 | JD | 6,093 | 107,141 | 05/03/2022 | 05/18/2032 |
| 486606-N@-1 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA | | | | 1.A FE | 2,000,000 | 95.2060 | 1,904,123 | 2,000,000 | 2,000,000 | | | | | 4.670 | 4.671 | JD | 3,113 | 35,544 | 05/03/2022 | 08/02/2034 |
| 49271V-AK-6 | KEURIG DR. PEPPER INC BASIC | | | 2 | 2.B FE | 28,331,688 | 75.5820 | 18,139,620 | 24,000,000 | 28,123,146 | | (100,791) | | | 3.800 | 2.877 | MN | 152,000 | 912,000 | 12/17/2020 | 05/01/2050 |
| 49337W-AJ-9 | KEYSPAN CORPORATION CALL @ MAKE WHOLE +20BP. LONG | | | | 2.B FE | 5,354,545 | 93.4090 | 4,857,285 | 5,200,000 | 5,306,272 | | (6,185) | | | 5.803 | 5.566 | AO | 75,439 | 301,756 | 12/14/2018 | 04/01/2035 |
| 49427R-AK-8 | KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15 | | | 2 | 2.B FE | 13,108,505 | 87.9520 | 11,609,697 | 13,200,000 | 13,132,454 | | 1,400 | | | 4.250 | 4.283 | FA | 211,933 | 561,000 | 12/07/2018 | 08/15/2029 |
| 494368-BW-2 | KIMBERLY-CLARK CORP BASIC | | | 2 | 1.F FE | 7,225,380 | 82.3490 | 5,764,427 | 7,000,000 | 7,200,291 | | (5,150) | | | 3.900 | 3.718 | MN | 43,225 | 273,000 | 09/21/2017 | 05/04/2047 |
| 494368-CA-9 | KIMBERLY-CLARK CORP BASIC | | | 2 | 1.F FE | 6,476,489 | 69.2940 | 4,088,351 | 5,900,000 | 6,438,874 | | (14,317) | | | 2.875 | 2.408 | FA | 67,850 | 169,625 | 04/21/2020 | 02/07/2050 |
| 494368-CC-5 | KIMBERLY-CLARK CORP BASIC | | | 2 | 1.F FE | 30,205,100 | 85.5190 | 25,655,834 | 30,000,000 | 30,139,028 | | (29,823) | | | 1.050 | 0.946 | MS | 92,750 | 315,000 | 11/16/2020 | 09/15/2027 |
| 49446R-AW-9 | KIMCO REALTY BASIC | | | 2 | 2.A FE | 1,002,840 | 81.9230 | 819,234 | 1,000,000 | 1,002,239 | | (275) | | | 2.700 | 2.666 | AO | 6,750 | 27,000 | 07/16/2020 | 10/01/2030 |
| 49446R-AY-5 | KIMCO REALTY BASIC | | | 2 | 2.A FE | 2,126,278 | 76.9830 | 1,693,635 | 2,200,000 | 2,132,909 | | 6,631 | | | 2.250 | 2.636 | JD | 4,125 | 58,988 | 01/04/2022 | 12/01/2031 |
| 494550-AQ-9 | KINDER MORGAN ENERGY PART LP BASIC | | | | 2.B FE | 2,480,598 | 108.6280 | 1,955,310 | 1,800,000 | 2,406,593 | | (46,483) | | | 7.300 | 3.478 | FA | 49,640 | 131,400 | 05/19/2021 | 08/15/2033 |
| 494550-AT-3 | KINDER MORGAN ENERGY PART LP CALL @ MAKE WHOLE +20BP. | | | | 2.B FE | 12,024,863 | 98.2990 | 11,795,900 | 12,000,000 | 12,106,122 | | (9,771) | | | 5.800 | 5.669 | MS | 204,933 | 696,000 | 09/21/2021 | 03/15/2035 |
| 494550-AW-6 | KINDER MORGAN ENERGY PART LP BASIC | | | | 2.B FE | 23,768,107 | 106.6050 | 22,706,849 | 21,300,000 | 23,621,383 | | (57,872) | | | 6.950 | 5.847 | JJ | 682,606 | 837,475 | 07/12/2022 | 01/15/2038 |
| 494550-BD-7 | KINDER MORGAN ENERGY PART LP 6 1/2% Due 9/1/2039 MS1 | | | | 2.B FE | 7,183,400 | 102.2800 | 7,159,591 | 7,000,000 | 7,140,172 | | (4,653) | | | 6.500 | 6.304 | MS | 151,667 | 455,000 | 10/05/2009 | 09/01/2039 |
| 494550-BH-8 | KINDER MORGAN ENERGY PART LP BASIC | | | | 2.B FE | 9,140,105 | 99.6720 | 6,478,672 | 6,500,000 | 9,002,955 | | (97,258) | | | 6.375 | 3.494 | MS | 138,125 | 414,375 | 07/27/2021 | 03/01/2041 |
| 494550-BN-5 | KINDER MORGAN ENERGY PART LP BASIC | | | 2 | 2.B FE | 3,776,183 | 86.2880 | 3,192,660 | 3,700,000 | 3,766,821 | | (2,083) | | | 5.000 | 4.854 | FA | 69,889 | 185,000 | 11/28/2017 | 08/15/2042 |
| 494550-BP-0 | KINDER MORGAN ENERGY PART LP 5% Due 3/1/2043 MS1 | | | 2 | 2.B FE | 10,748,967 | 85.9590 | 7,994,229 | 9,300,000 | 10,680,295 | | (47,971) | | | 5.000 | 3.893 | MS | 155,000 | 465,000 | 07/27/2021 | 03/01/2043 |
| 49456B-AG-6 | KINDER MORGAN INC 5.3% Due 12/1/2034 JD1 | | | 2 | 2.B FE | 9,974,436 | 93.9300 | 8,735,533 | 9,300,000 | 9,818,101 | | (33,699) | | | 5.300 | 4.665 | JD | 41,075 | 492,900 | 11/28/2017 | 12/01/2034 |
| 49456B-AH-4 | KINDER MORGAN INC 5.55% Due 6/1/2045 JD1 | | | 2 | 2.B FE | 11,914,500 | 91.8780 | 9,187,763 | 10,000,000 | 11,829,200 | | (49,723) | | | 5.550 | 4.258 | JD | 46,250 | 555,000 | 03/25/2021 | 06/01/2045 |
| 49456B-AP-6 | KINDER MORGAN INC BASIC | | | 2 | 2.B FE | 4,680,550 | 95.9940 | 4,799,690 | 5,000,000 | 4,689,767 | | 9,217 | | | 4.300 | 5.703 | MS | 71,667 | | 10/25/2022 | 03/01/2028 |
| 49456B-AR-2 | KINDER MORGAN INC BASIC | | | 2 | 2.B FE | 2,144,934 | 77.7590 | 1,710,702 | 2,200,000 | 2,151,689 | | 5,360 | | | 2.000 | 2.298 | FA | 16,622 | 44,000 | 09/23/2021 | 02/15/2031 |
| 49456B-AW-1 | KINDER MORGAN INC BASIC | | | 2 | 2.B FE | 1,506,570 | 90.0710 | 1,351,069 | 1,500,000 | 1,506,546 | | (24) | | | 5.450 | 5.420 | FA | 33,608 | | 08/08/2022 | 08/01/2052 |
| 497266-B*-6 | KIRBY CORP 3.29% Due 2/27/2023 FA27 | | | | 2.C | 26,000,000 | 99.5010 | 25,870,173 | 26,000,000 | 26,000,000 | | | | | 3.290 | 3.290 | FA | 294,638 | 855,400 | 11/14/2012 | 02/27/2023 |
| 497266-B@-4 | KIRBY CORP KIRBY CORP | | | | 2.C Z | 20,000,000 | 78.9430 | 15,788,557 | 20,000,000 | 20,000,000 | | | | | 3.460 | 3.460 | JJ | 136,478 | | 01/21/2022 | 01/19/2033 |
| 49727@-AA-5 | HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING | | | | 2.C | 6,283,580 | 82.2000 | 5,165,125 | 6,283,580 | 6,283,580 | | | | | 4.410 | 4.450 | MON | 12,316 | 277,106 | 08/29/2017 | 03/15/2042 |
| 49803#-AA-0 | KITE REALTY GROUP L.P. SENIOR NOTES | | | | 2.C | 8,000,000 | 98.4030 | 7,872,231 | 8,000,000 | 8,000,000 | | | | | 4.230 | 4.230 | MS | 104,340 | 338,400 | 07/09/2015 | 09/10/2023 |
| 49803#-AB-8 | KITE REALTY GROUP L.P. SENIOR NOTES | | | | 2.C | 7,000,000 | 95.7410 | 6,701,869 | 7,000,000 | 7,000,000 | | | | | 4.470 | 4.470 | MS | 96,478 | 312,900 | 07/09/2015 | 09/10/2025 |
| 50048W-AA-6 | KOMATSU FINANCE AMERICA BASIC | | | 2 | 1.F FE | 25,093,860 | 101.7770 | 25,444,142 | 25,000,000 | 25,089,886 | | (3,974) | | | 5.499 | 5.411 | AO | 324,594 | | 09/30/2022 | 10/06/2027 |
| 50076Q-AR-7 | KRAFT FOOD GROUPS INC BASIC | | | | 2.C FE | 20,096,640 | 109.3080 | 19,675,372 | 18,000,000 | 20,061,211 | | (35,429) | | | 6.875 | 5.772 | JJ | 532,813 | 618,750 | 07/12/2022 | 01/26/2039 |
| 50077L-AV-8 | KRAFT HEINZ FOODS CO BASIC | | | 2 | 2.C FE | 11,943,600 | 91.3490 | 10,961,825 | 12,000,000 | 11,948,579 | | 4,979 | | | 3.750 | 3.818 | AO | 112,500 | 450,000 | 03/14/2022 | 04/01/2030 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO BASIC | | | 2 | 2.C FE | 29,860,680 | 87.3040 | 25,318,302 | 29,000,000 | 29,848,386 | | (12,294) | | | 4.875 | 4.680 | AO | 353,438 | 1,413,750 | 03/15/2022 | 10/01/2049 |
| 50077L-BC-9 | KRAFT HEINZ FOODS CO BASIC | | | 2 | 2.C FE | 2,806,830 | 95.6700 | 2,870,099 | 3,000,000 | 2,813,531 | | 6,701 | | | 3.875 | 5.494 | MN | 14,854 | 58,125 | 10/25/2022 | 05/15/2027 |
| 501044-CK-5 | KROGER CO. 6.9% Due 4/15/2038 A015 | | | | 2.A FE | 5,220,854 | 109.9430 | 5,167,305 | 4,700,000 | 5,089,455 | | (15,137) | | | 6.900 | 6.061 | AO | 68,463 | 324,300 | 04/11/2011 | 04/15/2038 |
| 501044-CS-8 | KROGER CO. BASIC | | | 2 | 2.A FE | 2,028,660 | 99.2200 | 1,984,407 | 2,000,000 | 2,009,345 | | (19,315) | | | 3.850 | 2.441 | FA | 32,083 | 38,500 | 04/13/2022 | 08/01/2023 |
| 501044-DF-5 | KROGER CO. BASIC | | | 2 | 2.A FE | 5,213,850 | 77.1000 | 3,855,021 | 5,000,000 | 5,204,293 | | (5,517) | | | 3.875 | 3.614 | AO | 40,903 | 193,750 | 03/19/2021 | 10/15/2046 |
| 501044-DG-3 | KROGER CO. | | | 2 | 2.A FE | 10,697,000 | 84.8330 | 8,483,308 | 10,000,000 | 10,649,613 | | (16,283) | | | 4.450 | 4.021 | FA | 185,417 | 445,000 | 12/06/2019 | 02/01/2047 |
| 501044-DJ-7 | KROGER CO. BASIC | | | 2 | 2.A FE | 2,076,675 | 94.6560 | 1,798,463 | 1,900,000 | 2,037,811 | | (30,500) | | | 3.700 | 1.935 | FA | 29,292 | 70,300 | 10/04/2021 | 08/01/2027 |

# 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 |
| 501044-DM-0 | KROGER CO. BASIC | | | 2 | 2.B FE | 9,964,600 | 96.0760 | 9,607,611 | 10,000,000 | 9,966,720 | | 573 | | | 5.400 | 5.424 | JJ | 249,000 | 540,000 | 01/07/2019 | 01/15/2049 |
| 501044-DN-8 | KROGER CO. BASIC | | | 2 | 2.B FE | 72,301,563 | 78.2940 | 48,777,273 | 62,300,000 | 71,796,225 | | (233,593) | | | 3.950 | 3.095 | JJ | 1,134,725 | 2,460,850 | 10/04/2021 | 01/15/2050 |
| 501044-DQ-1 | KROGER CO. BASIC | | | 2 | 2.B FE | 4,830,150 | 77.4030 | 3,870,157 | 5,000,000 | 4,851,341 | | 16,813 | | | 1.700 | 2.104 | JJ | 39,194 | 85,000 | 09/23/2021 | 01/15/2031 |
| 50167*-AA-2 | LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR | | | | 4.B | 17,064,070 | 58.5670 | 9,993,936 | 17,064,070 | 17,064,070 | | | | | 4.020 | 4.053 | MON | 30,488 | 383,533 | 02/18/2022 | 06/15/2054 |
| 50168A-AB-6 | LABL ESCROW ISSUER LLC BASIC | | | 2 | 4.C FE | 5,500,000 | 94.9220 | 5,220,734 | 5,500,000 | 5,500,000 | | | | | 6.750 | 6.750 | JJ | 171,188 | 371,250 | 06/18/2019 | 07/15/2026 |
| 50170@-AA-5 | LAFC STADIUM CO LAFC STADIUM CO | | | | 3.A PL | 16,929,727 | 80.3490 | 13,602,808 | 16,929,727 | 16,929,727 | | | | | 5.410 | 5.407 | JD | 76,325 | 1,129,481 | 09/06/2018 | 12/01/2043 |
| 50212@-AF-4 | LP 1A REIT INC LP 1A REIT INC | | | | 1.G | 18,000,000 | 90.4180 | 16,275,322 | 18,000,000 | 18,000,000 | | | | | 4.370 | 4.370 | JD | 34,960 | 393,300 | 05/19/2022 | 06/15/2032 |
| 50221D-AA-7 | LSF11 A5 HOLDCO LLC BASIC | | | 2 | 5.A FE | 1,791,460 | 82.1150 | 1,752,331 | 2,134,000 | 1,811,408 | | 19,948 | | | 6.625 | 9.719 | AO | 29,846 | 70,689 | 05/26/2022 | 10/15/2029 |
| 502431-AJ-8 | L3 HARRIS TECHNOLOGIES INC 3.85% Due 06/15/2023 DJ 15 | | | 2 | 2.B FE | 500,810 | 99.2820 | 496,409 | 500,000 | 500,116 | | (276) | | | 3.850 | 3.793 | JD | 856 | 19,250 | 05/05/2020 | 06/15/2023 |
| 502431-AL-3 | L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15 | | | 2 | 2.B FE | 13,586,346 | 95.6490 | 12,912,593 | 13,500,000 | 13,552,442 | | (13,285) | | | 3.850 | 3.735 | JD | 23,100 | 519,750 | 05/05/2020 | 12/15/2026 |
| 502431-AM-1 | L3 HARRIS TECHNOLOGIES INC 4.4% Due 06/15/2028 | | | 2 | 2.B FE | 2,232,914 | 96.4890 | 1,929,775 | 2,000,000 | 2,189,446 | | (34,379) | | | 4.400 | 2.427 | JD | 3,911 | 88,000 | 09/21/2021 | 06/15/2028 |
| 502431-AN-9 | L3 HARRIS TECHNOLOGIES INC BASIC | | | 2 | 2.B FE | 12,511,590 | 77.1130 | 10,024,741 | 13,000,000 | 12,563,639 | | 49,026 | | | 1.800 | 2.259 | JJ | 107,900 | 234,000 | 12/07/2021 | 01/15/2031 |
| 50247@-AA-4 | LV STADIUM EVENTS COMPANY, LLC LV STADIUM EVENTS COPANY, LLC | | | | 2.A PL | 18,000,000 | 77.7300 | 13,991,486 | 18,000,000 | 18,000,000 | | | | | 3.360 | 3.358 | JD | 1,680 | 604,800 | 04/14/2020 | 06/30/2045 |
| 50249A-AJ-2 | LYB INT FINANCE III BASIC | | | 2 | 2.B FE | 45,413,540 | 67.3480 | 30,306,593 | 45,000,000 | 45,397,174 | | (8,559) | | | 3.625 | 3.574 | AO | 407,813 | 1,631,250 | 02/10/2021 | 04/01/2051 |
| 50540R-AS-1 | LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1 | | | 2 | 2.B FE | 763 | 86.6800 | 612 | 706 | 756 | | (1) | | | 4.700 | 4.194 | FA | 14 | 33 | 01/08/2018 | 02/01/2045 |
| 512807-AS-7 | LAM RESEARCH CORP. BASIC | | | 2 | 1.G FE | 10,617,266 | 97.1090 | 9,254,468 | 9,530,000 | 10,284,038 | | (242,737) | | | 3.750 | 1.095 | MS | 105,227 | 357,375 | 11/04/2021 | 03/15/2026 |
| 512807-AU-2 | LAM RESEARCH CORP. BASIC | | | 2 | 1.G FE | 28,759,900 | 95.3890 | 26,708,855 | 28,000,000 | 28,502,106 | | (85,049) | | | 4.000 | 3.649 | MS | 329,778 | 710,000 | 07/12/2022 | 03/15/2029 |
| 512807-AW-8 | LAM RESEARCH CORP. BASIC | | | 2 | 1.G FE | 12,137,390 | 67.6390 | 8,116,658 | 12,000,000 | 12,133,732 | | (3,255) | | | 2.875 | 2.816 | JD | 15,333 | 345,000 | 11/23/2021 | 06/15/2050 |
| 512807-AX-6 | LAM RESEARCH CORP. BASIC | | | 2 | 1.G FE | 33,365,184 | 66.1730 | 21,506,109 | 32,500,000 | 33,335,213 | | (12,581) | | | 3.125 | 3.008 | JD | 45,139 | 1,015,625 | 06/17/2020 | 06/15/2060 |
| 51512*-AA-2 | LANDSBERG ORORA SERIES A GUARANTEED SENIOR NOT | | | | 2.B PL | 8,000,000 | 98.4710 | 7,877,693 | 8,000,000 | 8,000,000 | | | | | 3.260 | 3.260 | JJ | 119,533 | 260,800 | 07/18/2019 | 07/16/2023 |
| 52110@-AA-4 | LAXFUEL CORPORATION | | | | 1.E | 4,890,401 | 70.2980 | 3,437,846 | 4,890,401 | 4,890,401 | | | | | 3.100 | 3.113 | MON | 1,263 | 149,074 | 12/09/2021 | 12/28/2051 |
| 521865-AY-1 | LEAR CORP BASIC | | | 2 | 2.B FE | 9,062,411 | 93.2730 | 9,047,465 | 9,700,000 | 9,334,844 | | 67,783 | | | 3.800 | 4.701 | MS | 108,532 | 368,600 | 12/14/2018 | 09/15/2027 |
| 53079E-BF-0 | LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1 | | | | 2.B FE | 5,067,080 | 83.4150 | 4,420,993 | 5,300,000 | 5,096,849 | | 5,047 | | | 4.850 | 5.146 | FA | 107,104 | 257,050 | 01/16/2019 | 08/01/2044 |
| 53079E-BG-8 | LIBERTY MUTUAL BASIC | | | | 2.B FE | 7,381,550 | 94.0400 | 6,582,826 | 7,000,000 | 7,303,710 | | (45,882) | | | 4.569 | 3.740 | FA | 133,263 | 319,830 | 06/25/2021 | 02/01/2029 |
| 53079E-BJ-2 | LIBERTY MUTUAL 3.951% Due 10/15/2050 AO15 | | | 2 | 2.B FE | 71,408,380 | 70.8190 | 47,626,042 | 67,250,000 | 71,278,207 | | (88,665) | | | 3.951 | 3.600 | AO | 560,932 | 2,657,048 | 11/09/2021 | 10/15/2050 |
| 53079E-BK-9 | LIBERTY MUTUAL BASIC | | | 2 | 2.B FE | 31,747,112 | 66.1240 | 21,278,745 | 32,180,000 | 31,759,446 | | 4,696 | | | 3.950 | 4.018 | MN | 162,420 | 1,271,110 | 05/07/2020 | 05/15/2060 |
| 53190F-AA-3 | LIFE TIME INC BASIC | | | 2 | 4.B FE | 6,309,240 | 93.2140 | 5,838,944 | 6,264,000 | 6,257,255 | | (40,804) | | | 5.750 | 5.533 | JJ | 166,083 | 245,180 | 12/15/2022 | 01/15/2026 |
| 53219L-AR-0 | REGIONALCARE/LIFEPOINT BASIC | | | 2 | 5.A FE | 3,565,875 | 80.5020 | 2,737,068 | 3,400,000 | 3,438,508 | | (38,876) | | | 9.750 | 8.438 | JD | 27,625 | 331,500 | 05/02/2019 | 12/01/2026 |
| 53227J-AA-2 | LIFESTORAGE LP BASIC | | | 2 | 2.B FE | 12,017,689 | 92.7500 | 10,944,458 | 11,800,000 | 11,989,954 | | (38,675) | | | 3.875 | 3.487 | JD | 20,322 | 457,250 | 11/16/2021 | 12/15/2027 |
| 53227J-AC-8 | LIFE STORAGE LP BASIC | | | 2 | 2.B FE | 13,277,006 | 77.8510 | 10,354,238 | 13,300,000 | 13,281,818 | | 2,098 | | | 2.200 | 2.219 | AO | 61,771 | 292,600 | 09/09/2020 | 10/15/2030 |
| 53227J-AD-6 | LIFE STORAGE LP BASIC | | | 2 | 2.B FE | 19,843,046 | 76.6580 | 15,484,888 | 20,200,000 | 19,875,396 | | 31,006 | | | 2.400 | 2.604 | AO | 102,347 | 495,573 | 02/14/2022 | 10/15/2031 |
| 532457-AM-0 | LILLY (ELI) & CO 7 1/8% Due 6/1/2025 JD1 | | | | 1.F FE | 2,029,061 | 104.7600 | 2,159,245 | 2,061,126 | 2,055,086 | | 2,212 | | | 7.125 | 7.259 | JD | 12,238 | 146,855 | 12/14/1999 | 06/01/2025 |
| 532457-BC-1 | LILLY (ELI) & CO 5.95% Due 11/15/2037 MN15 | | | | 1.F FE | 4,653,893 | 106.2130 | 4,992,012 | 4,700,000 | 4,666,601 | | 1,358 | | | 5.950 | 6.023 | MN | 35,733 | 279,650 | 03/03/2009 | 11/15/2037 |
| 532457-BH-0 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 1,341,536 | 95.6910 | 1,339,678 | 1,400,000 | 1,376,579 | | 9,137 | | | 2.750 | 3.478 | JD | 3,208 | 38,500 | 12/14/2018 | 06/01/2025 |
| 532457-BJ-6 | LILLY (ELI) & CO 3.7% Due 3/1/2045 MS1 | | | 2 | 1.F FE | 40,081,750 | 84.4440 | 33,777,508 | 40,000,000 | 40,068,379 | | (2,263) | | | 3.700 | 3.688 | MS | 493,333 | 1,480,000 | 09/15/2017 | 03/01/2045 |
| 532457-BP-2 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 966,130 | 94.2290 | 942,288 | 1,000,000 | 981,150 | | 3,918 | | | 3.100 | 3.570 | MN | 3,961 | 31,000 | 12/14/2018 | 05/15/2027 |
| 532457-BR-8 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 5,593,400 | 88.1510 | 4,848,331 | 5,500,000 | 5,581,917 | | (2,163) | | | 3.950 | 3.852 | MN | 27,760 | 217,250 | 01/09/2019 | 05/15/2047 |
| 532457-BT-4 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 19,404,747 | 89.3870 | 13,586,833 | 15,200,000 | 19,113,365 | | (110,345) | | | 3.950 | 2.555 | MS | 176,784 | 551,025 | 07/18/2022 | 03/15/2049 |
| 532457-BU-1 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 74,381,676 | 87.5670 | 60,508,946 | 69,100,000 | 74,152,286 | | (75,184) | | | 4.150 | 3.763 | MS | 844,364 | 2,867,650 | 01/22/2020 | 03/15/2059 |
| 532457-BV-9 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 3,993,840 | 93.9560 | 3,758,243 | 4,000,000 | 3,996,012 | | 568 | | | 3.375 | 3.393 | MS | 39,750 | 135,000 | 02/20/2019 | 03/15/2029 |
| 532457-BY-3 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 15,553,150 | 63.2670 | 10,755,457 | 17,000,000 | 15,594,855 | | 34,417 | | | 2.250 | 2.678 | MN | 48,875 | 382,500 | 11/30/2021 | 05/15/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 532457-BZ-0 | LILLY (ELI) & CO BASIC | | | 2 | 1.F FE | 41,653,620 | 61.7630 | 26,557,904 | 43,000,000 | 41,694,169 | | 20,053 | | | 2.500 | 2.627 | MS | 316,528 | 1,075,000 | 09/20/2021 | 09/15/2060 |
| 53359#-AA-0 | LINCOLN ELECTRIC HOLDING COMPA 3.15% Due 8/20/2025 FA20 | | | | 2.A | 15,000,000 | 94.1170 | 14,117,587 | 15,000,000 | 15,000,000 | | | | | 3.150 | 3.150 | FA | 171,938 | 472,500 | 02/20/2015 | 08/20/2025 |
| 534187-BG-3 | LINCOLN NATIONAL CORP BASIC | | | 2 | 2.A FE | 22,697,225 | 75.1550 | 14,655,224 | 19,500,000 | 22,537,110 | | (78,385) | | | 4.350 | 3.402 | MS | 282,750 | 739,500 | 04/04/2022 | 03/01/2048 |
| 534187-BQ-1 | LINCOLN NATIONAL CORP BASIC | | | 2 | 2.A FE | 22,757,820 | 81.4450 | 18,569,499 | 22,800,000 | 22,760,818 | | 2,998 | | | 3.400 | 3.422 | MS | 258,400 | 387,600 | 02/23/2022 | 03/01/2032 |
| 539830-AF-6 | LOCKHEED MARTIN CORP 7 3/4% Due 5/1/2026 MN1 | | | | 1.G FE | 18,364,800 | 108.6010 | 16,290,194 | 15,000,000 | 15,804,186 | | (212,285) | | | 7.750 | 5.952 | MN | 193,750 | 1,162,500 | 03/11/2003 | 05/01/2026 |
| 539830-BH-1 | LOCKHEED MARTIN CORP BASIC | | | 2 | 1.G FE | 5,950,088 | 97.2620 | 5,106,252 | 5,250,000 | 5,655,901 | | (143,495) | | | 3.550 | 0.744 | JJ | 85,940 | 186,375 | 12/07/2020 | 01/15/2026 |
| 539830-BL-2 | LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15 | | | 2 | 1.G FE | 34,510,092 | 93.0340 | 29,026,506 | 31,200,000 | 34,131,878 | | (76,695) | | | 4.700 | 4.065 | MN | 187,373 | 1,466,400 | 02/22/2018 | 05/15/2046 |
| 539830-BN-8 | LOCKHEED MARTIN CORP BASIC | | | 2 | 1.G FE | 10,041,560 | 85.1360 | 7,236,595 | 8,500,000 | 9,953,663 | | (29,813) | | | 4.090 | 3.186 | MS | 102,364 | 347,650 | 12/09/2019 | 09/15/2052 |
| 540424-AR-9 | LOEWS CORP BASIC | | | 2 | 1.G FE | 28,175,120 | 81.4400 | 22,803,147 | 28,000,000 | 28,165,123 | | (6,659) | | | 4.125 | 4.077 | MN | 147,583 | 1,155,000 | 05/18/2020 | 05/15/2043 |
| 546676-AX-5 | LOUISVILLE GAS & ELEC 4 3/8% Due 10/1/2045 A01 | | | 2 | 1.F FE | 11,474,228 | 81.3440 | 9,273,211 | 11,400,000 | 11,463,553 | | (1,681) | | | 4.375 | 4.336 | AO | 124,688 | 498,750 | 09/21/2015 | 10/01/2045 |
| 546676-AY-3 | LOUISVILLE GAS & ELEC BASIC | | | 2 | 1.F FE | 15,136,350 | 83.7090 | 12,556,331 | 15,000,000 | 15,126,790 | | (2,696) | | | 4.250 | 4.196 | AO | 159,375 | 637,500 | 03/19/2019 | 04/01/2049 |
| 548661-CP-0 | LOWE'S COMPANIES 6.65% Due 9/15/2037 MS15 | | | | 2.A FE | 8,215,830 | 104.4370 | 7,310,583 | 7,000,000 | 7,854,321 | | (37,172) | | | 6.650 | 5.434 | MS | 137,064 | 465,500 | 10/02/2009 | 09/15/2037 |
| 548661-CX-3 | LOWE'S COMPANIES 4.65% Due 4/15/2042 A015 | | | 2 | 2.A FE | 11,878,170 | 87.6000 | 10,512,002 | 12,000,000 | 11,901,213 | | 2,956 | | | 4.650 | 4.714 | AO | 117,800 | 558,000 | 03/14/2014 | 04/15/2042 |
| 548661-DA-2 | LOWE'S COMPANIES 5% Due 9/15/2043 MS15 | | | 2 | 2.A FE | 7,249,902 | 91.7340 | 6,054,469 | 6,600,000 | 7,132,929 | | (16,118) | | | 5.000 | 4.393 | MS | 97,167 | 330,000 | 06/16/2014 | 09/15/2043 |
| 548661-DE-4 | LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15 | | | 2 | 2.A FE | 8,054,579 | 78.5900 | 6,194,437 | 7,882,000 | 8,027,030 | | (4,884) | | | 4.250 | 4.111 | MS | 98,634 | 334,985 | 04/04/2016 | 09/15/2044 |
| 548661-DQ-7 | LOWE'S COMPANIES | | | 2 | 2.A FE | 11,584,260 | 78.8530 | 9,462,364 | 12,000,000 | 11,619,764 | | 8,717 | | | 4.050 | 4.260 | MN | 78,300 | 486,000 | 09/07/2018 | 05/03/2047 |
| 548661-DX-2 | LOWE'S COMPANIES BASIC | | | 2 | 2.A FE | 19,953,880 | 83.1870 | 16,637,460 | 20,000,000 | 19,966,633 | | 6,050 | | | 1.300 | 1.333 | AO | 54,889 | 260,000 | 11/16/2020 | 04/15/2028 |
| 548661-DZ-7 | LOWE'S COMPANIES BASIC | | | 2 | 2.A FE | 64,869,820 | 64.2100 | 39,810,335 | 62,000,000 | 64,730,739 | | (66,513) | | | 3.000 | 2.769 | AO | 392,667 | 1,860,000 | 12/16/2020 | 10/15/2050 |
| 548661-EB-9 | LOWE'S COMPANIES BASIC | | | 2 | 2.A FE | 19,955,600 | 70.0140 | 14,002,732 | 20,000,000 | 19,957,134 | | 876 | | | 3.500 | 3.512 | AO | 175,000 | 700,000 | 03/29/2021 | 04/01/2051 |
| 548661-EM-5 | LOWE'S COMPANIES BASIC | | | 2 | 2.A FE | 1,131,966 | 96.6810 | 1,063,487 | 1,100,000 | 1,131,966 | | | | | 5.625 | 5.426 | AO | 19,422 | | 12/16/2022 | 04/15/2053 |
| 549271-AA-2 | LUBRIZOL CORP 7 1/4% Due 6/15/2025 JD15 | | | | 1.C FE | 995,456 | 105.4640 | 1,054,637 | 1,000,000 | 999,134 | | 311 | | | 7.250 | 7.289 | JD | 3,222 | 72,500 | 01/19/2001 | 06/15/2025 |
| 549271-AF-1 | LUBRIZOL CORP 6 1/2% Due 10/1/2034 A01 | | | | 1.C FE | 13,132,453 | 114.9720 | 16,504,238 | 14,355,000 | 13,475,134 | | 40,986 | | | 6.500 | 7.249 | AO | 233,269 | 933,075 | 01/25/2010 | 10/01/2034 |
| 55279H-AK-6 | MANUF & TRADERS TRUST CO BASIC | | | 2 | 1.G FE | 1,420,785 | 95.6470 | 1,434,712 | 1,500,000 | 1,471,056 | | 13,008 | | | 2.900 | 3.867 | FA | 17,521 | 43,500 | 11/26/2018 | 02/06/2025 |
| 55279H-AQ-3 | MANUF & TRADERS TRUST CO BASIC | | | | 1.G FE | 8,536,231 | 91.3770 | 7,858,407 | 8,600,000 | 8,563,631 | | 7,039 | | | 3.400 | 3.499 | FA | 108,838 | 292,400 | 12/14/2018 | 08/17/2027 |
| 55280M-AA-4 | MAS GEORGIA LFG, LLC SENIOR SECURED NOTES | | | | 3.A PL | 14,918,861 | 87.9960 | 13,128,069 | 14,918,861 | 14,918,861 | | | | | 5.000 | 5.000 | JD | 62,162 | 745,943 | 05/27/2015 | 12/01/2035 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC | | | 2 | 4.A FE | 7,787,886 | 92.9250 | 6,969,391 | 7,500,000 | 7,687,168 | | (43,839) | | | 5.500 | 4.802 | AO | 87,083 | 371,250 | 04/28/2022 | 04/15/2027 |
| 55335@-AA-6 | MEPT EDGEMOOR OPERATING LP 3.43% Due 6/29/2023 JD29 | | | | 2.B | 9,000,000 | 98.7090 | 8,883,849 | 9,000,000 | 9,000,000 | | | | | 3.430 | 3.430 | JD | 1,715 | 308,700 | 05/25/2016 | 06/29/2023 |
| 55335@-AC-2 | MEPT EDGEMOOR OPERATING LP 3.76% Due 6/29/2028 JD29 | | | | 2.B | 2,000,000 | 90.9240 | 1,818,482 | 2,000,000 | 2,000,000 | | | | | 3.760 | 3.760 | JD | 418 | 75,200 | 05/25/2016 | 06/29/2028 |
| 55335@-AD-0 | MEPT EDGEMOOR OPERATING LP SENIOR | | | | 2.B | 15,000,000 | 96.9140 | 14,537,103 | 15,000,000 | 15,000,000 | | | | | 3.620 | 3.620 | AO | 96,533 | 543,000 | 03/24/2017 | 04/27/2024 |
| 55336V-AL-4 | MPLX LP | | | 2 | 2.B FE | 14,450,579 | 85.2660 | 11,510,924 | 13,500,000 | 14,361,041 | | (19,408) | | | 5.200 | 4.748 | MS | 234,000 | 702,000 | 01/09/2018 | 03/01/2047 |
| 55336V-AM-2 | MPLX LP BASIC | | | 2 | 2.B FE | 32,591,080 | 84.2570 | 28,436,680 | 33,750,000 | 32,536,469 | | (12,930) | | | 4.500 | 4.790 | AO | 320,625 | 1,001,250 | 07/12/2022 | 04/15/2038 |
| 55336V-AN-0 | MPLX LP BASIC | | | 2 | 2.B FE | 531,100 | 80.0370 | 400,184 | 500,000 | 529,523 | | (656) | | | 4.700 | 4.310 | AO | 4,961 | 23,500 | 06/18/2020 | 04/15/2048 |
| 55336V-AP-5 | MPLX LP BASIC | | | 2 | 2.B FE | 10,978,090 | 78.7850 | 8,666,403 | 11,000,000 | 10,981,340 | | 150 | | | 4.900 | 4.910 | AO | 113,789 | 539,000 | 07/16/2020 | 04/15/2058 |
| 55336V-AR-1 | MPLX LP BASIC | | | 2 | 2.B FE | 4,525,100 | 93.2980 | 4,664,893 | 5,000,000 | 4,538,453 | | 13,353 | | | 4.000 | 6.096 | MS | 58,889 | | 10/25/2022 | 03/15/2028 |
| 55336V-AT-7 | MPLX LP BASIC | | | 2 | 2.B FE | 14,116,464 | 88.6520 | 12,765,855 | 14,400,000 | 14,131,912 | | 4,431 | | | 5.500 | 5.637 | FA | 299,200 | 792,000 | 11/07/2018 | 02/15/2049 |
| 55336V-BN-9 | MPLX LP 4.25% Due 12/01/2027 JD 1 | | | 2 | 2.B FE | 8,385,533 | 94.6110 | 7,852,684 | 8,300,000 | 8,357,140 | | (11,214) | | | 4.250 | 4.083 | JD | 29,396 | 352,750 | 05/21/2020 | 12/01/2027 |
| 55336V-BQ-2 | MPLX LP BASIC | | | 2 | 2.B FE | 20,328,395 | 81.4320 | 16,693,463 | 20,500,000 | 20,363,910 | | 15,845 | | | 2.650 | 2.747 | FA | 205,228 | 543,250 | 04/12/2021 | 08/15/2030 |
| 55903V-AG-8 | MAGALLANES INC BASIC | | | 2 | 2.C FE | 14,867,250 | 90.3020 | 13,545,370 | 15,000,000 | 14,886,040 | | 18,790 | | | 3.755 | 3.953 | MS | 165,846 | 281,625 | 03/24/2022 | 03/15/2027 |
| 55903V-AN-3 | MAGALLANES INC BASIC | | | 2 | 2.C FE | 3,000,000 | 77.3110 | 2,319,323 | 3,000,000 | 3,000,000 | | | | | 5.050 | 5.050 | MS | 44,608 | 75,750 | 03/09/2022 | 03/15/2042 |
| 55903V-AQ-6 | MAGALLANES INC BASIC | | | 2 | 2.C FE | 16,000,000 | 73.6710 | 11,787,434 | 16,000,000 | 16,000,000 | | | | | 5.141 | 5.141 | MS | 242,198 | 411,280 | 03/09/2022 | 03/15/2052 |
| 55916A-AA-2 | MAGIC MERGERCO INC BASIC | | | 2 | 4.C FE | 1,716,330 | 80.8060 | 1,414,111 | 1,750,000 | 1,713,003 | | (2,952) | | | 5.250 | 5.570 | MN | 15,313 | 78,750 | 12/14/2022 | 05/01/2028 |
| 55916A-AB-0 | MAGIC MERGERCO INC BASIC | | | 2 | 5.B FE | 2,432,031 | 67.6450 | 1,606,578 | 2,375,000 | 2,416,964 | | (10,792) | | | 7.875 | 7.268 | MN | 31,172 | 187,031 | 09/14/2021 | 05/01/2029 |
| 56081#-AS-9 | MAJOR LEAGUE BASEBALL TRUST SR SECURED NOTES | | | | 1.F FE | 5,000,000 | 98.8060 | 4,940,310 | 5,000,000 | 5,000,000 | | | | | 4.040 | 4.041 | JD | 11,783 | 202,000 | 08/16/2013 | 09/10/2023 |

# 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 |
| 56081#-AT-7 | MAJOR LEAGUE BASEBALL TRUST SR SEC NOTES | | | | 1.F FE | 11,000,000 | 97.1840 | 10,690,249 | 11,000,000 | 11,000,000 | | | | | 4.190 | 4.191 | JD | 26,886 | 460,900 | 08/16/2013 | 09/10/2025 |
| 56081#-BE-9 | MAJOR LEAGUE BASEBALL TRUST SECURED | | | | 1.F FE | 1,000,000 | 97.1200 | 971,201 | 1,000,000 | 1,000,000 | | | | | 2.640 | 2.640 | JD | 1,540 | 26,400 | 11/04/2016 | 12/10/2023 |
| 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST SECURED | | | | 1.F FE | 4,000,000 | 92.1260 | 3,685,054 | 4,000,000 | 4,000,000 | | | | | 2.920 | 2.920 | JD | 6,813 | 116,800 | 11/04/2016 | 12/10/2026 |
| 56081#-CX-6 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST | | | | 1.F FE | 13,798,136 | 91.1590 | 12,578,214 | 13,798,136 | 13,798,136 | | | | | 3.680 | 3.680 | JD | 198,877 | | 04/13/2022 | 12/10/2029 |
| 56081#-CY-4 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST | | | | 1.F Z | 5,300,000 | 92.0520 | 4,878,739 | 5,300,000 | 5,300,000 | | | | | 3.830 | 3.830 | JD | 10,713 | | 04/13/2022 | 12/10/2029 |
| 56081#-CZ-1 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST | | | | 1.F FE | 2,000,000 | 89.3930 | 1,787,851 | 2,000,000 | 2,000,000 | | | | | 3.890 | 3.890 | JD | 30,472 | | 04/13/2022 | 12/10/2032 |
| 56081*-AH-7 | MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021 | | | | 1.G FE | 15,000,000 | 81.0330 | 12,154,933 | 15,000,000 | 15,000,000 | | | | | 3.230 | 3.230 | JD | 28,263 | 484,500 | 05/04/2021 | 12/10/2041 |
| 56081*-AJ-3 | MLB INFRA FACILITY 2021 MLB INFRA FACILITY 2021 | | | | 1.G FE | 2,000,000 | 78.1480 | 1,562,954 | 2,000,000 | 2,000,000 | | | | | 3.390 | 3.390 | JD | 3,955 | 67,800 | 05/04/2021 | 12/10/2046 |
| 56540#-AA-3 | MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT | | | | 3.A PL | 19,337,980 | 93.9100 | 18,015,151 | 19,183,416 | 19,289,496 | | (28,897) | | | 4.560 | 4.302 | JJ | 427,662 | 874,764 | 03/11/2021 | 09/30/2025 |
| 56540#-AB-1 | MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT | | | | 3.A PL | 11,000,000 | 88.5080 | 9,735,885 | 11,000,000 | 11,000,000 | | | | | 4.980 | 4.978 | JJ | 267,813 | 547,800 | 01/01/2019 | 09/30/2028 |
| 565849-AB-2 | MARATHON OIL BASIC | | | | 2.C FE | 2,042,880 | 103.2580 | 1,652,133 | 1,600,000 | 1,981,209 | | (34,155) | | | 6.800 | 3.719 | MS | 32,036 | 108,800 | 02/25/2021 | 03/15/2032 |
| 565849-AE-6 | MARATHON OIL 6.6% Due 10/1/2037 A01 | | | | 2.C FE | 24,538,076 | 99.8500 | 20,369,475 | 20,400,000 | 24,191,258 | | (173,064) | | | 6.600 | 4.824 | AO | 336,600 | 1,346,400 | 12/15/2020 | 10/01/2037 |
| 565849-AM-8 | MARATHON OIL BASIC | | | 2 | 2.C FE | 15,968,965 | 85.7920 | 12,439,871 | 14,500,000 | 15,897,201 | | (40,950) | | | 5.200 | 4.478 | JD | 62,833 | 754,000 | 02/18/2021 | 06/01/2045 |
| 565849-AP-1 | MARATHON OIL BASIC | | | 2 | 2.C FE | 72,338,740 | 95.6590 | 64,952,739 | 67,900,000 | 71,227,462 | | (733,920) | | | 4.400 | 3.148 | JJ | 1,377,616 | 2,987,600 | 09/23/2021 | 07/15/2027 |
| 56585A-AH-5 | MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15 | | | 2 | 2.B FE | 22,922,198 | 84.0550 | 19,500,826 | 23,200,000 | 23,021,059 | | 521 | | | 4.750 | 4.790 | MS | 324,478 | 1,102,000 | 12/02/2020 | 09/15/2044 |
| 56585A-AJ-1 | MARATHON PETROLEM 5% Due 9/15/2054 MS15 | | | 2 | 2.B FE | 3,950,800 | 84.2990 | 3,371,978 | 4,000,000 | 3,954,827 | | 567 | | | 5.000 | 5.072 | MS | 58,889 | 200,000 | 09/02/2014 | 09/15/2054 |
| 56585A-BC-5 | MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15 | | | 2 | 2.B FE | 3,956,953 | 99.7730 | 3,691,589 | 3,700,000 | 3,839,703 | | (34,248) | | | 5.125 | 4.020 | JD | 8,428 | 189,625 | 05/23/2019 | 12/15/2026 |
| 56585A-BE-1 | MARATHON PETROLEM 4.5% Due 4/1/2048 A01 | | | 2 | 2.B FE | 460,735 | 79.6900 | 398,449 | 500,000 | 463,180 | | 714 | | | 4.500 | 5.018 | AO | 5,625 | 22,500 | 05/23/2019 | 04/01/2048 |
| 56633#-AL-7 | THE MARCUS CORPORATION SENIOR NOTES | | | | 3.A PL | 6,600,000 | 94.7760 | 6,255,243 | 6,600,000 | 6,600,000 | | | | | 4.020 | 4.020 | FA | 100,969 | 300,146 | 05/23/2013 | 08/14/2025 |
| 56633#-AM-5 | THE MARCUS CORPORATION SENIOR UNSECURED | | | | 3.A PL | 15,000,000 | 90.1430 | 13,521,506 | 15,000,000 | 15,000,000 | | | | | 4.320 | 4.320 | FA | 232,200 | 766,952 | 11/28/2016 | 02/22/2027 |
| 56633*-AA-5 | MARCUM LLP MARCUM LLP | | | | 2.C YE | 25,000,000 | 81.3410 | 20,335,179 | 25,000,000 | 25,000,000 | | | | | 3.400 | 3.400 | FA | 335,278 | 868,750 | 07/26/2021 | 08/09/2031 |
| 571676-AB-1 | MARS INC BASIC | | | 2 | 1.F FE | 581,395 | 89.4010 | 447,007 | 500,000 | 561,500 | | (8,321) | | | 3.200 | 1.353 | AO | 4,000 | 16,000 | 07/29/2020 | 04/01/2030 |
| 571676-AF-2 | MARS INC BASIC | | | 2 | 1.F FE | 52,585,885 | 82.8030 | 39,745,543 | 48,000,000 | 52,264,197 | | (106,676) | | | 3.950 | 3.419 | AO | 474,000 | 1,896,000 | 02/05/2020 | 04/01/2049 |
| 571676-AG-0 | MARS INC BASIC | | | 2 | 1.F FE | 39,069,345 | 80.8210 | 27,883,253 | 34,500,000 | 38,826,571 | | (78,750) | | | 4.125 | 3.457 | AO | 355,781 | 1,423,125 | 01/23/2020 | 04/01/2054 |
| 571676-AH-8 | MARS INC BASIC | | | 2 | 1.F FE | 61,021,305 | 80.8270 | 48,900,317 | 60,500,000 | 61,000,603 | | (6,110) | | | 4.200 | 4.155 | AO | 635,250 | 2,541,000 | 04/24/2019 | 04/01/2059 |
| 571676-AJ-4 | MARS INC BASIC | | | 2 | 1.F FE | 11,845,883 | 86.8710 | 10,294,165 | 11,850,000 | 11,847,492 | | 694 | | | 0.875 | 0.881 | JJ | 47,523 | 103,688 | 09/11/2020 | 07/16/2026 |
| 571676-AQ-8 | MARS INC BASIC | | | 2 | 1.F FE | 10,246,100 | 60.5750 | 6,057,513 | 10,000,000 | 10,231,679 | | (6,088) | | | 2.450 | 2.334 | JJ | 112,292 | 245,000 | 07/29/2020 | 07/16/2050 |
| 57169*-BF-3 | MARS INCORPORATED SENIOR NOTES | | | | 1.F | 8,000,000 | 93.9270 | 7,514,168 | 8,000,000 | 8,000,000 | | | | | 3.530 | 3.530 | MS | 72,169 | 282,400 | 04/05/2017 | 03/29/2027 |
| 57169*-BH-9 | MARS INCORPORATED SENIOR NOTES | | | | 1.F | 10,000,000 | 91.8060 | 9,180,572 | 10,000,000 | 10,000,000 | | | | | 3.630 | 3.630 | MS | 92,767 | 363,000 | 04/05/2017 | 03/29/2029 |
| 571748-BG-6 | MARSH & MCLENNAN COS BASIC | | | 2 | 2.A FE | 20,028,600 | 96.8810 | 19,376,287 | 20,000,000 | 20,027,680 | | (920) | | | 4.375 | 4.349 | MS | 257,639 | 437,500 | 07/11/2022 | 03/15/2029 |
| 571748-BJ-0 | MARSH & MCLENNAN COS BASIC | | | 2 | 2.A FE | 13,485,252 | 93.2860 | 9,142,044 | 9,800,000 | 13,254,128 | | (88,960) | | | 4.900 | 2.937 | MS | 141,392 | 480,200 | 05/01/2020 | 03/15/2049 |
| 571748-BS-0 | MARSH & MCLENNAN COS BASIC | | | 2 | 2.A FE | 3,579,590 | 112.1070 | 3,923,747 | 3,500,000 | 3,579,462 | | (128) | | | 6.250 | 6.083 | MN | 37,066 | | 11/03/2022 | 11/01/2052 |
| 571903-BF-9 | MARRIOT INTERNATIONAL BASIC | | | 2 | 2.B FE | 27,745,423 | 83.3770 | 21,886,542 | 26,250,000 | 27,596,895 | | (120,798) | | | 3.500 | 2.881 | AO | 193,958 | 918,750 | 12/08/2021 | 10/15/2032 |
| 571903-BH-5 | MARRIOT INTERNATIONAL BASIC | | | 2 | 2.B FE | 9,970,300 | 76.9750 | 7,697,480 | 10,000,000 | 9,973,114 | | 2,249 | | | 2.750 | 2.779 | AO | 58,056 | 292,569 | 09/23/2021 | 10/15/2033 |
| 571903-BJ-1 | MARRIOT INTERNATIONAL BASIC | | | 2 | 2.B FE | 4,819,600 | 98.9000 | 4,945,025 | 5,000,000 | 4,825,444 | | 5,844 | | | 5.000 | 5.844 | AO | 78,472 | | 10/25/2022 | 10/15/2027 |
| 574599-BQ-8 | MASCO BASIC | | | 2 | 2.B FE | 9,926,700 | 77.4300 | 7,742,997 | 10,000,000 | 9,939,005 | | 6,825 | | | 2.000 | 2.082 | FA | 75,556 | 200,000 | 02/18/2021 | 02/15/2031 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC 5.9% Due 11/15/2039 MN15 | | | | 2.A FE | 9,368,090 | 99.7340 | 9,374,990 | 9,400,000 | 9,375,758 | | 819 | | | 5.900 | 5.924 | MN | 70,866 | 554,600 | 11/10/2009 | 11/15/2039 |
| 575634-AT-7 | MASSACHUSETTS ELECTRIC 4.004% Due 8/15/2046 FA15 | | | 2 | 2.A FE | 36,627,420 | 72.8000 | 26,935,924 | 37,000,000 | 36,667,819 | | 7,580 | | | 4.004 | 4.062 | FA | 559,670 | 1,481,480 | 06/27/2017 | 08/15/2046 |
| 578454-AD-2 | MAYO CLINIC 4.128% Due 11/15/2052 MN15 | | | | 1.C FE | 10,119,100 | 84.4290 | 8,442,947 | 10,000,000 | 10,106,507 | | (2,114) | | | 4.128 | 4.063 | MN | 52,747 | 412,800 | 03/15/2016 | 11/15/2052 |
| 57878#-AA-3 | MAYZURE, LLC MAYZURE, LLC | | | | 2.C PL | 12,748,060 | 97.6850 | 12,452,996 | 12,748,060 | 12,748,060 | | | | | 5.160 | 5.200 | MON | 5,482 | 715,513 | 03/25/2019 | 09/20/2026 |
| 58013M-EC-4 | MCDONALD'S CORP 6.3% Due 10/15/2037 A015 | | | | 2.A FE | 9,036,410 | 109.1290 | 9,275,994 | 8,500,000 | 8,923,382 | | (20,386) | | | 6.300 | 5.766 | AO | 113,050 | 535,500 | 07/16/2020 | 10/15/2037 |

# 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 |
| 58013M-EF-7 | MCDONALD'S CORP 6.3% Due 3/1/2038 MS1 | | | | 2.A FE | 13,267,400 | 109.4440 | 13,133,324 | 12,000,000 | 12,893,071 | | (38,005) | | | 6.300 | 5.557 | MS | 252,000 | 756,000 | 10/02/2009 | 03/01/2038 |
| 58013M-EV-2 | MCDONALD'S CORP 4.6% Due 5/26/2045 MN26 | | | 2 | 2.A FE | 10,210,160 | 89.4880 | 7,159,080 | 8,000,000 | 10,113,995 | | (67,829) | | | 4.600 | 2.953 | MN | 35,778 | 368,000 | 07/22/2021 | 05/26/2045 |
| 58013M-FA-7 | MCDONALD'S CORP 4 7/8% Due 12/9/2045 JD9 | | | 2 | 2.A FE | 4,612,720 | 93.2830 | 3,264,888 | 3,500,000 | 4,566,063 | | (32,900) | | | 4.875 | 3.000 | JD | 10,427 | 170,625 | 07/22/2021 | 12/09/2045 |
| 58013M-FF-6 | MCDONALD'S CORP BASIC | | | 2 | 2.A FE | 531,250 | 95.7970 | 478,983 | 500,000 | 519,258 | | (3,520) | | | 3.800 | 2.966 | AO | 4,750 | 19,000 | 06/13/2019 | 04/01/2028 |
| 58013M-FH-2 | MCDONALD'S CORP BASIC | | | 2 | 2.A FE | 13,730,185 | 87.8820 | 11,776,250 | 13,400,000 | 13,708,096 | | (7,280) | | | 4.450 | 4.295 | MS | 198,767 | 596,300 | 06/19/2019 | 09/01/2048 |
| 58013M-FK-5 | MCDONALD'S CORP BASIC | | | 2 | 2.A FE | 37,756,519 | 76.3390 | 25,726,211 | 33,700,000 | 37,542,882 | | (95,698) | | | 3.625 | 2.993 | MS | 407,208 | 1,221,625 | 10/22/2020 | 09/01/2049 |
| 581557-BE-4 | MC KESSON CORP 3.796% Due 3/15/2024 MS15 | | | 2 | 2.A FE | 2,031,360 | 98.4850 | 1,969,698 | 2,000,000 | 2,018,283 | | (13,077) | | | 3.796 | 2.822 | MS | 22,354 | 37,960 | 04/13/2022 | 03/15/2024 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION CO 5.9% Due 11/1/2039 MN1 | | | | 1.G FE | 2,999,190 | 104.5060 | 3,135,193 | 3,000,000 | 2,999,367 | | 22 | | | 5.900 | 5.902 | MN | 29,500 | 177,000 | 10/29/2009 | 11/01/2039 |
| 582839-AG-1 | MEAD JOHNSON NUTRITION CO 4.6% Due 6/1/2044 JD1 | | | 2 | 1.G FE | 10,312,700 | 90.1430 | 9,014,306 | 10,000,000 | 10,278,544 | | (7,993) | | | 4.600 | 4.395 | JD | 38,333 | 460,000 | 04/27/2018 | 06/01/2044 |
| 582839-AH-9 | MEAD JOHNSON NUTRITION CO 4 1/8% Due 11/15/2025 MN15 | | | 2 | 1.G FE | 6,997,060 | 97.9850 | 6,858,979 | 7,000,000 | 6,999,066 | | 300 | | | 4.125 | 4.130 | MN | 36,896 | 288,750 | 10/29/2015 | 11/15/2025 |
| 585055-AW-6 | MEDTRONIC INC BASIC | | | 2 | 1.G FE | 2,074,220 | 88.9280 | 1,778,569 | 2,000,000 | 2,065,904 | | (2,271) | | | 4.500 | 4.243 | MS | 26,500 | 90,000 | 01/23/2019 | 03/15/2042 |
| 585055-BD-7 | MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15 | | | 2 | 1.G FE | 35,138,580 | 90.5780 | 30,796,489 | 34,000,000 | 35,016,531 | | (30,709) | | | 4.625 | 4.400 | MS | 463,014 | 1,572,500 | 02/07/2019 | 03/15/2044 |
| 585055-BT-2 | MEDTRONIC INC 4 3/8% Due 3/15/2035 MS15 | | | | 1.G FE | 221,396 | 95.2800 | 190,561 | 200,000 | 216,393 | | (1,057) | | | 4.375 | 3.542 | MS | 2,576 | 8,750 | 11/28/2017 | 03/15/2035 |
| 585055-BU-9 | MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15 | | | | 1.G FE | 74,334,600 | 93.4810 | 63,789,556 | 68,238,000 | 73,713,693 | | (157,553) | | | 4.625 | 4.062 | MS | 929,269 | 3,156,008 | 11/03/2021 | 03/15/2045 |
| 58506Y-AS-1 | MEDSTAR HEALTH INC BASIC | | | | 1.F FE | 10,000,000 | 72.5420 | 7,254,154 | 10,000,000 | 10,000,000 | | | | | 3.626 | 3.626 | FA | 136,982 | 362,600 | 01/09/2020 | 08/15/2049 |
| 586054-AB-4 | MEMORIAL SLOAN-KETTERING 4 1/8% Due 7/1/2052 JJ1 | | | | 1.D FE | 10,696,205 | 83.0250 | 8,302,487 | 10,000,000 | 10,631,849 | | (11,533) | | | 4.125 | 3.768 | JJ | 206,250 | 412,500 | 11/03/2016 | 07/01/2052 |
| 586054-AC-2 | MEMORIAL SLOAN-KETTERING 4.2% Due 7/1/2055 JJ1 | | | | 1.D FE | 28,942,619 | 82.8050 | 23,764,976 | 28,700,000 | 28,922,410 | | (3,579) | | | 4.200 | 4.155 | JJ | 602,700 | 1,205,400 | 05/25/2016 | 07/01/2055 |
| 589331-AM-9 | MERCK & COMPANY INC 5 3/4% Due 11/15/2036 MN15 | | | | 1.E FE | 3,230,373 | 106.9180 | 3,688,661 | 3,450,000 | 3,295,534 | | 6,846 | | | 5.750 | 6.237 | MN | 25,348 | 198,375 | 05/18/2009 | 11/15/2036 |
| 589331-AS-6 | MERCK & COMPANY INC 3.6% Due 9/15/2042 MS15 | | | 2 | 1.E FE | 4,118,275 | 82.8150 | 2,898,540 | 3,500,000 | 4,084,929 | | (23,476) | | | 3.600 | 2.499 | MS | 37,100 | 126,000 | 07/22/2021 | 09/15/2042 |
| 58933Y-AF-2 | MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18 | | | | 1.E FE | 1,977,700 | 99.2410 | 1,984,819 | 2,000,000 | 1,998,097 | | 4,907 | | | 2.800 | 3.054 | MN | 6,689 | 56,000 | 08/20/2018 | 05/18/2023 |
| 58933Y-AJ-4 | MERCK & COMPANY, INC. 4.15% Due 5/18/2043 MN18 | | | | 1.E FE | 7,820,825 | 89.2640 | 6,694,801 | 7,500,000 | 7,800,163 | | (10,786) | | | 4.150 | 3.849 | MN | 37,177 | 311,250 | 09/15/2021 | 05/18/2043 |
| 58933Y-AT-2 | MERCK & COMPANY, INC. 3.7% Due 2/10/2045 FA10 | | | 2 | 1.E FE | 61,644,528 | 82.8230 | 50,770,239 | 61,300,000 | 61,651,425 | | (15,038) | | | 3.700 | 3.654 | FA | 888,339 | 2,268,100 | 07/01/2021 | 02/10/2045 |
| 58933Y-AW-5 | MERCK & COMPANY, INC. BASIC | | | 2 | 1.E FE | 18,265,884 | 85.7530 | 13,891,973 | 16,200,000 | 18,122,550 | | (55,317) | | | 4.000 | 3.265 | MS | 205,200 | 648,000 | 04/21/2020 | 03/07/2049 |
| 58933Y-AX-3 | MERCK & COMPANY, INC. BASIC | | | 2 | 1.E FE | 4,992,450 | 93.3070 | 4,665,345 | 5,000,000 | 4,995,037 | | 710 | | | 3.400 | 3.418 | MS | 53,833 | 170,000 | 03/06/2019 | 03/07/2029 |
| 58933Y-BA-2 | MERCK & COMPANY, INC. BASIC | | | 2 | 1.E FE | 997,260 | 70.1530 | 701,533 | 1,000,000 | 997,437 | | 117 | | | 2.350 | 2.368 | JD | 457 | 23,500 | 07/22/2021 | 06/24/2040 |
| 58933Y-BB-0 | MERCK & COMPANY, INC. BASIC | | | 2 | 1.E FE | 6,835,150 | 64.1940 | 4,493,589 | 7,000,000 | 6,844,675 | | 3,854 | | | 2.450 | 2.563 | JD | 3,335 | 171,500 | 06/16/2020 | 06/24/2050 |
| 58933Y-BD-6 | MERCK & COMPANY, INC. BASIC | | | 2 | 1.E FE | 4,542,839 | 86.1270 | 4,220,201 | 4,900,000 | 4,577,810 | | 34,971 | | | 1.900 | 3.121 | JD | 5,431 | 93,100 | 04/12/2022 | 12/10/2028 |
| 59022C-AB-9 | BANK OF AMERICA CORP 6.22% Due 9/15/2026 MS15 | | | | 2.A FE | 8,451,515 | 103.6040 | 8,806,323 | 8,500,000 | 8,484,172 | | 3,688 | | | 6.220 | 6.277 | MS | 155,673 | 528,700 | 03/09/2011 | 09/15/2026 |
| 59022C-AJ-2 | BANK OF AMERICA CORP BASIC | | | | 2.A FE | 2,051,310 | 101.7340 | 1,526,010 | 1,500,000 | 2,018,661 | | (29,046) | | | 6.110 | 3.067 | JJ | 38,697 | 91,650 | 11/10/2021 | 01/29/2037 |
| 59048@-AA-6 | MESA AIRLINES INC CERTIFICATES | | | | 2.B PL | 11,152,943 | 97.8590 | 10,914,159 | 11,152,943 | 11,152,943 | | | | | 4.750 | 4.749 | JJ | 244,280 | 529,765 | 11/24/2015 | 01/15/2028 |
| 59156R-AM-0 | METLIFE INC. CALL @ MAKE WHOLE + 20BP | | | | 1.G FE | 10,057,620 | 105.2140 | 10,521,432 | 10,000,000 | 10,020,056 | | (3,083) | | | 5.700 | 5.658 | JD | 25,333 | 570,000 | 10/05/2009 | 06/15/2035 |
| 59156R-AY-4 | METLIFE INC. 5 7/8% Due 2/6/2041 FA6 | | | | 1.G FE | 2,719,780 | 103.2940 | 2,065,876 | 2,000,000 | 2,693,913 | | (25,867) | | | 5.875 | 3.311 | FA | 47,326 | 117,500 | 01/20/2022 | 02/06/2041 |
| 59156R-BD-9 | METLIFE INC. 4 1/8% Due 8/13/2042 FA13 | | | | 1.G FE | 18,823,770 | 85.3480 | 16,216,095 | 19,000,000 | 18,879,677 | | 3,519 | | | 4.125 | 4.171 | FA | 300,438 | 783,750 | 06/04/2019 | 08/13/2042 |
| 59156R-BG-2 | METLIFE INC. 4 7/8% Due 11/13/2043 MN13 | | | | 1.G FE | 59,690,624 | 93.5170 | 52,089,011 | 55,700,000 | 59,183,319 | | (100,739) | | | 4.875 | 4.412 | MN | 362,050 | 2,715,375 | 02/26/2019 | 11/13/2043 |
| 59156R-BN-7 | METLIFE INC. 4.05% Due 3/1/2045 MS1 | | | | 1.G FE | 54,278,960 | 84.0220 | 41,590,870 | 49,500,000 | 53,906,064 | | (136,671) | | | 4.050 | 3.460 | MS | 668,250 | 2,004,750 | 02/04/2020 | 03/01/2045 |
| 59156R-BR-8 | METLIFE INC. | | | 2 | 1.G FE | 20,923,490 | 90.8630 | 17,264,037 | 19,000,000 | 20,753,896 | | (48,420) | | | 4.600 | 3.972 | MN | 116,533 | 874,000 | 10/07/2019 | 05/13/2046 |
| 59170J-AA-6 | METRONET INFRASTRUCTURE ISSUER METRONET INFRASTRUCTURE ISSUER | | | | 1.F FE | 23,445,448 | 107.2430 | 26,810,800 | 25,000,000 | 23,448,062 | | 2,614 | | | 6.350 | 6.937 | MON | 48,507 | 189,618 | 10/26/2022 | 10/20/2052 |
| 59182*-AF-3 | METLIFE CORE PROPERTY FUND, LP METLIFE CORE PROPERTY FUND, LP | | | | 2.B | 15,000,000 | 74.9930 | 11,248,884 | 15,000,000 | 15,000,000 | | | | | 2.810 | 2.810 | MON | 21,075 | 421,500 | 12/02/2021 | 12/13/2033 |
| 59217G-BY-4 | MET LIFE GLOB FUNDING I | | | | 1.D FE | 20,532,585 | 93.6660 | 19,201,575 | 20,500,000 | 20,511,433 | | (2,672) | | | 3.450 | 3.435 | JD | 25,540 | 707,250 | 03/05/2019 | 12/18/2026 |
| 59217G-CK-3 | MET LIFE GLOB FUNDING I BASIC | | | | 1.D FE | 4,240,935 | 90.9720 | 4,093,734 | 4,500,000 | 4,360,297 | | 26,629 | | | 3.000 | 3.724 | MS | 38,250 | 135,000 | 03/09/2018 | 09/19/2027 |
| 59450#-AD-9 | MICHIGAN GAS UTILITIES MICHIGAN GAS UTILITIES | | | | 1.G Z | 11,000,000 | 93.8410 | 10,322,494 | 11,000,000 | 11,000,000 | | | | | 2.690 | 2.690 | MN | 49,317 | 295,900 | 04/15/2020 | 05/01/2025 |
| 594918-BB-9 | MICROSOFT CORP BASIC | | | 2 | 1.A FE | 481,350 | 96.2480 | 481,241 | 500,000 | 493,159 | | 3,073 | | | 2.700 | 3.376 | FA | 5,213 | 13,500 | 12/14/2018 | 02/12/2025 |
| 594918-BE-3 | MICROSOFT CORP 4% Due 2/12/2055 FA12 | | | 2 | 1.A FE | 48,522,979 | 88.3090 | 43,713,009 | 49,500,000 | 48,603,452 | | 11,988 | | | 4.000 | 4.099 | FA | 764,500 | 1,980,000 | 03/04/2019 | 02/12/2055 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ 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-BM-5 | MICROSOFT CORP 4 3/4% Due 11/3/2055 MN3 | | | 2 | 1.A FE | 11,055,189 | 99.1890 | 10,613,262 | 10,700,000 | 11,029,126 | | (4,422) | | | 4.750 | 4.567 | MN | 81,885 | 508,250 | 02/19/2016 | 11/03/2055 |
| 594918-BR-4 | MICROSOFT CORP BASIC | | | 2 | 1.A FE | 16,437,000 | 93.4100 | 14,011,460 | 15,000,000 | 15,860,519 | | (252,949) | | | 2.400 | 0.667 | FA | 143,000 | 360,000 | 09/15/2020 | 08/08/2026 |
| 594918-BU-7 | MICROSOFT CORP BASIC | | | 2 | 1.A FE | 4,691,254 | 85.1420 | 3,385,257 | 3,976,000 | 4,656,643 | | (12,504) | | | 3.950 | 3.099 | FA | 62,385 | 157,052 | 07/16/2020 | 08/08/2056 |
| 594918-BY-9 | MICROSOFT CORP | | | 2 | 1.A FE | 97,386 | 96.4380 | 96,438 | 100,000 | 98,597 | | 312 | | | 3.300 | 3.672 | FA | 1,329 | 3,300 | 11/26/2018 | 02/06/2027 |
| 594918-CC-6 | MICROSOFT CORP 2.525% Due 06/01/50 JD1 | | | 2 | 1.A FE | 66,398,238 | 66.7190 | 43,867,654 | 65,750,000 | 66,354,254 | | (15,849) | | | 2.525 | 2.478 | JD | 138,349 | 1,660,188 | 09/17/2021 | 06/01/2050 |
| 594918-CD-4 | MICROSOFT CORP 2.675% Due 06/01/2060 JD1 | | | 2 | 1.A FE | 104,337,976 | 64.9930 | 66,471,181 | 102,274,000 | 104,274,415 | | (32,095) | | | 2.675 | 2.592 | JD | 227,986 | 2,735,830 | 11/10/2021 | 06/01/2060 |
| 594918-CE-2 | MICROSOFT CORP BASIC | | | 2 | 1.A FE | 2,511,135 | 71.2600 | 2,351,565 | 3,300,000 | 2,514,854 | | 3,719 | | | 2.921 | 4.371 | MS | 27,847 | | 09/19/2022 | 03/17/2052 |
| 594918-CF-9 | MICROSOFT CORP BASIC | | | 2 | 1.A FE | 2,166,000 | 70.0590 | 1,401,187 | 2,000,000 | 2,163,648 | | (2,329) | | | 3.041 | 2.699 | MS | 17,570 | 60,820 | 12/22/2021 | 03/17/2062 |
| 595112-BV-4 | MICRON TECHNOLOGY BASIC | | | 2 | 2.C FE | 19,974,600 | 101.9330 | 20,386,654 | 20,000,000 | 19,975,104 | | 504 | | | 6.750 | 6.773 | MN | 228,750 | | 10/26/2022 | 11/01/2029 |
| 59523U-AP-2 | MID-AMERICA APARTMENTS BASIC | | | 2 | 1.G FE | 17,994,014 | 95.5850 | 17,109,631 | 17,900,000 | 17,968,267 | | (12,797) | | | 4.200 | 4.112 | JD | 33,413 | 751,800 | 01/14/2020 | 06/15/2028 |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS BASIC | | | 2 | 1.G FE | 18,119,485 | 94.6380 | 15,615,282 | 16,500,000 | 17,619,360 | | (170,958) | | | 3.950 | 2.709 | MS | 191,904 | 651,750 | 01/09/2020 | 03/15/2029 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS BASIC | | | 2 | 1.G FE | 32,745,625 | 78.3700 | 26,300,961 | 33,560,000 | 32,865,483 | | 77,783 | | | 1.700 | 1.976 | FA | 215,530 | 570,520 | 12/07/2021 | 02/15/2031 |
| 595620-AQ-8 | MIDAMERICAN ENERGY CO BASIC | | | 2 | 1.E FE | 192,770 | 93.7830 | 187,566 | 200,000 | 195,992 | | 840 | | | 3.100 | 3.604 | MN | 1,033 | 6,200 | 12/14/2018 | 05/01/2027 |
| 595620-AR-6 | MIDAMERICAN ENERGY CO | | | 2 | 1.E FE | 4,693,373 | 82.6900 | 3,886,410 | 4,700,000 | 4,694,123 | | 139 | | | 3.950 | 3.958 | FA | 77,354 | 185,650 | 01/23/2017 | 08/01/2047 |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERG 6 1/8% Due 4/1/2036 AO1 | | | | 1.G FE | 31,589,850 | 105.3650 | 26,341,130 | 25,000,000 | 30,169,873 | | (297,538) | | | 6.125 | 4.062 | AO | 382,813 | 1,531,250 | 11/28/2017 | 04/01/2036 |
| 59565J-AA-9 | MIDAS OPCO HOLDINGS LLC BASIC | | | 2 | 4.B FE | 6,927,900 | 82.4390 | 6,182,914 | 7,500,000 | 6,935,747 | | 9,234 | | | 5.625 | 6.963 | FA | 159,375 | 222,266 | 11/30/2022 | 08/15/2029 |
| 59833C-AA-0 | MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO | | | 2 | 2.B FE | 14,969,700 | 97.3380 | 14,600,718 | 15,000,000 | 14,992,042 | | 6,098 | | | 3.900 | 3.944 | AO | 146,250 | 585,000 | 03/07/2019 | 04/01/2024 |
| 599191-AA-1 | MILEAGE PLUS HLDINGS LLC BASIC | | | 2 | 2.C FE | 5,945,446 | 99.4670 | 5,819,209 | 5,850,377 | 5,903,046 | | (19,803) | | | 6.500 | 6.142 | MJSD | 10,563 | 380,275 | 10/30/2020 | 06/20/2027 |
| 60040#-AA-0 | MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED NOTES | | | | 1.G PL | 3,410,631 | 99.7840 | 3,403,265 | 3,410,631 | 3,410,631 | | | | | 5.330 | 5.366 | MJSD | 505 | 181,787 | 07/20/2010 | 06/30/2027 |
| 60081H-B*-8 | MILLIKEN AND COMPANY MILLIKEN AND COMPANY | | | | 2.B | 5,000,000 | 76.4750 | 3,823,760 | 5,000,000 | 5,000,000 | | | | | 2.860 | 2.860 | AO | 30,189 | 141,808 | 10/06/2021 | 10/15/2033 |
| 60081H-B@-6 | MILLIKEN AND COMPANY MILLIKEN AND COMPANY | | | | 2.B | 1,000,000 | 72.5980 | 725,975 | 1,000,000 | 1,000,000 | | | | | 3.010 | 3.010 | AO | 6,354 | 29,849 | 10/06/2021 | 10/15/2036 |
| 607120-EZ-1 | MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9 | | | | 1.F | 12,503,404 | 93.9610 | 11,748,364 | 12,503,404 | 12,503,404 | | | | | 3.810 | 3.828 | FMAN | 68,810 | 462,590 | 07/18/2013 | 11/09/2032 |
| 608190-AL-8 | MOHAWK INDUSTRIES INC BASIC | | | 2 | 2.A FE | 8,701,960 | 86.4490 | 7,348,180 | 8,500,000 | 8,682,966 | | (18,994) | | | 3.625 | 3.284 | MN | 39,372 | 308,125 | 02/17/2022 | 05/15/2030 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC BASIC | | | 2 | 2.B FE | 968,019 | 86.3550 | 793,604 | 919,000 | 960,087 | | (5,373) | | | 2.750 | 2.064 | AO | 5,476 | 25,273 | 07/01/2021 | 04/13/2030 |
| 609207-AW-5 | MONDELEZ INTERNATIONAL INC BASIC | | | 2 | 2.B FE | 51,667,545 | 63.6170 | 35,943,461 | 56,500,000 | 51,839,754 | | 104,661 | | | 2.625 | 3.068 | MS | 482,016 | 1,483,125 | 07/01/2021 | 09/04/2050 |
| 610202-A*-4 | MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY | | | | 1.G | 16,000,000 | 88.1510 | 14,104,221 | 16,000,000 | 16,000,000 | | | | | 3.230 | 3.230 | MN | 66,036 | 516,800 | 12/02/2019 | 11/15/2029 |
| 610202-BP-7 | MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15 | | | 2 | 1.G FE | 5,997,835 | 96.7750 | 5,806,508 | 6,000,000 | 5,998,333 | | 36 | | | 5.400 | 5.402 | JD | 14,400 | 324,000 | 11/19/2013 | 12/15/2043 |
| 615369-AE-5 | DUN AND BRADSTREET CORP BASIC | | | | 2.A FE | 9,696,680 | 96.6480 | 6,765,394 | 7,000,000 | 9,576,236 | | (84,754) | | | 5.250 | 2.933 | JJ | 169,458 | 367,500 | 07/22/2021 | 07/15/2044 |
| 615369-AW-5 | DUN AND BRADSTREET CORP BASIC | | | 2 | 2.A FE | 2,935,320 | 79.4620 | 2,383,846 | 3,000,000 | 2,941,684 | | 6,088 | | | 2.000 | 2.249 | FA | 22,000 | 60,000 | 12/13/2021 | 08/19/2031 |
| 617446-8C-6 | MORGAN STANLEY 4% Due 7/23/2025 JJ23 | | | | 1.G FE | 9,927,465 | 97.8080 | 9,487,370 | 9,700,000 | 9,768,815 | | (25,165) | | | 4.000 | 3.707 | JJ | 170,289 | 388,000 | 12/15/2015 | 07/23/2025 |
| 617446-8N-2 | MORGAN STANLEY BASIC | | | 2 | 1.G FE | 42,792,674 | 100.3480 | 29,000,675 | 28,900,000 | 42,314,332 | | (312,326) | | | 5.597 | 3.067 | MS | 435,835 | 1,617,533 | 11/10/2021 | 03/24/2051 |
| 617446-8P-7 | MORGAN STANLEY BASIC | | | 2 | 1.E FE | 11,297,700 | 87.7330 | 8,992,593 | 10,250,000 | 11,126,012 | | (109,827) | | | 3.622 | 2.333 | AO | 92,814 | 371,255 | 06/02/2021 | 04/01/2031 |
| 617446-8Q-5 | MORGAN STANLEY BASIC | | | 2 | 1.E FE | 5,000,000 | 92.8110 | 4,640,572 | 5,000,000 | 5,000,000 | | | | | 2.188 | 2.188 | AO | 19,145 | 109,400 | 04/23/2020 | 04/28/2026 |
| 617446-HD-4 | MORGAN STANLEY BASIC | | | | 1.G FE | 2,045,936 | 112.5430 | 1,631,877 | 1,450,000 | 1,963,547 | | (47,858) | | | 7.250 | 2.864 | AO | 26,281 | 105,125 | 03/31/2021 | 04/01/2032 |
| 61744Y-AK-4 | MORGAN STANLEY BASIC | | | 2 | 1.G FE | 87,340,140 | 92.0080 | 80,046,612 | 87,000,000 | 87,107,138 | | (226,576) | | | 3.591 | 3.474 | JJ | 1,379,842 | 2,765,070 | 10/25/2022 | 07/22/2028 |
| 61746B-DZ-6 | MORGAN STANLEY 3 7/8% Due 1/27/2026 JJ27 | | | | 1.G FE | 37,663,800 | 96.8230 | 35,824,378 | 37,000,000 | 37,247,459 | | (75,033) | | | 3.875 | 3.643 | JJ | 613,326 | 1,433,750 | 05/02/2017 | 01/27/2026 |
| 61746B-EF-9 | MORGAN STANLEY | | | | 1.G FE | 5,924,903 | 94.5940 | 5,581,060 | 5,900,000 | 5,916,001 | | (3,877) | | | 3.625 | 3.549 | JJ | 95,650 | 213,875 | 04/21/2020 | 01/20/2027 |
| 61746B-EG-7 | MORGAN STANLEY | | | | 1.G FE | 10,682,900 | 85.6150 | 8,561,533 | 10,000,000 | 10,614,274 | | (15,024) | | | 4.375 | 3.976 | JJ | 193,229 | 437,500 | 01/24/2018 | 01/22/2047 |
| 61747Y-DY-8 | MORGAN STANLEY 4.3% Due 1/27/2045 JJ27 | | | | 1.G FE | 26,523,690 | 85.4570 | 21,364,309 | 25,000,000 | 26,402,575 | | (43,389) | | | 4.300 | 3.903 | JJ | 459,861 | 1,075,000 | 10/04/2019 | 01/27/2045 |
| 61747Y-EF-8 | MORGAN STANLEY BASIC | | | 2 | 2.A FE | 4,465,425 | 72.9480 | 3,282,681 | 4,500,000 | 4,467,666 | | 1,955 | | | 2.484 | 2.546 | MS | 32,603 | 111,780 | 11/10/2021 | 09/16/2036 |
| 61761J-3R-8 | MORGAN STANLEY 3 1/8% Due 7/27/2026 JJ27 | | | | 1.G FE | 6,655,060 | 93.4240 | 6,165,977 | 6,600,000 | 6,621,951 | | (5,746) | | | 3.125 | 3.026 | JJ | 88,229 | 206,250 | 09/27/2016 | 07/27/2026 |
| 61772B-AC-7 | MORGAN STANLEY BASIC | | | 2 | 1.E FE | 1,802,800 | 74.1300 | 1,482,609 | 2,000,000 | 1,807,908 | | 5,108 | | | 3.217 | 3.932 | AO | 12,332 | 64,340 | 03/22/2022 | 04/22/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 62676#-AA-7 | MURPHY'S BOWL LLC MURPHY'S BOWL LLC | | | | 1.F PL | 3,000,000 | 64.8180 | 1,944,549 | 3,000,000 | 3,000,000 | | | | | 3.200 | 3.199 | JD | 267 | 107,733 | 10/22/2021 | 06/30/2056 |
| 62676#-AB-5 | MURPHY'S BOWL LLC MURPHY'S BOWL LLC | | | | 1.F PL | 2,000,000 | 65.9960 | 1,319,910 | 2,000,000 | 2,000,000 | | | | | 3.300 | 3.300 | JD | 183 | 8,067 | 11/17/2021 | 06/30/2056 |
| 62927@-AA-6 | NHL US FUNDING LP SENIOR SECURED NOTES | | | | 2.B PL | 4,000,000 | 97.3220 | 3,892,885 | 4,000,000 | 4,000,000 | | | | | 4.180 | 4.202 | MJSD | 8,824 | 167,200 | 09/19/2014 | 09/29/2024 |
| 62927@-AB-4 | NHL US FUNDING LP SENIOR SECURED NOTES | | | | 2.B PL | 29,000,000 | 96.2550 | 27,913,923 | 29,000,000 | 29,000,000 | | | | | 4.330 | 4.354 | MJSD | 66,273 | 1,255,700 | 09/19/2014 | 09/29/2026 |
| 62927@-AF-5 | NHL US FUNDING LP NHL US FUNDING LP | | | | 2.B PL | 5,000,000 | 90.3370 | 4,516,868 | 5,000,000 | 5,000,000 | | | | | 3.040 | 3.052 | MJSD | 8,022 | 152,000 | 07/31/2020 | 08/13/2027 |
| 62927@-AH-1 | NHL US FUNDING LP NHL US FUNDING LP | | | | 2.B PL | 5,000,000 | 84.2620 | 4,213,098 | 5,000,000 | 5,000,000 | | | | | 3.390 | 3.404 | MJSD | 8,946 | 169,500 | 10/14/2020 | 08/13/2032 |
| 62927@-AL-2 | NHL US FUNDING LP NHL US FUNDING | | | | 2.B PL | 2,642,857 | 76.9780 | 2,034,431 | 2,642,857 | 2,642,857 | | | | | 2.940 | 2.951 | MJSD | 4,101 | 79,246 | 09/29/2021 | 10/19/2033 |
| 62928@-AE-7 | NHL CAN FUNDING LP | | | | 2.B PL | 357,143 | 76.9780 | 274,923 | 357,143 | 357,143 | | | | | 2.940 | 2.951 | MJSD | 554 | 8,954 | 09/29/2021 | 10/19/2033 |
| 62952E-AC-1 | NYU HOSPITALS CENTER 4.784% Due 7/1/2044 JJ1 | | | | 1.F FE | 19,772,652 | 89.7960 | 17,420,416 | 19,400,000 | 19,711,263 | | (8,899) | | | 4.784 | 4.662 | JJ | 464,048 | 928,096 | 07/01/2015 | 07/01/2044 |
| 62954H-AJ-7 | NXP BV/NXP FDG/NXP USA BASIC | | | 2 | 2.B FE | 24,219,401 | 78.6160 | 19,653,955 | 25,000,000 | 24,261,941 | | 42,540 | | | 2.650 | 3.016 | FA | 250,278 | 331,250 | 05/19/2022 | 02/15/2032 |
| 62954H-AU-2 | NXP BV/NXP FDG/NXP USA BASIC | | | 2 | 2.B FE | 3,971,412 | 69.8980 | 2,795,938 | 4,000,000 | 3,972,112 | | 700 | | | 3.250 | 3.301 | MN | 18,056 | 65,000 | 05/19/2022 | 05/11/2041 |
| 62954H-AV-0 | NXP BV/NXP FDG/NXP USA BASIC | | | 2 | 2.B FE | 49,595,261 | 92.8890 | 40,034,946 | 43,100,000 | 49,043,795 | | (551,466) | | | 4.300 | 1.934 | JD | 66,925 | 1,853,300 | 05/19/2022 | 06/18/2029 |
| 62954H-AY-4 | NXP BV/NXP FDG/NXP USA BASIC | | | 2 | 2.B FE | 19,229,475 | 86.5750 | 16,449,184 | 19,000,000 | 19,213,342 | | (16,132) | | | 3.400 | 3.222 | MN | 107,667 | 323,000 | 05/19/2022 | 05/01/2030 |
| 62963#-AA-9 | NRP (OPERATING) LLC NRP OPERATING LLC | | | | 4.A YE | 752,301 | 98.9290 | 751,757 | 759,900 | 758,274 | | 1,545 | | | 5.550 | 5.975 | JD | 1,406 | 42,174 | 10/31/2018 | 06/19/2023 |
| 62963#-AE-1 | NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28 | | | | 4.A | 3,881,842 | 98.5090 | 3,794,457 | 3,851,897 | 3,851,729 | | (183) | | | 5.820 | 5.812 | MS | 57,913 | 224,180 | 10/31/2018 | 03/28/2024 |
| 62963#-AG-6 | NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25 | | | | 4.A | 1,818,182 | 100.6830 | 1,830,600 | 1,818,182 | 1,818,182 | | | | | 8.920 | 8.920 | MS | 43,248 | 162,182 | 02/26/2009 | 03/25/2024 |
| 631005-BF-1 | NARRAGANSETT ELECTRIC 4.17% Due 12/10/2042 JD10 | | | | 1.G FE | 8,612,959 | 79.1520 | 7,044,551 | 8,900,000 | 8,664,782 | | 7,075 | | | 4.170 | 4.368 | JD | 21,649 | 371,130 | 06/10/2015 | 12/10/2042 |
| 63636#-AB-2 | NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE | | | | 2.A PL | 10,000,000 | 92.7100 | 9,270,965 | 10,000,000 | 10,000,000 | | | | | 3.610 | 3.610 | JD | 16,044 | 361,000 | 08/15/2017 | 08/10/2027 |
| 63636#-AG-1 | NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE | | | | 2.A PL | 11,000,000 | 90.1520 | 9,916,751 | 11,000,000 | 11,000,000 | | | | | 3.150 | 3.150 | JD | 24,063 | 346,500 | 12/15/2020 | 01/06/2028 |
| 637071-AK-7 | NATIONAL-OILWELL VARCO INC 3.95% Due 12/1/2042 JD1 | | | 2 | 2.B FE | 4,506,795 | 69.9850 | 3,149,316 | 4,500,000 | 4,506,659 | | (135) | | | 3.950 | 3.939 | JD | 14,813 | 177,750 | 07/22/2021 | 12/01/2042 |
| 637071-AM-3 | NATIONAL-OILWELL VARCO INC BASIC | | | 2 | 2.B FE | 2,203,729 | 88.1000 | 1,894,150 | 2,150,000 | 2,192,374 | | (5,593) | | | 3.600 | 3.269 | JD | 6,450 | 77,400 | 12/03/2020 | 12/01/2029 |
| 637432-CT-0 | NATIONAL RURAL UTILITIES CALL @ MAKE WHOLE +25BP | | | | 1.F FE | 16,638,133 | 118.2070 | 15,957,987 | 13,500,000 | 15,133,022 | | (129,472) | | | 8.000 | 6.242 | MS | 360,000 | 1,080,000 | 07/28/2004 | 03/01/2032 |
| 637432-MV-4 | NATIONAL RURAL UTILITIES 3.4% Due 11/15/2023 MN15 | | | 2 | 1.E FE | 9,992,300 | 98.6550 | 9,865,496 | 10,000,000 | 9,999,231 | | 855 | | | 3.400 | 3.409 | MN | 43,444 | 340,000 | 10/29/2013 | 11/15/2023 |
| 637639-AB-1 | NATIONAL SECS CLEARING BASIC | | | 2 | 1.B FE | 15,470,545 | 92.6050 | 14,353,735 | 15,500,000 | 15,486,107 | | 5,862 | | | 1.500 | 1.540 | AO | 43,917 | 232,500 | 04/16/2020 | 04/23/2025 |
| 638612-AM-3 | NATIONWIDE FINANCIAL SER BASIC | | | 2 | 1.F FE | 69,192,240 | 70.2430 | 47,063,077 | 67,000,000 | 69,060,076 | | (45,938) | | | 3.900 | 3.715 | MN | 225,008 | 2,613,000 | 02/04/2020 | 11/30/2049 |
| 63946B-AG-5 | NBCUNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1 | | | | 1.G FE | 11,050,950 | 104.4140 | 10,441,379 | 10,000,000 | 10,840,521 | | (29,121) | | | 5.950 | 5.211 | AO | 148,750 | 595,000 | 06/12/2014 | 04/01/2041 |
| 63946B-AJ-9 | NBCUNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15 | | | | 1.G FE | 12,485,431 | 88.1790 | 11,022,356 | 12,500,000 | 12,486,818 | | 378 | | | 4.450 | 4.458 | JJ | 256,493 | 556,250 | 01/25/2016 | 01/15/2043 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT | | | | 1.F PL | 5,757,342 | 101.1320 | 5,822,521 | 5,757,342 | 5,757,342 | | | | | 6.210 | 6.258 | MJSD | 993 | 357,531 | 02/13/2008 | 06/30/2027 |
| 64082#-AA-1 | NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC | | | | 2.C PL | 19,473,160 | 87.8760 | 17,112,318 | 19,473,160 | 19,473,160 | | | | | 4.430 | 4.429 | MS | 218,062 | 862,661 | 10/06/2017 | 09/30/2041 |
| 64083Y-AA-9 | NESCO HOLDINGS II INC BASIC | | | 2 | 4.C FE | 4,947,500 | 88.1910 | 4,277,241 | 4,850,000 | 4,922,543 | | (19,891) | | | 5.500 | 4.999 | AO | 56,314 | 266,750 | 11/22/2021 | 04/15/2029 |
| 641062-AN-4 | NESTLE HOLDINGS INC BASIC | | | 2 | 1.D FE | 79,388,052 | 84.8710 | 65,095,748 | 76,700,000 | 79,199,314 | | (66,230) | | | 4.000 | 3.788 | MS | 826,656 | 3,068,000 | 11/21/2019 | 09/24/2048 |
| 641062-AS-3 | NESTLE HOLDINGS INC BASIC | | | 2 | 1.D FE | 41,547,160 | 84.7600 | 35,175,346 | 41,500,000 | 41,531,259 | | (6,787) | | | 1.000 | 0.983 | MS | 122,194 | 415,000 | 11/16/2020 | 09/15/2027 |
| 641062-AW-4 | NESTLE HOLDINGS INC BASIC | | | 2 | 1.D FE | 10,024,700 | 85.0790 | 8,507,905 | 10,000,000 | 10,020,226 | | (3,471) | | | 1.500 | 1.462 | MS | 44,583 | 150,000 | 09/13/2021 | 09/14/2028 |
| 64116#-AD-5 | NETRALITY PROPERTY SUB TRUST SENIOR SECURED | | | | 2.C PL | 16,000,000 | 98.3780 | 15,740,468 | 16,000,000 | 16,000,000 | | | | | 5.240 | 5.240 | AO | 197,956 | 838,400 | 03/21/2017 | 04/06/2024 |
| 64116#-AE-3 | NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST | | | | 2.C PL | 3,000,000 | 96.1440 | 2,884,322 | 3,000,000 | 3,000,000 | | | | | 4.080 | 4.080 | AO | 28,220 | 122,400 | 10/22/2019 | 10/08/2024 |
| 64116#-AF-0 | NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST | | | | 2.C PL | 5,000,000 | 93.9420 | 4,697,106 | 5,000,000 | 5,000,000 | | | | | 4.270 | 4.270 | AO | 49,224 | 213,500 | 10/22/2019 | 10/08/2026 |
| 641423-BP-2 | NEVADA POWER CO CALL @ MAKE WHOLE +30BP | | | | 1.F FE | 7,028,654 | 109.5500 | 8,106,664 | 7,400,000 | 7,142,761 | | 11,272 | | | 6.650 | 7.056 | AO | 123,025 | 492,100 | 06/21/2006 | 04/01/2036 |
| 641423-BU-1 | NEVADA POWER CO 6 3/4% Due 7/1/2037 JJ1 | | | | 1.F FE | 8,062,312 | 110.9960 | 8,657,656 | 7,800,000 | 7,989,035 | | (7,891) | | | 6.750 | 6.487 | JJ | 263,250 | 526,500 | 10/29/2009 | 07/01/2037 |
| 644188-BF-0 | NEW ENGLAND POWER CO BASIC | | | 2 | 1.G FE | 4,966,300 | 76.8350 | 3,841,745 | 5,000,000 | 4,969,668 | | 716 | | | 3.800 | 3.838 | JD | 13,722 | 190,000 | 11/30/2017 | 12/05/2047 |
| 646025-C#-1 | NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP | | | | 2.A PL | 16,000,000 | 88.7230 | 14,195,718 | 16,000,000 | 16,000,000 | | | | | 3.290 | 3.290 | JJ | 239,804 | 526,400 | 08/26/2019 | 07/17/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 646025-C@-3 | NEW JERESY RESOURCES CORP NEW JERSEY RESOURCES CORP | | | | 2.A PL | 8,000,000 | 93.6000 | 7,487,998 | 8,000,000 | 8,000,000 | | | | | 3.960 | 3.960 | JD | 20,240 | 316,800 | 06/14/2018 | 06/08/2028 |
| 64712#-AB-7 | NEW MEXICO GAS INTERMEDIATE, I SERIES B | | | | 2.B | 11,000,000 | 96.4380 | 10,608,196 | 11,000,000 | 11,000,000 | | | | | 3.640 | 3.640 | JJ | 167,946 | 400,400 | 07/17/2014 | 07/30/2024 |
| 64760@-AA-2 | NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL | | | | 1.G | 16,801,904 | 94.5400 | 15,884,547 | 16,801,904 | 16,801,904 | | | | | 4.270 | 4.308 | MON | 31,886 | 717,439 | 07/11/2017 | 08/15/2032 |
| 649322-AA-2 | NY & PRESBYTERIAN HOSPIT 4.024% Due 8/1/2045 FA1 | | | | 1.C FE | 18,565,100 | 83.5650 | 16,712,992 | 20,000,000 | 18,769,604 | | 31,093 | | | 4.024 | 4.459 | FA | 335,333 | 804,800 | 06/18/2015 | 08/01/2045 |
| 649322-AD-6 | NY & PRESBYTERIAN HOSPIT 4.063% Due 8/1/2056 FA1 | | | | 1.C FE | 5,154,250 | 80.4210 | 4,021,045 | 5,000,000 | 5,143,291 | | (2,038) | | | 4.063 | 3.909 | FA | 84,646 | 203,150 | 11/03/2016 | 08/01/2056 |
| 651229-BC-9 | NEWELL RUBBERMAID INC. BASIC | | | 2 | 3.A FE | 7,017,500 | 99.3590 | 6,955,109 | 7,000,000 | 7,016,555 | | (945) | | | 6.375 | 6.314 | MS | 132,635 | | 09/09/2022 | 09/15/2027 |
| 651639-AP-1 | NEWMONT CORPORATION 4 7/8% Due 3/15/2042 MS15 | | | 2 | 2.A FE | 23,512,027 | 91.9160 | 22,565,286 | 24,550,000 | 23,649,976 | | 21,817 | | | 4.875 | 5.158 | MS | 352,395 | 1,196,813 | 07/24/2017 | 03/15/2042 |
| 651639-AX-4 | NEWMONT CORPORATION BASIC | | | 2 | 2.A FE | 21,049,510 | 85.5780 | 17,971,331 | 21,000,000 | 21,036,374 | | (5,245) | | | 2.800 | 2.770 | AO | 147,000 | 588,000 | 01/21/2020 | 10/01/2029 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC | | | 2 | 4.B FE | 14,877,603 | 91.8450 | 13,845,579 | 15,075,000 | 14,822,450 | | (20,455) | | | 5.625 | 5.930 | JJ | 391,008 | 461,250 | 12/06/2022 | 07/15/2027 |
| 65364U-AE-6 | NIAGARA MOHAWK POWER 4.119% Due 11/28/2042 MN28 | | | | 2.A FE | 25,191,029 | 77.6840 | 21,207,640 | 27,300,000 | 25,569,787 | | 51,383 | | | 4.119 | 4.606 | MN | 103,078 | 1,124,487 | 12/28/2015 | 11/28/2042 |
| 654106-AD-5 | NIKE, INC. CL B BASIC | | | 2 | 1.E FE | 17,994,150 | 83.0020 | 12,450,356 | 15,000,000 | 17,836,330 | | (110,282) | | | 3.625 | 2.419 | MN | 90,625 | 543,750 | 07/20/2021 | 05/01/2043 |
| 654106-AE-3 | NIKE, INC. CL B | | | 2 | 1.E FE | 42,231,425 | 86.5310 | 32,016,640 | 37,000,000 | 41,999,851 | | (162,836) | | | 3.875 | 3.018 | MN | 238,958 | 1,433,750 | 12/06/2021 | 11/01/2045 |
| 654106-AF-0 | NIKE, INC. CL B 2 3/8% Due 11/1/2026 MN1 | | | 2 | 1.E FE | 9,286,794 | 92.4210 | 8,595,116 | 9,300,000 | 9,294,594 | | 1,331 | | | 2.375 | 2.391 | MN | 36,813 | 220,875 | 10/18/2016 | 11/01/2026 |
| 654106-AG-8 | NIKE, INC. CL B 3 3/8% Due 11/1/2046 MN1 | | | 2 | 1.E FE | 37,996,385 | 78.3130 | 31,325,352 | 40,000,000 | 38,233,656 | | 45,660 | | | 3.375 | 3.654 | MN | 225,000 | 1,350,000 | 09/19/2017 | 11/01/2046 |
| 654106-AL-7 | NIKE, INC. CL B BASIC | | | 2 | 1.E FE | 6,801,300 | 81.4020 | 4,884,131 | 6,000,000 | 6,743,394 | | (35,903) | | | 3.250 | 2.350 | MS | 50,917 | 195,000 | 09/15/2021 | 03/27/2040 |
| 654106-AM-5 | NIKE, INC. CL B BASIC | | | 2 | 1.E FE | 140,750,420 | 78.7210 | 95,252,186 | 121,000,000 | 139,718,361 | | (482,480) | | | 3.375 | 2.571 | MS | 1,066,313 | 4,083,750 | 07/21/2021 | 03/27/2050 |
| 65473P-AJ-4 | NISOURCE INC BASIC | | | 2 | 2.B FE | 4,458,280 | 89.3090 | 3,572,376 | 4,000,000 | 4,393,591 | | (51,018) | | | 3.600 | 2.098 | MN | 24,000 | 144,000 | 09/21/2021 | 05/01/2030 |
| 65473P-AL-9 | NISOURCE INC BASIC | | | 2 | 2.B FE | 5,282,255 | 76.4160 | 4,202,902 | 5,500,000 | 5,309,272 | | 21,273 | | | 1.700 | 2.168 | FA | 35,322 | 93,500 | 09/21/2021 | 02/15/2031 |
| 65473Q-AX-1 | NISOURCE FINANCE CORP 5.95% Due 6/15/2041 JD15 | | | 2 | 2.B FE | 32,646,200 | 101.5020 | 26,390,432 | 26,000,000 | 32,262,099 | | (247,919) | | | 5.950 | 4.007 | JD | 68,756 | 1,547,000 | 11/16/2021 | 06/15/2041 |
| 65473Q-BB-8 | NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15 | | | 2 | 2.B FE | 9,585,640 | 95.1480 | 8,563,304 | 9,000,000 | 9,482,166 | | (14,499) | | | 5.250 | 4.825 | FA | 178,500 | 472,500 | 06/16/2014 | 02/15/2043 |
| 65473Q-BD-4 | NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1 | | | 2 | 2.B FE | 34,337,618 | 98.2570 | 33,652,983 | 34,250,000 | 34,338,062 | | (4,133) | | | 5.650 | 5.623 | FA | 806,302 | 1,935,125 | 07/16/2020 | 02/01/2045 |
| 65473Q-BE-2 | NISOURCE FINANCE CORP | | | 2 | 2.B FE | 12,756,520 | 94.3270 | 12,262,534 | 13,000,000 | 12,873,628 | | 26,098 | | | 3.490 | 3.733 | MN | 57,973 | 453,700 | 03/12/2018 | 05/15/2027 |
| 65473Q-BG-7 | NISOURCE FINANCE CORP BASIC | | | 2 | 2.B FE | 9,344,919 | 78.1990 | 7,272,504 | 9,300,000 | 9,341,033 | | (968) | | | 3.950 | 3.922 | MS | 92,858 | 367,350 | 01/09/2018 | 03/30/2048 |
| 65474Q-BH-1 | NISSAN MOTOR ACCEPTANCE BASIC | | | | 2.C FE | 24,959,250 | 99.5410 | 24,885,180 | 25,000,000 | 24,998,182 | | 8,705 | | | 3.450 | 3.486 | MS | 253,958 | 862,500 | 03/15/2018 | 03/15/2023 |
| 655663-E@-7 | NORDSON CORP 2.89% Due 7/28/2025 JJ28 | | | | 2.C | 7,714,286 | 95.3400 | 7,354,838 | 7,714,286 | 7,714,286 | | | | | 2.890 | 2.890 | JJ | 94,751 | 222,943 | 05/05/2015 | 07/28/2025 |
| 655844-AJ-7 | NORFOLK SOUTHERN CORP 7.8% Due 5/15/2027 MN15 | | | | 2.A FE | 41,817 | 110.4240 | 40,857 | 37,000 | 38,428 | | (272) | | | 7.800 | 6.765 | MN | 369 | 2,886 | 08/21/1998 | 05/15/2027 |
| 655844-AX-6 | NORFOLK SOUTHERN CORP CALL @ MAKE WHOLE +20BP | | | | 2.A FE | 19,630,000 | 101.2930 | 19,883,806 | 19,630,000 | 19,630,000 | | | | | 5.640 | 5.640 | MN | 135,316 | 1,107,132 | 05/17/2005 | 05/17/2029 |
| 655844-BR-8 | NORFOLK SOUTHERN CORP 4.65% Due 1/15/2046 JJ15 | | | 2 | 2.A FE | 675,355 | 88.6450 | 443,226 | 500,000 | 662,907 | | (5,186) | | | 4.650 | 2.709 | JJ | 10,721 | 23,250 | 07/16/2020 | 01/15/2046 |
| 655844-CD-8 | NORFOLK SOUTHERN CORP BASIC | | | 2 | 2.A FE | 6,936,230 | 72.1310 | 5,049,175 | 7,000,000 | 6,940,282 | | 1,336 | | | 3.400 | 3.449 | MN | 39,667 | 238,000 | 10/24/2019 | 11/01/2049 |
| 655844-CH-9 | NORFOLK SOUTHERN CORP BASIC | | | 2 | 2.A FE | 47,472,720 | 66.6990 | 30,014,735 | 45,000,000 | 47,375,282 | | (44,926) | | | 3.155 | 2.900 | MN | 181,412 | 1,419,750 | 10/23/2020 | 05/15/2055 |
| 655844-CN-6 | NORFOLK SOUTHERN CORP BASIC | | | 2 | 2.A FE | 8,251,196 | 75.5640 | 6,271,850 | 8,300,000 | 8,252,091 | | 895 | | | 3.700 | 3.732 | MS | 90,424 | 170,611 | 02/15/2022 | 03/15/2053 |
| 662352-AB-9 | NORTHWELL HEALTHCARE INC 6.15% Due 11/1/2043 MN1 | | | | 1.G FE | 11,041,845 | 100.2610 | 11,028,750 | 11,000,000 | 11,034,538 | | (873) | | | 6.150 | 6.123 | MN | 112,750 | 676,500 | 10/02/2013 | 11/01/2043 |
| 665228-E#-5 | NORTHERN ILLINOIS GAS COMPANY NORTHERN ILLINOIS GAS COMPANY | | | | 1.D | 4,000,000 | 86.1220 | 3,444,871 | 4,000,000 | 4,000,000 | | | | | 4.080 | 4.080 | FA | 61,200 | 163,200 | 08/21/2018 | 08/16/2039 |
| 665501-AL-6 | NORTHERN NATURAL GAS CO BASIC | | | 2 | 1.F FE | 29,994,900 | 79.8210 | 23,946,201 | 30,000,000 | 29,995,232 | | 98 | | | 4.300 | 4.301 | JJ | 594,833 | 1,290,000 | 07/12/2018 | 01/15/2049 |
| 665772-CC-1 | NORTHERN STATES POWER CO 6.2% Due 7/1/2037 JJ1 | | | | 1.F FE | 9,247,176 | 108.2830 | 10,070,344 | 9,300,000 | 9,263,078 | | 1,530 | | | 6.200 | 6.242 | JJ | 288,300 | 576,600 | 06/19/2007 | 07/01/2037 |
| 665772-CQ-0 | NORTHERN STATES POWER CO BASIC | | | 2 | 1.E FE | 16,962,441 | 77.6880 | 12,546,548 | 16,150,000 | 16,901,193 | | (21,663) | | | 3.600 | 3.309 | MS | 171,190 | 581,400 | 10/16/2019 | 09/15/2047 |
| 665789-BA-0 | NORTHERN STATES PWR-WISC BASIC | | | 2 | 1.E FE | 8,775,916 | 79.0350 | 6,480,842 | 8,200,000 | 8,737,210 | | (13,035) | | | 4.200 | 3.789 | MS | 114,800 | 344,400 | 01/09/2020 | 09/01/2048 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP BASIC | | | 2 | 2.A FE | 21,355,700 | 92.6620 | 20,385,674 | 22,000,000 | 21,641,911 | | 61,099 | | | 3.250 | 3.595 | JJ | 329,694 | 715,000 | 11/16/2021 | 01/15/2028 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP BASIC | | | 2 | 2.A FE | 17,108,020 | 83.0860 | 12,213,609 | 14,700,000 | 17,023,882 | | (65,485) | | | 4.030 | 3.087 | AO | 125,064 | 592,410 | 09/22/2021 | 10/15/2047 |
| 666807-BS-0 | NORTHROP GRUMMAN CORP BASIC | | | 2 | 2.A FE | 2,898,345 | 96.4670 | 2,411,667 | 2,500,000 | 2,844,416 | | (44,299) | | | 4.400 | 2.283 | MN | 18,333 | 110,000 | 11/16/2021 | 05/01/2030 |
| 666807-BT-8 | NORTHROP GRUMMAN CORP BASIC | | | 2 | 2.A FE | 1,204,250 | 98.0650 | 980,654 | 1,000,000 | 1,196,931 | | (7,319) | | | 5.150 | 3.582 | MN | 8,583 | 51,500 | 02/14/2022 | 05/01/2040 |
| 666807-BU-5 | NORTHROP GRUMMAN CORP BASIC | | | 2 | 2.A FE | 106,894,180 | 99.2940 | 75,264,685 | 75,800,000 | 105,562,146 | | (707,211) | | | 5.250 | 3.084 | MN | 663,250 | 3,979,500 | 11/16/2021 | 05/01/2050 |
| 666807-CC-4 | NORTHROP GRUMMAN CORP BASIC | | | | 2.A FE | 12,146,184 | 113.9670 | 12,593,328 | 11,050,000 | 12,075,928 | | (70,256) | | | 7.750 | 5.985 | JD | 71,365 | 428,188 | 06/15/2022 | 06/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 668074-H*-1 | NORTHWESTERN CORP NORTHWESTERN CORP | | | | 1.G | 8,000,000 | 87.3330 | 6,986,622 | 8,000,000 | 8,000,000 | | | | | 3.210 | 3.210 | MN | 32,813 | 256,800 | 04/14/2020 | 05/15/2030 |
| 668074-H@-9 | NORTHWESTERN CORP NORTHWESTERN CORP | | | | 1.G | 5,000,000 | 87.3330 | 4,366,638 | 5,000,000 | 5,000,000 | | | | | 3.210 | 3.210 | MN | 20,508 | 160,500 | 04/14/2020 | 05/15/2030 |
| 66815L-2K-4 | NORTHWESTERN MUTUAL GLBL BASIC | | | | 1.A FE | 17,502,434 | 97.4480 | 17,280,384 | 17,733,000 | 17,510,821 | | 8,386 | | | 4.350 | 4.647 | MS | 227,130 | | 10/25/2022 | 09/15/2027 |
| 66989H-AH-1 | NOVARTIS CAPITAL CORP 4.4% Due 5/6/2044 MN6 | | | | 1.D FE | 14,021,124 | 93.7280 | 12,840,746 | 13,700,000 | 13,979,426 | | (8,387) | | | 4.400 | 4.250 | MN | 92,094 | 602,800 | 02/09/2017 | 05/06/2044 |
| 66989H-AJ-7 | NOVARTIS CAPITAL CORP BASIC | | | 2 | 1.D FE | 9,964,440 | 95.9930 | 8,639,367 | 9,000,000 | 9,545,342 | | (204,335) | | | 3.000 | 0.677 | MN | 30,750 | 270,000 | 12/08/2020 | 11/20/2025 |
| 66989H-AK-4 | NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20 | | | 2 | 1.D FE | 14,611,500 | 88.8080 | 11,989,094 | 13,500,000 | 14,491,897 | | (27,482) | | | 4.000 | 3.523 | MN | 61,500 | 540,000 | 02/16/2022 | 11/20/2045 |
| 66989H-AQ-1 | NOVARTIS CAPITAL CORP BASIC | | | 2 | 1.D FE | 7,438,340 | 91.0910 | 6,376,376 | 7,000,000 | 7,272,867 | | (67,351) | | | 2.000 | 0.992 | FA | 53,278 | 140,000 | 07/08/2020 | 02/14/2027 |
| 66989H-AS-7 | NOVARTIS CAPITAL CORP BASIC | | | 2 | 1.D FE | 14,241,473 | 70.0760 | 9,039,858 | 12,900,000 | 14,155,681 | | (33,246) | | | 2.750 | 2.267 | FA | 135,002 | 354,750 | 09/15/2021 | 08/14/2050 |
| 67021C-AN-7 | NSTAR ELECTRIC CO BASIC | | | 2 | 1.F FE | 2,106,160 | 91.0570 | 1,821,140 | 2,000,000 | 2,072,025 | | (10,709) | | | 3.250 | 2.610 | MN | 8,306 | 65,000 | 09/16/2019 | 05/15/2029 |
| 67022*-AJ-2 | NSTAR GAS COMPANY NSTAR GAS COMPANY | | | | 1.F Z | 35,000,000 | 93.9130 | 32,869,417 | 35,000,000 | 35,000,000 | | | | | 4.400 | 4.400 | FA | 650,222 | | 07/19/2022 | 08/01/2032 |
| 670346-AH-8 | NUCOR CORP. 6.4% Due 12/1/2037 JD1 | | | | 1.G FE | 1,996,480 | 107.7900 | 2,155,801 | 2,000,000 | 1,997,525 | | 97 | | | 6.400 | 6.413 | JD | 10,667 | 128,000 | 12/17/2007 | 12/01/2037 |
| 670346-AN-5 | NUCOR CORP. 5.2% Due 8/1/2043 FA1 | | | 2 | 1.G FE | 42,499,643 | 95.0940 | 40,367,426 | 42,450,000 | 42,486,680 | | (1,961) | | | 5.200 | 5.191 | FA | 919,750 | 2,207,400 | 12/03/2015 | 08/01/2043 |
| 670346-AP-0 | NUCOR CORP. BASIC | | | 2 | 1.G FE | 5,213,950 | 94.6770 | 4,733,859 | 5,000,000 | 5,131,996 | | (23,390) | | | 3.950 | 3.381 | MN | 32,917 | 197,500 | 05/01/2019 | 05/01/2028 |
| 670346-AQ-8 | NUCOR CORP. BASIC | | | 2 | 1.G FE | 3,134,725 | 84.0030 | 2,100,077 | 2,500,000 | 3,116,257 | | (16,524) | | | 4.400 | 2.987 | MN | 18,333 | 110,000 | 11/16/2021 | 05/01/2048 |
| 670346-AU-9 | NUCOR CORP. 2.979 due 12/15/2055 | | | 2 | 2.A FE | 8,021,244 | 62.3820 | 4,678,651 | 7,500,000 | 8,010,080 | | (9,790) | | | 2.979 | 2.665 | JD | 9,930 | 223,425 | 11/05/2021 | 12/15/2055 |
| 670346-AV-7 | NUCOR CORP. BASIC | | | 2 | 2.A FE | 2,016,673 | 85.2120 | 1,895,962 | 2,225,000 | 2,028,188 | | 11,514 | | | 3.125 | 4.294 | AO | 17,383 | 38,628 | 04/28/2022 | 04/01/2032 |
| 67066G-AE-4 | NVDIA CORP 3.2% Due 9/16/2026 MS16 | | | 2 | 1.F FE | 12,122,645 | 95.1610 | 11,419,378 | 12,000,000 | 12,106,627 | | (30,699) | | | 3.200 | 2.917 | MS | 112,000 | 384,000 | 11/10/2021 | 09/16/2026 |
| 67066G-AH-7 | NVDIA CORP BASIC | | | 2 | 1.F FE | 153,158,758 | 76.0330 | 105,153,891 | 138,300,000 | 152,401,526 | | (358,320) | | | 3.500 | 2.936 | AO | 1,210,125 | 4,700,500 | 03/31/2022 | 04/01/2050 |
| 67066G-AJ-3 | NVDIA CORP BASIC | | | 2 | 1.F FE | 1,567,360 | 74.8240 | 935,304 | 1,250,000 | 1,556,034 | | (4,887) | | | 3.700 | 2.652 | AO | 11,563 | 46,250 | 10/21/2020 | 04/01/2060 |
| 67066G-AM-6 | NVDIA CORP BASIC | | | 2 | 1.F FE | 15,097,500 | 85.5630 | 12,834,521 | 15,000,000 | 15,079,183 | | (14,289) | | | 1.550 | 1.446 | JD | 10,333 | 232,500 | 09/13/2021 | 06/15/2028 |
| 67066G-AN-4 | NVDIA CORP BASIC | | | 2 | 1.F FE | 17,826,270 | 80.4260 | 15,280,850 | 19,000,000 | 17,916,060 | | 90,425 | | | 2.000 | 2.758 | JD | 16,889 | 380,000 | 03/08/2022 | 06/15/2031 |
| 67080L-AA-3 | NUVEEN LLC BASIC | | | 2 | 1.C FE | 26,132,970 | 93.4360 | 24,293,339 | 26,000,000 | 26,084,293 | | (14,246) | | | 4.000 | 3.931 | MN | 173,333 | 1,040,000 | 04/09/2019 | 11/01/2028 |
| 67103H-AK-3 | O'REILLY AUTOMOTIVE INC BASIC | | | 2 | 2.B FE | 13,221,355 | 77.6610 | 10,328,966 | 13,300,000 | 13,236,872 | | 7,060 | | | 1.750 | 1.812 | MS | 68,532 | 232,750 | 10/22/2020 | 03/15/2031 |
| 67181@-AB-4 | OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL | | | | 2.A PL | 25,000,000 | 77.0360 | 19,259,078 | 25,000,000 | 25,000,000 | | | | | 2.990 | 2.990 | MS | 234,632 | 593,847 | 07/23/2021 | 09/08/2033 |
| 67181@-AD-0 | OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL | | | | 2.A PL | 5,000,000 | 104.0450 | 5,202,248 | 5,000,000 | 5,000,000 | | | | | 6.630 | 5.170 | AO | 56,171 | | 10/14/2022 | 11/01/2027 |
| 67181@-AF-5 | OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL | | | | 2.A PL | 5,000,000 | 106.3820 | 5,319,094 | 5,000,000 | 5,000,000 | | | | | 6.780 | 5.913 | AO | 57,442 | | 10/14/2022 | 11/01/2032 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 | | | | 3.A FE | 10,743,023 | 107.1080 | 10,175,271 | 9,500,000 | 10,709,533 | | (33,491) | | | 7.500 | 5.567 | MN | 118,750 | 300,000 | 12/21/2022 | 05/01/2031 |
| 674599-DZ-5 | OCCIDENTAL PETROLEUM BASIC | | | 2 | 3.A FE | 3,954,620 | 108.1400 | 3,784,908 | 3,500,000 | 3,926,850 | | (27,770) | | | 8.500 | 5.119 | JJ | 137,181 | | 09/12/2022 | 07/15/2027 |
| 674599-EE-1 | OCCIDENTAL PETROLEUM BASIC | | | 2 | 3.A FE | 500,000 | 99.7400 | 498,698 | 500,000 | 500,000 | | | | | 5.500 | 5.500 | JD | 2,292 | 27,500 | 12/08/2020 | 12/01/2025 |
| 677415-CQ-2 | OHIO POWER COR BASIC | | | | 1.G FE | 6,103,980 | 81.7680 | 4,906,110 | 6,000,000 | 6,105,400 | | (2,954) | | | 4.150 | 4.029 | AO | 62,250 | 249,000 | 10/20/2021 | 04/01/2048 |
| 67773#-AJ-9 | OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016 | | | | 2.C | 4,688,957 | 100.6320 | 4,570,752 | 4,542,029 | 4,594,740 | | (15,805) | | | 6.710 | 5.963 | AO | 63,494 | 332,985 | 08/25/2016 | 02/15/2026 |
| 67773#-AK-6 | OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015 | | | | 2.C | 7,736,242 | 100.6920 | 7,434,666 | 7,383,552 | 7,490,114 | | (30,717) | | | 6.710 | 5.816 | AO | 104,592 | 485,313 | 08/25/2016 | 02/15/2026 |
| 678858-BN-0 | OKLAHOMA GAS AND ELECTRIC 3.9% Due 5/1/2043 MN1 | | | 2 | 1.G FE | 13,736,450 | 75.7920 | 9,852,964 | 13,000,000 | 13,615,879 | | (21,071) | | | 3.900 | 3.565 | MN | 84,500 | 507,000 | 10/26/2016 | 05/01/2043 |
| 678858-BP-5 | OKLAHOMA GAS AND ELECTRIC 4.55% Due 3/15/2044 MS15 | | | 2 | 1.G FE | 8,400,185 | 83.0500 | 6,643,993 | 8,000,000 | 8,346,591 | | (10,306) | | | 4.550 | 4.234 | MS | 107,178 | 364,000 | 05/01/2017 | 03/15/2044 |
| 678858-BQ-3 | OKLAHOMA GAS AND ELECTRIC 4% Due 12/15/2044 JD15 | | | 2 | 1.G FE | 14,300,880 | 76.4990 | 11,092,315 | 14,500,000 | 14,322,447 | | 4,518 | | | 4.000 | 4.082 | JD | 25,778 | 580,000 | 03/24/2017 | 12/15/2044 |
| 678858-BR-1 | OKLAHOMA GAS AND ELECTRIC | | | 2 | 1.G FE | 10,325,050 | 80.2520 | 8,025,171 | 10,000,000 | 10,289,328 | | (7,430) | | | 4.150 | 3.959 | AO | 103,750 | 415,000 | 10/12/2017 | 04/01/2047 |
| 678858-BS-9 | OKLAHOMA GAS AND ELECTRIC BASIC | | | 2 | 1.G FE | 5,980,920 | 75.4960 | 4,529,732 | 6,000,000 | 5,982,970 | | 408 | | | 3.850 | 3.868 | FA | 87,267 | 231,000 | 08/08/2017 | 08/15/2047 |
| 680223-AL-8 | OLD REPUBLIC INTL CORP BASIC | | | 2 | 2.B FE | 21,596,178 | 68.9440 | 14,443,787 | 20,950,000 | 21,576,985 | | (12,800) | | | 3.850 | 3.677 | JD | 44,810 | 806,575 | 07/29/2021 | 06/11/2051 |
| 681919-BB-1 | OMNICOM GROUP BASIC | | | 2 | 2.A FE | 15,017,700 | 82.8590 | 12,428,887 | 15,000,000 | 15,015,776 | | (1,829) | | | 2.450 | 2.434 | AO | 62,271 | 367,500 | 12/06/2021 | 04/30/2030 |
| 68217F-AA-0 | OMNICOM GROUP INC BASIC | | | 2 | 2.A FE | 19,093,540 | 96.1870 | 18,275,467 | 19,000,000 | 19,045,873 | | (14,236) | | | 3.600 | 3.515 | AO | 144,400 | 684,000 | 06/14/2019 | 04/15/2026 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY BASIC | | | | 1.F FE | 8,693,295 | 112.9920 | 7,344,509 | 6,500,000 | 8,531,454 | | (161,841) | | | 7.000 | 3.115 | MN | 75,833 | 455,000 | 02/14/2022 | 05/01/2032 |

# 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 |
| 68233J-A*-5 | ONCOR ELECTRIC DELIVERY SERVICES SENIOR NOTES | | | | 1.F | 16,000,000 | 96.0820 | 15,373,163 | 16,000,000 | 16,000,000 | | | | | 3.860 | 3.860 | JD | 48,036 | 617,600 | 05/28/2019 | 12/03/2025 |
| 68233J-A@-3 | ONCOR ELECTRIC DELIVERY SERVICES LLC SENIOR NOTES | | | | 1.F | 9,000,000 | 95.9990 | 8,639,898 | 9,000,000 | 9,000,000 | | | | | 3.860 | 3.860 | JJ | 161,155 | 347,400 | 05/28/2019 | 01/14/2026 |
| 68233J-BB-9 | ONCOR ELECTRIC DELIVERY 3 3/4% Due 4/1/2045 A01 | | | 2 | 1.F FE | 9,722,700 | 81.1250 | 8,112,501 | 10,000,000 | 9,760,050 | | 6,666 | | | 3.750 | 3.913 | AO | 93,750 | 375,000 | 11/16/2016 | 04/01/2045 |
| 68233J-BD-5 | ONCOR ELECTRIC DELIVERY BASIC | | | 2 | 1.F FE | 25,616,782 | 81.3940 | 20,348,425 | 25,000,000 | 25,569,670 | | (15,657) | | | 3.800 | 3.653 | MS | 240,139 | 950,000 | 10/10/2019 | 09/30/2047 |
| 68233J-BG-8 | ONCOR ELECTRIC DELIVERY BASIC | | | 2 | 1.F FE | 12,354,760 | 85.1960 | 9,371,593 | 11,000,000 | 12,255,676 | | (31,077) | | | 4.100 | 3.420 | MN | 57,628 | 451,000 | 10/22/2019 | 11/15/2048 |
| 68233J-BP-8 | ONCOR ELECTRIC DELIVERY BASIC | | | 2 | 1.F FE | 48,716,864 | 81.3550 | 36,853,720 | 45,300,000 | 48,482,882 | | (77,867) | | | 3.800 | 3.386 | JD | 143,450 | 1,721,400 | 11/21/2019 | 06/01/2049 |
| 68233J-BR-4 | ONCOR ELECTRIC DELIVERY 3.1% Due 09/15/2049 MS15 | | | 2 | 1.F FE | 18,617,313 | 71.5560 | 13,237,846 | 18,500,000 | 18,609,737 | | (2,696) | | | 3.100 | 3.067 | MS | 168,864 | 573,500 | 11/21/2019 | 09/15/2049 |
| 68233J-BV-5 | ONCOR ELECTRIC DELIVERY 3.7% Due 5/15/2050 MN 15 | | | 2 | 1.F FE | 4,985,508 | 79.8780 | 3,993,901 | 5,000,000 | 4,986,618 | | 278 | | | 3.700 | 3.716 | MN | 23,639 | 185,000 | 08/17/2020 | 05/15/2050 |
| 68233J-CD-4 | ONCOR ELECTRIC DELIVERY BASIC | | | 2 | 1.F FE | 26,578,381 | 65.5990 | 17,908,658 | 27,300,000 | 26,588,442 | | 10,061 | | | 2.700 | 2.833 | MN | 94,185 | 735,053 | 05/13/2022 | 11/15/2051 |
| 68235P-AF-5 | ONE GAS INC 4.658% Due 2/1/2044 FA1 | | | 2 | 1.G FE | 11,258,214 | 87.0360 | 9,095,308 | 10,450,000 | 11,179,341 | | (22,659) | | | 4.658 | 4.145 | FA | 202,817 | 486,761 | 11/04/2019 | 02/01/2044 |
| 68235P-AG-3 | ONE GAS INC BASIC | | | 2 | 1.G FE | 26,487,285 | 83.2830 | 20,862,349 | 25,050,000 | 26,387,575 | | (32,116) | | | 4.500 | 4.147 | MN | 187,875 | 1,127,250 | 04/29/2020 | 11/01/2048 |
| 682680-AN-3 | ONEOK INC CALL @ MAKE WHOLE +25 BASIS PO | | | | 2.C FE | 2,012,520 | 97.2030 | 1,944,054 | 2,000,000 | 2,007,835 | | (415) | | | 6.000 | 5.955 | JD | 5,333 | 120,000 | 06/14/2005 | 06/15/2035 |
| 682680-AT-0 | ONEOK INC BASIC | | | 2 | 2.C FE | 35,889,218 | 80.8720 | 26,849,389 | 33,200,000 | 35,803,771 | | (59,758) | | | 4.950 | 4.412 | JJ | 766,920 | 1,371,150 | 01/19/2022 | 07/13/2047 |
| 682680-AU-7 | ONEOK INC BASIC | | | 2 | 2.C FE | 12,639,702 | 94.6940 | 11,742,055 | 12,400,000 | 12,556,080 | | (26,301) | | | 4.550 | 4.278 | JJ | 260,159 | 564,200 | 11/19/2020 | 07/15/2028 |
| 682680-AV-5 | ONEOK INC BASIC | | | 2 | 2.C FE | 27,124,325 | 83.7770 | 24,714,251 | 29,500,000 | 27,149,742 | | 19,473 | | | 5.200 | 5.799 | JJ | 707,344 | 949,000 | 07/12/2022 | 07/15/2048 |
| 682680-AW-3 | ONEOK INC BASIC | | | 2 | 2.C FE | 1,047,380 | 92.7620 | 927,620 | 1,000,000 | 1,031,687 | | (4,660) | | | 4.350 | 3.752 | MS | 12,808 | 43,500 | 06/13/2019 | 03/15/2029 |
| 682680-AY-9 | ONEOK INC BASIC | | | 2 | 2.C FE | 27,462,584 | 86.6260 | 23,129,023 | 26,700,000 | 27,308,129 | | (86,641) | | | 3.400 | 3.001 | MS | 302,600 | 907,800 | 02/18/2021 | 09/01/2029 |
| 682680-AZ-6 | ONEOK INC BASIC | | | 2 | 2.C FE | 12,707,221 | 75.1860 | 9,210,269 | 12,250,000 | 12,693,574 | | (9,495) | | | 4.450 | 4.217 | MS | 181,708 | 545,125 | 11/18/2021 | 09/01/2049 |
| 682680-BD-4 | ONEOK INC BASIC | | | 2 | 2.C FE | 1,938,830 | 101.4410 | 1,825,939 | 1,800,000 | 1,898,479 | | (32,322) | | | 5.850 | 3.824 | JJ | 48,555 | 105,300 | 09/28/2021 | 01/15/2026 |
| 682680-BF-9 | ONEOK INC BASIC | | | 2 | 2.B FE | 6,942,015 | 102.3210 | 6,650,844 | 6,500,000 | 6,929,034 | | (7,592) | | | 7.150 | 6.597 | JJ | 214,301 | 464,750 | 09/28/2021 | 01/15/2051 |
| 68268N-AG-8 | ONEOK PARTNERS 6 1/8% Due 2/1/2041 FA1 | | | 2 | 2.B FE | 7,452,000 | 95.3170 | 7,148,744 | 7,500,000 | 7,461,912 | | 1,122 | | | 6.125 | 6.172 | FA | 191,406 | 459,375 | 01/21/2011 | 02/01/2041 |
| 68347@-AA-5 | OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC | | | | 2.C YE | 19,417,582 | 94.6780 | 18,384,105 | 19,417,582 | 19,417,582 | | | | | 5.330 | 5.366 | MJSD | 2,875 | 1,043,598 | 10/22/2019 | 03/31/2034 |
| 68389X-AE-5 | ORACLE SYSTEMS CORP BASIC | | | | 2.B FE | 2,013,994 | 104.0930 | 1,644,677 | 1,580,000 | 1,996,589 | | (17,406) | | | 6.500 | 4.153 | AO | 21,681 | 102,700 | 02/01/2022 | 04/15/2038 |
| 68389X-AW-5 | ORACLE SYSTEMS CORP 4 1/2% Due 7/8/2044 JJ8 | | | 2 | 2.B FE | 20,919,850 | 80.8250 | 14,144,339 | 17,500,000 | 20,768,406 | | (106,779) | | | 4.500 | 3.265 | JJ | 378,438 | 787,500 | 07/22/2021 | 07/08/2044 |
| 68389X-BF-1 | ORACLE SYSTEMS CORP 4 1/8% Due 5/15/2045 MN15 | | | 2 | 2.B FE | 16,502,595 | 76.0630 | 11,029,173 | 14,500,000 | 16,418,920 | | (59,276) | | | 4.125 | 3.273 | MN | 76,427 | 598,125 | 07/22/2021 | 05/15/2045 |
| 68389X-BG-9 | ORACLE SYSTEMS CORP 4 3/8% Due 5/15/2055 MN15 | | | 2 | 2.B FE | 20,217,710 | 77.1180 | 16,580,364 | 21,500,000 | 20,312,985 | | 15,173 | | | 4.375 | 4.708 | MN | 120,191 | 940,625 | 01/21/2016 | 05/15/2055 |
| 68389X-BJ-3 | ORACLE SYSTEMS CORP | | | 2 | 2.B FE | 33,256,000 | 73.7050 | 25,796,688 | 35,000,000 | 33,455,390 | | 37,301 | | | 4.000 | 4.300 | JJ | 645,556 | 1,400,000 | 02/15/2017 | 07/15/2046 |
| 68389X-BQ-7 | ORACLE SYSTEMS CORP BASIC | | | 2 | 2.B FE | 24,127,165 | 73.5270 | 18,381,680 | 25,000,000 | 24,200,223 | | 17,938 | | | 4.000 | 4.209 | MN | 127,778 | 1,000,000 | 01/30/2019 | 11/15/2047 |
| 68389X-BT-1 | ORACLE SYSTEMS CORP BASIC | | | 2 | 2.B FE | 21,374,800 | 94.3460 | 18,869,146 | 20,000,000 | 20,641,441 | | (291,409) | | | 2.500 | 1.000 | AO | 125,000 | 500,000 | 06/16/2020 | 04/01/2025 |
| 68389X-CA-1 | ORACLE SYSTEMS CORP BASIC | | | 2 | 2.B FE | 40,649,150 | 72.3090 | 28,923,752 | 40,000,000 | 40,627,302 | | (12,637) | | | 3.950 | 3.857 | MS | 421,333 | 1,580,000 | 03/25/2021 | 03/25/2051 |
| 68389X-CB-9 | ORACLE SYSTEMS CORP BASIC | | | 2 | 2.B FE | 2,941,035 | 70.1650 | 1,929,550 | 2,750,000 | 2,938,034 | | (2,381) | | | 4.100 | 3.754 | MS | 30,067 | 112,750 | 09/21/2021 | 03/25/2061 |
| 684065-E*-2 | ORANGE AND ROCKLAND UTILITIES ORANGE AND ROCKLAND UTILITIES | | | | 2.A Z | 14,000,000 | 102.1330 | 14,298,688 | 14,000,000 | 14,000,000 | | | | | 5.700 | 5.700 | MN | 133,000 | | 09/29/2022 | 11/01/2032 |
| 68964*-AN-1 | OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY | | | | 2.A | 5,000,000 | 87.4090 | 4,370,443 | 5,000,000 | 5,000,000 | | | | | 3.220 | 3.220 | FA | 56,350 | 161,000 | 03/05/2020 | 02/25/2030 |
| 689648-D@-9 | OTTER TAIL CORP GUARANTEED SENIOR NOTES | | | | 2.B | 23,759,320 | 92.9000 | 21,924,383 | 23,600,000 | 23,714,071 | | (26,775) | | | 3.550 | 3.417 | JD | 37,236 | 837,800 | 03/30/2021 | 12/15/2026 |
| 690742-AG-6 | OWENS CORNING BASIC | | | 2 | 2.B FE | 11,322,102 | 77.8080 | 7,936,385 | 10,200,000 | 11,275,839 | | (27,627) | | | 4.300 | 3.638 | JJ | 202,243 | 438,600 | 04/12/2021 | 07/15/2047 |
| 690742-AJ-0 | OWENS CORNING BASIC | | | 2 | 2.B FE | 6,796,465 | 90.8660 | 5,906,311 | 6,500,000 | 6,764,326 | | (32,139) | | | 3.950 | 3.239 | FA | 96,994 | 128,375 | 02/16/2022 | 08/15/2029 |
| 690742-AK-7 | OWENS CORNING BASIC | | | 2 | 2.B FE | 8,316,525 | 89.1540 | 6,686,551 | 7,500,000 | 8,172,977 | | (84,712) | | | 3.875 | 2.500 | JD | 24,219 | 290,625 | 04/13/2021 | 06/01/2030 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC | | | 2 | 3.C FE | 14,515,601 | 88.8840 | 14,488,144 | 16,300,000 | 14,594,455 | | 78,854 | | | 6.000 | 8.559 | FA | 369,467 | 90,000 | 11/18/2022 | 02/15/2028 |
| 693475-AW-5 | PNC BANK CORP BASIC | | | 2 | 1.G FE | 11,067,832 | 91.9740 | 9,289,418 | 10,100,000 | 10,877,128 | | (119,888) | | | 3.450 | 2.086 | AO | 65,818 | 348,450 | 09/15/2021 | 04/23/2029 |
| 693475-BA-2 | PNC BANK CORP BASIC | | | 2 | 1.G FE | 9,715,500 | 80.9910 | 8,099,061 | 10,000,000 | 9,737,831 | | 22,331 | | | 2.307 | 2.626 | AO | 43,577 | 230,700 | 02/03/2022 | 04/23/2032 |
| 69349L-AM-0 | PNC BANK NA 3.8% Due 7/25/2023 JJ25 | | | 2 | 1.G FE | 5,898,600 | 99.2570 | 5,955,402 | 6,000,000 | 5,993,023 | | 11,945 | | | 3.800 | 4.010 | JJ | 98,800 | 228,000 | 10/01/2013 | 07/25/2023 |
| 69351U-AM-5 | PPL ELECTRIC UTILITIES 6 1/4% Due 5/15/2039 MN15 | | | | 1.E FE | 4,423,023 | 107.9890 | 4,643,537 | 4,300,000 | 4,392,172 | | (3,229) | | | 6.250 | 6.042 | MN | 34,340 | 268,750 | 06/04/2009 | 05/15/2039 |
| 69351U-AR-4 | PPL ELECTRIC UTILITIES 4 3/4% Due 7/15/2043 JJ15 | | | 2 | 1.E FE | 7,776,860 | 91.6710 | 6,416,939 | 7,000,000 | 7,661,010 | | (21,049) | | | 4.750 | 4.057 | JJ | 153,319 | 332,500 | 11/21/2016 | 07/15/2043 |
| 69351U-AU-7 | PPL ELECTRIC UTILITIES BASIC | | | 2 | 1.E FE | 4,621,815 | 81.8290 | 3,682,308 | 4,500,000 | 4,608,294 | | (2,741) | | | 3.950 | 3.796 | JD | 14,813 | 177,750 | 07/07/2017 | 06/01/2047 |

# 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 |
| 69351U-AW-3 | PPL ELECTRIC UTILITIES BASIC | | | 2 | 1.E FE | 4,804,228 | 68.9520 | 3,033,880 | 4,400,000 | 4,778,071 | | (10,014) | | | 3.000 | 2.549 | AO | 33,000 | 132,000 | 04/27/2020 | 10/01/2049 |
| 69352P-AJ-2 | PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15 | | | 2 | 2.A FE | 2,102,140 | 83.6920 | 1,673,847 | 2,000,000 | 2,084,810 | | (2,388) | | | 5.000 | 4.678 | MS | 29,444 | 100,000 | 04/24/2014 | 03/15/2044 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15 | | | 2 | 2.A FE | 33,945,890 | 93.6940 | 32,418,260 | 34,600,000 | 34,297,341 | | 81,828 | | | 3.100 | 3.373 | MN | 137,054 | 1,072,600 | 06/13/2019 | 05/15/2026 |
| 69353R-FG-8 | PNC BANK NA BASIC | | | 2 | 1.F FE | 17,579,730 | 93.8080 | 16,885,441 | 18,000,000 | 17,836,697 | | 27,729 | | | 3.100 | 3.291 | AO | 102,300 | 558,000 | 11/10/2021 | 10/25/2027 |
| 69394#-AA-3 | PGA TOUR, INC PGA TOUR, INC | | | | 1.F PL | 20,736,619 | 85.4260 | 20,279,444 | 23,739,147 | 20,791,712 | | 55,093 | | | 3.430 | 5.069 | MN | 70,116 | 407,126 | 06/28/2022 | 05/30/2041 |
| 69394#-AB-1 | PGA TOUR, INC PGA TOUR, INC | | | | 1.F PL | 9,219,017 | 84.8200 | 9,013,002 | 10,626,007 | 9,244,772 | | 25,755 | | | 3.350 | 5.069 | MN | 30,653 | 177,986 | 06/28/2022 | 05/30/2041 |
| 694308-JJ-7 | PACIFIC GAS & ELECTRIC CO BASIC | | | 2 | 2.C FE | 30,545,126 | 63.2180 | 21,335,984 | 33,750,000 | 30,609,543 | | 57,046 | | | 3.500 | 4.059 | FA | 492,188 | 1,065,750 | 02/17/2022 | 08/01/2050 |
| 69431*-AA-2 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A/PRESTON HOLLOW | | | | 2.B FE | 10,000,000 | 90.2500 | 9,025,044 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | MS | 142,583 | 217,500 | 02/17/2022 | 03/03/2027 |
| 69431*-AB-0 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A/PRESTON HOLLOW | | | | 2.B FE | 10,000,000 | 87.5760 | 8,757,570 | 10,000,000 | 10,000,000 | | | | | 4.790 | 4.790 | MN | 77,172 | 239,500 | 02/17/2022 | 05/03/2029 |
| 69431*-AC-8 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A PRESTON HOLLOW | | | | 2.B FE | 20,000,000 | 83.0890 | 16,617,784 | 20,000,000 | 20,000,000 | | | | | 4.870 | 4.870 | JD | 75,756 | 487,000 | 02/17/2022 | 06/03/2032 |
| 694476-AD-4 | PACIFIC LIFECORP 5 1/8% Due 1/30/2043 JJ30 | | | | 1.G FE | 6,408,275 | 90.5570 | 5,886,208 | 6,500,000 | 6,424,963 | | 2,077 | | | 5.125 | 5.218 | JJ | 139,727 | 333,125 | 01/17/2013 | 01/30/2043 |
| 694476-AE-2 | PACIFIC LIFECORP BASIC | | | 2 | 1.G FE | 14,884,800 | 68.6880 | 10,303,253 | 15,000,000 | 14,890,106 | | 2,362 | | | 3.350 | 3.391 | MS | 147,958 | 502,500 | 09/10/2020 | 09/15/2050 |
| 695114-BZ-0 | PACIFICORP 5 1/4% Due 6/15/2035 JD15 | | | | 1.E FE | 7,760,746 | 98.9130 | 7,616,306 | 7,700,000 | 7,754,818 | | (3,356) | | | 5.250 | 5.168 | JD | 17,967 | 404,250 | 12/14/2018 | 06/15/2035 |
| 695114-CB-2 | PACIFICORP CALL @MAKE WHOLE +20BP | | | | 1.E FE | 14,179,145 | 103.4700 | 14,744,480 | 14,250,000 | 14,202,743 | | 2,177 | | | 6.100 | 6.136 | FA | 362,188 | 869,250 | 05/07/2008 | 08/01/2036 |
| 695114-CL-0 | PACIFICORP 6% Due 1/15/2039 JJ15 | | | | 1.E FE | 12,605,626 | 104.4930 | 12,225,643 | 11,700,000 | 12,352,292 | | (25,700) | | | 6.000 | 5.467 | JJ | 323,700 | 702,000 | 10/02/2009 | 01/15/2039 |
| 695114-CV-8 | PACIFICORP BASIC | | | 2 | 1.E FE | 9,953,500 | 82.9050 | 8,290,499 | 10,000,000 | 9,956,418 | | 853 | | | 4.150 | 4.177 | FA | 156,778 | 415,000 | 02/25/2019 | 02/15/2050 |
| 701094-AL-8 | PARKER HANNIFIN CORP PARKER HANNIFIN CORP | | | 2 | 2.A FE | 21,920,769 | 79.9940 | 16,798,747 | 21,000,000 | 21,894,402 | | (24,912) | | | 4.100 | 3.815 | MS | 287,000 | 861,000 | 11/16/2021 | 03/01/2047 |
| 701094-AN-4 | PARKER HANNIFIN CORP BASIC | | | 2 | 2.A FE | 3,167,950 | 89.6100 | 2,688,292 | 3,000,000 | 3,132,852 | | (19,771) | | | 3.250 | 2.471 | JD | 4,604 | 97,500 | 04/12/2021 | 06/14/2029 |
| 701094-AP-9 | PARKER HANNIFIN CORP BASIC | | | 2 | 2.A FE | 80,244,910 | 79.2110 | 62,576,491 | 79,000,000 | 80,178,790 | | (28,477) | | | 4.000 | 3.905 | JD | 149,222 | 3,160,000 | 04/12/2021 | 06/14/2049 |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP 6 1/4% Due 5/15/2038 MN15 | | | | 2.A FE | 7,728,355 | 103.8340 | 7,995,205 | 7,700,000 | 7,720,550 | | (783) | | | 6.250 | 6.223 | MN | 61,493 | 481,250 | 05/14/2008 | 05/15/2038 |
| 70109H-AN-5 | PARKER-HANNIFIN CORP 4.45% Due 11/21/2044 MN21 | | | 2 | 2.A FE | 20,156,280 | 86.6170 | 16,457,231 | 19,000,000 | 20,100,190 | | (37,067) | | | 4.450 | 4.018 | MN | 93,944 | 845,500 | 07/22/2021 | 11/21/2044 |
| 70213B-AB-7 | PARTNERRE FINANCE B LLC BASIC | | | 2 | 1.G FE | 27,594,820 | 90.3910 | 23,501,646 | 26,000,000 | 27,124,194 | | (162,092) | | | 3.700 | 2.936 | JJ | 478,328 | 962,000 | 01/21/2020 | 07/02/2029 |
| 70342@-AG-3 | PATTERSON COMPANIES INC SENIOR NOTES | | | | 2.C PL | 12,000,000 | 95.1930 | 11,423,179 | 12,000,000 | 12,000,000 | | | | | 3.480 | 3.480 | MS | 113,680 | 417,600 | 03/05/2015 | 03/23/2025 |
| 70432*-AA-9 | PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC | | | | 1.G | 6,000,000 | 96.4580 | 5,787,487 | 6,000,000 | 6,000,000 | | | | | 4.070 | 4.070 | MS | 73,260 | 244,200 | 03/27/2019 | 03/13/2026 |
| 70432*-AB-7 | PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC | | | | 1.G | 4,000,000 | 94.8620 | 3,794,483 | 4,000,000 | 4,000,000 | | | | | 4.250 | 4.250 | MS | 51,000 | 170,000 | 03/27/2019 | 03/13/2029 |
| 70509@-AA-5 | PEBBLEBROOK HOTEL TRUST SENIOR NOTES | | | | 4.A | 7,142,857 | 97.0680 | 6,933,418 | 7,142,857 | 7,142,857 | | | | | 4.700 | 4.700 | JD | 27,976 | 362,589 | 09/09/2015 | 12/01/2023 |
| 708696-A@-8 | PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC COMPANY | | | | 2.A | 20,000,000 | 85.1060 | 17,021,110 | 20,000,000 | 20,000,000 | | | | | 3.610 | 3.610 | MN | 120,333 | 722,000 | 04/29/2020 | 05/01/2032 |
| 708696-BV-0 | PENNSYLVANIA ELECTRIC CO 6.15% Due 10/1/2038 A01 | | | | 2.B FE | 17,866,107 | 100.1540 | 17,877,511 | 17,850,000 | 17,861,970 | | (482) | | | 6.150 | 6.143 | AO | 274,444 | 1,097,775 | 11/06/2009 | 10/01/2038 |
| 713448-CQ-9 | PEPSI CO INC 4 1/4% Due 10/22/2044 A022 | | | 2 | 1.E FE | 20,605,954 | 89.4590 | 19,054,771 | 21,300,000 | 20,710,212 | | 15,759 | | | 4.250 | 4.450 | AO | 173,506 | 905,250 | 07/01/2015 | 10/22/2044 |
| 713448-CT-3 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 13,355,400 | 95.7280 | 12,444,608 | 13,000,000 | 13,231,300 | | (113,610) | | | 2.750 | 1.860 | AO | 60,576 | 288,750 | 05/12/2022 | 04/30/2025 |
| 713448-DP-0 | PEPSI CO INC 3.45% Due 10/6/2046 A06 | | | 2 | 1.E FE | 27,987,470 | 80.3500 | 23,301,450 | 29,000,000 | 28,106,989 | | 23,043 | | | 3.450 | 3.644 | AO | 236,229 | 1,000,500 | 07/27/2017 | 10/06/2046 |
| 713448-DV-7 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 6,242,750 | 87.8260 | 5,269,574 | 6,000,000 | 6,215,618 | | (5,506) | | | 4.000 | 3.770 | MN | 39,333 | 240,000 | 08/04/2017 | 05/02/2047 |
| 713448-DY-1 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 28,987,154 | 94.0280 | 25,951,856 | 27,600,000 | 28,615,848 | | (223,093) | | | 3.000 | 2.110 | AO | 174,800 | 828,000 | 11/10/2021 | 10/15/2027 |
| 713448-EP-9 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 1,363,514 | 72.4170 | 977,635 | 1,350,000 | 1,362,962 | | (329) | | | 2.875 | 2.823 | AO | 8,194 | 38,813 | 04/15/2021 | 10/15/2049 |
| 713448-ES-3 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 4,105,520 | 88.7050 | 3,548,213 | 4,000,000 | 4,094,218 | | (11,302) | | | 2.750 | 2.381 | MS | 31,167 | 110,000 | 02/14/2022 | 03/19/2030 |
| 713448-EU-8 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 3,582,960 | 82.4670 | 2,474,016 | 3,000,000 | 3,567,713 | | (14,430) | | | 3.625 | 2.634 | MS | 30,813 | 108,750 | 12/08/2021 | 03/19/2050 |
| 713448-FF-0 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 20,529,000 | 74.2810 | 14,856,294 | 20,000,000 | 20,504,828 | | (21,492) | | | 2.625 | 2.453 | AO | 102,083 | 525,000 | 11/10/2021 | 10/21/2041 |
| 713448-FG-8 | PEPSI CO INC BASIC | | | 2 | 1.E FE | 71,199,695 | 70.1420 | 49,450,430 | 70,500,000 | 71,181,320 | | (15,729) | | | 2.750 | 2.701 | AO | 376,979 | 1,938,750 | 10/28/2021 | 10/21/2051 |
| 714046-AG-4 | PERKINELMER INC BASIC | | | 2 | 2.B FE | 20,075,175 | 87.4020 | 19,665,367 | 22,500,000 | 20,209,097 | | 133,922 | | | 3.300 | 5.113 | MS | 218,625 | 371,250 | 07/11/2022 | 09/15/2029 |
| 714046-AH-2 | PERKINELMER INC BASIC | | | 2 | 2.B FE | 19,443,495 | 81.0660 | 15,807,914 | 19,500,000 | 19,452,497 | | 5,115 | | | 2.550 | 2.583 | MS | 146,413 | 497,250 | 03/30/2021 | 03/15/2031 |
| 714046-AJ-8 | PERKINELMER INC BASIC | | | 2 | 2.B FE | 20,245,600 | 69.6960 | 13,939,225 | 20,000,000 | 20,237,027 | | (5,019) | | | 3.625 | 3.557 | MS | 213,472 | 725,000 | 03/25/2021 | 03/15/2051 |
| 714046-AM-1 | PERKINELMER INC BASIC | | | 2 | 2.B FE | 14,042,980 | 83.0040 | 11,620,575 | 14,000,000 | 14,035,313 | | (5,962) | | | 1.900 | 1.852 | MS | 78,322 | 269,694 | 09/13/2021 | 09/15/2028 |

# 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 |
| 714046-AN-9 | PERKINELMER INC BASIC | | | 2 | 2.B FE | 10,005,300 | 78.6570 | 7,865,693 | 10,000,000 | 10,004,756 | | (458) | | | 2.250 | 2.244 | MS | 66,250 | 228,125 | 09/23/2021 | 09/15/2031 |
| 714270-AA-6 | PERNOD RIC INTL FIN LLC BASIC | | | 2 | 2.A FE | 11,812,920 | 82.8480 | 9,941,789 | 12,000,000 | 11,864,668 | | 24,618 | | | 1.250 | 1.474 | AO | 37,500 | 150,000 | 11/16/2020 | 04/01/2028 |
| 71677K-AA-6 | PETSMART INC/PETSMART FI BASIC | | | 2 | 4.A FE | 1,023,840 | 90.6250 | 906,250 | 1,000,000 | 1,017,995 | | (5,269) | | | 4.750 | 4.130 | FA | 17,944 | 47,500 | 11/17/2021 | 02/15/2028 |
| 71682@-AA-2 | PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC | | | | 1.C FE | 1,139,644 | 100.0000 | 1,139,644 | 1,139,644 | 1,139,644 | | | | | 6.950 | 6.964 | JJ | 33,418 | | 01/03/2022 | 03/01/2027 |
| 71684@-AA-0 | PETROS CONNECTICUT FUND II PETROS CONNECTICUT FUND II | | | | 1.C FE | 6,250,932 | 100.0000 | 6,250,932 | 6,250,932 | 6,250,932 | | | | | 6.000 | 5.999 | JD | 1,042 | 380,693 | 11/03/2021 | 12/15/2030 |
| 717081-CY-7 | PFIZER, INC. 7.2% Due 3/15/2039 MS15 | | | | 1.E FE | 8,925,420 | 121.6650 | 8,516,542 | 7,000,000 | 8,403,100 | | (53,416) | | | 7.200 | 5.337 | MS | 148,400 | 504,000 | 10/02/2009 | 03/15/2039 |
| 717081-DE-0 | PFIZER, INC. 4.3% Due 6/15/2043 JD15 | | | | 1.E FE | 46,273,113 | 92.0510 | 41,054,891 | 44,600,000 | 46,017,137 | | (46,794) | | | 4.300 | 4.063 | JD | 85,236 | 1,917,800 | 10/31/2016 | 06/15/2043 |
| 717081-DK-6 | PFIZER, INC. 4.4% Due 5/15/2044 MN15 | | | | 1.E FE | 33,513,800 | 93.3590 | 30,808,610 | 33,000,000 | 33,467,477 | | (12,847) | | | 4.400 | 4.296 | MN | 185,533 | 1,452,000 | 02/16/2022 | 05/15/2044 |
| 717081-DT-7 | PFIZER, INC. 5.6% Due 9/15/2040 MS15 | | | | 1.E FE | 5,806,320 | 104.8430 | 5,242,148 | 5,000,000 | 5,659,473 | | (23,921) | | | 5.600 | 4.510 | MS | 82,444 | 280,000 | 12/28/2015 | 09/15/2040 |
| 717081-ED-1 | PFIZER, INC. | | | | 1.E FE | 19,573,402 | 88.9300 | 17,163,550 | 19,300,000 | 19,543,417 | | (6,156) | | | 4.125 | 4.041 | JD | 35,383 | 796,125 | 05/10/2018 | 12/15/2046 |
| 717081-EK-5 | PFIZER, INC. BASIC | | | 2 | 1.E FE | 21,218,493 | 89.6890 | 18,745,040 | 20,900,000 | 21,195,960 | | (7,823) | | | 4.200 | 4.104 | MS | 258,463 | 877,800 | 07/16/2020 | 09/15/2048 |
| 717081-EV-1 | PFIZER, INC. BASIC | | | 2 | 1.E FE | 16,518,080 | 87.0610 | 13,059,107 | 15,000,000 | 16,417,053 | | (34,401) | | | 4.000 | 3.440 | MS | 176,667 | 600,000 | 03/18/2020 | 03/15/2049 |
| 717081-FA-6 | PFIZER, INC. BASIC | | | 2 | 1.E FE | 23,043,195 | 68.3670 | 16,408,004 | 24,000,000 | 23,044,948 | | 12,799 | | | 2.700 | 2.902 | MN | 59,400 | 648,000 | 04/04/2022 | 05/28/2050 |
| 717081-FB-4 | PFIZER, INC. BASIC | | | 2 | 1.E FE | 16,915,148 | 80.6240 | 15,157,266 | 18,800,000 | 17,045,915 | | 130,767 | | | 1.750 | 2.984 | FA | 121,547 | 164,500 | 04/04/2022 | 08/18/2031 |
| 718172-AC-3 | PHILIP MORRIS BASIC | | | | 1.F FE | 2,242,480 | 106.8990 | 1,710,379 | 1,600,000 | 2,194,450 | | (29,321) | | | 6.375 | 3.279 | MN | 12,750 | 102,000 | 05/03/2021 | 05/16/2038 |
| 718172-AM-1 | PHILIP MORRIS 4 3/8% Due 11/15/2041 MN15 | | | | 1.F FE | 43,445,766 | 82.8720 | 34,309,179 | 41,400,000 | 43,378,103 | | (76,809) | | | 4.375 | 3.994 | MN | 231,438 | 1,811,250 | 11/10/2021 | 11/15/2041 |
| 718172-BD-0 | PHILIP MORRIS 4 7/8% Due 11/15/2043 MN15 | | | | 1.F FE | 9,677,700 | 88.4060 | 7,956,539 | 9,000,000 | 9,560,834 | | (16,106) | | | 4.875 | 4.415 | MN | 56,063 | 438,750 | 06/16/2014 | 11/15/2043 |
| 718172-BL-2 | PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 | | | | 1.F FE | 64,693,800 | 80.7720 | 48,463,296 | 60,000,000 | 64,339,128 | | (135,421) | | | 4.250 | 3.748 | MN | 361,250 | 2,550,000 | 04/29/2020 | 11/10/2044 |
| 718172-CE-7 | PHILIP MORRIS BASIC | | | 2 | 1.F FE | 984,360 | 91.0380 | 910,380 | 1,000,000 | 990,343 | | 1,686 | | | 3.125 | 3.330 | MS | 10,330 | 31,250 | 04/17/2019 | 03/02/2028 |
| 718172-CH-0 | PHILIP MORRIS BASIC | | | 2 | 1.F FE | 19,592,462 | 97.1230 | 19,133,219 | 19,700,000 | 19,669,762 | | 21,919 | | | 2.875 | 2.993 | MN | 94,396 | 566,375 | 04/29/2019 | 05/01/2024 |
| 718172-CJ-6 | PHILIP MORRIS BASIC | | | 2 | 1.F FE | 38,522,365 | 90.3660 | 34,790,982 | 38,500,000 | 38,571,282 | | (13,119) | | | 3.375 | 3.335 | FA | 490,875 | 1,299,375 | 11/10/2021 | 08/15/2029 |
| 718172-CP-2 | PHILIP MORRIS BASIC | | | 2 | 1.F FE | 5,384,065 | 81.1810 | 4,464,976 | 5,500,000 | 5,401,591 | | 12,174 | | | 2.100 | 2.367 | MN | 19,250 | 115,500 | 12/13/2021 | 05/01/2030 |
| 718172-CR-8 | PHILIP MORRIS BASIC | | | 2 | 1.F FE | 19,774,000 | 87.9980 | 17,599,546 | 20,000,000 | 19,846,980 | | 44,820 | | | 0.875 | 1.109 | MN | 29,167 | 175,000 | 05/11/2021 | 05/01/2026 |
| 718546-AH-7 | PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 | | | | 2.A FE | 21,377,874 | 103.0260 | 16,168,863 | 15,693,986 | 21,096,518 | | (194,873) | | | 5.875 | 3.423 | MN | 153,670 | 922,022 | 11/16/2021 | 05/01/2042 |
| 718546-AV-6 | PHILLIPS 66 BASIC | | | 2 | 2.A FE | 9,087,040 | 97.5250 | 8,777,235 | 9,000,000 | 9,040,674 | | (17,571) | | | 3.850 | 3.633 | AO | 78,925 | 346,500 | 04/08/2020 | 04/09/2025 |
| 720186-AG-0 | PIEDMONT NATURAL GAS CO 4.65% Due 8/1/2043 FA1 | | | 2 | 2.A FE | 4,697,744 | 86.7790 | 4,078,626 | 4,700,000 | 4,698,155 | | 53 | | | 4.650 | 4.653 | FA | 91,063 | 218,550 | 07/29/2013 | 08/01/2043 |
| 720186-AK-1 | PIEDMONT NATURAL GAS CO BASIC | | | 2 | 2.A FE | 3,762,082 | 72.2710 | 2,890,824 | 4,000,000 | 3,783,661 | | 5,221 | | | 3.640 | 3.990 | MN | 24,267 | 145,600 | 01/30/2019 | 11/01/2046 |
| 721283-AA-7 | PIKE CORP BASIC | | | | 5.A FE | 7,021,400 | 87.4100 | 6,118,710 | 7,000,000 | 7,005,217 | | (5,557) | | | 5.500 | 5.413 | MS | 128,333 | 385,000 | 01/11/2022 | 09/01/2028 |
| 722844-AA-5 | PINE STREET TRUST I BASIC | | | 2 | 2.A FE | 10,000,000 | 93.0510 | 9,305,124 | 10,000,000 | 10,000,000 | | | | | 4.572 | 4.572 | FA | 172,720 | 457,200 | 04/02/2019 | 02/15/2029 |
| 723787-AU-1 | PIONEER NATURAL RESOURCE BASIC | | | | 2.A FE | 1,367,828 | 98.3330 | 1,376,663 | 1,400,000 | 1,389,083 | | 21,255 | | | 0.550 | 2.673 | MN | 984 | 7,700 | 04/05/2022 | 05/15/2023 |
| 72650R-AR-3 | PLAINS ALL AMER PIPELINE CALL @MAKE WHOLE +30BP | | | | 2.C FE | 2,273,654 | 99.0900 | 1,882,715 | 1,900,000 | 2,240,393 | | (16,567) | | | 6.650 | 4.873 | JJ | 58,261 | 126,350 | 12/03/2020 | 01/15/2037 |
| 72650R-BE-1 | PLAINS ALL AMER PIPELINE 4.7% Due 6/15/2044 JD15 | | | 2 | 2.C FE | 6,973,135 | 76.0750 | 4,944,847 | 6,500,000 | 6,954,627 | | (13,331) | | | 4.700 | 4.195 | JD | 13,578 | 305,500 | 07/27/2021 | 06/15/2044 |
| 72650R-BH-4 | PLAINS ALL AMER PIPELINE | | | 2 | 2.C FE | 2,194,440 | 78.4890 | 1,569,772 | 2,000,000 | 2,187,134 | | (5,208) | | | 4.900 | 4.235 | FA | 37,022 | 98,000 | 07/27/2021 | 02/15/2045 |
| 72650R-BL-5 | PLAINS ALL AMER PIPELINE BASIC | | | 2 | 2.C FE | 24,043,930 | 96.2180 | 22,899,783 | 23,800,000 | 23,921,043 | | (29,294) | | | 4.500 | 4.351 | JD | 47,600 | 1,071,000 | 05/15/2019 | 12/15/2026 |
| 72650R-BM-3 | PLAINS ALL AMER PIPELINE BASIC | | | 2 | 2.C FE | 8,742,036 | 87.1370 | 7,929,434 | 9,100,000 | 8,839,635 | | 31,843 | | | 3.550 | 4.026 | JD | 14,358 | 323,050 | 11/06/2019 | 12/15/2029 |
| 73020*-AE-3 | PNG COMPANIES LLC SENIOR SECURED NOTES | | | | 2.A FE | 11,000,000 | 98.2200 | 10,804,147 | 11,000,000 | 11,000,000 | | | | | 4.100 | 4.100 | JD | 15,033 | 451,000 | 11/07/2013 | 12/19/2023 |
| 73020*-AK-9 | PNG COMPANIES LLC PNG COMPANIES LLC | | | | 1.F FE | 10,000,000 | 91.6330 | 9,163,294 | 10,000,000 | 10,000,000 | | | | | 3.380 | 3.380 | JD | 12,206 | 338,000 | 12/27/2017 | 12/18/2027 |
| 736508-R#-1 | PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO | | | | 1.F | 12,000,000 | 85.6350 | 10,276,149 | 12,000,000 | 12,000,000 | | | | | 1.840 | 1.840 | JD | 12,880 | 220,800 | 11/18/2020 | 12/10/2027 |
| 736508-R@-3 | PORTLAND GENERAL ELECTRIC CO PORTLAND GENERAL ELECTRIC CO | | | | 1.F | 11,000,000 | 87.3100 | 9,604,059 | 11,000,000 | 11,000,000 | | | | | 3.150 | 3.150 | JJ | 159,775 | 346,500 | 04/08/2020 | 07/15/2030 |
| 737446-AM-6 | POST HOLDINGS INC | | | | 4.B FE | 734,468 | 96.8340 | 679,773 | 702,000 | 724,498 | | (4,760) | | | 5.750 | 4.890 | MS | 13,455 | 40,365 | 10/29/2020 | 03/01/2027 |
| 737446-AR-5 | POST HOLDINGS INC BASIC | | | 2 | 4.B FE | 3,937,750 | 84.4380 | 3,799,713 | 4,500,000 | 3,961,818 | | 24,068 | | | 4.500 | 6.303 | MS | 59,625 | 90,000 | 10/26/2022 | 09/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 737662-B*-6 | THE POTOMAC EDISON COMPANY THE POTOMAC EDISON COMPANY | | | | 1.G | 22,000,000 | 80.5530 | 17,721,718 | 22,000,000 | 22,000,000 | | | | | 2.670 | 2.670 | JD | 26,107 | 587,400 | 05/21/2020 | 06/15/2032 |
| 737679-DB-3 | PEPCO HOLDINGS INC 6 1/2% Due 11/15/2037 MN15 | | | | 1.F FE | 9,054,064 | 109.9620 | 9,951,559 | 9,050,000 | 9,053,088 | | (122) | | | 6.500 | 6.496 | MN | 75,165 | 588,250 | 05/12/2009 | 11/15/2037 |
| 737679-DE-7 | PEPCO HOLDINGS INC 4.15% Due 3/15/2043 MS15 | | | 2 | 1.F FE | 32,037,900 | 84.7450 | 26,270,917 | 31,000,000 | 31,888,601 | | (29,779) | | | 4.150 | 3.938 | MS | 378,803 | 1,286,500 | 07/20/2018 | 03/15/2043 |
| 737679-DG-2 | PEPCO HOLDINGS INC 3.6% Due 3/15/2024 MS15 | | | 2 | 1.F FE | 6,990,690 | 98.3090 | 6,881,628 | 7,000,000 | 6,998,691 | | 1,045 | | | 3.600 | 3.616 | MS | 74,200 | 252,000 | 03/11/2014 | 03/15/2024 |
| 740189-AP-0 | PRECISION CASTPARTS CORP 4 3/8% Due 6/15/2045 JD15 | | | 2 | 1.C FE | 25,230,105 | 87.9180 | 22,419,008 | 25,500,000 | 25,269,029 | | 5,890 | | | 4.375 | 4.439 | JD | 49,583 | 1,115,625 | 06/17/2015 | 06/15/2045 |
| 74052H-AA-2 | PREMIER ENTERTAINMENT SU BASIC | | | 2 | 4.C FE | 1,388,828 | 73.5930 | 1,030,302 | 1,400,000 | 1,390,418 | | 1,173 | | | 5.625 | 5.750 | MS | 26,250 | 81,156 | 08/06/2021 | 09/01/2029 |
| 74052H-AB-0 | PREMIER ENTERTAINMENT SU BASIC | | | 2 | 4.C FE | 2,773,820 | 70.5900 | 1,976,514 | 2,800,000 | 2,776,608 | | 2,052 | | | 5.875 | 6.000 | MS | 54,833 | 169,526 | 08/06/2021 | 09/01/2031 |
| 74170*-AC-3 | PRIME PROPERTY FUND, LLC 4.61% Due 8/22/2025 FA22 | | | | 1.F | 13,000,000 | 97.7700 | 12,710,092 | 13,000,000 | 13,000,000 | | | | | 4.610 | 4.610 | FA | 214,749 | 599,300 | 08/01/2013 | 08/22/2025 |
| 74170*-AD-1 | PRIME PROPERTY FUND, LLC UNSECURED NOTES | | | | 1.F | 4,000,000 | 97.0870 | 3,883,491 | 4,000,000 | 4,000,000 | | | | | 3.880 | 3.880 | JJ | 65,098 | 155,200 | 07/18/2014 | 07/30/2024 |
| 74170*-AE-9 | PRIME PROPERTY FUND, LLC UNSECURED NOTES | | | | 1.F | 4,000,000 | 95.3620 | 3,814,468 | 4,000,000 | 4,000,000 | | | | | 3.980 | 3.980 | JJ | 66,776 | 159,200 | 07/18/2014 | 07/30/2026 |
| 74170*-AP-4 | PRIME PROPERTY FUND, LLC SENIOR NOTES | | | | 1.F | 7,000,000 | 88.8610 | 6,220,269 | 7,000,000 | 7,000,000 | | | | | 3.250 | 3.250 | JJ | 111,222 | 227,500 | 10/27/2016 | 01/05/2029 |
| 74170*-AR-0 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC | | | | 1.F | 3,000,000 | 91.9490 | 2,758,472 | 3,000,000 | 3,000,000 | | | | | 3.480 | 3.480 | AO | 23,200 | 104,400 | 10/20/2017 | 10/11/2027 |
| 74170*-AU-3 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC | | | | 1.F | 1,000,000 | 93.5850 | 935,846 | 1,000,000 | 1,000,000 | | | | | 4.480 | 4.480 | MN | 6,596 | 44,800 | 11/14/2018 | 11/08/2030 |
| 74170*-BC-2 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC | | | | 1.F | 9,000,000 | 83.1990 | 7,487,895 | 9,000,000 | 9,000,000 | | | | | 2.820 | 2.820 | JJ | 117,030 | 253,800 | 05/28/2020 | 10/23/2030 |
| 74170*-BW-8 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC | | | | 1.F Z | 5,000,000 | 97.4320 | 4,871,606 | 5,000,000 | 5,000,000 | | | | | 5.330 | 5.330 | AO | 57,001 | | 09/21/2022 | 10/14/2034 |
| 74251V-AS-1 | PRINCIPAL FINANCIAL GROUP INC. BASIC | | | 2 | 1.G FE | 17,966,520 | 81.9580 | 14,752,455 | 18,000,000 | 17,970,410 | | 3,622 | | | 2.125 | 2.149 | JD | 17,000 | 382,500 | 12/06/2021 | 06/15/2030 |
| 74264*-AC-0 | PRISA LHC, LLC 3 3/4% Due 4/1/2026 AO1 | | | | 1.F | 4,000,000 | 94.7290 | 3,789,167 | 4,000,000 | 4,000,000 | | | | | 3.750 | 3.750 | AO | 37,500 | 150,000 | 06/06/2016 | 04/01/2026 |
| 74264*-AD-8 | PRISA LHC, LLC 3.85% Due 4/1/2028 AO1 | | | | 1.F | 4,000,000 | 92.4190 | 3,696,773 | 4,000,000 | 4,000,000 | | | | | 3.850 | 3.850 | AO | 38,500 | 154,000 | 06/06/2016 | 04/01/2028 |
| 74264*-AE-6 | PRISA LHC, LLC PRISA LHC, LLC | | | | 1.F | 5,000,000 | 93.1870 | 4,659,338 | 5,000,000 | 5,000,000 | | | | | 4.230 | 4.230 | JJ | 97,525 | 211,500 | 01/23/2019 | 01/15/2029 |
| 74264*-AH-9 | PRISA LHC, LLC PRISA LHC, LLC | | | | 1.F | 7,000,000 | 78.5460 | 5,498,186 | 7,000,000 | 7,000,000 | | | | | 2.820 | 2.819 | JJ | 91,023 | 197,400 | 07/15/2020 | 10/15/2032 |
| 74264*-AK-2 | PRISA LHC, LLC PRISA LHC, LLC | | | | 1.F | 25,000,000 | 78.4500 | 19,612,459 | 25,000,000 | 25,000,000 | | | | | 2.870 | 2.870 | JJ | 330,847 | 717,500 | 07/15/2020 | 01/13/2033 |
| 742718-DB-2 | PROCTOR & GAMBLE CO. CALL @MAKE WHOLE +10BP | | | | 1.D FE | 15,458,450 | 109.2780 | 16,391,651 | 15,000,000 | 15,266,442 | | (16,169) | | | 5.800 | 5.589 | FA | 328,667 | 870,000 | 08/04/2006 | 08/15/2034 |
| 74276#-AH-1 | PRINCIPAL U.S. PROPERTY FUND PRINCIPAL U.S. PROPERTY FUND | | | | 1.G | 5,000,000 | 77.5400 | 3,876,992 | 5,000,000 | 5,000,000 | | | | | 2.990 | 2.990 | AO | 35,714 | 74,750 | 01/27/2022 | 04/05/2034 |
| 743263-AP-0 | PROGRESS ENERGY INC - CVO 6% Due 12/1/2039 JD1 | | | | 2.B FE | 7,013,171 | 101.5130 | 6,801,377 | 6,700,000 | 6,938,367 | | (8,330) | | | 6.000 | 5.669 | JD | 33,500 | 402,000 | 01/10/2011 | 12/01/2039 |
| 743315-AQ-6 | PROGRESSIVE CORP OH BASIC | | | | 1.F FE | 5,256,096 | 77.0460 | 3,698,189 | 4,800,000 | 5,216,009 | | (12,885) | | | 3.700 | 3.152 | JJ | 76,467 | 177,600 | 10/03/2019 | 01/26/2045 |
| 743315-AS-2 | PROGRESSIVE CORP OH | | | 2 | 1.F FE | 58,157,378 | 84.6270 | 46,713,989 | 55,200,000 | 57,828,040 | | (67,088) | | | 4.125 | 3.818 | AO | 480,700 | 2,277,000 | 11/09/2017 | 04/15/2047 |
| 743315-AT-0 | PROGRESSIVE CORP OH BASIC | | | 2 | 1.F FE | 48,908,767 | 84.4960 | 38,572,414 | 45,650,000 | 48,662,876 | | (77,251) | | | 4.200 | 3.777 | MS | 564,538 | 1,917,300 | 12/06/2019 | 03/15/2048 |
| 743315-AV-5 | PROGRESSIVE CORP OH BASIC | | | 2 | 1.F FE | 15,696,550 | 96.1680 | 14,425,236 | 15,000,000 | 15,449,109 | | (67,272) | | | 4.000 | 3.437 | MS | 200,000 | 600,000 | 02/22/2019 | 03/01/2029 |
| 74338*-AA-6 | AMAZON GARNER CTL AMAZON GARNER CTL | | | | 1.D | 11,972,242 | 89.8140 | 10,752,759 | 11,972,242 | 11,972,242 | | | | | 4.034 | 4.068 | MON | 21,465 | 483,895 | 08/21/2018 | 11/15/2039 |
| 74340*-AF-1 | PROLOGIS U.S. LOGISTICS FUND, PROLOGIS U.S. LOGISTICS FUND, | | | | 2.A | 13,000,000 | 89.8230 | 11,677,015 | 13,000,000 | 13,000,000 | | | | | 3.710 | 3.710 | JJ | 229,093 | 482,300 | 04/23/2019 | 07/10/2029 |
| 74340*-AM-6 | PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP | | | | 1.G PL | 9,000,000 | 85.2500 | 7,672,479 | 9,000,000 | 9,000,000 | | | | | 3.040 | 3.040 | JJ | 132,240 | 273,600 | 01/13/2020 | 01/07/2030 |
| 74340*-AN-4 | PROLOGIS U.S. LOGISTICS FD LP PROLOGIS U.S. LOGISTICS FD LP | | | | 1.G PL | 5,000,000 | 82.3180 | 4,115,924 | 5,000,000 | 5,000,000 | | | | | 3.140 | 3.140 | JJ | 75,883 | 157,000 | 01/13/2020 | 01/07/2032 |
| 74340X-BN-0 | PROLOGIS LP BASIC | | | 2 | 1.G FE | 7,809,435 | 89.7110 | 6,638,587 | 7,400,000 | 7,658,543 | | (60,732) | | | 2.125 | 1.253 | AO | 33,197 | 157,250 | 07/01/2020 | 04/15/2027 |
| 74340X-BP-5 | PROLOGIS LP BASIC | | | 2 | 1.G FE | 31,645,600 | 67.1370 | 20,141,102 | 30,000,000 | 31,558,432 | | (40,262) | | | 3.000 | 2.722 | AO | 190,000 | 900,000 | 09/29/2020 | 04/15/2050 |
| 74340X-BQ-3 | PROLOGIS LP BASIC | | | 2 | 1.G FE | 2,617,110 | 56.1400 | 1,684,199 | 3,000,000 | 2,627,168 | | 8,813 | | | 2.125 | 2.768 | AO | 13,458 | 63,750 | 11/24/2021 | 10/15/2050 |
| 74340X-BR-1 | PROLOGIS LP BASIC | | | 2 | 1.G FE | 1,768,240 | 76.1240 | 1,522,473 | 2,000,000 | 1,789,263 | | 21,023 | | | 1.250 | 2.763 | AO | 5,278 | 25,000 | 02/14/2022 | 10/15/2030 |
| 74340X-CB-5 | PROLOGIS LP BASIC | | | 2 | 1.G FE | 35,910,168 | 79.7620 | 29,352,299 | 36,800,000 | 35,930,770 | | 20,602 | | | 2.250 | 2.543 | JJ | 381,800 | | 10/06/2022 | 01/15/2032 |
| 74346G-B*-2 | PROLOGIS YEN FINANCE, LLC PROLOGIS YEN FINANCE, LLC | | | | 1.G Z | 27,755,200 | 93.9610 | 27,232,292 | 28,982,600 | 28,982,600 | | | | 1,227,400 | 1.080 | 1.080 | JJ | 134,769 | | 06/02/2022 | 07/26/2032 |
| 74353#-AA-2 | 1600 OSGOOD STREET 1600 OSGOOD STREET | | | | 1.E | 12,007,516 | 82.4730 | 9,902,921 | 12,007,516 | 12,007,516 | | | | | 3.366 | 3.389 | MON | 17,963 | 404,316 | 05/10/2020 | 10/10/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 743756-AC-2 | PROV ST JOSEPH HLTH OBL 3.744% Due 10/1/2047 A01 | | | | 1.E FE | 20,000,000 | 77.5980 | 15,519,607 | 20,000,000 | 20,000,000 | | | | | 3.744 | 3.744 | AO | 187,200 | 748,800 | 09/20/2016 | 10/01/2047 |
| 744320-AY-8 | PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC | | | 2 | 1.G FE | 28,705,873 | 80.1470 | 23,649,655 | 29,508,000 | 28,769,071 | | 16,946 | | | 3.905 | 4.066 | JD | 76,819 | 1,152,287 | 02/07/2019 | 12/07/2047 |
| 744320-BA-9 | PRUDENTIAL FINANCIAL INC. BASIC | | | 2 | 1.G FE | 22,680,999 | 78.8070 | 18,125,613 | 23,000,000 | 22,706,078 | | 5,417 | | | 3.935 | 4.011 | JD | 60,337 | 905,050 | 07/09/2019 | 12/07/2049 |
| 744320-AK-1 | PRUDENTIAL FINANCIAL INC 5.9% Due 3/17/2036 MS15 | | | | 1.G FE | 8,054,397 | 98.1340 | 8,145,112 | 8,300,000 | 8,129,071 | | 8,021 | | | 5.900 | 6.128 | MS | 144,189 | 489,700 | 11/03/2010 | 03/17/2036 |
| 744320-AQ-8 | PRUDENTIAL FINANCIAL INC 5.7% Due 12/14/2036 JD14 | | | | 1.G FE | 19,445,821 | 103.6500 | 17,568,744 | 16,950,000 | 18,852,568 | | (97,050) | | | 5.700 | 4.593 | JD | 45,624 | 966,150 | 04/26/2017 | 12/14/2036 |
| 744320-CA-1 | PRUDENTIAL FINANCIAL INC 4.6% Due 5/15/2044 MN15 | | | | 1.G FE | 24,637,795 | 90.1020 | 21,173,866 | 23,500,000 | 24,492,864 | | (27,952) | | | 4.600 | 4.296 | MN | 138,128 | 1,081,000 | 05/11/2017 | 05/15/2044 |
| 744320-CD-5 | PRUDENTIAL FINANCIAL INC BASIC | | | 2 | 1.G FE | 13,506,320 | 86.1460 | 11,198,960 | 13,000,000 | 13,469,014 | | (10,918) | | | 4.418 | 4.181 | MS | 149,967 | 574,340 | 06/06/2019 | 03/27/2048 |
| 744320-CE-3 | PRUDENTIAL FINANCIAL INC BASIC | | | 2 | 1.G FE | 23,296,270 | 85.5130 | 19,667,988 | 23,000,000 | 23,276,365 | | (6,187) | | | 4.350 | 4.271 | FA | 350,175 | 1,000,500 | 07/19/2019 | 02/25/2050 |
| 744448-CN-9 | PUBLIC SERVICE CO OF COLO BASIC | | | 2 | 1.E FE | 12,085,390 | 79.5830 | 9,152,035 | 11,500,000 | 12,041,184 | | (15,698) | | | 3.800 | 3.496 | JD | 19,422 | 437,000 | 10/16/2019 | 06/15/2047 |
| 744448-CQ-2 | PUBLIC SERVICE CO OF COLO BASIC | | | 2 | 1.E FE | 6,980,890 | 83.4550 | 5,841,836 | 7,000,000 | 6,982,466 | | 384 | | | 4.100 | 4.116 | JD | 12,756 | 287,000 | 06/14/2018 | 06/15/2048 |
| 744448-CR-0 | PUBLIC SERVICE CO OF COLO BASIC | | | 2 | 1.E FE | 32,508,725 | 82.7590 | 26,896,545 | 32,500,000 | 32,508,032 | | (251) | | | 4.050 | 4.048 | MS | 387,563 | 1,316,250 | 03/20/2019 | 09/15/2049 |
| 744448-CS-8 | PUBLIC SERVICE CO OF COLO BASIC | | | 2 | 1.E FE | 19,126,973 | 71.8670 | 12,217,380 | 17,000,000 | 18,989,221 | | (52,353) | | | 3.200 | 2.584 | MS | 181,333 | 544,000 | 04/23/2020 | 03/01/2050 |
| 744482-BM-1 | PUB SVC NEW HAMP BASIC | | | 2 | 1.E FE | 3,309,540 | 77.6850 | 2,330,549 | 3,000,000 | 3,287,330 | | (7,144) | | | 3.600 | 3.063 | JJ | 54,000 | 108,000 | 10/04/2019 | 07/01/2049 |
| 744516-G@-8 | PSNC ENERGY PSNC ENERGY | | | | 2.A YE | 12,000,000 | 95.3110 | 11,437,298 | 12,000,000 | 12,000,000 | | | | | 4.330 | 4.330 | JD | 23,093 | 519,600 | 06/27/2018 | 06/15/2028 |
| 744533-E*-7 | PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF OKLAHOMA | | | | 2.A FE | 9,000,000 | 80.8260 | 7,274,318 | 9,000,000 | 9,000,000 | | | | | 4.500 | 4.500 | JD | 33,750 | 405,000 | 06/03/2019 | 06/01/2049 |
| 744542-A#-8 | PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX | | | | 2.B | 23,000,000 | 91.2820 | 20,994,919 | 23,000,000 | 23,000,000 | | | | | 3.680 | 3.680 | MN | 108,151 | 846,400 | 06/01/2018 | 05/15/2028 |
| 744542-A@-0 | PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX | | | | 2.B | 7,000,000 | 94.9320 | 6,645,217 | 7,000,000 | 7,000,000 | | | | | 3.450 | 3.450 | MN | 30,858 | 241,500 | 05/21/2018 | 05/15/2025 |
| 744542-C#-6 | PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEXIC | | | | 2.B | 12,500,000 | 85.6800 | 10,710,033 | 12,500,000 | 12,500,000 | | | | | 3.210 | 3.210 | AO | 67,990 | 401,250 | 04/23/2020 | 04/30/2030 |
| 744567-BA-5 | PUBLIC SERVICE ELECTRIC & GAS 1ST MTG | | | | 1.F FE | 204,748 | 116.4120 | 232,824 | 200,000 | 203,772 | | | | | 8.000 | 7.814 | JD | 1,333 | 16,000 | 11/16/1954 | 06/01/2037 |
| 744560-AU-0 | PUB SVC ELEC & GAS 5 3/8% Due 11/1/2039 MN1 | | | | 1.F FE | 4,784,592 | 96.8590 | 4,649,237 | 4,800,000 | 4,788,416 | | 414 | | | 5.375 | 5.397 | MN | 43,000 | 258,000 | 11/18/2009 | 11/01/2039 |
| 744560-AZ-9 | PUB SVC ELEC & GAS BASIC | | | 2 | 1.F FE | 1,122,680 | 84.2200 | 842,201 | 1,000,000 | 1,109,676 | | (4,201) | | | 3.950 | 3.172 | MN | 6,583 | 39,500 | 10/15/2019 | 05/01/2042 |
| 744560-BM-7 | PUB SVC ELEC & GAS 4.05% Due 5/1/2045 MN1 | | | 2 | 1.F FE | 25,823,300 | 80.1390 | 20,034,829 | 25,000,000 | 25,679,332 | | (22,082) | | | 4.050 | 3.855 | MN | 168,750 | 1,012,500 | 10/26/2018 | 05/01/2045 |
| 744560-BN-5 | PUB SVC ELEC & GAS 4.15% Due 11/1/2045 MN1 | | | 2 | 1.F FE | 14,214,045 | 81.5650 | 10,999,790 | 13,486,000 | 14,100,233 | | (18,613) | | | 4.150 | 3.834 | MN | 93,278 | 559,669 | 02/11/2019 | 11/01/2045 |
| 744560-BQ-8 | PUB SVC ELEC & GAS 3.8% Due 3/1/2046 MS1 | | | 2 | 1.F FE | 9,557,376 | 80.0330 | 7,683,148 | 9,600,000 | 9,563,309 | | 971 | | | 3.800 | 3.825 | MS | 121,600 | 364,800 | 02/29/2016 | 03/01/2046 |
| 744560-BV-7 | PUB SVC ELEC & GAS BASIC | | | 2 | 1.F FE | 493,830 | 83.0400 | 415,201 | 500,000 | 494,326 | | 125 | | | 4.050 | 4.123 | MN | 3,375 | 20,250 | 12/14/2018 | 05/01/2048 |
| 744560-BZ-8 | PUB SVC ELEC & GAS BASIC | | | 2 | 1.F FE | 26,271,094 | 79.9700 | 18,153,237 | 22,700,000 | 26,010,634 | | (83,487) | | | 3.850 | 3.032 | MN | 145,658 | 873,950 | 10/08/2019 | 05/01/2049 |
| 744560-CG-9 | PUB SVC ELEC & GAS BASIC | | | 2 | 1.F FE | 3,632,370 | 68.5950 | 2,400,830 | 3,500,000 | 3,628,676 | | (3,020) | | | 3.000 | 2.808 | MS | 35,000 | 105,000 | 10/04/2021 | 03/01/2051 |
| 74460W-AA-5 | PUBLIC STORAGE BASIC | | | 2 | 1.F FE | 2,019,160 | 88.5520 | 1,948,144 | 2,200,000 | 2,050,821 | | 31,661 | | | 0.875 | 3.174 | FA | 7,272 | 9,625 | 04/13/2022 | 02/15/2026 |
| 745332-CE-4 | PUGET SOUND ENERGY BASIC | | | 2 | 1.F FE | 3,940,400 | 83.3090 | 3,332,354 | 4,000,000 | 3,947,122 | | 1,742 | | | 4.434 | 4.539 | MN | 22,663 | 177,360 | 11/09/2018 | 11/15/2041 |
| 745332-CG-9 | PUGET SOUND ENERGY BASIC | | | 2 | 1.F FE | 31,235,100 | 81.6750 | 23,277,262 | 28,500,000 | 30,890,972 | | (69,643) | | | 4.300 | 3.735 | MN | 139,571 | 1,225,500 | 09/06/2017 | 05/20/2045 |
| 745332-CH-7 | PUGET SOUND ENERGY BASIC | | | 2 | 1.F FE | 35,298,844 | 82.2660 | 28,711,008 | 34,900,000 | 35,265,144 | | (8,241) | | | 4.223 | 4.155 | JD | 65,503 | 1,473,827 | 09/07/2018 | 06/15/2048 |
| 74739*-AA-1 | Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC | | | | 2.B PL | 23,179,263 | 91.2670 | 21,154,950 | 23,179,263 | 23,179,263 | | | | | 4.440 | 4.439 | FA | 345,912 | 1,029,159 | 02/28/2019 | 02/28/2035 |
| 747525-AF-0 | QUALCOMM INC | | | 2 | 1.F FE | 2,670,450 | 97.2790 | 2,431,985 | 2,500,000 | 2,613,212 | | (51,927) | | | 3.450 | 1.294 | MN | 9,823 | 86,250 | 11/22/2021 | 05/20/2025 |
| 747525-AT-0 | QUALCOMM INC BASIC | | | 2 | 1.F FE | 14,971,800 | 97.5910 | 14,638,644 | 15,000,000 | 14,991,893 | | 5,651 | | | 2.900 | 2.940 | MN | 49,542 | 435,000 | 04/29/2019 | 05/20/2024 |
| 747525-AU-7 | QUALCOMM INC | | | 2 | 1.F FE | 47,592 | 95.2420 | 47,621 | 50,000 | 48,743 | | 258 | | | 3.250 | 3.879 | MN | 185 | 1,625 | 03/16/2018 | 05/20/2027 |
| 747525-AV-5 | QUALCOMM INC | | | 2 | 1.F FE | 41,558,839 | 87.0480 | 33,078,397 | 38,000,000 | 41,330,184 | | (95,963) | | | 4.300 | 3.716 | MN | 186,094 | 1,634,000 | 09/01/2020 | 05/20/2047 |
| 74834L-AQ-3 | QUEST DIAGNOSTICS 5 3/4% Due 1/30/2040 JJ30 | | | | 2.B FE | 4,349,068 | 94.4750 | 4,128,573 | 4,370,000 | 4,353,547 | | 553 | | | 5.750 | 5.785 | JJ | 105,396 | 251,275 | 09/23/2013 | 01/30/2040 |
| 74949L-AC-6 | RELX CAPITAL INC BASIC | | | 2 | 2.A FE | 9,883,900 | 92.8310 | 9,283,070 | 10,000,000 | 9,922,381 | | 10,748 | | | 4.000 | 4.143 | MS | 114,444 | 400,000 | 03/11/2019 | 03/18/2029 |
| 74979U-AA-3 | RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC | | | | 1.G PL | 22,668,751 | 96.4340 | 21,860,377 | 22,668,751 | 22,668,751 | | | | | 4.040 | 4.058 | MJSD | 27,983 | 915,818 | 05/21/2018 | 06/20/2026 |
| 749860-AS-0 | RREEF AMERICA REIT II, INC 3.39% Due 1/5/2023 JJ5 | | | | 1.G | 5,000,000 | 99.9620 | 4,998,118 | 5,000,000 | 5,000,000 | | | | | 3.390 | 3.390 | JJ | 82,867 | 169,500 | 01/01/2016 | 01/05/2023 |
| 749860-BB-6 | RREEF AMERICA REIT II, INC RREEF AMERICA | | | | 1.G | 10,000,000 | 86.0370 | 8,603,729 | 10,000,000 | 10,000,000 | | | | | 2.250 | 2.250 | JD | 13,750 | 225,000 | 09/11/2020 | 12/09/2027 |

# 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 |
| 74986@-BD-2 | RREEF AMERICA REIT II, INC RREEF AMERICA | | | | 1.G | 3,000,000 | 77.1210 | 2,313,625 | 3,000,000 | 3,000,000 | | | | | 2.670 | 2.670 | JD | 4,895 | 80,100 | 09/11/2020 | 12/09/2032 |
| 74992*-AE-5 | RXR REALTY LLC RXR REALTY LLC | | | | 2.A PL | 8,000,000 | 97.4530 | 7,796,246 | 8,000,000 | 8,000,000 | | | | | 4.220 | 4.222 | AO | 84,400 | 349,600 | 07/08/2019 | 06/27/2024 |
| 74992*-AF-2 | RXR REALTY LLC RXR REALTY LLC | | | | 2.A PL | 10,000,000 | 98.8690 | 9,886,911 | 10,000,000 | 10,000,000 | | | | | 5.250 | 5.253 | AO | 131,250 | 540,000 | 06/03/2020 | 07/17/2025 |
| 74992*-AH-8 | RXR REALTY LLC RXR REALTY LLC | | | | 2.A PL | 5,000,000 | 94.5130 | 4,725,649 | 5,000,000 | 5,000,000 | | | | | 4.110 | 4.111 | AO | 51,375 | 115,388 | 08/06/2021 | 02/08/2027 |
| 75000@-AC-4 | RPT REALTY L.P. RPT REALTY L.P. | | | | 2.C FE | 10,000,000 | 82.9770 | 8,297,666 | 10,000,000 | 10,000,000 | | | | | 3.820 | 3.820 | MN | 32,894 | 383,061 | 09/22/2021 | 11/30/2031 |
| 75003*-AA-7 | RSM US LLP RSM US LLP | | | | 2.B YE | 4,000,000 | 87.0500 | 3,482,004 | 4,000,000 | 4,000,000 | | | | | 2.640 | 2.640 | JD | 8,800 | 105,600 | 03/03/2021 | 06/01/2028 |
| 75003*-AB-5 | RSM US LLP RSM US LLP | | | | 2.B YE | 3,000,000 | 84.0060 | 2,520,186 | 3,000,000 | 3,000,000 | | | | | 3.080 | 3.080 | JD | 7,700 | 92,400 | 03/03/2021 | 06/01/2031 |
| 75003*-AC-3 | RSM US LLP RSM US LLP | | | | 2.B YE | 2,000,000 | 81.6110 | 1,632,222 | 2,000,000 | 2,000,000 | | | | | 3.180 | 3.180 | JD | 5,300 | 63,600 | 03/03/2021 | 06/01/2033 |
| 75041V-AA-2 | RADIOLOGY PARTNERS INC BASIC | | | 2 | 5.C FE | 7,469,550 | 56.2360 | 4,049,007 | 7,200,000 | 7,327,240 | | (53,887) | | | 9.250 | 8.308 | FA | 277,500 | 666,000 | 02/20/2020 | 02/01/2028 |
| 750731-AA-9 | AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC | | | | 2.A | 19,558,198 | 74.0350 | 14,479,980 | 19,558,198 | 19,558,198 | | | | | 3.744 | 3.773 | MON | 42,715 | 732,259 | 02/28/2020 | 02/10/2049 |
| 75144*-AP-4 | RPT REALTY RAMCO-GERSHENSON PROPERTIES | | | | 2.C FE | 10,000,000 | 93.6490 | 9,364,850 | 10,000,000 | 10,000,000 | | | | | 4.570 | 4.570 | JD | 12,694 | 467,000 | 01/02/2018 | 12/21/2027 |
| 75144*-AQ-2 | RPT REALTY RAMCO-GERSHENSON PROPERTIES | | | | 2.C FE | 5,000,000 | 91.4120 | 4,570,594 | 5,000,000 | 5,000,000 | | | | | 4.720 | 4.720 | JD | 6,556 | 236,000 | 01/02/2018 | 12/21/2029 |
| 754730-AF-6 | RAYMOND JAMES FINANCIAL | | | | 1.G FE | 14,738,060 | 90.0860 | 12,612,016 | 14,000,000 | 14,663,850 | | (15,763) | | | 4.950 | 4.615 | JJ | 319,550 | 693,000 | 01/10/2018 | 07/15/2046 |
| 754730-AG-4 | RAYMOND JAMES FINANCIAL BASIC | | | 2 | 1.G FE | 1,993,360 | 96.5220 | 1,930,432 | 2,000,000 | 1,994,895 | | 579 | | | 4.650 | 4.692 | AO | 23,250 | 93,000 | 03/26/2020 | 04/01/2030 |
| 75513E-BY-6 | RAYTHEON CO 7.2% Due 8/15/2027 FA15 | | | | 2.A FE | 8,014,636 | 110.1670 | 8,262,541 | 7,500,000 | 7,877,376 | | (69,153) | | | 7.200 | 5.938 | FA | 204,000 | 540,000 | 12/10/2020 | 08/15/2027 |
| 75513E-CA-7 | RAYTHEON CO 4 7/8% Due 10/15/2040 AO15 | | | | 2.A FE | 1,981,302 | 93.8610 | 1,877,216 | 2,000,000 | 1,982,629 | | 598 | | | 4.875 | 4.949 | AO | 20,583 | 97,500 | 12/10/2020 | 10/15/2040 |
| 75513E-CB-5 | RAYTHEON CO 4.7% Due 12/15/2041 JD15 | | | | 2.A FE | 14,759,035 | 91.8820 | 12,863,451 | 14,000,000 | 14,710,962 | | (23,922) | | | 4.700 | 4.305 | JD | 29,244 | 658,000 | 12/10/2020 | 12/15/2041 |
| 75513E-CC-3 | RAYTHEON CO 4.2% Due 12/15/2044 JD15 | | | 2 | 2.A FE | 15,439,473 | 80.7460 | 11,223,648 | 13,900,000 | 15,342,288 | | (47,971) | | | 4.200 | 3.486 | JD | 25,947 | 583,800 | 12/10/2020 | 12/15/2044 |
| 75513E-CL-3 | RAYTHEON CO BASIC | | | 2 | 2.A FE | 4,999,850 | 65.4600 | 3,273,021 | 5,000,000 | 5,000,009 | | 62 | | | 2.820 | 2.820 | MS | 47,000 | 149,225 | 09/23/2021 | 09/01/2051 |
| 75513E-CN-9 | RAYTHEON CO BASIC | | | 2 | 2.A FE | 8,998,470 | 81.3110 | 7,317,962 | 9,000,000 | 8,998,501 | | 31 | | | 2.375 | 2.377 | MS | 62,938 | 177,531 | 11/01/2021 | 03/15/2032 |
| 75513E-CP-4 | RAYTHEON CO BASIC | | | 2 | 2.A FE | 5,497,965 | 68.6740 | 3,777,045 | 5,500,000 | 5,497,965 | | | | | 3.030 | 3.032 | MS | 49,069 | 138,412 | 11/01/2021 | 03/15/2052 |
| 75606*-AA-8 | REALTERM LOGISTICS INCOME PROP REALTERM LOGISTICS INCOME PROP | | | | 2.B Z | 15,000,000 | 95.6250 | 14,343,818 | 15,000,000 | 15,000,000 | | | | | 4.600 | 4.600 | MN | 72,833 | 345,000 | 05/12/2022 | 05/23/2027 |
| 75606*-AC-4 | REALTERM LOGISTICS INCOME PROP REALTERM LOGISTICS INCOME PROP | | | | 2.B PL | 15,000,000 | 91.7610 | 13,764,181 | 15,000,000 | 15,000,000 | | | | | 4.870 | 4.870 | MN | 77,108 | 365,250 | 05/12/2022 | 05/23/2032 |
| 756109-A*-5 | REALTY INCOME CORPORATION REALTY INCOME CORPORATION | | | | 1.G | 29,269,800 | 75.5390 | 20,992,905 | 27,790,900 | 27,790,900 | | | | (3,332,700) | 2.730 | 2.730 | MN | 86,407 | 765,096 | 05/28/2019 | 05/20/2034 |
| 756109-AW-4 | REALTY INCOME CORP BASIC | | | 2 | 1.G FE | 7,627,545 | 89.3070 | 6,698,024 | 7,500,000 | 7,585,950 | | (12,373) | | | 3.250 | 3.046 | JD | 10,833 | 243,750 | 07/16/2019 | 06/15/2029 |
| 756109-AX-2 | REALTY INCOME CORP BASIC | | | 2 | 1.G FE | 2,083,889 | 86.8630 | 1,650,401 | 1,900,000 | 2,043,501 | | (16,732) | | | 3.250 | 2.190 | JJ | 28,474 | 61,750 | 07/16/2020 | 01/15/2031 |
| 756109-B*-4 | REALTY INCOME CORP REALTY INCOME CORPORATION | | | | 1.G | 24,356,000 | 82.0930 | 19,838,500 | 24,166,000 | 24,166,000 | | | | (190,000) | 3.180 | 3.180 | JD | 2,135 | 384,239 | 03/30/2022 | 06/30/2032 |
| 756109-BG-8 | REALTY INCOME CORP BASIC | | | 2 | 1.G FE | 4,654,400 | 95.8430 | 4,792,144 | 5,000,000 | 4,665,682 | | 11,282 | | | 3.950 | 5.612 | FA | 74,611 | | 10/25/2022 | 08/15/2027 |
| 756109-BL-7 | REALTY INCOME CORP BASIC | | | 2 | 1.G FE | 1,476,525 | 81.5570 | 1,223,358 | 1,500,000 | 1,478,212 | | 1,687 | | | 2.850 | 3.020 | JD | 1,900 | 42,750 | 02/08/2022 | 12/15/2032 |
| 760759-AS-9 | REPUBLIC SERVICES BASIC | | | 2 | 2.B FE | 1,996,640 | 93.4440 | 1,868,877 | 2,000,000 | 1,998,221 | | 331 | | | 3.375 | 3.395 | MN | 8,625 | 67,500 | 11/13/2017 | 11/15/2027 |
| 760759-AT-7 | REPUBLIC SERVICES BASIC | | | 2 | 2.B FE | 16,715,877 | 95.3770 | 15,580,857 | 16,336,000 | 16,575,829 | | (42,651) | | | 3.950 | 3.630 | MN | 82,451 | 645,272 | 07/16/2020 | 05/15/2028 |
| 76131V-A@-2 | RETAIL PROPERTIES OF AMERICA I SENIOR SECURED NOTES | | | | 2.C | 13,000,000 | 97.2550 | 12,643,120 | 13,000,000 | 13,000,000 | | | | | 4.580 | 4.580 | JD | 1,654 | 595,400 | 04/23/2014 | 06/30/2024 |
| 76131V-AA-1 | RETAIL PROPERTIES OF AMERICA I 4% Due 3/15/2025 MS15 | | | 2 | 2.C FE | 12,540,276 | 95.3070 | 12,008,620 | 12,600,000 | 12,584,722 | | 6,497 | | | 4.000 | 4.058 | MS | 148,400 | 504,000 | 03/05/2015 | 03/15/2025 |
| 76131V-B@-1 | RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF AMERICA | | | | 2.C | 7,000,000 | 92.6370 | 6,484,568 | 7,000,000 | 7,000,000 | | | | | 4.820 | 4.820 | JD | 2,812 | 337,400 | 07/05/2019 | 06/28/2029 |
| 76169#-AJ-2 | REYES HOLDINGS LLC REYES HOLDINGS LLC | | | | 1.G PL | 28,000,000 | 93.8470 | 26,277,226 | 28,000,000 | 28,000,000 | | | | | 3.710 | 3.709 | AO | 213,531 | 1,038,800 | 10/24/2017 | 10/17/2028 |
| 76169#-AL-7 | REYES HOLDINGS, LLC REYES HOLDINGS, LLC | | | | 1.G PL | 9,000,000 | 97.5490 | 8,779,428 | 9,000,000 | 9,000,000 | | | | | 4.410 | 4.410 | JD | 19,845 | 396,900 | 12/28/2018 | 12/13/2025 |
| 761713-AW-6 | REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1 | | | | 2.B FE | 4,578,200 | 81.2520 | 4,062,590 | 5,000,000 | 4,651,092 | | 9,733 | | | 4.750 | 5.324 | MN | 39,583 | 237,500 | 10/18/2013 | 11/01/2042 |
| 761713-AZ-9 | REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15 | | | | 2.B FE | 25,746,275 | 89.7100 | 22,427,524 | 25,000,000 | 25,631,351 | | (15,556) | | | 6.150 | 5.935 | MS | 452,708 | 1,537,500 | 10/07/2013 | 09/15/2043 |
| 761713-BA-3 | REYNOLDS AMERICAN INC | | | 2 | 2.B FE | 6,812,612 | 90.8470 | 5,359,954 | 5,900,000 | 6,588,121 | | (42,050) | | | 5.700 | 4.445 | FA | 127,047 | 336,300 | 01/18/2017 | 08/15/2035 |
| 761713-BB-1 | REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 | | | 2 | 2.B FE | 32,284,180 | 85.9120 | 25,258,240 | 29,400,000 | 31,924,352 | | (60,948) | | | 5.850 | 5.189 | FA | 649,740 | 1,719,900 | 01/18/2017 | 08/15/2045 |

# 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 |
| 76711@-AD-0 | RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II | | | | 2.B | 6,000,000 | 96.0260 | 5,761,579 | 6,000,000 | 6,000,000 | | | | | 4.070 | 4.070 | FA | 92,253 | 244,200 | 07/06/2018 | 08/15/2025 |
| 771196-AU-6 | ROCHE CVT GENENTECH CSD 144A 7% Due 3/1/2039 MS1 | | | | 1.C FE | 8,830,570 | 120.3060 | 8,421,429 | 7,000,000 | 8,327,976 | | (51,177) | | | 7.000 | 5.245 | MS | 163,333 | 490,000 | 10/02/2009 | 03/01/2039 |
| 771196-BH-4 | ROCHE CVT GENENTECH CSD 144A 4% Due 11/28/2044 MN28 | | | 2 | 1.C FE | 13,447,200 | 87.4500 | 11,368,484 | 13,000,000 | 13,383,609 | | (11,446) | | | 4.000 | 3.797 | MN | 47,667 | 520,000 | 11/16/2016 | 11/28/2044 |
| 771196-BL-5 | ROCHE CVT GENENTECH CSD 144A BASIC | | | 2 | 1.C FE | 3,629,228 | 91.6710 | 3,483,509 | 3,800,000 | 3,717,980 | | 18,682 | | | 2.375 | 2.941 | JJ | 38,356 | 90,250 | 12/18/2017 | 01/28/2027 |
| 773903-AB-5 | ROCKWELL INTL CORP (NEW) 6.7% Due 1/15/2028 JJ15 | | | | 1.G FE | 2,000,000 | 107.2290 | 2,144,573 | 2,000,000 | 2,000,000 | | | | | 6.700 | 6.700 | JJ | 61,789 | 134,000 | 01/21/1998 | 01/15/2028 |
| 773903-AE-9 | ROCKWELL INTL CORP (NEW) 6 1/4% Due 12/1/2037 JD1 | | | | 1.G FE | 10,253,200 | 106.7780 | 10,677,791 | 10,000,000 | 10,182,514 | | (7,364) | | | 6.250 | 6.062 | JD | 52,083 | 625,000 | 01/28/2009 | 12/01/2037 |
| 773903-AH-2 | ROCKWELL INTL CORP (NEW) BASIC | | | 2 | 1.G FE | 6,054,100 | 93.5030 | 5,610,161 | 6,000,000 | 6,035,196 | | (5,273) | | | 3.500 | 3.390 | MS | 70,000 | 210,000 | 04/09/2019 | 03/01/2029 |
| 773903-AJ-8 | ROCKWELL INTL CORP (NEW) BASIC | | | 2 | 1.G FE | 36,273,880 | 86.2130 | 31,036,520 | 36,000,000 | 36,254,210 | | (5,511) | | | 4.200 | 4.155 | MS | 504,000 | 1,512,000 | 03/19/2019 | 03/01/2049 |
| 778296-AC-7 | ROSS STORES INC BASIC | | | 2 | 2.A FE | 17,458,950 | 98.4740 | 14,771,027 | 15,000,000 | 16,572,530 | | (362,057) | | | 4.700 | 2.036 | AO | 148,833 | 705,000 | 06/30/2020 | 04/15/2027 |
| 778296-AG-8 | ROSS STORES INC BASIC | | | 2 | 2.A FE | 4,835,200 | 78.8160 | 3,940,812 | 5,000,000 | 4,852,303 | | 16,078 | | | 1.875 | 2.268 | AO | 19,792 | 93,750 | 12/06/2021 | 04/15/2031 |
| 78147#-AC-0 | RUMPKE CONSOLIDATED COMPANIES RUMPKE CONSOLIDATED COMPANIES | | | | 2.C PL | 5,000,000 | 73.2830 | 3,664,132 | 5,000,000 | 5,000,000 | | | | | 2.590 | 2.590 | MS | 34,893 | 129,500 | 09/03/2020 | 09/24/2032 |
| 78349A-A*-4 | R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC | | | | 1.D | 8,000,000 | 94.1760 | 7,534,102 | 8,000,000 | 8,000,000 | | | | | 4.040 | 4.040 | JJ | 161,600 | 323,200 | 12/26/2018 | 07/01/2029 |
| 78349A-A@-2 | R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC | | | | 1.D | 6,000,000 | 92.1820 | 5,530,943 | 6,000,000 | 6,000,000 | | | | | 4.170 | 4.170 | JJ | 125,100 | 250,200 | 12/26/2018 | 07/01/2034 |
| 78349A-B*-3 | R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC | | | | 1.D YE | 5,000,000 | 85.4520 | 4,272,618 | 5,000,000 | 5,000,000 | | | | | 4.400 | 4.400 | JJ | 110,000 | 220,000 | 12/26/2018 | 07/01/2044 |
| 78355H-KR-9 | RYDER SYSTEMS INC BASIC | | | 2 | 2.B FE | 6,995,170 | 94.9480 | 6,646,341 | 7,000,000 | 6,997,353 | | 934 | | | 3.350 | 3.365 | MS | 78,167 | 234,500 | 05/05/2020 | 09/01/2025 |
| 78396*-AC-2 | STONEBRIAR FINANCE HOLDINGS STONEBRIAR FINANCE HOLDINGS | | | | 2.C PL | 20,000,000 | 87.8450 | 17,569,041 | 20,000,000 | 20,000,000 | | | | | 4.440 | 4.441 | AO | 185,000 | 938,000 | 09/03/2020 | 09/23/2027 |
| 78396*-AF-5 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC | | | | 2.C PL | 10,000,000 | 95.1890 | 9,518,897 | 10,000,000 | 10,000,000 | | | | | 6.690 | 6.689 | AO | 139,375 | 202,558 | 06/15/2022 | 06/30/2029 |
| 78396*-AG-3 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC | | | | 2.C PL | 10,000,000 | 93.1530 | 9,315,281 | 10,000,000 | 10,000,000 | | | | | 6.740 | 6.742 | AO | 140,417 | 203,324 | 06/15/2022 | 06/30/2032 |
| 78396*-AK-4 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC | | | | 2.C PL | 10,000,000 | 103.0670 | 10,306,727 | 10,000,000 | 10,000,000 | | | | | 8.320 | 8.323 | AO | 122,489 | | 10/25/2022 | 11/08/2027 |
| 78403D-AT-7 | SBA TOWER TRUST BASIC | | | 2 | 1.F FE | 12,500,000 | 85.0390 | 10,629,925 | 12,500,000 | 12,500,000 | | | | | 1.631 | 1.631 | MON | 9,061 | 203,875 | 04/29/2021 | 05/15/2051 |
| 78409V-AM-6 | S&P GLOBAL INC | | | 2 | 1.G FE | 793,557 | 93.6780 | 749,423 | 800,000 | 797,090 | | 664 | | | 2.950 | 3.046 | JJ | 10,423 | 23,600 | 05/01/2017 | 01/22/2027 |
| 78409V-AN-4 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 3,902,925 | 86.3360 | 3,367,112 | 3,900,000 | 3,902,914 | | (11) | | | 4.500 | 4.495 | MN | 22,425 | 175,500 | 01/16/2019 | 05/15/2048 |
| 78409V-AQ-7 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 21,336,306 | 72.1840 | 13,967,546 | 19,350,000 | 21,234,915 | | (48,217) | | | 3.250 | 2.730 | JD | 52,406 | 628,875 | 07/22/2021 | 12/01/2049 |
| 78409V-AR-5 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 36,771,211 | 55.1790 | 21,685,167 | 39,300,000 | 36,846,886 | | 37,451 | | | 2.300 | 2.557 | FA | 341,473 | 903,900 | 07/21/2021 | 08/15/2060 |
| 78409V-AZ-7 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 20,083,800 | 95.6650 | 19,133,015 | 20,000,000 | 20,079,627 | | (4,173) | | | 4.250 | 4.176 | MN | 141,667 | 425,000 | 07/12/2022 | 05/01/2029 |
| 78409V-BA-1 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 13,325,640 | 91.4550 | 12,803,650 | 14,000,000 | 13,378,220 | | 52,580 | | | 2.450 | 3.593 | MS | 114,333 | 110,931 | 10/25/2022 | 03/01/2027 |
| 78409V-BC-7 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 14,802,515 | 85.6410 | 13,274,347 | 15,500,000 | 14,842,349 | | 39,834 | | | 2.900 | 3.438 | MS | 149,833 | 203,524 | 06/29/2022 | 03/01/2032 |
| 78409V-BD-5 | S&P GLOBAL INC BASIC | | | 2 | 1.G FE | 36,135,522 | 78.2200 | 29,097,730 | 37,200,000 | 36,146,407 | | 10,885 | | | 3.700 | 3.857 | MS | 458,800 | 623,203 | 05/18/2022 | 03/01/2052 |
| 784305-A@-3 | SJW GROUP SJW GROUP | | | | 1.G | 16,000,000 | 87.1890 | 13,950,190 | 16,000,000 | 16,000,000 | | | | | 3.050 | 3.050 | MN | 81,333 | 488,000 | 10/15/2019 | 11/01/2029 |
| 78454L-AN-0 | SM ENERGY CO BASIC | | | 2 | 3.C FE | 1,284,285 | 97.4920 | 1,316,146 | 1,350,000 | 1,290,836 | | 6,551 | | | 6.750 | 8.145 | MS | 26,831 | 45,563 | 07/14/2022 | 09/15/2026 |
| 78488@-AC-9 | SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES | | | | 2.A | 2,000,000 | 94.3980 | 1,887,963 | 2,000,000 | 2,000,000 | | | | | 3.740 | 3.740 | AO | 18,700 | 75,800 | 03/10/2016 | 04/01/2026 |
| 78488@-AD-7 | SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES | | | | 2.A | 4,000,000 | 94.1360 | 3,765,438 | 4,000,000 | 4,000,000 | | | | | 3.740 | 3.741 | AO | 37,400 | 151,600 | 03/10/2016 | 06/07/2026 |
| 78488@-AG-0 | SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST | | | | 2.A | 5,000,000 | 97.1470 | 4,857,342 | 5,000,000 | 5,000,000 | | | | | 4.110 | 4.110 | FA | 77,633 | 208,000 | 08/21/2018 | 08/15/2024 |
| 78488@-AH-8 | SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST | | | | 2.A | 3,000,000 | 92.9750 | 2,789,249 | 3,000,000 | 3,000,000 | | | | | 4.240 | 4.240 | FA | 48,053 | 128,700 | 08/21/2018 | 08/15/2028 |
| 78500A-AA-6 | SWF ESCROW ISSUER CORP BASIC | | | 2 | 5.B FE | 4,852,850 | 58.0440 | 2,902,182 | 5,000,000 | 4,868,687 | | 13,785 | | | 6.500 | 6.990 | AO | 81,250 | 325,000 | 03/02/2022 | 10/01/2029 |
| 78512*-AA-5 | S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES | | | | 1.D PL | 12,034,137 | 96.7830 | 11,647,029 | 12,034,137 | 12,034,137 | | 16,776 | | | 4.120 | 4.157 | MON | 1,377 | 495,767 | 12/16/2016 | 05/31/2029 |

# 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 |
| 78532*-AC-7 | THE SABINE MINING COMPANY 6.37% Due 10/31/2024 A031 | | | | 2.B | 10,661,040 | 100.8170 | 9,073,537 | 9,000,000 | 9,398,602 | | (206,433) | | | 6.370 | 3.840 | AO | 97,143 | 573,300 | 03/01/2016 | 10/31/2024 |
| 78532*-AD-5 | THE SABINE MINING COMPANY SENIOR SECURED NOTES | | | | 2.B | 5,937,500 | 95.9970 | 5,699,826 | 5,937,500 | 5,937,500 | | | | | 4.580 | 4.580 | FA | 98,200 | 271,938 | 01/27/2012 | 02/21/2032 |
| 78532*-AE-3 | THE SABINE MINING COMPANY THE SABINE MINING COMPANY | | | | 2.B | 12,235,289 | 95.0020 | 11,623,766 | 12,235,289 | 12,235,289 | | | | | 4.680 | 4.679 | AO | 120,885 | 594,227 | 10/19/2018 | 10/11/2035 |
| 785592-A*-7 | SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES | | | | 2.B FE | 20,000,000 | 92.6620 | 18,532,468 | 20,000,000 | 20,000,000 | | | | | 5.000 | 5.000 | MS | 294,444 | 900,000 | 02/15/2017 | 09/15/2037 |
| 785592-AS-5 | SABINE PASS LIQUEFACTION | | | 2 | 2.B FE | 22,671,110 | 98.2050 | 21,114,005 | 21,500,000 | 22,082,421 | | (143,871) | | | 5.000 | 4.198 | MS | 316,528 | 1,075,000 | 09/21/2021 | 03/15/2027 |
| 785592-AU-0 | SABINE PASS LIQUEFACTION BASIC | | | 2 | 2.B FE | 9,046,184 | 94.1240 | 8,753,532 | 9,300,000 | 9,142,664 | | 26,172 | | | 4.200 | 4.569 | MS | 115,010 | 390,600 | 02/14/2019 | 03/15/2028 |
| 785592-AV-8 | SABINE PASS LIQUEFACTION BASIC | | | 2 | 2.B FE | 563,425 | 101.2260 | 506,131 | 500,000 | 526,076 | | (8,032) | | | 5.875 | 4.011 | JD | 82 | 29,375 | 12/18/2017 | 06/30/2026 |
| 785592-AX-4 | SABINE PASS LIQUEFACTION 4.5% Due 5/15/2030 MN 15 | | | 2 | 2.B FE | 2,992,842 | 93.1170 | 2,793,506 | 3,000,000 | 2,994,207 | | 649 | | | 4.500 | 4.531 | MN | 17,250 | 135,000 | 02/25/2021 | 05/15/2030 |
| 79466L-AH-7 | SALESFORCE.COM INC BASIC | | | 2 | 1.F FE | 10,068,500 | 85.5750 | 8,557,500 | 10,000,000 | 10,055,774 | | (9,914) | | | 1.500 | 1.392 | JJ | 69,167 | 151,250 | 09/13/2021 | 07/15/2028 |
| 797440-BV-5 | SAN DIEGO GAS & ELECTRIC BASIC | | | 2 | 1.F FE | 5,734,312 | 78.6670 | 4,503,674 | 5,725,000 | 5,733,345 | | (213) | | | 3.750 | 3.741 | JD | 17,891 | 214,688 | 07/05/2017 | 06/01/2047 |
| 797440-BW-3 | SAN DIEGO GAS & ELECTRIC BASIC | | | 2 | 1.F FE | 19,080,850 | 84.4380 | 16,887,656 | 20,000,000 | 19,151,033 | | 17,845 | | | 4.150 | 4.430 | MN | 106,056 | 830,000 | 10/24/2018 | 05/15/2048 |
| 806605-AG-6 | MERCK & CO INC CALL@MAKEWHOL+35BP;CPNUP25BPIF | | | | 1.E FE | 9,550,728 | 113.4770 | 10,553,361 | 9,300,000 | 9,457,887 | | (9,820) | | | 6.500 | 6.283 | JD | 50,375 | 604,500 | 05/12/2009 | 12/01/2033 |
| 806605-AH-4 | MERCK & CO INC 6.55% Due 9/15/2037 MS15 | | | | 1.E FE | 8,291,947 | 114.8640 | 9,372,940 | 8,160,000 | 8,256,359 | | (3,857) | | | 6.550 | 6.425 | MS | 157,375 | 534,480 | 05/18/2009 | 09/15/2037 |
| 80689#-BE-5 | SCHNEIDER NATIONAL INC. SENIOR NOTE | | | | 2.B | 3,000,000 | 96.0050 | 2,880,145 | 3,000,000 | 3,000,000 | | | | | 3.610 | 3.610 | MN | 15,343 | 108,300 | 10/10/2014 | 11/10/2024 |
| 80689#-BH-8 | SCHNEIDER NATIONAL INC. SENIOR NOTES | | | | 2.B | 20,000,000 | 95.7200 | 19,143,989 | 20,000,000 | 20,000,000 | | | | | 3.710 | 3.710 | MS | 228,783 | 742,000 | 10/10/2014 | 03/10/2025 |
| 808513-AM-7 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 493,285 | 96.8380 | 484,191 | 500,000 | 496,867 | | 933 | | | 3.450 | 3.665 | FA | 6,613 | 17,250 | 12/14/2018 | 02/13/2026 |
| 808513-AY-1 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 1,298,284 | 98.5840 | 1,281,595 | 1,300,000 | 1,299,608 | | 349 | | | 3.550 | 3.579 | FA | 19,229 | 46,150 | 12/14/2018 | 02/01/2024 |
| 808513-AZ-8 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 5,201,600 | 95.1860 | 4,759,324 | 5,000,000 | 5,129,456 | | (19,644) | | | 4.000 | 3.506 | FA | 83,333 | 200,000 | 02/19/2019 | 02/01/2029 |
| 808513-BA-2 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 2,098,960 | 90.8390 | 1,816,787 | 2,000,000 | 2,067,300 | | (9,956) | | | 3.250 | 2.653 | MN | 7,042 | 65,000 | 09/18/2019 | 05/22/2029 |
| 808513-BF-1 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 19,975,600 | 88.6270 | 17,725,344 | 20,000,000 | 19,984,983 | | 4,611 | | | 0.900 | 0.924 | MS | 55,000 | 180,000 | 12/08/2020 | 03/11/2026 |
| 808513-BG-9 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 20,340,250 | 77.9880 | 19,496,929 | 25,000,000 | 20,551,494 | | 211,244 | | | 1.650 | 4.244 | MS | 126,042 | 206,250 | 07/11/2022 | 03/11/2031 |
| 808513-BR-5 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 19,656,082 | 89.0040 | 17,533,862 | 19,700,000 | 19,670,141 | | 8,641 | | | 1.150 | 1.196 | MN | 30,207 | 226,550 | 05/12/2021 | 05/13/2026 |
| 808513-BV-6 | SCHWAB, CHARLES CORP BASIC | | | 2 | 1.F FE | 593,740 | 97.4710 | 584,827 | 600,000 | 595,904 | | 1,709 | | | 3.625 | 3.945 | AO | 5,438 | 21,750 | 09/24/2021 | 04/01/2025 |
| 81104P-AA-7 | SCRIPPS ESCROW INC BASIC | | | 2 | 4.B FE | 919,000 | 90.0340 | 900,337 | 1,000,000 | 919,654 | | 654 | | | 5.875 | 8.021 | JJ | 27,090 | | 12/14/2022 | 07/15/2027 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC | | | 2 | 4.B FE | 1,330,498 | 80.4790 | 1,130,733 | 1,405,000 | 1,335,622 | | 5,124 | | | 5.375 | 6.163 | JJ | 34,823 | 37,759 | 04/08/2022 | 01/15/2031 |
| 81257@-AA-6 | SEATTLE ARENA COMPANY SEATTLE ARENA COMPANY | | | | 2.C PL | 30,000,000 | 71.2790 | 21,383,698 | 30,000,000 | 30,000,000 | | | | | 3.500 | 3.500 | MS | 265,417 | 1,050,000 | 08/26/2021 | 03/31/2046 |
| 81373P-AA-1 | SECURIAN FINANCIAL GROUP BASIC | | | | 1.G FE | 27,494,022 | 81.1780 | 22,080,325 | 27,200,000 | 27,470,309 | | (5,540) | | | 4.800 | 4.732 | AO | 275,627 | 1,305,600 | 04/03/2018 | 04/15/2048 |
| 81618T-AC-4 | OFFICE PPTY INCOME TRST BASIC | | | 2 | 3.A FE | 2,282,721 | 90.5530 | 1,901,606 | 2,100,000 | 2,200,209 | | (53,237) | | | 4.500 | 1.842 | FA | 39,375 | 94,500 | 06/08/2021 | 02/01/2025 |
| 816851-BN-8 | SEMPRA ENERGY BASIC | | | 2 | 2.B FE | 1,972,200 | 96.0500 | 1,920,997 | 2,000,000 | 1,978,253 | | 6,053 | | | 3.300 | 3.809 | AO | 16,500 | 34,283 | 05/04/2022 | 04/01/2025 |
| 82415@-AB-1 | SHERMAN FINANCIAL GROUP LLC SHERMAN FINANCIAL GROUP LLC | | | | 2.B PL | 50,000,000 | 93.9790 | 46,989,467 | 50,000,000 | 50,000,000 | | | | | 4.550 | 4.573 | FMAN | 303,333 | 2,275,000 | 05/29/2020 | 06/05/2027 |
| 824368-AA-8 | GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC | | | | 2.B | 17,224,568 | 89.0740 | 15,342,685 | 17,224,568 | 17,224,568 | | | | | 4.500 | 4.542 | MON | 34,449 | 775,106 | 07/06/2018 | 06/15/2038 |
| 826418-BM-6 | SIERRA PACIFIC POWER CO 2.6% Due 5/1/2026 MN1 | | | 2 | 1.F FE | 1,496,175 | 92.8780 | 1,393,163 | 1,500,000 | 1,498,623 | | 390 | | | 2.600 | 2.629 | MN | 6,500 | 39,000 | 04/11/2016 | 05/01/2026 |
| 82873M-AA-1 | SIMMONS FOOD INC/SIMMONS BASIC | | | 2 | 4.C FE | 1,000,000 | 81.8210 | 818,208 | 1,000,000 | 1,000,000 | | | | | 4.625 | 4.625 | MS | 15,417 | 46,250 | 02/17/2021 | 03/01/2029 |
| 828807-CT-2 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 19,275,840 | 79.1860 | 12,669,792 | 16,000,000 | 19,128,515 | | (103,988) | | | 4.250 | 2.999 | AO | 170,000 | 680,000 | 07/22/2021 | 10/01/2044 |
| 828807-CV-7 | SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1 | | | 2 | 1.G FE | 17,711,150 | 95.9580 | 16,792,621 | 17,500,000 | 17,578,428 | | (47,352) | | | 3.500 | 3.289 | MS | 204,167 | 437,500 | 08/29/2022 | 09/01/2025 |
| 828807-CY-1 | SIMON PROPERTY GROUP | | | 2 | 1.G FE | 61,722,310 | 93.6720 | 58,076,503 | 62,000,000 | 61,875,761 | | 29,223 | | | 3.250 | 3.305 | MN | 173,514 | 2,015,000 | 11/28/2017 | 11/30/2026 |
| 828807-DC-8 | SIMON PROPERTY GROUP | | | 2 | 1.G FE | 66,808,381 | 93.5450 | 60,968,117 | 65,175,000 | 66,341,248 | | (263,029) | | | 3.375 | 2.913 | JD | 97,763 | 2,199,656 | 11/16/2021 | 06/15/2027 |
| 828807-DD-6 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 7,712,010 | 98.9410 | 7,915,297 | 8,000,000 | 7,974,568 | | 59,635 | | | 2.750 | 3.526 | JD | 18,333 | 220,000 | 04/20/2018 | 06/01/2023 |
| 828807-DE-4 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 8,999,300 | 92.7590 | 9,275,880 | 10,000,000 | 9,029,691 | | 30,391 | | | 3.375 | 5.664 | JD | 28,125 | 168,750 | 10/25/2022 | 12/01/2027 |
| 828807-DH-7 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 45,303,643 | 66.4470 | 31,209,958 | 46,970,000 | 45,348,842 | | 31,624 | | | 3.250 | 3.445 | MS | 457,958 | 1,526,525 | 03/09/2022 | 09/13/2049 |
| 828807-DJ-3 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 38,396,025 | 73.7610 | 26,129,915 | 35,425,000 | 38,319,476 | | (69,882) | | | 3.800 | 3.329 | JJ | 620,725 | 1,156,150 | 03/16/2022 | 07/15/2050 |
| 828807-DP-9 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 4,586,600 | 87.5350 | 4,376,735 | 5,000,000 | 4,647,662 | | 61,062 | | | 1.375 | 3.251 | JJ | 31,701 | 34,375 | 03/24/2022 | 01/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 828807-DT-1 | SIMON PROPERTY GROUP BASIC | | | 2 | 1.G FE | 2,968,050 | 80.6850 | 2,420,544 | 3,000,000 | 2,970,794 | | 2,744 | | | 2.650 | 2.772 | FA | 33,125 | 44,167 | 01/10/2022 | 02/01/2032 |
| 82894*-BA-4 | J.R. SIMPLOT J.R. SIMPLOT | | | | 2.C | 3,000,000 | 90.4200 | 2,712,612 | 3,000,000 | 3,000,000 | | | | | 4.730 | 4.730 | MN | 23,650 | 141,900 | 05/07/2019 | 05/01/2031 |
| 829259-AY-6 | SINCLAIR TELEVISION GROU BASIC | | | 2 | 4.C FE | 5,084,500 | 70.0010 | 3,850,072 | 5,500,000 | 5,163,879 | | 33,844 | | | 5.500 | 6.551 | JD | 25,208 | 302,500 | 02/23/2021 | 03/01/2030 |
| 82967N-BC-1 | SIRIUS XM RADIO INC BASIC | | | 2 | 3.C FE | 2,089,900 | 91.3620 | 1,827,233 | 2,000,000 | 2,050,655 | | (13,724) | | | 5.500 | 4.663 | JJ | 55,000 | 82,500 | 04/08/2022 | 07/01/2029 |
| 83088G-B*-5 | SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY LLC | | | | 2.A PL | 15,000,000 | 96.7430 | 14,511,427 | 15,000,000 | 15,000,000 | | | | | 3.660 | 3.676 | MJSD | 1,525 | 549,000 | 07/13/2017 | 07/10/2024 |
| 83088G-B@-3 | SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY | | | | 2.A PL | 10,000,000 | 92.1140 | 9,211,445 | 10,000,000 | 10,000,000 | | | | | 4.010 | 4.030 | MJSD | 1,114 | 401,000 | 07/13/2017 | 07/10/2029 |
| 832696-AM-0 | JM SMUCKER CO/THE-NEWW COM BASIC | | | | 2.B FE | 606,580 | 89.6080 | 448,040 | 500,000 | 591,376 | | (6,329) | | | 4.250 | 2.503 | MS | 6,257 | 21,250 | 07/16/2020 | 03/15/2035 |
| 833034-AM-3 | SNAP-ON INC NOTE TR BASIC | | | 2 | 1.F FE | 14,687,100 | 71.4790 | 10,721,800 | 15,000,000 | 14,704,306 | | 6,667 | | | 3.100 | 3.209 | MN | 77,500 | 465,000 | 05/14/2020 | 05/01/2050 |
| 83588*-AB-2 | SPIRE GULF INC. 83588*AB2 | | | | 1.G Z | 10,000,000 | 101.3580 | 10,135,794 | 10,000,000 | 10,000,000 | | | | | 5.610 | 5.610 | AO | 121,550 | | 10/06/2022 | 10/15/2037 |
| 837004-CH-1 | SOUTH CAROLINA ELECTRIC & GAS 4 1/2% Due 6/1/2064 JD1 | | | 2 | 1.F FE | 4,990,950 | 80.5800 | 4,028,979 | 5,000,000 | 4,991,614 | | 69 | | | 4.500 | 4.509 | JD | 18,750 | 225,000 | 06/16/2014 | 06/01/2064 |
| 837004-CJ-7 | SOUTH CAROLINA ELECTRIC & GAS BASIC | | | 2 | 1.F FE | 10,641,620 | 93.3510 | 9,335,147 | 10,000,000 | 10,625,160 | | (4,653) | | | 5.100 | 4.755 | JD | 42,500 | 510,000 | 01/24/2019 | 06/01/2065 |
| 837004-CM-0 | SOUTH CAROLINA ELECTRIC & GAS BASIC | | | 2 | 1.F FE | 6,317,910 | 95.0340 | 5,702,023 | 6,000,000 | 6,197,562 | | (32,791) | | | 4.250 | 3.571 | FA | 96,333 | 255,000 | 04/09/2019 | 08/15/2028 |
| 838515-J@-4 | SOUTH JERSEY GAS SOUTH JERSEY GAS | | | | 1.G | 9,000,000 | 87.8600 | 7,907,395 | 9,000,000 | 9,000,000 | | | | | 3.280 | 3.280 | AO | 61,500 | 295,200 | 04/01/2020 | 04/16/2030 |
| 838518-D#-2 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY INDUSTRIES, INC. | | | | 2.C | 5,000,000 | 91.2720 | 4,563,616 | 5,000,000 | 5,000,000 | | | | | 3.560 | 3.560 | JJ | 81,583 | 190,500 | 01/26/2018 | 01/16/2028 |
| 838518-D*-6 | SOUTH JERSEY INDUSTRIES INC. South Jersey Industries Inc | | | | 2.C | 4,000,000 | 91.4970 | 3,659,880 | 4,000,000 | 4,000,000 | | | | | 3.460 | 3.460 | FA | 51,900 | 148,400 | 08/29/2017 | 08/16/2027 |
| 838518-E@-3 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. | | | | 2.C | 8,000,000 | 91.4870 | 7,318,944 | 8,000,000 | 8,000,000 | | | | | 3.820 | 3.820 | JD | 10,187 | 325,600 | 06/29/2018 | 06/19/2028 |
| 838518-F#-0 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. | | | | 2.C | 6,000,000 | 89.5280 | 5,371,699 | 6,000,000 | 6,000,000 | | | | | 3.910 | 3.910 | JJ | 98,402 | 234,600 | 05/08/2020 | 07/30/2030 |
| 838518-F@-2 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC. | | | | 2.C | 7,000,000 | 92.5690 | 6,479,798 | 7,000,000 | 7,000,000 | | | | | 3.710 | 3.710 | JJ | 108,930 | 259,700 | 05/08/2020 | 07/30/2027 |
| 838518-G#-9 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC | | | | 2.C | 7,000,000 | 99.2840 | 6,949,874 | 7,000,000 | 7,000,000 | | | | | 5.600 | 5.600 | JJ | 181,844 | | 06/14/2022 | 07/14/2032 |
| 842400-FF-5 | SOUTHERN CALIFORNIA EDISON 5.55% Due 1/15/2037 JJ15 | | | | 1.G FE | 7,597,420 | 98.4260 | 6,889,817 | 7,000,000 | 7,403,658 | | (19,488) | | | 5.550 | 4.974 | JJ | 179,142 | 388,500 | 10/02/2009 | 01/15/2037 |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON 6.05% Due 3/15/2039 MS15 | | | | 2.A FE | 17,110,080 | 101.6380 | 13,212,997 | 13,000,000 | 16,914,592 | | (175,151) | | | 6.050 | 3.584 | MS | 231,581 | 786,500 | 11/16/2021 | 03/15/2039 |
| 842400-FZ-1 | SOUTHERN CALIFORNIA EDISON 4.65% Due 10/1/2043 AO1 | | | 2 | 2.A FE | 26,281,280 | 86.8860 | 19,375,556 | 22,300,000 | 26,129,073 | | (128,198) | | | 4.650 | 3.463 | AO | 259,238 | 1,036,950 | 11/16/2021 | 10/01/2043 |
| 842400-GK-3 | SOUTHERN CALIFORNIA EDISON BASIC | | | 2 | 2.A FE | 3,409,081 | 80.1160 | 2,483,593 | 3,100,000 | 3,400,179 | | (7,559) | | | 4.125 | 3.532 | MS | 42,625 | 127,875 | 10/04/2021 | 03/01/2048 |
| 842400-GT-4 | SOUTHERN CALIFORNIA EDISON BASIC | | | 2 | 1.G FE | 7,382,270 | 73.8020 | 5,166,124 | 7,000,000 | 7,360,037 | | (8,286) | | | 3.650 | 3.356 | FA | 106,458 | 255,500 | 03/04/2020 | 02/01/2050 |
| 842400-GU-1 | SOUTHERN CALIFORNIA EDISON BASIC | | | 2 | 1.G FE | 4,995,250 | 82.6200 | 4,130,990 | 5,000,000 | 4,996,604 | | 416 | | | 2.250 | 2.260 | JD | 9,375 | 112,500 | 03/04/2020 | 06/01/2030 |
| 842400-HF-3 | SOUTHERN CALIFORNIA EDISON BASIC | | | 2 | 1.G FE | 1,418,716 | 73.8560 | 960,130 | 1,300,000 | 1,416,051 | | (2,547) | | | 3.650 | 3.166 | JD | 3,954 | 47,450 | 12/10/2021 | 06/01/2051 |
| 842434-CS-9 | SOUTHERN CALIF GAS CO BASIC | | | 2 | 1.D FE | 37,276,300 | 82.7470 | 30,616,297 | 37,000,000 | 37,252,985 | | (5,538) | | | 4.300 | 4.256 | JJ | 733,628 | 1,591,000 | 09/25/2018 | 01/15/2049 |
| 84334#-AA-5 | SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP | | | | 2.A | 2,743,415 | 86.8960 | 2,383,916 | 2,743,415 | 2,743,415 | | | | | 4.000 | 4.000 | AO | 22,862 | 109,737 | 04/23/2018 | 04/16/2048 |
| 843646-AH-3 | SOUTHERN POWER 5.15% Due 9/15/2041 MS15 | | | | 2.B FE | 2,021,391 | 90.7360 | 1,723,982 | 1,900,000 | 2,018,561 | | (2,830) | | | 5.150 | 4.647 | MS | 28,811 | 48,925 | 04/05/2022 | 09/15/2041 |
| 843830-A*-1 | SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO | | | | 2.C FE | 5,000,000 | 96.0670 | 4,803,366 | 5,000,000 | 5,000,000 | | | | | 4.060 | 4.060 | JJ | 94,169 | 203,000 | 05/13/2020 | 07/14/2025 |
| 843830-A@-9 | SOUTHERN STAR CENTRAL SOUTHER STAR HOLDCO | | | | 2.C FE | 5,000,000 | 94.5860 | 4,729,319 | 5,000,000 | 5,000,000 | | | | | 4.240 | 4.240 | JJ | 98,344 | 212,000 | 05/13/2020 | 07/14/2027 |
| 843830-B#-6 | SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP | | | | 2.C | 10,000,000 | 81.8470 | 8,184,741 | 10,000,000 | 10,000,000 | | | | | 3.050 | 3.050 | FA | 123,694 | 305,000 | 07/22/2021 | 08/05/2031 |
| 843830-B*-0 | SOUTHERN STAR CENTRAL SOUTHERN STAR CENTRAL CORP | | | | 2.C FE | 8,000,000 | 90.4650 | 7,237,165 | 8,000,000 | 8,000,000 | | | | | 3.350 | 3.350 | JJ | 124,322 | 268,000 | 10/23/2020 | 11/14/2027 |
| 84383Q-A@-2 | SOUTHERN STAR CENTRAL SOUTHER STAR OPCO | | | | 2.B FE | 13,500,000 | 88.2920 | 11,919,379 | 13,500,000 | 13,500,000 | | | | | 3.790 | 3.790 | JJ | 237,349 | 511,650 | 05/13/2020 | 07/14/2030 |
| 844030-AC-0 | SOUTHERN UNION 8 1/4% Due 11/15/2029 MN15 | | | | 2.C FE | 2,566,845 | 108.9810 | 2,724,533 | 2,500,000 | 2,530,876 | | (3,261) | | | 8.250 | 8.013 | MN | 26,354 | 206,250 | 11/10/1999 | 11/15/2029 |

# 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 |
| 845011-AB-1 | SOUTHWEST GAS CORP BASIC | | | 2 | 2.A FE | 25,046,050 | 72.4780 | 18,119,447 | 25,000,000 | 25,042,967 | | (928) | | | 4.150 | 4.139 | JD | 86,458 | 1,037,500 | 06/04/2019 | 06/01/2049 |
| 845011-AE-5 | SOUTHWEST GAS CORP BASIC | | | 2 | 2.A FE | 1,999,515 | 88.0190 | 1,848,390 | 2,100,000 | 2,005,011 | | 5,496 | | | 4.050 | 4.660 | MS | 25,043 | 40,871 | 04/28/2022 | 03/15/2032 |
| 845331-C*-6 | SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY | | | | 2.A PL | 6,000,000 | 94.4510 | 5,667,073 | 6,000,000 | 6,000,000 | | | | | 4.130 | 4.130 | MN | 30,287 | 247,800 | 05/30/2018 | 05/17/2028 |
| 845331-E@-2 | SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY | | | | 2.A PL | 3,000,000 | 71.3720 | 2,141,170 | 3,000,000 | 3,000,000 | | | | | 3.170 | 3.170 | MS | 28,266 | 95,100 | 08/27/2020 | 09/14/2040 |
| 845437-BL-5 | SOUTHWESTERN ELEC POWER 6.2% Due 3/15/2040 MS15 | | | | 2.A FE | 2,815,932 | 102.4190 | 2,867,723 | 2,800,000 | 2,812,366 | | (396) | | | 6.200 | 6.158 | MS | 51,116 | 173,600 | 03/05/2010 | 03/15/2040 |
| 845437-BN-1 | SOUTHWESTERN ELEC POWER BASIC | | | 2 | 2.A FE | 20,990,558 | 76.6290 | 14,329,593 | 18,700,000 | 20,898,304 | | (70,389) | | | 3.900 | 3.145 | AO | 182,325 | 729,300 | 10/15/2021 | 04/01/2045 |
| 845437-BR-2 | SOUTHWESTERN ELEC POWER BASIC | | | 2 | 2.A FE | 497,740 | 95.0570 | 475,287 | 500,000 | 498,586 | | 216 | | | 4.100 | 4.156 | MS | 6,036 | 20,500 | 12/14/2018 | 09/15/2028 |
| 845467-AN-9 | SOUTHWESTERN ENERGY CO. BASIC | | | 2 | 3.B FE | 2,095,000 | 103.3120 | 2,066,246 | 2,000,000 | 2,071,533 | | (23,467) | | | 7.750 | 5.232 | AO | 38,750 | 77,500 | 05/06/2022 | 10/01/2027 |
| 845743-BQ-5 | SOUTHWESTERN PUBLIC SERV 3.4% Due 8/15/2046 FA15 | | | 2 | 1.G FE | 16,560,045 | 72.6040 | 12,415,217 | 17,100,000 | 16,622,608 | | 12,353 | | | 3.400 | 3.574 | FA | 219,640 | 581,400 | 07/13/2017 | 08/15/2046 |
| 845743-BR-3 | SOUTHWESTERN PUBLIC SERV BASIC | | | 2 | 1.G FE | 22,403,775 | 74.9390 | 16,861,277 | 22,500,000 | 22,414,371 | | 2,093 | | | 3.700 | 3.724 | FA | 314,500 | 832,500 | 08/16/2017 | 08/15/2047 |
| 84765E-AA-6 | SPECTRUM HEALTH SYSTEM BASIC | | | 2 | 1.D FE | 15,112,125 | 72.6770 | 10,901,538 | 15,000,000 | 15,104,336 | | (2,458) | | | 3.487 | 3.446 | JJ | 241,184 | 523,050 | 10/23/2019 | 07/15/2049 |
| 84857L-A#-8 | SPIRE INC. SENIOR UNSECURED NOTES | | | | 2.B | 11,000,000 | 93.9180 | 10,331,004 | 11,000,000 | 11,000,000 | | | | | 3.930 | 3.930 | MS | 127,288 | 432,300 | 03/09/2017 | 03/15/2027 |
| 84857L-A@-0 | SPIRE INC. SENIOR UNSECURED NOTES | | | | 2.B | 7,000,000 | 91.8440 | 6,429,081 | 7,000,000 | 7,000,000 | | | | | 3.130 | 3.130 | MS | 73,033 | 219,100 | 06/03/2016 | 09/01/2026 |
| 84858#-AG-8 | SPIRE ALABAMA INC. SPIRE ALABAMA INC. | | | | 1.G Z | 4,000,000 | 100.6850 | 4,027,397 | 4,000,000 | 4,000,000 | | | | | 5.410 | 5.410 | AO | 46,887 | | 10/06/2022 | 10/15/2032 |
| 84859*-AA-4 | SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC | | | | 2.B YE | 6,976,000 | 83.7840 | 5,844,759 | 6,976,000 | 6,976,000 | | | | | 2.950 | 2.950 | JD | 9,146 | 205,792 | 12/27/2019 | 12/31/2034 |
| 84860*-AB-9 | SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES | | | | 2.C PL | 6,974,047 | 89.0820 | 6,212,646 | 6,974,047 | 6,974,047 | | | | | 3.850 | 3.869 | MJSD | 746 | 268,501 | 01/15/2015 | 03/31/2033 |
| 848609-AA-1 | SPIRITS NEWCO LLC SENIOR SECURED NOTES | | | | 2.C PL | 15,140,255 | 94.5730 | 14,318,641 | 15,140,255 | 15,140,255 | | | | | 5.300 | 5.336 | MJSD | 2,229 | 802,434 | 01/24/2014 | 06/30/2036 |
| 84929#-AA-6 | SPOWER FINANCE, LLC SPOWER FINANCE, LLC | | | | 3.A PL | 25,156,135 | 85.5950 | 21,532,271 | 25,156,135 | 25,156,135 | | | | | 4.550 | 4.550 | JD | 3,179 | 1,144,604 | 11/30/2017 | 12/31/2036 |
| 84929*-AA-0 | SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC | | | | 3.C PL | 22,129,915 | 78.7470 | 17,426,625 | 22,129,915 | 22,129,915 | | | | | 4.960 | 4.959 | JD | 3,049 | 1,097,644 | 08/06/2018 | 12/31/2041 |
| 85207U-AK-1 | SPRINT CORP BASIC | | | 2 | 3.A FE | 3,753,750 | 105.2310 | 3,683,092 | 3,500,000 | 3,731,338 | | (22,412) | | | 7.625 | 5.092 | MS | 88,958 | | 09/12/2022 | 03/01/2026 |
| 85234#-AB-1 | STADIUM FUNDING TRUST 5% Due 4/1/2039 AO1 | | | | 2.C PL | 8,678,341 | 89.2020 | 7,741,292 | 8,678,341 | 8,678,341 | | | | | 5.000 | 5.000 | AO | 108,479 | 433,917 | 06/04/2013 | 04/01/2039 |
| 85238@-AA-1 | STADCO LA, LLC STADCO LA, LLC | | | | 2.C PL | 14,000,000 | 61.9870 | 8,678,126 | 14,000,000 | 14,000,000 | | | | | 3.750 | 3.767 | FMAN | 67,083 | 581,250 | 07/14/2021 | 05/15/2056 |
| 85253#-AA-9 | STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES | | | | 2.B FE | 10,000,000 | 97.6400 | 9,763,989 | 10,000,000 | 10,000,000 | | | | | 4.980 | 4.980 | AO | 124,500 | 498,000 | 03/26/2014 | 10/01/2024 |
| 85253#-AF-8 | STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES | | | | 2.C | 6,000,000 | 99.9620 | 5,997,709 | 6,000,000 | 6,000,000 | | | | | 3.980 | 3.980 | JJ | 116,747 | 238,800 | 10/06/2015 | 01/05/2023 |
| 85253#-AL-5 | STAG INDUSTRIAL OPERATING PART STAG INDUSTRIAL OPERATING PART | | | | 2.C | 15,000,000 | 84.0440 | 12,606,582 | 15,000,000 | 15,000,000 | | | | | 4.120 | 4.120 | JD | 5,150 | 309,000 | 04/05/2022 | 06/28/2032 |
| 855244-AM-1 | STARBUCKS CORP. BASIC | | | 2 | 2.A FE | 11,219,700 | 76.8280 | 7,682,763 | 10,000,000 | 11,153,064 | | (31,316) | | | 3.750 | 3.075 | JD | 31,250 | 375,000 | 10/27/2020 | 12/01/2047 |
| 855244-AS-8 | STARBUCKS CORP. BASIC | | | 2 | 2.A FE | 320,733 | 86.7990 | 216,997 | 250,000 | 317,363 | | (1,756) | | | 4.500 | 2.979 | MN | 1,438 | 11,250 | 01/14/2021 | 11/15/2048 |
| 855244-AU-3 | STARBUCKS CORP. BASIC | | | 2 | 2.A FE | 11,795,500 | 85.9530 | 8,595,306 | 10,000,000 | 11,727,663 | | (40,291) | | | 4.450 | 3.442 | FA | 168,111 | 445,000 | 04/12/2021 | 08/15/2049 |
| 855244-BA-6 | STARBUCKS CORP. BASIC | | | 2 | 2.A FE | 123,794,213 | 72.9460 | 82,246,059 | 112,750,000 | 123,281,061 | | (246,429) | | | 3.500 | 2.997 | MN | 504,243 | 3,946,250 | 01/08/2021 | 11/15/2050 |
| 857477-BE-2 | STATE STREET CORP BASIC | | | 2 | 1.F FE | 13,266,900 | 95.4250 | 11,928,162 | 12,500,000 | 12,864,051 | | (196,496) | | | 2.354 | 0.751 | MN | 49,042 | 294,250 | 12/08/2020 | 11/01/2025 |
| 857477-BP-7 | STATE STREET CORP BASIC | | | | 1.F FE | 20,334,020 | 80.2360 | 19,657,757 | 24,500,000 | 20,520,748 | | 186,728 | | | 2.200 | 4.608 | MS | 176,672 | 269,500 | 07/11/2022 | 03/03/2031 |
| 858119-BM-1 | STEEL DYNAMICS BASIC | | | | 2.C FE | 5,011,650 | 85.7320 | 4,286,615 | 5,000,000 | 5,010,732 | | (918) | | | 3.250 | 3.219 | JJ | 74,931 | 81,250 | 02/14/2022 | 01/15/2031 |
| 858119-BP-4 | STEEL DYNAMICS BASIC | | | 2 | 2.C FE | 38,060,130 | 65.3620 | 25,491,205 | 39,000,000 | 38,101,845 | | 19,213 | | | 3.250 | 3.378 | AO | 267,583 | 1,267,500 | 10/27/2020 | 10/15/2050 |
| 858271-A*-0 | TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS | | | | 2.B PL | 12,154,031 | 81.6000 | 9,917,702 | 12,154,031 | 12,154,031 | | | | | 3.820 | 3.841 | MJSD | 117,361 | 319,096 | 07/11/2017 | 06/30/2047 |
| 858586-H#-0 | STEPAN COMPANY 3.86% Due 6/27/2025 JD27 | | | | 2.C PL | 6,857,143 | 96.5010 | 6,617,208 | 6,857,143 | 6,857,143 | | | | | 3.860 | 3.860 | JD | 2,941 | 264,684 | 06/27/2013 | 06/27/2025 |
| 858586-J*-2 | STEPAN COMPANY SENIOR NOTES | | | | 2.C PL | 10,000,000 | 95.0090 | 9,500,898 | 10,000,000 | 10,000,000 | | | | | 3.950 | 3.950 | JJ | 187,625 | 395,000 | 05/08/2015 | 07/10/2027 |
| 860630-AD-4 | STIFEL FINANCIAL CORP 4 1/4% Due 7/18/2024 JJ18 | | | | 2.C FE | 5,073,950 | 98.0920 | 4,904,617 | 5,000,000 | 5,016,333 | | (10,035) | | | 4.250 | 4.030 | JJ | 96,215 | 212,500 | 08/08/2016 | 07/18/2024 |
| 86074Q-AQ-5 | STILLWATER MINING CO BASIC | | | 2 | 3.B FE | 2,037,580 | 80.0810 | 1,697,723 | 2,120,000 | 2,046,475 | | 8,691 | | | 4.500 | 5.105 | MN | 11,925 | 95,400 | 01/12/2022 | 11/16/2029 |
| 86157#-AA-4 | STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC | | | | 2.C PL | 19,110,000 | 94.3520 | 18,030,677 | 19,110,000 | 19,110,000 | | | | | 5.150 | 5.149 | JJ | 448,342 | 984,165 | 07/26/2019 | 07/17/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 862121-A#-7 | STORE CAPITAL CORPORATION 4.73% Due 4/28/2026 MN21 | | | | 2.B FE | 10,000,000 | 96.9590 | 9,695,931 | 10,000,000 | 10,000,000 | | | | | 4.730 | 4.730 | MN | 52,556 | 473,000 | 10/26/2017 | 04/28/2026 |
| 862121-A@-9 | STORE CAPITAL CORPORATION 5.24% Due 11/21/2024 MN21 | | | | 2.B FE | 11,284,880 | 98.7140 | 10,858,577 | 11,000,000 | 11,131,127 | | (66,109) | | | 5.240 | 4.569 | MN | 64,044 | 576,400 | 08/03/2020 | 11/21/2024 |
| 863667-AE-1 | STRYKER CORP. 4.1% Due 4/1/2043 A01 | | | 2 | 2.A FE | 1,815,900 | 82.1680 | 1,643,359 | 2,000,000 | 1,845,082 | | 4,505 | | | 4.100 | 4.697 | AO | 20,500 | 82,000 | 07/13/2015 | 04/01/2043 |
| 863667-AG-6 | STRYKER CORP. 4 3/8% Due 5/15/2044 MN15 | | | 2 | 2.A FE | 14,709,250 | 85.3410 | 12,801,143 | 15,000,000 | 14,753,351 | | 6,660 | | | 4.375 | 4.495 | MN | 83,854 | 656,250 | 08/07/2015 | 05/15/2044 |
| 863667-AQ-4 | STRYKER CORP. BASIC | | | 2 | 2.A FE | 14,094,078 | 95.1450 | 13,415,396 | 14,100,000 | 14,096,665 | | 575 | | | 3.650 | 3.655 | MS | 162,973 | 514,650 | 02/26/2018 | 03/07/2028 |
| 86765B-AP-4 | SUNOCO LOGISTICS PARTNER 5.3% Due 4/1/2044 A01 | | | 2 | 2.C FE | 8,033,950 | 85.1560 | 6,812,470 | 8,000,000 | 8,025,211 | | (880) | | | 5.300 | 5.272 | AO | 106,000 | 424,000 | 06/27/2016 | 04/01/2044 |
| 86765B-AQ-2 | SUNOCO LOGISTICS PARTNER BASIC | | | 2 | 2.C FE | 20,462,410 | 85.4190 | 19,646,433 | 23,000,000 | 20,488,391 | | 25,981 | | | 5.350 | 6.264 | MN | 157,231 | 615,250 | 07/12/2022 | 05/15/2045 |
| 86881W-AD-4 | SURGERY CENTER HOLDINGS BASIC | | | 2 | 5.B FE | 3,322,625 | 101.6450 | 3,281,116 | 3,228,000 | 3,257,073 | | (20,384) | | | 10.000 | 9.241 | AO | 68,147 | 322,800 | 05/09/2019 | 04/15/2027 |
| 87054#-AA-6 | SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC | | | | 2.B PL | 43,721,750 | 93.6900 | 40,963,017 | 43,721,750 | 43,721,750 | | | | | 5.320 | 5.321 | MS | 587,960 | 2,325,997 | 08/19/2020 | 09/30/2040 |
| 87165B-AR-4 | SYNCHRONY FINANCIAL BASIC | | | 2 | 2.C FE | 3,999,660 | 74.9520 | 2,998,062 | 4,000,000 | 3,999,695 | | 29 | | | 2.875 | 2.876 | AO | 20,125 | 115,000 | 10/25/2021 | 10/28/2031 |
| 871829-BD-8 | SYSCO CORP 4 1/2% Due 4/1/2046 A01 | | | 2 | 2.B FE | 7,836,465 | 84.1550 | 5,470,058 | 6,500,000 | 7,782,966 | | (37,543) | | | 4.500 | 3.264 | AO | 73,125 | 292,500 | 07/20/2021 | 04/01/2046 |
| 872540-AP-4 | TJX COMPANIES, INC 2 1/2% Due 5/15/2023 MN15 | | | 2 | 1.F FE | 5,295,283 | 99.0560 | 5,249,976 | 5,300,000 | 5,299,805 | | 516 | | | 2.500 | 2.510 | MN | 16,931 | 132,500 | 04/29/2013 | 05/15/2023 |
| 872540-AQ-2 | TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15 | | | 2 | 1.F FE | 38,683,640 | 91.6370 | 37,113,089 | 40,500,000 | 39,123,798 | | 201,361 | | | 2.250 | 3.224 | MS | 268,313 | 669,375 | 07/11/2022 | 09/15/2026 |
| 872540-AU-3 | TJX COMPANIES, INC BASIC | | | 2 | 1.F FE | 41,637,587 | 90.0930 | 33,334,354 | 37,000,000 | 41,383,892 | | (98,451) | | | 4.500 | 3.779 | AO | 351,500 | 1,665,000 | 06/03/2020 | 04/15/2050 |
| 872540-AV-1 | TJX COMPANIES, INC BASIC | | | | 1.F FE | 29,989,050 | 83.6280 | 25,088,529 | 30,000,000 | 29,991,984 | | 1,434 | | | 1.150 | 1.155 | MN | 44,083 | 345,000 | 11/19/2020 | 05/15/2028 |
| 87264A-AZ-8 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 63,412,332 | 82.1960 | 43,975,101 | 53,500,000 | 63,073,794 | | (214,741) | | | 4.500 | 3.468 | AO | 508,250 | 2,407,500 | 05/25/2021 | 04/15/2050 |
| 87264A-BD-6 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 1,053,717 | 94.3820 | 943,821 | 1,000,000 | 1,039,543 | | (8,940) | | | 3.750 | 2.730 | AO | 7,917 | 37,500 | 05/25/2021 | 04/15/2027 |
| 87264A-BF-1 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 3,825,735 | 90.8610 | 3,180,135 | 3,500,000 | 3,782,070 | | (36,049) | | | 3.875 | 2.613 | AO | 28,632 | 135,625 | 11/16/2021 | 04/15/2030 |
| 87264A-BL-8 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 480,955 | 71.0620 | 355,308 | 500,000 | 481,716 | | 741 | | | 3.000 | 3.269 | FA | 5,667 | 15,000 | 12/20/2021 | 02/15/2041 |
| 87264A-BN-4 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 20,625,003 | 66.7090 | 13,608,731 | 20,400,000 | 20,617,995 | | (4,841) | | | 3.300 | 3.241 | FA | 254,320 | 673,200 | 05/25/2021 | 02/15/2051 |
| 87264A-CQ-6 | T-MOBILE USA INC BASIC | | | 2 | 2.C FE | 19,941,646 | 81.2200 | 16,244,033 | 20,000,000 | 19,945,508 | | 3,862 | | | 2.700 | 2.734 | MS | 159,000 | 418,500 | 07/01/2022 | 03/15/2032 |
| 872898-AA-9 | TSMC ARIZONA CORP BASIC | | | 2 | 1.D FE | 3,514,770 | 88.7090 | 3,362,071 | 3,790,000 | 3,548,254 | | 33,484 | | | 1.750 | 3.552 | AO | 12,160 | 33,163 | 06/02/2022 | 10/25/2026 |
| 872898-AF-8 | TSMC ARIZONA CORP BASIC | | | 2 | 1.D FE | 9,996,174 | 95.9820 | 10,174,081 | 10,600,000 | 10,017,430 | | 21,256 | | | 3.875 | 5.318 | AO | 78,727 | 11,625 | 10/25/2022 | 04/22/2027 |
| 872898-AG-6 | TSMC ARIZONA CORP BASIC | | | 2 | 1.D FE | 2,655,824 | 0.0000 | 2,531,682 | 2,660,000 | 2,656,186 | | 362 | | | 4.125 | 4.151 | AO | 21,031 | 54,863 | 04/19/2022 | 04/22/2029 |
| 872898-AJ-0 | TSMC ARIZONA CORP BASIC | | | 2 | 1.D FE | 1,227,183 | 89.2500 | 1,097,775 | 1,230,000 | 1,227,215 | | 31 | | | 4.500 | 4.514 | AO | 10,609 | 27,675 | 04/19/2022 | 04/22/2052 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC | | | 2 | 4.B FE | 5,026,613 | 105.4810 | 5,010,352 | 4,750,000 | 4,984,953 | | (41,660) | | | 12.000 | 9.280 | JJ | 262,833 | 180,000 | 09/23/2022 | 01/15/2026 |
| 875127-BC-5 | TAMPA ELECTRIC BASIC | | | 2 | 1.G FE | 24,386,300 | 82.4410 | 18,137,078 | 22,000,000 | 24,163,780 | | (68,003) | | | 4.350 | 3.671 | MN | 122,283 | 957,000 | 07/23/2019 | 05/15/2044 |
| 875127-BE-1 | TAMPA ELECTRIC BASIC | | | 2 | 1.G FE | 9,250,152 | 80.4770 | 7,484,403 | 9,300,000 | 9,254,354 | | 969 | | | 4.300 | 4.332 | JD | 17,773 | 399,900 | 06/04/2018 | 06/15/2048 |
| 875127-BG-6 | TAMPA ELECTRIC BASIC | | | 2 | 1.G FE | 27,275,521 | 72.8320 | 19,664,510 | 27,000,000 | 27,255,965 | | (6,248) | | | 3.625 | 3.568 | JD | 43,500 | 978,750 | 10/03/2019 | 06/15/2050 |
| 87612B-BL-5 | TARGA RESOURCES PARTNERS BASIC | | | 2 | 2.C FE | 1,834,521 | 101.1500 | 1,876,330 | 1,855,000 | 1,835,377 | | 856 | | | 6.500 | 6.774 | JJ | 55,598 | | 10/25/2022 | 07/15/2027 |
| 87612E-AK-2 | TARGET CORP BASIC | | | | 1.F FE | 3,933,150 | 110.6860 | 3,320,595 | 3,000,000 | 3,867,461 | | (65,689) | | | 6.350 | 2.942 | MN | 31,750 | 190,500 | 02/14/2022 | 11/01/2032 |
| 87612E-AR-7 | TARGET CORP 6 1/2% Due 10/15/2037 A015 | | | | 1.F FE | 9,953,050 | 111.4650 | 11,146,467 | 10,000,000 | 9,966,364 | | 1,310 | | | 6.500 | 6.536 | AO | 137,222 | 650,000 | 06/15/2009 | 10/15/2037 |
| 87612E-AU-0 | TARGET CORP 7% Due 1/15/2038 JJ15 | | | | 1.F FE | 18,451,640 | 117.4880 | 19,972,962 | 17,000,000 | 18,045,830 | | (42,622) | | | 7.000 | 6.348 | JJ | 548,722 | 1,190,000 | 10/02/2009 | 01/15/2038 |
| 87612E-BA-3 | TARGET CORP 4% Due 7/1/2042 JJ1 | | | | 1.F FE | 9,334,800 | 88.2510 | 8,825,090 | 10,000,000 | 9,459,945 | | 17,177 | | | 4.000 | 4.416 | JJ | 200,000 | 400,000 | 06/16/2014 | 07/01/2042 |
| 87612E-BD-7 | TARGET CORP 3 1/2% Due 7/1/2024 JJ1 | | | | 1.F FE | 1,305,655 | 98.0980 | 1,275,271 | 1,300,000 | 1,301,642 | | (1,049) | | | 3.500 | 3.413 | JJ | 22,750 | 45,500 | 12/14/2018 | 07/01/2024 |
| 87612E-BF-2 | TARGET CORP 3 5/8% Due 4/15/2046 A015 | | | | 1.F FE | 31,273,938 | 79.5640 | 26,092,933 | 32,795,000 | 31,454,034 | | 33,894 | | | 3.625 | 3.891 | AO | 250,973 | 1,188,819 | 05/31/2019 | 04/15/2046 |
| 87612E-BG-0 | TARGET CORP BASIC | | | 2 | 1.F FE | 55,655,680 | 82.5100 | 44,555,341 | 54,000,000 | 55,535,804 | | (48,120) | | | 3.900 | 3.704 | MN | 269,100 | 2,106,000 | 10/11/2019 | 11/15/2047 |
| 87612E-BL-9 | TARGET CORP BASIC | | | 2 | 1.F FE | 24,470,050 | 94.9190 | 23,255,176 | 24,500,000 | 24,430,777 | | (31,828) | | | 2.250 | 2.356 | AO | 116,375 | 410,625 | 07/06/2022 | 04/15/2025 |
| 87612E-BN-5 | TARGET CORP BASIC | | | 2 | 1.F FE | 14,879,610 | 69.4640 | 10,419,577 | 15,000,000 | 14,881,898 | | 2,288 | | | 2.950 | 2.991 | JJ | 204,042 | 210,188 | 01/19/2022 | 01/15/2052 |
| 87612X-AC-6 | TARGA RESOURCES CORP BASIC | | | 2 | 2.C FE | 1,017,370 | 95.4190 | 954,194 | 1,000,000 | 1,017,272 | | (98) | | | 6.250 | 6.122 | JJ | 30,208 | | 07/12/2022 | 07/01/2052 |
| 87656X-A#-8 | TATE & LYLE INTERNATIONAL FINA SENIOR NOTES | | | | 2.C | 10,000,000 | 94.8630 | 9,486,294 | 10,000,000 | 10,000,000 | | | | | 4.060 | 4.060 | AO | 69,922 | 406,000 | 07/21/2015 | 10/29/2025 |
| 87656X-A@-0 | TATE & LYLE INTERNATIONAL FINA SENIOR NOTES | | | | 2.C | 5,000,000 | 97.9960 | 4,899,807 | 5,000,000 | 5,000,000 | | | | | 3.830 | 3.830 | AO | 32,981 | 191,500 | 07/21/2015 | 10/29/2023 |

# 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 |
| 87656X-B*-1 | TATE & LYLE INTERNATIONAL FINA SENIOR NOTES | | | | 2.C | 8,000,000 | 92.3550 | 7,388,389 | 8,000,000 | 8,000,000 | | | | | 4.160 | 4.160 | AO | 57,316 | 332,800 | 07/21/2015 | 10/29/2027 |
| 87656X-C*-0 | TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN | | | | 2.C | 8,000,000 | 80.4260 | 6,434,064 | 8,000,000 | 8,000,000 | | | | | 2.910 | 2.910 | FA | 93,767 | 232,800 | 05/06/2020 | 08/06/2030 |
| 87656X-C@-8 | TATE & LYLE INTERNATIONAL FINA TATE & LYLE INTERNATIONAL FIN | | | | 2.C | 8,000,000 | 76.6430 | 6,131,465 | 8,000,000 | 8,000,000 | | | | | 3.010 | 3.010 | FA | 96,989 | 240,800 | 05/06/2020 | 08/06/2032 |
| 877249-AD-4 | TAYLOR MORRISON COMM/ MON 5 5/8% Due 3/1/2024 MS1 | | | 2 | 3.C FE | 4,390,000 | 99.3400 | 4,470,311 | 4,500,000 | 4,482,639 | | 13,975 | | | 5.625 | 5.973 | MS | 84,375 | 253,125 | 12/05/2014 | 03/01/2024 |
| 87823*-AA-0 | TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY | | | | 1.F | 8,000,000 | 87.4320 | 6,994,580 | 8,000,000 | 8,000,000 | | | | | 3.240 | 3.240 | JD | 15,120 | 129,600 | 03/10/2022 | 06/10/2029 |
| 87823*-AB-8 | TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY | | | | 1.F | 18,000,000 | 83.0610 | 14,951,058 | 18,000,000 | 18,000,000 | | | | | 3.350 | 3.350 | JD | 35,175 | 301,500 | 03/10/2022 | 06/10/2032 |
| 87901J-AH-8 | TEGNA INC BASIC | | | 2 | 3.B FE | 15,787,961 | 94.6080 | 15,373,809 | 16,250,000 | 15,796,793 | | 9,489 | | | 5.000 | 5.482 | MS | 239,236 | 375,000 | 11/17/2022 | 09/15/2029 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC | | | 2 | 4.C FE | 8,966,530 | 89.7320 | 8,255,298 | 9,200,000 | 8,973,794 | | 9,647 | | | 6.125 | 6.614 | AO | 140,875 | 349,125 | 08/17/2022 | 10/01/2028 |
| 880451-AS-8 | TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 | | | | 2.B FE | 14,513,344 | 106.0130 | 15,053,819 | 14,200,000 | 14,305,163 | | (21,115) | | | 7.000 | 6.794 | MS | 292,678 | 994,000 | 05/31/2007 | 03/15/2027 |
| 88047P-AA-2 | TENN MERGER SUB INC | | | | 6. FE | 1,308,750 | 57.7830 | 1,011,201 | 1,750,000 | 1,011,201 | (483,957) | 95,964 | | | 6.375 | 14.671 | FA | 46,484 | 111,563 | 03/03/2021 | 02/01/2025 |
| 88150*-AC-7 | TERRENO REALTY LLC SENIOR UNSECURED NOTES | | | | 2.B | 13,000,000 | 94.5020 | 12,285,217 | 13,000,000 | 13,000,000 | | | | | 3.990 | 3.990 | JJ | 250,705 | 518,700 | 05/09/2016 | 07/07/2026 |
| 88150*-AG-8 | TERRENO REALTY LLC TERRENO REALTY LLC | | | | 2.B | 9,000,000 | 79.2360 | 7,131,243 | 9,000,000 | 9,000,000 | | | | | 2.840 | 2.840 | JJ | 117,860 | 255,600 | 04/15/2021 | 07/15/2031 |
| 88213@-AA-4 | TEXAS ACP II, L.P. GUARANTEED NOTES | | @ | | 1.A | 185,622 | 100.4420 | 83,487 | 83,119 | 83,475 | | (4,596) | | | 0.001 | (5.283) | N/A | | | 02/08/2008 | 01/30/2023 |
| 882384-A#-7 | TEXAS EASTERN TRANSMISSION TEXAS EASTERN TRANSMISSION | | | | 1.G Z | 30,000,000 | 106.3330 | 31,900,024 | 30,000,000 | 30,000,000 | | | | | 6.200 | 6.200 | JD | 129,167 | | 10/13/2022 | 12/06/2032 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSION 7% Due 7/15/2032 JJ15 | | | | 1.G FE | 9,909,750 | 110.2150 | 11,021,499 | 10,000,000 | 9,946,225 | | 3,838 | | | 7.000 | 7.078 | JJ | 322,778 | 700,000 | 02/27/2009 | 07/15/2032 |
| 882484-AA-6 | TEXAS HEALTH RESOURCES 4.33% Due 11/15/2055 MN15 | | | | 1.C FE | 19,981,150 | 85.0940 | 17,018,720 | 20,000,000 | 19,982,676 | | 252 | | | 4.330 | 4.335 | MN | 110,656 | 866,000 | 04/30/2015 | 11/15/2055 |
| 882508-AW-4 | TEXAS INSTRUMENTS IN BASIC | | | 2 | 1.D FE | 572,706 | 99.1300 | 594,778 | 600,000 | 597,781 | | 6,528 | | | 2.250 | 3.378 | MN | 2,250 | 13,500 | 12/14/2018 | 05/01/2023 |
| 882508-BC-7 | TEXAS INSTRUMENTS IN BASIC | | | 2 | 1.E FE | 472,030 | 93.2040 | 466,020 | 500,000 | 483,657 | | 3,037 | | | 2.900 | 3.643 | MN | 2,336 | 14,500 | 12/14/2018 | 11/03/2027 |
| 882508-BD-5 | TEXAS INSTRUMENTS IN BASIC | | | 2 | 1.E FE | 57,983,085 | 89.3480 | 51,464,712 | 57,600,000 | 57,973,249 | | (8,325) | | | 4.150 | 4.106 | MN | 305,440 | 2,390,400 | 02/16/2022 | 05/15/2048 |
| 882508-BG-8 | TEXAS INSTRUMENTS IN BASIC | | | 2 | 1.E FE | 996,890 | 86.7730 | 867,726 | 1,000,000 | 997,847 | | 295 | | | 2.250 | 2.285 | MS | 7,313 | 22,500 | 08/26/2019 | 09/04/2029 |
| 882508-BJ-2 | TEXAS INSTRUMENTS IN BASIC | | | 2 | 1.E FE | 2,408,700 | 82.6320 | 2,065,797 | 2,500,000 | 2,424,788 | | 9,344 | | | 1.750 | 2.196 | MN | 6,927 | 43,750 | 04/05/2021 | 05/04/2030 |
| 882884-B*-9 | TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY | | | | 1.F | 5,000,000 | 91.2480 | 4,562,406 | 5,000,000 | 5,000,000 | | | | | 3.600 | 3.600 | JJ | 90,000 | 180,000 | 07/05/2019 | 07/01/2029 |
| 882884-B@-7 | TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY | | | | 1.F | 3,000,000 | 87.9310 | 2,637,938 | 3,000,000 | 3,000,000 | | | | | 3.790 | 3.790 | MS | 29,057 | 113,700 | 04/04/2019 | 03/29/2034 |
| 88307*-AA-3 | TEXOMA WIND LLC SENIOR SECURED | | | | 2.C PL | 9,080,508 | 94.6850 | 8,597,874 | 9,080,508 | 9,080,508 | | | | | 4.120 | 4.120 | JD | 1,039 | 374,117 | 01/25/2017 | 06/30/2034 |
| 88339W-AA-4 | WILLIAMS COMPANIES INC BASIC | | | 2 | 2.B FE | 10,577,264 | 68.7420 | 7,217,887 | 10,500,000 | 10,575,952 | | (1,379) | | | 3.500 | 3.459 | AO | 77,583 | 374,646 | 12/16/2021 | 10/15/2051 |
| 88579Y-AW-1 | 3M CO 3 1/8% Due 9/19/2046 MS19 | | | 2 | 1.E FE | 15,738,795 | 68.5260 | 11,306,811 | 16,500,000 | 15,841,825 | | 17,890 | | | 3.125 | 3.371 | MS | 146,094 | 515,625 | 10/17/2016 | 09/19/2046 |
| 88579Y-AZ-4 | 3M CO BASIC | | | 2 | 1.E FE | 9,858,300 | 74.9450 | 7,494,501 | 10,000,000 | 9,873,380 | | 3,076 | | | 3.625 | 3.704 | AO | 76,528 | 362,500 | 09/28/2017 | 10/15/2047 |
| 88579Y-BD-2 | 3M CO BASIC | | | 2 | 1.E FE | 15,604,500 | 79.3180 | 11,897,711 | 15,000,000 | 15,560,552 | | (13,148) | | | 4.000 | 3.769 | MS | 178,333 | 600,000 | 06/06/2019 | 09/14/2048 |
| 88579Y-BG-5 | 3M CO BASIC | | | 2 | 1.E FE | 8,548,092 | 92.2400 | 7,879,175 | 8,542,000 | 8,546,014 | | (589) | | | 3.375 | 3.366 | MS | 95,637 | 288,293 | 02/22/2019 | 03/01/2029 |
| 88732J-AJ-7 | TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1 | | | | 2.C FE | 14,917,148 | 94.9410 | 13,671,455 | 14,400,000 | 14,768,445 | | (15,768) | | | 6.550 | 6.275 | MN | 157,200 | 943,200 | 10/02/2009 | 05/01/2037 |
| 88732J-BD-9 | TIME WARNER CABLE INC 4 1/2% Due 9/15/2042 MS15 | | | 2 | 2.C FE | 15,656,340 | 73.8550 | 10,339,711 | 14,000,000 | 15,593,541 | | (55,966) | | | 4.500 | 3.669 | MS | 185,500 | 630,000 | 11/10/2021 | 09/15/2042 |
| 887389-E@-9 | THE TIMKEN COMPANY THE TIMKEN COMPANY | | | | 2.C | 13,108,700 | 95.5870 | 11,255,836 | 11,775,500 | 11,775,500 | | | | (731,500) | 2.020 | 2.020 | MS | 75,324 | 231,755 | 09/14/2017 | 09/07/2027 |
| 889175-BD-6 | TOLEDO EDISON COMPANY 6.15% Due 5/15/2037 MN15 | | | | 1.G FE | 9,128,100 | 103.6590 | 9,847,618 | 9,500,000 | 9,235,258 | | 10,690 | | | 6.150 | 6.448 | MN | 74,654 | 584,250 | 08/30/2007 | 05/15/2037 |
| 88947E-AR-1 | TOLL BROTHERS FINANCE CORP 4 7/8% Due 11/15/2025 MN15 | | | 2 | 2.C FE | 5,137,500 | 97.7960 | 4,889,782 | 5,000,000 | 5,052,021 | | (18,306) | | | 4.875 | 4.451 | MN | 31,146 | 243,750 | 12/08/2017 | 11/15/2025 |
| 89147L-3#-5 | TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES | | | | 1.E FE | 3,585,001 | 97.5700 | 3,438,029 | 3,523,640 | 3,562,492 | | (18,910) | | | 4.340 | 3.749 | JD | 5,947 | 155,038 | 10/08/2021 | 12/17/2024 |
| 89147L-E@-5 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTURE | | | | 1.A FE | 1,999,510 | 99.0110 | 1,916,857 | 1,936,000 | 1,960,580 | | (32,576) | | | 4.390 | 2.642 | MS | 22,192 | 84,990 | 10/08/2021 | 09/27/2023 |
| 89147L-F#-2 | TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024 JJ22 | | | | 1.A FE | 4,904,806 | 98.3730 | 4,761,266 | 4,840,000 | 4,870,842 | | (28,460) | | | 4.160 | 3.539 | JJ | 88,927 | 134,229 | 10/08/2021 | 01/22/2024 |

# 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 |
| 89147L-F@-4 | TORTOISE ENERGY INFRASTRUCTURE 3.99% Due 1/22/2023 JJ22 | | | | 1.A FE | 3,226,667 | 99.8860 | 3,223,003 | 3,226,667 | 3,226,667 | | | | | 3.990 | 3.990 | JJ | 56,862 | 128,744 | 10/24/2017 | 01/22/2023 |
| 89147L-K#-6 | TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 11/20/2023 MN20 | | | | 1.A FE | 1,966,546 | 98.6240 | 1,909,353 | 1,936,000 | 1,949,132 | | (14,574) | | | 4.160 | 3.374 | MN | 9,172 | 80,538 | 10/08/2021 | 11/20/2023 |
| 891490-AT-1 | TOSCO CORP 8 1/8% Due 2/15/2030 FA15 | | | | 1.F FE | 28,750,665 | 117.0350 | 27,503,204 | 23,500,000 | 25,792,205 | | (248,399) | | | 8.125 | 6.394 | FA | 721,319 | 1,909,375 | 03/12/2003 | 02/15/2030 |
| 89236T-JF-3 | TOYOTA MOTOR CREDIT CORP BASIC | | | | 1.E FE | 10,247,600 | 87.1620 | 8,716,219 | 10,000,000 | 10,200,727 | | (36,381) | | | 1.900 | 1.502 | AO | 44,861 | 190,000 | 09/13/2021 | 04/06/2028 |
| 89236T-JZ-9 | TOYOTA MOTOR CREDIT CORP BASIC | | | | 1.E FE | 19,967,800 | 93.4070 | 18,681,431 | 20,000,000 | 19,972,454 | | 4,654 | | | 3.050 | 3.085 | MS | 167,750 | 305,000 | 03/24/2022 | 03/22/2027 |
| 89236T-KD-6 | TOYOTA MOTOR CREDIT CORP BASIC | | | | 1.E FE | 20,416,200 | 98.6150 | 19,722,933 | 20,000,000 | 20,392,085 | | (24,115) | | | 4.450 | 4.103 | JD | 4,944 | 442,528 | 07/11/2022 | 06/29/2029 |
| 89236T-KF-1 | TOYOTA MOTOR CREDIT CORP BASIC | | | | 1.E FE | 5,937,240 | 97.3730 | 5,842,383 | 6,000,000 | 5,943,619 | | 6,379 | | | 3.650 | 4.030 | FA | 80,908 | | 09/07/2022 | 08/18/2025 |
| 89236T-KJ-3 | TOYOTA MOTOR CREDIT CORP BASIC | | | | 1.E FE | 1,699,915 | 98.7520 | 1,728,159 | 1,750,000 | 1,701,541 | | 1,626 | | | 4.550 | 5.219 | MS | 22,339 | | 10/25/2022 | 09/20/2027 |
| 893574-AB-9 | TRANSCONT GAS PIPE CORP BASIC | | | 2 | 2.A FE | 8,551,270 | 95.3950 | 6,200,668 | 6,500,000 | 8,441,274 | | (77,901) | | | 5.400 | 3.213 | FA | 132,600 | 351,000 | 07/27/2021 | 08/15/2041 |
| 893574-AR-4 | TRANSCONT GAS PIPE CORP 3.95% Due 05/15/2050 MN15 | | | 2 | 2.B FE | 6,960,176 | 76.9510 | 5,386,567 | 7,000,000 | 6,961,904 | | 758 | | | 3.950 | 3.983 | MN | 35,331 | 276,500 | 12/22/2020 | 05/15/2050 |
| 893647-BB-2 | TRANSDIGM INC | | | 2 | 4.C FE | 4,098,080 | 97.4520 | 3,898,088 | 4,000,000 | 4,018,070 | | (38,888) | | | 6.375 | 5.328 | JD | 11,333 | 255,000 | 11/24/2020 | 06/15/2026 |
| 893647-BP-1 | TRANSDIGM INC BASIC | | | 2 | 4.C FE | 7,491,573 | 87.9360 | 6,595,191 | 7,500,000 | 7,492,876 | | 1,023 | | | 4.625 | 4.643 | JJ | 159,948 | 346,875 | 10/25/2021 | 01/15/2029 |
| 89417E-AD-1 | THE TRAVELERS COMPANIES INC 6 1/4% Due 6/15/2037 JD15 | | | | 1.F FE | 31,489,308 | 109.0470 | 33,913,758 | 31,100,000 | 31,348,410 | | (13,687) | | | 6.250 | 6.156 | JD | 86,389 | 1,943,750 | 10/06/2009 | 06/15/2037 |
| 89417E-AJ-8 | THE TRAVELERS COMPANIES INC BASIC | | | | 1.F FE | 13,656,248 | 88.9710 | 11,744,194 | 13,200,000 | 13,609,635 | | (12,081) | | | 4.600 | 4.370 | FA | 253,000 | 607,200 | 10/17/2018 | 08/01/2043 |
| 89417E-AK-5 | THE TRAVELERS COMPANIES INC 4.3% Due 8/25/2045 FA25 | | | 2 | 1.F FE | 10,947,700 | 85.2320 | 9,375,553 | 11,000,000 | 10,955,103 | | 1,149 | | | 4.300 | 4.328 | FA | 165,550 | 473,000 | 08/19/2015 | 08/25/2045 |
| 89417E-AL-3 | THE TRAVELERS COMPANIES INC 3 3/4% Due 5/15/2046 MN15 | | | 2 | 1.F FE | 9,965,200 | 77.6300 | 7,762,967 | 10,000,000 | 9,969,942 | | 789 | | | 3.750 | 3.769 | MN | 47,917 | 375,000 | 05/05/2016 | 05/15/2046 |
| 89417E-AM-1 | THE TRAVELERS COMPANIES INC | | | 2 | 1.F FE | 28,744,650 | 81.3180 | 24,395,347 | 30,000,000 | 28,855,168 | | 26,299 | | | 4.000 | 4.253 | MN | 103,333 | 1,200,000 | 01/29/2019 | 05/30/2047 |
| 89417E-AN-9 | THE TRAVELERS COMPANIES INC BASIC | | | 2 | 1.F FE | 9,624,000 | 81.6890 | 8,168,916 | 10,000,000 | 9,656,582 | | 7,482 | | | 4.050 | 4.274 | MS | 128,250 | 405,000 | 05/16/2018 | 03/07/2048 |
| 89566E-AK-4 | TRISTATE GEN&TRANS ASSN 4 1/4% Due 6/1/2046 JD1 | | | 2 | 1.G FE | 18,403,290 | 74.4660 | 13,403,895 | 18,000,000 | 18,350,183 | | (9,478) | | | 4.250 | 4.116 | JD | 63,750 | 765,000 | 09/12/2016 | 06/01/2046 |
| 896517-AA-7 | TRINITY HEALTH CORP BASIC | | | | 1.D FE | 15,026,750 | 76.0780 | 11,411,733 | 15,000,000 | 15,024,909 | | (598) | | | 3.434 | 3.424 | JD | 42,925 | 515,100 | 12/06/2019 | 12/01/2048 |
| 89677Y-A#-7 | TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE GROWTH | | | | 2.B FE | 10,000,000 | 92.5880 | 9,258,769 | 10,000,000 | 10,000,000 | | | | | 5.000 | 5.000 | FA | 170,833 | 250,000 | 02/16/2022 | 02/28/2027 |
| 89677Y-A@-9 | TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE GROWTH BDC | | | | 2.B FE | 25,893,000 | 92.8400 | 24,138,285 | 26,000,000 | 25,897,158 | | 4,158 | | | 4.500 | 4.627 | MS | 331,500 | 1,125,000 | 10/27/2022 | 03/01/2026 |
| 89788K-AA-4 | TRUIST BANK BASIC | | | 2 | 1.F FE | 2,851,800 | 80.8780 | 2,426,341 | 3,000,000 | 2,866,275 | | 14,475 | | | 2.250 | 2.942 | MS | 20,625 | 67,500 | 02/14/2022 | 03/11/2030 |
| 89788M-AB-8 | TRUIST FINANCIAL CORP BASIC | | | 2 | 1.G FE | 25,930,750 | 80.7430 | 20,185,830 | 25,000,000 | 25,717,848 | | (93,909) | | | 1.950 | 1.526 | JD | 35,208 | 487,500 | 10/02/2020 | 06/05/2030 |
| 89788M-AD-4 | TRUIST FINANCIAL CORP BASIC | | | 2 | 1.G FE | 13,931,850 | 88.8130 | 13,322,016 | 15,000,000 | 14,086,520 | | 154,670 | | | 1.267 | 2.826 | MS | 62,822 | 95,025 | 03/25/2022 | 03/02/2027 |
| 89837L-AB-1 | PRINCETON UNIVERSITY 5.7% Due 3/1/2039 MS1 | | | | 1.A FE | 7,904,620 | 108.5230 | 7,596,600 | 7,000,000 | 7,646,199 | | (25,805) | | | 5.700 | 4.868 | MS | 133,000 | 399,000 | 10/05/2009 | 03/01/2039 |
| 89838L-AG-9 | TRUSTEES OF BOSTON COLL BASIC | | | | 1.D FE | 20,028,560 | 69.7880 | 13,957,512 | 20,000,000 | 20,026,656 | | (545) | | | 3.129 | 3.122 | JJ | 312,900 | 625,800 | 10/18/2019 | 07/01/2052 |
| 898813-AP-5 | TUCSON ELECTRIC POWER CO BASIC | | | 2 | 1.G FE | 2,587,734 | 95.8850 | 2,588,890 | 2,700,000 | 2,657,459 | | 18,164 | | | 3.050 | 3.802 | MS | 24,248 | 82,350 | 12/07/2018 | 03/15/2025 |
| 898813-AQ-3 | TUCSON ELECTRIC POWER CO BASIC | | | 2 | 1.G FE | 1,945,065 | 86.1570 | 1,292,359 | 1,500,000 | 1,917,882 | | (10,471) | | | 4.850 | 3.234 | JD | 6,063 | 72,750 | 04/28/2020 | 12/01/2048 |
| 898813-AR-1 | TUCSON ELECTRIC POWER CO BASIC | | | 2 | 1.G FE | 17,925,705 | 76.2060 | 11,811,861 | 15,500,000 | 17,786,177 | | (53,041) | | | 4.000 | 3.181 | JD | 27,556 | 620,000 | 05/11/2020 | 06/15/2050 |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES | | | | 1.D PL | 10,317,177 | 95.9520 | 9,899,491 | 10,317,176 | 10,316,401 | | 42 | | | 3.850 | 3.882 | MON | 1,103 | 397,157 | 12/16/2014 | 05/31/2029 |
| 90229*-AA-4 | 2015 ESA PROJECT COMPANY LLC 2015 ESA PROJECT COMPANY LLC | | | | 2.B PL | 12,886,454 | 88.5410 | 11,409,819 | 12,886,454 | 12,886,454 | | | | | 3.040 | 3.052 | MJSD | 1,088 | 391,748 | 10/22/2021 | 06/30/2031 |
| 902494-AX-1 | TYSON FOODS 3.95% Due 8/15/2024 FA15 | | | 2 | 2.B FE | 102,819 | 98.4880 | 98,488 | 100,000 | 100,494 | | (342) | | | 3.950 | 3.581 | FA | 1,492 | 3,950 | 05/06/2015 | 08/15/2024 |
| 902494-AZ-6 | TYSON FOODS 4 7/8% Due 8/15/2034 FA15 | | | 2 | 2.B FE | 4,199,412 | 96.0100 | 4,032,431 | 4,200,000 | 4,199,626 | | 23 | | | 4.875 | 4.876 | FA | 77,350 | 204,750 | 08/05/2014 | 08/15/2034 |
| 902494-BC-6 | TYSON FOODS | | | 2 | 2.B FE | 4,991,650 | 93.8020 | 4,690,080 | 5,000,000 | 4,995,944 | | 833 | | | 3.550 | 3.570 | JD | 14,299 | 177,500 | 05/23/2017 | 06/02/2027 |
| 902494-BH-5 | TYSON FOODS BASIC | | | 2 | 2.B FE | 6,472,310 | 93.1220 | 6,052,928 | 6,500,000 | 6,474,184 | | 477 | | | 5.100 | 5.128 | MS | 85,638 | 331,500 | 09/25/2018 | 09/23/2048 |
| 902494-BJ-1 | TYSON FOODS BASIC | | | 2 | 2.B FE | 2,023,177 | 96.8860 | 1,840,835 | 1,900,000 | 1,995,455 | | (27,722) | | | 4.000 | 2.259 | MS | 25,333 | 76,000 | 02/01/2022 | 03/01/2026 |
| 902917-AH-6 | USA WASTE SERVICES 7% Due 7/15/2028 JJ15 | | | | 2.A FE | 605,320 | 110.4960 | 552,482 | 500,000 | 566,086 | | (10,362) | | | 7.000 | 4.293 | JJ | 16,139 | 35,000 | 12/14/2018 | 07/15/2028 |

# 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 |
| 90312#-AE-0 | UNS ELECTRIC SENIOR NOTES SERIES A | | | | 1.G | 11,000,000 | 91.6940 | 10,086,307 | 11,000,000 | 11,000,000 | | | | | 3.220 | 3.220 | FA | 144,632 | 354,200 | 03/26/2015 | 08/04/2027 |
| 90363@-AB-6 | USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8 | | | | 1.G FE | 10,986,821 | 90.6300 | 9,957,378 | 10,986,821 | 10,986,821 | | | | | 4.080 | 4.080 | JJ | 215,415 | 455,175 | 06/11/2014 | 09/08/2039 |
| 90383*-AA-6 | US RE COMPANY, LLC US RE COMPANY, LLC | | | | 1.G PL | 30,000,000 | 96.3600 | 28,908,040 | 30,000,000 | 30,000,000 | | | | | 5.970 | 5.970 | MS | 527,350 | | 08/18/2022 | 09/15/2029 |
| 904764-AU-1 | UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28 | | | | 1.E FE | 445,570 | 91.3540 | 456,769 | 500,000 | 472,573 | | 7,059 | | | 2.000 | 3.651 | JJ | 4,250 | 10,000 | 12/14/2018 | 07/28/2026 |
| 904764-BH-9 | UNILEVER CAPITAL CORP BASIC | | | 2 | 1.E FE | 2,673,120 | 84.7650 | 2,542,963 | 3,000,000 | 2,691,830 | | 18,710 | | | 2.125 | 3.886 | MS | 20,365 | 31,875 | 07/12/2022 | 09/06/2029 |
| 906548-CJ-9 | UNION ELECTRIC COMPANY 3.9% Due 9/15/2042 MS15 | | | 2 | 1.F FE | 20,614,250 | 82.3600 | 15,648,392 | 19,000,000 | 20,485,405 | | (55,532) | | | 3.900 | 3.339 | MS | 218,183 | 741,000 | 11/16/2021 | 09/15/2042 |
| 906548-CL-4 | UNION ELECTRIC COMPANY BASIC | | | 2 | 1.F FE | 10,774,340 | 77.2800 | 8,500,779 | 11,000,000 | 10,802,773 | | 5,556 | | | 3.650 | 3.770 | AO | 84,761 | 401,500 | 07/27/2017 | 04/15/2045 |
| 906548-CN-0 | UNION ELECTRIC COMPANY BASIC | | | 2 | 1.F FE | 17,093,025 | 80.7810 | 13,571,266 | 16,800,000 | 17,097,039 | | (9,532) | | | 4.000 | 3.874 | AO | 168,000 | 672,000 | 09/21/2021 | 04/01/2048 |
| 906548-CP-5 | UNION ELECTRIC COMPANY BASIC | | | 2 | 1.F FE | 4,995,750 | 92.6440 | 4,632,198 | 5,000,000 | 4,997,224 | | 394 | | | 3.500 | 3.510 | MS | 51,528 | 175,000 | 03/04/2019 | 03/15/2029 |
| 906548-CT-7 | UNION ELECTRIC COMPANY BASIC | | | 2 | 1.F FE | 7,210,220 | 79.2040 | 5,940,309 | 7,500,000 | 7,233,559 | | 22,703 | | | 2.150 | 2.583 | MS | 47,479 | 198,427 | 02/16/2022 | 03/15/2032 |
| 906548-CU-4 | UNION ELECTRIC COMPANY BASIC | | | 2 | 1.F FE | 5,165,800 | 81.5970 | 4,079,850 | 5,000,000 | 5,163,471 | | (2,329) | | | 3.900 | 3.714 | AO | 48,750 | 97,500 | 03/31/2022 | 04/01/2052 |
| 907818-CF-3 | UNION PACIFIC CORP 6 5/8% Due 2/1/2029 FA1 | | | | 1.G FE | 12,792,472 | 109.3540 | 12,794,462 | 11,700,000 | 12,131,123 | | (57,809) | | | 6.625 | 5.893 | FA | 322,969 | 775,125 | 08/28/2006 | 02/01/2029 |
| 907818-CU-0 | UNION PACIFIC CORP 6 1/4% Due 5/1/2034 MN1 | | | | 1.G FE | 9,128,097 | 105.3960 | 10,539,558 | 10,000,000 | 9,379,954 | | 29,894 | | | 6.250 | 7.005 | MN | 104,167 | 625,000 | 12/21/2009 | 05/01/2034 |
| 907818-DN-5 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 1,356,656 | 99.3220 | 1,390,507 | 1,400,000 | 1,396,910 | | 10,496 | | | 2.750 | 3.527 | AO | 8,128 | 38,500 | 12/14/2018 | 04/15/2023 |
| 907818-DP-0 | UNION PACIFIC CORP 4 1/4% Due 4/15/2043 AO15 | | | 2 | 1.G FE | 11,647,375 | 84.1010 | 10,512,563 | 12,500,000 | 11,798,791 | | 20,131 | | | 4.250 | 4.679 | AO | 112,153 | 531,250 | 06/10/2015 | 04/15/2043 |
| 907818-DT-2 | UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 | | | 2 | 1.G FE | 9,887,080 | 91.8760 | 9,187,605 | 10,000,000 | 9,906,236 | | 2,498 | | | 4.821 | 4.893 | FA | 200,875 | 482,100 | 11/27/2013 | 02/01/2044 |
| 907818-DZ-8 | UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15 | | | 2 | 1.G FE | 11,590,380 | 81.9870 | 9,838,486 | 12,000,000 | 11,652,356 | | 9,213 | | | 4.150 | 4.355 | JJ | 229,633 | 498,000 | 06/10/2015 | 01/15/2045 |
| 907818-EC-8 | UNION PACIFIC CORP 3 7/8% Due 2/1/2055 FA1 | | | 2 | 1.G FE | 11,012,981 | 79.5730 | 9,871,799 | 12,406,000 | 11,127,398 | | 17,613 | | | 3.875 | 4.484 | FA | 200,305 | 480,733 | 01/05/2016 | 02/01/2055 |
| 907818-ED-6 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 1,256,411 | 96.3730 | 1,252,850 | 1,300,000 | 1,281,535 | | 6,575 | | | 3.250 | 3.825 | FA | 15,961 | 42,250 | 12/14/2018 | 08/15/2025 |
| 907818-EG-9 | UNION PACIFIC CORP 4 3/8% Due 11/15/2065 MN15 | | | 2 | 1.G FE | 14,913,249 | 78.1460 | 11,409,322 | 14,600,000 | 14,908,883 | | (4,013) | | | 4.375 | 4.257 | MN | 81,618 | 638,750 | 09/15/2021 | 11/15/2065 |
| 907818-EJ-3 | UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1 | | | 2 | 1.G FE | 2,467,050 | 82.7960 | 2,069,904 | 2,500,000 | 2,471,461 | | 725 | | | 4.050 | 4.127 | MS | 33,750 | 101,250 | 02/25/2016 | 03/01/2046 |
| 907818-EN-4 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 28,054,538 | 82.3750 | 22,698,479 | 27,555,000 | 27,991,287 | | (11,937) | | | 4.000 | 3.894 | AO | 232,687 | 1,102,200 | 05/11/2018 | 04/15/2047 |
| 907818-EP-9 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 28,474,538 | 93.2700 | 26,208,934 | 28,100,000 | 28,460,701 | | (89,256) | | | 3.000 | 2.646 | AO | 177,967 | 843,000 | 11/10/2021 | 04/15/2027 |
| 907818-ES-3 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 14,530,008 | 97.3510 | 14,018,481 | 14,400,000 | 14,507,182 | | (22,826) | | | 3.750 | 3.421 | JJ | 249,000 | 138,750 | 08/29/2022 | 07/15/2025 |
| 907818-FB-9 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 2,179,000 | 94.5130 | 1,890,265 | 2,000,000 | 2,121,324 | | (18,736) | | | 3.700 | 2.588 | MS | 24,667 | 74,000 | 10/30/2019 | 03/01/2029 |
| 907818-FC-7 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 11,693,300 | 86.1370 | 8,613,709 | 10,000,000 | 11,583,588 | | (38,315) | | | 4.300 | 3.373 | MS | 143,333 | 430,000 | 01/09/2020 | 03/01/2049 |
| 907818-FK-9 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 16,714,350 | 73.2360 | 10,985,341 | 15,000,000 | 16,627,758 | | (41,540) | | | 3.250 | 2.677 | FA | 197,708 | 487,500 | 11/12/2020 | 02/05/2050 |
| 907818-FL-7 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 595,535 | 73.2440 | 366,220 | 500,000 | 593,358 | | (911) | | | 3.750 | 3.003 | FA | 7,604 | 18,750 | 07/16/2020 | 02/05/2070 |
| 907818-FT-0 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 40,180,150 | 78.5950 | 29,080,112 | 37,000,000 | 40,032,273 | | (131,367) | | | 3.200 | 2.623 | MN | 134,844 | 1,184,000 | 11/10/2021 | 05/20/2041 |
| 907818-FV-5 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 17,908,380 | 73.4890 | 13,227,935 | 18,000,000 | 17,910,106 | | 1,081 | | | 3.550 | 3.574 | MN | 72,775 | 639,000 | 05/17/2021 | 05/20/2061 |
| 907818-FX-1 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 30,716,840 | 86.2260 | 26,729,957 | 31,000,000 | 30,737,310 | | 20,470 | | | 2.800 | 2.906 | FA | 330,322 | 434,000 | 03/10/2022 | 02/14/2032 |
| 907818-FZ-6 | UNION PACIFIC CORP BASIC | | | 2 | 1.G FE | 2,359,425 | 75.8900 | 1,897,261 | 2,500,000 | 2,361,425 | | 2,000 | | | 3.500 | 3.811 | FA | 33,299 | 43,750 | 03/10/2022 | 02/14/2053 |
| 90964*-AG-0 | UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES | | | | 2.A PL | 12,000,000 | 94.9410 | 11,392,873 | 12,000,000 | 12,000,000 | | | | | 3.990 | 3.990 | JD | 13,300 | 478,800 | 12/08/2016 | 12/21/2026 |
| 90964*-AH-8 | UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES | | | | 2.A PL | 3,000,000 | 91.3280 | 2,739,826 | 3,000,000 | 3,000,000 | | | | | 4.240 | 4.240 | JD | 3,533 | 127,200 | 12/08/2016 | 12/21/2031 |
| 910637-U*-6 | THE UNITED ILLUMINIATING CO THE UNITED ILLUMINIATING CO | | | | 1.G | 6,000,000 | 94.0030 | 5,640,191 | 6,000,000 | 6,000,000 | | | | | 4.070 | 4.070 | AO | 59,015 | 244,200 | 10/11/2018 | 10/04/2028 |
| 910637-U@-4 | THE UNITED ILLUMINATING COMPAN THE UNITED ILLUMINATING COMPAN | | | | 1.G | 2,000,000 | 83.0280 | 1,660,557 | 2,000,000 | 2,000,000 | | | | | 4.520 | 4.520 | JJ | 41,684 | 90,400 | 01/22/2019 | 01/15/2049 |
| 911312-AJ-5 | UNITED PARCEL SERVICE CL B 6.2% Due 1/15/2038 JJ15 | | | | 1.F FE | 23,801,995 | 110.7390 | 17,718,201 | 16,000,000 | 23,238,649 | | (393,316) | | | 6.200 | 2.545 | JJ | 457,422 | 992,000 | 07/20/2021 | 01/15/2038 |
| 911312-AN-6 | UNITED PARCEL SERVICE CL B 4 7/8% Due 11/15/2040 MN15 | | | 2 | 1.F FE | 4,927,850 | 96.6080 | 4,830,419 | 5,000,000 | 4,945,348 | | 1,865 | | | 4.875 | 4.968 | MN | 31,146 | 243,750 | 11/08/2010 | 11/15/2040 |
| 911312-AR-7 | UNITED PARCEL SERVICE CL B BASIC | | | | 1.F FE | 24,948,000 | 83.1560 | 17,462,836 | 21,000,000 | 24,740,195 | | (145,235) | | | 3.625 | 2.479 | AO | 190,313 | 761,250 | 07/20/2021 | 10/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 911312-AZ-9 | UNITED PARCEL SERVICE CL B 3.4% Due 11/15/2046 MN15 | | | 2 | 1.F FE | 19,717,350 | 77.3310 | 15,466,199 | 20,000,000 | 19,754,431 | | 6,486 | | | 3.400 | 3.476 | MN | 86,889 | 680,000 | 10/28/2016 | 11/15/2046 |
| 911312-BN-5 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 22,619,796 | 82.3060 | 17,448,919 | 21,200,000 | 22,552,559 | | (37,770) | | | 3.750 | 3.354 | MN | 101,583 | 795,000 | 07/01/2021 | 11/15/2047 |
| 911312-BQ-8 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 50,761,317 | 89.1520 | 41,544,923 | 46,600,000 | 50,580,542 | | (100,321) | | | 4.250 | 3.712 | MS | 583,147 | 1,980,500 | 10/20/2021 | 03/15/2049 |
| 911312-BS-4 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 51,579,855 | 77.4160 | 35,998,425 | 46,500,000 | 51,307,417 | | (125,755) | | | 3.400 | 2.831 | MS | 527,000 | 1,581,000 | 10/26/2021 | 09/01/2049 |
| 911312-BU-9 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 10,073,500 | 87.1040 | 8,710,436 | 10,000,000 | 10,052,200 | | (7,410) | | | 2.500 | 2.412 | MS | 83,333 | 250,000 | 01/09/2020 | 09/01/2029 |
| 911312-BW-5 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 19,937,055 | 103.7160 | 14,001,707 | 13,500,000 | 19,727,489 | | (153,930) | | | 5.300 | 2.830 | AO | 178,875 | 715,500 | 11/23/2021 | 04/01/2050 |
| 911312-BX-3 | UNITED PARCEL SERVICE CL B BASIC | | | 2 | 1.F FE | 4,117,876 | 98.5950 | 3,746,624 | 3,800,000 | 4,012,172 | | (95,957) | | | 3.900 | 1.279 | AO | 37,050 | 148,200 | 11/30/2021 | 04/01/2025 |
| 911365-BQ-6 | UNITED RENTALS INC BASIC | | | 2 | 2.C FE | 8,759,520 | 99.5000 | 8,706,250 | 8,750,000 | 8,759,498 | | (22) | | | 6.000 | 5.973 | JD | 45,208 | | 12/21/2022 | 12/15/2029 |
| 91159H-HM-5 | US BANCORP BASIC | | | 2 | 1.F FE | 13,966,016 | 94.6310 | 13,437,642 | 14,200,000 | 14,120,087 | | 23,378 | | | 3.100 | 3.273 | AO | 78,258 | 440,200 | 02/14/2022 | 04/27/2026 |
| 91159H-HR-4 | US BANCORP | | | 2 | 1.F FE | 30,764,828 | 94.0650 | 27,466,837 | 29,200,000 | 30,419,970 | | (276,177) | | | 3.150 | 2.105 | AO | 163,520 | 919,800 | 11/10/2021 | 04/27/2027 |
| 91159H-JA-9 | US BANCORP BASIC | | | 2 | 1.F FE | 42,639,625 | 77.8870 | 34,659,565 | 44,500,000 | 42,871,751 | | 198,111 | | | 1.375 | 1.896 | JJ | 270,245 | 611,875 | 11/10/2021 | 07/22/2030 |
| 91159H-JB-7 | US BANCORP BASIC | | | 2 | 1.F FE | 9,869,300 | 76.1540 | 7,615,444 | 10,000,000 | 9,877,509 | | 7,315 | | | 2.491 | 2.597 | MN | 40,133 | 249,100 | 11/15/2021 | 11/03/2036 |
| 913017-BJ-7 | UNITED TECH CORP CALL @ MAKE WHOLE +15BP | | | | 2.A FE | 4,048,840 | 100.6340 | 4,025,354 | 4,000,000 | 4,031,549 | | (1,773) | | | 5.400 | 5.312 | MN | 36,000 | 216,000 | 10/23/2009 | 05/01/2035 |
| 913017-BK-4 | UNITED TECH CORP CALL @ MAKE WHOLE +15BP | | | | 2.A FE | 22,404,200 | 106.1550 | 23,354,100 | 22,000,000 | 22,267,773 | | (14,148) | | | 6.050 | 5.911 | JD | 110,917 | 1,331,000 | 10/06/2009 | 06/01/2036 |
| 913017-BS-7 | UNITED TECH CORP 5.7% Due 4/15/2040 AO15 | | | | 2.A FE | 2,993,160 | 102.6670 | 3,080,020 | 3,000,000 | 2,995,097 | | 163 | | | 5.700 | 5.715 | AO | 36,100 | 171,000 | 02/23/2010 | 04/15/2040 |
| 913017-BT-5 | UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1 | | | | 2.A FE | 15,112,985 | 90.5970 | 13,589,581 | 15,000,000 | 15,094,414 | | (3,028) | | | 4.500 | 4.451 | JD | 56,250 | 675,000 | 12/28/2015 | 06/01/2042 |
| 913017-CA-5 | UNITED TECH CORP 4.15% Due 5/15/2045 MN15 | | | | 2.A FE | 16,919,848 | 83.9790 | 12,932,756 | 15,400,000 | 16,862,718 | | (45,760) | | | 4.150 | 3.513 | MN | 81,663 | 639,100 | 06/17/2021 | 05/15/2045 |
| 913017-CX-5 | UNITED TECH CORP BASIC | | | 2 | 2.A FE | 42,633,740 | 91.1050 | 33,663,162 | 36,950,000 | 42,220,650 | | (131,215) | | | 4.625 | 3.729 | MN | 213,617 | 1,708,938 | 10/17/2019 | 11/16/2048 |
| 913017-CY-3 | UNITED TECH CORP BASIC | | | 2 | 2.A FE | 169,061 | 95.9850 | 143,977 | 150,000 | 162,638 | | (2,066) | | | 4.125 | 2.510 | MN | 773 | 6,188 | 10/17/2019 | 11/16/2028 |
| 91324P-BK-7 | UNITED HEALTHCARE 6 7/8% Due 2/15/2038 FA15 | | | | 1.F FE | 11,051,743 | 117.6690 | 12,490,549 | 10,615,000 | 10,937,999 | | (12,766) | | | 6.875 | 6.550 | FA | 275,695 | 729,781 | 04/21/2010 | 02/15/2038 |
| 91324P-CA-8 | UNITED HEALTHCARE 3.95% Due 10/15/2042 AO15 | | | 2 | 1.F FE | 30,880,395 | 85.0750 | 25,097,056 | 29,500,000 | 30,905,389 | | (57,463) | | | 3.950 | 3.581 | AO | 245,997 | 1,165,250 | 11/10/2021 | 10/15/2042 |
| 91324P-CD-2 | UNITED HEALTHCARE 4 1/4% Due 3/15/2043 MS15 | | | 2 | 1.F FE | 26,796,690 | 89.1160 | 24,061,290 | 27,000,000 | 26,828,056 | | 5,101 | | | 4.250 | 4.297 | MS | 337,875 | 1,147,500 | 02/22/2016 | 03/15/2043 |
| 91324P-CP-5 | UNITED HEALTHCARE 3 3/4% Due 7/15/2025 JJ15 | | | | 1.F FE | 2,991,870 | 97.9460 | 2,938,372 | 3,000,000 | 2,997,629 | | 874 | | | 3.750 | 3.783 | JJ | 51,875 | 112,500 | 07/20/2015 | 07/15/2025 |
| 91324P-CR-1 | UNITED HEALTHCARE 4 3/4% Due 7/15/2045 JJ15 | | | | 1.F FE | 26,948,890 | 94.4260 | 23,606,479 | 25,000,000 | 26,695,218 | | (45,083) | | | 4.750 | 4.274 | JJ | 547,569 | 1,187,500 | 06/21/2017 | 07/15/2045 |
| 91324P-CZ-3 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 23,795,103 | 86.4880 | 19,113,924 | 22,100,000 | 23,605,930 | | (38,350) | | | 4.250 | 3.812 | AO | 198,286 | 939,250 | 08/09/2017 | 04/15/2047 |
| 91324P-DE-9 | UNITED HEALTHCARE BASIC | | | | 1.F FE | 22,586,610 | 92.7360 | 19,474,615 | 21,000,000 | 22,076,451 | | (218,434) | | | 2.950 | 1.809 | AO | 130,783 | 619,500 | 06/30/2020 | 10/15/2027 |
| 91324P-DF-6 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 9,872,400 | 80.0680 | 8,006,791 | 10,000,000 | 9,885,274 | | 2,739 | | | 3.750 | 3.822 | AO | 79,167 | 375,000 | 01/30/2018 | 10/15/2047 |
| 91324P-DQ-2 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 21,128,620 | 89.4820 | 17,896,392 | 20,000,000 | 21,044,628 | | (23,138) | | | 4.450 | 4.116 | JD | 39,556 | 890,000 | 02/21/2019 | 12/15/2048 |
| 91324P-DU-3 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 20,930,900 | 79.2790 | 15,855,752 | 20,000,000 | 20,871,163 | | (21,195) | | | 3.700 | 3.442 | FA | 279,556 | 740,000 | 01/21/2020 | 08/15/2049 |
| 91324P-DV-1 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 12,322,540 | 78.8580 | 9,462,935 | 12,000,000 | 12,309,715 | | (4,072) | | | 3.875 | 3.744 | FA | 175,667 | 465,000 | 08/14/2019 | 08/15/2059 |
| 91324P-EA-6 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 4,867,250 | 68.0790 | 3,403,967 | 5,000,000 | 4,871,695 | | 1,745 | | | 3.125 | 3.244 | MN | 19,965 | 156,250 | 05/13/2020 | 05/15/2060 |
| 91324P-EE-8 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 2,067,790 | 75.6230 | 1,512,469 | 2,000,000 | 2,064,242 | | (2,815) | | | 3.050 | 2.816 | MN | 7,794 | 61,000 | 09/15/2021 | 05/15/2041 |
| 91324P-EF-5 | UNITED HEALTHCARE BASIC | | | 2 | 1.F FE | 37,889,360 | 72.4360 | 26,801,354 | 37,000,000 | 37,860,797 | | (20,183) | | | 3.250 | 3.122 | MN | 153,653 | 1,202,500 | 09/15/2021 | 05/15/2051 |
| 913259-A#-4 | UNITIL CORPORATION UNITIL CORPORATION | | | | 2.B | 12,000,000 | 87.5690 | 10,508,223 | 12,000,000 | 12,000,000 | | | | | 3.430 | 3.430 | JD | 14,863 | 411,600 | 12/23/2019 | 12/18/2029 |
| 914906-AS-1 | UNIVISION COMMUNICATIONS INC BASIC | | | 2 | 4.A FE | 892,500 | 95.2900 | 952,897 | 1,000,000 | 947,204 | | 22,052 | | | 5.125 | 7.877 | FA | 19,361 | 51,250 | 05/12/2020 | 02/15/2025 |
| 914906-AU-6 | UNIVISION COMMUNICATIONS INC BASIC | | | 2 | 4.A FE | 5,344,000 | 96.5770 | 4,828,832 | 5,000,000 | 5,181,345 | | (90,804) | | | 6.625 | 4.585 | JD | 27,604 | 331,250 | 04/14/2021 | 06/01/2027 |
| 91606*-AA-5 | UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE | | | | 2.B YE | 20,913,050 | 88.3820 | 18,560,266 | 21,000,000 | 20,917,819 | | 4,769 | | | 3.260 | 3.324 | FA | 233,905 | 668,300 | 07/07/2022 | 08/28/2029 |
| 918204-BA-5 | VF CORP BASIC | | | 2 | 2.A FE | 7,817,880 | 93.8980 | 7,042,322 | 7,500,000 | 7,650,430 | | (65,928) | | | 2.400 | 1.481 | AO | 34,000 | 180,000 | 06/12/2020 | 04/23/2025 |
| 918204-BB-3 | VF CORP BASIC | | | 2 | 2.A FE | 21,035,000 | 90.8940 | 18,178,852 | 20,000,000 | 20,657,557 | | (150,826) | | | 2.800 | 1.970 | AO | 105,778 | 560,000 | 06/24/2020 | 04/23/2027 |
| 91845#-AA-2 | VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 | | | | 2.A | 20,075,328 | 88.5800 | 17,469,189 | 19,721,287 | 20,040,381 | | (24,980) | | | 3.810 | 3.574 | MON | 33,395 | 710,876 | 08/04/2021 | 05/15/2035 |
| 91854*-AA-4 | VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15 | | | | 2.A | 21,888,032 | 86.3470 | 18,899,582 | 21,888,032 | 21,888,032 | | | | | 3.620 | 3.647 | MON | 35,215 | 792,347 | 06/21/2016 | 08/15/2036 |

# 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 |
| 91862*-AA-4 | PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE | | | | 1.A | 26,800,000 | 81.2290 | 21,769,387 | 26,800,000 | 26,800,000 | | | | | 2.900 | 2.917 | MON | 34,542 | 469,480 | 06/21/2022 | 02/15/2043 |
| 91913Y-AE-0 | VALERO ENERGY CORP. CAKK @ MAKE WHOLE +35BP | | | | 2.B FE | 3,264,050 | 112.8330 | 2,820,833 | 2,500,000 | 3,209,370 | | (54,680) | | | 7.500 | 3.839 | AO | 39,583 | 187,500 | 02/14/2022 | 04/15/2032 |
| 91913Y-AL-4 | VALERO ENERGY CORP. 6 5/8% Due 6/15/2037 JD15 | | | | 2.B FE | 16,354,556 | 107.4770 | 17,088,801 | 15,900,000 | 16,334,434 | | (20,460) | | | 6.625 | 6.307 | JD | 46,817 | 1,053,375 | 02/01/2022 | 06/15/2037 |
| 91913Y-BD-1 | VALERO ENERGY CORP. BASIC | | | 2 | 2.B FE | 12,459,250 | 71.0870 | 8,885,881 | 12,500,000 | 12,460,105 | | 788 | | | 3.650 | 3.668 | JD | 38,021 | 458,785 | 11/18/2021 | 12/01/2051 |
| 92203#-AW-8 | VANGUARD GROUP INC VANGUARD GROUP INC | | | | 1.G | 7,000,000 | 64.4090 | 4,508,622 | 7,000,000 | 7,000,000 | | | | | 2.670 | 2.670 | FA | 66,973 | 186,900 | 07/30/2020 | 08/22/2040 |
| 92203#-AX-6 | VANGUARD GROUP INC VANGUARD GROUP INC | | | | 1.G | 7,000,000 | 59.8090 | 4,186,612 | 7,000,000 | 7,000,000 | | | | | 3.050 | 3.050 | FA | 76,504 | 213,500 | 07/30/2020 | 08/22/2050 |
| 92343V-BE-3 | VERIZON COMMUNICATIONS 4 3/4% Due 11/1/2041 MN1 | | | | 2.A FE | 9,575,145 | 91.7440 | 8,715,711 | 9,500,000 | 9,561,313 | | (1,991) | | | 4.750 | 4.698 | MN | 75,208 | 451,250 | 06/16/2014 | 11/01/2041 |
| 92343V-BG-8 | VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1 | | | 2 | 2.A FE | 25,026,640 | 79.4830 | 20,665,467 | 26,000,000 | 25,361,284 | | 5,956 | | | 3.850 | 3.975 | MN | 166,833 | 1,001,000 | 07/27/2021 | 11/01/2042 |
| 92343V-DD-3 | VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15 | | | 2 | 2.A FE | 282,453 | 92.4750 | 277,424 | 300,000 | 292,031 | | 2,034 | | | 2.625 | 3.411 | FA | 2,975 | 7,875 | 12/18/2017 | 08/15/2026 |
| 92343V-DV-3 | VERIZON COMMUNICATIONS | | | | 2.A FE | 10,550,885 | 97.1880 | 9,718,808 | 10,000,000 | 10,500,105 | | (10,285) | | | 5.500 | 5.136 | MS | 160,417 | 550,000 | 02/09/2018 | 03/16/2047 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS BASIC | | | | 2.A FE | 18,400,035 | 94.0270 | 16,642,843 | 17,700,000 | 18,221,114 | | (38,396) | | | 4.500 | 4.154 | FA | 311,963 | 796,500 | 11/28/2017 | 08/10/2033 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS BASIC | | | | 2.A FE | 29,726,877 | 96.4720 | 26,336,741 | 27,300,000 | 28,928,646 | | (257,911) | | | 4.329 | 3.174 | MS | 328,283 | 1,181,817 | 11/16/2021 | 09/21/2028 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS BASIC | | | 2 | 2.A FE | 2,990,790 | 88.3390 | 2,650,162 | 3,000,000 | 2,993,068 | | 841 | | | 3.150 | 3.186 | MS | 25,988 | 94,500 | 03/17/2020 | 03/22/2030 |
| 92343V-GB-4 | VERIZON COMMUNICATIONS BASIC | | | 2 | 2.A FE | 22,798,496 | 72.1070 | 16,152,056 | 22,400,000 | 22,785,623 | | (8,196) | | | 3.550 | 3.453 | MS | 218,680 | 795,200 | 04/29/2021 | 03/22/2051 |
| 92344G-AM-8 | VERIZON COMMUNICATIONS CALL @ MAKE WHOLE +35 BP | | | | 2.A FE | 4,621,340 | 115.2680 | 4,610,729 | 4,000,000 | 4,301,967 | | (28,374) | | | 7.750 | 6.514 | JD | 25,833 | 310,000 | 05/03/2004 | 12/01/2030 |
| 925524-AV-2 | VIACOM INC BASIC | | | | 2.B FE | 4,707,720 | 90.2340 | 3,609,357 | 4,000,000 | 4,662,387 | | (45,333) | | | 5.500 | 3.575 | MN | 28,111 | 220,000 | 02/14/2022 | 05/15/2033 |
| 925524-AX-8 | VIACOM INC 6 7/8% Due 4/30/2036 AO31 | | | | 2.B FE | 10,882,980 | 97.3690 | 9,250,081 | 9,500,000 | 10,507,703 | | (51,770) | | | 6.875 | 5.704 | AO | 110,668 | 653,125 | 08/08/2014 | 04/30/2036 |
| 92553P-AP-7 | VIACOM INC 4 3/8% Due 3/15/2043 MS15 | | | | 2.B FE | 6,927,676 | 69.4110 | 5,275,209 | 7,600,000 | 7,003,754 | | 16,484 | | | 4.375 | 4.992 | MS | 97,903 | 332,500 | 12/14/2020 | 03/15/2043 |
| 92553P-BB-7 | VIACOM INC 3.45% Due 10/4/2026 AO4 | | | 2 | 2.B FE | 2,945,340 | 91.8670 | 2,756,007 | 3,000,000 | 2,970,071 | | 7,289 | | | 3.450 | 3.737 | AO | 25,013 | 103,500 | 06/14/2019 | 10/04/2026 |
| 92556H-AC-1 | VIACOMCBS INC BASIC | | | 2 | 2.B FE | 117,271,457 | 73.1190 | 72,095,051 | 98,600,000 | 116,413,849 | | (373,244) | | | 4.950 | 3.863 | MN | 569,415 | 4,880,700 | 10/26/2020 | 05/19/2050 |
| 927804-FA-7 | VIRGINIA ELECTRIC POWER 6% Due 1/15/2036 JJ15 | | | | 2.A FE | 7,140,172 | 103.4250 | 7,343,180 | 7,100,000 | 7,126,271 | | (1,322) | | | 6.000 | 5.959 | JJ | 196,433 | 426,000 | 02/15/2007 | 01/15/2036 |
| 927804-FB-5 | VIRGINIA ELECTRIC POWER 6% Due 5/15/2037 MN15 | | | | 2.A FE | 7,708,594 | 103.8980 | 7,272,849 | 7,000,000 | 7,490,345 | | (22,305) | | | 6.000 | 5.298 | MN | 53,667 | 420,000 | 10/01/2009 | 05/15/2037 |
| 927804-FE-9 | VIRGINIA ELECTRIC POWER 6.35% Due 11/30/2037 MN31 | | | | 2.A FE | 7,739,125 | 106.4890 | 7,986,698 | 7,500,000 | 7,672,382 | | (6,982) | | | 6.350 | 6.112 | MN | 41,010 | 476,250 | 04/16/2009 | 11/30/2037 |
| 927804-FQ-2 | VIRGINIA ELECTRIC POWER 3.45% Due 2/15/2024 FA15 | | | 2 | 2.A FE | 9,381,012 | 98.3880 | 9,248,453 | 9,400,000 | 9,397,544 | | 2,112 | | | 3.450 | 3.474 | FA | 122,513 | 324,300 | 02/04/2014 | 02/15/2024 |
| 927804-FU-3 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 2.A FE | 5,481,200 | 95.4690 | 4,773,436 | 5,000,000 | 5,311,050 | | (109,663) | | | 3.150 | 0.887 | JJ | 72,625 | 157,500 | 06/09/2021 | 01/15/2026 |
| 927804-FV-1 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 2.A FE | 1,321,250 | 93.6590 | 1,311,227 | 1,400,000 | 1,358,554 | | 9,765 | | | 2.950 | 3.779 | MN | 5,277 | 41,300 | 12/14/2018 | 11/15/2026 |
| 927804-FW-9 | VIRGINIA ELECTRIC POWER 4% Due 11/15/2046 MN15 | | | 2 | 2.A FE | 39,980,190 | 79.4310 | 29,786,808 | 37,500,000 | 39,756,051 | | (63,657) | | | 4.000 | 3.609 | MN | 191,667 | 1,500,000 | 10/03/2019 | 11/15/2046 |
| 927804-FY-5 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 2.A FE | 15,472,089 | 77.1570 | 11,882,108 | 15,400,000 | 15,464,867 | | (1,676) | | | 3.800 | 3.773 | MS | 172,309 | 585,200 | 01/16/2018 | 09/15/2047 |
| 927804-FZ-2 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 2.A FE | 14,937,900 | 94.5690 | 14,185,365 | 15,000,000 | 14,964,451 | | 5,999 | | | 3.800 | 3.850 | AO | 142,500 | 570,000 | 05/10/2018 | 04/01/2028 |
| 927804-GC-2 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 2.A FE | 29,943,300 | 71.9940 | 21,598,234 | 30,000,000 | 29,946,808 | | 1,210 | | | 3.300 | 3.310 | JD | 82,500 | 990,000 | 11/20/2019 | 12/01/2049 |
| 927804-GD-0 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 1.F FE | 8,064,200 | 59.7770 | 5,977,678 | 10,000,000 | 8,093,902 | | 29,702 | | | 2.450 | 3.528 | JD | 10,889 | 245,000 | 03/31/2022 | 12/15/2050 |
| 927804-GF-5 | VIRGINIA ELECTRIC POWER BASIC | | | 2 | 1.F FE | 14,198,894 | 66.5630 | 9,618,423 | 14,450,000 | 14,203,997 | | 5,158 | | | 2.950 | 3.038 | MN | 54,468 | 417,986 | 01/05/2022 | 11/15/2051 |
| 92783#-AA-4 | VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30 | | | | 1.F PL | 7,518,697 | 92.3240 | 6,941,581 | 7,518,697 | 7,518,697 | | | | | 3.930 | 3.949 | MJSD | 821 | 295,485 | 07/23/2014 | 06/30/2030 |
| 92826C-AD-4 | Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14 | | | 2 | 1.D FE | 5,503,350 | 96.5240 | 4,826,210 | 5,000,000 | 5,321,326 | | (117,252) | | | 3.150 | 0.744 | JD | 7,438 | 157,500 | 06/09/2021 | 12/14/2025 |
| 92826C-AE-2 | Visa Lnd Dev(Visa Int) BASIC | | | 2 | 1.D FE | 1,329,810 | 94.7230 | 947,227 | 1,000,000 | 1,281,020 | | (20,178) | | | 4.150 | 1.645 | JD | 1,960 | 41,500 | 07/16/2020 | 12/14/2035 |
| 92826C-AF-9 | Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14 | | | 2 | 1.D FE | 42,044,904 | 91.9450 | 33,467,946 | 36,400,000 | 41,526,970 | | (161,110) | | | 4.300 | 3.373 | JD | 73,912 | 1,565,200 | 09/21/2021 | 12/14/2045 |
| 92826C-AJ-1 | Visa Lnd Dev(Visa Int) BASIC | | | 2 | 1.D FE | 20,554,148 | 82.9600 | 15,430,530 | 18,600,000 | 20,416,252 | | (54,343) | | | 3.650 | 3.054 | MS | 199,898 | 678,900 | 06/22/2020 | 09/15/2047 |
| 92826C-AL-6 | Visa Lnd Dev(Visa Int) BASIC | | | 2 | 1.D FE | 15,709,800 | 90.3690 | 13,555,374 | 15,000,000 | 15,449,161 | | (105,775) | | | 1.900 | 1.154 | AO | 60,167 | 285,000 | 07/01/2020 | 04/15/2027 |
| 92826C-AM-4 | Visa Lnd Dev(Visa Int) BASIC | | | 2 | 1.D FE | 2,501,425 | 84.9800 | 2,124,488 | 2,500,000 | 2,501,174 | | (149) | | | 2.050 | 2.043 | AO | 10,819 | 51,250 | 04/05/2021 | 04/15/2030 |
| 92826C-AQ-5 | Visa Lnd Dev(Visa Int) BASIC | | | 2 | 1.D FE | 21,810,945 | 59.3560 | 14,542,103 | 24,500,000 | 21,901,415 | | 64,289 | | | 2.000 | 2.536 | FA | 185,111 | 490,000 | 12/06/2021 | 08/15/2050 |
| 92838*-AA-3 | VISTAJET MALTA FINANCE PLC VISTAJET MALTA FINANCE PLC | | | | 2.A PL | 18,000,000 | 95.3990 | 17,171,881 | 18,000,000 | 18,000,000 | | | | | 6.850 | 6.842 | AO | 455,525 | | 08/08/2022 | 04/05/2032 |

# 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 |
| 92841E-AA-7 | VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC | | | | 2.A PL | 9,499,404 | 86.1060 | 8,179,580 | 9,499,404 | 9,499,404 | | | | | 3.875 | 3.871 | FA | 139,061 | 274,031 | 10/29/2021 | 08/15/2031 |
| 92841F-AA-4 | VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC | | | | 3.B PL | 8,693,286 | 89.4120 | 7,772,851 | 8,693,286 | 8,693,286 | | | | | 6.250 | 6.238 | FA | 205,258 | 404,479 | 10/29/2021 | 08/15/2030 |
| 92842@-AA-5 | VISTAJET MALTA FINANCE PLC VISTAJET MALTA FINANCE PLC | | | | 3.B PL | 10,000,000 | 96.8370 | 9,683,650 | 10,000,000 | 10,000,000 | | | | | 9.500 | 9.492 | AO | 350,972 | | 08/08/2022 | 04/05/2031 |
| 928563-AC-9 | VMWARE INC BASIC | | | 2 | 2.C FE | 9,405,678 | 93.4700 | 9,565,726 | 10,234,000 | 9,432,394 | | 26,716 | | | 3.900 | 5.852 | FA | 144,129 | | 10/25/2022 | 08/21/2027 |
| 928563-AL-9 | VMWARE INC BASIC | | | 2 | 2.C FE | 35,251,390 | 76.1240 | 27,404,611 | 36,000,000 | 35,324,850 | | 70,020 | | | 2.200 | 2.442 | FA | 299,200 | 820,600 | 12/16/2021 | 08/15/2031 |
| 929089-AC-4 | VOYA FINANCIAL INC BASIC | | | | 2.B FE | 3,360,663 | 81.8140 | 2,208,974 | 2,700,000 | 3,324,023 | | (17,244) | | | 4.800 | 3.367 | JD | 5,760 | 129,600 | 10/27/2020 | 06/15/2046 |
| 92936U-A@-8 | W.P. CAREY, INC. W.P. CAREY, INC. | | | | 2.B Z | 15,576,000 | 82.8940 | 14,198,131 | 17,128,000 | 17,128,000 | | | | 1,552,000 | 3.700 | 3.701 | FA | 163,715 | | 08/18/2022 | 09/28/2032 |
| 92940P-AD-6 | WESTROCK CO 4.9% Due 03/15/2029 MS | | | 2 | 2.B FE | 84,163,239 | 96.4300 | 71,068,836 | 73,700,000 | 81,832,215 | | (1,263,543) | | | 4.900 | 2.843 | MS | 1,063,327 | 3,611,300 | 09/15/2021 | 03/15/2029 |
| 92940P-AG-9 | WESTROCK CO BASIC | | | 2 | 2.B FE | 414,912 | 80.1150 | 320,460 | 400,000 | 412,345 | | (1,040) | | | 3.000 | 2.653 | JD | 533 | 12,000 | 06/18/2020 | 06/15/2033 |
| 929566-AL-1 | WABASH NATIONAL CORP BASIC | | | 2 | 4.B FE | 7,598,588 | 84.8020 | 6,741,740 | 7,950,000 | 7,608,880 | | 8,946 | | | 4.500 | 5.335 | AO | 75,525 | 274,444 | 12/15/2022 | 10/15/2028 |
| 92980*-AB-7 | W2W FINANCE LLC W2W FINANCE LLC | | | | 2.B PL | 15,000,000 | 93.4070 | 14,011,004 | 15,000,000 | 15,000,000 | | | | | 4.600 | 4.624 | MJSD | 1,917 | 398,667 | 05/13/2022 | 01/31/2032 |
| 929903-AM-4 | WACHOVIA CORP 5 1/2% Due 8/1/2035 FA1 | | | | 2.B FE | 20,102,745 | 97.5320 | 19,018,688 | 19,500,000 | 20,087,970 | | (14,775) | | | 5.500 | 5.171 | FA | 446,875 | 536,250 | 07/11/2022 | 08/01/2035 |
| 931142-CB-7 | WAL-MART STORES 5 1/4% Due 9/1/2035 MS1 | | | | 1.C FE | 31,865,298 | 105.6520 | 34,548,059 | 32,700,000 | 32,129,995 | | 20,206 | | | 5.250 | 5.412 | MS | 572,250 | 1,716,750 | 02/27/2012 | 09/01/2035 |
| 931142-CK-7 | WAL-MART STORES 6 1/2% Due 8/15/2037 FA15 | | | | 1.C FE | 12,166,615 | 117.6490 | 11,411,906 | 9,700,000 | 11,671,604 | | (99,194) | | | 6.500 | 4.528 | FA | 238,189 | 630,500 | 09/15/2021 | 08/15/2037 |
| 931142-CM-3 | WAL-MART STORES 6.2% Due 4/15/2038 AO15 | | | | 1.C FE | 11,465,560 | 113.6540 | 12,770,115 | 11,236,000 | 11,403,540 | | (6,536) | | | 6.200 | 6.049 | AO | 147,067 | 696,632 | 05/27/2009 | 04/15/2038 |
| 931142-DG-5 | WAL-MART STORES 4% Due 4/11/2043 AO11 | | | 2 | 1.C FE | 15,803,421 | 89.2930 | 13,126,067 | 14,700,000 | 15,624,532 | | (31,777) | | | 4.000 | 3.554 | AO | 130,667 | 588,000 | 11/01/2016 | 04/11/2043 |
| 931142-EK-5 | WAL-MART STORES BASIC | | | 2 | 1.C FE | 2,513,875 | 99.3860 | 2,484,651 | 2,500,000 | 2,501,386 | | (3,253) | | | 3.400 | 3.265 | JD | 1,181 | 85,000 | 12/14/2018 | 06/26/2023 |
| 931142-EM-1 | WAL-MART STORES BASIC | | | 2 | 1.C FE | 5,504,600 | 96.1930 | 4,809,642 | 5,000,000 | 5,347,782 | | (101,624) | | | 3.050 | 0.938 | JJ | 73,285 | 152,500 | 06/10/2021 | 07/08/2026 |
| 931142-EV-1 | WAL-MART STORES BASIC | | | 2 | 1.C FE | 66,971,380 | 68.8500 | 45,234,514 | 65,700,000 | 66,933,980 | | (29,739) | | | 2.650 | 2.556 | MS | 478,789 | 1,741,050 | 09/24/2021 | 09/22/2051 |
| 93884P-DW-7 | WASHINGTON GAS LIGHT CO BASIC | | | 2 | 1.G FE | 13,073,230 | 75.1740 | 9,396,788 | 12,500,000 | 13,035,087 | | (15,693) | | | 3.796 | 3.517 | MS | 139,714 | 474,500 | 05/06/2020 | 09/15/2046 |
| 94106B-AD-3 | WASTE CONNECTIONS INC 2.95 Due 1/15/2052 | | | | 2.A FE | 8,370,483 | 66.9370 | 6,559,802 | 9,800,000 | 8,393,709 | | 23,226 | | | 2.950 | 3.767 | JJ | 133,307 | 144,550 | 02/17/2022 | 01/15/2052 |
| 94106B-AE-1 | WASTE CONNECTIONS INC BASIC | | | 2 | 2.A FE | 10,505,435 | 85.8310 | 9,012,206 | 10,500,000 | 10,504,753 | | (682) | | | 3.200 | 3.194 | JD | 28,000 | 244,533 | 03/02/2022 | 06/01/2032 |
| 94106L-BK-4 | WASTE MANAGEMENT INC BASIC | | | 2 | 2.A FE | 18,832,170 | 87.2370 | 14,830,208 | 17,000,000 | 18,734,011 | | (38,104) | | | 4.150 | 3.547 | JJ | 325,314 | 581,000 | 02/16/2022 | 07/15/2049 |
| 94106L-BM-0 | WASTE MANAGEMENT INC BASIC | | | 2 | 2.A FE | 19,690,130 | 63.1690 | 13,265,592 | 21,000,000 | 19,735,390 | | 28,930 | | | 2.500 | 2.810 | MN | 67,083 | 525,000 | 06/23/2021 | 11/15/2050 |
| 94106L-BN-8 | WASTE MANAGEMENT INC BASIC | | | 2 | 2.A FE | 14,906,850 | 83.5510 | 12,532,662 | 15,000,000 | 14,932,881 | | 12,408 | | | 1.150 | 1.239 | MS | 50,792 | 172,500 | 11/16/2020 | 03/15/2028 |
| 94106L-BP-3 | WASTE MANAGEMENT INC BASIC | | | 2 | 2.A FE | 16,916,700 | 78.3320 | 14,099,777 | 18,000,000 | 17,028,448 | | 103,945 | | | 1.500 | 2.222 | MS | 79,500 | 270,000 | 01/24/2022 | 03/15/2031 |
| 941848-F*-9 | WATERS CORPORATION WATERS CORPORATION | | | | 2.B | 12,000,000 | 89.3040 | 10,716,449 | 12,000,000 | 12,000,000 | | | | | 3.530 | 3.530 | MS | 128,257 | 423,600 | 09/19/2019 | 09/12/2029 |
| 94403*-BA-3 | WAWA, INC 3.64% Due 10/17/2023 AO17 | | | | 2.B PL | 9,000,000 | 98.0600 | 8,825,440 | 9,000,000 | 9,000,000 | | | | | 3.640 | 3.640 | AO | 67,340 | 327,600 | 06/17/2013 | 10/17/2023 |
| 94973V-AN-7 | WELLPOINT INC 6 3/8% Due 6/15/2037 JD15 | | | | 2.B FE | 4,899,020 | 107.4130 | 5,263,250 | 4,900,000 | 4,899,546 | | 19 | | | 6.375 | 6.376 | JD | 13,883 | 312,375 | 01/10/2008 | 06/15/2037 |
| 94973V-AY-3 | WELLPOINT INC 4 5/8% Due 5/15/2042 MN15 | | | | 2.B FE | 14,070,903 | 91.4790 | 10,703,011 | 11,700,000 | 13,943,421 | | (81,789) | | | 4.625 | 3.280 | MN | 69,144 | 541,125 | 06/02/2021 | 05/15/2042 |
| 94973V-BK-2 | WELLPOINT INC 4.65% Due 8/15/2044 FA15 | | | 2 | 2.B FE | 7,000,020 | 89.7510 | 5,205,569 | 5,800,000 | 6,942,829 | | (36,748) | | | 4.650 | 3.342 | FA | 101,887 | 269,700 | 06/01/2021 | 08/15/2044 |
| 949746-RF-0 | WELLS FARGO & CO 5.606% Due 1/15/2044 JJ15 | | | | 2.B FE | 10,107,650 | 97.3590 | 8,762,282 | 9,000,000 | 9,927,606 | | (25,130) | | | 5.606 | 4.820 | JJ | 232,649 | 504,540 | 06/16/2014 | 01/15/2044 |
| 94974B-FJ-4 | WELLS FARGO & COMPANY 3.45% Due 2/13/2023 FA13 | | | | 2.B FE | 928,810 | 99.7500 | 997,498 | 1,000,000 | 998,958 | | 8,796 | | | 3.450 | 4.363 | FA | 13,225 | 34,500 | 06/24/2013 | 02/13/2023 |
| 94974B-FP-0 | WELLS FARGO & COMPANY 5 3/8% Due 11/2/2043 MN2 | | | | 2.B FE | 9,314,585 | 93.4110 | 8,687,191 | 9,300,000 | 9,312,293 | | (317) | | | 5.375 | 5.364 | MN | 81,924 | 499,875 | 10/21/2013 | 11/02/2043 |
| 94974B-GQ-7 | WELLS FARGO & COMPANY 4.9% Due 11/17/2045 MN17 | | | | 2.B FE | 40,501,350 | 86.9140 | 34,765,538 | 40,000,000 | 40,445,893 | | (10,907) | | | 4.900 | 4.818 | MN | 239,556 | 1,960,000 | 02/15/2017 | 11/17/2045 |
| 94974B-GU-8 | WELLS FARGO & COMPANY 4 3/4% Due 12/7/2046 JD7 | | | | 2.B FE | 33,332,803 | 84.0750 | 26,903,849 | 32,000,000 | 33,202,670 | | (28,423) | | | 4.750 | 4.489 | JD | 101,333 | 1,520,000 | 08/09/2018 | 12/07/2046 |
| 95000U-2A-0 | WELLS FARGO & COMPANY | | | 2 | 2.A FE | 17,945,510 | 92.8000 | 17,167,986 | 18,500,000 | 18,175,109 | | 53,083 | | | 3.584 | 3.949 | MN | 71,829 | 663,040 | 08/09/2018 | 05/22/2028 |
| 95000U-2D-4 | WELLS FARGO & COMPANY BASIC | | | 2 | 2.A FE | 7,471,537 | 94.2160 | 6,642,241 | 7,050,000 | 7,363,751 | | (49,379) | | | 4.150 | 3.290 | JJ | 127,595 | 292,575 | 05/03/2021 | 01/24/2029 |
| 95000U-2K-8 | WELLS FARGO & COMPANY BASIC | | | 2 | 1.E FE | 20,601,640 | 93.3710 | 18,674,211 | 20,000,000 | 20,278,489 | | (128,924) | | | 2.164 | 1.491 | FA | 168,311 | 432,800 | 06/16/2020 | 02/11/2026 |
| 95000U-2N-2 | WELLS FARGO & COMPANY BASIC | | | 2 | 2.A FE | 10,000,000 | 93.1360 | 9,313,578 | 10,000,000 | 10,000,000 | | | | | 2.188 | 2.188 | AO | 37,074 | 218,800 | 04/23/2020 | 04/30/2026 |
| 95081Q-AN-4 | WESCO DISTRIBUTION INC BASIC | | | 2 | 3.B FE | 4,594,370 | 101.3680 | 4,561,559 | 4,500,000 | 4,548,119 | | (19,378) | | | 7.125 | 6.343 | JD | 14,250 | 285,000 | 12/08/2022 | 06/15/2025 |
| 95081Q-AP-9 | WESCO DISTRIBUTION INC BASIC | | | 2 | 3.B FE | 3,187,440 | 101.3140 | 3,039,411 | 3,000,000 | 3,089,289 | | (46,797) | | | 7.250 | 5.474 | JD | 9,667 | 217,500 | 10/30/2020 | 06/15/2028 |
| 95709T-AM-2 | WESTAR ENERGY INC 4 1/4% Due 12/1/2045 JD1 | | | 2 | 1.F FE | 15,154,577 | 81.8130 | 11,756,499 | 14,370,000 | 15,057,060 | | (19,119) | | | 4.250 | 3.925 | JD | 50,894 | 610,725 | 02/11/2019 | 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 |
| 95709T-AP-5 | WESTAR ENERGY INC BASIC | | | 2 | 1.F FE | 6,734,840 | 93.3710 | 6,255,890 | 6,700,000 | 6,716,193 | | (3,708) | | | 3.100 | 3.036 | AO | 51,925 | 207,700 | 07/14/2017 | 04/01/2027 |
| 957576-AA-9 | WESTERN & SOUTHERN FIN 5 3/4% Due 7/15/2033 JJ15 | | | | 1.F FE | 15,369,895 | 101.6540 | 15,756,328 | 15,500,000 | 15,431,650 | | 4,420 | | | 5.750 | 5.806 | JJ | 410,965 | 891,250 | 08/28/2013 | 07/15/2033 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC | | | 2 | 3.A FE | 5,282,400 | 87.5240 | 5,163,922 | 5,900,000 | 5,297,141 | | 14,741 | | | 4.050 | 5.831 | FA | 99,563 | | 12/01/2022 | 02/01/2030 |
| 960413-AT-9 | WESTLAKE CHEMICAL CORP BASIC | | | 2 | 2.B FE | 1,083,200 | 94.0300 | 940,301 | 1,000,000 | 1,049,435 | | (14,006) | | | 3.600 | 2.075 | FA | 13,600 | 36,000 | 07/16/2020 | 08/15/2026 |
| 960413-AU-6 | WESTLAKE CHEMICAL CORP BASIC | | | 2 | 2.B FE | 1,224,576 | 75.7100 | 908,525 | 1,200,000 | 1,222,112 | | (545) | | | 4.375 | 4.250 | MN | 6,708 | 52,500 | 01/09/2018 | 11/15/2047 |
| 96145D-AF-2 | WESTROCK CO 3.75% Due 03/15/2025 MS | | | 2 | 2.B FE | 3,637,594 | 96.7930 | 3,436,137 | 3,550,000 | 3,591,213 | | (20,507) | | | 3.750 | 3.132 | MS | 39,198 | 133,125 | 06/03/2020 | 03/15/2025 |
| 96188#-AA-6 | WETT HOLDINGS LLC SENIOR SECURED NOTES | | | | 2.B PL | 6,577,634 | 97.2250 | 6,395,124 | 6,577,634 | 6,577,634 | | | | | 4.310 | 4.335 | MJSD | 787 | 283,496 | 12/04/2014 | 12/18/2024 |
| 96928*-FP-7 | BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES | | | | 2.C | 21,513,764 | 89.2880 | 18,633,193 | 20,868,591 | 21,279,359 | | (32,369) | | | 4.470 | 4.166 | MON | 41,459 | 935,363 | 07/09/2015 | 01/15/2035 |
| 969457-BM-1 | WILLIAMS COMPANIES BASIC | | | | 2.B FE | 20,382,940 | 119.0360 | 17,260,221 | 14,500,000 | 19,957,380 | | (425,560) | | | 8.750 | 3.854 | MS | 373,576 | 1,268,750 | 02/14/2022 | 03/15/2032 |
| 969457-BW-9 | WILLIAMS COMPANIES | | | 2 | 2.B FE | 5,269,650 | 98.9660 | 4,948,309 | 5,000,000 | 5,072,150 | | (56,322) | | | 4.550 | 3.347 | JD | 4,424 | 227,500 | 04/29/2019 | 06/24/2024 |
| 969457-BY-5 | WILLIAMS COMPANIES BASIC | | | 2 | 2.B FE | 11,110,032 | 81.3850 | 9,033,752 | 11,100,000 | 11,107,745 | | (1,004) | | | 2.600 | 2.588 | MS | 84,977 | 288,600 | 01/04/2022 | 03/15/2031 |
| 96949L-AC-9 | WILLIAMS PARTNERS LP BASIC | | | 2 | 2.B FE | 11,416,900 | 88.0500 | 8,805,045 | 10,000,000 | 11,353,888 | | (36,534) | | | 5.100 | 4.160 | MS | 150,167 | 510,000 | 03/25/2021 | 09/15/2045 |
| 96949L-AD-7 | WILLIAMS PARTNERS LP | | | | 2.B FE | 6,438,290 | 94.4060 | 5,475,528 | 5,800,000 | 6,301,959 | | (107,486) | | | 3.750 | 1.724 | JD | 9,667 | 217,500 | 09/21/2021 | 06/15/2027 |
| 96949L-AE-5 | WILLIAMS PARTNERS LP BASIC | | | 2 | 2.B FE | 39,348,522 | 85.3940 | 32,278,847 | 37,800,000 | 39,291,023 | | (40,595) | | | 4.850 | 4.560 | MS | 611,100 | 1,833,300 | 12/22/2020 | 03/01/2048 |
| 96950F-AL-8 | WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15 | | | 2 | 2.B FE | 6,627,070 | 99.2720 | 6,452,700 | 6,500,000 | 6,513,370 | | (21,057) | | | 4.500 | 4.159 | MN | 37,375 | 292,500 | 01/31/2017 | 11/15/2023 |
| 96950F-AN-4 | WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4 | | | 2 | 2.B FE | 34,532,413 | 91.4560 | 32,713,894 | 35,770,000 | 34,665,956 | | 22,902 | | | 5.400 | 5.641 | MS | 627,764 | 1,931,580 | 09/28/2017 | 03/04/2044 |
| 970648-AK-7 | WILLIS NORTH AMERICA INC BASIC | | | 2 | 2.B FE | 53,300,782 | 71.3850 | 32,551,700 | 45,600,000 | 52,910,938 | | (181,979) | | | 3.875 | 2.988 | MS | 520,283 | 1,767,000 | 11/16/2020 | 09/15/2049 |
| 97651#-AF-1 | WINWHOLESALE INC. SENIOR UNSECURED NOTE | | | | 2.B | 10,000,000 | 96.0540 | 9,605,371 | 10,000,000 | 10,000,000 | | | | | 4.020 | 4.020 | JD | 14,517 | 402,000 | 05/19/2015 | 06/18/2027 |
| 97651#-AG-9 | WINWHOLESALE INC. SENIOR UNSECURED NOTES | | | | 2.B | 10,000,000 | 95.8720 | 9,587,243 | 10,000,000 | 10,000,000 | | | | | 4.020 | 4.020 | FA | 146,283 | 402,000 | 05/19/2015 | 08/20/2027 |
| 97665#-AA-6 | WISCONSIN ENERGY CAP CORP MED TERM NTS | | | | 2.A FE | 2,563,350 | 108.0040 | 3,240,128 | 3,000,000 | 2,814,489 | | 23,468 | | | 6.940 | 8.283 | JD | 17,350 | 208,200 | 09/20/2000 | 12/01/2028 |
| 976656-BW-7 | WISCONSIN ELECTRIC POWER 5 5/8% Due 5/15/2033 MN15 | | | | 1.G FE | 7,463,750 | 103.7640 | 7,263,506 | 7,000,000 | 7,272,022 | | (19,435) | | | 5.625 | 5.137 | MN | 50,313 | 393,750 | 10/02/2009 | 05/15/2033 |
| 976656-CE-6 | WISCONSIN ELECTRIC POWER BASIC | | | 2 | 1.G FE | 7,590,258 | 74.1460 | 6,117,030 | 8,250,000 | 7,658,161 | | 18,684 | | | 3.650 | 4.184 | JD | 13,383 | 301,125 | 03/14/2019 | 12/15/2042 |
| 976656-CJ-5 | WISCONSIN ELECTRIC POWER 4.3% Due 12/15/2045 JD15 | | | 2 | 1.G FE | 10,859,307 | 80.3040 | 8,351,634 | 10,400,000 | 10,798,823 | | (10,974) | | | 4.300 | 4.037 | JD | 19,876 | 447,200 | 02/21/2019 | 12/15/2045 |
| 976656-CK-2 | WISCONSIN ELECTRIC POWER BASIC | | | 2 | 1.F FE | 19,876,870 | 82.2870 | 16,457,304 | 20,000,000 | 19,886,511 | | 2,344 | | | 4.300 | 4.337 | AO | 181,556 | 860,000 | 10/18/2018 | 10/15/2048 |
| 976656-CM-8 | WISCONSIN ELECTRIC POWER BASIC | | | 2 | 1.F FE | 6,080,940 | 85.2830 | 5,116,999 | 6,000,000 | 6,065,712 | | (11,850) | | | 1.700 | 1.484 | JD | 4,533 | 102,000 | 09/14/2021 | 06/15/2028 |
| 976826-BK-2 | WISCONSIN POWER & LIGHT 4.1% Due 10/15/2044 AO15 | | | 2 | 1.G FE | 8,287,500 | 77.9500 | 6,625,754 | 8,500,000 | 8,308,282 | | 5,081 | | | 4.100 | 4.258 | AO | 73,572 | 348,500 | 11/06/2018 | 10/15/2044 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT BASIC | | | 2 | 1.G FE | 6,688,600 | 92.3380 | 6,463,652 | 7,000,000 | 6,817,484 | | 34,293 | | | 3.050 | 3.648 | AO | 45,072 | 213,500 | 01/16/2019 | 10/15/2027 |
| 976843-BH-4 | WISCONSIN PUBLIC SERVICE 3.671% Due 12/1/2042 JD1 | | | | 1.F FE | 4,717,180 | 76.4310 | 3,668,680 | 4,800,000 | 4,729,778 | | 2,282 | | | 3.671 | 3.775 | JD | 14,684 | 176,208 | 12/14/2016 | 12/01/2042 |
| 976843-BJ-0 | WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1 | | | 2 | 1.F FE | 12,291,560 | 88.8370 | 9,772,056 | 11,000,000 | 12,112,972 | | (32,391) | | | 4.752 | 4.040 | MN | 87,120 | 522,720 | 11/21/2016 | 11/01/2044 |
| 976843-BM-3 | WISCONSIN PUBLIC SERVICE BASIC | | | 2 | 1.F FE | 4,647,945 | 70.5350 | 3,174,097 | 4,500,000 | 4,641,723 | | (3,481) | | | 3.300 | 3.122 | MS | 49,500 | 148,500 | 10/15/2021 | 09/01/2049 |
| 976843-BN-1 | WISCONSIN PUBLIC SERVICE BASIC | | | 2 | 1.F FE | 9,973,800 | 64.6050 | 6,460,548 | 10,000,000 | 9,974,504 | | 642 | | | 2.850 | 2.863 | JD | 23,750 | 295,292 | 11/12/2021 | 12/01/2051 |
| 97786#-AK-8 | WOLSELEY CAPITAL INC SERIES J GUARANTEED SENIOR NOT | | | | 2.A FE | 25,000,000 | 95.1320 | 23,782,889 | 25,000,000 | 25,000,000 | | | | | 3.730 | 3.730 | MS | 310,833 | 932,500 | 06/04/2015 | 09/01/2025 |
| 97786#-AN-2 | WOLSELEY CAPITAL INC WOLSELEY CAPITAL INC | | | | 2.A FE | 6,000,000 | 95.6470 | 5,738,834 | 6,000,000 | 6,000,000 | | | | | 3.440 | 3.440 | MN | 17,773 | 206,400 | 12/21/2017 | 11/30/2024 |
| 983024-AG-5 | WYETH CALL @ MAKE WHOLE +30BP | | | | 1.E FE | 6,009,540 | 113.6270 | 6,817,630 | 6,000,000 | 6,006,564 | | (395) | | | 6.500 | 6.486 | FA | 162,500 | 390,000 | 04/07/2009 | 02/01/2034 |
| 983024-AL-4 | WYETH 6% Due 2/15/2036 FA15 | | | | 1.E FE | 11,122,153 | 107.4640 | 12,036,003 | 11,200,000 | 11,146,910 | | 2,568 | | | 6.000 | 6.053 | FA | 253,867 | 672,000 | 04/20/2009 | 02/15/2036 |
| 983024-AN-0 | WYETH BASIC | | | | 1.E FE | 2,023,515 | 108.4640 | 1,626,967 | 1,500,000 | 1,998,433 | | (25,082) | | | 5.950 | 3.056 | AO | 22,313 | 89,250 | 02/01/2022 | 04/01/2037 |
| 98379J-AA-3 | XPO ESCROW SUB LLC BASIC | | | 2 | 3.A FE | 3,961,360 | 100.8850 | 4,035,390 | 4,000,000 | 3,962,398 | | 1,038 | | | 7.500 | 7.732 | MN | 55,000 | | 10/12/2022 | 11/15/2027 |
| 98385X-AM-8 | XTO ENERGY INC 6 3/4% Due 8/1/2037 FA1 | | | | 1.D FE | 10,227,510 | 111.1850 | 10,451,410 | 9,400,000 | 9,981,849 | | (24,202) | | | 6.750 | 6.103 | FA | 264,375 | 634,500 | 01/04/2008 | 08/01/2037 |
| 98385X-AQ-9 | XTO ENERGY INC 6 3/8% Due 6/15/2038 JD15 | | | | 1.D FE | 17,575,130 | 106.9040 | 18,173,698 | 17,000,000 | 17,410,871 | | (17,028) | | | 6.375 | 6.123 | JD | 48,167 | 1,083,750 | 10/02/2009 | 06/15/2038 |
| 98389B-AX-8 | XCEL ENERGY INC. BASIC | | | 2 | 2.A FE | 4,978,650 | 73.4160 | 3,670,776 | 5,000,000 | 4,980,093 | | 438 | | | 3.500 | 3.523 | JD | 14,583 | 175,000 | 11/04/2019 | 12/01/2049 |
| 98389B-AY-6 | XCEL ENERGY INC. BASIC | | | 2 | 2.A FE | 3,103,440 | 89.4130 | 2,682,386 | 3,000,000 | 3,093,021 | | (10,419) | | | 3.400 | 2.902 | JD | 8,500 | 102,000 | 02/14/2022 | 06/01/2030 |
| 983919-AJ-0 | XILINX INC BASIC | | | 2 | 1.G FE | 1,996,449 | 97.2540 | 1,896,447 | 1,950,000 | 1,977,110 | | (19,339) | | | 2.950 | 1.821 | JD | 4,794 | 57,525 | 02/01/2022 | 06/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 98478*-BA-4 | YANKEE GAS YANKEE GAS | | | | 1.F Z | 16,000,000 | 92.4650 | 14,794,397 | 16,000,000 | 16,000,000 | | | | | 4.310 | 4.310 | MS | 216,458 | | 08/25/2022 | 09/01/2032 |
| 98665#-AA-4 | WELLSPAN HEALTH OBLIGATED GR WELLSPAN HEALTH OBLIGATED GR | | | | 1.E | 8,375,900 | 78.6930 | 6,591,270 | 8,375,900 | 8,375,900 | | | | | 3.350 | 3.349 | JD | 23,383 | 280,593 | 06/04/2020 | 06/01/2050 |
| BQ1012-85-6 | WIPRO IT SERVICE BASIC | | | 2 | 1.G FE | 1,853,378 | 87.7060 | 1,666,419 | 1,900,000 | 1,863,349 | | 9,829 | | | 1.500 | 2.078 | JD | 633 | 28,500 | 01/12/2022 | 06/23/2026 |
| C4111#-AG-6 | GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21 | | | | 2.C PL | 5,500,000 | 96.7890 | 5,323,394 | 5,500,000 | 5,500,000 | | | | | 4.700 | 4.700 | JD | 7,181 | 258,500 | 06/06/2012 | 06/21/2027 |
| C4111#-AH-4 | GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030 MS11 | | | | 2.C PL | 18,181,818 | 92.0770 | 16,741,193 | 18,181,818 | 18,181,818 | | | | | 3.590 | 3.590 | MS | 199,444 | 652,727 | 02/19/2015 | 03/11/2030 |
| C4111#-AJ-0 | GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. | | | | 2.C PL | 7,400,000 | 85.2100 | 6,305,524 | 7,400,000 | 7,400,000 | | | | | 3.560 | 3.559 | FA | 95,131 | 263,440 | 08/27/2019 | 08/21/2034 |
| D8286#-AA-8 | SIRONA DENTAL SERVICES GMBH SENIOR NOTES | | | | 2.B | 10,078,200 | 92.7570 | 8,936,649 | 9,634,500 | 9,634,500 | | | | (598,500) | 0.980 | 0.980 | AO | 16,785 | 91,371 | 10/05/2016 | 10/27/2024 |
| G4569#-AB-0 | HIGHTOWN HOUSING ASSOC LTD HIGHTOWN HOUSING ASSOC LTD | | | | 1.G | 15,174,500 | 73.2910 | 9,741,376 | 13,291,300 | 13,291,300 | | | | (1,593,900) | 2.960 | 2.960 | MS | 114,748 | 399,983 | 06/18/2021 | 09/16/2036 |
| G4989#-AC-0 | JACKSON SQUARE AVIATION JACKSON SQUARE AVIAITION | | | | 2.A PL | 20,000,000 | 92.2100 | 18,442,044 | 20,000,000 | 20,000,000 | | | | | 3.840 | 3.841 | JD | 23,467 | 768,000 | 10/06/2017 | 09/28/2027 |
| G5222#-AE-0 | KELLER GROUP PLC SERIES B SENIOR NOTES | | | | 2.C | 8,500,000 | 96.9010 | 8,236,589 | 8,500,000 | 8,500,000 | | | | | 4.170 | 4.170 | JD | 14,769 | 354,450 | 09/19/2014 | 12/16/2024 |
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 | | | | 3.C FE | 5,749,279 | 98.7250 | 5,802,914 | 5,877,857 | 5,732,147 | | (17,132) | | | 0.000 | 5.081 | N/A | 2,329 | 113,772 | 09/16/2022 | 12/07/2028 |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 | | | | 4.C FE | 9,459,667 | 86.3130 | 8,206,933 | 9,508,339 | 9,339,974 | | (114,674) | | | 0.000 | 4.341 | N/A | 90,154 | 485,501 | 06/15/2022 | 11/17/2028 |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 | | | | 3.C FE | 10,329,344 | 98.3930 | 10,279,609 | 10,447,500 | 10,250,938 | | (78,405) | | | 0.000 | 3.604 | N/A | 38,745 | 340,189 | 06/01/2022 | 04/07/2029 |
| N2105@-AA-1 | COLORCON NETHERLANDS B.V. COLORCON NETHERLANDS B.V. | | | | 2.C | 14,618,800 | 81.8220 | 12,262,590 | 14,987,000 | 14,987,000 | | | | 368,200 | 2.430 | 2.430 | JD | 2,023 | 181,344 | 04/06/2022 | 06/29/2032 |
| N5269@-AB-4 | LINEAGE TREASURY EUROPE BV LINEAGE TREASURY EUROPE BV | | | | 2.B PL | 35,094,000 | 71.5030 | 22,963,289 | 32,115,000 | 32,115,000 | | | | (1,995,000) | 1.260 | 1.260 | FA | 147,247 | 403,685 | 08/11/2021 | 08/20/2031 |
| Q0332#-AA-5 | AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2024 FA18 | | | | 2.B PL | 4,003,736 | 98.9130 | 3,818,943 | 3,860,927 | 3,860,927 | | | | (255,015) | 4.880 | 4.880 | FA | 69,608 | 194,885 | 02/08/2016 | 02/18/2024 |
| Q0332#-AB-3 | AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2025 FA18 | | | | 2.B PL | 4,003,736 | 97.1720 | 3,751,754 | 3,860,927 | 3,860,927 | | | | (255,015) | 4.880 | 4.880 | FA | 69,608 | 194,885 | 02/08/2016 | 02/18/2025 |
| Q0332#-AC-1 | AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2026 FA18 | | | | 2.B PL | 4,003,736 | 95.3840 | 3,682,690 | 3,860,927 | 3,860,927 | | | | (255,015) | 4.880 | 4.880 | FA | 69,608 | 194,885 | 02/08/2016 | 02/18/2026 |
| Q3973*-AA-7 | GENUINE PARTS COMPANY GENUINE PARTS COMPANY | | | | 2.B | 24,370,500 | 96.5370 | 23,019,648 | 23,845,500 | 23,845,500 | | | | (1,575,000) | 3.100 | 3.100 | JD | 2,053 | 744,093 | 07/03/2019 | 06/30/2024 |
| Q9396#-AH-4 | VICTORIA POWER NETWORKS SENIOR NOTES | | | | 1.G | 11,000,000 | 94.6080 | 10,406,926 | 11,000,000 | 11,000,000 | | | | | 3.750 | 3.750 | MN | 56,146 | 412,500 | 09/24/2014 | 11/12/2026 |
| Q9396#-AJ-0 | VICTORIA POWER NETWORKS SENIOR NOTES | | | | 1.G | 6,000,000 | 96.4930 | 5,789,598 | 6,000,000 | 6,000,000 | | | | | 3.650 | 3.650 | MN | 29,808 | 219,000 | 09/24/2014 | 11/12/2024 |
| R6236@-AA-0 | NORSPAN LNG III AS NORSPAN LNG III AS | | | | 2.C PL | 16,901,230 | 95.9830 | 16,222,282 | 16,901,230 | 16,901,230 | | | | | 4.870 | 4.864 | FA | 276,650 | 823,090 | 09/14/2018 | 07/27/2029 |
| 008474-B#-4 | AGNICO EAGLE MINES LIMITED SENIOR NOTES | | A | | 2.A FE | 5,000,000 | 99.2520 | 4,962,600 | 5,000,000 | 5,000,000 | | | | | 4.540 | 4.540 | JD | 631 | 227,000 | 06/14/2016 | 06/30/2023 |
| 008474-C*-7 | AGNICO EAGLE MINES LIMITED SENIOR NOTES | | A | | 2.B | 5,000,000 | 97.5500 | 4,877,493 | 5,000,000 | 5,000,000 | | | | | 4.840 | 4.840 | JD | 672 | 242,000 | 06/14/2016 | 06/30/2026 |
| 012873-AK-1 | ALBERTA ENERGY CO LTD 7 3/8% Due 11/1/2031 MN1 | | A | | 2.C FE | 1,566,250 | 107.5330 | 1,881,826 | 1,750,000 | 1,618,008 | | 9,653 | | | 7.375 | 8.612 | MN | 21,510 | 129,063 | 04/08/2016 | 11/01/2031 |
| 015644-A#-4 | ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION | | A | | 2.B Z | 2,000,000 | 90.4570 | 1,809,142 | 2,000,000 | 2,000,000 | | | | | 3.370 | 3.370 | JD | 3,557 | 67,400 | 10/30/2020 | 12/10/2027 |
| 015644-B@-5 | ALGOMA CENTRAL CORPORATION ALGOMA CENTRAL CORPORATION | | A | | 2.B Z | 9,000,000 | 87.1970 | 7,847,700 | 9,000,000 | 9,000,000 | | | | | 3.700 | 3.700 | JD | 17,575 | 333,000 | 10/30/2020 | 12/10/2032 |
| 071734-AH-0 | BAUSCH HEALTH COS INC BASIC | | A | 2 | 6. FE | 1,972,500 | 48.4430 | 968,859 | 2,000,000 | 968,859 | | (1,010,933) | 3,390 | | 5.000 | 5.229 | JJ | 41,944 | 100,000 | 10/30/2020 | 01/30/2028 |
| 071734-AJ-6 | BAUSCH HEALTH COS INC BASIC | | A | 2 | 6. FE | 4,785,913 | 48.0000 | 2,520,000 | 5,250,000 | 2,520,000 | | (2,319,476) | 44,229 | | 5.250 | 6.652 | JJ | 115,609 | 275,625 | 10/19/2021 | 01/30/2030 |
| 0778FP-AJ-8 | BELL CANADA BASIC | | A | 2 | 2.A FE | 41,841,500 | 73.6880 | 30,949,005 | 42,000,000 | 41,844,188 | | | 2,688 | | 3.650 | 3.671 | FA | 579,133 | 783,533 | 02/09/2022 | 08/15/2052 |
| 097751-BT-7 | BOMBARDIER INC BASIC | | A | 2 | 4.C FE | 11,222,458 | 97.3490 | 11,195,120 | 11,500,000 | 11,269,385 | | | 24,272 | | 7.875 | 8.441 | AO | 191,188 | 630,000 | 11/28/2022 | 04/15/2027 |
| 097751-BX-8 | BOMBARDIER INC BASIC | | A | 2 | 4.C FE | 3,153,186 | 92.6320 | 3,149,504 | 3,400,000 | 3,160,024 | | | 6,838 | | 6.000 | 7.689 | FA | 77,067 | 30,000 | 12/16/2022 | 02/15/2028 |
| 124765-F@-2 | CAE INC. CAE INC. | | A | | 2.C PL | 9,000,000 | 91.6610 | 8,249,521 | 9,000,000 | 9,000,000 | | | | | 4.470 | 4.469 | MS | 120,690 | 402,300 | 03/19/2019 | 03/13/2031 |
| 134808-AD-6 | CANACOL ENERGY LTD BASIC | | A | 2 | 3.C FE | 1,524,185 | 87.6750 | 1,354,579 | 1,545,000 | 1,526,685 | | | 2,502 | | 5.750 | 5.989 | MN | 9,131 | 88,838 | 01/11/2022 | 11/24/2028 |
| 136375-BN-1 | CANADIAN NATIONAL RAILWAY CALL @ MAKE WHOLE +20BP | | A | | 1.F FE | 8,522,100 | 108.9110 | 9,257,403 | 8,500,000 | 8,515,351 | | (718) | | | 6.200 | 6.180 | JD | 43,917 | 527,000 | 06/02/2009 | 06/01/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 136375-BW-1 | CANADIAN NATIONAL RAILWAY 3 1/2% Due 11/15/2042 MN15 | | A | 2 | 1.F FE | 2,946,570 | 75.4680 | 2,264,043 | 3,000,000 | 2,955,162 | | 1,522 | | | 3.500 | 3.606 | MN | 13,417 | 105,000 | 11/01/2016 | 11/15/2042 |
| 136375-BZ-4 | CANADIAN NATIONAL RAILWAY BASIC | | A | 2 | 1.F FE | 2,991,030 | 84.3750 | 2,531,236 | 3,000,000 | 2,991,958 | | 228 | | | 4.500 | 4.520 | MN | 20,250 | 135,000 | 11/16/2018 | 11/07/2043 |
| 136375-CK-6 | CANADIAN NATIONAL RAILWAY 3.2% Due 8/2/2046 FA2 | | A | 2 | 1.F FE | 10,578,160 | 73.8120 | 8,857,426 | 12,000,000 | 10,755,384 | | 31,824 | | | 3.200 | 3.875 | FA | 158,933 | 384,000 | 11/18/2016 | 08/02/2046 |
| 136375-CZ-3 | CANADIAN NATIONAL RAILWAY BASIC | | A | 2 | 1.F FE | 15,256,178 | 63.1040 | 9,717,949 | 15,400,000 | 15,263,880 | | 3,439 | | | 2.450 | 2.495 | MN | 62,883 | 377,300 | 10/05/2020 | 05/01/2050 |
| 136385-AE-1 | CANADIAN NATURAL RESOURCES 6.45% Due 6/30/2033 JD31 | | A | | 2.A FE | 6,679,293 | 102.3040 | 8,168,976 | 7,985,000 | 6,994,555 | | 57,599 | | | 6.450 | 8.238 | JD | 1,431 | 515,033 | 03/07/2016 | 06/30/2033 |
| 136385-AJ-0 | CANADIAN NATURAL RESOURCES CALL @ MAKE WHOLE +25BPS | | A | | 2.A FE | 15,808,893 | 99.7540 | 14,663,820 | 14,700,000 | 15,533,695 | | (38,708) | | | 6.500 | 5.892 | FA | 360,967 | 955,500 | 07/16/2020 | 02/15/2037 |
| 136385-AL-5 | CANADIAN NATURAL RESOURCES 6 1/4% Due 3/15/2038 MS15 | | A | | 2.A FE | 7,514,620 | 99.7330 | 6,981,317 | 7,000,000 | 7,371,162 | | (14,993) | | | 6.250 | 5.723 | MS | 128,819 | 437,500 | 10/05/2009 | 03/15/2038 |
| 136385-AV-3 | CANADIAN NATURAL RESOURCES BASIC | | A | 2 | 2.A FE | 1,529,820 | 97.3200 | 1,459,795 | 1,500,000 | 1,508,212 | | (4,226) | | | 3.900 | 3.591 | FA | 24,375 | 58,500 | 06/09/2017 | 02/01/2025 |
| 136385-AX-9 | CANADIAN NATURAL RESOURCES | | A | 2 | 2.A FE | 10,667,472 | 94.4910 | 10,110,528 | 10,700,000 | 10,684,094 | | 3,242 | | | 3.850 | 3.887 | JD | 34,329 | 411,950 | 05/23/2017 | 06/01/2027 |
| 136385-AY-7 | CANADIAN NATURAL RESOURCES | | A | 2 | 2.A FE | 16,319,831 | 87.7160 | 13,464,382 | 15,350,000 | 16,227,661 | | (20,506) | | | 4.950 | 4.552 | JD | 63,319 | 759,825 | 02/06/2018 | 06/01/2047 |
| 13645R-AE-4 | CANADIAN PACIFIC RR 5 3/4% Due 3/15/2033 MS15 | | A | | 2.B FE | 6,241,740 | 100.2870 | 6,017,247 | 6,000,000 | 6,133,344 | | (9,543) | | | 5.750 | 5.463 | MS | 101,583 | 345,000 | 01/20/2006 | 03/15/2033 |
| 13645R-AU-8 | CANADIAN PACIFIC RR 4.8% Due 8/1/2045 FA1 | | A | 2 | 2.B FE | 2,183,860 | 91.8130 | 1,744,442 | 1,900,000 | 2,148,874 | | (6,995) | | | 4.800 | 3.909 | FA | 38,000 | 91,200 | 07/18/2017 | 08/01/2045 |
| 13645R-AY-0 | CANADIAN PACIFIC RR BASIC | | A | 2 | 2.B FE | 5,360,410 | 95.7440 | 4,787,184 | 5,000,000 | 5,303,262 | | (55,304) | | | 4.000 | 2.713 | JD | 16,667 | 200,000 | 12/13/2021 | 06/01/2028 |
| 13645R-BH-6 | CANADIAN PACIFIC RR BASIC | | A | 2 | 2.B FE | 1,206,024 | 68.4400 | 821,280 | 1,200,000 | 1,205,886 | | (128) | | | 3.100 | 3.074 | JD | 2,997 | 37,200 | 11/17/2021 | 12/02/2051 |
| 13805Q-A*-3 | CANPOTEX LIMITED SENIOR NOTES | | A | | 1.G | 17,000,000 | 96.4360 | 16,394,069 | 17,000,000 | 17,000,000 | | | | | 3.610 | 3.610 | JJ | 294,917 | 613,700 | 10/10/2014 | 01/08/2025 |
| 14042M-B#-8 | CAPITAL POWER CORPORATION CAPITAL POWER CORPORATION | | A | | 2.C | 25,000,000 | 76.1260 | 19,031,503 | 25,000,000 | 25,000,000 | | | | | 3.240 | 3.240 | AO | 141,750 | 810,000 | 06/24/2021 | 10/28/2033 |
| 15135U-AF-6 | CENOVUS ENERGY INC 6 3/4% Due 11/15/2039 MN15 | | A | | 2.C FE | 20,604,360 | 104.1340 | 19,785,471 | 19,000,000 | 20,581,263 | | (23,097) | | | 6.750 | 5.961 | MN | 163,875 | 641,250 | 07/12/2022 | 11/15/2039 |
| 15135U-AP-4 | CENOVUS ENERGY INC CENOVUS ENERGY INC | | A | 2 | 2.C FE | 2,295,662 | 91.9040 | 2,145,968 | 2,335,000 | 2,302,321 | | 1,461 | | | 5.250 | 5.391 | JD | 5,448 | 122,588 | 12/13/2017 | 06/15/2037 |
| 15135U-AR-0 | CENOVUS ENERGY INC CENOVUS ENERGY INC | | A | 2 | 2.C FE | 20,434,095 | 90.5500 | 14,940,700 | 16,500,000 | 20,296,822 | | (94,352) | | | 5.400 | 3.911 | JD | 39,600 | 891,000 | 07/27/2021 | 06/15/2047 |
| 15135U-AX-7 | CENOVUS ENERGY INC BASIC | | A | 2 | 2.C FE | 5,377,955 | 70.7840 | 3,893,131 | 5,500,000 | 5,380,533 | | 2,178 | | | 3.750 | 3.875 | JJ | 95,104 | 190,208 | 10/12/2021 | 02/15/2052 |
| 22576C-E#-4 | CRESCENT POINT ENERGY SERES O SENIOR GTD NOTES | | A | | 2.C | 4,000,000 | 98.9070 | 3,956,278 | 4,000,000 | 4,000,000 | | | | | 3.780 | 3.780 | JD | 7,980 | 151,200 | 05/23/2013 | 06/12/2023 |
| 22576C-F#-3 | CRESCENT POINT ENERGY SENIOR GURANTEED NOTES | | A | | 2.C | 9,000,000 | 96.3560 | 8,672,081 | 9,000,000 | 9,000,000 | | | | | 3.750 | 3.750 | JD | 6,563 | 337,500 | 06/04/2014 | 06/24/2024 |
| 29250N-BA-2 | ENBRIDGE INC BASIC | | A | 2 | 2.A FE | 10,764,000 | 76.4590 | 7,645,879 | 10,000,000 | 10,728,927 | | (16,427) | | | 4.000 | 3.571 | MN | 51,111 | 400,000 | 10/20/2020 | 11/15/2049 |
| 292766-A#-9 | ENERPLUS CORPORATION SENIOR NOTES | | A | | 2.C | 4,000,000 | 98.5580 | 3,942,334 | 4,000,000 | 4,000,000 | | | | | 4.400 | 4.400 | MN | 22,489 | 176,000 | 03/30/2012 | 05/15/2024 |
| 349553-AM-9 | FORTIS INC BASIC | | A | 2 | 2.C FE | 1,038,545 | 93.0000 | 979,290 | 1,053,000 | 1,046,592 | | 1,580 | | | 3.055 | 3.228 | AO | 7,774 | 32,169 | 07/07/2017 | 10/04/2026 |
| 39072F-AB-3 | GREAT LAKES POWER HOLDINGS LP GREAT LAKES POWER HOLDINGS LP | | | | 2.B Z | 14,654,160 | 97.2270 | 14,346,678 | 14,755,800 | 14,755,800 | | | | 101,640 | 5.132 | 5.166 | MJSD | 25,242 | | 12/12/2022 | 11/30/2029 |
| 448055-AD-5 | HUSKY ENERGY INC 6.8% Due 9/15/2037 MS15 | | A | | 2.C FE | 6,974,079 | 103.0340 | 6,903,298 | 6,700,000 | 6,897,777 | | (7,861) | | | 6.800 | 6.485 | MS | 134,149 | 455,600 | 08/06/2009 | 09/15/2037 |
| 559222-AQ-7 | MAGNA INTERNATIONAL INC -CLA BASIC | | A | 2 | 1.G FE | 496,665 | 97.8230 | 489,113 | 500,000 | 499,049 | | 624 | | | 3.625 | 3.761 | JD | 806 | 18,125 | 12/14/2018 | 06/15/2024 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC -CLA 4.15% Due 10/1/2025 A01 | | A | 2 | 1.G FE | 15,249,000 | 97.6230 | 13,667,273 | 14,000,000 | 14,389,393 | | (147,703) | | | 4.150 | 2.988 | AO | 145,250 | 581,000 | 09/14/2016 | 10/01/2025 |
| 559222-AV-6 | MAGNA INTERNATIONAL INC -CLA BASIC | | A | 2 | 1.G FE | 20,253,240 | 82.6720 | 19,427,944 | 23,500,000 | 20,414,700 | | 161,460 | | | 2.450 | 4.546 | JD | 25,589 | 287,875 | 07/11/2022 | 06/15/2030 |
| 65334H-AE-2 | NEXEN INC CALL @ MAKE WHOLE +20BP. | | A | | 1.E FE | 29,935,796 | 99.4340 | 31,122,730 | 31,300,000 | 30,373,044 | | 45,951 | | | 5.875 | 6.214 | MS | 566,986 | 1,838,875 | 07/16/2013 | 03/10/2035 |
| 65334H-AG-7 | NEXEN INC 6.4% Due 5/15/2037 MN15 | | A | | 1.E FE | 2,249,520 | 103.1090 | 2,062,180 | 2,000,000 | 2,182,634 | | (8,186) | | | 6.400 | 5.474 | MN | 16,356 | 128,000 | 07/19/2012 | 05/15/2037 |
| 67077M-AG-3 | NUTRIEN LTD 5 5/8% Due 12/1/2040 JD1 | | A | | 2.B FE | 30,301,240 | 97.2500 | 20,908,839 | 21,500,000 | 29,803,385 | | (350,654) | | | 5.625 | 2.856 | JD | 100,781 | 1,209,375 | 07/22/2021 | 12/01/2040 |
| 67077M-AS-7 | NUTRIEN LTD BASIC | | A | 2 | 2.B FE | 30,615,095 | 91.7700 | 20,553,791 | 22,397,000 | 30,253,542 | | (255,657) | | | 5.250 | 3.022 | JJ | 542,194 | 1,175,843 | 09/21/2021 | 01/15/2045 |
| 67077M-AT-5 | NUTRIEN LTD BASIC | | A | 2 | 2.B FE | 20,879,794 | 94.2210 | 18,972,287 | 20,136,000 | 20,629,145 | | (71,919) | | | 4.200 | 3.741 | AO | 211,428 | 845,712 | 04/30/2019 | 04/01/2029 |
| 67077M-AU-2 | NUTRIEN LTD BASIC | | A | 2 | 2.B FE | 2,045,250 | 90.1510 | 1,352,269 | 1,500,000 | 2,028,269 | | (13,401) | | | 5.000 | 3.022 | AO | 18,750 | 75,000 | 09/21/2021 | 04/01/2049 |
| 67077M-AX-6 | NUTRIEN LTD BASIC | | A | 2 | 2.B FE | 1,784,745 | 76.5170 | 1,147,751 | 1,500,000 | 1,776,339 | | (6,665) | | | 3.950 | 2.952 | MN | 7,900 | 59,250 | 09/21/2021 | 05/13/2050 |
| 775109-BN-0 | ROGERS COMMUNICATIONS IN BASIC | | A | 2 | 2.A FE | 26,227,830 | 76.1720 | 17,519,532 | 23,000,000 | 26,097,986 | | (73,408) | | | 4.350 | 3.545 | MN | 166,750 | 1,000,500 | 06/10/2021 | 05/01/2049 |
| 775109-BP-5 | ROGERS COMMUNICATIONS IN BASIC | | A | 2 | 2.A FE | 63,361,288 | 68.2380 | 40,260,592 | 59,000,000 | 63,143,647 | | (100,454) | | | 3.700 | 3.294 | MN | 278,939 | 2,183,000 | 12/06/2021 | 11/15/2049 |
| 775109-CC-3 | ROGERS COMMUNICATIONS IN BASIC | | A | 2 | 2.A FE | 15,295,644 | 86.6210 | 13,512,944 | 15,600,000 | 15,315,828 | | 20,184 | | | 3.800 | 4.039 | MS | 174,547 | 933,227 | 03/10/2022 | 03/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 775109-CD-1 | ROGERS COMMUNICATIONS IN BASIC | | A | 2 | 2.A FE | 26,485,307 | 77.7850 | 20,924,071 | 26,900,000 | 26,489,565 | | 4,258 | | | 4.550 | 4.645 | MS | 360,385 | 2,225,836 | 10/05/2022 | 03/15/2052 |
| 780082-AD-5 | ROYAL BANK OF CANADA 4.65% Due 1/27/2026 JJ27 | | A | | 1.G FE | 23,283,693 | 98.8600 | 22,688,455 | 22,950,000 | 23,110,347 | | (48,155) | | | 4.650 | 4.403 | JJ | 456,514 | 1,067,175 | 02/12/2019 | 01/27/2026 |
| 867229-AC-0 | SUNCOR ENERGY 7.15% Due 2/1/2032 FA1 | | A | | 2.A FE | 5,861,050 | 107.7070 | 5,385,364 | 5,000,000 | 5,457,011 | | (37,226) | | | 7.150 | 5.839 | FA | 148,958 | 357,500 | 09/21/2006 | 02/01/2032 |
| 867229-AE-6 | SUNCOR ENERGY 6 1/2% Due 6/15/2038 JD15 | | A | | 2.A FE | 37,100,420 | 103.3210 | 38,228,901 | 37,000,000 | 37,059,223 | | (8,376) | | | 6.500 | 6.467 | JD | 106,889 | 2,405,000 | 09/18/2013 | 06/15/2038 |
| 878742-AW-5 | TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15 | | A | 2 | 2.C FE | 6,482,300 | 98.4110 | 4,920,546 | 5,000,000 | 6,402,057 | | (51,956) | | | 6.250 | 4.045 | JJ | 144,097 | 312,500 | 06/03/2021 | 07/15/2041 |
| 878742-AZ-8 | TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 | | A | 2 | 2.C FE | 5,987,900 | 90.0310 | 4,501,548 | 5,000,000 | 5,939,710 | | (31,118) | | | 5.400 | 4.006 | FA | 112,500 | 270,000 | 06/02/2021 | 02/01/2043 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC | | A | 2 | 5.A FE | 4,576,188 | 46.7350 | 2,757,373 | 5,900,000 | 4,758,074 | | 181,887 | | | 5.625 | 12.038 | MN | 55,313 | 331,875 | 03/21/2022 | 11/06/2026 |
| 89115A-2A-9 | TORONTO-DOMINION BANK BASIC | | A | | 1.E FE | 32,988,150 | 97.0920 | 32,040,389 | 33,000,000 | 32,988,462 | | 312 | | | 3.766 | 3.781 | JD | 86,304 | 614,486 | 08/29/2022 | 06/06/2025 |
| 89115A-2H-4 | TORONTO-DOMINION BANK BASIC | | A | | 1.E FE | 9,604,700 | 99.0130 | 9,901,289 | 10,000,000 | 9,617,425 | | 12,725 | | | 4.693 | 5.629 | MS | 138,183 | | 10/25/2022 | 09/15/2027 |
| 89352H-AB-5 | TRANSCANADA PIPELINES CALL @ MAKE WHOLE +20BP | | A | | 2.A FE | 5,250,000 | 99.0860 | 4,954,276 | 5,000,000 | 5,167,917 | | (8,476) | | | 5.850 | 5.489 | MS | 86,125 | 292,500 | 10/01/2009 | 03/15/2036 |
| 89352H-AD-1 | TRANSCANADA PIPELINES 6.2% Due 10/15/2037 AO15 | | A | | 2.A FE | 13,635,836 | 102.4400 | 13,901,096 | 13,570,000 | 13,627,407 | | (6,161) | | | 6.200 | 6.129 | AO | 177,616 | 841,340 | 09/23/2013 | 10/15/2037 |
| 89352H-AL-3 | TRANSCANADA PIPELINES 5% Due 10/16/2043 AO16 | | A | 2 | 2.A FE | 50,309,300 | 89.0530 | 44,526,633 | 50,000,000 | 50,254,467 | | (8,084) | | | 5.000 | 4.958 | AO | 520,833 | 2,500,000 | 12/10/2014 | 10/16/2043 |
| 941053-AH-3 | WASTE CONNECTIONS INC BASIC | | A | 2 | 2.A FE | 7,279,450 | 95.6670 | 6,218,330 | 6,500,000 | 7,138,636 | | (105,925) | | | 4.250 | 2.365 | JD | 23,021 | 276,250 | 10/04/2021 | 12/01/2028 |
| 94106B-AB-7 | WASTE CONNECTIONS INC BASIC | | A | 2 | 2.A FE | 49,409,775 | 68.5400 | 33,241,901 | 48,500,000 | 49,364,075 | | (21,589) | | | 3.050 | 2.952 | AO | 369,813 | 1,479,250 | 06/02/2021 | 04/01/2050 |
| C1465*-AL-7 | CGI GROUP INC GUARANTEED SENIOR NOTES | | A | | 2.A | 28,000,000 | 97.1780 | 27,209,866 | 28,000,000 | 28,000,000 | | | | | 4.060 | 4.060 | MS | 344,198 | 1,136,800 | 07/31/2014 | 09/12/2024 |
| C4861*-AJ-6 | IRVING OIL LIMITED SENIOR NOTES | | A | | 2.C PL | 13,000,000 | 99.1550 | 12,890,199 | 13,000,000 | 13,000,000 | | | | | 4.910 | 4.910 | FA | 253,547 | 638,300 | 07/26/2013 | 08/08/2023 |
| C4861*-AL-1 | IRVING OIL LIMITED 5.06% Due 8/8/2025 FA8 | | A | | 2.C PL | 3,000,000 | 97.5390 | 2,926,184 | 3,000,000 | 3,000,000 | | | | | 5.060 | 5.060 | FA | 60,298 | 151,800 | 07/26/2013 | 08/08/2025 |
| C4861*-AM-9 | IRVING OIL LIMITED IRVING OIL LIMITED | | A | | 2.C PL | 3,000,000 | 96.4820 | 2,894,459 | 3,000,000 | 3,000,000 | | | | | 4.960 | 4.960 | AO | 25,213 | 148,800 | 11/08/2018 | 10/31/2026 |
| C4861*-AN-7 | IRVING OIL LIMITED IRVING OIL LIMITED | | A | | 2.C PL | 3,000,000 | 95.0450 | 2,851,356 | 3,000,000 | 3,000,000 | | | | | 5.060 | 5.060 | AO | 25,722 | 151,800 | 11/08/2018 | 10/31/2028 |
| C4931*-AP-8 | KEYERA ENERGY LP SENIOR GUARANTEED NOTES K SERI | | A | | 2.C | 11,000,000 | 97.0390 | 10,674,274 | 11,000,000 | 11,000,000 | | | | | 4.190 | 4.190 | JD | 15,363 | 460,900 | 04/25/2012 | 06/19/2024 |
| C4931*-AU-7 | KEYERA ENERGY LP SENIOR GUARANTEED | | A | | 2.C | 7,000,000 | 96.5720 | 6,760,064 | 7,000,000 | 7,000,000 | | | | | 4.750 | 4.750 | MN | 37,868 | 332,500 | 02/01/2017 | 11/20/2025 |
| C4931*-BC-6 | KEYERA ENERGY LP KEYERA ENERGY LTD PARTNERSHIP | | | | 2.C | 12,132,977 | 90.3630 | 10,000,289 | 11,066,850 | 11,066,850 | | | | (803,055) | 3.680 | 3.680 | MS | 114,259 | 425,474 | 10/04/2017 | 09/20/2027 |
| C5793#-AK-9 | McCAIN FOODS LIMITED McCAIN FOODS LIMITED | | | | 1.G FE | 19,105,850 | 90.3560 | 16,665,895 | 18,444,750 | 18,444,750 | | | | (1,338,425) | 3.680 | 3.680 | AO | 128,212 | 699,163 | 11/02/2018 | 10/23/2030 |
| C5864@-AG-4 | MULLEN GROUP LTD SENIOR NOTES | | A | | 3.C | 5,000,000 | 92.7910 | 4,639,574 | 5,000,000 | 5,000,000 | | | | | 3.840 | 3.840 | AO | 36,800 | 192,000 | 07/22/2014 | 10/22/2024 |
| C6802@-AA-0 | OILERS ENTERTAINMENT GROUP OILERS ENTERTAINMENT GROUP | | | | 2.B PL | 27,309,625 | 85.7530 | 22,143,725 | 25,822,650 | 25,822,650 | | | | (1,486,975) | 4.560 | 4.585 | MJSD | 3,271 | 1,016,834 | 02/11/2022 | 06/30/2051 |
| C7051*-AA-8 | GCT CANADA LIMITED PARTNERSHIP SWAP | | | | 2.C PL | 15,031,940 | 95.0810 | 14,029,927 | 14,755,800 | 14,755,800 | | | | (1,070,740) | 3.860 | 3.860 | JD | 25,314 | 582,052 | 03/30/2017 | 12/15/2025 |
| C9082@-AA-5 | TRANSURBAN CARDINAL HOLDINGS TRANSURBAN CARDINAL HOLDINGS | | | | 2.B PL | 6,776,091 | 99.8170 | 6,627,932 | 6,640,110 | 6,640,110 | | | | (481,833) | 4.220 | 4.245 | JAJO | 47,480 | 292,521 | 12/04/2018 | 02/10/2023 |
| G5814#-AA-2 | MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A | | | | 2.C PL | 3,853,502 | 97.1040 | 3,741,898 | 3,853,502 | 3,853,502 | | | | | 5.580 | 5.619 | MJSD | 597 | 215,025 | 09/28/2018 | 06/30/2031 |
| G5814#-AB-0 | MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B | | | | 2.C PL | 3,853,502 | 97.1040 | 3,741,898 | 3,853,502 | 3,853,502 | | | | | 5.580 | 5.619 | MJSD | 597 | 215,025 | 09/28/2018 | 06/30/2031 |
| G9400#-AA-4 | MARI COUVA / MARI KOKAKO MARI COUVA LTD | | | | 2.C PL | 10,279,964 | 95.0750 | 9,773,696 | 10,279,964 | 10,279,964 | | | | | 5.350 | 5.386 | MJSD | 1,528 | 549,978 | 03/07/2018 | 09/30/2033 |
| G9400#-AB-2 | MARI COUVA / MARI KOKAKO MARI KOKAKO | | | | 2.C PL | 10,279,967 | 95.0750 | 9,773,698 | 10,279,967 | 10,279,967 | | | | | 5.350 | 5.387 | MJSD | 1,528 | 549,978 | 03/07/2018 | 09/30/2033 |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 | | | | 3.A FE | 7,826,634 | 99.4310 | 7,934,594 | 7,980,000 | 7,811,401 | | (15,233) | | | 0.000 | 6.599 | N/A | 3,587 | 95,619 | 10/14/2022 | 07/04/2028 |
| QZ7271-17-9 | ST MARYS CEMENT INC BASIC | | A | 2 | 2.C FE | 3,562,083 | 99.9250 | 3,470,395 | 3,473,000 | 3,551,683 | | (10,400) | | | 5.750 | 5.092 | JJ | 84,871 | 99,849 | 06/01/2022 | 01/28/2027 |
| Y7563*-AA-5 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 5,000,000 | 87.8020 | 4,390,078 | 5,000,000 | 5,000,000 | | | | | 3.910 | 3.910 | MJSD | 14,119 | 177,172 | 05/12/2021 | 06/05/2031 |
| Y7563*-AB-3 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 3,000,000 | 87.8020 | 2,634,047 | 3,000,000 | 3,000,000 | | | | | 3.910 | 3.910 | MJSD | 8,472 | 87,975 | 03/15/2022 | 06/05/2031 |
| Y7563*-AC-1 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 8,000,000 | 86.3010 | 6,904,076 | 8,000,000 | 8,000,000 | | | | | 4.060 | 4.060 | MJSD | 23,458 | 324,800 | 05/12/2021 | 06/05/2033 |
| Y7563*-AD-9 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 5,000,000 | 84.6580 | 4,232,924 | 5,000,000 | 5,000,000 | | | | | 4.260 | 4.260 | MJSD | 15,383 | 276,900 | 05/12/2021 | 06/05/2036 |
| Y7563*-AE-7 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 17,000,000 | 95.1790 | 16,180,468 | 17,000,000 | 17,000,000 | | | | | 5.150 | 5.150 | MJSD | 63,231 | 296,697 | 05/03/2022 | 09/05/2032 |
| Y7563*-AF-4 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD | | | | 2.B PL | 17,000,000 | 95.3300 | 16,206,097 | 17,000,000 | 17,000,000 | | | | | 5.290 | 5.290 | MJSD | 64,949 | 304,763 | 05/03/2022 | 09/05/2034 |
| 00131L-AN-5 | AIA GROUP LTD BASIC | | D | 2 | 1.E FE | 24,867,700 | 102.0300 | 25,507,458 | 25,000,000 | 24,871,955 | | 4,255 | | | 5.625 | 5.748 | AO | 257,813 | | 10/19/2022 | 10/25/2027 |
| 00185A-AG-9 | AON PLC 4.6% Due 6/14/2044 JD14 | | D | 2 | 2.A FE | 9,871,200 | 85.4640 | 8,546,409 | 10,000,000 | 9,892,404 | | 2,865 | | | 4.600 | 4.680 | JD | 21,722 | 460,000 | 06/16/2014 | 06/14/2044 |
| 00216L-AE-3 | ASB BANK LIMITED BASIC | | D | | 1.E FE | 17,385,480 | 78.4030 | 14,112,535 | 18,000,000 | 17,436,723 | | 51,243 | | | 2.375 | 2.778 | AO | 81,938 | 427,500 | 02/01/2022 | 10/22/2031 |

# 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 |
| 00386S-AL-6 | ABU DHABI NATIONAL ENERGY CO 3 5/8% Due 1/12/2023 JJ12 | | D | | 1.D FE | 567,404 | 99.7120 | 562,377 | 564,000 | 564,012 | | (396) | | | 3.625 | 3.553 | JJ | 9,598 | 20,445 | 12/06/2012 | 01/12/2023 |
| 00774M-AB-1 | AERCAP IRELAND CAP/GLOBA BASIC | | D | 2 | 2.C FE | 50,466,919 | 90.5960 | 44,070,368 | 48,645,000 | 50,040,432 | | (316,329) | | | 3.650 | 2.908 | JJ | 789,130 | 1,775,543 | 11/10/2021 | 07/21/2027 |
| 00774M-AE-5 | AERCAP IRELAND CAP/GLOBA BASIC | | D | 2 | 2.C FE | 3,421,662 | 90.2620 | 3,068,907 | 3,400,000 | 3,415,391 | | (4,468) | | | 3.875 | 3.730 | JJ | 57,824 | 131,750 | 01/25/2021 | 01/23/2028 |
| 00774M-AG-0 | AERCAP IRELAND CAP/GLOBA BASIC | | D | 2 | 2.C FE | 763,360 | 96.2660 | 770,127 | 800,000 | 783,644 | | 5,396 | | | 4.450 | 5.259 | AO | 8,900 | 35,600 | 12/14/2018 | 10/01/2025 |
| 00774M-AL-9 | AERCAP IRELAND CAP/GLOBA BASIC | | D | 2 | 2.C FE | 5,514,050 | 95.8520 | 4,792,600 | 5,000,000 | 5,342,128 | | (105,990) | | | 4.450 | 2.149 | AO | 54,389 | 222,500 | 05/10/2021 | 04/03/2026 |
| 00774M-AR-6 | AERCAP IRELAND CAP/GLOBA BASIC | | D | 2 | 2.C FE | 15,214,500 | 92.9810 | 13,947,177 | 15,000,000 | 15,187,580 | | (26,920) | | | 4.625 | 4.325 | AO | 146,458 | 693,750 | 03/24/2022 | 10/15/2027 |
| 00774M-AX-3 | AERCAP IRELAND CAP/GLOBA BASIC | | D | | 2.C FE | 43,929,315 | 78.1060 | 33,976,226 | 43,500,000 | 43,887,188 | | (37,038) | | | 3.300 | 3.186 | JJ | 602,113 | 1,080,613 | 11/10/2021 | 01/30/2032 |
| 01609W-AS-1 | ALIBABA GROUP HOLDING BASIC | | D | 2 | 1.E FE | 9,661,450 | 98.9220 | 9,892,155 | 10,000,000 | 9,969,240 | | 69,766 | | | 2.800 | 3.527 | JD | 19,444 | 280,000 | 04/18/2018 | 06/06/2023 |
| 01609W-AT-9 | ALIBABA GROUP HOLDING BASIC | | D | 2 | 1.E FE | 42,270,565 | 92.1750 | 38,252,640 | 41,500,000 | 42,151,949 | | (145,408) | | | 3.400 | 3.003 | JD | 97,986 | 1,411,000 | 11/20/2020 | 12/06/2027 |
| 01609W-AV-4 | ALIBABA GROUP HOLDING BASIC | | D | 2 | 1.E FE | 35,204,780 | 77.0850 | 26,208,830 | 34,000,000 | 35,128,251 | | (32,208) | | | 4.200 | 3.971 | JD | 99,167 | 1,428,000 | 01/21/2020 | 12/06/2047 |
| 01609W-BA-9 | ALIBABA GROUP HOLDING BASIC | | D | 2 | 1.E FE | 1,999,520 | 60.4420 | 1,208,843 | 2,000,000 | 1,999,571 | | 17 | | | 3.250 | 3.251 | FA | 25,639 | 65,000 | 09/15/2021 | 02/09/2061 |
| 02154#-AB-2 | ALTICOR INC ALTICOR INC | | C | | 2.A | 30,000,000 | 90.9950 | 27,298,412 | 30,000,000 | 30,000,000 | | | | | 2.030 | 2.030 | JJ | 282,508 | 609,000 | 10/30/2020 | 01/14/2026 |
| 02154C-AF-0 | ALTICE FINANCING SA BASIC | | D | 2 | 4.B FE | 489,500 | 80.5830 | 402,917 | 500,000 | 492,276 | | 1,303 | | | 5.000 | 5.354 | JJ | 11,528 | 25,000 | 10/29/2020 | 01/15/2028 |
| 02364W-AJ-4 | AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE +35BP | | D | | 2.A FE | 5,285,796 | 107.1060 | 4,712,665 | 4,400,000 | 5,079,281 | | (41,160) | | | 6.375 | 4.685 | MS | 93,500 | 280,500 | 01/10/2018 | 03/01/2035 |
| 02364W-AW-5 | AMERICAN MOVIL SA DE CV 6 1/8% Due 3/30/2040 MS31 | | D | | 2.A FE | 3,852,890 | 103.9510 | 3,638,281 | 3,500,000 | 3,772,307 | | (9,366) | | | 6.125 | 5.424 | MS | 54,189 | 214,375 | 11/30/2011 | 03/30/2040 |
| 02364W-BE-4 | AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16 | | D | | 2.A FE | 65,689,032 | 86.2810 | 55,133,663 | 63,900,000 | 65,428,076 | | (53,019) | | | 4.375 | 4.190 | JJ | 1,281,328 | 2,795,625 | 11/13/2017 | 07/16/2042 |
| 02364W-BG-9 | AMERICAN MOVIL SA DE CV BASIC | | D | 2 | 1.G FE | 9,943,700 | 85.7660 | 8,576,603 | 10,000,000 | 9,947,344 | | 1,045 | | | 4.375 | 4.409 | AO | 83,854 | 437,500 | 04/15/2019 | 04/22/2049 |
| 03939A-AA-5 | ARCH CAPITAL GROUP LTD BASIC | | D | 2 | 2.A FE | 61,452,412 | 70.2440 | 39,687,903 | 56,500,000 | 61,219,015 | | (111,706) | | | 3.635 | 3.168 | JD | 5,705 | 2,053,775 | 12/17/2020 | 06/30/2050 |
| 046353-AD-0 | ASTRAZENECA 6.45% Due 9/15/2037 MS15 | | D | | 1.G FE | 7,368,502 | 113.4590 | 8,055,563 | 7,100,000 | 7,293,838 | | (7,920) | | | 6.450 | 6.165 | MS | 134,841 | 457,950 | 05/27/2009 | 09/15/2037 |
| 046353-AG-3 | ASTRAZENECA 4% Due 9/18/2042 MS18 | | D | | 1.G FE | 11,429,500 | 87.0120 | 9,832,371 | 11,300,000 | 11,409,561 | | (3,842) | | | 4.000 | 3.927 | MS | 129,322 | 452,000 | 10/17/2016 | 09/18/2042 |
| 046353-AL-2 | ASTRAZENECA 3 3/8% Due 11/16/2025 MN16 | | D | | 1.G FE | 6,500,109 | 96.7480 | 6,487,913 | 6,706,000 | 6,517,612 | | 17,175 | | | 3.375 | 4.427 | MN | 28,291 | 114,851 | 09/20/2022 | 11/16/2025 |
| 046353-AM-0 | ASTRAZENECA 4 3/8% Due 11/16/2045 MN16 | | D | | 1.G FE | 13,473,670 | 90.7280 | 11,794,644 | 13,000,000 | 13,423,023 | | (10,957) | | | 4.375 | 4.153 | MN | 71,094 | 568,750 | 02/06/2018 | 11/16/2045 |
| 046353-AN-8 | ASTRAZENECA BASIC | | D | 2 | 1.G FE | 466,370 | 94.1610 | 470,807 | 500,000 | 480,947 | | 3,834 | | | 3.125 | 4.070 | JD | 825 | 15,625 | 12/14/2018 | 06/12/2027 |
| 046353-AU-2 | ASTRAZENECA BASIC | | D | 2 | 1.G FE | 4,686,300 | 89.7560 | 4,487,802 | 5,000,000 | 4,707,560 | | 5,735 | | | 4.375 | 4.773 | FA | 81,424 | 218,750 | 01/18/2019 | 08/17/2048 |
| 04686J-AA-9 | ATHENE HOLDING LTD BASIC | | D | 2 | 2.A FE | 4,827,450 | 92.2250 | 4,611,272 | 5,000,000 | 4,839,023 | | 11,573 | | | 4.125 | 4.854 | JJ | 96,823 | | 08/02/2022 | 01/12/2028 |
| 04686J-AB-7 | ATHENE HOLDING LTD BASIC | | D | 2 | 2.A FE | 7,440,363 | 101.0410 | 6,365,582 | 6,300,000 | 7,326,934 | | (113,429) | | | 6.150 | 3.506 | AO | 94,710 | 387,450 | 02/08/2022 | 04/03/2030 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC | | D | 2 | 2.A FE | 12,165,299 | 82.7350 | 10,010,974 | 12,100,000 | 12,159,632 | | (5,667) | | | 3.500 | 3.428 | JJ | 195,281 | 211,750 | 02/10/2022 | 01/15/2031 |
| 04686J-AD-3 | ATHENE HOLDING LTD BASIC | | D | 2 | 2.A FE | 39,374,193 | 68.4160 | 27,366,434 | 40,000,000 | 39,380,458 | | 8,451 | | | 3.950 | 4.039 | MN | 158,000 | 1,580,000 | 03/16/2022 | 05/25/2051 |
| 04965D-A*-7 | ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION | | D | | 2.C | 10,000,000 | 99.0570 | 9,905,712 | 10,000,000 | 10,000,000 | | | | | 4.480 | 4.480 | JJ | 211,556 | 448,000 | 05/09/2018 | 07/11/2023 |
| 04965D-A@-5 | ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION | | D | | 2.C | 4,000,000 | 96.8800 | 3,875,191 | 4,000,000 | 4,000,000 | | | | | 4.750 | 4.750 | JJ | 89,722 | 190,000 | 05/09/2018 | 07/11/2025 |
| 05256L-AB-9 | AUSTRALIA PACIFIC LNG AUSTRALIA PACIFIC LNG | | D | | 2.B FE | 24,000,000 | 94.5440 | 22,690,465 | 24,000,000 | 24,000,000 | | | | | 4.820 | 4.820 | MS | 292,413 | 1,156,800 | 10/10/2018 | 09/30/2030 |
| 05256L-AC-7 | AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY | | D | | 2.B FE | 8,000,000 | 94.6900 | 7,575,161 | 8,000,000 | 8,000,000 | | | | | 4.850 | 4.848 | MS | 98,078 | 388,000 | 04/09/2019 | 09/30/2030 |
| 055262-A#-6 | BASF AG SENIOR NOTES | | D | | 1.G FE | 13,000,000 | 96.3090 | 12,520,166 | 13,000,000 | 13,000,000 | | | | | 3.890 | 3.890 | JD | 28,094 | 505,700 | 10/08/2013 | 12/11/2025 |
| 05541V-AF-3 | BG ENERGY CAPITAL PLC 5 1/8% Due 10/15/2041 A015 | | D | | 1.E FE | 32,960,357 | 93.7750 | 29,661,129 | 31,630,000 | 32,707,472 | | (35,933) | | | 5.125 | 4.843 | AO | 342,219 | 1,621,038 | 09/08/2014 | 10/15/2041 |
| 055451-AR-9 | BHP BILLITON FIN USA BASIC | | D | | 1.F FE | 15,411,039 | 87.7720 | 13,165,865 | 15,000,000 | 15,350,900 | | (12,076) | | | 4.125 | 3.950 | FA | 218,281 | 618,750 | 07/05/2017 | 02/24/2042 |
| 055451-AV-0 | BHP BILLITON FIN USA 5% Due 9/30/2043 MS31 | | D | | 1.F FE | 50,211,880 | 97.6530 | 46,385,237 | 47,500,000 | 49,848,835 | | (67,671) | | | 5.000 | 4.624 | MS | 600,347 | 2,375,000 | 12/13/2018 | 09/30/2043 |
| 05565Q-DN-5 | BP CAPITAL MARKETS PLC BASIC | | D | | 1.F FE | 30,478,882 | 94.2060 | 29,863,190 | 31,700,000 | 30,859,476 | | 95,217 | | | 3.279 | 3.894 | MS | 294,509 | 875,493 | 10/25/2022 | 09/19/2027 |
| 056752-AU-2 | BAIDU INC BASIC | | D | 2 | 1.G FE | 2,663,275 | 77.4100 | 2,144,257 | 2,770,000 | 2,673,027 | | 9,592 | | | 2.375 | 2.834 | FA | 23,391 | 65,788 | 01/12/2022 | 08/23/2031 |
| 05964H-AB-1 | BANCO SANTANDER CHILE BASIC | | D | | 1.G FE | 15,489,364 | 95.3190 | 14,393,106 | 15,100,000 | 15,373,861 | | (55,521) | | | 4.250 | 3.778 | AO | 142,611 | 641,750 | 03/24/2022 | 04/11/2027 |
| 05964H-AF-2 | BANCO SANTANDER CHILE BASIC | | D | | 1.G FE | 9,257,127 | 90.9270 | 8,456,221 | 9,300,000 | 9,276,349 | | 4,083 | | | 3.800 | 3.855 | FA | 125,653 | 353,400 | 10/17/2017 | 02/23/2028 |
| 05964H-AG-0 | BANCO SANTANDER CHILE BASIC | | D | | 1.G FE | 19,964,800 | 99.5800 | 19,915,906 | 20,000,000 | 19,997,850 | | 7,508 | | | 3.848 | 3.887 | AO | 168,884 | 769,600 | 04/18/2018 | 04/12/2023 |
| 05964H-AM-7 | BANCO SANTANDER CHILE BASIC | | D | | 1.G FE | 7,340,821 | 80.2570 | 5,778,522 | 7,200,000 | 7,324,580 | | (13,418) | | | 2.958 | 2.721 | MS | 56,794 | 212,976 | 11/10/2021 | 03/25/2031 |
| 05971K-AC-3 | BANCO SANTANDER SA BASIC | | D | | 1.F FE | 14,943,040 | 87.5500 | 12,519,583 | 14,300,000 | 14,760,134 | | (63,910) | | | 3.306 | 2.761 | JD | 5,253 | 472,758 | 01/22/2020 | 06/27/2029 |

# 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 |
| 05971K-AE-9 | BANCO SANTANDER SA BASIC | | D | | 1.G FE | 10,022,950 | 93.6180 | 9,361,797 | 10,000,000 | 10,011,420 | | (4,539) | | | 2.746 | 2.697 | MN | 25,172 | 274,600 | 05/21/2020 | 05/28/2025 |
| 05971V-2D-6 | BANCO DE CREDITO DEL PER BASIC | | D | 2 | 2.C FE | 3,622,793 | 87.7690 | 3,216,725 | 3,665,000 | 3,626,597 | | 3,747 | | | 3.250 | 3.389 | MS | 30,109 | 119,113 | 01/11/2022 | 09/30/2031 |
| 06326B-AA-7 | BANK LEUMI LE-ISRAEL BASIC | | D | 2 | 2.B FE | 1,689,600 | 88.5000 | 1,699,200 | 1,920,000 | 1,695,590 | | 5,990 | | | 3.275 | 5.055 | JJ | 26,549 | | 09/22/2022 | 01/29/2031 |
| 067316-AE-9 | BACARDI LTD BASIC | | D | 2 | 2.C FE | 6,227,220 | 97.1690 | 5,830,114 | 6,000,000 | 6,094,306 | | (40,895) | | | 4.450 | 3.696 | MN | 34,117 | 267,000 | 08/06/2019 | 05/15/2025 |
| 067316-AF-6 | BACARDI LTD BASIC | | D | 2 | 2.C FE | 29,258,052 | 96.1510 | 27,499,252 | 28,600,000 | 29,020,661 | | (73,323) | | | 4.700 | 4.372 | MN | 171,759 | 1,344,200 | 07/24/2019 | 05/15/2028 |
| 067316-AG-4 | BACARDI LTD BASIC | | D | 2 | 2.C FE | 9,266,334 | 90.3260 | 8,400,305 | 9,300,000 | 9,271,647 | | 1,183 | | | 5.150 | 5.179 | MN | 61,199 | 478,950 | 04/24/2018 | 05/15/2038 |
| 067316-AH-2 | BACARDI LTD BASIC | | D | 2 | 2.C FE | 20,970,060 | 89.9440 | 15,650,337 | 17,400,000 | 20,791,814 | | (78,116) | | | 5.300 | 4.048 | MN | 117,837 | 922,200 | 03/26/2021 | 05/15/2048 |
| 06738E-AE-5 | BARCLAYS PLC | | D | | 2.B FE | 13,678,000 | 96.1060 | 13,454,842 | 14,000,000 | 13,900,073 | | 42,484 | | | 3.650 | 3.991 | MS | 149,042 | 511,000 | 04/10/2017 | 03/16/2025 |
| 06738E-AJ-4 | BARCLAYS PLC BASIC | | D | | 2.B FE | 14,300,175 | 90.5270 | 9,505,355 | 10,500,000 | 14,144,881 | | (109,732) | | | 5.250 | 3.103 | FA | 205,188 | 551,250 | 09/15/2021 | 08/17/2045 |
| 06738E-AU-9 | BARCLAYS PLC BASIC | | D | 2 | 2.B FE | 14,906,180 | 93.1190 | 13,967,831 | 15,000,000 | 14,947,284 | | 9,179 | | | 4.337 | 4.416 | JJ | 309,011 | 650,550 | 04/03/2018 | 01/10/2028 |
| 06738E-AV-7 | BARCLAYS PLC BASIC | | D | | 2.B FE | 1,343,860 | 86.4870 | 864,868 | 1,000,000 | 1,331,943 | | (9,315) | | | 4.950 | 3.001 | JJ | 23,513 | 49,500 | 09/15/2021 | 01/10/2047 |
| 06738E-AW-5 | BARCLAYS PLC BASIC | | D | 2 | 2.B FE | 20,118,000 | 92.3600 | 19,395,667 | 21,000,000 | 20,180,270 | | 62,270 | | | 4.836 | 5.692 | MN | 146,692 | 507,780 | 07/11/2022 | 05/09/2028 |
| 06738E-BS-3 | BARCLAYS PLC BASIC | | D | 2 | 2.B FE | 1,101,690 | 67.9370 | 679,370 | 1,000,000 | 1,096,686 | | (3,899) | | | 3.811 | 3.111 | MS | 11,751 | 38,110 | 09/15/2021 | 03/10/2042 |
| 06738E-BV-6 | BARCLAYS PLC BASIC | | D | 2 | 2.B FE | 9,573,400 | 76.4310 | 7,643,057 | 10,000,000 | 9,603,338 | | 29,938 | | | 2.894 | 3.369 | MN | 29,744 | 289,400 | 02/09/2022 | 11/24/2032 |
| 08523A-AA-6 | BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES | | D | | 2.A PL | 34,713,615 | 102.7670 | 35,674,154 | 34,713,615 | 34,713,615 | | | | | 5.900 | 5.901 | FA | 773,728 | 2,048,103 | 01/19/2017 | 02/15/2042 |
| 09952A-A#-3 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC | | C | | 2.B | 5,000,000 | 96.0610 | 4,803,048 | 5,000,000 | 5,000,000 | | | | | 4.580 | 4.580 | MN | 20,992 | 229,000 | 03/09/2022 | 05/28/2027 |
| 09952A-A*-7 | BORAL FINANCE PTY LTD BORAL INDUSTRIES | | D | | 2.B FE | 5,000,000 | 95.3100 | 4,765,516 | 5,000,000 | 5,000,000 | | | | | 4.050 | 4.050 | AO | 42,188 | 202,500 | 03/09/2022 | 04/16/2026 |
| 12659B-AA-2 | CT TRUST BASIC | | D | 2 | 3.A FE | 661,000 | 87.8000 | 580,358 | 661,000 | 661,000 | | | | | 5.125 | 5.125 | FA | 13,927 | 16,938 | 01/27/2022 | 02/03/2032 |
| 151191-BB-8 | CELULOSA ARAUCO CONSTITU BASIC | | D | 2 | 2.C FE | 1,741,163 | 93.5810 | 1,768,686 | 1,890,000 | 1,748,935 | | 7,773 | | | 3.875 | 5.661 | MN | 12,003 | 36,619 | 09/08/2022 | 11/02/2027 |
| 15239X-AA-6 | CNTL AMR BOTTLING CORP BASIC | | D | 2 | 3.B FE | 613,464 | 93.4250 | 577,367 | 618,000 | 613,905 | | 441 | | | 5.250 | 5.375 | AO | 5,768 | 24,334 | 01/20/2022 | 04/27/2029 |
| 191241-AF-5 | COCA-COLA FEMSA SAB CV 5 1/4% Due 11/26/2043 MN26 | | D | | 1.G FE | 8,945,996 | 96.3710 | 8,576,992 | 8,900,000 | 8,938,746 | | (1,078) | | | 5.250 | 5.215 | MN | 45,427 | 467,250 | 12/14/2018 | 11/26/2043 |
| 202712-BS-3 | COMMONWEALTH BANK AUST BASIC | | D | | 2.A FE | 9,500,000 | 82.2810 | 7,816,736 | 9,500,000 | 9,500,000 | | | | | 3.784 | 3.784 | MS | 106,845 | 179,740 | 03/03/2022 | 03/14/2032 |
| 2027A0-HY-8 | COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6 | | D | | 1.D FE | 11,687,274 | 92.2940 | 11,259,909 | 12,200,000 | 11,965,769 | | 59,009 | | | 2.625 | 3.182 | MS | 102,302 | 320,250 | 02/25/2019 | 09/06/2026 |
| 2027A0-JN-0 | COMMONWEALTH BANK AUST BASIC | | D | | 1.D FE | 92,812,703 | 81.7350 | 75,441,231 | 92,300,000 | 92,782,438 | | (17,719) | | | 3.900 | 3.860 | JJ | 1,689,859 | 3,599,700 | 02/04/2020 | 07/12/2047 |
| 210314-AD-2 | TRANSMANTARO BASIC | | D | 2 | 2.C FE | 2,940,000 | 90.7690 | 2,668,601 | 2,940,000 | 2,940,000 | | | | | 5.200 | 5.200 | AO | 33,973 | 76,440 | 04/04/2022 | 04/11/2038 |
| 21684A-AB-2 | COOPERATIEVE RABOBANK UA 5 3/4% Due 12/1/2043 JD1 | | D | | 2.A FE | 18,744,216 | 96.1600 | 12,404,673 | 12,900,000 | 18,472,535 | | (189,991) | | | 5.750 | 2.964 | JD | 61,813 | 741,750 | 07/20/2021 | 12/01/2043 |
| 21684A-AD-8 | COOPERATIEVE RABOBANK UA 5 1/4% Due 8/4/2045 FA4 | | D | | 2.A FE | 497,755 | 90.6800 | 453,401 | 500,000 | 498,035 | | 44 | | | 5.250 | 5.280 | FA | 10,719 | 26,250 | 07/28/2015 | 08/04/2045 |
| 225401-AC-2 | CREDIT SUISSE GROUP | | D | 2 | 2.B FE | 93,138,275 | 83.3020 | 73,638,797 | 88,400,000 | 91,848,900 | | (841,408) | | | 4.282 | 3.192 | JJ | 1,808,526 | 3,785,288 | 11/10/2021 | 01/09/2028 |
| 225401-AF-5 | CREDIT SUISSE GROUP BASIC | | D | 2 | 2.B FE | 16,961,656 | 80.3710 | 14,261,916 | 17,745,000 | 17,246,104 | | 64,939 | | | 3.869 | 4.373 | JJ | 322,299 | 686,554 | 08/03/2020 | 01/12/2029 |
| 225401-AP-3 | CREDIT SUISSE GROUP BASIC | | D | 2 | 2.B FE | 11,005,600 | 77.9220 | 7,792,204 | 10,000,000 | 10,839,840 | | (102,694) | | | 4.194 | 2.901 | AO | 104,850 | 419,400 | 05/12/2021 | 04/01/2031 |
| 225401-AQ-1 | CREDIT SUISSE GROUP BASIC | | D | 2 | 2.B FE | 5,844,120 | 85.4940 | 5,129,669 | 6,000,000 | 5,874,411 | | 30,291 | | | 2.193 | 2.838 | JD | 9,503 | 131,580 | 02/14/2022 | 06/05/2026 |
| 225401-AV-0 | CREDIT SUISSE GROUP BASIC | | D | 2 | 2.B FE | 15,000,000 | 91.2060 | 13,680,906 | 15,000,000 | 15,000,000 | | | | | 6.442 | 6.442 | FA | 373,099 | | 08/08/2022 | 08/11/2028 |
| 225433-AF-8 | CRED SUIS GP FUN LTD BASIC | | D | | 2.B FE | 15,505,415 | 69.1090 | 8,293,060 | 12,000,000 | 15,367,626 | | (102,743) | | | 4.875 | 3.122 | MN | 74,750 | 585,000 | 11/10/2021 | 05/15/2045 |
| 225433-AR-2 | CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 AO18 | | D | | 2.B FE | 42,297,025 | 88.9190 | 36,012,172 | 40,500,000 | 41,270,683 | | (217,144) | | | 4.550 | 3.925 | AO | 373,669 | 1,842,750 | 11/10/2021 | 04/17/2026 |
| 22546Q-AP-2 | CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9 | | D | | 1.G FE | 497,180 | 93.3730 | 466,865 | 500,000 | 499,449 | | 311 | | | 3.625 | 3.693 | MS | 5,639 | 18,125 | 09/04/2014 | 09/09/2024 |
| 22550L-2C-4 | CREDIT SUISSE NEW YORK BASIC | | D | | 1.G FE | 26,744,605 | 90.2710 | 22,793,514 | 25,250,000 | 25,959,586 | | (304,728) | | | 2.950 | 1.682 | AO | 169,666 | 744,875 | 06/16/2020 | 04/09/2025 |
| 22550L-2G-5 | CREDIT SUISSE NEW YORK BASIC | | D | | 1.G FE | 20,153,520 | 80.8280 | 18,590,430 | 23,000,000 | 20,454,704 | | 301,184 | | | 1.250 | 4.623 | FA | 115,000 | 143,750 | 07/11/2022 | 08/07/2026 |
| 24715@-AQ-7 | DELOITTE LLP SERIES B SENIOR NOTES | | D | | 1.G | 12,000,000 | 98.8810 | 11,865,698 | 12,000,000 | 12,000,000 | | | | | 4.400 | 4.400 | AO | 99,733 | 527,950 | 09/26/2013 | 10/23/2023 |
| 24715@-AS-3 | DELOITTE LLP DELOITTE LLP | | C | | 1.F | 19,000,000 | 95.3550 | 18,117,415 | 19,000,000 | 19,000,000 | | | | | 3.320 | 3.320 | MN | 94,620 | 630,800 | 04/23/2020 | 05/07/2025 |
| 24715@-AT-1 | DELOITTE LLP DELOITTE LLP | | C | | 1.F | 16,000,000 | 93.3490 | 14,935,815 | 16,000,000 | 16,000,000 | | | | | 3.460 | 3.460 | MN | 83,040 | 553,600 | 04/23/2020 | 05/07/2027 |
| 24715@-AU-8 | DELOITTE LLP DELOITTE LLP | | C | | 1.F | 17,000,000 | 89.6880 | 15,246,879 | 17,000,000 | 17,000,000 | | | | | 3.560 | 3.560 | MN | 90,780 | 605,200 | 04/23/2020 | 05/07/2030 |
| 24715@-AV-6 | DELOITTE LLP DELOITTE LLP | | C | | 1.F | 13,000,000 | 87.7630 | 11,409,250 | 13,000,000 | 13,000,000 | | | | | 3.660 | 3.660 | MN | 71,370 | 475,800 | 04/23/2020 | 05/07/2032 |
| 24820R-AG-3 | EQUINOR ASA BASIC | | D | | 1.D FE | 6,137,750 | 107.1210 | 5,356,029 | 5,000,000 | 6,003,095 | | (134,655) | | | 6.500 | 2.797 | JD | 27,083 | 325,000 | 02/14/2022 | 12/01/2028 |
| 251526-CK-3 | DEUTSCHE BANK NY BASIC | | D | 2 | 2.A FE | 12,402,720 | 76.0630 | 9,127,583 | 12,000,000 | 12,352,587 | | (36,989) | | | 3.035 | 2.643 | MN | 33,385 | 364,200 | 08/16/2021 | 05/28/2032 |

# 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 |
| 251526-CP-2 | DEUTSCHE BANK NY BASIC | | D | 2 | 2.A FE | 18,396,800 | 85.0650 | 17,013,071 | 20,000,000 | 18,592,790 | | 195,990 | | | 2.311 | 3.911 | MN | 57,775 | 462,200 | 03/24/2022 | 11/16/2027 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN,CPN DWN IF R | | D | | 2.B FE | 43,267,349 | 118.3490 | 40,357,144 | 34,100,000 | 39,350,242 | | (565,098) | | | 8.750 | 6.092 | JD | 132,611 | 2,983,750 | 09/21/2021 | 06/15/2030 |
| 25156P-AD-5 | DEUTSCHE TELEKOM INT FIN +50BP IF > BAA1/BBB+ - 50BP < | | D | | 2.B FE | 5,946,000 | 125.3570 | 6,017,147 | 4,800,000 | 5,439,212 | | (45,940) | | | 9.250 | 7.272 | JD | 37,000 | 444,000 | 12/13/2002 | 06/01/2032 |
| 25162V-AA-0 | DEUTSCHE POST AG DEUTSCHE POST AG | | C | | 1.G PL | 13,500,000 | 80.3190 | 10,843,073 | 13,500,000 | 13,500,000 | | | | | 3.010 | 3.021 | FMAN | 63,210 | 406,620 | 03/10/2021 | 05/05/2035 |
| 25243Y-AH-2 | DIAGEO CAPITAL PLC 5 7/8% Due 9/30/2036 MS31 | | D | | 1.G FE | 4,368,821 | 106.0790 | 4,773,566 | 4,500,000 | 4,409,032 | | 4,055 | | | 5.875 | 6.093 | MS | 66,828 | 264,375 | 02/23/2009 | 09/30/2036 |
| 25243Y-AV-1 | DIAGEO CAPITAL PLC 3 7/8% Due 4/29/2043 A029 | | D | 2 | 1.G FE | 4,554,150 | 82.7010 | 4,135,040 | 5,000,000 | 4,624,324 | | 11,197 | | | 3.875 | 4.440 | AO | 33,368 | 193,750 | 11/09/2015 | 04/29/2043 |
| 25243Y-BB-4 | DIAGEO CAPITAL PLC BASIC | | D | 2 | 1.G FE | 20,206,350 | 85.6220 | 19,264,944 | 22,500,000 | 20,334,580 | | 128,230 | | | 2.375 | 4.003 | AO | 99,453 | 267,188 | 07/12/2022 | 10/24/2029 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC BASIC | | D | 2 | 1.G FE | 3,299,590 | 79.7670 | 2,791,859 | 3,500,000 | 3,314,727 | | 15,137 | | | 2.125 | 2.773 | AO | 12,809 | 74,375 | 02/14/2022 | 04/29/2032 |
| 268317-AC-8 | ELECTRICITE DE FRANCE 6.95% Due 1/26/2039 JJ26 | | D | | 2.A FE | 15,345,550 | 103.7760 | 15,566,385 | 15,000,000 | 15,262,816 | | (8,999) | | | 6.950 | 6.768 | JJ | 448,854 | 1,042,500 | 04/27/2009 | 01/26/2039 |
| 268317-AK-0 | ELECTRICITE DE FRANCE 4 7/8% Due 1/22/2044 JJ22 | | D | | 2.A FE | 21,136,380 | 81.1820 | 16,236,306 | 20,000,000 | 20,961,617 | | (26,910) | | | 4.875 | 4.519 | JJ | 430,625 | 975,000 | 08/03/2015 | 01/22/2044 |
| 268317-AQ-7 | ELECTRICITE DE FRANCE 4.95% Due 10/13/2045 A013 | | D | 2 | 2.B FE | 10,433,350 | 80.7380 | 8,073,842 | 10,000,000 | 10,375,143 | | (9,931) | | | 4.950 | 4.672 | AO | 107,250 | 495,000 | 05/02/2016 | 10/13/2045 |
| 279158-AQ-2 | ECOPETROL SA BASIC | | D | 2 | 3.A FE | 1,001,707 | 67.2500 | 699,400 | 1,040,000 | 1,002,281 | | 543 | | | 5.875 | 6.145 | MN | 10,014 | 61,100 | 12/13/2021 | 11/02/2051 |
| 285295-B@-9 | ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC | | D | | 2.B | 11,000,000 | 92.2530 | 10,147,859 | 11,000,000 | 11,000,000 | | | | | 3.370 | 3.370 | JD | 21,624 | 370,700 | 12/13/2019 | 12/10/2026 |
| 28617X-AC-7 | ELEKTRA NORESTE S.A. ELEKTRA NORESTE S.A. | | D | | 2.B FE | 11,000,000 | 81.9350 | 9,012,807 | 11,000,000 | 11,000,000 | | | | | 3.870 | 3.870 | JJ | 196,295 | 442,255 | 06/18/2021 | 07/15/2036 |
| 29278D-AA-3 | ENEL CHILE SA BASIC | | D | 2 | 2.B FE | 2,568,800 | 97.0500 | 2,397,135 | 2,470,000 | 2,557,722 | | (11,078) | | | 4.875 | 4.110 | JD | 6,355 | 120,413 | 03/29/2022 | 06/12/2028 |
| 29446M-AC-6 | EQUINOR ASA BASIC | | D | 2 | 1.D FE | 12,594,145 | 73.2190 | 9,079,206 | 12,400,000 | 12,573,547 | | (5,054) | | | 3.250 | 3.167 | MN | 48,136 | 403,000 | 02/16/2022 | 11/18/2049 |
| 29446M-AD-4 | EQUINOR ASA BASIC | | D | 2 | 1.D FE | 27,004,680 | 95.9270 | 23,981,715 | 25,000,000 | 25,940,006 | | (423,464) | | | 2.875 | 1.125 | AO | 169,705 | 718,750 | 06/16/2020 | 04/06/2025 |
| 29446M-AK-8 | EQUINOR ASA BASIC | | D | 2 | 1.D FE | 10,379,200 | 85.3210 | 8,532,134 | 10,000,000 | 10,286,202 | | (36,995) | | | 2.375 | 1.944 | MN | 25,729 | 237,500 | 06/10/2020 | 05/22/2030 |
| 33938X-AB-1 | FLEX LTD BASIC | | D | 2 | 2.C FE | 7,811,739 | 93.7940 | 7,315,922 | 7,800,000 | 7,808,948 | | (1,464) | | | 4.875 | 4.851 | MN | 51,756 | 380,250 | 08/13/2020 | 05/12/2030 |
| 33938X-AC-9 | FLEX LTD BASIC | | D | 2 | 2.C FE | 9,961,700 | 94.3450 | 9,434,542 | 10,000,000 | 9,978,084 | | 6,577 | | | 3.750 | 3.826 | FA | 156,250 | 375,000 | 05/08/2020 | 02/01/2026 |
| 33938X-AE-5 | FLEX LTD BASIC | | D | 2 | 2.C FE | 6,935,110 | 99.9790 | 6,998,561 | 7,000,000 | 6,935,485 | | 375 | | | 6.000 | 6.212 | JJ | 28,000 | | 11/30/2022 | 01/15/2028 |
| 344419-AA-4 | FOMENTO ECONOMICO MEX BASIC | | D | | 2.A FE | 853,821 | 99.1190 | 892,070 | 900,000 | 895,927 | | 11,085 | | | 2.875 | 4.164 | MN | 3,666 | 25,875 | 12/14/2018 | 05/10/2023 |
| 344419-AB-2 | FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10 | | D | | 2.A FE | 37,079,477 | 82.3200 | 32,144,947 | 39,049,000 | 37,393,475 | | 42,285 | | | 4.375 | 4.687 | MN | 242,022 | 1,708,394 | 01/18/2019 | 05/10/2043 |
| 344419-AC-0 | FOMENTO ECONOMICO MEX BASIC | | D | 2 | 2.A FE | 36,265,950 | 70.3350 | 24,617,236 | 35,000,000 | 36,198,047 | | (27,882) | | | 3.500 | 3.305 | JJ | 561,458 | 1,225,000 | 06/25/2020 | 01/16/2050 |
| 35177P-AL-1 | FRANCE TELECOM 9% Due 3/1/2031 MS1 | | D | | 2.A FE | 25,800,507 | 122.6910 | 23,433,914 | 19,100,000 | 22,424,089 | | (304,053) | | | 9.000 | 6.246 | MS | 573,000 | 1,719,000 | 05/25/2005 | 03/01/2031 |
| 36830D-AB-7 | GC TREASURY CENTRE CO BASIC | | D | 2 | 2.B FE | 3,400,121 | 80.2690 | 2,841,514 | 3,540,000 | 3,406,426 | | 6,421 | | | 2.980 | 3.480 | MS | 30,182 | 87,463 | 05/26/2022 | 03/18/2031 |
| 39531J-AA-2 | GREENKO WIND PROJECTS MU BASIC | | D | 2 | 3.B FE | 1,460,000 | 93.1750 | 1,360,355 | 1,460,000 | 1,460,000 | | | | | 5.500 | 5.500 | AO | 18,960 | 40,150 | 03/30/2022 | 04/06/2025 |
| 40049J-AZ-0 | GRUPO TELEVISA SA - SPONS GDR BASIC | | D | | 2.B FE | 8,175,034 | 103.5740 | 6,421,578 | 6,200,000 | 8,061,912 | | (80,083) | | | 6.625 | 4.080 | JJ | 189,401 | 298,125 | 11/20/2022 | 01/15/2040 |
| 40049J-BA-4 | GRUPO TELEVISA SA - SPONS GDR BASIC | | D | 2 | 2.A FE | 6,771,215 | 86.0690 | 4,733,797 | 5,500,000 | 6,719,976 | | (36,479) | | | 5.000 | 3.535 | MN | 36,667 | 275,000 | 07/27/2021 | 05/13/2045 |
| 404280-AQ-2 | HSBC HOLDINGS PLC 5 1/4% Due 3/14/2044 MS14 | | D | | 2.A FE | 20,248,580 | 85.1660 | 16,181,563 | 19,000,000 | 20,054,789 | | (28,086) | | | 5.250 | 4.829 | MS | 296,479 | 997,500 | 08/04/2015 | 03/14/2044 |
| 404280-BA-6 | HSBC HOLDINGS PLC BASIC | | D | | 1.G FE | 10,026,600 | 99.3990 | 9,939,856 | 10,000,000 | 10,002,281 | | (5,574) | | | 3.600 | 3.542 | MN | 36,000 | 360,000 | 04/18/2018 | 05/25/2023 |
| 404280-BK-4 | HSBC HOLDINGS PLC BASIC | | D | 2 | 1.G FE | 38,068,470 | 92.4440 | 35,128,604 | 38,000,000 | 37,995,454 | | (10,850) | | | 4.041 | 4.013 | MS | 460,674 | 1,535,580 | 04/25/2018 | 03/13/2028 |
| 404280-CJ-6 | HSBC HOLDINGS PLC BASIC | | D | 2 | 1.G FE | 10,000,000 | 90.3580 | 9,035,770 | 10,000,000 | 10,000,000 | | | | | 1.645 | 1.645 | AO | 33,357 | 164,500 | 08/11/2020 | 04/18/2026 |
| 40637C-C#-5 | HALMA PLC HALMA PLC | | B | | 2.A Z | 9,033,300 | 87.3060 | 8,411,498 | 9,634,500 | 9,634,500 | | | | 601,200 | 2.290 | 2.290 | JJ | 103,574 | | 04/12/2022 | 07/12/2032 |
| 423012-AE-3 | HEINEKEN NV 4% Due 10/1/2042 A01 | | D | | 2.A FE | 2,494,710 | 79.0950 | 2,372,843 | 3,000,000 | 2,585,228 | | 11,929 | | | 4.000 | 5.121 | AO | 30,000 | 120,000 | 09/23/2013 | 10/01/2042 |
| 43474T-AB-9 | HOLCIM LTD 6 7/8% Due 9/29/2039 MS29 | | D | | 2.A FE | 22,849,790 | 100.0520 | 22,011,490 | 22,000,000 | 22,656,572 | | (21,058) | | | 6.875 | 6.578 | MS | 386,528 | 1,512,500 | 10/02/2009 | 09/29/2039 |
| 43475D-AA-5 | HOLCIM CAPITAL CORP 6 1/2% Due 9/12/2043 MS12 | | D | | 2.A FE | 9,789,600 | 97.0810 | 9,708,098 | 10,000,000 | 9,818,370 | | 3,998 | | | 6.500 | 6.663 | MS | 196,806 | 650,000 | 09/05/2013 | 09/12/2043 |
| 449282-AA-0 | ICHTHYS LNG PTY LTD ICHTHYS LNG PTY LTD | | D | | 1.G PL | 20,000,000 | 93.0760 | 18,615,249 | 20,000,000 | 20,000,000 | | | | | 4.250 | 4.250 | JD | 37,778 | 425,000 | 05/10/2022 | 12/15/2029 |
| 45262B-AF-0 | IMPERIAL BRANDS FIN PLC BASIC | | D | 2 | 2.B FE | 25,857,255 | 99.6110 | 25,819,141 | 25,920,000 | 25,856,369 | | (886) | | | 6.125 | 6.184 | JJ | 679,140 | | 10/25/2022 | 07/27/2027 |
| 45326Y-A*-8 | INCITEC PIVOT LTD. INCITEC PIVOT LTD. | | D | | 2.B | 7,000,000 | 92.0070 | 6,440,513 | 7,000,000 | 7,000,000 | | | | | 4.030 | 4.030 | AO | 47,800 | 282,100 | 11/19/2019 | 10/30/2028 |
| 45326Y-A@-6 | INCITEC PIVOT LTD. INCITEC PIVOT LTD. | | D | | 2.B | 5,000,000 | 90.0280 | 4,501,424 | 5,000,000 | 5,000,000 | | | | | 4.130 | 4.130 | AO | 34,990 | 206,500 | 11/19/2019 | 10/30/2030 |
| 45409M-AA-1 | INDIA CLEAN ENERGY HLDG BASIC | | D | 2 | 3.C FE | 2,380,738 | 79.2380 | 1,885,853 | 2,380,000 | 2,380,928 | | 190 | | | 4.500 | 4.488 | AO | 21,718 | 80,325 | 01/12/2022 | 04/18/2027 |
| 45434L-2H-6 | INDIAN RAILWAY FINANCE BASIC | | D | | 2.C FE | 1,400,000 | 85.6090 | 1,198,526 | 1,400,000 | 1,400,000 | | | | | 3.570 | 3.570 | JJ | 22,213 | 24,990 | 01/13/2022 | 01/21/2032 |

# 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 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC | | D | | 3.B FE | 7,135,500 | 99.1830 | 7,061,816 | 7,120,000 | 7,126,080 | | (3,828) | | | 6.250 | 6.223 | JJ | 205,194 | 31,250 | 11/30/2022 | 01/15/2027 |
| 460599-AE-3 | INTERNATIONAL GAME TECH BASIC | | D | 2 | 3.B FE | 1,029,010 | 93.6870 | 936,865 | 1,000,000 | 1,017,455 | | (5,234) | | | 5.250 | 4.628 | JJ | 24,208 | 52,500 | 09/10/2020 | 01/15/2029 |
| 46132F-AC-4 | INVESCO FINANCE PLC 5 3/8% Due 11/30/2043 MN31 | | D | | 2.A FE | 31,803,251 | 93.4740 | 29,631,243 | 31,700,000 | 31,786,884 | | (2,369) | | | 5.375 | 5.353 | MN | 146,723 | 1,703,875 | 11/26/2013 | 11/30/2043 |
| 46132F-AD-2 | INVESCO FINANCE PLC BASIC | | D | | 2.A FE | 964,920 | 96.1260 | 961,265 | 1,000,000 | 983,637 | | 4,936 | | | 3.750 | 4.331 | JJ | 17,292 | 37,500 | 12/14/2018 | 01/15/2026 |
| 46205Y-AA-9 | ION TRADING TECHNOLOGIES BASIC | | D | 2 | 4.C FE | 4,540,100 | 83.4770 | 3,764,805 | 4,510,000 | 4,532,163 | | (5,907) | | | 5.750 | 5.587 | MN | 33,136 | 259,325 | 08/16/2021 | 05/15/2028 |
| 462629-A*-7 | IPSEN SA IPSEN SA | | D | | 3.A | 20,000,000 | 88.9950 | 17,798,985 | 20,000,000 | 20,000,000 | | | | | 3.630 | 3.630 | JJ | 318,633 | 726,000 | 07/26/2019 | 07/23/2026 |
| 465077-AL-9 | ISRAEL ELECTRIC CORP LTD BASIC | | D | | 2.A FE | 1,228,389 | 93.7060 | 1,044,825 | 1,115,000 | 1,212,423 | | (15,622) | | | 4.250 | 2.570 | FA | 18,034 | 47,388 | 01/12/2022 | 08/14/2028 |
| 46654X-AA-7 | JSW INFRASTRUCTURE BASIC | | D | 2 | 3.B FE | 1,442,000 | 85.3630 | 1,230,927 | 1,442,000 | 1,442,000 | | | | | 4.950 | 4.950 | JJ | 31,724 | 35,690 | 01/13/2022 | 01/21/2029 |
| 47216Q-AC-7 | JDE PEET'S NV BASIC | | D | 2 | 2.C FE | 6,971,370 | 74.7820 | 5,234,774 | 7,000,000 | 6,974,655 | | 2,594 | | | 2.250 | 2.296 | MS | 42,438 | 157,500 | 09/21/2021 | 09/24/2031 |
| 478375-AN-8 | JOHNSON CONTROLS 4.95% Due 7/2/2064 JJ2 | | D | 2 | 2.B FE | 8,100,000 | 83.9000 | 6,795,869 | 8,100,000 | 8,100,000 | | | | | 4.950 | 4.950 | JJ | 199,361 | 400,950 | 02/02/2017 | 07/02/2064 |
| 478375-AR-9 | JOHNSON CONTROLS 3.9% Due 2/14/2026 FA14 | | D | 2 | 2.B FE | 3,145,116 | 97.1810 | 2,974,710 | 3,061,000 | 3,091,210 | | (9,794) | | | 3.900 | 3.537 | FA | 45,430 | 119,379 | 12/28/2016 | 02/14/2026 |
| 478375-AS-7 | JOHNSON CONTROLS 5 1/8% Due 9/14/2045 MS14 | | D | 2 | 2.B FE | 10,548,800 | 91.6410 | 9,164,137 | 10,000,000 | 10,484,799 | | (12,083) | | | 5.125 | 4.769 | MS | 152,326 | 512,500 | 12/28/2016 | 09/14/2045 |
| 479142-F#-3 | JOHNSON MATTHEY PUBLIC COMP JOHNSON MATTHEY PUBLIC COMPANY | | B | | 1.G | 20,968,000 | 78.9630 | 16,905,929 | 21,410,000 | 21,410,000 | | | | 442,000 | 1.900 | 1.900 | JD | 1,130 | 203,395 | 03/04/2022 | 06/30/2032 |
| 48268K-AG-6 | KT CORP BASIC | | D | | 1.G FE | 1,549,380 | 96.4750 | 1,495,363 | 1,550,000 | 1,549,452 | | 72 | | | 4.000 | 4.015 | FA | 24,628 | | 08/03/2022 | 08/08/2025 |
| 48723T-AC-5 | HANA BANK BASIC | | D | | 1.E FE | 1,361,355 | 92.0500 | 1,297,905 | 1,410,000 | 1,365,857 | | 4,502 | | | 3.250 | 4.060 | MS | 11,584 | 22,913 | 07/08/2022 | 03/30/2027 |
| 49374J-AD-5 | KIA CORP BASIC | | D | | 2.A FE | 1,504,516 | 87.7500 | 1,326,780 | 1,512,000 | 1,505,759 | | 1,243 | | | 2.750 | 2.857 | FA | 15,824 | 20,790 | 02/08/2022 | 02/14/2027 |
| 493859-C*-1 | KIER GROUP PLC SENIOR NOTES | | D | | 3.C YE | 4,993,690 | 93.8780 | 4,687,967 | 4,993,690 | 4,993,690 | | | | | 5.360 | 5.361 | MN | 30,484 | 267,662 | 11/05/2014 | 01/31/2025 |
| 50050H-AN-6 | KOOKMIN BANK BASIC | | D | | 2.A FE | 2,023,528 | 79.1900 | 1,619,436 | 2,045,000 | 2,025,823 | | 2,203 | | | 2.500 | 2.633 | MN | 8,095 | 51,125 | 12/14/2021 | 11/04/2030 |
| 50066C-AQ-2 | KOREA GAS CORP AGENCY DEBENTURES | | D | | 1.C FE | 2,714,720 | 86.9880 | 2,644,420 | 3,040,000 | 2,752,480 | | 37,760 | | | 1.125 | 4.024 | JJ | 15,960 | 17,100 | 06/28/2022 | 07/13/2026 |
| 50247V-AB-5 | LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15 | | D | | 2.B FE | 10,053,339 | 88.6380 | 8,172,468 | 9,220,000 | 9,943,065 | | (20,840) | | | 5.250 | 4.651 | JJ | 223,201 | 484,050 | 01/31/2017 | 07/15/2043 |
| 50247V-AC-3 | LYB INTL FINANCE BV 4 7/8% Due 3/15/2044 MS15 | | D | 2 | 2.B FE | 9,857,580 | 83.2800 | 7,911,608 | 9,500,000 | 9,797,639 | | (8,422) | | | 4.875 | 4.638 | MS | 136,365 | 463,125 | 06/16/2014 | 03/15/2044 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANC | | D | 2 | 2.B FE | 1,309,952 | 92.8950 | 1,300,524 | 1,400,000 | 1,351,355 | | 10,410 | | | 3.500 | 4.422 | MS | 16,197 | 49,000 | 09/25/2018 | 03/02/2027 |
| 526250-AD-7 | LENOVO GROUP LTD BASIC | | D | 2 | 2.B FE | 24,815,829 | 96.8670 | 24,211,947 | 24,995,000 | 24,823,706 | | 7,877 | | | 5.831 | 5.988 | JJ | 623,468 | | 09/22/2022 | 01/27/2028 |
| 539439-AR-0 | LLOYDS TSB GR-AD BASIC | | D | | 1.G FE | 19,909,200 | 94.8080 | 18,961,566 | 20,000,000 | 19,947,434 | | 8,742 | | | 4.375 | 4.432 | MS | 240,625 | 875,000 | 05/10/2018 | 03/22/2028 |
| 53944Y-AD-5 | LLOYDS BANKING GROUP PLC | | D | | 1.G FE | 496,950 | 92.9450 | 464,725 | 500,000 | 498,631 | | 309 | | | 3.750 | 3.824 | JJ | 8,854 | 18,750 | 01/12/2017 | 01/11/2027 |
| 53944Y-AS-2 | LLOYDS BANKING GROUP PLC BASIC | | D | 2 | 1.G FE | 19,294,403 | 92.3310 | 18,697,062 | 20,250,000 | 19,364,901 | | 70,498 | | | 3.750 | 4.705 | MS | 217,266 | 379,688 | 07/11/2022 | 03/18/2028 |
| 552081-AM-3 | LYONDELLBASELL IND NV BASIC | | D | 2 | 2.B FE | 594,970 | 78.9730 | 394,864 | 500,000 | 591,370 | | (1,516) | | | 4.625 | 3.647 | FA | 8,030 | 23,125 | 07/16/2020 | 02/26/2055 |
| 58406R-AA-6 | MEDCO LAUREL TREE BASIC | | D | 2 | 4.A FE | 2,051,760 | 88.4560 | 1,822,199 | 2,060,000 | 2,052,921 | | 1,144 | | | 6.950 | 7.022 | MN | 19,487 | 143,170 | 01/12/2022 | 11/12/2028 |
| 606822-AN-4 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 6,254,042 | 94.8240 | 5,404,971 | 5,700,000 | 6,072,824 | | (86,842) | | | 3.677 | 2.006 | FA | 75,103 | 209,589 | 09/15/2021 | 02/22/2027 |
| 606822-AT-1 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 2,995,770 | 99.7660 | 2,992,969 | 3,000,000 | 2,999,845 | | 901 | | | 3.455 | 3.486 | MS | 34,262 | 103,650 | 04/04/2018 | 03/02/2023 |
| 606822-AV-6 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 25,118,950 | 94.7630 | 23,690,805 | 25,000,000 | 25,068,009 | | (11,669) | | | 3.961 | 3.902 | MS | 327,333 | 990,250 | 04/04/2018 | 03/02/2028 |
| 606822-BB-9 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 18,213,805 | 87.0040 | 16,095,658 | 18,500,000 | 18,255,835 | | 10,726 | | | 4.286 | 4.404 | JJ | 341,392 | 792,910 | 11/26/2018 | 07/26/2038 |
| 606822-BC-7 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 5,757,050 | 93.4810 | 4,674,044 | 5,000,000 | 5,623,846 | | (103,352) | | | 4.050 | 1.739 | MS | 61,875 | 202,500 | 09/14/2021 | 09/11/2028 |
| 606822-BD-5 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 9,122,850 | 97.8270 | 8,804,420 | 9,000,000 | 9,031,726 | | (25,944) | | | 3.407 | 3.101 | MS | 97,100 | 306,630 | 04/29/2019 | 03/07/2024 |
| 606822-BH-6 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 12,555,520 | 92.5200 | 10,732,320 | 11,600,000 | 12,376,403 | | (117,005) | | | 3.741 | 2.547 | MS | 137,419 | 433,956 | 09/15/2021 | 03/07/2029 |
| 606822-BM-5 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 16,149,325 | 87.7770 | 13,605,430 | 15,500,000 | 15,965,076 | | (64,142) | | | 3.195 | 2.692 | JJ | 224,227 | 495,225 | 01/21/2020 | 07/18/2029 |
| 606822-BN-3 | MITSUBISHI UFJ FIN GRP BASIC | | D | | 1.G FE | 10,126,000 | 93.7180 | 9,371,800 | 10,000,000 | 10,057,240 | | (25,839) | | | 2.193 | 1.920 | FA | 76,755 | 219,300 | 04/14/2020 | 02/25/2025 |
| 606822-BZ-6 | MITSUBISHI UFJ FIN GRP BASIC | | D | 2 | 1.G FE | 9,217,600 | 86.5670 | 8,656,691 | 10,000,000 | 9,316,586 | | 98,986 | | | 1.640 | 3.192 | AO | 35,533 | 164,000 | 03/24/2022 | 10/13/2027 |
| 607504-A*-8 | MODEC, INC MODEC, INC | | D | | 2.C PL | 20,000,000 | 92.4750 | 18,495,058 | 20,000,000 | 20,000,000 | | | | | 3.830 | 3.830 | JD | 19,150 | 890,255 | 10/15/2021 | 12/22/2026 |
| 62947Q-BA-5 | NXP BV BASIC | | D | 2 | 2.B FE | 10,215,550 | 99.2300 | 9,923,034 | 10,000,000 | 10,139,172 | | (76,378) | | | 4.875 | 3.556 | MS | 162,500 | 243,750 | 05/19/2022 | 03/01/2024 |
| 62947Q-BC-1 | NXP BV BASIC | | D | 2 | 2.B FE | 10,036,963 | 100.4000 | 9,537,974 | 9,500,000 | 9,990,789 | | (46,175) | | | 5.550 | 4.507 | JD | 43,938 | 527,250 | 05/19/2022 | 12/01/2028 |
| 63254A-AP-3 | NATIONAL AUSTRALIA BK/NY BASIC | | D | | 1.D FE | 771,200 | 95.6690 | 765,351 | 800,000 | 786,661 | | 4,057 | | | 3.375 | 3.963 | JJ | 12,525 | 27,000 | 12/14/2018 | 01/14/2026 |
| 63861V-AH-0 | NATIONWIDE BLDG SOCIETY BASIC | | D | | 1.E FE | 5,836,200 | 97.2670 | 5,980,945 | 6,149,000 | 5,846,618 | | 10,418 | | | 4.850 | 6.098 | JJ | 127,575 | | 10/25/2022 | 07/27/2027 |
| 654744-AD-3 | NISSAN MOTOR CO BASIC | | D | 2 | 2.C FE | 2,625,423 | 85.1590 | 1,958,651 | 2,300,000 | 2,580,454 | | (33,100) | | | 4.810 | 2.976 | MS | 31,960 | 110,630 | 08/17/2021 | 09/17/2030 |

# 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 |
| 65535H-AX-7 | NOMURA HOLDINGS INC BASIC | | D | | 2.A FE | 23,077,440 | 77.2660 | 18,543,881 | 24,000,000 | 23,155,287 | | 77,847 | | | 2.608 | 3.080 | JJ | 290,357 | 312,960 | 02/02/2022 | 07/14/2031 |
| 65535H-AZ-2 | NOMURA HOLDINGS INC BASIC | | D | | 2.A FE | 4,691,450 | 87.7870 | 4,389,329 | 5,000,000 | 4,736,483 | | 45,033 | | | 2.329 | 3.741 | JJ | 51,432 | 61,783 | 03/24/2022 | 01/22/2027 |
| 65535H-BC-2 | NOMURA HOLDINGS INC BASIC | | D | | 2.A FE | 20,086,800 | 98.2890 | 19,657,745 | 20,000,000 | 20,082,229 | | (4,571) | | | 5.605 | 5.529 | JJ | 544,931 | | 07/11/2022 | 07/06/2029 |
| 65558R-AD-1 | NORDEA BANK ABP BASIC | | D | | 1.F FE | 24,418,100 | 100.6170 | 25,154,236 | 25,000,000 | 24,437,907 | | 19,807 | | | 5.375 | 5.924 | MS | 369,531 | | 10/26/2022 | 09/22/2027 |
| 68620Y-A#-9 | ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY FINANCE LIMITED | | D | | 2.B | 8,000,000 | 97.7910 | 7,823,281 | 8,000,000 | 8,000,000 | | | | | 5.160 | 5.160 | JJ | 190,347 | 412,800 | 01/18/2019 | 01/15/2029 |
| 68620Y-A@-1 | ORIGIN ENERGY FINANCE LIMITED SENIOR NOTES | | D | | 2.B | 20,000,000 | 99.0230 | 19,804,591 | 20,000,000 | 20,000,000 | | | | | 5.040 | 5.040 | JD | 33,600 | 1,008,000 | 12/11/2013 | 12/19/2023 |
| 69033D-AD-9 | OVERSEA-CHINESE BANKING BASIC | | D | 2 | 2.A FE | 3,888,998 | 89.8540 | 3,517,784 | 3,915,000 | 3,891,788 | | 2,747 | | | 1.832 | 1.915 | MS | 22,115 | 71,723 | 01/12/2022 | 09/10/2030 |
| 69370R-AD-9 | PT PERTAMINA (PERSERO) BASIC | | D | | 2.B FE | 2,462,520 | 91.2610 | 2,121,818 | 2,325,000 | 2,445,881 | | (16,260) | | | 3.650 | 2.779 | JJ | 35,595 | 84,863 | 01/12/2022 | 07/30/2029 |
| 69370R-AJ-6 | PT PERTAMINA (PERSERO) BASIC | | D | 2 | 2.B FE | 2,999,490 | 70.4880 | 2,135,771 | 3,030,000 | 2,999,893 | | 403 | | | 4.150 | 4.202 | FA | 44,011 | 125,745 | 01/12/2022 | 02/25/2060 |
| 69370R-AK-3 | PT PERTAMINA (PERSERO) BASIC | | D | 2 | 2.B FE | 8,066,513 | 88.5110 | 7,350,839 | 8,305,000 | 8,122,592 | | 55,120 | | | 1.400 | 2.135 | FA | 45,862 | 116,270 | 01/12/2022 | 02/09/2026 |
| 69377F-AA-4 | FREEPORT INDONESIA PT BASIC | | D | 2 | 2.C FE | 460,000 | 95.8860 | 441,076 | 460,000 | 460,000 | | | | | 4.763 | 4.763 | AO | 4,686 | 10,955 | 04/07/2022 | 04/14/2027 |
| 69377F-AB-2 | FREEPORT INDONESIA PT BASIC | | D | 2 | 2.C FE | 1,899,450 | 91.7610 | 1,766,399 | 1,925,000 | 1,900,652 | | 1,202 | | | 5.315 | 5.489 | AO | 21,884 | 51,157 | 05/26/2022 | 04/14/2032 |
| 69867D-AC-2 | PANTHER BF AGGREGATOR 2 BASIC | | D | 2 | 5.A FE | 1,944,708 | 97.8290 | 1,784,398 | 1,824,000 | 1,878,145 | | (52,334) | | | 8.500 | 3.981 | MN | 19,811 | 155,040 | 10/29/2021 | 05/15/2027 |
| 714264-AK-4 | PERNOD-RICAR 5 1/2% Due 1/15/2042 JJ15 | | D | | 2.A FE | 6,303,510 | 99.6450 | 5,978,712 | 6,000,000 | 6,246,343 | | (7,478) | | | 5.500 | 5.159 | JJ | 152,167 | 330,000 | 08/01/2013 | 01/15/2042 |
| 71568Q-AJ-6 | PERUSAHAAN LISTRIK NEGAR BASIC | | D | | 2.B FE | 3,560,069 | 88.3000 | 3,002,200 | 3,400,000 | 3,540,707 | | (18,864) | | | 3.875 | 3.169 | JJ | 60,019 | 131,750 | 01/12/2022 | 07/17/2029 |
| 71568Q-AK-3 | PERUSAHAAN LISTRIK NEGAR BASIC | | D | | 2.B FE | 2,757,042 | 78.4250 | 2,093,948 | 2,670,000 | 2,755,505 | | (1,537) | | | 4.875 | 4.663 | JJ | 59,296 | 130,163 | 01/12/2022 | 07/17/2049 |
| 71568Q-AP-2 | PERUSAHAAN LISTRIK NEGAR BASIC | | D | 2 | 2.B FE | 407,634 | 71.0190 | 294,728 | 415,000 | 407,785 | | 140 | | | 4.000 | 4.106 | JD | 46 | 16,600 | 12/14/2021 | 06/30/2050 |
| 74365P-AH-1 | PROSUS NV BASIC | | D | 2 | 2.C FE | 1,980,000 | 82.8630 | 1,640,678 | 1,980,000 | 1,980,000 | | | | | 4.193 | 4.193 | JJ | 37,360 | 41,511 | 01/11/2022 | 01/19/2032 |
| 74779P-A*-9 | QUBE HOLDINGS LIMITED QUBE HOLDINGS LIMITED | | D | | 2.C | 9,000,000 | 96.2370 | 8,661,346 | 9,000,000 | 9,000,000 | | | | | 3.670 | 3.670 | AO | 66,978 | 330,300 | 10/24/2017 | 10/18/2024 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY BASIC | | D | | 1.G FE | 13,012,274 | 92.9170 | 12,450,943 | 13,400,000 | 13,192,134 | | 41,525 | | | 3.000 | 3.371 | JD | 5,583 | 402,000 | 05/10/2018 | 06/26/2027 |
| 759470-BD-8 | RELIANCE INDUSTRIES LIMITED BASIC | | D | | 2.B FE | 1,205,440 | 65.5870 | 806,720 | 1,230,000 | 1,205,881 | | 440 | | | 3.625 | 3.736 | JJ | 20,931 | 22,294 | 01/12/2022 | 01/12/2052 |
| 767201-AT-3 | RIO TINTO FIN USA LTD BASIC | | D | 2 | 1.F FE | 9,929,100 | 66.5770 | 6,657,680 | 10,000,000 | 9,930,895 | | 1,545 | | | 2.750 | 2.785 | MN | 45,069 | 275,000 | 10/28/2021 | 11/02/2051 |
| 76720A-AG-1 | RIO TINTO FIN USA PLC 4 1/8% Due 8/21/2042 FA21 | | D | 2 | 1.F FE | 41,334,130 | 86.7670 | 36,442,098 | 42,000,000 | 41,457,556 | | 16,437 | | | 4.125 | 4.220 | FA | 625,625 | 1,732,500 | 07/23/2018 | 08/21/2042 |
| 78391Y-A@-7 | RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD | | D | | 2.C YE | 8,000,000 | 84.0300 | 6,722,395 | 8,000,000 | 8,000,000 | | | | | 4.160 | 4.160 | FA | 124,800 | 249,600 | 01/21/2021 | 02/16/2033 |
| 78391Y-B*-8 | RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD | | B | | 2.C Z | 24,971,063 | 79.5720 | 17,449,647 | 21,929,344 | 21,929,344 | | | | (1,448,438) | 4.280 | 4.280 | FA | 351,966 | 979,263 | 01/21/2021 | 02/16/2031 |
| 78391Y-B@-6 | RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD | | D | | 2.C Z | 10,000,000 | 92.7740 | 9,277,431 | 10,000,000 | 10,000,000 | | | | | 5.240 | 5.240 | AO | 91,700 | 262,000 | 04/07/2022 | 04/28/2032 |
| 78413H-AB-5 | SES 5.3% Due 4/4/2043 AO4 | | D | | 2.B FE | 5,304,100 | 76.2150 | 3,810,758 | 5,000,000 | 5,253,087 | | (7,176) | | | 5.300 | 4.903 | AO | 64,042 | 265,000 | 06/13/2014 | 04/04/2043 |
| 786455-B#-1 | SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC | | B | | 2.B | 20,001,600 | 86.9050 | 16,745,695 | 19,269,000 | 19,269,000 | | | | (1,197,000) | 1.260 | 1.260 | AO | 41,814 | 251,172 | 11/06/2019 | 10/29/2026 |
| 80007R-AS-4 | SANDS CHINA LTD BASIC | | D | 2 | 3.A FE | 2,529,036 | 78.8750 | 2,192,725 | 2,780,000 | 2,537,825 | | 8,789 | | | 3.750 | 5.009 | FA | 41,410 | | 08/10/2022 | 08/08/2031 |
| 801060-AD-6 | SANOFI BASIC | | D | 2 | 1.E FE | 599,838 | 95.5980 | 573,589 | 600,000 | 599,900 | | 16 | | | 3.625 | 3.628 | JD | 725 | 21,750 | 12/14/2018 | 06/19/2028 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 | | D | | 1.D FE | 44,643,013 | 110.6800 | 39,623,315 | 35,800,000 | 43,176,372 | | (335,372) | | | 6.375 | 4.488 | JD | 101,433 | 2,282,250 | 09/21/2021 | 12/15/2038 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN 5 1/2% Due 3/25/2040 MS25 | | D | | 1.E FE | 4,686,981 | 102.5240 | 4,818,615 | 4,700,000 | 4,690,153 | | 335 | | | 5.500 | 5.519 | MS | 68,933 | 258,500 | 03/19/2010 | 03/25/2040 |
| 822582-AT-9 | SHELL INTERNATIONAL FIN BASIC | | D | | 1.E FE | 1,611,870 | 80.8800 | 1,213,202 | 1,500,000 | 1,601,029 | | (3,664) | | | 3.625 | 3.162 | FA | 19,635 | 54,375 | 12/04/2019 | 08/21/2042 |
| 822582-AY-8 | SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 | | D | | 1.D FE | 16,531,260 | 90.7230 | 14,243,459 | 15,700,000 | 16,450,917 | | (23,037) | | | 4.550 | 4.198 | FA | 275,818 | 714,350 | 02/27/2019 | 08/12/2043 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11 | | D | | 1.D FE | 53,837,357 | 96.9670 | 50,713,957 | 52,300,000 | 53,288,919 | | (409,617) | | | 3.250 | 2.413 | MN | 236,076 | 1,699,750 | 11/16/2021 | 05/11/2025 |
| 822582-BF-8 | SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11 | | D | | 1.D FE | 69,143,820 | 88.0330 | 59,862,248 | 68,000,000 | 69,024,350 | | (28,045) | | | 4.375 | 4.268 | MN | 413,194 | 2,975,000 | 05/31/2019 | 05/11/2045 |
| 822582-BQ-4 | SHELL INTERNATIONAL FIN 4% Due 5/10/2046 MN10 | | D | | 1.D FE | 26,497,085 | 82.6710 | 21,081,125 | 25,500,000 | 26,456,953 | | (29,742) | | | 4.000 | 3.741 | MN | 144,500 | 1,020,000 | 09/21/2021 | 05/10/2046 |
| 822582-CD-2 | SHELL INTERNATIONAL FIN BASIC | | D | 2 | 1.D FE | 23,524,005 | 86.6910 | 22,106,273 | 25,500,000 | 23,643,068 | | 119,063 | | | 2.375 | 3.572 | MN | 90,844 | 403,750 | 07/12/2022 | 11/07/2029 |
| 822582-CE-0 | SHELL INTERNATIONAL FIN BASIC | | D | 2 | 1.D FE | 43,430,120 | 71.0000 | 29,820,102 | 42,000,000 | 43,348,259 | | (35,185) | | | 3.125 | 2.945 | MN | 196,875 | 1,312,500 | 08/03/2020 | 11/07/2049 |
| 82460E-AJ-9 | SHINHAN BANK BASIC | | D | | 2.A FE | 2,808,078 | 93.2060 | 2,647,058 | 2,840,000 | 2,812,675 | | 4,597 | | | 3.875 | 4.197 | MS | 29,652 | 55,025 | 06/02/2022 | 03/24/2026 |
| 82460E-AN-0 | SHINHAN BANK BASIC | | D | | 2.A FE | 2,014,331 | 88.3630 | 1,599,361 | 1,810,000 | 1,987,468 | | (25,801) | | | 4.000 | 2.321 | AO | 13,676 | 72,400 | 12/14/2021 | 04/23/2029 |
| 82460Q-2A-0 | SHINHAN FINANCIAL GROUP BASIC | | D | 2 | 2.B FE | 1,002,146 | 92.4250 | 896,523 | 970,000 | 991,724 | | (10,014) | | | 3.340 | 2.239 | FA | 13,139 | 32,398 | 12/14/2021 | 02/05/2030 |
| 82481L-AD-1 | SHIRE ACQ INV IRELAND DA 3.2% Due 9/23/2026 MS23 | | D | 2 | 2.B FE | 13,983,340 | 94.1150 | 13,176,080 | 14,000,000 | 13,993,163 | | 1,700 | | | 3.200 | 3.214 | MS | 121,956 | 448,000 | 09/19/2016 | 09/23/2026 |

# 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 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAT BASIC | | D | | 1.E FE | 27,211,170 | 96.5690 | 23,659,370 | 24,500,000 | 25,971,864 | | (604,385) | | | 3.250 | 0.726 | MN | 75,201 | 796,250 | 12/07/2020 | 05/27/2025 |
| 82620K-AF-0 | SIEMENS FINANCIERINGSMAT 4.4% Due 5/27/2045 MN27 | | D | | 1.E FE | 60,240,120 | 89.7480 | 53,848,779 | 60,000,000 | 60,216,146 | | (6,749) | | | 4.400 | 4.373 | MN | 249,333 | 2,640,000 | 06/21/2017 | 05/27/2045 |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAT | | D | | 1.E FE | 12,953,850 | 87.1390 | 11,328,085 | 13,000,000 | 12,958,901 | | 961 | | | 4.200 | 4.221 | MS | 159,250 | 546,000 | 03/07/2017 | 03/16/2047 |
| 82620K-AZ-6 | SIEMENS FINANCIERINGSMAT BASIC | | D | | 1.E FE | 29,779,285 | 89.0590 | 26,489,781 | 29,744,000 | 29,767,645 | | (7,224) | | | 1.200 | 1.175 | MS | 109,061 | 356,928 | 05/11/2021 | 03/11/2026 |
| 83364A-AA-1 | SOCIEDAD DE TRANSMISION BASIC | | D | 2 | 2.B FE | 3,819,387 | 85.9880 | 3,353,513 | 3,900,000 | 3,825,525 | | 6,138 | | | 4.000 | 4.256 | JJ | 66,733 | 78,000 | 01/21/2022 | 01/27/2032 |
| 853254-AK-6 | STANDARD CHARTERED PLC 5.3% Due 1/9/2043 JJ9 | | D | | 2.B FE | 5,220,550 | 84.5270 | 4,226,351 | 5,000,000 | 5,179,398 | | (5,113) | | | 5.300 | 5.014 | JJ | 126,611 | 265,000 | 01/14/2013 | 01/09/2043 |
| 853254-AN-0 | STANDARD CHARTERED PLC 5.7% Due 3/26/2044 MS26 | | D | | 2.B FE | 9,431,190 | 91.3380 | 8,220,436 | 9,000,000 | 9,367,770 | | (9,116) | | | 5.700 | 5.375 | MS | 135,375 | 513,000 | 06/13/2014 | 03/26/2044 |
| 853254-CC-2 | STANDARD CHARTERED PLC BASIC | | D | 2 | 1.G FE | 9,719,545 | 75.7110 | 7,192,564 | 9,500,000 | 9,691,566 | | (20,090) | | | 2.678 | 2.414 | JD | 1,413 | 254,410 | 08/03/2021 | 06/29/2032 |
| 853254-CH-1 | STANDARD CHARTERED PLC BASIC | | D | 2 | 2.B FE | 8,047,120 | 75.9190 | 6,453,092 | 8,500,000 | 8,076,501 | | 29,381 | | | 3.603 | 4.217 | JJ | 143,770 | 153,128 | 02/16/2022 | 01/12/2033 |
| 853254-CN-8 | STANDARD CHARTERED PLC BASIC | | D | 2 | 1.G FE | 1,381,951 | 105.8670 | 1,365,687 | 1,290,000 | 1,381,594 | | (357) | | | 7.767 | 6.061 | MN | 12,524 | | 12/21/2022 | 11/16/2028 |
| 85325W-AA-6 | STANDARD CHARTERED PLC BASIC | | D | 2 | 1.G FE | 401,417 | 93.1240 | 398,571 | 428,000 | 401,596 | | 179 | | | 2.819 | 5.004 | JJ | 5,061 | | 12/20/2022 | 01/30/2026 |
| 85771P-AE-2 | STATOILHYDRO ASA- SPON ADR 4 1/4% Due 11/23/2041 MN23 | | D | | 1.D FE | 45,921,266 | 88.2740 | 40,407,263 | 45,775,000 | 45,902,104 | | (5,157) | | | 4.250 | 4.227 | MN | 205,352 | 1,945,438 | 10/19/2018 | 11/23/2041 |
| 85771P-AL-6 | STATOILHYDRO ASA- SPON ADR 3.95% Due 5/15/2043 MN15 | | D | | 1.D FE | 13,394,190 | 84.0500 | 10,926,558 | 13,000,000 | 13,370,731 | | (13,841) | | | 3.950 | 3.735 | MN | 65,614 | 513,500 | 12/04/2019 | 05/15/2043 |
| 85771P-AQ-5 | STATOILHYDRO ASA- SPON ADR 4.8% Due 11/8/2043 MN8 | | D | | 1.D FE | 38,443,050 | 94.4650 | 34,007,383 | 36,000,000 | 38,046,743 | | (59,121) | | | 4.800 | 4.381 | MN | 254,400 | 1,728,000 | 06/23/2015 | 11/08/2043 |
| 85855C-AB-6 | STELLANTIS FIN US INC BASIC | | D | 2 | 2.B FE | 15,022,720 | 76.4680 | 11,470,221 | 15,000,000 | 15,020,049 | | (2,070) | | | 2.691 | 2.673 | MS | 118,853 | 403,650 | 09/09/2021 | 09/15/2031 |
| 85855C-AD-2 | STELLANTIS FIN US INC BASIC | | C | 2 | 2.B FE | 24,393,400 | 99.4210 | 24,855,231 | 25,000,000 | 24,410,869 | | 17,469 | | | 5.625 | 6.172 | JJ | 425,781 | | 10/25/2022 | 01/12/2028 |
| 86389Q-AF-9 | STUDIO CITY FINANCE LTD BASIC | | D | 2 | 4.A FE | 1,234,675 | 76.7060 | 1,027,864 | 1,340,000 | 1,247,444 | | 12,769 | | | 6.500 | 8.201 | JJ | 40,163 | 43,550 | 02/11/2022 | 01/15/2028 |
| 86400G-AC-3 | STUDIO CITY CO LTD BASIC | | D | 2 | 4.A FE | 313,000 | 93.2500 | 291,873 | 313,000 | 313,000 | | | | | 7.000 | 7.000 | FA | 8,277 | 10,894 | 02/09/2022 | 02/15/2027 |
| 86562M-AF-7 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 454,310 | 91.7360 | 458,680 | 500,000 | 476,943 | | 5,950 | | | 2.632 | 4.045 | JJ | 6,105 | 13,160 | 12/14/2018 | 07/14/2026 |
| 86562M-AX-8 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 16,096,108 | 99.9420 | 16,390,435 | 16,400,000 | 16,396,941 | | 68,119 | | | 3.102 | 3.529 | JJ | 231,754 | 508,728 | 04/18/2018 | 01/17/2023 |
| 86562M-AY-6 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 16,309,862 | 92.9270 | 15,518,858 | 16,700,000 | 16,482,977 | | 38,309 | | | 3.544 | 3.830 | JJ | 269,620 | 591,848 | 03/12/2018 | 01/17/2028 |
| 86562M-BC-3 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 31,272,960 | 94.1550 | 29,658,689 | 31,500,000 | 31,359,209 | | 22,184 | | | 3.944 | 4.035 | JJ | 559,062 | 1,242,360 | 11/26/2018 | 07/19/2028 |
| 86562M-BF-6 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 504,465 | 98.9000 | 494,500 | 500,000 | 500,790 | | (967) | | | 3.936 | 3.731 | AO | 4,100 | 19,680 | 12/14/2018 | 10/16/2023 |
| 86562M-BP-4 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 4,967,550 | 86.6500 | 4,332,519 | 5,000,000 | 4,977,652 | | 3,035 | | | 3.040 | 3.116 | JJ | 69,667 | 152,000 | 07/16/2019 | 07/16/2029 |
| 86562M-BV-1 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 1.G FE | 14,989,408 | 94.5110 | 13,987,690 | 14,800,000 | 14,883,706 | | (39,795) | | | 2.348 | 2.063 | JJ | 160,238 | 347,504 | 04/14/2020 | 01/15/2025 |
| 86562M-BZ-2 | SUMITOMO MITSUI FINL GRP BASIC | | D | | 2.A FE | 10,815,850 | 77.5550 | 8,453,448 | 10,900,000 | 10,823,398 | | 7,548 | | | 2.142 | 2.238 | MS | 63,558 | 233,478 | 02/14/2022 | 09/23/2030 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH BASIC | | D | 2 | 2.C FE | 678,749 | 93.5500 | 710,980 | 760,000 | 681,180 | | 2,431 | | | 5.000 | 6.883 | JJ | 17,522 | | 09/21/2022 | 01/15/2030 |
| 86964W-AJ-1 | SUZANO AUSTRIA GMBH BASIC | | D | 2 | 2.C FE | 3,158,473 | 83.4880 | 2,697,481 | 3,231,000 | 3,165,044 | | 6,579 | | | 3.750 | 4.050 | JJ | 55,869 | 121,163 | 01/11/2022 | 01/15/2031 |
| 87020P-AT-4 | SWEDBANK AB BASIC | | D | | 1.G FE | 36,354,500 | 99.4140 | 36,783,248 | 37,000,000 | 36,379,439 | | 24,939 | | | 5.337 | 5.745 | MS | 554,010 | | 10/19/2022 | 09/20/2027 |
| 870674-AA-6 | SWEIHAN PV POWER CO PJSC BASIC | | D | | 2.A FE | 3,138,544 | 79.8310 | 2,505,539 | 3,138,544 | 3,138,544 | | | | | 3.625 | 3.625 | JJ | 47,721 | 60,139 | 01/13/2022 | 01/31/2049 |
| 87124V-AD-1 | SYDNEY AIRPORT FINANCE 3.9% Due 3/22/2023 MS22 | | D | | 2.A FE | 7,437,383 | 99.6700 | 7,275,944 | 7,300,000 | 7,303,539 | | (15,462) | | | 3.900 | 3.681 | MS | 78,293 | 284,700 | 12/05/2012 | 03/22/2023 |
| 87854X-AE-1 | TECHNIPFMC PLC BASIC | | D | 2 | 3.A FE | 5,572,588 | 97.7070 | 5,373,908 | 5,500,000 | 5,540,104 | | (17,660) | | | 6.500 | 6.121 | FA | 148,958 | 357,500 | 02/23/2021 | 02/01/2026 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU 7.045% Due 6/20/2036 JD20 | | D | | 2.C FE | 16,657,275 | 103.3530 | 13,435,846 | 13,000,000 | 15,682,479 | | (137,575) | | | 7.045 | 4.930 | JD | 27,984 | 915,850 | 07/25/2014 | 06/20/2036 |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU | | D | | 2.C FE | 6,142,430 | 94.8610 | 6,165,977 | 6,500,000 | 6,136,793 | | 8,526 | | | 4.103 | 5.599 | MS | 83,713 | 61,545 | 10/25/2022 | 03/08/2027 |
| 87938W-AU-7 | TELEFONICA EMISIONES SAU | | D | | 2.C FE | 8,874,240 | 81.0090 | 6,075,654 | 7,500,000 | 8,799,501 | | (31,832) | | | 5.213 | 4.071 | MS | 122,723 | 390,975 | 07/27/2021 | 03/08/2047 |
| 87938W-AW-3 | TELEFONICA EMISIONES SAU BASIC | | D | | 2.C FE | 50,709,785 | 77.3960 | 38,388,398 | 49,600,000 | 50,527,434 | | (70,893) | | | 4.895 | 4.717 | MS | 775,586 | 1,852,758 | 07/12/2022 | 03/06/2048 |
| 88032X-AU-8 | TENCENT HOLDINGS LTD BASIC | | D | 2 | 1.E FE | 2,354,808 | 81.6630 | 2,008,910 | 2,460,000 | 2,364,719 | | 9,857 | | | 2.390 | 2.964 | JD | 4,573 | 58,794 | 03/15/2022 | 06/03/2030 |
| 88323A-AE-2 | THAIOIL TRSRY CENTER BASIC | | D | | 2.C FE | 1,726,928 | 60.0190 | 1,632,510 | 2,720,000 | 1,732,926 | | 5,998 | | | 3.500 | 6.330 | AO | 19,569 | 47,600 | 08/01/2022 | 10/17/2049 |
| 88323A-AG-7 | THAIOIL TRSRY CENTER BASIC | | D | | 2.C FE | 2,043,801 | 77.2690 | 1,688,322 | 2,185,000 | 2,058,455 | | 14,389 | | | 2.500 | 3.384 | JD | 1,973 | 54,625 | 01/12/2022 | 06/18/2030 |
| 88827A-AA-1 | TITAN ACQ/CO-BORROWER BASIC | | D | 2 | 5.B FE | 9,000,000 | 90.3100 | 8,127,868 | 9,000,000 | 9,000,000 | | | | | 7.750 | 7.750 | AO | 147,250 | 697,500 | 03/16/2018 | 04/15/2026 |
| 89153V-AG-4 | TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15 | | D | | 1.E FE | 4,787,760 | 98.6970 | 4,737,463 | 4,800,000 | 4,798,546 | | 1,348 | | | 3.700 | 3.730 | JJ | 81,893 | 177,600 | 08/05/2013 | 01/15/2024 |
| 89153V-AU-3 | TOTAL CAPITAL INTL SA BASIC | | D | 2 | 1.E FE | 588,455 | 75.4100 | 377,050 | 500,000 | 583,130 | | (2,217) | | | 3.461 | 2.580 | JJ | 8,124 | 17,305 | 07/16/2020 | 07/12/2049 |

# 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 |
| 89153V-AW-9 | TOTAL CAPITAL INTL SA BASIC | | D | 2 | 1.E FE | 40,311,870 | 70.6410 | 26,137,275 | 37,000,000 | 40,207,296 | | (46,882) | | | 3.386 | 2.997 | JD | 6,960 | 1,252,820 | 09/17/2020 | 06/29/2060 |
| 892331-AC-3 | TOYOTA MOTOR CORP BASIC | | D | | 1.E FE | 1,890,196 | 99.1310 | 1,883,492 | 1,900,000 | 1,898,740 | | 2,220 | | | 3.419 | 3.541 | JJ | 29,052 | 64,961 | 12/14/2018 | 07/20/2023 |
| 892331-AM-1 | TOYOTA MOTOR CORP BASIC | | D | 2 | 1.E FE | 10,132,600 | 89.7290 | 8,972,906 | 10,000,000 | 10,088,092 | | (27,356) | | | 1.339 | 1.054 | MS | 35,707 | 133,900 | 05/10/2021 | 03/25/2026 |
| 902613-AP-3 | UBS GROUP AG BASIC | | D | 2 | 1.G FE | 11,017,738 | 95.9330 | 10,552,682 | 11,000,000 | 11,015,700 | | (2,038) | | | 4.751 | 4.714 | MN | 71,133 | 261,305 | 05/03/2022 | 05/12/2028 |
| 90352J-AC-7 | UBS GROUP FUNDING SWITZE | | D | 2 | 1.G FE | 6,291,850 | 93.7740 | 5,626,462 | 6,000,000 | 6,141,033 | | (30,390) | | | 4.253 | 3.647 | MS | 69,466 | 255,180 | 04/04/2018 | 03/23/2028 |
| 91127L-AE-0 | UNITED OVERSEAS BANK LTD BASIC | | D | 2 | 2.A FE | 1,406,527 | 87.2670 | 1,359,620 | 1,558,000 | 1,412,204 | | 5,676 | | | 2.000 | 3.232 | AO | 6,665 | 15,580 | 08/25/2022 | 10/14/2031 |
| 91911T-AQ-6 | VALE OVERSEAS LIMITED BASIC | | D | 2 | 2.C FE | 59,475,494 | 88.0110 | 48,634,776 | 55,260,000 | 58,784,111 | | (432,017) | | | 3.750 | 2.775 | JJ | 995,831 | 2,072,250 | 12/13/2021 | 07/08/2030 |
| 91912E-AA-3 | VALE SA 5 5/8% Due 9/11/2042 MS11 | | D | | 2.C FE | 12,777,500 | 95.4300 | 9,543,048 | 10,000,000 | 12,604,751 | | (88,497) | | | 5.625 | 3.741 | MS | 171,875 | 562,500 | 02/11/2021 | 09/11/2042 |
| 92676X-AE-7 | VIKING CRUISES LTD BASIC | | D | 2 | 5.A FE | 5,565,275 | 106.0020 | 5,300,096 | 5,000,000 | 5,343,812 | | (124,001) | | | 13.000 | 6.522 | MN | 83,056 | 260,000 | 12/01/2022 | 05/15/2025 |
| 92769V-AJ-8 | VIRGIN MEDIA FINANCE PLC BASIC | | D | 2 | 4.B FE | 498,000 | 80.3420 | 401,709 | 500,000 | 498,416 | | 169 | | | 5.000 | 5.051 | JJ | 11,528 | 25,000 | 10/30/2020 | 07/15/2030 |
| 92840J-AB-5 | VISTAJET MALTA/XO MGMT BASIC | | D | 2 | 4.C FE | 1,400,875 | 80.3300 | 1,204,946 | 1,500,000 | 1,408,873 | | 7,998 | | | 6.375 | 7.496 | FA | 39,844 | 48,078 | 03/02/2022 | 02/01/2030 |
| 92841#-AA-4 | VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C. | | D | | 1.G PL | 15,134,345 | 93.6850 | 14,178,545 | 15,134,345 | 15,134,345 | | | | | 4.500 | 4.492 | JJ | 314,038 | 681,046 | 03/25/2020 | 01/15/2029 |
| 92857T-AH-0 | VODAFONE AIRTOUCH PLC SP ADR 7 7/8% Due 2/15/2030 FA15 | | D | | 2.B FE | 3,339,175 | 112.8450 | 2,821,121 | 2,500,000 | 3,257,035 | | (82,140) | | | 7.875 | 3.103 | FA | 74,375 | 98,438 | 02/14/2022 | 02/15/2030 |
| 92857W-AQ-3 | VODAFONE GRP 6.15% Due 2/27/2037 FA27 | | D | | 2.B FE | 29,541,920 | 101.6690 | 28,670,725 | 28,200,000 | 29,198,057 | | (47,776) | | | 6.150 | 5.770 | FA | 597,370 | 1,734,300 | 04/23/2014 | 02/27/2037 |
| 92857W-BD-1 | VODAFONE GRP 4 3/8% Due 2/19/2043 FA19 | | D | | 2.B FE | 9,493,600 | 80.2690 | 8,026,866 | 10,000,000 | 9,582,457 | | 12,248 | | | 4.375 | 4.698 | FA | 160,417 | 437,500 | 06/16/2014 | 02/19/2043 |
| 92857W-BJ-8 | VODAFONE GRP BASIC | | D | | 2.B FE | 2,970,870 | 98.4280 | 2,952,833 | 3,000,000 | 2,988,968 | | 4,251 | | | 4.125 | 4.287 | MN | 10,656 | 123,750 | 05/23/2018 | 05/30/2025 |
| 92857W-BK-5 | VODAFONE GRP BASIC | | D | | 2.B FE | 23,090,187 | 98.2010 | 22,095,246 | 22,500,000 | 22,884,382 | | (64,566) | | | 4.375 | 4.013 | MN | 84,766 | 984,375 | 07/03/2019 | 05/30/2028 |
| 92857W-BM-1 | VODAFONE GRP BASIC | | D | | 2.B FE | 49,256,040 | 89.0820 | 38,973,280 | 43,750,000 | 49,002,332 | | (112,393) | | | 5.250 | 4.438 | MN | 197,786 | 2,296,875 | 04/04/2022 | 05/30/2048 |
| 92857W-BT-6 | VODAFONE GRP BASIC | | D | | 2.B FE | 1,397,700 | 85.9400 | 859,400 | 1,000,000 | 1,384,848 | | (5,388) | | | 5.125 | 3.302 | JD | 1,708 | 51,250 | 07/16/2020 | 06/19/2059 |
| 92857W-BU-3 | VODAFONE GRP BASIC | | D | | 2.B FE | 34,626,172 | 77.5700 | 23,115,996 | 29,800,000 | 34,390,993 | | (104,841) | | | 4.250 | 3.379 | MS | 365,878 | 1,211,250 | 09/19/2022 | 09/17/2050 |
| 948596-AE-1 | WEIBO CORP BASIC | | D | 2 | 2.B FE | 2,531,573 | 76.2060 | 2,232,843 | 2,930,000 | 2,548,922 | | 17,349 | | | 3.375 | 5.475 | JJ | 47,521 | 34,088 | 12/20/2022 | 07/08/2030 |
| 97342V-AA-2 | WINDMW GMBH SENIOR SECURED NOTES | | D | | 2.C FE | 17,091,039 | 97.2200 | 16,615,830 | 17,091,039 | 17,091,039 | | | | | 5.020 | 5.020 | JD | 2,383 | 857,970 | 12/07/2015 | 06/30/2027 |
| 980236-AM-5 | WOODSIDE FINANCE LTD 3.65% Due 3/5/2025 MS5 | | D | 2 | 2.A FE | 9,294,606 | 96.1050 | 8,937,802 | 9,300,000 | 9,298,654 | | 584 | | | 3.650 | 3.657 | MS | 109,378 | 339,450 | 02/26/2015 | 03/05/2025 |
| 98313R-AC-0 | WYNN MACAU LTD BASIC | | D | | 4.B FE | 1,649,245 | 93.9500 | 1,648,823 | 1,755,000 | 1,685,525 | | 35,578 | | | 4.875 | 7.329 | AO | 21,389 | 85,556 | 01/12/2022 | 10/01/2024 |
| 98420E-AB-1 | XLIT LTD 5 1/4% Due 12/15/2043 JD15 | | D | | 1.F FE | 27,896,142 | 98.1000 | 26,781,198 | 27,300,000 | 27,827,844 | | (14,915) | | | 5.250 | 5.095 | JD | 63,700 | 1,433,250 | 01/10/2018 | 12/15/2043 |
| A2002*-AL-7 | BOREALIS AG BOREALIS AG | | D | | 2.A YE | 9,000,000 | 88.9250 | 8,003,247 | 9,000,000 | 9,000,000 | | | | | 3.900 | 3.900 | JD | 19,500 | 351,000 | 12/20/2019 | 12/11/2031 |
| A3158#-AC-3 | HOFER FINANCIAL SERVICES HOFER FINANCIAL SERVICES | | D | | 1.G PL | 18,000,000 | 96.6260 | 17,392,695 | 18,000,000 | 18,000,000 | | | | | 3.410 | 3.410 | JJ | 265,980 | 613,800 | 08/04/2017 | 07/25/2024 |
| A3158#-AH-2 | HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH | | D | | 1.G PL | 12,000,000 | 98.5660 | 11,827,965 | 12,000,000 | 12,000,000 | | | | | 3.790 | 3.790 | MS | 120,017 | 454,800 | 10/03/2018 | 09/26/2023 |
| AF2180-34-3 | CORP FINANCIERA DE DESAR AGENCY DEBENTURES | | D | | 2.C FE | 2,009,400 | 96.4880 | 1,968,345 | 2,040,000 | 2,012,630 | | 3,230 | | | 4.750 | 5.322 | JJ | 44,682 | | 09/07/2022 | 07/15/2025 |
| AL0164-36-1 | EQUATE PETROCHEMICAL BV BASIC | | D | | 2.B FE | 3,317,821 | 95.4250 | 3,339,875 | 3,500,000 | 3,325,761 | | 7,940 | | | 4.250 | 5.711 | MN | 23,965 | 44,838 | 11/14/2022 | 11/03/2026 |
| AL0289-71-3 | TRINIDAD GEN UNLTD BASIC | | D | | 3.A FE | 885,885 | 96.2690 | 825,986 | 858,000 | 881,786 | | (4,099) | | | 5.250 | 4.605 | MN | 7,132 | 45,045 | 01/11/2022 | 11/04/2027 |
| AM1524-14-0 | RAIZEN FUELS FINANCE BASIC | | D | | 2.C FE | 3,084,119 | 96.8940 | 2,737,248 | 2,825,000 | 3,036,358 | | (46,979) | | | 5.300 | 3.312 | JJ | 66,960 | 149,725 | 01/11/2022 | 01/20/2027 |
| AN2178-67-0 | KAZMUNAYGAS NATIONAL CO BASIC | | D | | 3.A FE | 5,720,550 | 91.3630 | 4,773,691 | 5,225,000 | 5,631,730 | | (86,643) | | | 4.750 | 2.814 | AO | 49,638 | 248,188 | 01/12/2022 | 04/19/2027 |
| AN2992-81-5 | HUARONG FINANCE 2017 CO BASIC | | D | | 2.C FE | 2,593,500 | 87.4560 | 2,326,336 | 2,660,000 | 2,602,269 | | 8,769 | | | 4.750 | 5.319 | AO | 22,462 | 126,350 | 03/31/2022 | 04/27/2027 |
| AN3658-34-0 | STATE GRID OVERSEAS INV BASIC | | D | | 1.E FE | 1,878,855 | 94.9810 | 1,657,418 | 1,745,000 | 1,854,790 | | (23,573) | | | 3.500 | 1.980 | MN | 9,670 | 61,075 | 01/12/2022 | 05/04/2027 |
| AO6253-79-0 | MINEJESA CAPITAL BV BASIC | | D | | 2.C FE | 3,254,566 | 87.0110 | 2,758,249 | 3,170,000 | 3,246,211 | | (8,155) | | | 4.625 | 4.251 | FA | 57,423 | 146,613 | 01/12/2022 | 08/10/2030 |
| AP5359-23-1 | CDBL FUNDING 1 BASIC | | D | | 1.F FE | 1,871,932 | 91.5020 | 1,729,388 | 1,890,000 | 1,874,166 | | 2,235 | | | 3.500 | 3.692 | AO | 12,311 | 66,150 | 03/31/2022 | 10/24/2027 |
| AP5716-06-7 | INTERCORP FIN SER INC BASIC | | D | 2 | 2.C FE | 5,654,938 | 87.7690 | 4,963,323 | 5,655,000 | 5,655,073 | | 170 | | | 4.125 | 4.124 | AO | 46,654 | 233,269 | 01/11/2022 | 10/19/2027 |
| AP6574-19-2 | ABU DHABI CRUDE OIL BASIC | | D | | 1.C FE | 2,200,109 | 91.6440 | 1,732,067 | 1,890,000 | 2,192,727 | | (7,270) | | | 4.600 | 3.617 | JD | 242 | 86,940 | 01/12/2022 | 11/02/2047 |
| AP6976-88-4 | FALABELLA SA BASIC | | D | 2 | 2.B FE | 1,057,115 | 90.2690 | 1,020,037 | 1,130,000 | 1,062,171 | | 5,056 | | | 3.750 | 5.171 | AO | 7,180 | 21,188 | 08/02/2022 | 10/30/2027 |
| AP8052-69-2 | HUARONG FINANCE 2017 CO BASIC | | D | | 2.C FE | 2,287,800 | 84.5000 | 1,926,600 | 2,280,000 | 2,286,671 | | (1,098) | | | 4.250 | 4.183 | MN | 14,535 | 96,900 | 01/12/2022 | 11/07/2027 |
| AR6492-42-5 | CNAC HK FINBRIDGE CO LTD BASIC | | D | | 1.G FE | 3,128,990 | 97.9630 | 2,821,334 | 2,880,000 | 3,052,878 | | (74,606) | | | 4.875 | 2.072 | MS | 41,730 | 140,400 | 01/12/2022 | 03/14/2025 |
| AS0267-81-3 | KAZMUNAYGAS NATIONAL CO BASIC | | D | | 2.B FE | 2,124,984 | 96.2690 | 2,137,166 | 2,220,000 | 2,142,453 | | 17,469 | | | 4.750 | 6.399 | AO | 19,625 | 52,725 | 06/05/2022 | 04/24/2025 |

# 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 |
| AS3189-43-6 | COMETA ENERGIA SA BASIC | | D | 2 | 2.C FE | 5,369,071 | 94.6440 | 4,477,255 | 4,730,640 | 5,329,976 | | (37,469) | | | 6.375 | 4.305 | AO | 56,127 | 301,578 | 01/11/2022 | 04/24/2035 |
| AT9463-52-8 | SHINHAN FINANCIAL GROUP BASIC | | D | 2 | 2.C FE | 900,743 | 98.2500 | 840,038 | 855,000 | 872,260 | | (27,436) | | | 5.875 | 2.552 | FA | 19,255 | 50,231 | 12/14/2021 | 01/01/9999 |
| AU1449-07-6 | SINGTEL GROUP TREASURY BASIC | | D | 2 | 1.F FE | 2,045,452 | 94.5190 | 1,909,279 | 2,020,000 | 2,043,905 | | (1,547) | | | 3.875 | 3.635 | FA | 26,744 | 39,138 | 07/06/2022 | 08/28/2028 |
| AU4586-30-4 | DP WORLD CRESCENT LTD BASIC | | D | | 2.C FE | 6,156,225 | 98.4880 | 5,426,661 | 5,510,000 | 6,070,190 | | (85,613) | | | 4.848 | 2.910 | MS | 70,491 | 267,125 | 01/12/2022 | 09/26/2028 |
| AV0967-02-7 | TRANSPRTDRA DE GAS INTL BASIC | | D | 2 | 2.C FE | 6,077,278 | 91.9560 | 5,062,192 | 5,505,000 | 5,998,805 | | (76,673) | | | 5.550 | 3.755 | MN | 50,921 | 305,528 | 01/11/2022 | 11/01/2028 |
| AW9637-07-4 | LLPL CAPITAL PTE LTD BASIC | | D | | 2.C FE | 3,063,954 | 86.0000 | 2,322,325 | 2,700,378 | 3,041,061 | | (22,420) | | | 6.875 | 4.697 | FA | 75,807 | 185,651 | 01/12/2022 | 02/04/2039 |
| AZ3324-53-2 | TRUST FIBRAUNO BASIC | | D | 2 | 2.B FE | 2,135,675 | 80.7380 | 1,477,496 | 1,830,000 | 2,130,529 | | (5,051) | | | 6.390 | 5.237 | JJ | 53,921 | 116,937 | 01/11/2022 | 01/15/2050 |
| AZ3324-59-9 | TRUST FIBRAUNO BASIC | | D | 2 | 2.B FE | 4,635,278 | 85.7690 | 3,755,814 | 4,379,000 | 4,606,846 | | (27,930) | | | 4.869 | 3.991 | JJ | 98,315 | 213,214 | 01/11/2022 | 01/15/2030 |
| AZ7913-49-6 | INTERCORP PERU LTD BASIC | | D | 2 | 2.C FE | 3,946,825 | 82.3130 | 3,326,248 | 4,041,000 | 3,957,607 | | 10,606 | | | 3.875 | 4.236 | FA | 59,156 | 156,589 | 01/11/2022 | 08/15/2029 |
| B1000#-AA-0 | AEDIFICA SA AEDIICA SA | | B | | 2.B | 23,721,800 | 81.7150 | 16,785,211 | 20,541,100 | 20,541,100 | | | | (2,463,300) | 2.580 | 2.580 | MS | 173,709 | 545,114 | 01/28/2021 | 03/03/2028 |
| B6398#-AC-5 | ALIAXIS FINANCE S.A. 5.09% Due 7/6/2023 JJ6 | | D | | 2.C | 10,789,400 | 99.3720 | 9,937,234 | 10,000,000 | 10,048,508 | | (91,550) | | | 5.090 | 4.126 | JJ | 247,431 | 509,000 | 05/21/2013 | 07/06/2023 |
| B6398#-AD-3 | ALIAXIS FINANCE S.A. 4.26% Due 7/23/2025 JJ23 | | D | | 2.C | 5,000,000 | 95.7120 | 4,785,590 | 5,000,000 | 5,000,000 | | | | | 4.260 | 4.260 | JJ | 93,483 | 213,000 | 07/01/2015 | 07/23/2025 |
| B7000*-AA-1 | MONTEA NV MONTEA NV | | B | | 3.A | 6,045,500 | 66.7010 | 3,570,160 | 5,352,500 | 5,352,500 | | | | (332,500) | 1.280 | 1.280 | AO | 12,180 | 66,301 | 03/17/2021 | 04/27/2031 |
| B7000*-AD-5 | MONTEA NV MONTEA NV | | B | | 3.A | 19,081,600 | 54.3610 | 9,310,870 | 17,128,000 | 17,128,000 | | | | (1,064,000) | 1.440 | 1.440 | JD | 5,481 | 243,533 | 03/17/2021 | 06/23/2036 |
| B7000*-AH-6 | MONTEA NV MONTEA NV | | B | | 3.A | 41,776,000 | 77.3520 | 33,122,000 | 42,820,000 | 42,820,000 | | | | 1,044,000 | 3.400 | 3.400 | JJ | 792,646 | 799,892 | 05/25/2022 | 06/15/2032 |
| B9550@-AA-9 | UMICORE S.A. UMICORE S.A. | | B | | 2.B | 35,391,000 | 86.5620 | 27,799,452 | 32,115,000 | 32,115,000 | | | | (1,995,000) | 1.840 | 1.840 | JD | 39,394 | 585,368 | 12/14/2017 | 12/07/2027 |
| B9754*-AC-1 | WAREHOUSE DE PAUW NV WAREHOUSE DE PAUW NV | | B | | 1.G PL | 41,856,000 | 85.2390 | 36,499,149 | 42,820,000 | 42,820,000 | | | | 964,000 | 2.600 | 2.600 | MN | 689,640 | 536,900 | 04/13/2022 | 05/18/2032 |
| BG1367-95-5 | CITIC BASIC | | D | | 2.A FE | 1,892,885 | 84.3760 | 1,569,394 | 1,860,000 | 1,889,146 | | (3,626) | | | 2.850 | 2.608 | FA | 18,554 | 53,010 | 01/12/2022 | 02/25/2030 |
| BG1632-30-9 | HUARONG FINANCE 2019 BASIC | | D | 2 | 2.C FE | 3,885,375 | 75.6750 | 3,095,108 | 4,090,000 | 3,906,960 | | 21,259 | | | 3.375 | 4.103 | FA | 48,697 | 138,038 | 01/12/2022 | 02/24/2030 |
| BG1839-16-9 | DBS GROUP HOLDINGS LTD BASIC | | D | 2 | 2.A FE | 1,579,625 | 92.8750 | 1,495,288 | 1,610,000 | 1,573,301 | | (6,093) | | | 3.300 | 2.981 | FA | 18,300 | 41,250 | 07/12/2022 | 01/01/9999 |
| BG2664-37-6 | MINMETALS BOUNTEOUS FIN BASIC | | D | 2 | 2.A FE | 3,268,300 | 96.1250 | 3,047,163 | 3,170,000 | 3,232,211 | | (35,438) | | | 3.375 | 2.173 | MS | 35,068 | 106,988 | 01/12/2022 | 01/01/9999 |
| BH7872-30-3 | PETRONAS CAPITAL LTD BASIC | | D | 2 | 1.G FE | 10,120,741 | 91.1940 | 8,522,079 | 9,345,000 | 10,031,746 | | (87,031) | | | 3.500 | 2.362 | AO | 63,598 | 327,075 | 01/12/2022 | 04/21/2030 |
| BH8025-50-5 | BANCO SANTANDER MEXICO BASIC | | D | | 2.A FE | 3,565,337 | 98.8630 | 3,227,861 | 3,265,000 | 3,476,373 | | (87,008) | | | 5.375 | 2.455 | AO | 36,074 | 175,494 | 01/11/2022 | 04/17/2025 |
| BH8289-87-9 | SUNNY EXPRESS BASIC | | D | | 1.G FE | 1,888,234 | 87.6390 | 1,647,613 | 1,880,000 | 1,887,527 | | (708) | | | 3.125 | 3.063 | AO | 11,097 | 58,750 | 03/01/2022 | 04/23/2030 |
| BJ1949-61-6 | CODELCO INC BASIC | | D | 2 | 1.G FE | 9,098,063 | 90.2380 | 8,256,731 | 9,150,000 | 9,080,181 | | (17,881) | | | 3.750 | 3.821 | JJ | 158,219 | 202,500 | 09/07/2022 | 01/15/2031 |
| BJ2629-13-4 | EMPRESA DE TRANSPORTE ME BASIC | | D | 2 | 1.G FE | 5,070,623 | 90.6130 | 4,322,216 | 4,770,000 | 5,036,818 | | (32,980) | | | 3.650 | 2.777 | MN | 26,116 | 174,105 | 01/11/2022 | 05/07/2030 |
| BJ2629-18-3 | EMPRESA DE TRANSPORTE ME BASIC | | D | 2 | 1.G FE | 2,607,135 | 83.6130 | 2,148,841 | 2,570,000 | 2,606,730 | | (405) | | | 4.700 | 4.607 | MN | 18,119 | 120,790 | 03/30/2022 | 05/07/2050 |
| BJ2959-36-6 | QNB FINANCE LTD BASIC | | D | | 1.E FE | 2,780,313 | 94.2690 | 2,705,513 | 2,870,000 | 2,793,190 | | 12,878 | | | 2.625 | 3.820 | MN | 10,254 | 37,669 | 07/28/2022 | 05/12/2025 |
| BJ4178-87-4 | INDONESIA ASAHAN ALUMINI BASIC | | D | 2 | 2.B FE | 4,075,875 | 95.3940 | 3,405,557 | 3,570,000 | 4,020,769 | | (53,975) | | | 5.450 | 3.436 | MN | 24,861 | 194,565 | 01/12/2022 | 05/15/2030 |
| BJ4508-35-1 | GRUPO ENERGIA BOGOTA BASIC | | D | 2 | 2.B FE | 1,809,111 | 89.4250 | 1,493,398 | 1,670,000 | 1,793,589 | | (14,873) | | | 4.875 | 3.685 | MN | 10,403 | 81,413 | 12/13/2021 | 05/15/2030 |
| BK0723-76-1 | CHINA HUADIAN OVERSEAS BASIC | | D | 2 | 1.F FE | 4,069,341 | 92.7500 | 3,645,075 | 3,930,000 | 4,030,421 | | (38,203) | | | 3.375 | 2.308 | JD | 2,948 | 132,638 | 01/12/2022 | 01/01/9999 |
| BK4385-31-0 | EMPRESAS PUBLIC MEDELLIN BASIC | | D | 2 | 2.C FE | 2,008,587 | 76.7060 | 1,637,678 | 2,135,000 | 2,019,811 | | 11,014 | | | 4.375 | 5.197 | FA | 35,287 | 93,406 | 01/11/2022 | 02/15/2031 |
| BK5401-42-1 | TENGIZCHEVROIL FIN CO IN BASIC | | D | 2 | 3.A FE | 2,244,253 | 70.9250 | 1,592,266 | 2,245,000 | 2,244,250 | | 24 | | | 3.250 | 3.252 | FA | 27,564 | 72,963 | 01/12/2022 | 08/15/2030 |
| BK7057-62-7 | STATE GRID OVERSEAS INV BASIC | | D | 2 | 1.E FE | 6,027,500 | 80.1270 | 5,088,065 | 6,350,000 | 6,061,632 | | 33,628 | | | 1.625 | 2.279 | FA | 41,848 | 103,188 | 01/12/2022 | 08/05/2030 |
| BK7981-02-4 | BANCO NACIONAL DE PANAMA BASIC | | D | 2 | 2.B FE | 5,965,209 | 79.8310 | 5,086,847 | 6,372,000 | 6,006,643 | | 40,744 | | | 2.500 | 3.360 | FA | 61,950 | 159,300 | 01/11/2022 | 08/11/2030 |
| BK8770-86-3 | AES PANAMA GENERATION HL BASIC | | D | 2 | 2.C FE | 2,833,925 | 86.2380 | 2,358,596 | 2,735,000 | 2,822,912 | | (10,713) | | | 4.375 | 3.854 | MN | 10,304 | 119,656 | 01/11/2022 | 05/31/2030 |
| BM0832-59-2 | DELEK OVERRIDING ROYALTY BASIC | | D | 2 | 4.A FE | 801,970 | 99.5000 | 771,125 | 775,000 | 786,631 | | (14,731) | | | 7.494 | 5.434 | JD | 161 | 58,079 | 12/13/2021 | 12/30/2023 |
| BM1585-13-2 | LENOVO GROUP LTD BASIC | | D | 2 | 2.C FE | 1,832,235 | 78.6750 | 1,581,368 | 2,010,000 | 1,844,650 | | 12,414 | | | 3.421 | 4.686 | MN | 11,269 | 68,762 | 04/19/2022 | 11/02/2030 |
| BM6014-70-8 | SAUDI ARABIAN OIL CO BASIC | | D | 2 | 1.E FE | 2,063,035 | 90.8310 | 2,007,371 | 2,210,000 | 2,086,879 | | 23,844 | | | 1.625 | 3.670 | MN | 3,691 | 17,956 | 05/24/2022 | 11/24/2025 |
| BM6017-10-7 | SAUDI ARABIAN OIL CO BASIC | | D | 2 | 1.E FE | 1,660,875 | 70.2500 | 1,510,375 | 2,150,000 | 1,664,521 | | 3,646 | | | 3.250 | 4.713 | MN | 7,182 | 34,938 | 07/27/2022 | 11/24/2050 |
| BN4783-27-8 | CHINA CINDA 2020 I MNGMN BASIC | | D | 2 | 2.A FE | 4,822,233 | 81.0500 | 4,080,868 | 5,035,000 | 4,837,587 | | 15,367 | | | 3.000 | 3.546 | JJ | 67,553 | 132,450 | 04/12/2022 | 01/20/2031 |
| BN5302-44-1 | BOC AVIATION LTD BASIC | | D | 2 | 1.G FE | 3,331,659 | 89.8510 | 3,216,666 | 3,580,000 | 3,377,783 | | 46,124 | | | 1.750 | 3.723 | JJ | 27,844 | 31,325 | 03/31/2022 | 01/21/2026 |
| BN7410-03-6 | ADANI PORTS AND SPECIAL BASIC | | D | | 2.C FE | 2,186,934 | 72.9880 | 1,715,206 | 2,350,000 | 2,201,680 | | 14,747 | | | 3.100 | 4.022 | FA | 30,152 | 72,850 | 01/12/2022 | 02/02/2031 |
| BN8421-69-3 | HYUNDAI CAPITAL SERVICES BASIC | | D | | 2.A FE | 1,021,930 | 86.7060 | 988,451 | 1,140,000 | 1,036,301 | | 14,371 | | | 1.250 | 4.420 | FA | 5,660 | 7,125 | 07/12/2022 | 02/08/2026 |
| BN8775-81-7 | COMISION FEDERAL DE ELEC BASIC | | D | 2 | 2.B FE | 6,635,356 | 77.8940 | 5,335,722 | 6,850,000 | 6,655,185 | | 19,719 | | | 3.348 | 3.758 | FA | 90,461 | 229,338 | 01/11/2022 | 02/09/2031 |

# 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 |
| BN8781-64-1 | COMISION FEDERAL DE ELEC BASIC | | D | 2 | 2.B FE | 3,257,163 | 64.8940 | 2,261,547 | 3,485,000 | 3,260,778 | | 3,535 | | | 4.677 | 5.110 | FA | 64,292 | 162,993 | 01/13/2022 | 02/09/2051 |
| BN9358-24-1 | VOLCAN CIA MINERA SAA-CM BASIC | | D | 2 | 4.A FE | 328,628 | 85.9880 | 294,077 | 342,000 | 331,552 | | 2,924 | | | 4.375 | 5.456 | FA | 5,819 | 15,818 | 01/11/2022 | 02/11/2026 |
| BN9642-49-5 | ULTRATECH CEMENT LTD BASIC | | D | 2 | 2.C FE | 2,943,531 | 79.7380 | 2,431,994 | 3,050,000 | 2,953,671 | | 10,004 | | | 2.800 | 3.245 | FA | 32,025 | 85,400 | 01/12/2022 | 02/16/2031 |
| B03759-90-5 | GREENKO DUTCH BV BASIC | | D | 2 | 3.B FE | 173,810 | 86.7500 | 165,693 | 191,000 | 176,384 | | 2,574 | | | 3.850 | 9.581 | MS | 1,879 | 7,354 | 03/08/2022 | 03/29/2026 |
| B06552-41-4 | KRUNG THAI BANK/CAYMAN BASIC | | D | 2 | 3.C FE | 804,000 | 89.1130 | 712,900 | 800,000 | 803,139 | | (846) | | | 4.400 | 4.269 | MS | 9,387 | 35,200 | 12/21/2021 | 01/01/9999 |
| B07736-61-0 | MGM CHINA HOLDINGS LTD BASIC | | D | 2 | 4.A FE | 1,641,015 | 87.8940 | 1,502,983 | 1,710,000 | 1,653,215 | | 11,962 | | | 4.750 | 5.672 | FA | 33,844 | 108,526 | 01/12/2022 | 02/01/2027 |
| B07989-19-3 | SEPLAT ENERGY PL BASIC | | D | 2 | 4.C FE | 671,642 | 79.3310 | 531,519 | 670,000 | 671,275 | | (366) | | | 7.750 | 7.656 | AO | 12,981 | 51,925 | 01/12/2022 | 04/01/2026 |
| B09001-55-9 | INVERSIONES CMPC SA BASIC | | D | 2 | 2.C FE | 2,540,494 | 83.6440 | 2,204,013 | 2,635,000 | 2,549,136 | | 8,636 | | | 3.000 | 3.456 | AO | 18,665 | 79,050 | 01/11/2022 | 04/06/2031 |
| BP0466-37-8 | CK HUTCHISON INTNTL 21 BASIC | | D | 2 | 1.F FE | 1,818,448 | 82.3690 | 1,466,168 | 1,780,000 | 1,814,456 | | (3,846) | | | 2.500 | 2.236 | AO | 9,394 | 44,500 | 12/14/2021 | 04/15/2031 |
| BP1725-44-2 | TSMC GLOBAL LTD BASIC | | D | 2 | 1.D FE | 1,719,183 | 80.7410 | 1,557,494 | 1,929,000 | 1,734,752 | | 15,570 | | | 2.250 | 3.667 | AO | 8,198 | 43,403 | 03/16/2022 | 04/23/2031 |
| BP1992-47-1 | MALAYSIA WAKALA SUKUK BASIC | | D | | 1.G FE | 4,441,614 | 84.3940 | 3,755,522 | 4,450,000 | 4,442,244 | | 729 | | | 2.070 | 2.092 | AO | 16,120 | 92,115 | 01/12/2022 | 04/28/2031 |
| BP2212-39-0 | PETRONAS CAPITAL LTD BASIC | | D | 2 | 1.G FE | 10,294,601 | 82.6150 | 8,625,006 | 10,440,000 | 10,305,023 | | 10,499 | | | 2.480 | 2.637 | JJ | 110,038 | 229,276 | 03/01/2022 | 01/28/2032 |
| BP2212-40-8 | PETRONAS CAPITAL LTD BASIC | | D | 2 | 1.G FE | 3,543,615 | 68.3150 | 3,074,175 | 4,500,000 | 3,548,955 | | 5,340 | | | 3.404 | 4.579 | AO | 26,807 | 76,590 | 06/02/2022 | 04/28/2061 |
| BP2725-50-8 | NATURA COSMETICOS SA BASIC | | D | 2 | 3.B FE | 2,038,883 | 81.4880 | 1,699,014 | 2,085,000 | 2,045,447 | | 6,415 | | | 4.125 | 4.529 | MN | 13,857 | 86,006 | 01/11/2022 | 05/03/2028 |
| BP3021-48-5 | IOCHPE-MAX/MAX WHEELS MX BASIC | | D | 2 | 3.C FE | 2,016,619 | 83.0190 | 1,722,639 | 2,075,000 | 2,024,645 | | 7,885 | | | 5.000 | 5.530 | MN | 15,563 | 103,750 | 01/11/2022 | 05/07/2028 |
| BP3057-90-1 | ABU DHABI PORTS CO PJSC BASIC | | D | 2 | 1.E FE | 3,260,350 | 82.6130 | 2,734,474 | 3,310,000 | 3,264,999 | | 4,649 | | | 2.500 | 2.683 | MN | 12,642 | 82,750 | 01/12/2022 | 05/06/2031 |
| BP4094-11-9 | CBQ FINANCE LTD BASIC | | D | | 1.G FE | 3,265,857 | 90.0500 | 2,953,640 | 3,280,000 | 3,268,953 | | 3,075 | | | 2.000 | 2.104 | MN | 8,929 | 65,600 | 01/12/2022 | 05/12/2026 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC | | D | 2 | 3.A FE | 792,358 | 83.2060 | 739,321 | 888,540 | 793,711 | | 1,353 | | | 4.125 | 6.344 | MN | 4,378 | 36,652 | 05/12/2022 | 05/18/2031 |
| BP8097-39-9 | MDGH GMTN RSC LTD BASIC | | D | 2 | 1.C FE | 9,204,813 | 85.0190 | 7,783,467 | 9,155,000 | 9,199,739 | | (4,885) | | | 2.500 | 2.434 | JD | 17,801 | 228,875 | 01/12/2022 | 06/03/2031 |
| BP9085-44-3 | CSN RESOURCES SA BASIC | | D | 2 | 3.B FE | 1,517,949 | 78.9560 | 1,279,091 | 1,620,000 | 1,526,365 | | 8,339 | | | 4.625 | 5.489 | JD | 4,371 | 74,925 | 01/11/2022 | 06/10/2031 |
| BP9911-38-2 | SA GLOBAL SUKUK LTD BASIC | | D | 2 | 1.E FE | 5,361,675 | 89.0810 | 5,184,529 | 5,820,000 | 5,424,981 | | 63,306 | | | 1.602 | 3.710 | JD | 3,626 | 93,236 | 05/24/2022 | 06/17/2026 |
| B02936-11-1 | LG CHEM LTD BASIC | | D | | 2.A FE | 3,687,089 | 78.1750 | 2,947,198 | 3,770,000 | 3,694,725 | | 7,557 | | | 2.375 | 2.638 | JJ | 43,276 | 66,975 | 01/12/2022 | 07/07/2031 |
| B02939-02-4 | BANK OF COMMUNICATION HK BASIC | | D | 2 | 2.B FE | 2,929,114 | 90.0480 | 2,692,435 | 2,990,000 | 2,934,829 | | 5,692 | | | 2.304 | 2.546 | JJ | 33,105 | 68,890 | 01/04/2022 | 07/08/2031 |
| B03267-14-4 | QATAR ENERGY BASIC | | D | 2 | 1.D FE | 16,773,489 | 82.5190 | 14,043,866 | 17,019,000 | 16,796,146 | | 22,491 | | | 2.250 | 2.420 | JJ | 179,763 | 286,628 | 01/12/2022 | 07/12/2031 |
| B03267-24-3 | QATAR ENERGY BASIC | | D | 2 | 1.D FE | 3,811,220 | 73.2060 | 2,737,914 | 3,740,000 | 3,809,584 | | (1,578) | | | 3.300 | 3.197 | JJ | 57,939 | 92,070 | 01/12/2022 | 07/12/2051 |
| B04045-87-9 | XIAOMI BEST TIME INTL BASIC | | D | 2 | 2.C FE | 3,786,541 | 71.1250 | 2,755,383 | 3,874,000 | 3,794,407 | | 7,782 | | | 2.875 | 3.151 | JJ | 51,667 | 81,190 | 01/12/2022 | 07/14/2031 |
| B04156-01-5 | PROSUS NV BASIC | | D | 2 | 2.C FE | 1,875,375 | 77.4960 | 1,743,660 | 2,250,000 | 1,899,159 | | 23,784 | | | 3.061 | 5.362 | JJ | 32,141 | 34,436 | 03/31/2022 | 07/13/2031 |
| B05241-92-3 | ADANI ELECTRICITY MUMBAI BASIC | | D | 2 | 2.C FE | 5,143,757 | 71.1270 | 3,741,280 | 5,260,000 | 5,153,842 | | 9,941 | | | 3.867 | 4.149 | JJ | 89,837 | 203,404 | 01/12/2022 | 07/22/2031 |
| B05700-31-6 | CIBANCO SA INS DE BANCA BASIC | | D | 2 | 3.A FE | 2,013,229 | 72.6130 | 1,528,493 | 2,105,000 | 2,020,997 | | 7,607 | | | 4.375 | 4.953 | JJ | 40,675 | 92,094 | 01/11/2022 | 07/22/2031 |
| B09153-63-7 | AEROPUERTO INTL TOCUMEN BASIC | | D | 2 | 2.B FE | 5,495,333 | 81.8310 | 4,332,965 | 5,295,000 | 5,493,730 | | (1,590) | | | 5.125 | 4.905 | FA | 105,532 | 271,369 | 01/11/2022 | 08/11/2061 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC | | D | | 3.C FE | 1,551,361 | 90.3310 | 1,418,201 | 1,570,000 | 1,557,248 | | 5,887 | | | 4.375 | 4.883 | MS | 21,560 | 68,688 | 03/03/2022 | 09/08/2024 |
| BR3610-51-5 | EMPRESA DE TRANSPORTE ME BASIC | | D | 2 | 1.G FE | 2,982,520 | 68.1750 | 2,110,016 | 3,095,000 | 2,983,818 | | 1,280 | | | 3.693 | 3.872 | MS | 34,290 | 114,298 | 01/11/2022 | 09/13/2061 |
| BR3836-13-6 | ALFA DESARROLLO SPA BASIC | | D | 2 | 2.C FE | 1,808,164 | 76.0000 | 1,381,944 | 1,818,347 | 1,808,470 | | 279 | | | 4.550 | 4.584 | MS | 21,603 | 84,344 | 12/14/2021 | 09/27/2051 |
| BR4616-95-8 | JSW STEEL LTD BASIC | | D | 2 | 3.A FE | 2,032,340 | 78.4880 | 1,616,843 | 2,060,000 | 2,034,607 | | 2,230 | | | 5.050 | 5.219 | AO | 24,852 | 107,498 | 01/12/2022 | 04/05/2032 |
| BR9645-80-4 | BANK HAPOALIM BASIC | | D | 2 | 2.B FE | 1,871,327 | 86.0000 | 1,625,400 | 1,890,000 | 1,873,081 | | 1,735 | | | 3.255 | 3.370 | JJ | 27,642 | 46,013 | 01/12/2022 | 01/21/2032 |
| BR9695-79-1 | BRASKEM IDESA SAPI BASIC | | D | 2 | 4.A FE | 2,018,915 | 71.2500 | 1,435,688 | 2,015,000 | 2,018,161 | | (688) | | | 6.990 | 6.944 | FA | 51,253 | 117,374 | 01/11/2022 | 02/20/2032 |
| BS0141-40-5 | SAMRUK KAZYNA JSC BASIC | | D | 2 | 2.C FE | 4,145,199 | 86.7690 | 3,670,318 | 4,230,000 | 4,161,769 | | 16,400 | | | 2.000 | 2.444 | AO | 14,805 | 84,600 | 01/12/2022 | 10/28/2026 |
| BS0508-91-8 | INDOFOOD CBP SUKSES MAKM BASIC | | D | 2 | 2.C FE | 2,530,290 | 81.5110 | 2,160,042 | 2,650,000 | 2,538,987 | | 8,697 | | | 3.541 | 4.084 | AO | 16,682 | 93,837 | 02/09/2022 | 04/27/2032 |
| BT3302-12-7 | RELIANCE INDUSTRIES LTD BASIC | | D | | 2.B FE | 836,727 | 81.6580 | 755,337 | 925,000 | 842,747 | | 6,020 | | | 2.875 | 4.061 | JJ | 12,484 | 13,297 | 03/09/2022 | 01/12/2032 |
| BU3987-48-6 | ISRAEL ELECTRIC CORP LTD BASIC | | D | | 2.A FE | 839,356 | 87.0500 | 732,961 | 842,000 | 839,546 | | 190 | | | 3.750 | 3.788 | FA | 11,314 | 15,788 | 02/15/2022 | 02/22/2032 |
| BV7720-61-8 | FREEPORT INDONESIA PT BASIC | | D | 2 | 2.C FE | 2,597,015 | 91.7610 | 2,596,836 | 2,830,000 | 2,602,632 | | 5,617 | | | 5.315 | 6.475 | AO | 32,172 | 75,207 | 09/26/2022 | 04/14/2032 |
| BX9715-89-3 | LENOVO GROUP LTD BASIC | | D | 2 | 2.C FE | 1,036,734 | 96.7490 | 1,025,539 | 1,060,000 | 1,037,036 | | 302 | | | 5.831 | 6.336 | JJ | 26,440 | | 12/05/2022 | 01/27/2028 |
| D2736#-AN-9 | FRITZ DRAXLMAIER SERIES M SENIOR NOTES | | D | | 2.C PL | 8,500,000 | 98.3560 | 8,360,291 | 8,500,000 | 8,500,000 | | | | | 5.000 | 5.000 | AO | 105,069 | 488,750 | 02/21/2014 | 04/02/2024 |

# 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 |
| D2736#-AW-9 | FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO | | D | | 2.C PL | 4,000,000 | 94.5380 | 3,781,524 | 4,000,000 | 4,000,000 | | | | | 4.680 | 4.680 | AO | 39,520 | 209,700 | 10/22/2019 | 10/15/2027 |
| D2736#-AX-7 | FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO | | D | | 2.C PL | 4,000,000 | 93.0080 | 3,720,302 | 4,000,000 | 4,000,000 | | | | | 4.870 | 4.870 | AO | 41,124 | 208,800 | 10/22/2019 | 10/15/2029 |
| D5472#-AJ-9 | MOLKERI ALOIS MULLER GMBH & CO MOLEREI ALOIS MULLER GMBH & CO | | B | | 2.C | 17,511,000 | 89.3210 | 14,342,692 | 16,057,500 | 16,057,500 | | | | (997,500) | 0.800 | 0.800 | JJ | 54,596 | 128,088 | 10/29/2020 | 01/28/2026 |
| EK4069-04-4 | GNL QUINTERO SA BASIC | | D | | 2.B FE | 979,116 | 96.4560 | 961,241 | 996,556 | 981,031 | | 1,915 | | | 4.634 | 5.196 | JJ | 19,370 | | 07/28/2022 | 07/31/2029 |
| EK9717-50-6 | LIMA METRO LINE 2 FIN LT BASIC | | D | | 2.C FE | 3,038,031 | 96.8630 | 2,577,718 | 2,661,213 | 3,006,675 | | (30,255) | | | 5.875 | 3.558 | JAJO | 37,349 | 136,681 | 01/11/2022 | 07/05/2034 |
| F0405#-AA-9 | ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES | | D | | 2.B YE | 10,000,000 | 95.6430 | 9,564,285 | 10,000,000 | 10,000,000 | | | | | 4.220 | 4.220 | JD | 12,894 | 422,000 | 07/05/2019 | 06/20/2026 |
| F0405#-AB-7 | ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES | | D | | 2.B YE | 10,000,000 | 93.2230 | 9,322,297 | 10,000,000 | 10,000,000 | | | | | 4.420 | 4.420 | JD | 13,506 | 442,000 | 07/05/2019 | 06/20/2029 |
| F0405#-AC-5 | ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES | | D | | 2.B YE | 6,000,000 | 91.8480 | 5,510,879 | 6,000,000 | 6,000,000 | | | | | 4.520 | 4.520 | JD | 8,287 | 271,200 | 07/05/2019 | 06/20/2031 |
| F1000#-AA-6 | AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS | | B | | 2.A PL | 29,252,406 | 79.7590 | 22,633,571 | 28,377,617 | 28,377,617 | | | | (1,762,832) | 1.750 | 1.750 | JD | 1,379 | 491,482 | 10/02/2019 | 09/05/2034 |
| F1000#-AC-2 | AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS | | B | | 2.A PL | 14,337,600 | 65.6720 | 8,436,225 | 12,846,000 | 12,846,000 | | | | (798,000) | 1.500 | 1.500 | JD | 535 | 190,701 | 03/18/2021 | 04/13/2036 |
| F1068#-AF-4 | BONDUELLE S.A. BONDUELLE SA | | D | | 2.C PL | 20,000,000 | 94.8360 | 18,967,292 | 20,000,000 | 20,000,000 | | | | | 3.850 | 3.849 | JJ | 374,306 | 770,000 | 07/12/2017 | 07/06/2027 |
| F1068#-AH-0 | BONDUELLE S.A. BONDUELLE SA | | B | | 2.C PL | 16,758,000 | 81.2160 | 13,041,179 | 16,057,500 | 16,057,500 | | | | (997,500) | 1.860 | 1.860 | MN | 48,949 | 283,534 | 05/14/2019 | 05/02/2029 |
| F2977#-AA-3 | ELIS SA ELIS SA | | B | | 2.C PL | 39,042,500 | 85.1470 | 31,902,561 | 37,467,500 | 37,467,500 | | | | (2,327,500) | 2.700 | 2.700 | AO | 188,274 | 976,374 | 05/02/2019 | 04/24/2029 |
| F2977#-AB-1 | ELIS SA ELIS SA | | D | | 2.C Z | 8,000,000 | 88.6550 | 7,092,375 | 8,000,000 | 8,000,000 | | | | | 4.990 | 4.990 | AO | 74,296 | 415,200 | 05/02/2019 | 04/24/2029 |
| F3152*-AD-6 | ERMEWA HOLDING SAS ERMEWA HOLDING SAS | | D | | 2.A PL | 25,000,000 | 88.3160 | 22,079,092 | 25,000,000 | 25,000,000 | | | | | 3.410 | 3.410 | JJ | 404,938 | 852,500 | 12/23/2019 | 12/11/2029 |
| F3152*-AE-4 | ERMEWA HOLDING SAS ERMEWA HOLDING SAS | | D | | 2.A PL | 10,000,000 | 86.8360 | 8,683,591 | 10,000,000 | 10,000,000 | | | | | 3.600 | 3.600 | JD | 21,000 | 360,000 | 12/23/2019 | 12/11/2031 |
| F3152*-AF-1 | ERMEWA HOLDING SAS ERMEWA HOLDING SAS | | D | | 2.A PL | 3,000,000 | 84.6140 | 2,538,427 | 3,000,000 | 3,000,000 | | | | | 3.770 | 3.770 | JD | 6,598 | 113,100 | 12/23/2019 | 12/11/2034 |
| F3152*-AL-8 | ERMEWA HOLDING SAS ERMEWA HOLDINGS SAS | | B | | 2.A PL | 27,492,500 | 71.3700 | 19,100,362 | 26,762,500 | 26,762,500 | | | | (730,000) | 2.230 | 2.230 | JJ | 283,482 | 167,190 | 03/02/2022 | 07/10/2037 |
| F3166#-AF-1 | ESSILOR INTERNATIONAL COMPAGNI D'OPTIQUE SENIOR NOTES | | D | | 1.F | 5,000,000 | 98.0840 | 4,904,188 | 5,000,000 | 5,000,000 | | | | | 3.400 | 3.400 | MN | 26,444 | 170,000 | 06/19/2013 | 11/05/2023 |
| F7754#-AA-1 | SAFRAN SAFRAN | | D | | 2.A | 8,000,000 | 86.7230 | 6,937,854 | 8,000,000 | 8,000,000 | | | | | 3.100 | 3.100 | JD | 1,378 | 248,000 | 06/18/2020 | 06/29/2030 |
| F7754#-AB-9 | SAFRAN SAFRAN | | D | | 2.A | 15,500,000 | 84.9470 | 13,166,843 | 15,500,000 | 15,500,000 | | | | | 3.300 | 3.300 | JD | 2,842 | 511,500 | 06/18/2020 | 06/29/2032 |
| F7908@-AA-8 | ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26 | | D | | 1.G FE | 10,000,000 | 98.8390 | 9,883,916 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.180 | MS | 110,306 | 418,000 | 02/03/2012 | 03/26/2024 |
| F8494#-AC-0 | SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA | | B | | 2.C PL | 23,960,000 | 76.1990 | 16,314,157 | 21,410,000 | 21,410,000 | | | | (2,550,000) | 1.980 | 1.980 | AO | 90,671 | 412,480 | 01/06/2022 | 04/14/2031 |
| F8568@-AA-7 | SONEPAR 4.78% Due 5/15/2024 MN15 | | D | | 2.A | 10,000,000 | 98.9880 | 9,898,801 | 10,000,000 | 10,000,000 | | | | | 4.780 | 4.780 | MN | 61,078 | 478,000 | 03/23/2012 | 05/15/2024 |
| F8568@-AD-1 | SONEPAR 3.54% Due 5/7/2025 MN7 | | D | | 2.A | 30,000,000 | 95.4900 | 28,646,955 | 30,000,000 | 30,000,000 | | | | | 3.540 | 3.540 | MN | 159,300 | 1,062,000 | 04/10/2015 | 05/07/2025 |
| F9120#-AB-2 | TELEPERFORMANCE S.A. SR NOTES | | D | | 2.B | 7,000,000 | 95.1980 | 6,663,837 | 7,000,000 | 7,000,000 | | | | | 4.220 | 4.220 | JD | 13,949 | 295,400 | 11/22/2016 | 12/14/2026 |
| F9731#-AK-3 | VICAT SA VICAT S.A. | | B | | 2.C | 13,630,800 | 66.2490 | 8,510,394 | 12,846,000 | 12,846,000 | | | | (784,800) | 1.570 | 1.570 | MN | 17,367 | 157,255 | 10/21/2021 | 11/30/2036 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA | | B | | 2.A FE | 6,904,771 | 99.6250 | 6,796,197 | 6,821,778 | 6,821,778 | | | | (818,071) | 6.425 | 0.000 | JD | 1,201 | 248,425 | 11/01/2016 | 12/31/2029 |
| G0691*-AC-1 | BPHA LIMITED BPHA LIMITED | | B | | 1.E | 28,163,500 | 77.9140 | 21,653,118 | 27,790,900 | 27,790,900 | | | | (3,332,700) | 2.350 | 2.350 | MN | 74,379 | 658,599 | 02/20/2020 | 05/20/2032 |
| G0827#-BK-5 | BARRATT DEVLOPMENTS PLC BARRATT DEVELOPMENTS PLC | | B | | 2.B | 19,236,000 | 85.7720 | 15,545,700 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 2.770 | 2.770 | FA | 179,901 | 526,688 | 08/29/2017 | 08/23/2027 |
| G1151#-AA-2 | BELLWAY HOMES LIMITED BELLWAY HOMES LIMITED | | B | | 2.B | 17,239,300 | 83.4960 | 13,115,463 | 15,707,900 | 15,707,900 | | | | (1,883,700) | 2.580 | 2.580 | FA | 150,848 | 430,385 | 11/19/2020 | 02/17/2028 |
| G1320*-AC-8 | BREEDON HOLDINGS LIMITED BREEDON HOLDINGS LIMITED | | B | | 2.C | 12,348,000 | 72.1840 | 7,849,792 | 10,874,700 | 10,874,700 | | | | (1,304,100) | 2.370 | 2.370 | MS | 70,160 | 256,643 | 06/23/2021 | 09/23/2033 |
| G1418#-AT-0 | CARIBBEAN UTILITIES COMPANY, L SENIOR SECURED | | D | | 2.A | 15,000,000 | 92.7930 | 13,918,986 | 15,000,000 | 15,000,000 | | | | | 3.900 | 3.900 | MN | 58,500 | 585,000 | 02/15/2017 | 11/25/2031 |
| G1418#-AV-5 | CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES COMPANY LT | | D | | 2.A | 10,000,000 | 86.3200 | 8,632,018 | 10,000,000 | 10,000,000 | | | | | 3.830 | 3.829 | FA | 130,858 | 383,000 | 09/09/2019 | 08/28/2039 |
| G1591#-BG-6 | BRITVIC PLC BRITVIC PLC | | B | | 2.C | 8,561,000 | 77.7280 | 6,574,288 | 8,458,100 | 8,458,100 | | | | (1,014,300) | 2.090 | 2.090 | MN | 23,079 | 175,692 | 02/14/2020 | 05/14/2030 |
| G1696#-BA-3 | BUNZL FINANCE, PLC GUARANTEED NOTES | | D | | 2.A | 15,000,000 | 97.1510 | 14,572,715 | 15,000,000 | 15,000,000 | | | | | 3.620 | 3.620 | AO | 111,617 | 543,000 | 10/16/2012 | 04/17/2024 |
| G1696#-BB-1 | BUNZL FINANCE, PLC SENIOR NOTES | | D | | 2.A YE | 5,000,000 | 96.5660 | 4,828,314 | 5,000,000 | 5,000,000 | | | | | 4.050 | 4.050 | MN | 25,875 | 202,500 | 04/02/2014 | 05/15/2025 |
| G1696#-BC-9 | BUNZL FINANCE, PLC SENIOR NOTES | | D | | 2.A | 13,000,000 | 96.7830 | 12,581,844 | 13,000,000 | 13,000,000 | | | | | 4.150 | 4.150 | MN | 68,936 | 539,500 | 04/02/2014 | 05/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| G1710#-AC-2 | CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON & WOODS LTD | | D | | 2.B PL | 5,000,000 | 96.0950 | 4,804,735 | 5,000,000 | 5,000,000 | | | | | 4.340 | 4.340 | MN | 27,728 | 217,000 | 05/29/2019 | 05/15/2026 |
| G1710#-AD-0 | CHRISTIE MASON & WOODS LIMITED CHRISTIE MANSON & WOODS LTD | | D | | 2.B PL | 5,000,000 | 93.9560 | 4,697,792 | 5,000,000 | 5,000,000 | | | | | 4.540 | 4.540 | MN | 29,006 | 227,000 | 05/29/2019 | 05/15/2029 |
| G1710#-AE-8 | CHRISTIE MANSON & WOODS LIMIT CHRISTIE MANSON & WOODS LIMITE | | D | | 2.B PL | 14,000,000 | 84.1800 | 11,785,166 | 14,000,000 | 14,000,000 | | | | | 3.310 | 3.310 | MS | 117,137 | 463,400 | 10/23/2020 | 03/31/2031 |
| G1745*-AA-9 | BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES | | D | | 2.B FE | 18,000,000 | 99.4980 | 17,909,707 | 18,000,000 | 18,000,000 | | | | | 4.290 | 4.290 | AO | 158,730 | 772,200 | 03/13/2013 | 04/17/2023 |
| G1745*-AR-2 | BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES | | B | | 2.B FE | 11,072,700 | 88.5370 | 9,628,140 | 10,874,700 | 10,874,700 | | | | (1,304,100) | 2.620 | 2.620 | MN | 40,363 | 283,337 | 10/19/2016 | 11/10/2026 |
| G1746#-AA-4 | CADENT FINANCE PLC CADENT FINANCE PLC | | D | | 1.G FE | 10,000,000 | 91.4520 | 9,145,169 | 10,000,000 | 10,000,000 | | | | | 4.070 | 4.070 | MS | 115,317 | 407,000 | 03/27/2019 | 03/19/2031 |
| G1746#-AB-2 | CADENT FINANCE PLC CADENT FINANCE PLC | | B | | 1.G FE | 23,882,400 | 79.4580 | 17,281,557 | 21,749,400 | 21,749,400 | | | | (2,608,200) | 2.790 | 2.790 | MS | 171,929 | 617,932 | 03/28/2019 | 03/19/2031 |
| G1846@-BC-0 | CAPITA HOLDINGS LIMITED SENIOR UNSECURED NOTES | | D | | 3.B | 7,428,709 | 96.7220 | 7,185,185 | 7,428,709 | 7,428,709 | | | | | 3.370 | 3.370 | AO | 44,506 | 250,347 | 10/07/2016 | 10/27/2023 |
| G1969#-AD-8 | BALFOUR BEATTY PLC SENIOR NOTES | | D | | 3.B | 21,000,000 | 99.8270 | 20,963,675 | 21,000,000 | 21,000,000 | | | | | 5.140 | 5.140 | MS | 347,807 | 1,079,400 | 01/31/2013 | 03/05/2023 |
| G1969#-AF-3 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC | | D | | 2.B Z | 12,000,000 | 102.7470 | 12,329,676 | 12,000,000 | 12,000,000 | | | | | 6.310 | 6.310 | JD | 6,310 | 378,600 | 06/13/2022 | 06/28/2027 |
| G1969#-AG-1 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC | | D | | 2.B Z | 12,000,000 | 103.7380 | 12,448,574 | 12,000,000 | 12,000,000 | | | | | 6.390 | 6.390 | JD | 6,390 | 383,400 | 06/13/2022 | 06/28/2029 |
| G1969#-AH-9 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC | | D | | 2.B Z | 12,000,000 | 104.7150 | 12,565,749 | 12,000,000 | 12,000,000 | | | | | 6.450 | 6.450 | JD | 6,450 | 387,000 | 06/13/2022 | 06/28/2032 |
| G2037*-AL-0 | CHANEL LIMITED CHANEL LIMITED | | D | | 1.D | 19,000,000 | 75.2420 | 14,295,962 | 19,000,000 | 19,000,000 | | | | | 2.700 | 2.700 | AO | 111,150 | 513,000 | 10/02/2020 | 10/13/2035 |
| G2037*-AM-8 | CHANEL LIMITED CHANEL LIMITED | | D | | 1.D | 6,000,000 | 72.0510 | 4,323,088 | 6,000,000 | 6,000,000 | | | | | 3.200 | 3.200 | AO | 41,600 | 192,000 | 10/02/2020 | 10/13/2040 |
| G2044@-BB-0 | COMPASS GROUP PLC SENIOR NOTES | | D | | 1.G | 15,000,000 | 96.4070 | 14,461,117 | 15,000,000 | 15,000,000 | | | | | 3.540 | 3.541 | AO | 132,750 | 531,000 | 09/23/2014 | 12/04/2024 |
| G2044@-BC-8 | COMPASS GROUP PLC SENIOR NOTE | | D | | 1.G | 5,000,000 | 94.5430 | 4,727,152 | 5,000,000 | 5,000,000 | | | | | 3.640 | 3.641 | AO | 45,500 | 182,000 | 09/23/2014 | 12/04/2026 |
| G2283#-AC-7 | COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED | | D | | 2.C PL | 20,000,000 | 93.7890 | 18,757,826 | 20,000,000 | 20,000,000 | | | | | 4.140 | 4.143 | JD | 2,300 | 828,000 | 11/06/2019 | 10/16/2026 |
| G2283#-AD-5 | COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED | | D | | 2.C PL | 8,000,000 | 90.0090 | 7,200,686 | 8,000,000 | 8,000,000 | | | | | 4.320 | 4.322 | JD | 960 | 345,600 | 11/06/2019 | 10/16/2029 |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior | | C | | 2.B PL | 264,462,000 | 100.0100 | 264,488,446 | 264,462,000 | 264,462,000 | | | | | 7.593 | 4.630 | MJSD | 1,792,370 | 6,372,329 | 11/22/2022 | 12/02/2033 |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior | | C | | 2.C PL | 132,231,000 | 100.0100 | 132,244,223 | 132,231,000 | 132,231,000 | | | | | 9.093 | 6.112 | MJSD | 1,078,003 | 4,308,059 | 11/22/2022 | 12/02/2033 |
| G2615@-AB-0 | DCC TREASURY IRELAND 2013 LIMI GTD SENIOR UNSECURED NOTES | | D | | 2.B | 7,000,000 | 99.4170 | 6,959,219 | 7,000,000 | 7,000,000 | | | | | 4.040 | 4.040 | AO | 51,847 | 282,800 | 02/28/2013 | 04/25/2023 |
| G2616#-AM-3 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED | | B | | 2.B | 19,009,600 | 87.9500 | 15,064,038 | 17,128,000 | 17,128,000 | | | | (1,064,000) | 1.960 | 1.960 | MS | 100,713 | 327,430 | 09/19/2017 | 09/13/2027 |
| G2616#-AS-0 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED | | D | | 2.B | 2,500,000 | 97.2570 | 2,431,421 | 2,500,000 | 2,500,000 | | | | | 4.550 | 4.550 | AO | 27,490 | 113,750 | 04/12/2019 | 04/04/2026 |
| G2616#-AT-8 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED | | D | | 2.B | 5,500,000 | 95.9130 | 5,275,237 | 5,500,000 | 5,500,000 | | | | | 4.670 | 4.670 | AO | 62,072 | 256,850 | 04/12/2019 | 04/04/2029 |
| G2616#-BC-4 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED | | D | | 2.B Z | 20,000,000 | 104.5330 | 20,906,545 | 20,000,000 | 20,000,000 | | | | | 6.120 | 6.120 | JD | 54,400 | | 10/06/2022 | 12/15/2032 |
| G2616@-AA-1 | DPG HOLDINGS LIMITED DPG HOLDINGS LIMITED | | B | | 2.B PL | 18,237,000 | 93.0000 | 16,855,721 | 18,124,500 | 18,124,500 | | | | (112,500) | 4.260 | 4.260 | JJ | 330,289 | | 07/01/2022 | 07/27/2027 |
| G2685@-AL-3 | GREAT PORTLAND ESTATES PLC GREAT PORTLAND ESTATES PLC | | B | | 2.C | 19,722,000 | 69.6660 | 12,626,617 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 2.770 | 2.770 | MN | 54,389 | 506,204 | 08/05/2020 | 11/22/2035 |
| G2686@-AC-2 | THE GREAT ROLLING STOCK CO LTD THE GREAT ROLLING STOCK CO LTD | | B | | 2.B | 27,671,700 | 75.6780 | 19,202,695 | 25,374,300 | 25,374,300 | | | | (3,042,900) | 2.690 | 2.690 | MN | 87,217 | 681,467 | 12/18/2017 | 11/15/2032 |
| G2687*-AB-5 | DAWSONGROUP PLC DAWSONGROUP PLC | | B | | 2.B PL | 16,600,500 | 75.0440 | 12,050,236 | 16,057,500 | 16,057,500 | | | | (543,000) | 1.620 | 1.620 | MS | 65,755 | 119,094 | 01/28/2022 | 03/31/2032 |
| G2730#-AF-9 | DERWENT LONDON PLC DERWENT LONDON PLC | | B | | 1.F | 13,109,000 | 85.5530 | 10,337,358 | 12,083,000 | 12,083,000 | | | | (1,449,000) | 2.870 | 2.870 | JJ | 145,456 | 367,618 | 02/07/2019 | 01/31/2029 |
| G2890*-AN-2 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P | | D | | 5.B Z | 3,862,296 | 10.0000 | 3,862,296 | 38,622,963 | 3,862,296 | | | | | 0.100 | 46.831 | MS | | | 10/10/2022 | 03/31/2028 |
| G294A@-AA-7 | DYSON FINANCE LIMITED SENIOR NOTES | | B | | 1.G | 22,671,000 | 93.1230 | 16,878,040 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 2.770 | 2.770 | MN | 64,151 | 501,238 | 04/24/2015 | 05/27/2025 |
| G2956@-AE-1 | ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES | | D | | 2.B | 13,000,000 | 99.7890 | 12,972,630 | 13,000,000 | 13,000,000 | | | | | 4.350 | 4.350 | FA | 207,350 | 565,500 | 11/14/2013 | 02/19/2023 |
| G2956@-AF-8 | ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES | | D | | 2.B | 15,000,000 | 98.3750 | 14,756,186 | 15,000,000 | 15,000,000 | | | | | 4.620 | 4.620 | FA | 254,100 | 693,000 | 11/14/2013 | 02/19/2024 |
| G2962#-AC-5 | ABP FOODS UNLIMITED COMAPNY ABP FOODS UNLIMITED COMPANY | | B | | 2.B | 16,479,600 | 71.3890 | 10,351,121 | 14,499,600 | 14,499,600 | | | | (1,738,800) | 2.100 | 2.100 | JJ | 135,330 | 321,905 | 12/17/2020 | 01/21/2033 |

# 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 |
| G3198@-AA-5 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.C | 12,000,000 | 100.0000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | 4.400 | 4.400 | MN | 46,933 | 528,000 | 12/13/2017 | 11/29/2024 |
| G3198@-AB-3 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.B Z | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | 4.580 | 4.580 | MN | 32,569 | 366,400 | 12/13/2017 | 11/29/2027 |
| G3198@-AC-1 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.B Z | 6,000,000 | 100.0000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | 4.680 | 4.680 | MN | 24,960 | 280,800 | 12/11/2017 | 11/29/2029 |
| G3198@-AD-9 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.C | 15,000,000 | 100.0000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | 3.980 | 3.980 | AO | 104,475 | 597,000 | 11/26/2019 | 04/28/2027 |
| G3198@-AE-7 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.C | 9,000,000 | 100.0000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | 4.140 | 4.140 | AO | 65,205 | 372,600 | 11/26/2019 | 04/28/2030 |
| G3198@-AF-4 | ESSENTRA PLC ESSENTRA PLC | | D | | 2.C | 15,000,000 | 95.0000 | 14,250,000 | 15,000,000 | 15,000,000 | | | | | 3.620 | 3.620 | JJ | 232,283 | 543,000 | 07/01/2021 | 07/27/2028 |
| G3225*-AE-6 | EVERSHOLT FUNDING PLC SENIOR SECURED GUARANTEED NOTE | | B | | 2.B | 18,301,500 | 82.2960 | 14,915,759 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 2.650 | 2.650 | MN | 53,367 | 483,022 | 10/21/2016 | 11/21/2028 |
| G3646#-AA-1 | FORTH PORTS FINANCE LIMITED 4.89% Due 12/5/2023 JD5 | | D | | 2.C | 13,000,000 | 98.6720 | 12,827,416 | 13,000,000 | 13,000,000 | | | | | 4.890 | 4.890 | JD | 45,912 | 635,700 | 11/13/2013 | 12/05/2023 |
| G3663#-AA-9 | FORTH PORTS FINANCE PLC SENIOR SECURED NOTES | | B | | 2.C | 4,966,000 | 87.8670 | 4,246,811 | 4,833,200 | 4,833,200 | | | | (579,600) | 2.620 | 2.620 | JD | 5,628 | 127,636 | 01/03/2017 | 12/15/2026 |
| G3663#-AB-7 | FORTH PORTS FINANCE PLC SENIOR SECURED NOTES | | B | | 2.C | 7,449,000 | 87.5830 | 6,349,591 | 7,249,800 | 7,249,800 | | | | (869,400) | 2.620 | 2.620 | JJ | 92,334 | 200,100 | 10/07/2016 | 01/06/2027 |
| G4445*-AA-6 | HS1 LIMITED 3.79% Due 3/30/2028 MS30 | | D | | 1.G PL | 44,989,811 | 95.5930 | 43,007,292 | 44,989,811 | 44,989,811 | | | | | 3.790 | 3.790 | MS | 431,015 | 1,705,114 | 09/20/2012 | 03/30/2028 |
| G4588#-BB-6 | INTERMEDIATE CAPITAL GROUP PLC 6 1/4% Due 5/8/2023 MN8 | | D | | 2.B | 9,000,000 | 99.5860 | 8,962,759 | 9,000,000 | 9,000,000 | | | | | 6.250 | 6.250 | MN | 82,813 | 562,500 | 04/03/2013 | 05/08/2023 |
| G4588#-BE-0 | INTERMEDIATE CAPITAL GROUP PLC 5.21% Due 5/11/2025 MN11 | | D | | 2.B | 5,000,000 | 95.8840 | 4,794,188 | 5,000,000 | 5,000,000 | | | | | 5.210 | 5.210 | MN | 36,181 | 260,500 | 03/27/2015 | 05/11/2025 |
| G4588#-BL-4 | INTERMEDIATE CAPITAL GROUP PLC 4.96% Due 9/29/2026 MS29 | | D | | 2.B | 8,000,000 | 93.2020 | 7,456,127 | 8,000,000 | 8,000,000 | | | | | 4.960 | 4.960 | MS | 101,404 | 396,800 | 08/18/2016 | 09/29/2026 |
| G4588#-BQ-3 | INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC | | D | | 2.B | 8,000,000 | 96.7530 | 7,740,263 | 8,000,000 | 8,000,000 | | | | | 4.760 | 4.760 | AO | 70,871 | 380,800 | 04/30/2019 | 04/24/2024 |
| G4588#-BS-9 | INTEMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC | | D | | 2.B | 5,000,000 | 90.5650 | 4,528,246 | 5,000,000 | 5,000,000 | | | | | 5.350 | 5.350 | MS | 70,590 | 267,500 | 04/02/2019 | 03/26/2029 |
| G4936@-AB-8 | IPUT PROPERTY FUND IPUT PROPERTY FUND | | B | | 1.G PL | 13,107,600 | 72.9780 | 9,374,719 | 12,846,000 | 12,846,000 | | | | (798,000) | 1.250 | 1.250 | MN | 18,734 | 156,848 | 02/20/2020 | 05/19/2032 |
| G4936@-AC-6 | IPUT PROPERTY FUND IPUT PROPERTY FUND | | B | | 1.G PL | 10,007,100 | 69.4550 | 6,691,620 | 9,634,500 | 9,634,500 | | | | (372,600) | 1.330 | 1.330 | MS | 42,357 | 59,575 | 12/02/2021 | 03/02/2034 |
| G5264#-AR-0 | KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY GUARANTEED SR | | B | | 2.B | 27,737,500 | 94.0440 | 25,168,523 | 26,762,500 | 26,762,500 | | | | (975,000) | 1.350 | 1.350 | MN | 45,162 | 175,416 | 11/15/2022 | 11/16/2024 |
| G5560@-AC-6 | LONDON LUTON AIRPORT HOLDINGS London Luton Airport Holdings | | B | | 3.A YE | 45,038,000 | 83.7000 | 35,397,050 | 42,290,500 | 42,290,500 | | | | (5,071,500) | 3.230 | 3.230 | FA | 508,449 | 1,975,453 | 08/29/2017 | 08/17/2029 |
| G5600#-AA-0 | LONDONMETRIC PROPERTY PLC. STERLING SENIOR NOTES | | B | | 2.C | 22,715,000 | 97.6320 | 20,644,547 | 21,145,250 | 21,145,250 | | | | (2,535,750) | 2.620 | 2.620 | MS | 153,890 | 560,264 | 08/11/2016 | 09/21/2023 |
| G5600#-AM-4 | LONDONMETRIC PROPERTY PLC. LONDONMETRIC PROPERTY PLC | | B | | 2.C | 11,844,750 | 66.4300 | 6,822,707 | 10,270,550 | 10,270,550 | | | | (1,231,650) | 2.450 | 2.450 | MS | 69,897 | 254,471 | 03/17/2021 | 04/28/2036 |
| G5600#-AN-2 | LONDONMETRIC PROPERTY PLC. SENIOR UNSECURED NOTES | | B | | 2.C | 11,889,800 | 66.4300 | 6,822,707 | 10,270,550 | 10,270,550 | | | | (1,231,650) | 2.450 | 2.450 | MS | 69,897 | 254,471 | 03/17/2021 | 06/16/2036 |
| G5791#-AA-9 | MU FINANCE PLC 3.79% Due 6/26/2027 FA1 | | D | | 1.G PL | 15,000,000 | 94.5150 | 14,177,243 | 15,000,000 | 15,000,000 | | | | | 3.790 | 3.790 | FA | 236,875 | 568,500 | 07/23/2018 | 06/26/2027 |
| G5963#-AH-6 | MEGGITT PLC SENIOR NOTES | | D | | 2.B PL | 15,000,000 | 92.3730 | 13,855,953 | 15,000,000 | 15,000,000 | | | | | 3.600 | 3.600 | JJ | 262,500 | 540,000 | 04/06/2016 | 07/06/2026 |
| G6177#-AD-5 | INCHCAPE PLC SENIOR UNSECURED | | B | | 2.A Z | 14,670,000 | 86.4220 | 12,530,914 | 14,499,600 | 14,499,600 | | | | (1,738,800) | 3.020 | 3.020 | MN | 52,303 | 439,066 | 02/06/2017 | 05/18/2027 |
| G6428#-AA-8 | NETWORK HOMES LIMITED NETWORK HOMES LIMITED | | B | | 1.F FE | 24,435,900 | 84.3550 | 19,366,057 | 22,957,700 | 22,957,700 | | | | (2,753,100) | 2.940 | 2.940 | MN | 74,995 | 678,783 | 01/17/2019 | 01/15/2031 |
| G6462*-AC-5 | NEWLON HOUSING TRUST NEWLON HOUSING TRUST | | B | | 1.G YE | 19,237,500 | 81.7150 | 14,810,518 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 3.140 | 3.140 | MN | 52,168 | 579,095 | 12/10/2018 | 11/28/2033 |
| G6515#-AB-0 | JOHN WOOD GROUP PLC SENIOR NOTES | | D | | 2.C | 5,514,753 | 96.6350 | 5,329,188 | 5,514,753 | 5,514,753 | | | | | 3.770 | 3.770 | FA | 79,697 | 213,421 | 05/13/2014 | 08/13/2024 |
| G6515#-AE-4 | JOHN WOOD GROUP PLC SENIOR NOTES | | D | | 2.C | 5,055,190 | 96.4470 | 4,875,599 | 5,055,190 | 5,055,190 | | | | | 3.870 | 3.870 | MN | 26,085 | 232,286 | 05/13/2014 | 11/13/2024 |
| G6515#-AJ-3 | JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC | | D | | 2.C | 4,595,627 | 96.8300 | 4,449,937 | 4,595,627 | 4,595,627 | | | | | 4.610 | 4.610 | JJ | 105,341 | 279,644 | 07/17/2019 | 07/02/2026 |
| G6596#-AA-4 | NORTH WEST ELECTRICITY NETWORK SENIOR SECURED NOTES | | B | | 2.B | 19,270,800 | 89.6840 | 13,003,823 | 14,499,600 | 14,499,600 | | | | (1,738,800) | 4.070 | 4.070 | JD | 18,032 | 596,727 | 10/08/2014 | 12/20/2029 |
| G6750*-AC-6 | THE 1887 COMPANY LIMITED SENIOR SECURED NOTES | | B | | 2.C | 20,026,500 | 93.4820 | 14,684,042 | 15,707,900 | 15,707,900 | | | | (1,883,700) | 2.840 | 2.840 | AO | 76,829 | 446,529 | 02/26/2015 | 04/29/2025 |
| G6750*-AG-7 | THE 1887 COMPANY LIMITED THE 1887 COMPANY LIMITED | | B | | 2.A Z | 30,585,000 | 102.5210 | 30,969,093 | 30,207,500 | 30,207,500 | | | | (377,500) | 6.170 | 6.170 | JD | 119,076 | | 09/28/2022 | 12/08/2032 |
| G6970*-AJ-5 | PEEL PORTS LIMITED GUARANTEED SECURED SENIOR NOTE | | B | | 2.B PL | 17,516,400 | 90.8750 | 13,176,567 | 14,499,600 | 14,499,600 | | | | (1,738,800) | 3.450 | 3.450 | JJ | 209,821 | 530,293 | 05/24/2016 | 01/31/2027 |
| G6970*-AY-2 | PEEL PORTS LIMITED PEEL PORTIS PP FINANCE LIMITED | | B | | 2.B PL | 6,089,000 | 74.7180 | 4,514,078 | 6,041,500 | 6,041,500 | | | | (47,500) | 2.840 | 2.840 | JJ | 86,266 | | 02/10/2022 | 06/30/2034 |

# 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 |
| G7178*-AB-0 | PORTERBROOK RAIL FINANCE LIMIT SERIES A SECURED NOTES | | B | | 2.B FE | 22,077,000 | 86.9250 | 15,754,677 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 3.180 | 3.180 | AO | 113,671 | 579,627 | 09/14/2018 | 07/20/2028 |
| G7178*-AF-1 | PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD | | B | | 2.B FE | 5,414,398 | 96.1350 | 4,820,195 | 5,013,962 | 5,013,962 | | | | (601,277) | 2.770 | 2.770 | AO | 28,935 | 139,266 | 04/22/2019 | 04/16/2028 |
| G7332#-AB-9 | RRPF ENGINE LEASING LIMITED SERIES B | | D | | 2.C FE | 9,000,000 | 97.7910 | 8,801,209 | 9,000,000 | 9,000,000 | | | | | 3.990 | 3.991 | FA | 139,650 | 359,100 | 10/16/2013 | 10/30/2023 |
| G7334@-AH-6 | RRPF ENGINE LEASING LIMITED RRFP ENGINE LEASING LIMITED | | D | | 2.C FE | 15,002,258 | 91.5000 | 13,725,000 | 15,000,000 | 15,000,880 | | (419) | | | 4.430 | 3.393 | FA | 258,442 | 193,162 | 11/09/2018 | 06/13/2026 |
| G7334@-AL-7 | RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED | | D | | 2.C FE | 4,000,000 | 93.5990 | 3,743,967 | 4,000,000 | 4,000,000 | | | | | 4.350 | 4.347 | FA | 67,667 | 174,000 | 02/25/2019 | 06/13/2026 |
| G7334@-AY-9 | RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED | | D | | 2.C FE | 14,000,000 | 90.9830 | 12,737,577 | 14,000,000 | 14,000,000 | | | | | 4.610 | 4.611 | FA | 250,989 | 645,400 | 11/25/2019 | 06/13/2028 |
| G7605#-AA-1 | ROADSTER FINANCE DAC ROADSTER FINANCE DAC | | B | | 2.C FE | 26,788,636 | 82.9160 | 20,173,121 | 24,329,545 | 24,329,545 | | | | (1,511,364) | 2.290 | 2.290 | AO | 112,977 | 537,109 | 10/27/2017 | 10/18/2032 |
| G7737#-AC-8 | SGN MIDCO LIMITED SGN MIDCO LIMITED | | B | | 2.C PL | 18,150,600 | 79.8430 | 12,541,688 | 15,707,900 | 15,707,900 | | | | (1,883,700) | 2.900 | 2.900 | MS | 135,393 | 462,598 | 03/21/2018 | 03/14/2030 |
| G7996#-AA-8 | SEGRO plc SEGRO plc | | B | | 1.F PL | 21,101,400 | 88.5120 | 17,055,390 | 19,269,000 | 19,269,000 | | | | (1,197,000) | 1.770 | 1.770 | FA | 126,951 | 343,148 | 05/24/2017 | 08/17/2027 |
| G7996#-AG-5 | SEGRO plc SEGRO PLC | | B | | 1.G YE | 16,604,000 | 67.5980 | 10,130,971 | 14,987,000 | 14,987,000 | | | | (931,000) | 1.450 | 1.450 | AO | 41,048 | 209,618 | 07/17/2020 | 10/23/2035 |
| G7997@-AK-7 | SANCTUARY HOUSING ASSOCIATION SANCTUARY HOUSING ASSOCIATION | | B | | 1.F | 27,936,000 | 80.3270 | 19,411,824 | 24,166,000 | 24,166,000 | | | | (2,898,000) | 2.780 | 2.780 | FA | 233,269 | 699,253 | 03/02/2018 | 02/26/2033 |
| G8038#-AJ-7 | SERCO GROUP PLC SENIOR NOTES | | D | | 2.C PL | 3,989,242 | 99.3580 | 3,963,630 | 3,989,242 | 3,989,242 | | | | | 5.570 | 5.570 | AO | 43,823 | 222,201 | 10/04/2011 | 10/20/2023 |
| G8038#-AM-0 | SERCO GROUP PLC SERIES C SENIOR NOTES | | D | | 2.C PL | 3,989,242 | 98.3350 | 3,922,837 | 3,989,242 | 3,989,242 | | | | | 5.080 | 5.080 | MN | 26,458 | 202,654 | 03/28/2013 | 05/14/2024 |
| G8038#-AN-8 | SERCO GROUP PLC SERCO GROUP PLC | | D | | 2.C PL | 8,000,000 | 92.9750 | 7,437,961 | 8,000,000 | 8,000,000 | | | | | 3.270 | 3.270 | AO | 60,313 | 261,600 | 09/16/2020 | 10/08/2025 |
| G8038#-AP-3 | SERCO GROUP PLC SERCO GROUP PLC | | D | | 2.C PL | 9,000,000 | 89.9540 | 8,095,858 | 9,000,000 | 9,000,000 | | | | | 3.550 | 3.550 | AO | 73,663 | 319,500 | 09/16/2020 | 10/08/2027 |
| G8038#-AR-9 | SERCO GROUP PLC SERCO GROUP PLC | | D | | 2.C PL | 7,000,000 | 83.1720 | 5,822,043 | 7,000,000 | 7,000,000 | | | | | 3.970 | 3.970 | AO | 64,071 | 277,900 | 09/16/2020 | 10/08/2032 |
| G8056*-AA-7 | SEVERN TRENT WATER LIMITED SENIOR NOTES | | D | | 2.A | 10,000,000 | 93.9240 | 9,392,442 | 10,000,000 | 10,000,000 | | | | | 3.690 | 3.690 | MS | 120,950 | 368,960 | 01/01/2016 | 03/03/2027 |
| G8056*-AG-4 | SEVERN TRENT WATER LIMITED SEVERN TRENT WATER LIMITED | | D | | 2.A YE | 10,000,000 | 93.8910 | 9,389,085 | 10,000,000 | 10,000,000 | | | | | 4.110 | 4.110 | MN | 61,650 | 410,960 | 11/07/2018 | 11/07/2028 |
| G8279@-AA-6 | SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED | | B | | 2.B | 12,431,000 | 80.0170 | 9,668,481 | 12,083,000 | 12,083,000 | | | | (1,449,000) | 2.940 | 2.940 | MS | 103,612 | 361,164 | 09/26/2019 | 09/16/2031 |
| G8781@-AG-4 | THAMES WATER UTILITIES LIMITED THAMES WATER UTILITIES LIMITED | | D | | 2.A Z | 10,000,000 | 95.9490 | 9,594,908 | 10,000,000 | 10,000,000 | | | | | 4.890 | 4.890 | MN | 61,125 | | 08/25/2022 | 11/16/2029 |
| G8781@-AJ-8 | THAMES WATER UTILITIES LIMITED THAMES WATER UTILITIES LIMITED | | D | | 2.A Z | 10,000,000 | 94.7330 | 9,473,279 | 10,000,000 | 10,000,000 | | | | | 5.010 | 5.010 | MN | 62,625 | | 08/25/2022 | 11/16/2032 |
| G9006@-AJ-5 | TRANSMISSION FINANCE DAS SENIOR SECURED EURO NOTES | | B | | 2.B | 16,926,000 | 90.7220 | 14,567,614 | 16,057,500 | 16,057,500 | | | | (997,500) | 1.690 | 1.690 | MN | 42,967 | 260,839 | 02/01/2017 | 05/04/2026 |
| G9075*-AA-2 | TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC | | B | | 2.A | 39,789,000 | 85.9050 | 31,139,829 | 36,249,000 | 36,249,000 | | | | (4,347,000) | 2.860 | 2.860 | FA | 354,213 | 1,079,536 | 03/06/2019 | 02/28/2028 |
| G9369*-AA-7 | VIRIDOR ENERGY GROUP LIMITED VIRIDOR ENERGY GROUP LIMITED | | B | | 2.B FE | 26,510,227 | 70.2950 | 16,931,534 | 24,086,252 | 24,086,252 | | | | (2,888,437) | 2.900 | 2.900 | MS | 176,566 | 580,244 | 11/16/2021 | 03/31/2043 |
| G9766#-AE-4 | WORKSPACE GROUP PLC Workspace Group plc | | B | | 2.B | 19,336,500 | 80.5500 | 14,599,285 | 18,124,500 | 18,124,500 | | | | (2,173,500) | 3.190 | 3.190 | FA | 216,814 | 614,442 | 07/13/2017 | 08/16/2027 |
| J0835#-AM-9 | COSTCO WHOLESALE JAPAN, LTD COSTCO WHOLESALE JPAN, LTD | | | | 1.E | 25,366,500 | 93.5410 | 19,262,784 | 20,592,900 | 20,592,900 | | | | (2,870,100) | 0.280 | 0.280 | FA | 20,662 | 60,344 | 11/01/2019 | 08/22/2029 |
| K3380#-AB-4 | ELFELAGIO SEV SENIOR UNSECURED NOTES | | B | | 1.G | 24,948,000 | 89.5520 | 21,655,594 | 24,182,088 | 24,182,088 | | | | (1,504,440) | 1.950 | 1.950 | MJSD | 20,958 | 462,753 | 01/03/2017 | 12/15/2026 |
| K3380#-AH-1 | ELFELAGIO SEV ELFELAGIO SEV | | B | | 1.G | 11,317,520 | 89.5530 | 10,312,278 | 11,515,280 | 11,515,280 | | | | 197,760 | 3.520 | 3.535 | MJSD | 18,015 | 186,861 | 06/07/2022 | 06/23/2032 |
| K3752#-AG-3 | COPENHAGEN AIRPORTS A/S SENIOR NOTES | | D | | 2.B | 10,500,000 | 98.7090 | 10,364,437 | 10,500,000 | 10,500,000 | | | | | 4.010 | 4.010 | FA | 150,876 | 421,050 | 06/06/2013 | 08/22/2023 |
| K7017#-AA-8 | MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31 | | D | | 2.A FE | 4,504,940 | 94.1950 | 4,243,418 | 4,504,940 | 4,504,940 | | | | | 4.110 | 4.130 | MJSD | 514 | 185,153 | 06/27/2013 | 08/01/2030 |
| L0175#-AD-4 | ALPHA TRAINS FINANCE S.A. FLOATING RATE NOTES | | B | | 2.B | 21,190,000 | 97.2500 | 20,821,225 | 21,410,000 | 21,410,000 | | | | (1,330,000) | 4.062 | 0.000 | JD | 2,416 | 248,727 | 03/30/2017 | 12/31/2028 |
| L0175#-AE-2 | ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE S.A. | | B | | 2.B FE | 10,000,800 | 74.6700 | 7,194,049 | 9,634,500 | 9,634,500 | | | | (598,500) | 1.380 | 1.380 | JD | 369 | 131,584 | 12/04/2019 | 09/30/2031 |
| L4801*-AA-8 | HINES EUROPEAN CORE FUND HINES EUROPEAN CORE FUND | | B | | 1.G PL | 10,059,000 | 94.7470 | 10,142,640 | 10,705,000 | 10,705,000 | | | | 646,000 | 3.640 | 3.640 | JJ | 181,842 | | 06/28/2022 | 07/13/2027 |
| L8038*-AA-4 | SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15 | | D | | 3.C | 8,129,002 | 93.8580 | 7,629,741 | 8,129,002 | 8,129,002 | | | | | 5.500 | 5.538 | MJSD | 19,871 | 447,095 | 10/10/2012 | 09/15/2027 |
| L8367#-AE-3 | SHURGARD LUXEMBOURG SARL SENIOR GUARANTEED NOTES | | B | | 2.C | 22,504,000 | 90.8400 | 19,448,846 | 21,410,000 | 21,410,000 | | | | (1,330,000) | 2.770 | 2.770 | JD | 9,884 | 586,409 | 06/03/2015 | 06/25/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| L8367#-AG-8 | SHURGARD LUXEMBOURG SARL SHURGARD LUXEMBOURG SARL | | B | | 2.C | 17,656,500 | 73.5920 | 11,817,034 | 16,057,500 | 16,057,500 | | | | (997,500) | 1.240 | 1.240 | JJ | 86,835 | 200,313 | 02/12/2021 | 07/23/2031 |
| L9031*-AA-9 | TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED | | D | | 2.B PL | 4,000,000 | 98.2620 | 3,930,473 | 4,000,000 | 4,000,000 | | | | | 4.970 | 4.970 | AO | 39,760 | 198,800 | 05/02/2018 | 04/19/2025 |
| L9031*-AB-7 | TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED | | D | | 2.B PL | 10,000,000 | 97.5830 | 9,758,281 | 10,000,000 | 10,000,000 | | | | | 5.100 | 5.100 | AO | 102,000 | 510,000 | 05/02/2018 | 04/19/2028 |
| L9031*-AH-4 | TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT LTD HLDG | | D | | 2.B PL | 6,000,000 | 93.6240 | 5,617,427 | 6,000,000 | 6,000,000 | | | | | 4.470 | 4.470 | MN | 43,955 | 268,200 | 11/25/2019 | 05/02/2029 |
| L9082*-AF-6 | TRAFIGURA FUNDING S.A. 5.53% Due 3/25/2023 MS25 | | D | | 2.A PL | 8,000,000 | 99.4420 | 7,955,354 | 8,000,000 | 8,000,000 | | | | | 5.530 | 5.530 | MS | 117,973 | 442,400 | 02/15/2013 | 03/25/2023 |
| L9082*-AM-1 | TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A. | | D | | 2.A PL | 6,000,000 | 98.9890 | 5,939,329 | 6,000,000 | 6,000,000 | | | | | 5.550 | 5.550 | MN | 29,600 | 333,000 | 06/04/2018 | 05/29/2023 |
| L9082*-AN-9 | TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A. | | D | | 2.A PL | 7,000,000 | 95.2670 | 6,668,670 | 7,000,000 | 7,000,000 | | | | | 5.720 | 5.720 | MN | 35,591 | 400,400 | 06/04/2018 | 05/29/2025 |
| L9619@-AB-5 | VTG AG VTG AG | | B | | 2.B FE | 19,380,900 | 67.9400 | 12,000,430 | 17,663,250 | 17,663,250 | | | | (1,097,250) | 1.700 | 1.700 | AO | 51,714 | 287,653 | 10/01/2020 | 10/29/2035 |
| LW1229-02-7 | ICBCIL FINANCE CO LTD BASIC | | D | | 1.F FE | 956,103 | 95.0500 | 860,203 | 905,000 | 944,850 | | (11,018) | | | 3.625 | 2.265 | MN | 3,827 | 32,815 | 01/12/2022 | 05/19/2026 |
| LW2238-43-1 | THREE GORGES FIN I KY BASIC | | D | | 1.E FE | 1,528,319 | 95.1790 | 1,375,337 | 1,445,000 | 1,509,494 | | (18,124) | | | 3.150 | 1.798 | JD | 3,667 | 45,518 | 12/14/2021 | 06/02/2026 |
| LW9528-04-0 | MINMETALS BOUNTEOUS FIN BASIC | | D | | 2.A FE | 4,813,342 | 96.0120 | 4,277,335 | 4,455,000 | 4,738,048 | | (73,815) | | | 4.200 | 2.336 | JJ | 80,042 | 187,110 | 01/12/2022 | 07/27/2026 |
| LW9712-91-7 | TENGIZCHEVROIL FIN CO IN BASIC | | D | | 3.A FE | 1,747,300 | 85.3940 | 1,724,954 | 2,020,000 | 1,768,028 | | 20,728 | | | 4.000 | 8.039 | FA | 30,524 | | 08/24/2022 | 08/15/2026 |
| N1492@-AE-6 | BOSKALIS FINANCE B.V. SENIOR NOTES | | D | | 2.B | 11,000,000 | 98.7020 | 10,857,217 | 11,000,000 | 11,000,000 | | | | | 3.660 | 3.660 | JJ | 177,815 | 402,600 | 05/08/2013 | 07/22/2023 |
| N4281@-BS-3 | KONINKLIJKE VOPAK N.V. 3.74% Due 6/19/2023 JD19 | | D | | 2.B | 18,000,000 | 98.9500 | 17,811,049 | 18,000,000 | 18,000,000 | | | | | 3.740 | 3.740 | JD | 22,440 | 673,200 | 09/28/2012 | 06/19/2023 |
| N4281@-CD-5 | KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. | | D | | 2.B | 3,000,000 | 81.9180 | 2,457,546 | 3,000,000 | 3,000,000 | | | | | 3.400 | 3.400 | JD | 3,400 | 102,000 | 07/01/2020 | 12/19/2032 |
| N4281@-CH-6 | KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. | | D | | 2.C | 10,000,000 | 93.4370 | 9,343,735 | 10,000,000 | 10,000,000 | | | | | 3.890 | 3.890 | JD | 12,967 | 389,000 | 07/01/2020 | 06/19/2026 |
| N4281@-CJ-2 | KONINKLIJKE VOPAK N.V. KONINKLIJKE VOPAK N.V. | | D | | 2.C | 7,000,000 | 90.0280 | 6,301,989 | 7,000,000 | 7,000,000 | | | | | 4.070 | 4.070 | JD | 9,497 | 284,900 | 07/01/2020 | 12/19/2028 |
| N4282*-AF-3 | KONINKLIJKE FRIESLANDCAMPINA N SENIOR UNSECURED NOTES | | D | | 2.B | 25,000,000 | 97.1880 | 24,297,061 | 25,000,000 | 25,000,000 | | | | | 4.170 | 4.170 | FA | 350,396 | 1,042,500 | 06/29/2012 | 08/30/2024 |
| N7334#-AF-0 | WERELDHAVE NV SENIOR NOTES | | D | | 2.C PL | 23,000,000 | 92.5710 | 21,291,223 | 23,000,000 | 23,000,000 | | | | | 4.300 | 4.300 | JJ | 434,061 | 989,000 | 07/01/2014 | 07/23/2024 |
| N7660#-AZ-0 | SHV NEDERLAND B.V. SHV NEDERLAND B.V. | | B | | 2.A | 37,506,000 | 84.7010 | 31,735,448 | 37,467,500 | 37,467,500 | | | | (38,500) | 3.270 | 3.270 | JD | 78,276 | 604,067 | 05/25/2022 | 06/08/2034 |
| N8505#-AA-2 | TENNET HOLDING B.V. TENNET HOLDING B.V. | | B | | 1.G | 16,956,000 | 84.6120 | 13,586,530 | 16,057,500 | 16,057,500 | | | | (997,500) | 1.610 | 1.610 | JJ | 112,746 | 260,083 | 01/28/2019 | 01/24/2029 |
| N9061@-AB-6 | VTTI B.V. 4.87% Due 12/15/2025 JD15 | | D | | 3.A | 4,000,000 | 94.0180 | 3,760,719 | 4,000,000 | 4,000,000 | | | | | 4.870 | 4.870 | JD | 8,658 | 194,800 | 11/07/2018 | 12/15/2025 |
| N9061@-AC-4 | VTTI B.V. 4.97% Due 12/15/2027 JD15 | | D | | 3.A | 12,000,000 | 91.4650 | 10,975,741 | 12,000,000 | 12,000,000 | | | | | 4.970 | 4.970 | JD | 26,507 | 596,400 | 11/07/2018 | 12/15/2027 |
| N9061@-AF-7 | VTTI B.V. VTTI B.V. | | D | | 3.A | 9,000,000 | 93.7080 | 8,433,676 | 9,000,000 | 9,000,000 | | | | | 3.800 | 3.800 | JD | 15,200 | 342,000 | 12/27/2017 | 12/15/2024 |
| N9061@-AG-5 | VTTI B.V. VTTI B.V. | | D | | 3.A | 2,000,000 | 87.6720 | 1,753,435 | 2,000,000 | 2,000,000 | | | | | 4.050 | 4.050 | JD | 3,600 | 81,000 | 12/21/2017 | 12/15/2027 |
| P0703#-AC-3 | FIBRA PROLOGIS FIBRA PROLOGIS | | D | | 2.B FE | 9,000,000 | 81.3620 | 7,322,608 | 9,000,000 | 9,000,000 | | | | | 3.640 | 3.640 | JJ | 151,060 | 340,340 | 04/29/2021 | 07/01/2033 |
| P0703#-AD-1 | FIBRA PROLOGIS FIBRA PROLOGIS | | D | | 2.B FE | 7,000,000 | 78.6190 | 5,503,359 | 7,000,000 | 7,000,000 | | | | | 3.790 | 3.790 | JJ | 122,333 | 275,617 | 04/29/2021 | 07/01/2036 |
| P2604*-AA-7 | FIBRA MACQUARIE MEXICO SENIOR NOTES | | D | | 2.C | 25,000,000 | 99.6980 | 24,924,580 | 25,000,000 | 25,000,000 | | | | | 5.550 | 5.550 | JD | 15,417 | 1,387,500 | 03/21/2018 | 06/27/2023 |
| P3596@-AA-3 | EVM ENERGIA DEL VALLE DE MEXIC EVM ENERGIA DEL VALLE DE MEXIC | | D | | 2.B PL | 11,000,000 | 100.0030 | 11,000,371 | 11,000,000 | 11,000,000 | | | | | 6.020 | 6.020 | JD | 1,839 | 662,200 | 09/30/2018 | 12/31/2040 |
| P4000*-AB-1 | CORPORACION INMOBILIARIA CORPORACION INMOBILIARIA | | D | | 2.C FE | 20,000,000 | 96.9390 | 19,387,838 | 20,000,000 | 20,000,000 | | | | | 5.310 | 5.310 | MS | 312,700 | 1,062,000 | 12/14/2017 | 09/15/2027 |
| P4000*-AE-5 | CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA | | D | | 2.C FE | 10,000,000 | 94.5930 | 9,459,332 | 10,000,000 | 10,000,000 | | | | | 5.180 | 5.180 | JD | 24,461 | 518,000 | 09/05/2019 | 06/14/2029 |
| P4000*-AF-2 | CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA | | D | | 2.C FE | 3,000,000 | 93.2470 | 2,797,403 | 3,000,000 | 3,000,000 | | | | | 5.280 | 5.280 | JD | 7,480 | 158,400 | 09/05/2019 | 06/14/2031 |
| P4001#-AA-8 | EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV | | D | | 2.C PL | 12,094,780 | 96.9870 | 11,730,340 | 12,094,780 | 12,094,780 | | | | | 5.980 | 6.024 | MJSD | 22,100 | 723,268 | 05/23/2018 | 12/20/2044 |
| P4001*-AB-0 | ENVASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES DE MEXICO | | D | | 2.C PL | 12,000,000 | 86.7550 | 10,410,651 | 12,000,000 | 12,000,000 | | | | | 3.200 | 3.200 | JJ | 177,067 | 384,000 | 01/27/2021 | 07/15/2028 |
| P4001*-AE-4 | ENVASES UNIVERSALES DE MEXICO ENVASES UNIVERSALES DE MEXICO | | D | | 2.C PL | 7,000,000 | 80.7360 | 5,651,486 | 7,000,000 | 7,000,000 | | | | | 3.710 | 3.710 | FA | 102,437 | 251,492 | 01/27/2021 | 02/09/2033 |
| P4368#-AA-5 | FORTIS TCI LIMITED SENIOR NOTES | | D | | 2.C | 11,899,995 | 96.6070 | 11,496,170 | 11,899,995 | 11,899,995 | | | | | 4.750 | 4.750 | JD | 20,412 | 565,250 | 12/04/2014 | 12/18/2029 |
| P4368#-AC-1 | FORTIS TCI LIMITED SENIOR NOTES | | D | | 2.C | 4,675,000 | 97.5450 | 4,560,228 | 4,675,000 | 4,675,000 | | | | | 5.140 | 5.139 | MN | 39,382 | 240,295 | 02/01/2017 | 05/02/2031 |

# 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 |
| P4368#-AD-9 | FORTIS TCI LIMITED 5.29% Due 9/15/2031 MS15 | | D | | 2.C | 4,500,000 | 98.0530 | 4,412,366 | 4,500,000 | 4,500,000 | | | | | 5.290 | 5.290 | MS | 70,093 | 238,046 | 03/18/2016 | 09/15/2031 |
| P4917*-AA-5 | GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA | | D | | 2.A PL | 14,222,222 | 100.0000 | 14,222,222 | 14,222,222 | 14,222,222 | | | | | 6.357 | 3.514 | MJSD | 2,512 | 488,859 | 01/02/2020 | 09/30/2037 |
| P4917*-AB-3 | GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA | | D | | 2.A PL | 1,731,361 | 82.5300 | 1,428,892 | 1,731,361 | 1,731,361 | | | | | 3.240 | 3.253 | MJSD | 156 | 56,096 | 01/02/2020 | 09/30/2037 |
| P4920#-AA-6 | GREENFIELD SPV I, S.A.P.I. DE GREENFIELD SPV I, S.A.P.I. DE | | D | | 2.C PL | 15,000,000 | 97.0620 | 14,559,364 | 15,000,000 | 15,000,000 | | | | | 5.550 | 5.548 | JD | 2,313 | 832,500 | 01/02/2018 | 12/31/2032 |
| P7000*-AA-6 | MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA | | D | | 2.A PL | 13,185,695 | 100.0000 | 13,185,695 | 13,185,695 | 13,185,695 | | | | | 6.357 | 3.514 | MJSD | 2,328 | 453,232 | 01/02/2020 | 03/31/2037 |
| P7000*-AB-4 | MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA | | D | | 2.A PL | 2,189,587 | 83.2640 | 1,823,148 | 2,189,587 | 2,189,587 | | | | | 3.220 | 3.233 | MJSD | 196 | 70,505 | 01/02/2020 | 03/31/2037 |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO | | D | | 3.A FE | 11,047,826 | 93.3900 | 10,317,520 | 11,047,826 | 11,047,826 | | | | | 4.090 | 4.089 | JD | 20,082 | 451,856 | 09/16/2019 | 12/15/2026 |
| Q0005*-AA-5 | AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE COMPANY PTY LTD | | D | | 1.G | 20,000,000 | 87.2600 | 17,452,019 | 20,000,000 | 20,000,000 | | | | | 3.330 | 3.330 | AO | 123,950 | 666,000 | 11/01/2019 | 10/24/2029 |
| Q0458*-AB-5 | AQUASURE FINANCE LIMITED 4.48% Due 2/27/2024 JJ12 | | D | | 1.G FE | 33,000,000 | 98.2060 | 32,408,127 | 33,000,000 | 33,000,000 | | | | | 4.480 | 4.481 | JJ | 694,027 | 1,478,400 | 11/20/2013 | 02/27/2024 |
| Q0458*-AD-1 | AQUASURE FINANCE LIMITED 3.28% Due 7/12/2027 JJ12 | | D | | 1.G FE | 10,000,000 | 91.1270 | 9,112,702 | 10,000,000 | 10,000,000 | | | | | 3.280 | 3.280 | JJ | 153,978 | 328,000 | 04/15/2015 | 07/12/2027 |
| Q0697#-AA-4 | AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD | | D | | 2.A FE | 23,000,000 | 91.5000 | 21,044,989 | 23,000,000 | 23,000,000 | | | | | 3.500 | 3.500 | AO | 201,250 | 805,000 | 09/15/2017 | 10/01/2027 |
| Q0697#-AB-2 | AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD | | D | | 2.A FE | 11,000,000 | 88.8730 | 9,776,001 | 11,000,000 | 11,000,000 | | | | | 3.600 | 3.600 | AO | 99,000 | 396,000 | 09/15/2017 | 10/01/2029 |
| Q0697#-AC-0 | AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD | | D | | 2.A FE | 6,000,000 | 85.5240 | 5,131,442 | 6,000,000 | 6,000,000 | | | | | 3.750 | 3.750 | AO | 56,250 | 225,000 | 09/15/2017 | 10/01/2032 |
| Q0832*-AG-1 | AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC AIRPORT PTY | | D | | 2.A | 3,000,000 | 83.6490 | 2,509,477 | 3,000,000 | 3,000,000 | | | | | 3.140 | 3.140 | JD | 7,065 | 97,633 | 12/10/2019 | 12/04/2031 |
| Q0845#-AA-5 | AUSTALIAN GAS NETWORKS LIMITED SERIES A GUARANTEED SENIOR SEC | | D | | 1.G | 15,000,000 | 93.2190 | 13,982,858 | 15,000,000 | 15,000,000 | | | | | 3.620 | 3.620 | MS | 167,425 | 543,000 | 06/04/2015 | 09/10/2027 |
| Q1297#-AF-5 | CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES | | B | | 1.G | 25,920,000 | 95.9570 | 20,544,441 | 21,410,000 | 21,410,000 | | | | (1,330,000) | 1.930 | 1.919 | NOV | 56,605 | 399,394 | 09/17/2014 | 11/12/2024 |
| Q1297#-AJ-7 | CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES | | B | | 1.G | 20,502,400 | 95.3170 | 20,620,265 | 21,633,320 | 21,633,320 | | | | (274,880) | 0.955 | 0.955 | OCT | 47,632 | 192,076 | 09/11/2015 | 10/08/2025 |
| Q1842#-AH-1 | ARC INFRASTRUCTURE GUARANTEED SR SECURED NOTES | | D | | 2.B | 18,000,000 | 96.6000 | 17,388,086 | 18,000,000 | 18,000,000 | | | | | 4.790 | 4.790 | JJ | 395,175 | 862,200 | 04/16/2014 | 07/16/2026 |
| Q2107#-AK-2 | CONTACT ENERGY LIMITED SENIOR NOTES | | D | | 2.B | 19,000,000 | 98.2550 | 18,668,433 | 19,000,000 | 19,000,000 | | | | | 4.190 | 4.190 | JD | 26,537 | 796,100 | 06/13/2013 | 12/19/2023 |
| Q2107#-AL-0 | CONTACT ENERGY LIMITED SENIOR NOTES | | D | | 2.B | 4,000,000 | 96.4320 | 3,857,272 | 4,000,000 | 4,000,000 | | | | | 4.330 | 4.330 | JD | 5,773 | 173,200 | 06/13/2013 | 12/19/2025 |
| Q2464#-AB-9 | CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES | | D | | 1.E FE | 14,398,682 | 92.2440 | 13,281,853 | 14,398,682 | 14,398,682 | | | | | 3.400 | 3.400 | JD | 40,796 | 489,555 | 08/13/2015 | 09/01/2032 |
| Q26008-AE-0 | COATES GROUP PTY LTD COATES GROUP PTY LTD | | B | | 2.C PL | 21,852,000 | 79.8070 | 16,311,692 | 20,439,000 | 20,439,000 | | | | (1,413,000) | 4.090 | 4.090 | JJ | 392,434 | 414,593 | 11/17/2021 | 01/12/2032 |
| Q27598-AB-5 | CONSOLIDATED PRESS (FINANCE PT GUARANTEED SERIES Q SENIOR NOT | | D | | 2.C PL | 12,000,000 | 95.6240 | 11,474,825 | 12,000,000 | 12,000,000 | | | | | 4.540 | 4.540 | JD | 19,673 | 544,800 | 05/21/2015 | 06/18/2025 |
| Q3079#-AE-8 | DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED | | D | | 2.B FE | 25,000,000 | 90.8000 | 22,699,882 | 25,000,000 | 25,000,000 | | | | | 3.820 | 3.820 | JD | 76,931 | 955,000 | 09/23/2020 | 12/02/2027 |
| Q3079#-AG-3 | DBCT FINANCE PTY LIMITED DBCT FINANCE PTY LIMITED | | D | | 2.B FE | 18,000,000 | 85.6850 | 15,423,317 | 18,000,000 | 18,000,000 | | | | | 4.352 | 4.352 | JD | 63,104 | 783,360 | 09/23/2020 | 12/02/2032 |
| Q3080#-AA-3 | DEXUS WHOLESALE PROPERTY FUND DEXUS WHOLESALE PROPERTY FUND | | D | | 1.F | 2,500,000 | 91.9790 | 2,299,475 | 2,500,000 | 2,500,000 | | | | | 4.140 | 4.140 | MN | 11,213 | 103,500 | 05/30/2018 | 05/22/2030 |
| Q3092*-AA-3 | DALRYMPLE BAY FINANCE PTY LTD DALRYMPLE BAY FINANCE PTY LTD | | D | | 2.B FE | 5,000,000 | 87.5000 | 4,374,992 | 5,000,000 | 5,000,000 | | | | | 4.450 | 4.450 | MS | 59,951 | 124,847 | 11/02/2021 | 03/02/2032 |
| Q3261#-AP-1 | DOWNER GROUP SENIOR NOTES | | D | | 2.B FE | 15,000,000 | 97.2930 | 14,593,944 | 15,000,000 | 15,000,000 | | | | | 4.570 | 4.570 | JJ | 329,421 | 685,500 | 06/10/2015 | 07/08/2025 |
| Q3393*-AH-4 | ELECTRANET PTY LTD SENIOR SECURED NOTES | | D | | 2.B | 12,000,000 | 95.5440 | 11,465,333 | 12,000,000 | 12,000,000 | | | | | 3.710 | 3.710 | MN | 56,887 | 445,200 | 02/13/2013 | 05/15/2025 |
| Q3393*-AL-5 | ELECTRANET PTY LTD SENIOR SECURED NOTES | | D | | 2.B | 12,000,000 | 94.5470 | 11,345,700 | 12,000,000 | 12,000,000 | | | | | 3.440 | 3.440 | FA | 152,507 | 412,800 | 05/14/2015 | 08/18/2025 |
| Q3629#-AH-6 | ETSA UTILITIES FINANCE PTY LTD SENIOR NOTES | | D | | 1.G | 13,000,000 | 94.7620 | 12,319,068 | 13,000,000 | 13,000,000 | | | | | 3.740 | 3.740 | MS | 149,912 | 486,200 | 05/08/2014 | 09/10/2026 |
| Q3629#-AJ-2 | ETSA UTILITIES FINANCE PTY LTD GUARANTEED SR NOTES | | D | | 1.G | 18,000,000 | 91.4490 | 16,460,900 | 18,000,000 | 18,000,000 | | | | | 3.090 | 3.090 | JD | 30,900 | 556,200 | 03/19/2015 | 06/11/2027 |
| Q3647#-AA-9 | EVOLUTION MINING FINANCE PTY EVOLUTION MINING FINANCE PTY | | D | | 2.C PL | 8,000,000 | 84.2160 | 6,737,284 | 8,000,000 | 8,000,000 | | | | | 2.830 | 2.830 | MN | 33,331 | 226,400 | 08/12/2021 | 11/08/2028 |
| Q3647#-AB-7 | EVOLUTION MINING FINANCE PTY EVOLUTION MINING FINANCE PTY | | D | | 2.C PL | 12,000,000 | 79.3570 | 9,522,842 | 12,000,000 | 12,000,000 | | | | | 3.170 | 3.170 | MN | 56,003 | 380,400 | 08/12/2021 | 11/08/2031 |

# 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 |
| Q3915*-AC-4 | FLETCHER BUILDING LIMITED SENIOR NOTES | | D | | 2.C | 9,000,000 | 92.7110 | 8,343,976 | 9,000,000 | 9,000,000 | | | | | 3.700 | 3.700 | JJ | 148,925 | 333,000 | 04/28/2016 | 07/20/2026 |
| Q3915*-AD-2 | FLETCHER BUILDING LIMITED SENIOR NOTES | | D | | 2.C | 18,000,000 | 89.5060 | 16,111,057 | 18,000,000 | 18,000,000 | | | | | 3.800 | 3.800 | JJ | 305,900 | 684,000 | 04/28/2016 | 07/20/2028 |
| Q3917#-AA-2 | FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES | | D | | 2.B PL | 4,000,000 | 97.1440 | 3,885,759 | 4,000,000 | 4,000,000 | | | | | 4.170 | 4.170 | MS | 47,723 | 166,800 | 06/12/2014 | 09/18/2024 |
| Q3917#-AB-0 | FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES | | D | | 2.B PL | 13,000,000 | 95.5740 | 12,424,638 | 13,000,000 | 13,000,000 | | | | | 4.270 | 4.270 | MS | 158,820 | 555,100 | 06/12/2014 | 09/18/2026 |
| Q3920#-AH-2 | FONTERRA CO-OPERATIVE GROUP LI SENIOR NOTES | | D | | 1.G | 11,000,000 | 90.4810 | 9,952,930 | 11,000,000 | 11,000,000 | | | | | 3.550 | 3.550 | MS | 104,133 | 390,500 | 08/19/2014 | 09/25/2029 |
| Q3920#-AL-3 | FONTERRA CO-OPERATIVE GR LTD FONTERRA CO-OPERATIVE GR LTD | | D | | 1.G FE | 11,000,000 | 94.2890 | 10,371,747 | 11,000,000 | 11,000,000 | | | | | 4.090 | 4.090 | JD | 16,246 | 449,900 | 12/26/2018 | 12/18/2028 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES | | D | | 2.B FE | 9,902,973 | 93.0390 | 9,213,607 | 9,902,973 | 9,902,973 | | | | | 3.780 | 3.798 | MJSD | 4,159 | 374,332 | 03/17/2015 | 06/27/2027 |
| Q4822#-AA-4 | ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD. | | B | | 1.F | 19,528,600 | 82.8310 | 16,365,565 | 19,757,700 | 19,757,700 | | | | (1,305,000) | 3.380 | 3.380 | FA | 228,169 | 693,960 | 09/09/2019 | 08/28/2029 |
| Q5000*-AA-9 | ICPF FINANCE PTY LTD SERIES A GUARANTEED SENIOR NOT | | D | | 1.G FE | 15,000,000 | 88.7180 | 13,307,771 | 15,000,000 | 15,000,000 | | | | | 3.310 | 3.310 | JD | 23,446 | 496,500 | 01/02/2017 | 12/14/2028 |
| Q5011#-AB-0 | HOTEL PROPERTIES INVESTMENT HOTEL PROPERTIES LIMITED | | B | | 2.C PL | 23,625,000 | 92.3160 | 18,868,472 | 20,439,000 | 20,439,000 | | | | (1,350,000) | 5.070 | 5.070 | FA | 402,989 | 1,083,194 | 06/22/2017 | 08/11/2027 |
| Q5011#-AE-4 | HOTEL PROPERTIES INVESTMENT HOTEL PROPERTY INVESTMENTS | | B | | 2.C PL | 18,375,000 | 76.6970 | 13,063,391 | 17,032,500 | 17,032,500 | | | | (1,125,000) | 4.760 | 4.760 | FA | 317,543 | 848,232 | 06/03/2021 | 08/10/2033 |
| Q5426#-AB-9 | L&K FINANCE PTY LTD L&K FINANCE PTY LTD | | D | | 2.A FE | 15,000,000 | 96.6950 | 14,504,195 | 15,000,000 | 15,000,000 | | | | | 4.720 | 4.720 | JD | 37,367 | 375,633 | 08/03/2022 | 06/12/2028 |
| Q5426#-AC-7 | L&K FINANCE PTY LTD L&K FINANCE PTY LTD | | D | | 2.A FE | 3,000,000 | 96.1080 | 2,883,231 | 3,000,000 | 3,000,000 | | | | | 4.820 | 4.820 | JD | 7,632 | 76,718 | 08/01/2022 | 06/12/2030 |
| Q5601@-AA-0 | LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL TOWERS | | D | | 2.A FE | 8,000,000 | 92.4000 | 7,391,990 | 8,000,000 | 8,000,000 | | | | | 4.300 | 4.300 | AO | 78,356 | 344,000 | 04/17/2019 | 04/09/2029 |
| Q5995#-AH-7 | MERIDIAN ENERGY LTD SENIOR GUARANTEED NOTES | | D | | 2.A FE | 18,000,000 | 95.1780 | 17,132,082 | 18,000,000 | 18,000,000 | | | | | 3.920 | 3.920 | MS | 203,840 | 705,600 | 03/10/2022 | 09/17/2026 |
| Q6235#-AT-9 | MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE LIMITED | | D | | 1.G PL | 6,000,000 | 90.4360 | 5,426,149 | 6,000,000 | 6,000,000 | | | | | 4.080 | 4.080 | MS | 70,040 | 244,800 | 06/26/2019 | 09/18/2030 |
| Q6518#-AA-8 | NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE | | D | | 2.B | 7,000,000 | 94.7850 | 6,634,940 | 7,000,000 | 7,000,000 | | | | | 3.340 | 3.340 | AO | 40,266 | 233,800 | 03/19/2015 | 04/29/2025 |
| Q6518#-AB-6 | NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE | | D | | 2.B FE | 4,000,000 | 91.8230 | 3,672,939 | 4,000,000 | 4,000,000 | | | | | 3.440 | 3.440 | AO | 23,698 | 137,600 | 03/19/2015 | 04/29/2027 |
| Q6518@-AA-0 | NSW ELECTRICITY NETWORKS FINAN GUARANTEED SENIOR SECURED NOT | | D | | 2.B | 10,000,000 | 91.7230 | 9,172,301 | 10,000,000 | 10,000,000 | | | | | 3.080 | 3.080 | MS | 89,833 | 308,000 | 06/30/2016 | 09/16/2026 |
| Q6518@-AE-2 | NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS | | D | | 2.B FE | 24,000,000 | 91.6420 | 21,993,987 | 24,000,000 | 24,000,000 | | | | | 3.550 | 3.550 | AO | 177,500 | 852,000 | 10/24/2017 | 10/16/2027 |
| Q6518@-AF-9 | NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS | | D | | 2.B FE | 12,000,000 | 89.0910 | 10,690,957 | 12,000,000 | 12,000,000 | | | | | 3.650 | 3.650 | AO | 91,250 | 438,000 | 10/24/2017 | 10/16/2029 |
| Q6568@-AA-9 | ENDEAVOUR ENERGY ENDEAVOUR ENERGY | | D | | 2.A | 17,000,000 | 91.9160 | 15,625,799 | 17,000,000 | 17,000,000 | | | | | 3.500 | 3.500 | AO | 145,444 | 595,000 | 02/21/2018 | 02/14/2028 |
| Q6568@-AB-7 | ENDEAVOUR ENERGY ENDEAVOUR ENERGY | | D | | 2.A | 8,000,000 | 89.6590 | 7,172,695 | 8,000,000 | 8,000,000 | | | | | 3.600 | 3.600 | AO | 70,400 | 288,000 | 02/21/2018 | 02/14/2030 |
| Q6646*-AA-7 | NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT LIMITED) GTD | | D | | 2.B | 5,000,000 | 95.1290 | 4,756,449 | 5,000,000 | 5,000,000 | | | | | 3.730 | 3.730 | MS | 55,432 | 186,500 | 05/05/2015 | 09/14/2025 |
| Q6646*-AB-5 | NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT) GTD SEN SEC | | D | | 2.B | 9,000,000 | 92.7520 | 8,347,644 | 9,000,000 | 9,000,000 | | | | | 3.830 | 3.830 | MS | 102,453 | 344,700 | 05/05/2015 | 09/14/2027 |
| Q7160#-AJ-8 | ORICA LTD SR NOTES | | D | | 2.B FE | 22,000,000 | 98.9450 | 21,767,862 | 22,000,000 | 22,000,000 | | | | | 4.590 | 4.590 | MS | 288,915 | 1,009,800 | 08/07/2013 | 09/18/2023 |
| Q7160#-AL-3 | ORICA LTD SENIOR NOTES | | D | | 2.B FE | 6,000,000 | 95.1740 | 5,710,419 | 6,000,000 | 6,000,000 | | | | | 4.330 | 4.330 | MN | 41,857 | 259,800 | 02/22/2017 | 05/03/2027 |
| Q7160#-AP-4 | ORICA LTD Q7160#AP4 | | D | | 2.B | 7,000,000 | 85.5120 | 5,985,866 | 7,000,000 | 7,000,000 | | | | | 3.400 | 3.400 | AO | 44,294 | 238,000 | 06/11/2020 | 10/24/2030 |
| Q7397#-AQ-7 | PRATT FINANCE PTY. LTD. SENIOR NOTES | | D | | 2.B PL | 13,000,000 | 97.9540 | 12,733,976 | 13,000,000 | 13,000,000 | | | | | 4.480 | 4.480 | MN | 92,213 | 582,400 | 04/22/2014 | 05/04/2024 |
| Q7397#-AS-3 | PRATT FINANCE PTY. LTD. SENIOR NOTES | | D | | 2.B PL | 8,000,000 | 92.8450 | 7,427,634 | 8,000,000 | 8,000,000 | | | | | 3.790 | 3.790 | JJ | 141,493 | 303,200 | 03/11/2015 | 07/13/2027 |
| Q7397#-AU-8 | PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G | | D | | 2.B PL | 7,000,000 | 81.1010 | 5,677,057 | 7,000,000 | 7,000,000 | | | | | 5.420 | 5.420 | JJ | 177,053 | 379,400 | 08/26/2021 | 07/13/2036 |
| Q7795#-AA-0 | QIC FINANCE QIC FINANCE SHOPPING CENTER FU | | D | | 1.G YE | 9,652,700 | 93.5030 | 9,350,346 | 10,000,000 | 9,808,505 | | 37,492 | | | 3.860 | 4.330 | JJ | 181,206 | 386,000 | 06/28/2018 | 07/12/2027 |
| Q7795#-AB-8 | QIC FINANCE QIC FINANCE (SHOPPING CTR FD) | | D | | 1.G YE | 27,000,000 | 91.2000 | 24,624,093 | 27,000,000 | 27,000,000 | | | | | 3.960 | 3.960 | JJ | 504,900 | 1,069,200 | 07/28/2017 | 07/11/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| Q8048#-AA-3 | RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD | | B | | 1.G FE | 52,107,593 | 77.8310 | 40,143,184 | 51,577,659 | 51,577,659 | | | | (3,406,715) | 4.230 | 4.250 | MJSD | 6,060 | 2,209,435 | 05/31/2019 | 03/31/2042 |
| Q8501*-AE-9 | REGION GROUP REGION GROUP | | D | | 2.A FE | 11,000,000 | 91.5880 | 10,074,730 | 11,000,000 | 11,000,000 | | | | | 4.610 | 4.610 | MS | 153,539 | 507,100 | 06/12/2018 | 09/12/2031 |
| Q8773@-AJ-7 | STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES | | D | | 1.G FE | 17,000,000 | 92.1220 | 15,660,794 | 17,000,000 | 17,000,000 | | | | | 3.090 | 3.090 | FA | 185,314 | 525,400 | 07/12/2016 | 08/24/2026 |
| Q8773@-AK-4 | STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES | | D | | 1.G FE | 5,000,000 | 88.7140 | 4,435,695 | 5,000,000 | 5,000,000 | | | | | 3.190 | 3.190 | FA | 56,268 | 159,550 | 07/12/2016 | 08/24/2028 |
| Q8773@-AT-5 | STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD | | D | | 1.G | 10,000,000 | 90.6670 | 9,066,729 | 10,000,000 | 10,000,000 | | | | | 3.810 | 3.810 | AO | 64,558 | 381,050 | 05/07/2019 | 04/30/2029 |
| Q9194*-AA-7 | TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES | | D | | 2.B FE | 12,000,000 | 96.1780 | 11,541,420 | 12,000,000 | 12,000,000 | | | | | 4.165 | 4.165 | MS | 137,445 | 499,200 | 07/01/2015 | 09/22/2025 |
| Q9194*-AB-5 | TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES | | D | | 2.B FE | 12,000,000 | 94.4740 | 11,336,938 | 12,000,000 | 12,000,000 | | | | | 4.260 | 4.260 | MS | 140,580 | 511,200 | 07/01/2015 | 09/22/2027 |
| Q9194*-AE-9 | TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED | | D | | 2.B FE | 4,000,000 | 92.4910 | 3,699,624 | 4,000,000 | 4,000,000 | | | | | 3.450 | 3.450 | JD | 4,217 | 138,000 | 10/19/2016 | 12/20/2026 |
| Q9194*-AF-6 | TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED | | D | | 2.B FE | 4,000,000 | 89.4200 | 3,576,801 | 4,000,000 | 4,000,000 | | | | | 3.550 | 3.550 | JD | 4,339 | 142,000 | 01/02/2017 | 12/20/2028 |
| Q9328*-AB-4 | UNISON NETWORKS LIMITED 3.98% Due 10/31/2023 AO31 | | D | | 2.A | 3,000,000 | 98.4120 | 2,952,366 | 3,000,000 | 3,000,000 | | | | | 3.980 | 3.980 | AO | 20,232 | 119,400 | 08/30/2011 | 10/31/2023 |
| Q9328*-AC-2 | UNISON NETWORKS LIMITED UNISON NETWORKS LIMITED | | D | | 2.A | 20,000,000 | 80.6130 | 16,122,648 | 20,000,000 | 20,000,000 | | | | | 2.590 | 2.590 | AO | 93,528 | 518,000 | 06/24/2021 | 10/28/2031 |
| Q9389#-AF-7 | VECTOR LIMITED VECTOR LIMITED | | D | | 2.B FE | 12,000,000 | 91.3540 | 10,962,521 | 12,000,000 | 12,000,000 | | | | | 3.490 | 3.490 | AO | 76,780 | 418,800 | 11/10/2017 | 10/25/2027 |
| Q9389#-AG-5 | VECTOR LIMITED VECTOR LIMITED | | D | | 2.B FE | 6,000,000 | 88.7210 | 5,323,288 | 6,000,000 | 6,000,000 | | | | | 3.590 | 3.590 | AO | 39,490 | 215,400 | 11/14/2017 | 10/25/2029 |
| Q9395*-AA-4 | VICINITY CENTRES 3.86% Due 12/21/2025 JD21 | | D | | 1.F | 20,000,000 | 95.6880 | 19,137,689 | 20,000,000 | 20,000,000 | | | | | 3.860 | 3.860 | JD | 21,444 | 772,000 | 09/24/2015 | 12/21/2025 |
| Q9395@-AA-2 | WAYPOINT REIT WAYPOINT REIT | | D | | 2.A FE | 25,000,000 | 88.4840 | 22,121,107 | 25,000,000 | 25,000,000 | | | | | 2.890 | 2.890 | AO | 124,431 | 722,500 | 08/13/2020 | 10/29/2027 |
| Q9395@-AC-8 | WAYPOINT REIT WAYPOINT REIT | | D | | 2.A FE | 22,000,000 | 80.9800 | 17,815,614 | 22,000,000 | 22,000,000 | | | | | 3.330 | 3.330 | AO | 126,170 | 732,600 | 08/13/2020 | 10/29/2032 |
| Q9469*-AB-3 | VISY KRAFT HOLDINGS PTY LTD VISY KRAFT HOLDINGS PTY LTD | | B | | 2.C YE | 19,380,000 | 71.1670 | 12,121,476 | 17,032,500 | 17,032,500 | | | | (1,125,000) | 4.060 | 4.060 | AO | 145,987 | 689,896 | 01/28/2021 | 04/15/2036 |
| Q9496@-AA-0 | WR CARPENTER NO 1 PTY LTD WR CARPENTER NO 1 PTY LTD | | D | | 2.C PL | 59,230,533 | 94.9280 | 56,226,391 | 59,230,533 | 59,230,533 | | | | | 5.760 | 5.801 | FMAN | 568,613 | 3,269,525 | 10/28/2021 | 11/01/2036 |
| Q9749#-AF-2 | WESTRAC PTY 5.19% Due 6/7/2023 JD7 | | D | | 2.B PL | 5,000,000 | 99.5370 | 4,976,826 | 5,000,000 | 5,000,000 | | | | | 5.190 | 5.190 | JD | 17,300 | 259,500 | 03/28/2011 | 06/07/2023 |
| Q9749#-AG-0 | WESTRAC PTY 5.19% Due 7/7/2023 JJ7 | | D | | 2.B PL | 4,000,000 | 99.5370 | 3,981,461 | 4,000,000 | 4,000,000 | | | | | 5.190 | 5.190 | JJ | 100,340 | 207,600 | 03/28/2011 | 07/07/2023 |
| Q9749#-AL-9 | WESTRAC PTY WESTRAC PTY | | D | | 2.B PL | 7,000,000 | 90.9870 | 6,369,060 | 7,000,000 | 7,000,000 | | | | | 3.310 | 3.310 | JJ | 111,988 | 231,700 | 05/22/2020 | 07/07/2027 |
| Q9749#-AM-7 | WESTRAC PTY WESTRAC PTY | | D | | 2.B PL | 2,000,000 | 84.5630 | 1,691,266 | 2,000,000 | 2,000,000 | | | | | 3.660 | 3.660 | JJ | 35,380 | 73,200 | 05/22/2020 | 07/07/2032 |
| R3000#-AE-1 | HAFSLUND E-CO AS HAFSLUND E-CO AS | | B | | 2.A | 29,227,520 | 92.8280 | 23,197,919 | 24,990,245 | 24,990,245 | | | | (2,793,000) | 2.960 | 2.960 | JJ | 316,432 | 777,422 | 02/19/2020 | 07/27/2027 |
| R6237@-AA-9 | NORSPAN LNG VI AS NORSPAN LNG VI AS | | D | | 2.C PL | 12,364,700 | 87.9420 | 10,873,704 | 12,364,700 | 12,364,700 | | | | | 2.680 | 2.681 | MS | 83,764 | 331,374 | 09/17/2020 | 05/28/2030 |
| W1004@-AA-5 | AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL PROPERTY A | | D | | 2.B FE | 18,000,000 | 98.2310 | 17,681,547 | 18,000,000 | 18,000,000 | | | | | 5.110 | 5.110 | JJ | 442,015 | 937,800 | 01/14/2019 | 01/08/2026 |
| W2710@-AB-6 | ELLEVIO AB SWEDISH KRONA SECURED NOTES | | B | | 2.B FE | 19,999,967 | 88.4570 | 14,335,254 | 16,205,917 | 16,205,917 | | | | (2,459,457) | 2.780 | 2.779 | FA | 151,426 | 468,368 | 09/08/2016 | 10/26/2028 |
| W7000#-AB-2 | NORDION ENERGI AB NORDION ENERGI AB | | B | | 2.B | 29,394,400 | 82.4390 | 22,134,852 | 26,850,040 | 26,850,040 | | | | (4,074,840) | 2.380 | 2.380 | JJ | 280,464 | 688,145 | 02/10/2020 | 01/23/2032 |
| X4771#-AE-9 | LANDSNET HF SENIOR UNSECURED NOTES | | D | | 2.B | 9,000,000 | 96.6210 | 8,695,924 | 9,000,000 | 9,000,000 | | | | | 4.610 | 4.610 | JD | 3,458 | 414,900 | 01/06/2017 | 12/28/2026 |
| X4771#-AF-6 | LANDSNET HF SENIOR UNSECURED NOTES | | D | | 2.B | 8,000,000 | 96.4730 | 7,717,861 | 8,000,000 | 8,000,000 | | | | | 4.610 | 4.610 | MS | 116,787 | 368,800 | 12/07/2016 | 03/07/2027 |
| X4771#-AJ-8 | LANDSNET hf LANSNET hf | | D | | 2.B | 7,000,000 | 89.1860 | 6,243,009 | 7,000,000 | 7,000,000 | | | | | 3.750 | 3.750 | FA | 95,521 | 262,500 | 02/28/2020 | 02/20/2030 |
| X5151*-AE-0 | LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER | | D | | 2.A FE | 5,000,000 | 99.6810 | 4,984,040 | 5,000,000 | 5,000,000 | | | | | 4.120 | 4.120 | MS | 64,661 | 206,000 | 03/14/2018 | 03/08/2023 |
| X5151*-AF-7 | LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER | | D | | 2.A FE | 1,000,000 | 97.3110 | 973,112 | 1,000,000 | 1,000,000 | | | | | 4.300 | 4.300 | MS | 13,497 | 43,000 | 03/14/2018 | 03/08/2025 |
| X5151*-AG-5 | LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER | | D | | 2.A FE | 2,000,000 | 95.9180 | 1,918,357 | 2,000,000 | 2,000,000 | | | | | 4.410 | 4.410 | MS | 27,685 | 88,200 | 03/14/2018 | 03/08/2028 |
| Y8564*-AB-0 | TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES | | D | | 2.C FE | 3,940,485 | 98.5370 | 3,882,825 | 3,940,485 | 3,940,485 | | | | | 4.960 | 4.960 | MN | 24,974 | 195,448 | 11/29/2013 | 12/31/2023 |
| Z03818-67-1 | UNITED OVERSEAS BANK LTD BASIC | | D | 2 | 2.A FE | 2,817,374 | 88.4350 | 2,592,914 | 2,932,000 | 2,825,234 | | 7,823 | | | 1.750 | 2.232 | MS | 14,965 | 41,668 | 05/26/2022 | 03/16/2031 |

# 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 |
| Z03880-89-5 | CONTEMPRY RUIDNG DEVELOP BASIC | | D | 2 | 2.A FE | 2,513,560 | 78.4830 | 1,977,772 | 2,520,000 | 2,514,064 | | 564 | | | 2.625 | 2.656 | MS | 19,110 | 66,150 | 01/12/2022 | 09/17/2030 |
| Z03947-39-7 | ANGLO AMERICAN CAPITAL BASIC | | D | 2 | 2.B FE | 1,679,143 | 81.3000 | 1,682,910 | 2,070,000 | 1,682,877 | | 3,734 | | | 2.625 | 5.657 | MS | 16,754 | | 11/22/2022 | 09/10/2030 |
| Z04418-20-8 | INFRAESTRUCTURA ENERGETI BASIC | | D | 2 | 2.C FE | 1,860,272 | 75.5190 | 1,404,649 | 1,860,000 | 1,860,286 | | 14 | | | 4.750 | 4.749 | JJ | 40,739 | 90,210 | 01/11/2022 | 01/15/2051 |
| Z04744-14-0 | CNAC HK FINBRIDGE CO LTD BASIC | | D | | 2.B FE | 8,035,035 | 81.3610 | 6,480,404 | 7,965,000 | 8,027,716 | | (7,034) | | | 3.000 | 2.885 | MS | 65,711 | 238,950 | 01/12/2022 | 09/22/2030 |
| Z05005-29-3 | BBVA BANCOMER SA TEXAS BASIC | | D | | 2.A FE | 3,229,697 | 91.1440 | 2,966,729 | 3,255,000 | 3,236,281 | | 6,509 | | | 1.875 | 2.094 | MS | 17,462 | 61,031 | 01/11/2022 | 09/18/2025 |
| Z05670-51-8 | FIRST ABU DHABI BANK PJS BASIC | | D | 2 | 2.C FE | 1,808,490 | 95.6130 | 1,649,316 | 1,725,000 | 1,789,416 | | (18,377) | | | 4.500 | 3.283 | AO | 18,544 | 77,625 | 12/13/2021 | 01/01/9999 |
| Z06083-34-9 | TSMC GLOBAL LTD BASIC | | D | 2 | 1.D FE | 1,991,352 | 76.2920 | 1,793,625 | 2,351,000 | 2,020,512 | | 29,160 | | | 1.375 | 3.460 | MS | 8,351 | 32,326 | 03/15/2022 | 09/28/2030 |
| Z09466-37-6 | NATIONAL CENTRAL COOLING BASIC | | D | | 2.C FE | 2,207,802 | 88.0810 | 1,999,444 | 2,270,000 | 2,217,513 | | 9,711 | | | 2.500 | 3.021 | AO | 11,035 | 56,750 | 01/12/2022 | 10/21/2027 |
| ZP4820-43-4 | PROSUS NV BASIC | | D | 2 | 2.C FE | 2,013,650 | 82.8940 | 1,620,573 | 1,955,000 | 2,006,751 | | (6,661) | | | 3.680 | 3.244 | JJ | 31,975 | 71,944 | 12/14/2021 | 01/21/2030 |
| ZP6639-24-6 | ENGIE ENERGIA CHILE SA BASIC | | D | 2 | 2.B FE | 4,414,010 | 81.2060 | 3,548,713 | 4,370,000 | 4,408,829 | | (4,976) | | | 3.400 | 3.253 | JJ | 63,147 | 148,580 | 01/11/2022 | 01/28/2030 |
| Z02590-68-0 | MAF SUKUK LTD BASIC | | D | | 2.B FE | 1,342,813 | 92.5500 | 1,156,875 | 1,250,000 | 1,332,258 | | (10,171) | | | 3.933 | 2.907 | FA | 16,795 | 49,156 | 12/13/2021 | 02/28/2030 |
| Z03579-11-2 | BRASKEM NETHERLANDS BASIC | | D | | 2.C FE | 4,142,780 | 84.5000 | 3,388,450 | 4,010,000 | 4,128,857 | | (13,748) | | | 4.500 | 4.015 | JJ | 75,689 | 180,450 | 01/13/2022 | 01/31/2030 |
| Z03609-37-2 | MDGH GMTN RSC LTD BASIC | | D | 2 | 1.C FE | 4,859,336 | 89.9250 | 4,212,986 | 4,685,000 | 4,837,994 | | (20,848) | | | 2.875 | 2.338 | MN | 20,204 | 134,694 | 01/12/2022 | 11/07/2029 |
| Z03609-40-6 | MDGH GMTN RSC LTD BASIC | | D | 2 | 1.C FE | 3,618,250 | 82.4250 | 3,379,425 | 4,100,000 | 3,623,551 | | 5,301 | | | 3.700 | 4.446 | MN | 22,755 | 75,850 | 06/05/2022 | 11/07/2049 |
| Z04376-64-1 | KONDOR FINANCE PLC (NAK) BASIC | | D | | 4.B FE | 441,000 | 16.0000 | 352,800 | 2,205,000 | 441,000 | | 9,190 | 1,505,758 | | 7.625 | 10.954 | MN | | 168,131 | 01/12/2022 | 11/08/2026 |
| Z04648-79-1 | HUARONG FINANCE 2019 BASIC | | D | 2 | 2.C FE | 1,859,300 | 91.7380 | 1,710,904 | 1,865,000 | 1,861,201 | | 1,901 | | | 3.250 | 3.363 | MN | 8,082 | 60,613 | 01/12/2022 | 11/13/2024 |
| Z05574-84-8 | NANYANG COMMERCIAL BANK BASIC | | D | 2 | 2.B FE | 1,611,605 | 93.8000 | 1,472,660 | 1,570,000 | 1,597,229 | | (13,844) | | | 3.800 | 2.849 | MN | 6,795 | 59,660 | 12/14/2021 | 11/20/2029 |
| Z07489-19-3 | NBK TIER 1 FINANCING 2 BASIC | | D | 2 | 2.C FE | 1,079,610 | 91.7380 | 972,418 | 1,060,000 | 1,074,408 | | (5,011) | | | 4.500 | 3.958 | MN | 4,505 | 47,700 | 12/13/2021 | 01/01/9999 |
| ZR2262-52-8 | SINGTEL GROUP TREASURY BASIC | | D | 2 | 1.F FE | 1,030,047 | 85.1750 | 970,995 | 1,140,000 | 1,036,353 | | 6,306 | | | 2.375 | 3.941 | FA | 9,251 | 13,538 | 07/12/2022 | 08/28/2029 |
| ZR4566-51-2 | WOORI BANK BASIC | | D | 2 | 3.A FE | 179,500 | 93.8940 | 187,788 | 200,000 | 179,500 | | | | | 4.250 | 4.735 | AO | 2,054 | | 11/07/2022 | 01/01/9999 |
| ZR4743-01-2 | CHINALCO CAPITAL HOLDING BASIC | | D | 2 | 2.A FE | 2,195,738 | 97.0000 | 2,046,700 | 2,110,000 | 2,164,629 | | (30,553) | | | 4.100 | 2.529 | MS | 26,434 | 86,510 | 01/12/2022 | 01/01/9999 |
| ZR7088-22-5 | BRF SA BASIC | | D | 2 | 3.B FE | 2,217,028 | 84.2060 | 1,877,799 | 2,230,000 | 2,218,228 | | 1,201 | | | 4.875 | 4.961 | JJ | 47,411 | 108,713 | 01/18/2022 | 01/24/2030 |
| ZR7664-76-9 | DP WORLD PLC BASIC | | D | 2 | 2.C FE | 2,087,795 | 83.8000 | 2,111,760 | 2,520,000 | 2,091,391 | | 3,596 | | | 4.700 | 5.983 | MS | 29,939 | 59,220 | 06/22/2022 | 09/30/2049 |
| ZR8206-42-0 | BANCO INTERNAC DEL PERU BASIC | | D | 2 | 2.C FE | 1,061,733 | 90.9250 | 1,045,638 | 1,150,000 | 1,069,544 | | 7,811 | | | 3.250 | 5.330 | AO | 18,688 | 9,032 | 08/03/2022 | 10/04/2026 |
| ZS0947-88-8 | SAUDI ARABIAN OIL CO BASIC | | D | | 1.E FE | 3,088,190 | 96.8310 | 3,040,493 | 3,140,000 | 3,100,754 | | 12,564 | | | 2.875 | 3.877 | AO | 18,807 | 45,138 | 07/27/2022 | 04/16/2024 |
| ZS3470-12-8 | CELULOSA ARAUCO CONSTITU BASIC | | D | 2 | 2.C FE | 2,175,070 | 88.6130 | 1,670,346 | 1,885,000 | 2,169,381 | | (5,553) | | | 5.500 | 4.505 | AO | 17,567 | 103,675 | 01/11/2022 | 04/30/2049 |
| ZS3565-73-7 | EMPRESA DE TRANSMISION BASIC | | D | | 2.B FE | 3,241,596 | 79.9880 | 2,351,633 | 2,940,000 | 3,235,988 | | (5,547) | | | 5.125 | 4.471 | MN | 24,694 | 150,675 | 01/11/2022 | 05/02/2049 |
| ZS4521-16-8 | SOCIEDAD QUIMICA Y MINER BASIC | | D | 2 | 2.A FE | 702,360 | 94.8940 | 683,235 | 720,000 | 703,315 | | 955 | | | 4.250 | 4.676 | MN | 4,590 | 15,300 | 08/02/2022 | 05/07/2029 |
| ZS5391-10-8 | GOLD FIELDS OROGEN HOLD BASIC | | D | 2 | 2.C FE | 1,019,200 | 101.0190 | 1,050,595 | 1,040,000 | 1,019,971 | | 771 | | | 6.125 | 6.499 | MN | 8,139 | 31,850 | 09/22/2022 | 05/15/2029 |
| ZS6390-51-3 | RONGSHI INTERNATIONAL FI BASIC | | D | | 1.F FE | 802,240 | 93.3590 | 686,189 | 735,000 | 793,786 | | (8,277) | | | 3.750 | 2.392 | MN | 3,063 | 27,563 | 01/12/2022 | 05/21/2029 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 43,319,743,298 | XXX | 36,663,156,840 | 42,090,613,928 | 43,025,138,088 | (7,919,251) | (56,208,890) | 10,505,758 | (141,893,452) | XXX | XXX | XXX | 387,563,550 | 1,528,006,997 | XXX | XXX |
| 000780-MP-8 | AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1 | | | 4 | 3.B FM | 87,971 | 95.1330 | 79,069 | 83,114 | 87,201 | | (403) | | | 5.500 | 2.940 | MON | 381 | 4,502 | 10/19/2010 | 10/25/2033 |
| 004421-EB-5 | ACE 2004-HE4 SERIES 2004HS1 CLASS M2 | | | 4 | 1.A FM | 3,329,578 | 92.5110 | 3,133,591 | 3,387,268 | 3,342,992 | | 741 | | | 6.187 | 6.460 | MON | 4,075 | 79,896 | 09/21/2018 | 02/25/2034 |
| 004421-MH-3 | ACE 2004-HE4 SERIES 2005HE2 CLASS M6 | | | 4 | 1.A FM | 5,109,693 | 80.6320 | 4,220,269 | 5,234,000 | 5,115,514 | | 5,822 | | | 5.512 | 5.836 | MON | 5,610 | 114,331 | 02/01/2022 | 04/25/2035 |
| 00764M-FT-9 | Aegis Asset Backed Securities SERIES 20053 CLASS M3 | | | 4 | 3.A FM | 1,687,060 | 81.0060 | 1,469,481 | 1,814,043 | 1,694,871 | | 5,478 | | | 5.122 | 5.923 | MON | 1,773 | 30,315 | 09/16/2021 | 08/25/2035 |
| 00764M-GJ-0 | Aegis Asset Backed Securities SERIES 20054 CLASS M3 | | | 4 | 4.A FM | 17,962,100 | 72.9650 | 15,556,066 | 21,320,000 | 18,078,379 | | 116,279 | | | 5.137 | 7.013 | MON | 21,295 | 401,899 | 03/24/2022 | 10/25/2035 |
| 02660T-DM-2 | American Home Mortgage Investm SERIES 20051 CLASS M1 | | | 4 | 3.C FM | 11,488,085 | 85.7230 | 10,911,790 | 12,729,180 | 11,832,305 | | 128,150 | | | 5.242 | 6.648 | MON | 12,974 | 279,751 | 02/28/2020 | 06/25/2045 |
| 040104-FW-6 | Argent Securities Inc SERIES 2004W3 CLASS A3 | | | 4 | 1.A FM | 937,395 | 93.5930 | 891,545 | 952,577 | 938,413 | | 859 | | | 5.207 | 5.443 | MON | 956 | 21,639 | 11/09/2021 | 02/25/2034 |
| 040104-JR-3 | Argent Securities Inc SERIES 2004W8 CLASS M4 | | | 4 | 1.A FM | 682,027 | 74.6770 | 515,113 | 689,787 | 682,565 | | 370 | | | 6.337 | 6.553 | MON | 837 | 15,219 | 09/02/2021 | 05/25/2034 |
| 04285C-AC-5 | Arroyo Mortgage Trust SERIES 20201 CLASS A3 | | | 4 | 1.D FE | 2,693,250 | 82.6660 | 2,355,995 | 2,850,000 | 2,695,084 | | 1,834 | | | 3.328 | 3.641 | MON | 7,904 | 63,232 | 04/06/2022 | 03/25/2055 |
| 04542B-KC-5 | Asset Backed Funding Certifica SERIES 20040PT5 CLASS M1 | | | 4 | 1.A FM | 923,257 | 97.9450 | 908,829 | 927,896 | 923,589 | | 245 | | | 5.512 | 5.632 | MON | 710 | 23,876 | 09/29/2021 | 03/25/2034 |

# 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 |
| 05948X-YD-7 | BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 | | | 4 | 1.A FM | 466,251 | 88.4850 | 429,327 | 485,197 | 471,007 | | 1,589 | | | 3.799 | 4.646 | MON | 1,533 | 13,563 | 08/29/2013 | 11/25/2033 |
| 05950D-AD-2 | Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1 | | | 4 | 1.A FM | 417,659 | 87.7930 | 385,976 | 439,641 | 420,299 | | 361 | | | 4.255 | 6.475 | MON | 1,559 | 13,908 | 11/16/2017 | 06/20/2036 |
| 05951U-AE-1 | BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1 | | | 4 | 1.A FM | 850,499 | 79.7190 | 823,541 | 1,033,061 | 875,866 | | 3,410 | | | 5.834 | 11.877 | MON | 5,022 | 49,964 | 01/14/2015 | 10/25/2036 |
| 06051G-DM-8 | BAFC 2004-2 Adj % Due 5/25/2035 Mo-1 | | | 4 | 1.D FM | 270,542 | 91.0000 | 244,892 | 269,112 | 270,176 | | (47) | | | 3.296 | 3.112 | MON | 739 | 8,114 | 09/30/2013 | 05/25/2035 |
| 06540D-BQ-7 | BANK SERIES 2021BN36 CLASS B | | | 4 | 1.A | 4,119,776 | 76.7840 | 3,071,351 | 4,000,000 | 4,117,966 | | (1,491) | | | 2.867 | 2.764 | MON | 9,557 | 114,680 | 09/24/2021 | 09/15/2064 |
| 07325H-AL-9 | BAYVIEW FINANCIAL ACQUISITION SERIES 2006D CLASS M1 | | | 4 | 1.A FM | 7,611,810 | 94.2200 | 7,416,071 | 7,871,000 | 7,624,310 | | 11,179 | | | 4.924 | 5.294 | MON | 3,229 | 175,756 | 11/30/2021 | 12/28/2036 |
| 07386H-GH-8 | BALTA 2003-3 SERIES 20043 CLASS M1 | | | 4 | 1.A FM | 239,105 | 95.5230 | 231,915 | 242,784 | 239,557 | | 110 | | | 5.242 | 5.768 | MON | 212 | 5,785 | 03/28/2018 | 04/25/2034 |
| 07386H-VM-0 | BALTA 2003-3 SERIES 20057 CLASS 1M1 | | | 4 | 1.A FM | 10,280,239 | 92.4490 | 10,190,966 | 11,023,391 | 10,595,978 | | 95,917 | | | 5.107 | 6.171 | MON | 10,743 | 242,388 | 12/18/2019 | 08/25/2035 |
| 073879-CV-8 | Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2 | | | 4 | 1.A FM | 206,407 | 107.2220 | 221,383 | 206,472 | 206,424 | | | | | 6.262 | 6.348 | MON | 248 | 6,247 | 10/26/2017 | 08/25/2034 |
| 073879-KE-7 | Bear Stearns Asset Backed Secu SERIES 2004HE9 CLASS M3 | | | 4 | 1.B FM | 1,816,009 | 90.5450 | 1,644,313 | 1,816,009 | 1,816,009 | | | | | 6.487 | 6.575 | MON | 2,291 | 56,348 | 02/17/2022 | 11/25/2034 |
| 07387V-AG-4 | Bear Stearns Asset Backed Secu SERIES 2007HE7 CLASS M1 | | | 4 | 1.A FM | 6,319,495 | 74.4160 | 6,249,437 | 8,398,000 | 6,359,903 | | 40,408 | | | 4.787 | 7.598 | MON | 7,662 | 86,812 | 06/09/2022 | 10/25/2037 |
| 12061R-AC-5 | BUNKER HILL LOAN DEP TR SERIES 20192 CLASS A3 | | | 4 | 1.A | 1,501,526 | 90.0460 | 1,347,852 | 1,496,848 | 1,501,429 | | (97) | | | 3.185 | 3.189 | MON | 3,973 | 39,729 | 02/03/2022 | 07/25/2049 |
| 12559Q-AH-5 | CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2 | | | 4 | 1.A FM | 8,690,828 | 88.5780 | 8,016,350 | 9,050,000 | 8,703,000 | | 12,172 | | | 6.137 | 6.639 | MON | 10,799 | 277,210 | 02/22/2022 | 10/25/2037 |
| 126673-W6-5 | CWHEL 2004-I A | | | 4 | 1.A FM | 1,015,654 | 99.3060 | 1,105,316 | 1,113,046 | 1,113,046 | | 10,666 | | | 5.099 | 7.407 | MON | 1,093 | 29,709 | 03/28/2017 | 07/25/2035 |
| 12668A-VL-6 | CWALT 2005-56 Flt % Due 12/25/2035 Mo-25 | | | 4 | 1.A FM | 586,081 | 83.6980 | 557,037 | 665,529 | 608,365 | | 11,740 | | | 4.909 | 7.346 | MON | 635 | 13,000 | 02/06/2015 | 12/25/2035 |
| 12668B-RC-9 | CWALT 2006-OC2 | | | 4 | 1.A FM | 3,395,612 | 88.7910 | 3,621,636 | 4,078,814 | 3,522,313 | | 17,718 | | | 4.589 | 9.432 | MON | 3,639 | 81,228 | 03/29/2017 | 02/25/2036 |
| 12668U-AG-6 | Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3 | | | 4 | 5.A FM | 4,413,512 | 79.1760 | 3,819,074 | 4,823,511 | 4,456,885 | | 15,812 | | | 4.597 | 5.451 | MON | 4,222 | 84,042 | 06/29/2020 | 05/25/2047 |
| 126697-AB-7 | CWL 2007-12 SERIES 200712 CLASS 1A2 | | | 4 | 1.A FM | 2,701,453 | 94.0740 | 2,580,069 | 2,742,592 | 2,705,183 | | (181) | | | 5.227 | 5.417 | MON | 2,762 | 66,451 | 07/26/2019 | 08/25/2047 |
| 126697-AF-8 | CWL 2007-12 Flt % Due 8/25/2047 Mo-25 | | | 4 | 1.A FM | 8,850,000 | 89.5470 | 10,745,692 | 12,000,000 | 9,644,107 | | (77,110) | | | 5.739 | 8.975 | MON | 9,565 | 341,376 | 08/08/2016 | 08/25/2047 |
| 12669E-G6-7 | CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 | | | 4 | 1.A FM | 261,020 | 89.4030 | 236,612 | 264,659 | 262,339 | | 976 | | | 3.913 | 4.079 | MON | 863 | 7,085 | 08/08/2013 | 01/19/2034 |
| 12669V-AE-8 | CWL 2007-7 SERIES 20077 CLASS 2A4 | | | 4 | 1.A FM | 9,600,000 | 82.7970 | 8,279,688 | 10,000,000 | 9,609,649 | | 5,980 | | | 4.677 | 4.999 | MON | 6,496 | 177,244 | 09/27/2021 | 10/25/2047 |
| 144526-AC-4 | Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3 | | | 4 | 1.A FM | 4,805,037 | 96.7290 | 5,246,891 | 5,424,311 | 5,016,176 | | 8,917 | | | 4.527 | 6.195 | MON | 4,093 | 83,873 | 03/19/2018 | 12/25/2036 |
| 144531-BE-9 | CARR 2006-NC1 | | | 4 | 1.A FM | 4,539,778 | 85.6380 | 5,405,317 | 6,311,822 | 4,938,600 | | (38,303) | | | 5.557 | 9.072 | MON | 6,820 | 159,076 | 05/04/2017 | 02/25/2035 |
| 144531-DP-2 | CARR 2006-NC1 SERIES 2005NC5 CLASS M2 | | | 4 | 1.A FM | 8,871,801 | 95.7360 | 9,138,967 | 9,545,986 | 8,979,123 | | (2,860) | | | 4.887 | 5.592 | MON | 7,775 | 218,318 | 01/16/2019 | 10/25/2035 |
| 144531-DQ-0 | CARR 2006-NC1 | | | 4 | 4.C FM | 17,437,970 | 77.6250 | 14,477,314 | 18,650,235 | 17,913,450 | | 312,192 | | | 4.909 | 8.809 | MON | 17,622 | 361,057 | 06/30/2021 | 10/25/2035 |
| 144531-DQ-0 | CARR 2006-NC1 | | | 4 | 6. FE | | 0.0000 | | | | | | | | 4.909 | 0.000 | MON | | | 09/25/2021 | 10/25/2035 |
| 144531-EY-2 | CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25 | | | 4 | 1.A FM | 4,440,029 | 94.0000 | 4,384,605 | 4,664,473 | 4,561,572 | | 35,257 | | | 4.789 | 5.889 | MON | 3,102 | 99,510 | 12/01/2021 | 01/25/2036 |
| 144531-EZ-9 | CARR 2006-NC1 SERIES 2006NC1 CLASS M2 | | | 4 | 4.A FM | 21,486,779 | 84.8310 | 20,805,746 | 24,526,000 | 21,583,606 | | 96,827 | | | 5.017 | 6.443 | MON | 23,925 | 468,152 | 04/27/2022 | 01/25/2036 |
| 144531-FP-0 | CARR 2006-NC1 SERIES 2006OPT1 CLASS M2 | | | 4 | 1.A FM | 5,603,250 | 87.2310 | 5,451,944 | 6,250,000 | 5,733,865 | | (3,530) | | | 4.747 | 5.814 | MON | 5,711 | 121,793 | 05/24/2019 | 02/25/2036 |
| 144531-FQ-8 | CARR 2006-NC1 SERIES 2006OPT1 CLASS M3 | | | 4 | 1.A FM | 8,349,550 | 74.9270 | 7,360,075 | 9,823,000 | 8,401,844 | | 52,294 | | | 4.942 | 6.664 | MON | 9,439 | 181,603 | 03/15/2022 | 02/25/2036 |
| 144538-AC-9 | Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3 | | | 4 | 1.A FM | 5,139,373 | 97.7130 | 5,265,380 | 5,388,595 | 5,184,036 | | 6,091 | | | 4.537 | 5.194 | MON | 4,075 | 78,649 | 08/29/2019 | 04/25/2036 |
| 144538-AD-7 | Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A4 | | | 4 | 1.A FM | 18,127,373 | 87.5980 | 18,683,521 | 21,328,589 | 18,454,054 | | 112,601 | | | 4.637 | 6.449 | MON | 18,837 | 319,786 | 03/01/2022 | 04/25/2036 |
| 144539-AD-5 | CARR 2006-NC5 SERIES 2006NC5 CLASS A4 | | | 4 | 3.C FM | 1,727,250 | 68.2040 | 1,432,274 | 2,100,000 | 1,767,413 | | 2,154 | | | 4.607 | 6.406 | MON | 1,344 | 34,176 | 02/05/2020 | 01/25/2037 |
| 14453F-AD-1 | Carrington Mortgage Loan Trust SERIES 2006NC2 CLASS A4 | | | 4 | 1.A FM | 9,381,515 | 96.4420 | 9,913,472 | 10,279,192 | 9,623,862 | | 6,125 | | | 4.627 | 5.594 | MON | 7,927 | 190,104 | 06/20/2018 | 06/25/2036 |
| 14453M-AD-6 | Carrington Mortgage Loan Trust SERIES 2006NC4 CLASS A4 | | | 4 | 4.B FM | 8,375,000 | 76.3070 | 7,630,683 | 10,000,000 | 8,626,468 | | 34,261 | | | 4.627 | 6.511 | MON | 7,619 | 172,900 | 01/02/2020 | 10/25/2036 |
| 14454E-AD-3 | Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS A4 | | | 4 | 1.A FM | 5,472,188 | 88.8900 | 5,333,381 | 6,000,000 | 5,570,901 | | (3,113) | | | 4.677 | 5.554 | MON | 3,897 | 111,068 | 08/24/2018 | 06/25/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 14454E-AE-1 | Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS M1 | | | 4 | 1.A FM | 13,817,428 | 71.0470 | 12,725,292 | 17,911,000 | 14,091,066 | | 84,901 | | | 4.677 | 7.360 | MON | 11,634 | 276,423 | 05/03/2022 | 06/25/2037 |
| 152314-JW-1 | CXHE 2003-B SERIES 2004B CLASS M2 | | | 4 | 1.A FM | 1,519,090 | 98.3550 | 1,520,195 | 1,545,618 | 1,525,523 | | 659 | | | 5.137 | 5.442 | MON | 1,323 | 37,630 | 09/27/2021 | 03/25/2034 |
| 152314-JY-7 | CXHE 2003-B SERIES 2004B CLASS M4 | | | 4 | 1.A FM | 185,899 | 98.0420 | 182,396 | 186,039 | 185,937 | | 1 | | | 5.774 | 5.855 | MON | 209 | 5,733 | 09/20/2017 | 03/25/2034 |
| 152314-JZ-4 | CXHE 2003-B SERIES 2004B CLASS M5 | | | 4 | 4.C FM | 503,876 | 92.2830 | 477,371 | 517,293 | 506,482 | | 512 | | | 5.962 | 6.455 | MON | 509 | 16,918 | 01/17/2020 | 03/25/2034 |
| 152314-PS-3 | CXHE 2003-B Flt % Due 10/25/2035 Mo-25 | | | 4 | 1.A FM | 1,155,268 | 94.1540 | 1,326,752 | 1,409,132 | 1,271,620 | | 12,945 | | | 5.089 | 9.347 | MON | 996 | 38,147 | 07/21/2017 | 10/25/2035 |
| 161546-EW-2 | CFAB 2003-4 SERIES 20032 CLASS 2A2 | | | 4 | 1.A FM | 872,663 | 98.5940 | 882,454 | 895,039 | 874,348 | | 1,442 | | | 4.947 | 5.295 | MON | 853 | 20,046 | 11/10/2021 | 02/25/2033 |
| 161546-FX-9 | CFAB 2003-4 5.159% Due 11/25/2032 Mo-1 | | | 4 | 1.A FM | 454,277 | 99.2630 | 469,107 | 472,590 | 466,906 | | 1,844 | | | 5.159 | 6.058 | MON | 2,032 | 39,970 | 09/28/2015 | 11/25/2032 |
| 161630-AG-3 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 | | | 4 | 1.A FM | 116 | 94.6310 | 111 | 117 | 116 | | | | | 3.646 | 3.784 | MON | | 4 | 03/20/2014 | 02/25/2037 |
| 161630-AU-2 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 | | | 4 | 1.A FM | 177,446 | 95.8260 | 175,177 | 182,808 | 177,999 | | 222 | | | 3.725 | 4.697 | MON | 568 | 5,922 | 06/06/2014 | 02/25/2037 |
| 161630-AY-4 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 | | | 4 | 1.A FM | 551,495 | 92.2570 | 512,905 | 555,955 | 552,022 | | 74 | | | 3.090 | 3.316 | MON | 1,432 | 16,116 | 01/17/2014 | 02/25/2037 |
| 16165M-AF-5 | CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1 | | | 4 | 1.A FM | 3,036,607 | 80.2090 | 2,656,438 | 3,311,909 | 3,077,814 | | 5,282 | | | 4.816 | 6.794 | MON | 13,291 | 135,150 | 04/22/2016 | 09/25/2036 |
| 16678R-AV-9 | CCMFC 2004-1A | | | 4 | 1.A FM | 1,752,751 | 88.1250 | 1,656,872 | 1,880,134 | 1,764,154 | | (905) | | | 3.453 | 6.063 | MON | 5,374 | 34,111 | 10/10/2018 | 01/25/2035 |
| 172973-5E-5 | CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1 | | | 4 | 1.A FM | 127,764 | 82.9180 | 120,302 | 145,086 | 127,770 | | | | | 5.500 | 8.181 | MON | 665 | 7,906 | 03/24/2008 | 02/25/2036 |
| 17307G-MC-9 | Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA | | | 4 | 1.A FM | 246,162 | 92.3550 | 234,678 | 254,103 | 246,963 | | (105) | | | 4.717 | 5.806 | MON | 200 | 4,782 | 10/24/2018 | 12/25/2034 |
| 17309P-AB-2 | Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B | | | 4 | 1.A FM | 3,243,974 | 81.4300 | 2,894,860 | 3,555,040 | 3,306,795 | | 3,058 | | | 4.547 | 5.718 | MON | 3,143 | 65,001 | 10/18/2018 | 09/25/2036 |
| 17310R-AG-4 | Citigroup Mortgage Loan Trust SERIES 2006AR9 CLASS 1M3 | | | 4 | 1.A FM | 2,469,000 | 93.4050 | 2,306,176 | 2,469,000 | 2,469,000 | | | | | 5.537 | 5.600 | MON | 2,278 | 71,677 | 03/27/2018 | 11/25/2036 |
| 22541S-AX-6 | CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1 | | | 4 | 1.A FM | 3,458,727 | 80.8180 | 3,042,475 | 3,764,600 | 3,518,144 | | 12,522 | | | 5.922 | 8.514 | MON | 18,578 | 393,042 | 03/02/2016 | 02/25/2034 |
| 22541S-GE-2 | CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 | | | 4 | 1.A FM | 419,172 | 88.9330 | 353,035 | 396,967 | 411,069 | | (1,994) | | | 5.250 | 4.361 | MON | 1,737 | 20,841 | 06/01/2011 | 06/25/2034 |
| 22541S-GJ-1 | CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 | | | 4 | 1.A FM | 345,291 | 88.6970 | 295,549 | 333,213 | 340,832 | | (1,123) | | | 5.250 | 4.662 | MON | 1,458 | 17,494 | 07/08/2011 | 06/25/2034 |
| 225470-EC-3 | CSFB 2005-10 Flt % Due 11/25/2035 Mo-25 | | | 4 | 3.A FM | 2,387,279 | 70.2740 | 2,200,180 | 3,130,858 | 2,520,657 | | 14,644 | | | 5.089 | 11.346 | MON | 2,655 | 72,891 | 04/16/2015 | 11/25/2035 |
| 23242H-AF-9 | Countrywide Asset-Backed Certi SERIES 2006BC3 CLASS M2 | | | 4 | 1.A FM | 1,752,500 | 86.4410 | 1,728,827 | 2,000,000 | 1,795,475 | | 4,229 | | | 4.707 | 6.099 | MON | 1,569 | 42,138 | 08/22/2019 | 02/25/2037 |
| 24380N-AC-3 | DEEPHAVEN RESIDENTIAL MTGE SERIES 20202 CLASS A3 | | | 4 | 1.A FE | 5,867,063 | 94.3630 | 5,473,040 | 5,800,000 | 5,866,304 | | (759) | | | 2.856 | 2.826 | MON | 13,804 | 151,844 | 01/14/2022 | 05/25/2065 |
| 25150U-AA-6 | DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1 | | | 4 | 1.A FM | 4,544,602 | 88.3120 | 4,460,558 | 5,050,891 | 4,665,892 | | 57,550 | | | 2.818 | 4.540 | MON | 11,862 | 68,768 | 06/25/2019 | 04/25/2047 |
| 29256P-AJ-3 | ECR 2005-3 | | | 4 | 1.A FM | 5,297,276 | 88.7400 | 5,482,977 | 6,178,707 | 5,885,272 | | 89,077 | | | 5.349 | 9.923 | MON | 6,367 | 152,691 | 03/22/2017 | 10/25/2035 |
| 32027E-AH-4 | FFML 2006-FF5 | | | 4 | 1.A FM | 5,062,388 | 76.3770 | 6,065,129 | 7,941,000 | 5,505,913 | | (127,968) | | | 4.657 | 8.653 | MON | 7,191 | 159,724 | 05/10/2017 | 04/25/2036 |
| 32027N-JT-9 | FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 | | | 4 | 1.A FM | 206,543 | 93.7370 | 196,913 | 210,070 | 207,468 | | 48 | | | 5.107 | 5.395 | MON | 149 | 4,552 | 05/29/2018 | 08/25/2034 |
| 32027N-PJ-4 | FIRST FRANKLIN BANK SERIES 2004FFH4 CLASS M7 | | | 4 | 1.A FM | 2,004,688 | 93.7400 | 1,874,794 | 2,000,000 | 2,000,997 | | (367) | | | 6.862 | 6.909 | MON | 2,650 | 70,968 | 06/15/2017 | 01/25/2035 |
| 32027N-WP-2 | FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5 | | | 4 | 1.A FM | 508,168 | 88.0730 | 469,878 | 533,510 | 515,435 | | 812 | | | 4.747 | 5.580 | MON | 352 | 12,048 | 09/19/2018 | 11/25/2035 |
| 36228F-YY-6 | GSR 2003-13 Adj % Due 10/25/2033 Mo-1 | | | 4 | 1.A FM | 135,083 | 100.0000 | 132,736 | 132,736 | 134,547 | | 42 | | | 4.125 | 3.492 | MON | 456 | 4,277 | 12/10/2012 | 10/25/2033 |
| 3622M8-AE-6 | GSAMP Trust SERIES 2006HE8 CLASS A2D | | | 4 | 1.A FM | 2,753,469 | 78.3860 | 2,508,349 | 3,200,000 | 2,834,672 | | (5,141) | | | 4.617 | 6.004 | MON | 2,873 | 55,273 | 06/24/2019 | 01/25/2037 |
| 362334-LK-8 | GSAMP 2006-HE2 | | | 4 | 1.A FM | 14,385,058 | 84.4510 | 15,350,645 | 18,177,000 | 15,212,184 | | (55,977) | | | 4.719 | 7.067 | MON | 16,504 | 344,144 | 01/08/2020 | 03/25/2046 |
| 362341-YH-6 | GSR 2005-AR6 SERIES 2005FF11 CLASS M3 | | | 4 | 3.B FM | 3,703,665 | 77.4600 | 3,068,282 | 3,961,139 | 3,722,456 | | 8,996 | | | 5.317 | 6.057 | MON | 3,510 | 92,699 | 05/19/2021 | 11/25/2035 |
| 36242D-2B-8 | GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25 | | | 4 | 1.A FM | 4,284,410 | 89.1710 | 4,742,201 | 5,318,120 | 4,648,563 | | (23,239) | | | 5.364 | 7.991 | MON | 3,962 | 131,912 | 04/30/2015 | 04/25/2035 |
| 36242D-5W-9 | GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1 | | | 4 | 1.A FM | 186,711 | 92.7650 | 173,636 | 187,179 | 186,711 | | | | | 5.500 | 5.545 | MON | 858 | 10,295 | 09/30/2009 | 06/25/2035 |
| 36242D-ET-6 | GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 | | | 4 | 1.A FM | 22,832 | 92.1840 | 20,513 | 22,253 | 22,253 | | | | | 5.000 | 4.447 | MON | 93 | 1,113 | 03/26/2010 | 05/25/2043 |
| 36242D-EY-5 | GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1 | | | 4 | 1.A FM | 448,164 | 90.7870 | 393,437 | 433,365 | 443,397 | | (2,339) | | | 5.000 | 4.343 | MON | 1,806 | 21,668 | 05/06/2011 | 09/25/2034 |
| 36242D-FG-3 | GSAMP 2005-AHL | | | 4 | 4.C FM | 1,236,067 | 76.0620 | 955,122 | 1,255,713 | 1,238,287 | | 458 | | | 5.897 | 6.263 | MON | 6,171 | 80,685 | 05/25/2017 | 09/25/2034 |
| 36242D-QY-2 | GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 | | | 4 | 4.C FM | 81,653 | 76.9340 | 63,654 | 82,739 | 81,800 | | 66 | | | 5.000 | 5.341 | MON | 345 | 4,137 | 01/05/2012 | 12/25/2034 |
| 36245E-AF-5 | GSAMP 2006-HE7 | | | 4 | 1.A FM | 9,020,000 | 75.8850 | 12,141,644 | 16,000,000 | 10,450,672 | | (260,378) | | | 4.639 | 10.369 | MON | 14,432 | 281,695 | 01/24/2017 | 10/25/2046 |
| 40430H-DG-0 | HASC 2006-OPT1 | | | 4 | 1.A FM | 12,226,875 | 79.7780 | 11,966,768 | 15,000,000 | 12,769,236 | | (86,300) | | | 4.829 | 6.662 | MON | 13,940 | 300,994 | 10/05/2017 | 12/25/2035 |
| 40430H-ED-6 | HASC 2006-OPT1 | | | 4 | 1.A FM | 4,096,297 | 78.8960 | 4,063,950 | 5,151,000 | 4,520,302 | | 23,678 | | | 4.909 | 7.748 | MON | 4,867 | 95,496 | 11/02/2017 | 01/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 40430H-EE-4 | HASC 2006-OPT1 SERIES 20060PT2 CLASS M5 | | | 4 | 4.C FM | 6,391,875 | 73.2170 | 5,125,176 | 7,000,000 | 5,125,176 | (1,305,549) | 22,666 | | | 5.197 | 6.170 | MON | 6,063 | 131,185 | 07/23/2021 | 01/25/2036 |
| 40430K-AH-4 | HSI Asset Securitization Corpo SERIES 20060PT4 CLASS M1 | | | 4 | 1.A FM | 6,191,183 | 83.6840 | 6,456,122 | 7,714,870 | 6,658,707 | | 101,040 | | | 4.697 | 6.922 | MON | 6,039 | 137,662 | 03/06/2018 | 03/25/2036 |
| 437084-QZ-2 | HEAT 2005-4 SERIES 20059 CLASS M2 | | | 4 | 3.B FM | 3,503,583 | 88.8240 | 3,224,910 | 3,630,656 | 3,513,664 | | 4,062 | | | 5.047 | 5.444 | MON | 3,529 | 78,387 | 03/24/2021 | 04/25/2036 |
| 43739H-AC-4 | Homebanc Mortgage Trust SERIES 20062 CLASS M1 | | | 4 | 1.A FM | 12,335,193 | 91.8910 | 12,160,820 | 13,234,000 | 12,617,106 | | 67,438 | | | 4.717 | 5.762 | MON | 10,404 | 208,668 | 10/10/2019 | 12/25/2036 |
| 45254T-QW-7 | IMPAC Secured Assets Corp SERIES 20044 CLASS M5 | | | 4 | 1.A FM | 1,991,362 | 90.8190 | 1,904,980 | 2,097,550 | 1,997,879 | | 4,615 | | | 6.037 | 6.692 | MON | 2,423 | 59,521 | 09/17/2021 | 02/25/2035 |
| 45255R-AB-3 | Impac Secured Assets Corp. SERIES 20063 CLASS A2 | | | 4 | 1.G FM | 356,929 | 73.7790 | 317,276 | 430,035 | 382,029 | | 6,222 | | | 4.587 | 6.633 | MON | 274 | 8,337 | 09/06/2018 | 11/25/2036 |
| 45660N-B9-5 | RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1 | | | 4 | 1.A FM | 328,729 | 92.1030 | 550,490 | 597,690 | 362,851 | | (5,160) | | | 5.250 | 27.422 | MON | 2,615 | 31,379 | 03/03/2009 | 05/25/2034 |
| 45660N-VH-5 | RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1 | | | 4 | 2.B FM | 468,232 | 92.4620 | 423,411 | 457,929 | 464,660 | | (1,269) | | | 5.750 | 5.287 | MON | 2,194 | 26,331 | 01/31/2012 | 11/25/2033 |
| 466247-HE-6 | JPMMT Adj % Due 12/25/2034 Mo-1 | | | 4 | 1.A FM | 561,252 | 88.8370 | 561,800 | 632,397 | 589,051 | | 11,520 | | | 3.295 | 6.728 | MON | 1,730 | 16,082 | 09/29/2016 | 12/25/2034 |
| 466247-K7-7 | JPMMT Adj % Due 11/25/2033 Mo-1 | | | 4 | 1.A FM | 270,156 | 92.9790 | 251,679 | 270,683 | 270,159 | | (13) | | | 4.189 | 4.196 | MON | 941 | 7,638 | 06/26/2012 | 11/25/2033 |
| 466247-QA-4 | JPMMT Adj % Due 6/25/2035 Mo-1 | | | 4 | 1.A FM | 214,098 | 95.3840 | 204,983 | 214,904 | 214,155 | | (50) | | | 3.792 | 3.857 | MON | 674 | 5,714 | 02/21/2013 | 06/25/2035 |
| 466247-QY-2 | JPMMT Adj % Due 6/25/2035 Mo-1 | | | 4 | 1.A FM | 680,938 | 91.7000 | 631,402 | 688,548 | 683,726 | | (408) | | | 4.011 | 4.152 | MON | 2,297 | 20,425 | 06/02/2011 | 06/25/2035 |
| 46626L-ER-7 | JP Morgan Mortgage Acquisition SERIES 20050PT2 CLASS M6 | | | 4 | 1.A FM | 6,720,000 | 75.1300 | 5,259,131 | 7,000,000 | 6,739,721 | | 10,182 | | | 5.452 | 5.929 | MON | 7,421 | 131,155 | 06/10/2021 | 12/25/2035 |
| 46626L-JS-0 | JP Morgan Mortgage Acquisition SERIES 2006NC1 CLASS M2 | | | 4 | 1.A FM | 10,788,000 | 78.6970 | 9,050,104 | 11,500,000 | 10,822,081 | | 30,325 | | | 4.897 | 5.580 | MON | 10,844 | 194,395 | 02/08/2022 | 04/25/2036 |
| 466275-AC-8 | JPALT 2007-S1 SERIES 2007S1 CLASS M1 | | | 4 | 1.A FM | 6,048,289 | 61.8060 | 4,416,665 | 7,146,000 | 6,242,509 | | 65,007 | | | 4.767 | 6.338 | MON | 6,533 | 146,780 | 06/30/2021 | 04/25/2047 |
| 46629Q-AX-4 | JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1 | | | 4 | 1.A FM | 23,181,874 | 80.2130 | 22,741,872 | 28,352,000 | 23,837,923 | | 22,125 | | | 4.597 | 6.503 | MON | 25,342 | 363,441 | 02/26/2020 | 10/25/2036 |
| 46630X-AH-1 | JP Morgan Mortgage Acquisition SERIES 2007CH3 CLASS M2 | | | 4 | 1.A FM | 19,374,350 | 83.1080 | 19,131,495 | 23,020,000 | 20,076,810 | | (23,239) | | | 4.707 | 6.382 | MON | 18,059 | 373,517 | 03/15/2019 | 03/25/2037 |
| 576433-UE-4 | MARM 2004-13 Adj % Due 4/21/2034 Mo-1 | | | 4 | 1.A FM | 784,281 | 95.5980 | 755,088 | 789,861 | 785,388 | | 259 | | | 4.030 | 4.159 | MON | 2,643 | 23,939 | 08/02/2013 | 04/21/2034 |
| 576433-WM-4 | MARM 2004-13 SERIES 200413 CLASS 3A7B | | | 4 | 1.A FM | 103,574 | 88.7930 | 94,325 | 106,230 | 103,676 | | 102 | | | 6.660 | 7.060 | MON | 590 | 2,766 | 03/28/2022 | 11/21/2034 |
| 576436-BY-4 | MASD 2006-1 SERIES 20051 CLASS M2 | | | 4 | 1.A FM | 1,140,592 | 97.0000 | 1,166,725 | 1,202,810 | 1,158,063 | | 849 | | | 5.487 | 6.271 | MON | 1,100 | 34,254 | 09/15/2021 | 06/25/2043 |
| 576436-CW-7 | MASD 2006-1 Flt % Due 1/25/2036 Mo-25 | | | 4 | 1.A FM | 1,596,671 | 92.7060 | 1,794,195 | 1,935,359 | 1,923,504 | | 44,686 | | | 5.039 | 10.645 | MON | 1,354 | 43,399 | 10/04/2016 | 01/25/2036 |
| 57643L-EQ-5 | MABS 2006-HE1 SERIES 2004HE1 CLASS M7 | | | 4 | 1.A FM | 2,617,547 | 93.3740 | 2,416,175 | 2,587,628 | 2,615,438 | | (1,233) | | | 7.162 | 7.132 | MON | 3,580 | 87,075 | 07/13/2021 | 09/25/2034 |
| 57643L-FS-0 | MABS 2006-HE1 SERIES 2004WMC3 CLASS M5 | | | 4 | 1.A FM | 232,331 | 93.3940 | 219,728 | 235,271 | 232,474 | | 144 | | | 5.917 | 6.133 | MON | 271 | 6,210 | 01/27/2022 | 10/25/2034 |
| 57643M-KK-9 | MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1 | | | 4 | 1.A FM | 615,831 | 87.7310 | 537,501 | 612,672 | 614,085 | | (1,229) | | | 5.500 | 5.427 | MON | 2,808 | 33,697 | 06/16/2011 | 05/25/2035 |
| 59020U-X7-5 | MLMI 2005-A2 SERIES 2005HE3 CLASS A1B | | | 4 | 3.A FM | 6,254,566 | 85.8770 | 5,670,690 | 6,603,303 | 6,353,829 | | 5,171 | | | 4.717 | 5.384 | MON | 4,326 | 122,305 | 08/29/2018 | 07/25/2036 |
| 61744C-NV-4 | MSHEL 2005-2 SERIES 2005WMC2 CLASS M5 | | | 4 | 5.B FM | 5,828,545 | 76.7300 | 4,648,020 | 6,057,598 | 5,842,384 | | 11,054 | | | 5.362 | 5.835 | MON | 6,260 | 134,699 | 10/26/2021 | 02/25/2035 |
| 61744C-XM-3 | MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C | | | 4 | 1.A FM | 338,495 | 94.9680 | 327,188 | 344,524 | 339,982 | | 43 | | | 4.697 | 4.963 | MON | 311 | 6,743 | 02/20/2018 | 12/25/2035 |
| 61749B-AD-5 | Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B | | | 4 | 1.A FM | 66,271 | 50.1220 | 54,523 | 108,781 | 68,243 | | 1,775 | | | 4.497 | 12.490 | MON | 82 | 1,413 | 11/30/2021 | 10/25/2036 |
| 61749B-AD-5 | Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B | | | 4 | 3.B FM | 452,469 | 50.1220 | 351,689 | 701,673 | 496,987 | | (1,981) | | | 4.497 | 10.231 | MON | 526 | 9,117 | 03/28/2018 | 10/25/2036 |
| 61913P-AA-0 | MHL 2004-1 Flt % Due 11/25/2034 Mo-25 | | | 4 | 1.A FM | 2,157,647 | 94.2240 | 2,131,269 | 2,261,908 | 2,208,652 | | 15,596 | | | 5.169 | 6.369 | MON | 2,273 | 55,134 | 08/12/2014 | 11/25/2034 |
| 61913P-AB-8 | MHL 2004-1 | | | 4 | 1.A FM | 190,249 | 94.3700 | 191,125 | 202,528 | 196,165 | | 2,005 | | | 5.214 | 7.346 | MON | 205 | 5,021 | 04/19/2017 | 11/25/2034 |
| 63860H-AE-9 | NSTR 2007-A | | | 4 | 1.A FM | 9,329,396 | 97.4590 | 10,854,450 | 11,137,500 | 10,675,551 | | 206,326 | | | 4.659 | 7.651 | MON | 9,982 | 216,910 | 03/22/2017 | 03/25/2037 |
| 64352V-JK-8 | NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25 | | | 4 | 1.B FM | 1,407,756 | 92.4730 | 1,439,213 | 1,556,366 | 1,556,366 | | 19,214 | | | 5.184 | 9.136 | MON | 1,121 | 32,400 | 11/08/2021 | 02/25/2035 |
| 64352V-KB-6 | NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS M2 | | | 4 | 1.A FM | 889,985 | 96.7110 | 901,244 | 931,895 | 902,792 | | 1,353 | | | 5.107 | 5.718 | MON | 925 | 22,128 | 03/06/2019 | 03/25/2035 |
| 64352V-KD-2 | NEW CENTURY HOME EQ LOAN TRUST | | | 4 | 1.A FM | 4,027,717 | 91.6530 | 4,665,595 | 5,090,482 | 4,306,348 | | (19,412) | | | 5.454 | 7.942 | MON | 5,349 | 136,788 | 11/01/2017 | 03/25/2035 |
| 64352V-LZ-2 | NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 | | | 4 | 1.A FM | 5,518,564 | 94.0910 | 5,716,985 | 6,076,011 | 5,722,681 | | 39,519 | | | 4.688 | 5.738 | MON | 23,736 | 286,621 | 07/24/2018 | 08/25/2035 |
| 64352V-MY-4 | NEW CENTURY HOME EQ LOAN TRUST | | | 4 | 1.A FM | 2,660,625 | 89.3790 | 3,843,278 | 4,300,000 | 2,972,278 | | (59,031) | | | 5.069 | 9.889 | MON | 4,197 | 94,712 | 03/30/2017 | 09/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 64352V-NK-3 | NEW CENTURY HOME EQ LOAN TRUST Flt % Due 10/25/2035 Mo-25 | | | 4 | 1.A FM | 706,588 | 94.1790 | 801,758 | 851,311 | 829,937 | | 12,272 | | | 4.869 | 8.999 | MON | 576 | 16,850 | 12/07/2016 | 10/25/2035 |
| 64352V-PA-3 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 | | | 4 | 1.D FM | | 0.0000 | | | | | | | | 5.062 | 0.000 | MON | | | 09/26/2021 | 12/25/2035 |
| 64352V-PA-3 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 | | | 4 | 4.B FM | 13,596,638 | 70.7660 | 10,162,669 | 14,360,894 | 13,655,937 | | 42,158 | | | 5.062 | 5.655 | MON | 12,115 | 288,900 | 09/13/2021 | 12/25/2035 |
| 64352V-PR-6 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005D CLASS M2 | | | 4 | 1.A FM | 9,468,750 | 69.9110 | 6,991,110 | 10,000,000 | 9,492,775 | | 24,025 | | | 5.092 | 5.700 | MON | 7,072 | 201,920 | 01/13/2022 | 02/25/2036 |
| 64352V-QS-3 | NEW CENTURY HOME EQ LOAN TRUST SERIES 20061 CLASS A2C | | | 4 | 1.A FM | 7,290,000 | 83.4560 | 7,511,080 | 9,000,000 | 7,627,299 | | (24,021) | | | 4.667 | 6.665 | MON | 7,000 | 173,543 | 03/21/2018 | 05/25/2036 |
| 64360Y-AC-9 | New Century Home Equity Loan T SERIES 20062 CLASS A2C | | | 4 | 1.A FM | 4,953,441 | 83.1560 | 4,773,176 | 5,740,000 | 5,108,528 | | (9,175) | | | 4.637 | 6.021 | MON | 5,175 | 99,023 | 04/30/2018 | 08/25/2036 |
| 65106A-AR-4 | NCMT 2006-1 Flt % Due 3/25/2036 Mo-25 | | | 4 | 1.A FM | 9,729,441 | 97.8370 | 11,774,685 | 12,035,000 | 11,709,451 | | 320,915 | | | 4.839 | 8.791 | MON | 8,088 | 283,515 | 12/04/2020 | 03/25/2036 |
| 65536M-AE-7 | NHELI 2006-HE2 | | | 4 | 1.A FM | 4,965,000 | 88.3840 | 5,303,039 | 6,000,000 | 5,781,962 | | 71,214 | | | 4.719 | 8.572 | MON | 5,448 | 104,896 | 03/20/2017 | 03/25/2036 |
| 65536M-AF-4 | NHELI 2006-HE2 SERIES 2006HE2 CLASS M2 | | | 4 | 5.A FM | 9,495,761 | 68.4960 | 6,742,302 | 9,843,355 | 9,517,139 | | 14,614 | | | 4.897 | 5.299 | MON | 9,191 | 148,511 | 09/09/2021 | 03/25/2036 |
| 68383N-CZ-4 | OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25 | | | 4 | 1.A FM | 2,416,689 | 90.5210 | 2,336,488 | 2,581,147 | 2,500,702 | | 24,042 | | | 4.719 | 7.292 | MON | 2,368 | 54,715 | 04/25/2018 | 12/25/2035 |
| 70069F-HY-6 | Park Place Securities Inc SERIES 2005WHQ2 CLASS M5 | | | 4 | 1.A FM | 1,611,898 | 70.8720 | 1,168,681 | 1,649,000 | 1,614,269 | | 1,679 | | | 5.422 | 5.723 | MON | 1,708 | 25,213 | 09/17/2021 | 05/25/2035 |
| 74160M-CS-9 | PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1 | | | 4 | 1.A FM | 808,327 | 93.8100 | 719,189 | 766,641 | 802,689 | | 3,487 | | | 5.500 | 2.933 | MON | 3,514 | 42,035 | 10/21/2010 | 01/25/2034 |
| 749239-AF-6 | Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 | | | 4 | 2.B FM | 404,584 | 92.4690 | 418,811 | 452,919 | 413,832 | | 1,892 | | | 4.747 | 5.673 | MON | 418 | 10,215 | 05/22/2018 | 08/25/2046 |
| 749239-AF-6 | Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 | | | 4 | 3.A FM | 5,770,189 | 92.4690 | 5,863,354 | 6,340,867 | 5,865,747 | | 23,166 | | | 4.747 | 5.551 | MON | 5,853 | 143,011 | 03/14/2019 | 08/25/2046 |
| 74924N-AE-7 | Residential Asset Securities C SERIES 2007KS4 CLASS M1S | | | 4 | 1.A FM | 10,012,500 | 88.4500 | 9,950,667 | 11,250,000 | 10,280,496 | | (6,259) | | | 4.747 | 5.899 | MON | 10,384 | 230,198 | 05/07/2018 | 05/25/2037 |
| 74924T-AD-6 | Residential Asset Securities C SERIES 2006EMX7 CLASS A4 | | | 4 | 1.A FM | 8,635,179 | 77.4490 | 7,961,716 | 10,279,974 | 9,147,461 | | 108,719 | | | 4.627 | 6.365 | MON | 9,154 | 221,687 | 02/06/2018 | 08/25/2036 |
| 74924Y-AF-0 | Residential Asset Securities C SERIES 2007KS3 CLASS M1S | | | 4 | 1.A FM | 11,900,011 | 72.9650 | 12,404,134 | 17,000,000 | 12,767,920 | | 216,201 | | | 4.767 | 7.842 | MON | 15,757 | 348,066 | 02/07/2019 | 04/25/2037 |
| 753910-AG-3 | Residential Asset Securities C SERIES 2005KS12 CLASS M4 | | | 4 | 1.A FM | 1,913,438 | 90.0990 | 1,756,935 | 1,950,000 | 1,915,788 | | 1,542 | | | 5.027 | 5.267 | MON | 1,870 | 50,333 | 08/26/2021 | 01/25/2036 |
| 754058-AK-1 | Residential Asset Securities C SERIES 2005KS9 CLASS M7 | | | 4 | 1.A FM | 1,725,938 | 89.6370 | 1,568,654 | 1,750,000 | 1,731,152 | | 12 | | | 5.517 | 5.718 | MON | 1,877 | 55,599 | 06/20/2018 | 10/25/2035 |
| 75405W-AH-5 | Residential Asset Securities SERIES 2005KS10 CLASS M4 | | | 4 | 4.C FM | 6,152,531 | 77.5890 | 4,927,682 | 6,351,000 | 6,164,433 | | 8,626 | | | 5.257 | 5.638 | MON | 4,637 | 157,998 | 09/28/2021 | 11/25/2035 |
| 75406X-AF-6 | RESIDENTIAL ASSET SEC CORP SERIES 2006KS7 CLASS M2 | | | 4 | 1.A FM | 1,284,377 | 83.7970 | 1,128,827 | 1,347,101 | 1,287,802 | | 2,652 | | | 4.687 | 5.185 | MON | 877 | 28,435 | 10/20/2021 | 09/25/2036 |
| 75406Y-AD-9 | Residential Asset Securities C SERIES 2006KS9 CLASS AI4 | | | 4 | 1.A FM | 3,932,646 | 85.4360 | 3,909,707 | 4,576,170 | 4,136,249 | | 46,186 | | | 4.637 | 6.246 | MON | 4,126 | 94,556 | 05/17/2018 | 11/25/2036 |
| 759950-AY-4 | Renaissance Home Equity Loan T SERIES 20032 CLASS M1 | | | 4 | 1.A FM | 774,232 | 92.5310 | 728,703 | 787,521 | 777,550 | | 352 | | | 5.624 | 5.952 | MON | 854 | 19,930 | 11/02/2018 | 08/25/2033 |
| 76110W-TB-2 | Residential Asset Securities C SERIES 2003KS7 CLASS MI1 | | | 4 | 1.A FM | 722,163 | 93.3990 | 672,719 | 720,259 | 720,714 | | (227) | | | 5.574 | 5.554 | MON | 3,346 | 31,910 | 06/13/2018 | 09/25/2033 |
| 761118-KU-1 | RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 | | | 4 | 4.A FM | 2,348,432 | 87.7430 | 2,624,949 | 2,991,634 | 2,392,075 | | (24,353) | | | 4.789 | 11.860 | MON | 2,786 | 71,534 | 01/09/2015 | 10/25/2045 |
| 76113A-BM-2 | RESIDENTIAL ASSET SEC CORP SERIES 2006KS3 CLASS M2 | | | 4 | 3.A FM | 7,517,283 | 88.4710 | 6,964,032 | 7,871,500 | 7,536,955 | | 15,810 | | | 4.727 | 5.220 | MON | 7,162 | 170,997 | 10/28/2021 | 04/25/2036 |
| 805564-DV-0 | SAXON ASSET SEC TRUST SERIES 19992 CLASS BF1 | | | 4 | 1.A FM | 1,095,010 | 98.0000 | 1,081,218 | 1,103,285 | 1,097,980 | | 741 | | | 8.410 | 8.728 | MON | 7,732 | 48,737 | 10/26/2018 | 05/25/2029 |
| 805564-PF-2 | SAXON ASSET SEC TRUST SERIES 20033 CLASS M2 | | | 4 | 1.A FM | 125,038 | 81.6860 | 104,758 | 128,244 | 125,240 | | 163 | | | 6.787 | 7.197 | MON | 168 | 3,019 | 10/27/2021 | 12/25/2033 |
| 805564-QK-0 | SAXON ASSET SEC TRUST | | | 4 | 1.A FM | 634,309 | 95.3870 | 661,697 | 693,700 | 654,334 | | 1,297 | | | 5.259 | 6.928 | MON | 703 | 16,443 | 12/07/2017 | 08/25/2035 |
| 805564-QL-8 | SAXON ASSET SEC TRUST Flt % Due 8/25/2035 Mo-25 | | | 4 | 1.A FM | 131,714 | 101.6520 | 140,107 | 137,830 | 133,987 | | 119 | | | 6.189 | 7.087 | MON | 118 | 4,179 | 09/13/2016 | 08/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 805564-SD-4 | SAXON ASSET SEC TRUST Flt % Due 10/25/2035 Mo-25 | | | 4 | 1.A FM | 4,304,353 | 95.6040 | 4,738,737 | 4,956,647 | 4,623,481 | | 32,085 | | | 5.049 | 8.252 | MON | 3,476 | 74,408 | 11/15/2016 | 10/25/2035 |
| 80556A-AD-9 | Saxon Asset Securities Trust SERIES 20063 CLASS A4 | | | 4 | 1.A FM | 9,645,729 | 81.5410 | 8,895,362 | 10,909,000 | 9,840,788 | | 42,764 | | | 4.627 | 6.007 | MON | 8,312 | 184,924 | 01/05/2021 | 10/25/2046 |
| 81375W-CU-8 | Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 | | | 4 | 1.A FM | 1,696,772 | 88.2910 | 1,520,907 | 1,722,611 | 1,702,398 | | 548 | | | 5.407 | 5.682 | MON | 1,552 | 31,828 | 11/09/2021 | 01/25/2035 |
| 81375W-JM-9 | Securitized Asset Backed Recei SERIES 20060P1 CLASS B1 | | | 4 | 4.C FM | 6,244,174 | 64.6600 | 4,504,878 | 6,967,000 | 6,285,483 | | 26,012 | | | 6.187 | 7.471 | MON | 7,184 | 113,418 | 08/18/2021 | 10/25/2035 |
| 83611M-JL-3 | SVHE 2005-OPT4 | | | 4 | 1.A FM | 6,708,431 | 88.0300 | 7,574,101 | 8,604,000 | 7,245,660 | | 14,939 | | | 4.849 | 9.194 | MON | 8,029 | 174,111 | 03/30/2017 | 12/25/2035 |
| 83612C-AE-9 | SVHE 2006-OPT5 | | | 4 | 1.A FM | 11,531,468 | 82.6820 | 11,251,307 | 13,608,000 | 12,053,110 | | (14,314) | | | 4.629 | 6.298 | MON | 12,117 | 230,306 | 03/04/2021 | 07/25/2036 |
| 83612H-AD-0 | SVHE 2006-3 Flt % Due 11/25/2036 Mo-25 | | | 4 | 1.A FM | 3,731,334 | 91.3660 | 4,485,546 | 4,909,407 | 4,613,953 | | 89,939 | | | 4.639 | 10.873 | MON | 3,163 | 106,200 | 01/23/2020 | 11/25/2036 |
| 83613G-AB-5 | Soundview Home Equity Loan Tru SERIES 20081 CLASS A2 | | | 4 | 1.A FM | 1,803,220 | 80.3600 | 1,452,700 | 1,807,740 | 1,803,442 | | 169 | | | 6.000 | 6.100 | MON | 9,039 | 46,397 | 09/15/2021 | 02/25/2038 |
| 84751P-KW-8 | Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1 | | | 4 | 1.A FM | 2,540,512 | 95.4670 | 2,494,745 | 2,613,192 | 2,555,969 | | 831 | | | 4.689 | 5.150 | MON | 1,702 | 50,271 | 06/05/2018 | 12/25/2036 |
| 863576-DN-1 | SASC 2005-6 SERIES 2005WF4 CLASS M8 | | | 4 | 1.A FM | 792,345 | 93.8670 | 741,550 | 790,000 | 791,714 | | (52) | | | 7.012 | 7.078 | MON | 1,077 | 29,316 | 06/06/2018 | 11/25/2035 |
| 863579-BC-1 | SARM 2004-12 | | | 4 | 1.A FM | 5,305,547 | 83.5250 | 5,347,162 | 6,401,867 | 5,464,939 | | 56,155 | | | 4.939 | 9.956 | MON | 6,148 | 136,193 | 01/25/2017 | 09/25/2034 |
| 86358E-MA-1 | SAIL 2004-8 Flt % Due 9/25/2034 Mo-25 | | | 4 | 1.A FM | 524,101 | 88.9840 | 520,898 | 585,384 | 567,735 | | 6,152 | | | 5.319 | 8.530 | MON | 432 | 14,394 | 10/21/2016 | 09/25/2034 |
| 86359A-3E-1 | SASC 2003-31A Adj % Due 10/25/2033 Mo-1 | | | 4 | 1.A FM | 550,270 | 95.4510 | 527,547 | 552,688 | 550,530 | | (169) | | | 3.983 | 4.063 | MON | 1,834 | 16,538 | 10/25/2012 | 10/25/2033 |
| 86359A-5A-7 | SASC 2003-31A Adj % Due 11/25/2033 Mo-1 | | | 4 | 1.C FM | 653,987 | 93.2690 | 606,364 | 650,127 | 652,288 | | (1,382) | | | 3.955 | 3.835 | MON | 2,143 | 21,725 | 02/20/2014 | 11/25/2033 |
| 86359A-FD-0 | SASC 2003-31A Flt % Due 12/25/2032 Mo-25 | | | 4 | 1.A FM | 2,840,540 | 92.4220 | 2,962,253 | 3,205,123 | 3,205,123 | | | | | 6.039 | 11.025 | MON | 2,688 | 94,934 | 03/24/2016 | 12/25/2032 |
| 86359A-ZE-6 | SASC 2003-31A | | | 4 | 1.A FM | 1,741,354 | 94.8890 | 1,679,783 | 1,770,259 | 1,760,499 | | 2,028 | | | 3.453 | 3.833 | MON | 5,091 | 53,978 | 11/03/2021 | 06/25/2033 |
| 86359D-UZ-8 | SASC 2005-NC2 SERIES 20055N CLASS 3A3C | | | 4 | 4.C FM | 2,855,276 | 71.4960 | 2,373,719 | 3,320,089 | 2,880,741 | | 19,242 | | | 4.887 | 6.466 | MON | 2,253 | 61,386 | 10/13/2021 | 11/25/2035 |
| 86359D-VX-2 | SASC 2005-NC2 SERIES 2005AR1 CLASS M2 | | | 4 | 1.A FM | 5,892,051 | 91.4360 | 5,559,635 | 6,080,327 | 5,932,884 | | 4,363 | | | 4.847 | 5.313 | MON | 5,730 | 129,440 | 09/13/2019 | 09/25/2035 |
| 86359L-DX-4 | SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19 | | | 4 | 1.A FM | 683,663 | 92.9770 | 667,567 | 717,992 | 685,363 | | (6,306) | | | 4.999 | 7.965 | MON | 1,196 | 15,523 | 08/13/2014 | 10/19/2034 |
| 86359L-FN-4 | SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19 | | | 4 | 1.A FM | 322,179 | 93.6280 | 313,831 | 335,188 | 325,023 | | 202 | | | 5.039 | 5.931 | MON | 563 | 7,596 | 05/13/2014 | 04/19/2035 |
| 86361N-AD-3 | Structured Asset Securities Co SERIES 20066GEL4 CLASS M1 | | | 4 | 1.A FM | 1,016,782 | 93.4660 | 982,272 | 1,050,937 | 1,027,763 | | 946 | | | 4.767 | 5.282 | MON | 974 | 23,384 | 03/05/2019 | 10/25/2036 |
| 86363W-AD-1 | Structured Asset Securities Co SERIES 2007BC3 CLASS 1A4 | | | 4 | 1.A FM | 10,928,125 | 77.7100 | 10,102,320 | 13,000,000 | 11,118,365 | | (17,203) | | | 4.687 | 6.130 | MON | 11,847 | 244,367 | 09/26/2019 | 05/25/2047 |
| 86365D-AB-5 | Structured Asset Securities Co SERIES 2007BC4 CLASS A2 | | | 4 | 1.A FM | 2,330,156 | 80.5870 | 2,014,681 | 2,500,000 | 2,363,198 | | 2,799 | | | 4.887 | 5.661 | MON | 2,352 | 50,386 | 10/22/2021 | 11/25/2037 |
| 881561-UK-8 | TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25 | | | 4 | 1.A FM | 10,265,007 | 94.4830 | 13,085,168 | 13,849,300 | 11,915,045 | | (61,110) | | | 4.989 | 8.635 | MON | 9,596 | 350,298 | 02/07/2017 | 07/25/2035 |
| 92925C-BH-4 | WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25 | | | 4 | 1.A FM | 648,042 | 95.9720 | 687,229 | 716,069 | 667,301 | | 3,096 | | | 4.889 | 7.715 | MON | 681 | 16,691 | 10/07/2016 | 12/25/2045 |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 728,115,264 | XXX | 703,589,625 | 840,863,618 | 753,109,038 | (1,305,549) | 2,443,723 | | | XXX | XXX | XXX | 876,516 | 17,612,217 | XXX | XXX |
| 03027W-AJ-1 | AMTT 2007-1A 3.07% Due 3/15/2023 Mo-15 | | | 4 | 1.A FE | 4,500,000 | 99.4400 | 4,474,805 | 4,500,000 | 4,500,000 | | | | | 3.070 | 3.070 | MON | 6,140 | 138,150 | 03/06/2013 | 03/15/2023 |
| 03027W-AK-8 | AMTT 2007-1A BASIC | | | 4 | 1.A FE | 6,500,000 | 90.6130 | 5,889,839 | 6,500,000 | 6,500,000 | | | | | 3.652 | 3.680 | MON | 10,550 | 237,380 | 03/27/2018 | 03/23/2028 |
| 05359A-AG-8 | AVENTURA MALL TRUST SERIES 2018AVM CLASS C | | | 4 | 1.A | 10,001,560 | 83.5310 | 8,353,082 | 10,000,000 | 10,000,000 | | (87) | | | 4.112 | 4.141 | MON | 34,269 | 416,944 | 06/19/2018 | 07/05/2040 |
| 05491L-AA-6 | BBCMS 2016-ETC 2.937% Due 8/14/2036 Mo-5 | | | 4 | 1.A | 15,369,876 | 89.1250 | 13,368,675 | 15,000,000 | 15,138,049 | | (38,809) | | | 2.937 | 2.663 | MON | 31,818 | 440,550 | 06/08/2017 | 08/14/2036 |
| 05491U-BD-9 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS A5 | | | 4 | 1.A | 15,449,400 | 95.2250 | 14,283,713 | 15,000,000 | 15,385,229 | | (15,637) | | | 4.314 | 3.959 | MON | 53,925 | 647,100 | 12/04/2018 | 12/15/2051 |
| 05491Y-AA-8 | BANC OF AMERICA MERRILL LYNCH SERIES 2018PARK CLASS A | | | 4 | 1.A | 13,183,234 | 90.4140 | 11,442,964 | 12,656,154 | 13,104,194 | | (20,331) | | | 4.091 | 3.947 | MON | 44,582 | 524,922 | 05/01/2019 | 08/10/2038 |
| 05492P-AQ-1 | BANC OF AMERICA MERRILL LYNCH SERIES 2019BPR CLASS AMP | | | 4 | 1.A FE | 15,449,910 | 92.5780 | 13,886,700 | 15,000,000 | 15,358,994 | | (30,877) | | | 3.287 | 3.025 | MON | 41,088 | 493,050 | 12/05/2019 | 11/05/2032 |
| 05526Q-AA-4 | BAMLL 2015-200P SERIES 2015200P CLASS A | | | 4 | 1.A | 5,544,363 | 92.6970 | 5,283,748 | 5,700,000 | 5,599,373 | | 12,819 | | | 3.218 | 3.531 | MON | 15,286 | 183,426 | 06/06/2018 | 04/14/2033 |
| 05526Q-AE-6 | BAMLL 2015-200P 3.49% Due 4/14/2033 Mo-1 | | | 4 | 1.A | 5,149,715 | 91.7920 | 4,589,623 | 5,000,000 | 5,033,856 | | (16,687) | | | 3.490 | 3.146 | MON | 14,542 | 174,500 | 04/14/2015 | 04/14/2033 |
| 05526Q-AG-1 | BAMLL 2015-200P 3.71566% Due 4/14/2033 Mo-1 | | | 4 | 1.A | 15,308,862 | 90.8850 | 13,541,796 | 14,900,000 | 14,991,414 | | (46,104) | | | 3.716 | 3.399 | MON | 46,136 | 543,216 | 04/22/2015 | 04/14/2033 |

# 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 |
| 05538U-AA-1 | BB-UBS TRUST SERIES 2012SHOW CLASS A | | | 4 | 1.A FM | 14,264,766 | 93.2420 | 13,053,818 | 14,000,000 | 14,199,818 | | (78,097) | | | 3.430 | 2.845 | MON | 40,019 | 480,228 | 07/14/2021 | 11/05/2036 |
| 05605N-AA-5 | BX Trust SERIES 2020VIV2 CLASS C | | | 4 | 1.G FE | 1,593,691 | 76.0070 | 1,140,099 | 1,500,000 | 1,590,049 | | (2,901) | | | 3.660 | 3.290 | MON | 4,576 | 53,874 | 09/23/2021 | 03/09/2044 |
| 056083-AA-6 | BXP TRUST SERIES 2017GM CLASS A | | | 4 | 1.A | 10,299,225 | 87.9790 | 8,797,891 | 10,000,000 | 10,139,139 | | (31,113) | | | 3.379 | 3.036 | MON | 28,158 | 337,900 | 06/21/2017 | 06/13/2039 |
| 056083-AG-3 | BXP TRUST SERIES 2017GM CLASS B | | | 4 | 1.A | 5,092,036 | 85.0900 | 4,254,499 | 5,000,000 | 5,041,900 | | (9,809) | | | 3.539 | 3.330 | MON | 14,746 | 173,618 | 06/21/2017 | 06/13/2039 |
| 05608M-AA-4 | BX Trust SERIES 2020VIV4 CLASS A | | | 4 | 1.A | 15,061,022 | 80.1920 | 12,293,466 | 15,330,000 | 15,068,819 | | 7,797 | | | 2.843 | 2.969 | MON | 36,319 | 363,193 | 02/09/2022 | 03/09/2044 |
| 05609M-CC-7 | BMO 2022-C1 MTGE TR SERIES 2022C1 CLASS A5 | | | 4 | 1.A | 10,299,435 | 86.8140 | 8,681,359 | 10,000,000 | 10,293,342 | | (6,093) | | | 3.374 | 3.249 | MON | 28,117 | 281,167 | 02/10/2022 | 02/15/2055 |
| 05609M-CF-0 | BMO 2022-C1 MTGE TR SERIES 2022C1 CLASS AS | | | 4 | 1.A | 3,194,813 | 83.5880 | 2,592,909 | 3,102,000 | 3,192,950 | | (1,863) | | | 3.676 | 3.549 | MON | 9,502 | 95,025 | 02/10/2022 | 02/15/2055 |
| 060352-AF-8 | BANK SERIES 2017BNK6 CLASS A5 | | | 4 | 1.A | 16,478,890 | 92.8460 | 14,855,439 | 16,000,000 | 16,223,249 | | (50,460) | | | 3.518 | 3.170 | MON | 46,907 | 562,880 | 07/14/2017 | 07/15/2060 |
| 06035R-AU-0 | BANK SERIES 2018BN14 CLASS AS | | | 4 | 1.A | 8,754,923 | 92.0160 | 7,821,345 | 8,500,000 | 8,652,927 | | (25,582) | | | 4.481 | 4.128 | MON | 31,740 | 380,885 | 09/18/2018 | 09/15/2060 |
| 06539X-AH-7 | BANK SERIES 2020BN27 CLASS A5 | | | 4 | 1.A | 6,179,652 | 81.8340 | 4,910,030 | 6,000,000 | 6,134,955 | | (18,029) | | | 2.144 | 1.807 | MON | 10,720 | 128,640 | 06/19/2020 | 04/15/2063 |
| 06539X-AQ-7 | BANK SERIES 2020BN27 CLASS AS | | | 4 | 1.A | 5,149,645 | 78.4860 | 3,924,283 | 5,000,000 | 5,112,783 | | (14,916) | | | 2.551 | 2.210 | MON | 10,629 | 127,550 | 06/19/2020 | 04/15/2063 |
| 065402-BF-5 | BANK SERIES 2019BN18 CLASS AS | | | 4 | 1.A | 11,047,587 | 88.0830 | 9,447,769 | 10,726,000 | 11,022,409 | | (7,215) | | | 3.826 | 3.571 | MON | 34,198 | 410,377 | 05/21/2019 | 05/15/2062 |
| 065403-BF-3 | BANK SERIES 2019BN17 CLASS AS | | | 4 | 1.A | 8,239,345 | 90.1950 | 7,215,639 | 8,000,000 | 8,208,166 | | (7,976) | | | 3.976 | 3.642 | MON | 26,507 | 318,080 | 03/21/2019 | 04/15/2052 |
| 065404-BA-2 | BANK SERIES 2018BN10 CLASS A4 | | | 4 | 1.A | 9,889,374 | 91.6120 | 8,095,672 | 8,836,887 | 9,583,575 | | (145,785) | | | 3.428 | 1.632 | MON | 25,244 | 302,928 | 11/16/2020 | 02/15/2061 |
| 065404-BB-0 | BANK SERIES 2018BN10 CLASS A5 | | | 4 | 1.A | 19,506,160 | 93.1310 | 15,795,993 | 16,961,000 | 19,435,683 | | (33,911) | | | 3.688 | 3.060 | MON | 52,127 | 625,522 | 11/18/2020 | 02/15/2061 |
| 065404-BD-6 | BANK SERIES 2018BN10 CLASS B | | | 4 | 1.A | 9,660,081 | 88.9990 | 7,778,520 | 8,740,000 | 9,646,394 | | (10,959) | | | 4.078 | 3.606 | MON | 29,701 | 356,417 | 10/07/2021 | 02/15/2061 |
| 065405-AF-9 | BANK SERIES 2019BN16 CLASS AS | | | 4 | 1.A | 18,067,300 | 92.2340 | 15,718,295 | 17,041,666 | 18,044,224 | | (16,631) | | | 4.267 | 3.959 | MON | 60,597 | 638,420 | 07/12/2022 | 02/15/2052 |
| 06540B-BG-3 | BANK SERIES 2019BN21 CLASS AS | | | 4 | 1.A | 5,149,830 | 85.2900 | 4,264,509 | 5,000,000 | 5,140,877 | | (2,910) | | | 3.093 | 2.969 | MON | 12,888 | 154,650 | 09/27/2019 | 10/15/2052 |
| 06540C-BS-5 | BANK SERIES 2021BN35 CLASS B | | | 4 | 1.A | 6,179,832 | 70.0890 | 4,205,361 | 6,000,000 | 6,156,986 | | (16,538) | | | 2.528 | 2.202 | MON | 12,640 | 151,680 | 07/28/2021 | 07/15/2031 |
| 06540C-CL-9 | BANK SERIES 2021BN35 CLASS AS | | | 4 | 1.A | 8,239,665 | 76.9000 | 6,152,026 | 8,000,000 | 8,209,121 | | (22,105) | | | 2.457 | 2.131 | MON | 16,380 | 196,560 | 07/28/2021 | 07/15/2031 |
| 06540D-BV-6 | BANK SERIES 2021BN36 CLASS C | | | 4 | 1.A | 3,365,268 | 68.5420 | 2,241,326 | 3,270,000 | 3,363,987 | | (1,064) | | | 3.308 | 3.204 | MON | 9,013 | 106,116 | 09/24/2021 | 09/15/2064 |
| 06540M-BQ-7 | BANK SERIES nBNK41 CLASS AS | | | 4 | 1.A | 9,808,100 | 84.3420 | 8,434,159 | 10,000,000 | 9,818,575 | | 10,475 | | | 3.790 | 4.188 | MON | 32,636 | 225,292 | 04/25/2022 | 04/15/2032 |
| 06540R-AE-4 | BANK SERIES 2017BNK9 CLASS A4 | | | 4 | 1.A | 5,270,831 | 92.5450 | 5,404,608 | 5,840,000 | 5,272,372 | | 1,540 | | | 3.538 | 4.119 | MON | 17,218 | 34,437 | 10/25/2022 | 11/15/2054 |
| 06540T-AD-2 | BANK SERIES 2018BN11 CLASS A3 | | | 4 | 1.A | 3,835,000 | 94.5140 | 3,931,774 | 4,160,000 | 3,835,572 | | 572 | | | 4.046 | 4.514 | MON | 14,026 | 28,052 | 10/25/2022 | 03/15/2061 |
| 06540V-BE-4 | BANK SERIES 2019BN24 CLASS AS | | | 4 | 1.A | 9,393,642 | 83.9930 | 7,559,379 | 9,000,000 | 9,379,948 | | (4,796) | | | 3.283 | 3.118 | MON | 24,623 | 295,470 | 02/10/2020 | 11/15/2062 |
| 06540Y-AQ-2 | BANK SERIES 2020BN28 CLASS AS | | | 4 | 1.A | 1,544,930 | 76.8240 | 1,152,365 | 1,500,000 | 1,534,923 | | (4,494) | | | 2.140 | 1.802 | MON | 2,675 | 32,100 | 09/21/2020 | 03/15/2063 |
| 06540Y-AV-1 | BANK SERIES 2020BN28 CLASS B | | | 4 | 1.A | 3,089,853 | 73.8970 | 2,216,918 | 3,000,000 | 3,070,680 | | (8,622) | | | 2.344 | 2.015 | MON | 5,860 | 70,320 | 09/21/2020 | 03/15/2063 |
| 06541K-BA-5 | BANK SERIES 2018BN12 CLASS A4 | | | 4 | 1.A | 20,943,336 | 95.3520 | 17,573,427 | 18,430,000 | 20,197,802 | | (352,023) | | | 4.255 | 2.290 | MON | 65,350 | 662,574 | 10/25/2022 | 05/15/2061 |
| 06541K-BD-9 | BANK SERIES 2018BN12 CLASS AS | | | 4 | 1.A | 15,449,976 | 90.1310 | 13,519,675 | 15,000,000 | 15,371,610 | | (18,458) | | | 4.492 | 4.292 | MON | 56,155 | 661,358 | 05/15/2018 | 05/15/2061 |
| 06541L-BP-0 | BENCHMARK MORTGAGE TRUST SERIES nBNK40 CLASS AS | | | 4 | 1.A | 5,058,125 | 81.8700 | 4,141,803 | 5,059,000 | 5,058,179 | | 55 | | | 3.507 | 3.533 | MON | 14,784 | 131,146 | 02/25/2022 | 03/15/2064 |
| 06541L-BU-9 | BENCHMARK MORTGAGE TRUST SERIES nBNK40 CLASS B | | | 4 | 1.A | 3,165,952 | 73.6000 | 2,350,048 | 3,193,000 | 3,166,211 | | 259 | | | 3.507 | 3.572 | MON | 9,331 | 82,773 | 02/25/2022 | 03/15/2064 |
| 06541W-AX-0 | BANK SERIES 2017BNK5 CLASS A5 | | | 4 | 1.A | 13,756,591 | 92.2680 | 12,414,667 | 13,455,000 | 13,590,366 | | (31,961) | | | 3.390 | 3.133 | MON | 38,010 | 456,125 | 02/15/2019 | 06/01/2060 |
| 06541X-AF-7 | BANK SERIES 2017BNK7 CLASS A5 | | | 4 | 1.A | 7,724,978 | 92.2980 | 6,922,324 | 7,500,000 | 7,676,035 | | (9,967) | | | 3.435 | 3.242 | MON | 21,469 | 257,625 | 09/19/2017 | 09/15/2060 |
| 06541X-AJ-9 | BANK SERIES 2017BNK7 CLASS AS | | | 4 | 1.A | 10,180,431 | 91.4650 | 9,494,955 | 10,381,000 | 10,170,709 | | 1,243 | | | 3.748 | 3.945 | MON | 32,423 | 322,150 | 09/27/2022 | 09/15/2060 |
| 07332V-BD-6 | BBCMS 2017-C1 A4 367% 02/15/50 | | | 4 | 1.A | 17,219,680 | 93.6990 | 15,260,805 | 16,287,000 | 16,794,664 | | (124,474) | | | 3.674 | 2.827 | MON | 49,865 | 598,384 | 06/24/2020 | 02/15/2050 |
| 08161B-AY-9 | BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS A5 | | | 4 | 1.A | 14,316,414 | 94.8500 | 11,571,686 | 12,200,000 | 13,718,873 | | (286,479) | | | 4.025 | 1.479 | MON | 40,921 | 491,050 | 11/20/2020 | 04/10/2051 |
| 08162B-BE-1 | BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS A5 | | | 4 | 1.A | 12,359,996 | 91.2650 | 10,951,800 | 12,000,000 | 12,315,553 | | (12,119) | | | 3.542 | 3.212 | MON | 35,421 | 425,052 | 05/22/2019 | 05/15/2052 |
| 08162C-AF-7 | BENCHMARK MORTGAGE TRUST SERIES 2018B6 CLASS AS | | | 4 | 1.A | 7,724,846 | 90.3190 | 6,773,907 | 7,500,000 | 7,636,824 | | (22,222) | | | 4.441 | 4.094 | MON | 27,756 | 333,075 | 09/20/2018 | 11/10/2051 |
| 08162F-AG-8 | BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS AS | | | 4 | 1.A | 9,784,934 | 85.8470 | 8,155,485 | 9,500,000 | 9,750,046 | | (9,737) | | | 3.419 | 3.078 | MON | 27,066 | 324,786 | 07/19/2019 | 08/15/2052 |
| 08162Q-AE-9 | BENCHMARK MORTGAGE TRUST SERIES 2020IG3 CLASS A4 | | | 4 | 1.A | 12,222,705 | 81.5770 | 9,789,288 | 12,000,000 | 12,144,111 | | (25,158) | | | 2.437 | 2.220 | MON | 24,369 | 284,305 | 02/11/2022 | 09/15/2048 |
| 08162T-AY-9 | BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS A2 | | | 4 | 1.A | 2,574,910 | 98.6880 | 2,467,206 | 2,500,000 | 2,565,012 | | (2,399) | | | 4.377 | 4.046 | MON | 9,119 | 109,425 | 11/09/2018 | 11/15/2051 |
| 08162V-AG-3 | BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS AM | | | 4 | 1.A | 9,269,802 | 89.1300 | 8,021,676 | 9,000,000 | 9,247,074 | | (5,900) | | | 3.979 | 3.729 | MON | 29,843 | 358,110 | 03/21/2019 | 03/15/2062 |
| 08162W-BC-9 | BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS A5 | | | 4 | 1.A | 3,604,840 | 80.0630 | 2,802,195 | 3,500,000 | 3,581,749 | | (10,350) | | | 1.850 | 1.521 | MON | 5,396 | 64,750 | 09/21/2020 | 09/15/2053 |
| 08162W-BE-5 | BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS AS | | | 4 | 1.A | 6,179,529 | 74.2670 | 4,456,019 | 6,000,000 | 6,140,658 | | (17,458) | | | 2.148 | 1.819 | MON | 10,740 | 128,880 | 09/21/2020 | 09/15/2053 |
| 08162W-BG-0 | BENCHMARK MORTGAGE TRUST SERIES 2020B19 CLASS B | | | 4 | 1.A | 3,604,753 | 70.7370 | 2,475,802 | 3,500,000 | 3,582,196 | | (10,144) | | | 2.351 | 2.019 | MON | 6,857 | 82,285 | 09/21/2020 | 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 |
| 08163D-AJ-6 | BENCHMARK MORTGAGE TRUST SERIES 2021B25 CLASS AS | | | 4 | 1.A | 12,358,968 | 79.6940 | 9,563,292 | 12,000,000 | 12,302,809 | | (33,902) | | | 2.847 | 2.511 | MON | 28,470 | 341,640 | 04/16/2021 | 04/15/2054 |
| 08163E-BF-1 | BENCHMARK MORTGAGE TRUST SERIES 2021B26 CLASS AM | | | 4 | 1.A | 3,604,972 | 79.4550 | 2,780,919 | 3,500,000 | 3,589,330 | | (9,894) | | | 2.825 | 2.488 | MON | 8,240 | 98,875 | 05/13/2021 | 06/15/2054 |
| 08163G-AX-8 | BENCHMARK MORTGAGE TRUST SERIES 2021B28 CLASS B | | | 4 | 1.A | 5,999,956 | 71.5330 | 4,291,982 | 6,000,000 | 5,999,980 | | | | | 2.244 | 2.255 | MON | 11,220 | 134,640 | 08/03/2021 | 08/15/2054 |
| 08163J-AK-0 | Benchmark Mortgage Trust SERIES 2021B29 CLASS B | | | 4 | 1.A | 1,999,991 | 73.5390 | 1,470,790 | 2,000,000 | 1,999,999 | | | | | 2.453 | 2.466 | MON | 4,089 | 49,068 | 09/17/2021 | 09/15/2054 |
| 08163K-BK-6 | BENCHMARK MORTGAGE TRUST SERIES 2021B30 CLASS B | | | 4 | 1.A | 4,249,593 | 71.9610 | 3,058,335 | 4,250,000 | 4,249,623 | | 8 | | | 2.531 | 2.545 | MON | 8,964 | 109,538 | 10/29/2021 | 11/15/2054 |
| 08163P-BL-3 | BENCHMARK MORTGAGE TRUST SERIES 2022B33 CLASS AS | | | 4 | 1.A | 10,123,000 | 82.9250 | 8,292,495 | 10,000,000 | 10,114,689 | | (8,311) | | | 3.736 | 3.614 | MON | 31,134 | 276,178 | 02/24/2022 | 01/15/2032 |
| 08163P-BM-1 | BENCHMARK MORTGAGE TRUST SERIES 2022B33 CLASS B | | | 4 | 1.A | 4,999,555 | 75.3060 | 3,765,287 | 5,000,000 | 4,999,636 | | 81 | | | 3.736 | 3.766 | MON | 15,567 | 138,090 | 02/24/2022 | 02/15/2032 |
| 125039-AH-0 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD6 CLASS AM | | | 4 | 1.A | 10,606,528 | 90.5550 | 9,055,526 | 10,000,000 | 10,485,161 | | (37,393) | | | 3.709 | 3.192 | MON | 30,908 | 370,900 | 02/11/2020 | 11/13/2050 |
| 12512J-AW-4 | CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS A4 | | | 4 | 1.A | 1,858,828 | 94.6560 | 1,656,478 | 1,750,000 | 1,852,024 | | (1,890) | | | 4.279 | 3.972 | MON | 6,240 | 74,883 | 03/08/2019 | 08/15/2051 |
| 12515D-AT-1 | CD 2017-CD4 | | | 4 | 1.A | 8,239,937 | 90.2950 | 7,223,604 | 8,000,000 | 8,109,567 | | (25,032) | | | 3.747 | 3.402 | MON | 24,977 | 299,728 | 04/28/2017 | 05/10/2050 |
| 12515H-AZ-8 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS A4 | | | 4 | 1.A | 7,439,850 | 91.9930 | 6,145,124 | 6,680,000 | 7,176,156 | | (106,133) | | | 3.431 | 1.707 | MON | 19,099 | 229,191 | 06/23/2020 | 08/15/2050 |
| 12515H-BB-0 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS AS | | | 4 | 1.A | 4,996,094 | 90.0260 | 4,501,277 | 5,000,000 | 4,996,156 | | 62 | | | 3.684 | 3.717 | MON | 15,350 | 138,150 | 03/24/2022 | 08/15/2050 |
| 12593G-AF-9 | COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1 | | | 4 | 1.A | 14,574,951 | 96.1520 | 13,461,321 | 14,000,000 | 14,158,891 | | (69,670) | | | 3.902 | 3.379 | MON | 45,523 | 546,280 | 10/05/2018 | 07/10/2050 |
| 12593J-BF-2 | COMM 2015-CR24 3.696% Due 8/10/2048 Mo-1 | | | 4 | 1.A | 7,819,492 | 95.3250 | 6,672,757 | 7,000,000 | 7,452,975 | | (178,586) | | | 3.696 | 1.063 | MON | 21,560 | 258,720 | 12/04/2020 | 08/10/2048 |
| 12593Y-BE-2 | COMM MORTGAGE TRUST SERIES 2016CR28 CLASS A4 | | | 4 | 1.A | 22,622,656 | 95.0510 | 19,010,296 | 20,000,000 | 21,552,024 | | (523,038) | | | 3.762 | 1.053 | MON | 62,700 | 752,400 | 12/08/2020 | 02/10/2049 |
| 12594M-BC-1 | COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4 | | | 4 | 1.A | 11,962,031 | 91.9960 | 11,039,546 | 12,000,000 | 11,967,432 | | 1,447 | | | 3.091 | 3.152 | MON | 30,910 | 370,920 | 04/30/2019 | 10/10/2049 |
| 12595E-AD-7 | COMM MORTGAGE TRUST SERIES 2017COR2 CLASS A3 | | | 4 | 1.A | 9,368,308 | 91.8060 | 8,354,347 | 9,100,000 | 9,291,601 | | (15,617) | | | 3.510 | 3.286 | MON | 26,618 | 319,410 | 02/13/2019 | 09/10/2050 |
| 12595E-AF-2 | COMM MORTGAGE TRUST SERIES 2017COR2 CLASS AM | | | 4 | 1.A | 3,831,476 | 90.1540 | 3,668,289 | 4,068,937 | 3,845,337 | | 13,860 | | | 3.803 | 5.181 | MON | 12,895 | 38,685 | 08/31/2022 | 09/10/2050 |
| 12595X-AR-4 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2 | | | 4 | 1.A | 2,138,955 | 99.0340 | 2,056,593 | 2,076,662 | 2,129,351 | | (2,128) | | | 4.148 | 3.955 | MON | 7,178 | 86,015 | 08/08/2018 | 08/15/2051 |
| 12595X-AT-0 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A4 | | | 4 | 1.A | 13,389,935 | 94.4820 | 12,282,678 | 13,000,000 | 13,337,086 | | (12,997) | | | 4.256 | 4.076 | MON | 46,105 | 549,172 | 08/08/2018 | 08/15/2051 |
| 12624N-AC-4 | COMM 2012-LTRT 3.3996% Due 10/5/2030 Mo-1 | | | 4 | 1.A FM | 9,568,073 | 82.3620 | 7,848,150 | 9,528,804 | 9,528,804 | | (1,014) | | | 3.400 | 3.358 | MON | 26,995 | 323,941 | 08/14/2015 | 10/05/2030 |
| 12625E-AG-4 | COMM 2013-SFS 3.08636% Due 4/12/2035 Mo-1 | | | 4 | 1.A | 5,878,459 | 98.5630 | 5,913,777 | 6,000,000 | 5,990,537 | | 13,262 | | | 3.086 | 3.336 | MON | 15,432 | 181,701 | 04/04/2013 | 04/12/2035 |
| 12625X-AA-5 | COMM 2013-300P 4.353% Due 8/10/2030 Mo-1 | | | 4 | 1.A | 13,900,650 | 97.8070 | 12,548,600 | 12,830,000 | 12,908,226 | | (147,824) | | | 4.353 | 3.180 | MON | 46,541 | 558,490 | 11/09/2018 | 08/10/2030 |
| 12625X-AG-2 | COMM 2013-300P 4.53995% Due 8/10/2030 Mo-1 | | | 4 | 1.A | 7,780,277 | 97.4530 | 7,308,994 | 7,500,000 | 7,515,595 | | (33,255) | | | 4.540 | 4.083 | MON | 28,375 | 334,089 | 05/01/2014 | 08/10/2030 |
| 12626B-AN-4 | COMM 2013-CR10 4.517% Due 8/10/2046 Mo-1 | | | 4 | 1.A | 8,810,000 | 98.8670 | 7,909,394 | 8,000,000 | 8,057,361 | | (106,443) | | | 4.517 | 3.158 | MON | 30,113 | 361,360 | 02/19/2015 | 08/10/2046 |
| 12626G-AP-8 | COMM 2013-LC13 5.009% Due 8/10/2046 Mo-1 | | | 4 | 1.A | 7,885,898 | 97.6700 | 6,779,269 | 6,941,000 | 7,020,619 | | (123,966) | | | 4.749 | 2.916 | MON | 27,471 | 347,675 | 04/24/2015 | 08/10/2046 |
| 12635W-AA-5 | COMM MORTGAGE TRUST SERIES 2016787S CLASS A | | | 4 | 1.A | 13,984,389 | 91.4560 | 12,248,709 | 13,393,000 | 13,631,678 | | (76,053) | | | 3.545 | 2.932 | MON | 39,565 | 474,782 | 02/12/2020 | 02/10/2036 |
| 12655T-BP-3 | COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM | | | 4 | 1.A | 15,020,236 | 83.3970 | 12,092,569 | 14,500,000 | 14,997,262 | | (7,911) | | | 3.263 | 3.121 | MON | 39,428 | 473,135 | 01/23/2020 | 08/15/2057 |
| 144526-AD-2 | CARR 2007-RFC1 SERIES 2007RFC1 CLASS A4 | | | 4 | 4.A FM | 7,469,063 | 84.0410 | 6,723,287 | 8,000,000 | 7,499,243 | | 21,191 | | | 4.607 | 5.296 | MON | 7,019 | 129,251 | 09/22/2021 | 10/25/2036 |
| 17291D-AD-5 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C5 CLASS A4 | | | 4 | 1.A | 14,848,334 | 94.8040 | 11,931,051 | 12,585,000 | 14,154,906 | | (279,232) | | | 4.228 | 1.774 | MON | 44,341 | 532,094 | 06/23/2020 | 06/10/2051 |
| 17320D-AG-3 | CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4 | | | 4 | 1.A | 858,820 | 99.7260 | 830,109 | 832,385 | 854,640 | | (1,384) | | | 3.093 | 2.865 | MON | 2,145 | 25,746 | 11/19/2019 | 04/10/2046 |
| 17324K-AP-3 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2015GC35 CLASS A4 | | | 4 | 1.A | 8,850,000 | 95.3090 | 7,624,735 | 8,000,000 | 8,801,779 | | (19,492) | | | 3.818 | 3.267 | MON | 25,453 | 305,440 | 06/16/2020 | 11/10/2048 |
| 17325G-AF-3 | CGCMT 2016-C3 3.366% Due 11/15/2049 Mo-1 | | | 4 | 1.A | 7,069,497 | 88.0600 | 6,098,157 | 6,925,000 | 6,976,305 | | (14,922) | | | 3.366 | 3.141 | MON | 19,425 | 233,096 | 01/23/2019 | 11/15/2049 |
| 17325G-AG-1 | CGCMT 2016-C3 3.669% Due 11/15/2049 Mo-1 | | | 4 | 1.A | 3,089,881 | 86.7130 | 2,601,377 | 3,000,000 | 3,035,650 | | (9,622) | | | 3.669 | 3.321 | MON | 9,173 | 110,070 | 11/03/2016 | 11/15/2049 |
| 17326C-AZ-7 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1 CLASS A4 | | | 4 | 1.A | 13,361,878 | 91.9430 | 12,495,009 | 13,590,000 | 13,243,023 | | (11,287) | | | 3.458 | 4.042 | MON | 39,162 | 325,859 | 10/25/2022 | 08/15/2027 |
| 17327G-AW-4 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C6 CLASS A2 | | | 4 | 1.A | 2,059,983 | 98.5340 | 1,970,680 | 2,000,000 | 2,055,941 | | (1,065) | | | 4.242 | 4.104 | MON | 7,070 | 84,840 | 11/19/2018 | 11/10/2051 |
| 17328R-BB-4 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2020GC46 CLASS AS | | | 4 | 1.A | 5,149,756 | 81.1240 | 4,056,194 | 5,000,000 | 5,109,362 | | (14,534) | | | 2.918 | 2.581 | MON | 12,158 | 145,900 | 02/13/2020 | 01/15/2053 |

# 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 |
| 178772-AG-4 | CITYLINE COMMERCIAL MTGE SERIES 2016CLNE CLASS C | | | 4 | 1.A | 4,091,563 | 94.8630 | 3,794,514 | 4,000,000 | 4,081,879 | | (8,148) | | | 2.778 | 2.533 | MON | 9,260 | 112,667 | 10/20/2021 | 11/10/2031 |
| 23305J-AA-0 | DBUBS MORTGAGE TRUST SERIES 2017BRBK CLASS A | | | 4 | 1.A | 17,282,688 | 94.1360 | 16,586,845 | 17,620,000 | 17,354,979 | | 18,431 | | | 3.452 | 3.640 | MON | 50,687 | 608,242 | 12/04/2018 | 10/10/2034 |
| 23307D-BC-6 | DBGS MORTGAGE TRUST SERIES 2018C1 CLASS AM | | | 4 | 1.A | 16,479,469 | 93.7640 | 15,002,288 | 16,000,000 | 16,450,281 | | (7,580) | | | 4.764 | 4.630 | MON | 63,520 | 747,772 | 10/17/2018 | 10/15/2051 |
| 23345L-AE-9 | DOLP TRUST SERIES 2021NYC CLASS B | | | 4 | 1.A | 1,552,633 | 75.3370 | 1,092,390 | 1,450,000 | 1,547,263 | | (4,014) | | | 3.228 | 2.778 | MON | 3,901 | 46,806 | 08/25/2021 | 05/10/2041 |
| 23345L-AG-4 | DOLP TRUST SERIES 2021NYC CLASS C | | | 4 | 1.A | 5,149,610 | 72.4410 | 3,622,064 | 5,000,000 | 5,136,494 | | (7,843) | | | 3.530 | 3.303 | MON | 14,708 | 176,500 | 04/13/2021 | 05/10/2041 |
| 23345L-AJ-8 | DOLP TRUST SERIES 2021NYC CLASS D | | | 4 | 1.A | 3,943,744 | 68.9180 | 2,756,702 | 4,000,000 | 3,948,544 | | 2,840 | | | 3.704 | 3.856 | MON | 12,346 | 148,151 | 04/13/2021 | 05/10/2041 |
| 29429E-AD-3 | CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 | | | 4 | 1.A | 10,520,183 | 91.7480 | 8,996,618 | 9,805,814 | 10,224,930 | | (117,994) | | | 2.902 | 1.623 | MON | 23,714 | 284,565 | 06/17/2020 | 07/10/2049 |
| 29429M-AA-1 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT CLASS A | | | 4 | 1.A | 12,359,831 | 97.5490 | 11,705,837 | 12,000,000 | 12,079,765 | | (75,111) | | | 4.149 | 3.513 | MON | 41,490 | 497,880 | 01/10/2019 | 01/10/2024 |
| 30291H-AE-7 | FREMF 2013-K28 3.49396% Due 6/25/2046 Mo-1 | | | 4 | 1.A | 3,152,766 | 99.4220 | 3,072,127 | 3,090,000 | 3,090,000 | | (6,517) | | | 3.610 | 3.231 | MON | 9,295 | 109,064 | 11/15/2016 | 06/25/2046 |
| 36197X-AP-9 | GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1 | | | 4 | 1.A | 5,258,271 | 95.5690 | 4,979,144 | 5,210,000 | 5,214,851 | | (25,630) | | | 3.375 | 2.894 | MON | 14,653 | 175,838 | 10/21/2020 | 06/10/2046 |
| 36228C-UV-3 | GSMS 2005-ROCK CLASS A 5.366% Due 5/3/2032 Mo-1 | | | 4 | 1.A FM | 15,143,216 | 97.3210 | 14,598,141 | 15,000,000 | 15,021,342 | | (10,137) | | | 5.366 | 5.346 | MON | 67,075 | 804,900 | 01/11/2006 | 05/03/2032 |
| 36248G-AJ-9 | GSMS 2013-GC16 SERIES 2013GC16 CLASS B | | | 4 | 1.A | 5,500,945 | 97.5540 | 4,974,281 | 5,099,000 | 5,437,518 | | (16,732) | | | 5.161 | 4.054 | MON | 21,930 | 263,159 | 03/29/2019 | 11/10/2046 |
| 36250S-AE-9 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS A5 | | | 4 | 1.A | 10,299,654 | 94.2410 | 9,424,084 | 10,000,000 | 10,277,791 | | (5,317) | | | 4.155 | 4.019 | MON | 34,625 | 415,500 | 07/18/2018 | 07/10/2051 |
| 36252C-AA-0 | GSMS 2017-485L | | | 4 | 1.A | 12,321,957 | 87.9370 | 10,552,462 | 12,000,000 | 12,141,855 | | (34,153) | | | 3.721 | 3.412 | MON | 37,210 | 446,520 | 02/14/2019 | 02/10/2037 |
| 36254C-AV-2 | GS MORTGAGE SECURITIES TRUST SERIES 2017GS7 CLASS A4 | | | 4 | 1.A | 17,448,849 | 92.0340 | 14,368,414 | 15,612,000 | 16,812,079 | | (256,187) | | | 3.430 | 1.653 | MON | 44,624 | 535,492 | 06/23/2020 | 08/10/2050 |
| 36254J-AA-3 | GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS A | | | 4 | 1.A | 7,901,912 | 89.3550 | 6,737,383 | 7,540,000 | 7,795,701 | | (44,782) | | | 3.591 | 2.906 | MON | 22,564 | 265,662 | 10/14/2021 | 09/10/2037 |
| 36254J-AG-0 | GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS B | | | 4 | 1.A | 5,001,586 | 88.9450 | 4,447,226 | 5,000,000 | 5,000,000 | | | | | 3.599 | 3.612 | MON | 14,996 | 176,569 | 09/19/2017 | 09/10/2037 |
| 36254X-AA-2 | GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS A | | | 4 | 1.A | 9,951,591 | 86.0090 | 8,282,671 | 9,630,000 | 9,842,351 | | (24,027) | | | 3.541 | 3.347 | MON | 29,360 | 345,695 | 12/10/2019 | 01/10/2043 |
| 36254X-AE-4 | GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS B | | | 4 | 1.A | 10,083,589 | 83.6950 | 8,333,484 | 9,957,000 | 10,057,710 | | (12,347) | | | 3.659 | 3.520 | MON | 30,357 | 357,434 | 06/03/2021 | 01/10/2043 |
| 36255N-AT-2 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 | | | 4 | 1.A | 29,116,414 | 94.0920 | 25,444,514 | 27,042,172 | 28,692,033 | | (154,172) | | | 3.992 | 3.298 | MON | 89,960 | 959,930 | 10/26/2022 | 03/10/2051 |
| 36257H-BT-2 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS AS | | | 4 | 1.A | 16,376,326 | 85.6860 | 13,431,265 | 15,675,000 | 16,314,690 | | (25,227) | | | 3.412 | 2.888 | MON | 44,569 | 534,831 | 09/24/2021 | 07/10/2052 |
| 36257U-AL-1 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4 | | | 4 | 1.A | 7,408,971 | 86.9140 | 6,249,138 | 7,190,000 | 7,383,765 | | (7,476) | | | 3.001 | 2.666 | MON | 17,978 | 215,736 | 09/17/2019 | 09/01/2052 |
| 36257U-AQ-0 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS AS | | | 4 | 1.A | 10,588,089 | 84.5730 | 8,457,313 | 10,000,000 | 10,530,825 | | (21,025) | | | 3.212 | 2.538 | MON | 26,764 | 321,170 | 07/21/2020 | 09/01/2052 |
| 36260J-AH-0 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC39 CLASS AS | | | 4 | 1.A | 7,209,888 | 88.0660 | 6,164,607 | 7,000,000 | 7,184,454 | | (6,875) | | | 3.819 | 3.491 | MON | 22,278 | 267,330 | 05/09/2019 | 05/10/2052 |
| 38406J-AE-8 | GRCE 2020-GRCE SERIES 2020GRCE CLASS B | | | 4 | 1.A | 7,828,691 | 75.6120 | 5,746,505 | 7,600,000 | 7,788,504 | | (22,013) | | | 2.600 | 2.262 | MON | 16,467 | 199,767 | 08/30/2021 | 12/10/2040 |
| 38406J-AG-3 | GRCE 2020-GRCE SERIES 2020GRCE CLASS C | | | 4 | 1.A | 2,269,862 | 73.8390 | 1,661,373 | 2,250,000 | 2,265,877 | | (1,941) | | | 2.770 | 2.678 | MON | 5,194 | 61,138 | 05/10/2021 | 12/10/2040 |
| 43289V-AA-1 | HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1 | | | 4 | 1.A | 17,532,659 | 96.3950 | 16,893,189 | 17,525,000 | 17,525,000 | | (1,966) | | | 2.828 | 2.828 | MON | 41,307 | 495,684 | 08/06/2019 | 11/05/2035 |
| 43300L-AA-8 | HILTON USA TRUST SERIES 2016HHV CLASS A | | | 4 | 1.A | 16,675,827 | 90.5770 | 14,954,332 | 16,510,000 | 16,652,280 | | (6,518) | | | 3.719 | 3.675 | MON | 51,167 | 614,007 | 04/08/2019 | 11/05/2038 |
| 44217N-AC-0 | HGMT 2015-HGLR 3.08656% Due 3/5/2037 Mo-1 | | | 4 | 1.A | 11,942,227 | 91.8700 | 11,024,390 | 12,000,000 | 11,997,477 | | (990) | | | 3.087 | 3.099 | MON | 30,866 | 370,387 | 08/02/2021 | 03/05/2037 |
| 44217N-AJ-5 | HGMT 2015-HGLR 3.18601% Due 3/5/2037 Mo-1 | | | 4 | 1.A | 6,058,911 | 91.6730 | 5,509,540 | 6,010,000 | 6,020,517 | | (5,541) | | | 3.186 | 3.106 | MON | 15,957 | 191,479 | 11/27/2019 | 03/05/2037 |
| 44421G-AE-3 | HUDSON YARDS SERIES 201930HY CLASS B | | | 4 | 1.A | 5,149,981 | 84.0850 | 4,204,273 | 5,000,000 | 5,098,050 | | (14,637) | | | 3.380 | 2.607 | MON | 14,083 | 169,000 | 06/24/2019 | 06/10/2037 |
| 44421L-AA-0 | HY 2016-10HY 2.835% Due 8/10/2038 Mo-1 | | | 4 | 1.A | 20,584,133 | 88.8910 | 17,244,931 | 19,400,000 | 20,189,795 | | (217,490) | | | 2.835 | 1.647 | MON | 45,833 | 549,990 | 12/03/2020 | 08/10/2038 |
| 44421L-AE-2 | HY 2016-10HY 3.075% Due 8/10/2038 Mo-1 | | | 4 | 1.A | 5,928,438 | 87.8350 | 5,050,525 | 5,750,000 | 5,817,559 | | (18,736) | | | 3.076 | 2.727 | MON | 14,738 | 173,534 | 08/08/2016 | 08/10/2038 |
| 44965L-AA-2 | COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF CLASS A | | | 4 | 1.A | 7,724,483 | 91.7490 | 6,881,192 | 7,500,000 | 7,698,008 | | (7,351) | | | 4.145 | 3.973 | MON | 25,906 | 310,875 | 03/01/2019 | 02/11/2041 |
| 46590R-AE-9 | JPMBB Commercial Mortgage Secu SERIES 2016JP3 CLASS A5 | | | 4 | 1.A | 19,859,316 | 91.2940 | 16,889,373 | 18,500,000 | 19,759,240 | | (61,737) | | | 2.870 | 2.383 | MON | 44,252 | 531,024 | 05/11/2021 | 08/15/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46639J-AJ-9 | JPMCC 2013-C10 SERIES 2013C10 CLASS B | | | 4 | 1.A | 2,579,199 | 98.5920 | 2,464,807 | 2,500,000 | 2,576,784 | | (1,897) | | | 3.674 | 3.515 | MON | 7,655 | 91,855 | 09/16/2021 | 12/15/2047 |
| 46640U-AH-5 | JPMBB 2013-C17 4.4584% Due 1/15/2047 Mo-1 | | | 4 | 1.A | 10,977,734 | 97.6760 | 9,767,553 | 10,000,000 | 10,107,729 | | (126,971) | | | 4.458 | 3.148 | MON | 37,153 | 445,840 | 06/03/2015 | 01/15/2047 |
| 46642N-BD-7 | JPMBB Commercial Mortgage Secu SERIES 2014C22 CLASS A4 | | | 4 | 1.A | 5,213,777 | 96.7870 | 4,641,881 | 4,796,000 | 4,952,642 | | (104,312) | | | 3.801 | 1.562 | MON | 15,192 | 182,306 | 06/17/2020 | 09/15/2047 |
| 46643A-BJ-1 | JPMBB Commercial Mortgage Secu SERIES 2014C23 CLASS AS | | | 4 | 1.A | 8,944,506 | 95.6880 | 8,463,610 | 8,845,000 | 8,942,860 | | (1,646) | | | 4.202 | 4.166 | MON | 30,969 | 247,754 | 04/04/2022 | 09/15/2047 |
| 46643P-BJ-8 | JPMBB 2014-C25 4.0651% Due 11/15/2047 Mo-1 | | | 4 | 1.A | 17,882,174 | 94.9590 | 16,255,101 | 17,118,000 | 17,291,323 | | (106,902) | | | 4.065 | 3.414 | MON | 57,989 | 695,864 | 03/28/2019 | 11/15/2047 |
| 46643T-BJ-0 | JPMBB Commercial Mortgage Secu SERIES 2014C26 CLASS A4 | | | 4 | 1.A | 16,324,020 | 95.7690 | 14,578,009 | 15,222,000 | 15,694,986 | | (242,236) | | | 3.494 | 1.838 | MON | 44,325 | 531,902 | 06/16/2020 | 01/15/2048 |
| 46644U-BE-7 | JPMBB 2015-C30 4.2263% Due 7/15/2048 Mo-1 | | | 4 | 1.A | 9,587,385 | 93.9390 | 8,313,630 | 8,850,000 | 9,355,438 | | (198,185) | | | 4.226 | 1.863 | MON | 31,169 | 374,028 | 10/27/2021 | 07/15/2048 |
| 46645U-AX-5 | JPMCC 2016-JP4 3.8703% Due 12/15/2049 Mo-1 | | | 4 | 1.A | 7,209,972 | 90.2210 | 6,315,478 | 7,000,000 | 7,084,888 | | (22,622) | | | 3.870 | 3.519 | MON | 22,577 | 270,921 | 12/05/2016 | 12/15/2049 |
| 46645U-AY-3 | JPMCC 2016-JP4 4.0526% Due 12/15/2049 Mo-1 | | | 4 | 1.A | 7,724,970 | 86.8130 | 6,510,962 | 7,500,000 | 7,591,828 | | (24,183) | | | 4.053 | 3.701 | MON | 25,329 | 303,945 | 12/05/2016 | 12/15/2049 |
| 46647T-AS-7 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP5 CLASS A5 | | | 4 | 1.A | 10,582,843 | 93.3400 | 8,736,629 | 9,360,000 | 10,125,336 | | (185,219) | | | 3.723 | 1.602 | MON | 29,041 | 348,492 | 06/30/2020 | 03/15/2050 |
| 46868R-AA-2 | Jackson Park Trust SERIES 2019LIC CLASS A | | | 4 | 1.A | 12,432,773 | 81.4930 | 10,186,643 | 12,500,000 | 12,442,750 | | 2,583 | | | 2.766 | 2.816 | MON | 28,813 | 345,750 | 08/18/2021 | 10/14/2039 |
| 46868R-AG-9 | Jackson Park Trust SERIES 2019LIC CLASS B | | | 4 | 1.A | 674,627 | 79.4270 | 540,107 | 680,000 | 675,280 | | 214 | | | 2.914 | 2.985 | MON | 1,651 | 19,815 | 11/07/2019 | 10/14/2039 |
| 55282M-AA-2 | MADISON AVENUE TRUST SERIES 2017330M CLASS A | | | 4 | 1.A | 6,089,976 | 93.8130 | 5,628,788 | 6,000,000 | 6,016,830 | | (14,526) | | | 3.294 | 3.055 | MON | 16,472 | 193,940 | 07/28/2017 | 08/15/2034 |
| 55354J-AA-2 | MSDB TRUST SERIES 2017712F CLASS A | | | 4 | 1.A | 15,177,129 | 87.3260 | 13,098,928 | 15,000,000 | 15,081,400 | | (19,299) | | | 3.427 | 3.297 | MON | 42,832 | 504,308 | 10/17/2017 | 07/11/2039 |
| 563136-AA-8 | Manhattan West SERIES 2020OMW CLASS A | | | 4 | 1.A | 21,474,325 | 85.4830 | 17,823,207 | 20,850,000 | 21,413,339 | | (26,412) | | | 2.130 | 1.957 | MON | 37,009 | 444,105 | 08/17/2020 | 09/10/2040 |
| 61763K-BC-7 | MORGAN STANLEY BAML TRUST SERIES 2014C15 CLASS AS | | | 4 | 1.A | 8,231,094 | 96.7870 | 7,742,996 | 8,000,000 | 8,151,179 | | (19,006) | | | 4.255 | 3.964 | MON | 28,367 | 340,400 | 01/16/2019 | 04/15/2047 |
| 61765T-AF-0 | MORGAN STANLEY BAML TRUST SERIES 2015C25 CLASS A5 | | | 4 | 1.A | 30,287,446 | 94.9580 | 25,994,658 | 27,375,000 | 28,956,083 | | (603,830) | | | 3.635 | 1.341 | MON | 82,923 | 995,081 | 12/03/2020 | 10/15/2048 |
| 61766N-BB-0 | MSBAM 2016-C30 SERIES 2016C30 CLASS A5 | | | 4 | 1.A | 14,469,455 | 91.2090 | 13,503,473 | 14,805,000 | 14,649,054 | | 35,789 | | | 2.860 | 3.156 | MON | 35,285 | 423,423 | 02/12/2019 | 09/15/2049 |
| 61767F-BA-8 | MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1 | | | 4 | 1.A | 6,144,906 | 90.5130 | 5,199,956 | 5,745,000 | 5,982,414 | | (64,847) | | | 2.782 | 1.582 | MON | 13,319 | 159,826 | 06/16/2020 | 08/15/2049 |
| 61768H-AZ-9 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS AS | | | 4 | 1.A | 10,060,969 | 87.7070 | 8,891,756 | 10,138,000 | 10,048,177 | | (3,438) | | | 4.272 | 4.358 | MON | 36,091 | 317,751 | 12/13/2022 | 03/15/2052 |
| 67076X-AA-3 | NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS A | | | 4 | 1.A | 5,911,358 | 77.2040 | 4,647,707 | 6,020,000 | 5,914,544 | | 3,186 | | | 2.941 | 3.077 | MON | 14,754 | 147,540 | 02/17/2022 | 04/10/2043 |
| 67076X-AE-5 | NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS C | | | 4 | 1.B | 8,143,924 | 73.5640 | 5,910,871 | 8,035,000 | 8,132,142 | | (10,241) | | | 3.206 | 3.059 | MON | 21,464 | 261,139 | 11/08/2021 | 04/10/2031 |
| 67076X-AG-0 | NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS D | | | 4 | 3.A | 7,311,894 | 69.3640 | 5,549,159 | 8,000,000 | 7,407,210 | | 58,304 | | | 3.206 | 4.306 | MON | 21,370 | 260,002 | 08/20/2021 | 04/10/2031 |
| 68236J-AA-9 | One Bryant Park Trust SERIES 2019OBP CLASS A | | | 4 | 1.A | 5,000,000 | 81.8400 | 4,091,985 | 5,000,000 | 5,000,000 | | | | | 2.516 | 2.530 | MON | 3,495 | 125,820 | 08/07/2019 | 09/13/2049 |
| 74824D-AA-8 | QCMT 2013-QCA 3.275% Due 1/11/2037 Mo-1 | | | 4 | 1.A | 10,982,578 | 92.1540 | 11,058,440 | 12,000,000 | 11,770,505 | | 100,952 | | | 3.275 | 4.250 | MON | 32,750 | 393,000 | 06/19/2014 | 01/11/2037 |
| 78403D-AR-1 | SBA TOWER TRUST BASIC | | | 4 | 1.F FE | 6,000,000 | 83.8550 | 5,031,288 | 6,000,000 | 6,000,000 | | | | | 2.328 | 2.328 | MON | 6,208 | 139,680 | 07/08/2020 | 01/15/2028 |
| 78449R-AG-0 | SLG OFFICE TRUST SERIES 20210VA CLASS C | | | 4 | 1.A | 2,794,539 | 76.0630 | 2,034,680 | 2,675,000 | 2,788,233 | | (4,712) | | | 2.851 | 2.577 | MON | 6,354 | 76,254 | 08/25/2021 | 07/15/2041 |
| 78449R-AJ-4 | SLG OFFICE TRUST SERIES 20210VA CLASS D | | | 4 | 1.A | 8,987,133 | 74.1360 | 6,672,209 | 9,000,000 | 8,988,231 | | 692 | | | 2.851 | 2.879 | MON | 21,380 | 256,555 | 06/15/2021 | 07/15/2041 |
| 82510W-AA-8 | SHOPS 2016-CSTL 3.1255% Due 7/5/2036 Mo-1 | | | 4 | 1.A | 10,299,960 | 86.8130 | 8,681,281 | 10,000,000 | 10,113,191 | | (31,202) | | | 3.126 | 2.792 | MON | 26,046 | 312,550 | 06/24/2016 | 07/05/2036 |
| 90117P-AC-9 | AOTA 2015-1211 3.9005% Due 8/10/2035 Mo-1 | | | 4 | 1.A | 12,514,238 | 92.8550 | 11,151,862 | 12,010,000 | 12,154,282 | | (56,485) | | | 3.901 | 3.402 | MON | 39,038 | 468,450 | 06/20/2016 | 08/10/2035 |
| 90270Y-AA-7 | UBSBB 2013-C5 3.3468% Due 3/10/2046 Mo-1 | | | 4 | 1.A | 5,073,047 | 99.7000 | 4,984,998 | 5,000,000 | 5,000,000 | | (11,757) | | | 3.347 | 3.073 | MON | 13,945 | 167,340 | 05/03/2017 | 03/10/2046 |
| 90270Y-AG-4 | UBSBB 2013-C5 3.6487% Due 3/10/2046 Mo-1 | | | 4 | 1.A | 6,370,342 | 99.4020 | 6,153,000 | 6,190,000 | 6,188,934 | | (23,426) | | | 3.649 | 3.255 | MON | 18,821 | 225,855 | 04/03/2018 | 03/10/2046 |
| 90276C-AE-1 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS A4 | | | 4 | 1.A | 13,801,926 | 92.2330 | 12,351,811 | 13,392,000 | 13,590,941 | | (44,358) | | | 3.487 | 3.120 | MON | 38,915 | 466,762 | 10/21/2019 | 08/15/2050 |
| 90276F-AW-4 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS A4 | | | 4 | 1.A | 2,119,922 | 93.6000 | 1,871,992 | 2,000,000 | 2,095,306 | | (6,828) | | | 4.313 | 3.808 | MON | 7,189 | 86,268 | 03/12/2019 | 05/15/2051 |
| 90276G-AS-1 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS A4 | | | 4 | 1.A | 18,244,422 | 92.0200 | 16,563,670 | 18,000,000 | 18,107,140 | | (26,337) | | | 3.426 | 3.276 | MON | 51,390 | 616,293 | 02/07/2019 | 08/15/2050 |
| 90276G-AW-2 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS AS | | | 4 | 1.A | 10,387,100 | 89.7340 | 8,973,419 | 10,000,000 | 10,219,631 | | (46,352) | | | 3.739 | 3.214 | MON | 31,158 | 373,665 | 12/18/2019 | 08/15/2050 |
| 90276R-BE-7 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS A4 | | | 4 | 1.A | 12,129,191 | 92.0880 | 10,894,053 | 11,830,000 | 12,044,918 | | (17,358) | | | 3.563 | 3.371 | MON | 35,125 | 421,503 | 02/08/2019 | 10/15/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 90276T-AG-9 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS A5 | | | 4 | 1.A | 7,209,446 | 91.8470 | 6,429,303 | 7,000,000 | 7,151,934 | | (11,990) | | | 3.474 | 3.247 | MON | 20,265 | 243,180 | 11/01/2017 | 11/15/2050 |
| 90278L-AY-5 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C15 CLASS A4 | | | 4 | 1.A | 15,449,997 | 94.3540 | 14,153,095 | 15,000,000 | 15,422,443 | | (7,363) | | | 4.341 | 4.210 | MON | 54,261 | 651,135 | 12/18/2018 | 12/15/2051 |
| 90349G-AN-5 | UBSBB 2013-C6 3.8751% Due 4/10/2046 Mo-1 | | | 4 | 1.A | 5,161,033 | 98.5940 | 4,929,692 | 5,000,000 | 5,000,168 | | (18,898) | | | 3.875 | 3.504 | MON | 16,146 | 193,755 | 05/21/2013 | 04/10/2046 |
| 90353D-AZ-8 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS A5 | | | 4 | 1.A | 2,113,281 | 94.7760 | 1,895,511 | 2,000,000 | 2,106,256 | | (1,952) | | | 4.296 | 4.018 | MON | 7,160 | 85,924 | 03/08/2019 | 08/15/2051 |
| 92858T-AA-4 | VLS Commercial Mortgage Trust SERIES 2020LAB CLASS A | | | 4 | 1.A FE | 5,149,879 | 76.9790 | 3,848,945 | 5,000,000 | 5,119,204 | | (14,476) | | | 2.130 | 1.802 | MON | 8,875 | 106,500 | 10/21/2020 | 10/10/2042 |
| 92890N-AW-9 | WFRBS 2012-C10 3.241% Due 12/15/2045 Mo-1 | | | 4 | 1.A FM | 3,016,881 | 94.1090 | 2,805,835 | 2,981,476 | 2,981,476 | | (2,186) | | | 3.241 | 3.048 | MON | 8,052 | 96,630 | 01/28/2016 | 12/15/2045 |
| 92938G-AJ-7 | WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013C17 CLASS B | | | 4 | 1.A | 6,794,922 | 98.2190 | 6,384,249 | 6,500,000 | 6,698,022 | | (24,579) | | | 4.788 | 4.301 | MON | 25,935 | 311,220 | 07/16/2019 | 12/15/2046 |
| 92938V-AS-4 | WFRBS 2014-C19 4.271% Due 3/15/2047 Mo-1 | | | 4 | 1.A | 1,073,125 | 96.9530 | 969,532 | 1,000,000 | 1,019,694 | | (17,239) | | | 4.271 | 2.484 | MON | 3,559 | 42,710 | 10/23/2019 | 03/15/2047 |
| 94988M-AA-8 | WFCM 2013-BTC 3.544% Due 4/16/2035 Mo-1 | | | 4 | 1.A | 15,752,344 | 99.1300 | 14,869,460 | 15,000,000 | 15,009,011 | | (104,964) | | | 3.544 | 2.844 | MON | 44,300 | 531,600 | 04/07/2015 | 04/16/2035 |
| 94989A-AW-5 | WFCM 2014-LC18 3.808% Due 12/15/2047 Mo-1 | | | 4 | 1.A | 14,205,157 | 93.3820 | 12,639,204 | 13,535,000 | 13,679,565 | | (80,345) | | | 3.808 | 3.187 | MON | 42,951 | 515,413 | 03/08/2019 | 12/15/2047 |
| 94989D-AW-9 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS A5 | | | 4 | 1.A | 5,411,220 | 95.3960 | 4,758,363 | 4,988,000 | 5,181,091 | | (91,910) | | | 3.451 | 1.539 | MON | 14,345 | 172,136 | 06/17/2020 | 02/15/2048 |
| 94989D-BB-4 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS B | | | 4 | 1.A | 4,559,530 | 91.0270 | 4,074,809 | 4,476,470 | 4,547,264 | | (3,406) | | | 4.139 | 3.902 | MON | 15,440 | 185,281 | 04/25/2019 | 02/15/2048 |
| 94990E-AA-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A | | | 4 | 1.A FE | 6,423,848 | 89.1230 | 5,570,208 | 6,250,000 | 6,404,152 | | (8,794) | | | 4.194 | 3.973 | MON | 21,842 | 252,939 | 01/20/2022 | 07/17/2036 |
| 95000C-BB-8 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2016NXS5 CLASS A6 | | | 4 | 1.A | 7,081,594 | 94.0470 | 5,924,944 | 6,300,000 | 7,035,342 | | (22,582) | | | 3.635 | 2.947 | MON | 19,084 | 229,005 | 11/30/2020 | 01/15/2059 |
| 95000L-AZ-6 | WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1 | | | 4 | 1.A | 8,773,048 | 93.8660 | 7,383,497 | 7,866,000 | 8,409,419 | | (175,813) | | | 3.426 | 1.103 | MON | 22,457 | 269,489 | 11/30/2020 | 03/15/2059 |
| 95000P-AG-9 | WFCM 2016-C37 4.0179% Due 12/15/2049 Mo-1 | | | 4 | 1.A | 7,056,040 | 91.4830 | 6,220,812 | 6,800,000 | 6,918,320 | | (30,429) | | | 4.018 | 3.522 | MON | 22,768 | 277,079 | 02/12/2020 | 12/15/2049 |
| 95000T-BU-9 | WFCM 2017-RB1 | | | 4 | 1.A | 3,812,734 | 90.4380 | 3,346,202 | 3,700,000 | 3,793,425 | | (19,309) | | | 3.757 | 3.099 | MON | 11,584 | 115,841 | 02/09/2022 | 03/15/2050 |
| 95000X-AF-4 | WFCM 2018-C48 A5 SERIES 2017C39 CLASS A5 | | | 4 | 1.A | 7,226,498 | 92.0150 | 5,911,065 | 6,424,000 | 6,977,103 | | (118,920) | | | 3.418 | 1.434 | MON | 18,298 | 219,572 | 11/18/2020 | 09/15/2050 |
| 95000X-AG-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C39 CLASS AS | | | 4 | 1.A | 7,407,500 | 90.5730 | 7,245,829 | 8,000,000 | 7,410,800 | | 3,300 | | | 3.702 | 4.186 | MON | 24,680 | 74,040 | 09/14/2022 | 09/15/2050 |
| 95001L-AU-6 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C43 CLASS A4 | | | 4 | 1.A | 20,355,803 | 94.0960 | 18,584,010 | 19,750,000 | 20,205,362 | | (34,899) | | | 4.012 | 3.769 | MON | 66,031 | 792,370 | 02/20/2019 | 03/15/2051 |
| 95001M-AF-7 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS A5 | | | 4 | 1.A | 18,739,504 | 92.2680 | 16,202,298 | 17,560,000 | 18,266,816 | | (156,947) | | | 3.453 | 2.462 | MON | 50,529 | 606,347 | 06/24/2020 | 07/15/2050 |
| 95001M-AG-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS AS | | | 4 | 1.A | 6,437,044 | 90.4600 | 5,653,739 | 6,250,000 | 6,337,040 | | (19,671) | | | 3.665 | 3.317 | MON | 19,089 | 229,062 | 06/27/2017 | 07/15/2050 |
| 95001R-AX-7 | WFCM 2018-C48 A5 SERIES 2018C48 CLASS A5 | | | 4 | 1.A | 9,350,277 | 94.8160 | 7,428,826 | 7,835,000 | 8,969,741 | | (181,504) | | | 4.302 | 1.722 | MON | 28,088 | 337,062 | 11/17/2020 | 01/15/2052 |
| 95002E-BC-0 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2020C55 CLASS AS | | | 4 | 1.A | 8,346,974 | 81.6630 | 6,617,983 | 8,104,000 | 8,324,100 | | (8,264) | | | 2.937 | 2.774 | MON | 19,835 | 238,014 | 02/07/2020 | 02/15/2053 |
| 1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 1,748,770,690 | XXX | 1,515,789,304 | 1,683,541,427 | 1,724,739,645 | | (7,622,124) | | | XXX | XXX | XXX | 4,971,361 | 57,931,008 | XXX | XXX |
| 01627A-AA-6 | ALIGNED DATA CENTERS LLC SERIES 20211A CLASS A2 | | | 4 | 1.G FE | 14,000,000 | 85.1170 | 11,916,323 | 14,000,000 | 14,000,000 | | | | | 1.937 | 1.945 | MON | 4,520 | 271,180 | 08/11/2021 | 08/15/2046 |
| 05607B-AA-9 | BXGNT 2017-A | | | 4 | 1.F FE | 661,986 | 94.1930 | 623,557 | 662,001 | 662,001 | | | | | 2.950 | 2.972 | MON | 1,573 | 19,529 | 05/24/2017 | 10/04/2032 |
| 126650-BP-4 | CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10 | | | | 2.B FE | 9,016,189 | 99.3330 | 8,744,030 | 8,802,779 | 8,869,305 | | (10,928) | | | 6.036 | 5.840 | MON | 30,995 | 531,335 | 09/10/2010 | 12/10/2028 |
| 14576A-AA-0 | CARS MTI SERIES 20201A CLASS A1 | | | 4 | 1.A FE | 6,842,467 | 84.6640 | 5,795,484 | 6,845,300 | 6,843,251 | | 389 | | | 2.010 | 2.025 | MON | 6,115 | 137,591 | 11/18/2020 | 12/15/2050 |
| 20633K-AA-6 | CONCORD MUSIC ROYALTIES LLC CONCORD MUSIC ROYALTIES, LLC | | | | 1.E FE | 12,693,811 | 106.8830 | 13,894,725 | 13,000,000 | 12,693,811 | | | | | 6.500 | 6.716 | JAJO | 21,125 | | 12/08/2022 | 01/20/2073 |
| 22822R-BD-1 | CCI 2005-1A AFX 3.663% Due 5/15/2025 Mo-15 | | | 2 | 1.F FE | 7,000,000 | 96.9390 | 6,785,702 | 7,000,000 | 7,000,000 | | | | | 3.663 | 3.663 | MON | 11,396 | 256,410 | 04/30/2015 | 05/15/2025 |
| 233046-AQ-4 | DNKN 2015-1A SERIES 20211A CLASS A2II | | | 4 | 2.B FE | 9,900,000 | 81.5500 | 8,073,410 | 9,900,000 | 9,900,000 | | | | | 2.493 | 2.459 | MON | 10,969 | 266,689 | 10/15/2021 | 11/20/2051 |
| 25755T-AP-5 | DPABS 2012-1A SERIES 20211A CLASS A2II | | | 4 | 2.A FE | 7,387,500 | 80.0340 | 5,912,545 | 7,387,500 | 7,387,500 | | | | | 3.151 | 3.156 | JAJO | 48,496 | 232,780 | 04/08/2021 | 04/25/2051 |

# 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 |
| 31953*-AL-6 | BNSF BNSF | | | | 1.C | 1,118,158 | 101.6150 | 1,136,214 | 1,118,158 | 1,118,158 | | | | | 5.960 | 5.961 | MN | 8,515 | 66,642 | 10/22/2007 | 10/15/2027 |
| 31953*-AM-4 | BNSF BNSF | | | | 1.C | 110,889 | 101.6150 | 112,680 | 110,889 | 110,889 | | | | | 5.960 | 5.961 | MN | 844 | 6,609 | 10/22/2007 | 10/15/2027 |
| 31953*-AN-2 | BNSF BNSF | | | | 1.C | 693,851 | 101.6150 | 705,055 | 693,851 | 693,851 | | | | | 5.960 | 5.961 | MN | 5,284 | 42,145 | 10/22/2007 | 10/15/2027 |
| 31953*-AP-7 | BNSF BNSF | | | | 1.C | 284,930 | 101.6150 | 289,531 | 284,930 | 284,930 | | | | | 5.960 | 5.961 | MN | 2,170 | 16,982 | 10/22/2007 | 10/15/2027 |
| 31953*-AQ-5 | BNSF BNSF | | | | 1.C | 379,158 | 101.6150 | 385,281 | 379,158 | 379,158 | | | | | 5.960 | 5.961 | MN | 2,888 | 22,598 | 10/22/2007 | 10/15/2027 |
| 31953*-AR-3 | BNSF BNSF | | | | 1.C | 329,635 | 101.6330 | 335,019 | 329,635 | 329,635 | | | | | 5.960 | 5.961 | MN | 2,510 | 19,646 | 09/25/2007 | 12/13/2027 |
| 42806M-BA-6 | Hertz Vehicle Financing LLC SERIES 20224A CLASS A | | | | 1.A FE | 11,999,682 | 95.4900 | 11,458,837 | 12,000,000 | 11,999,756 | | 74 | | | 3.730 | 3.760 | MON | 1,243 | 332,483 | 03/25/2022 | 09/25/2026 |
| 476681-AB-7 | JERSEY MIKES FUNDING LLC SERIES 20211A CLASS A2I | | | 4 | 2.B FE | 4,975,000 | 84.6250 | 4,210,093 | 4,975,000 | 4,975,000 | | | | | 2.891 | 2.901 | FMAN | 20,775 | 134,239 | 12/03/2021 | 02/15/2052 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE SENIOR NOTES | | | | 1.E FE | 2,484,840 | 99.8390 | 2,480,849 | 2,484,840 | 2,484,840 | | | | | 5.600 | 5.601 | AO | 29,376 | 139,151 | 01/25/2008 | 02/27/2024 |
| 65341K-BT-2 | NEXTGEAR FLOORPLAN MSTR TR SERIES 20221A CLASS A2 | | | | 1.A FE | 10,249,243 | 94.3340 | 9,669,193 | 10,250,000 | 10,249,348 | | 106 | | | 2.800 | 2.818 | MON | 10,364 | 212,858 | 03/10/2022 | 03/15/2027 |
| 69363P-AA-8 | Public Service New Hampshire F SERIES 20181 CLASS A1 | | | 4 | 1.A FE | 503,023 | 98.9440 | 497,724 | 503,034 | 503,034 | | | | | 3.094 | 3.093 | FA | 6,485 | 15,564 | 05/01/2018 | 02/01/2026 |
| 83406E-AC-9 | Social Professional Loan Progr SERIES 2018A CLASS A2B | | | 4 | 1.A FE | | 96.1300 | | | | | | | | 2.950 | 2.968 | MON | | | 08/20/2020 | 02/25/2042 |
| 87342R-AG-9 | BELL 2016-1A SERIES 20211A CLASS A2I | | | 4 | 2.B FE | 9,900,000 | 84.1220 | 8,328,062 | 9,900,000 | 9,900,000 | | | | | 1.946 | 1.951 | FMAN | 22,476 | 192,652 | 08/11/2021 | 08/25/2051 |
| 89237J-AA-4 | Toyota Auto Loan Extended Note SERIES 20201A CLASS A | | | 4 | 1.A FE | 24,998,558 | 91.2810 | 22,820,272 | 25,000,000 | 24,999,138 | | 224 | | | 1.350 | 1.355 | MON | 21,563 | 337,500 | 06/01/2020 | 05/25/2033 |
| 94978#-BE-6 | LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1 | | | | 2.B | 4,719,226 | 100.6620 | 4,729,088 | 4,697,968 | 4,703,544 | | (1,043) | | | 6.250 | 6.281 | MON | 24,469 | 293,623 | 05/04/2004 | 02/01/2028 |
| 96928#-AH-6 | WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER | | | | 2.B | 3,804,636 | 101.1050 | 3,846,670 | 3,804,636 | 3,804,636 | | | | | 6.130 | 6.209 | MON | 10,366 | 233,224 | 11/03/2005 | 01/15/2032 |
| 97181#-KV-4 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV | | | | 1.D | 731,097 | 101.3390 | 740,885 | 731,097 | 731,097 | | | | | 5.360 | 5.361 | JJ | 19,485 | 39,187 | 03/30/2005 | 11/30/2028 |
| 97181#-KY-8 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV | | | | 1.D | 419,202 | 101.3460 | 424,845 | 419,202 | 419,202 | | | | | 5.360 | 5.360 | JJ | 11,172 | 22,469 | 03/30/2005 | 12/29/2028 |
| 97181#-KZ-5 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV | | | | 1.D | 337,182 | 101.2570 | 341,420 | 337,182 | 337,182 | | | | | 5.360 | 5.360 | JJ | 8,986 | 18,073 | 03/30/2005 | 07/02/2028 |
| 97181#-LA-9 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV | | | | 1.D | 219,277 | 101.0210 | 221,516 | 219,277 | 219,277 | | | | | 5.380 | 5.381 | JJ | 5,866 | 11,797 | 03/30/2005 | 07/02/2028 |
| 00144G-AG-6 | AIMCO SERIES 202114A CLASS C | | D | 4 | 1.F FE | 8,000,000 | 92.3720 | 7,389,763 | 8,000,000 | 8,000,000 | | | | | 6.125 | 6.168 | JAJO | 118,603 | 230,660 | 03/03/2021 | 04/20/2034 |
| 00190Y-BF-1 | ARES CLO Ltd SERIES 20132A CLASS BR2 | | D | | 1.C FE | 1,962,000 | 95.3130 | 1,906,265 | 2,000,000 | 1,963,299 | | 1,299 | | | 6.090 | 6.358 | JAJO | 21,990 | 37,309 | 05/05/2022 | 10/28/2034 |
| 00900C-AQ-7 | AIMCO SERIES 2017AA CLASS CR | | D | 4 | 1.F FE | 8,207,000 | 93.6610 | 7,680,162 | 8,200,000 | 8,206,592 | | (408) | | | 6.425 | 6.465 | JAJO | 106,826 | 261,369 | 01/13/2022 | 04/20/2034 |
| 00900C-AS-3 | AIMCO SERIES 2017AA CLASS DR | | D | 4 | 2.C FE | 2,700,000 | 90.8350 | 2,452,541 | 2,700,000 | 2,700,000 | | | | | 7.475 | 7.543 | JAJO | 40,923 | 114,804 | 03/16/2021 | 04/20/2034 |
| 03328W-AW-8 | ANCHC 2016-9A SERIES 20169A CLASS CR2 | | D | 4 | 1.F FE | 9,850,000 | 94.5600 | 9,314,174 | 9,850,000 | 9,850,000 | | | | | 6.444 | 6.495 | JAJO | 121,652 | 325,503 | 08/11/2021 | 07/15/2032 |
| 03329F-AQ-7 | ANCHC 2020-15A SERIES 202015A CLASS BR | | D | 4 | 1.C FE | 1,500,000 | 96.5310 | 1,447,971 | 1,500,000 | 1,500,000 | | | | | 6.075 | 6.120 | JAJO | 18,477 | 42,488 | 12/16/2021 | 07/20/2034 |
| 03329W-AG-2 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS C | | D | | 1.E FE | 4,000,000 | 93.7860 | 3,751,425 | 4,000,000 | 4,000,000 | | | | | 6.387 | 6.436 | JAJO | 48,971 | 97,770 | 02/11/2022 | 04/20/2035 |
| 03329W-AJ-6 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS D | | D | | 2.A FE | 2,000,000 | 90.4480 | 1,808,960 | 2,000,000 | 2,000,000 | | | | | 7.537 | 7.605 | JAJO | 28,894 | 64,090 | 02/11/2022 | 04/20/2035 |
| 036011-AJ-3 | ANNSA 2016-2A SERIES 20162A CLASS BR | | D | 4 | 1.C FE | 15,000,000 | 96.2370 | 14,435,550 | 15,000,000 | 15,000,000 | | | | | 5.844 | 5.883 | JAJO | 177,746 | 409,676 | 06/29/2018 | 07/20/2031 |
| 03665J-AK-4 | ANTR 2017-1A SERIES 20171A CLASS BR | | D | 4 | 1.C FE | 5,000,000 | 92.5660 | 4,628,278 | 5,000,000 | 5,000,000 | | | | | 6.325 | 6.373 | JAJO | 65,446 | 154,302 | 03/02/2021 | 04/20/2033 |
| 03766G-AU-6 | APIDOS CLO SERIES 201726A CLASS CR | | D | 4 | 2.C FE | 10,000,000 | 90.6290 | 9,062,921 | 10,000,000 | 10,000,000 | | | | | 7.493 | 7.562 | JAJO | 154,014 | 435,097 | 07/01/2021 | 07/18/2029 |
| 04015G-AR-0 | ARES CLO SERIES 20152A CLASS BR2 | | D | 4 | 1.C FE | 1,722,689 | 95.6230 | 1,646,621 | 1,722,000 | 1,722,652 | | (37) | | | 5.878 | 5.915 | JAJO | 21,219 | 38,329 | 02/03/2022 | 04/17/2033 |
| 04017E-AL-6 | ARES 2014-32RA B SERIES 201432RA CLASS B | | D | | 1.F FE | 3,001,500 | 93.3720 | 2,801,148 | 3,000,000 | 3,001,334 | | (166) | | | 6.475 | 6.519 | FMAN | 24,681 | 92,719 | 01/21/2022 | 05/15/2030 |
| 04017N-AW-2 | ARES CLO SERIES 202057A CLASS DR | | D | 4 | 2.C FE | 7,500,000 | 89.1790 | 6,688,451 | 7,500,000 | 7,500,000 | | | | | 7.558 | 7.629 | JAJO | 113,290 | 287,457 | 12/07/2021 | 01/25/2035 |
| 054978-AC-5 | BBAM US CLO LTD SERIES 20221A CLASS A2 | | D | | 1.C FE | 10,000,000 | 96.3090 | 9,630,851 | 10,000,000 | 10,000,000 | | | | | 5.905 | 5.712 | JAJO | 104,978 | 190,948 | 02/14/2022 | 04/15/2035 |
| 06761H-AQ-1 | Babson CLO Ltd SERIES 20192A CLASS BR | | D | 4 | 1.F FE | 9,000,000 | 93.0190 | 8,371,675 | 9,000,000 | 9,000,000 | | | | | 6.294 | 6.343 | JAJO | 133,612 | 283,652 | 04/23/2021 | 04/15/2036 |
| 07133V-AE-6 | BATTALION CLO LTD SERIES 202119A CLASS C | | D | 4 | 1.F FE | 6,500,000 | 91.5130 | 5,948,326 | 6,500,000 | 6,500,000 | | | | | 6.194 | 6.241 | JAJO | 80,518 | 198,233 | 03/11/2021 | 04/15/2034 |
| 07134U-AN-7 | BATTALION CLO LTD SERIES 202120A CLASS D | | D | 4 | 2.C FE | 3,000,000 | 84.3660 | 2,530,983 | 3,000,000 | 3,000,000 | | | | | 7.343 | 6.733 | JAJO | 49,764 | 159,405 | 04/28/2021 | 07/15/2034 |
| 08186R-AU-3 | BENEFIT STREET PARTNERS CLO SERIES 202021A CLASS CR | | D | 4 | 1.F FE | 15,000,000 | 91.2390 | 13,685,808 | 15,000,000 | 15,000,000 | | | | | 6.244 | 6.288 | JAJO | 202,108 | 492,675 | 08/25/2021 | 10/15/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 09626Q-BC-0 | Bluemountain CLO Ltd SERIES 20142A CLASS BR2 | | D | 4 | 1.C FE | 10,800,000 | 96.2560 | 10,395,620 | 10,800,000 | 10,800,000 | | | | | 6.108 | 6.154 | JAJO | 130,110 | 305,917 | 09/06/2018 | 10/20/2030 |
| 09629L-AE-5 | Bluemountain CLO Ltd SERIES 201823A CLASS B | | D | 4 | 1.C FE | 4,995,000 | 96.5690 | 4,828,431 | 5,000,000 | 4,995,417 | | 387 | | | 6.025 | 6.083 | JAJO | 61,082 | 139,093 | 12/17/2021 | 10/20/2031 |
| 12550Y-AU-8 | CIFC Funding Ltd SERIES 20172A CLASS DR | | D | 4 | 2.C FE | 7,000,000 | 88.9700 | 6,227,896 | 7,000,000 | 7,000,000 | | | | | 7.425 | 7.470 | JAJO | 116,780 | 294,092 | 05/05/2021 | 04/20/2030 |
| 13876V-AN-5 | CANYC 2016-2A SERIES 20162A CLASS BR | | D | 4 | 1.C FE | 10,000,000 | 95.5820 | 9,558,227 | 10,000,000 | 10,000,000 | | | | | 5.944 | 5.987 | JAJO | 128,780 | 279,488 | 09/21/2018 | 10/15/2031 |
| 13877J-AC-5 | Canyon Capital CLO Ltd SERIES 20221A CLASS B | | D | | 1.C FE | 975,000 | 95.3960 | 953,960 | 1,000,000 | 1,000,000 | | 25,000 | | | 5.805 | 5.601 | JAJO | 12,989 | 19,242 | 05/09/2022 | 04/15/2035 |
| 13887P-AM-7 | Canyon Capital CLO Ltd SERIES 20161A CLASS BR | | D | 4 | 1.C FE | 999,000 | 96.1190 | 961,193 | 1,000,000 | 999,095 | | 88 | | | 5.943 | 6.000 | JAJO | 12,748 | 27,439 | 12/06/2021 | 07/15/2031 |
| 146865-AE-0 | Carval CLO LTD SERIES 20181A CLASS C | | D | 4 | 1.F FE | 15,000,000 | 94.9730 | 14,245,923 | 15,000,000 | 15,000,000 | | | | | 6.294 | 6.341 | JAJO | 209,986 | 475,733 | 05/08/2018 | 07/16/2031 |
| 22823R-AQ-2 | Crown City CLO I SERIES 20201A CLASS BR | | D | | 1.F FE | 7,103,250 | 92.1670 | 7,096,894 | 7,700,000 | 7,104,940 | | 1,690 | | | 6.425 | 7.485 | JAJO | 100,313 | | 12/12/2022 | 07/20/2034 |
| 22824D-AL-3 | CROWN CITY CLO SERIES 20211A CLASS B | | D | 4 | 1.F FE | 15,000,000 | 91.0900 | 13,663,434 | 15,000,000 | 15,000,000 | | | | | 6.375 | 6.422 | JAJO | 169,989 | 545,688 | 06/18/2021 | 07/20/2034 |
| 26245E-AQ-2 | DRYDEN Senior Loan Fund SERIES 201747A CLASS CR | | D | | 1.D FE | 1,885,750 | 96.5420 | 1,834,295 | 1,900,000 | 1,887,080 | | 1,330 | | | 6.244 | 6.444 | JAJO | 25,703 | 37,494 | 05/04/2022 | 04/15/2028 |
| 26251L-AC-8 | Dryden Senior Loan Fund SERIES 201864A CLASS A | | D | 4 | 1.A FE | 20,000,000 | 98.2520 | 19,650,366 | 20,000,000 | 20,000,000 | | | | | 5.213 | 5.245 | JAJO | 251,945 | 408,685 | 03/20/2018 | 04/18/2031 |
| 26251L-AE-4 | Dryden Senior Loan Fund SERIES 201864A CLASS B | | D | 4 | 1.C FE | 9,500,000 | 96.4450 | 9,162,290 | 9,500,000 | 9,500,000 | | | | | 5.643 | 5.681 | JAJO | 130,113 | 235,543 | 03/20/2018 | 04/18/2031 |
| 290015-AN-6 | Elmwood CLO I Ltd. SERIES 20191A CLASS BR | | D | 4 | 1.C FE | 11,500,000 | 96.5530 | 11,103,552 | 11,500,000 | 11,500,000 | | | | | 6.275 | 6.320 | JAJO | 146,319 | 349,064 | 10/15/2020 | 10/20/2033 |
| 29002G-AC-5 | Elmwood CLO IV Ltd SERIES 20201A CLASS B | | D | 4 | 1.C FE | 7,250,000 | 96.5500 | 6,999,880 | 7,250,000 | 7,250,000 | | | | | 5.894 | 5.933 | JAJO | 92,580 | 198,933 | 02/26/2020 | 04/15/2033 |
| 29003U-AE-9 | Elmwood CLO IX Ltd SERIES 20211A CLASS C | | D | 4 | 1.F FE | 2,000,000 | 93.1650 | 1,863,304 | 2,000,000 | 2,000,000 | | | | | 6.225 | 5.787 | JAJO | 28,350 | 71,473 | 05/24/2021 | 07/20/2034 |
| 33829W-AG-4 | 522 Funding CLO LTD SERIES 20195A CLASS CR | | D | | 1.F FE | 6,000,000 | 91.6000 | 5,495,984 | 6,000,000 | 6,000,000 | | | | | 6.163 | 5.923 | JAJO | 71,905 | 137,724 | 02/09/2022 | 04/15/2035 |
| 40257D-AC-1 | GULF STREAM MERIDIAN 7 LTD SERIES 20227A CLASS A2 | | D | | 1.C FE | 10,000,000 | 96.2840 | 9,628,445 | 10,000,000 | 10,000,000 | | | | | 5.929 | 5.971 | JAJO | 113,630 | 199,021 | 02/18/2022 | 07/15/2035 |
| 47048X-AQ-5 | Jamestown CLO Ltd SERIES 201914A CLASS A2R | | D | 4 | 1.C FE | 11,000,000 | 95.4390 | 10,498,292 | 11,000,000 | 11,000,000 | | | | | 6.075 | 6.120 | JAJO | 135,497 | 311,582 | 09/24/2021 | 10/20/2034 |
| 47048X-AS-1 | Jamestown CLO Ltd SERIES 201914A CLASS BR | | D | 4 | 1.F FE | 4,000,000 | 93.7040 | 3,748,149 | 4,000,000 | 4,000,000 | | | | | 6.625 | 6.679 | JAJO | 53,733 | 135,608 | 09/24/2021 | 10/20/2034 |
| 48250L-AY-5 | KKR FINANCIAL CLO SERIES 9 CLASS BR2 | | D | 4 | 1.B FE | 8,000,000 | 97.2120 | 7,776,956 | 8,000,000 | 8,000,000 | | | | | 5.844 | 5.886 | JAJO | 101,291 | 215,435 | 03/25/2021 | 07/15/2030 |
| 48661A-AL-0 | KAYNE CLO SERIES 20181A CLASS BR | | D | 4 | 1.B FE | 8,400,000 | 97.2960 | 8,172,901 | 8,400,000 | 8,400,000 | | | | | 5.594 | 5.633 | JAJO | 99,195 | 204,798 | 02/25/2021 | 07/15/2031 |
| 55822G-AG-9 | Madison Park Funding Ltd SERIES 202257A CLASS B2 | | D | | 1.C FE | 15,000,000 | 88.4380 | 13,265,666 | 15,000,000 | 15,000,000 | | | | | 4.656 | 4.515 | JAJO | 122,220 | | 05/24/2022 | 07/27/2034 |
| 56844A-AC-3 | MARINER CLO LLC SERIES 20191A CLASS B | | D | 4 | 1.C FE | 11,000,000 | 95.1570 | 10,467,244 | 11,000,000 | 11,000,000 | | | | | 6.440 | 6.489 | JAJO | 156,150 | 347,539 | 03/29/2019 | 04/30/2032 |
| 631704-AE-3 | Nassau LTD SERIES 20211A CLASS C | | D | | 1.F FE | 18,381,930 | 91.8520 | 18,324,542 | 19,950,000 | 18,390,777 | | 8,847 | | | 6.827 | 8.550 | JAJO | 287,512 | | 12/14/2022 | 08/26/2034 |
| 67112R-AW-4 | Oak Hill Credit Partners SERIES 20193A CLASS CR | | D | 4 | 1.F FE | 15,750,000 | 93.4310 | 14,715,321 | 15,750,000 | 15,750,000 | | | | | 6.275 | 6.320 | JAJO | 237,477 | 478,066 | 05/26/2021 | 07/20/2032 |
| 67113G-AG-2 | Oak Hill Credit Partners SERIES 20205A CLASS B | | D | 4 | 1.C FE | 7,500,000 | 96.6580 | 7,249,334 | 7,500,000 | 7,500,000 | | | | | 5.878 | 4.841 | JAJO | 90,613 | 200,854 | 02/18/2020 | 04/18/2033 |
| 67576P-AQ-0 | OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS BR | | D | 4 | 1.C FE | 1,499,700 | 95.0760 | 1,426,135 | 1,500,000 | 1,499,720 | | 19 | | | 5.893 | 5.937 | JAJO | 18,959 | 40,394 | 12/23/2021 | 07/15/2034 |
| 67576P-AS-6 | OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS CR | | D | 4 | 1.F FE | 15,002,500 | 93.4430 | 14,016,401 | 15,000,000 | 15,002,420 | | (74) | | | 6.194 | 6.239 | JAJO | 201,296 | 457,461 | 11/29/2021 | 07/15/2034 |
| 67576P-AU-1 | OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS DR | | D | 4 | 2.C FE | 10,000,000 | 92.6870 | 9,268,692 | 10,000,000 | 10,000,000 | | | | | 7.344 | 7.410 | JAJO | 159,114 | 422,210 | 06/17/2021 | 07/15/2034 |
| 67592C-AE-6 | Octagon Investment Partners SERIES 20183A CLASS B | | D | 4 | 1.C FE | 4,497,300 | 96.4110 | 4,338,502 | 4,500,000 | 4,497,566 | | 246 | | | 5.975 | 6.027 | JAJO | 54,518 | 122,903 | 12/16/2021 | 10/20/2030 |
| 67592F-AS-8 | Octagon Investment Partners SERIES 20192A CLASS B1R | | D | 4 | 1.C FE | 15,000,000 | 95.3100 | 14,296,488 | 15,000,000 | 15,000,000 | | | | | 5.943 | 5.983 | JAJO | 191,218 | 411,586 | 09/24/2021 | 10/15/2033 |
| 67592F-AU-3 | Octagon Investment Partners SERIES 20192A CLASS CR | | D | 4 | 1.F FE | 7,600,000 | 94.0740 | 7,149,596 | 7,600,000 | 7,600,000 | | | | | 6.393 | 6.440 | JAJO | 104,294 | 243,402 | 09/24/2021 | 10/15/2033 |
| 67592M-AU-8 | Octagon Investment Partners SERIES 20204A CLASS DR | | D | 4 | 2.C FE | 6,500,000 | 90.4110 | 5,876,722 | 6,500,000 | 6,500,000 | | | | | 7.393 | 7.460 | JAJO | 98,773 | 253,737 | 11/09/2021 | 01/15/2035 |
| 67707E-BC-7 | Oak Hill Credit Partners SERIES 20192A CLASS CR | | D | 4 | 1.F FE | 12,600,000 | 94.6160 | 11,921,608 | 12,600,000 | 12,600,000 | | | | | 6.558 | 6.611 | JAJO | 165,272 | 416,198 | 04/14/2021 | 04/21/2034 |
| 67707E-BE-3 | Oak Hill Credit Partners SERIES 20192A CLASS DR | | D | 4 | 2.C FE | 10,000,000 | 92.7250 | 9,272,476 | 10,000,000 | 10,000,000 | | | | | 7.658 | 7.731 | JAJO | 153,169 | 441,844 | 04/14/2021 | 04/21/2034 |
| 69356T-AE-1 | PPM CLO Ltd SERIES 20215A CLASS C | | D | 4 | 1.F FE | 4,500,000 | 91.4730 | 4,116,302 | 4,500,000 | 4,500,000 | | | | | 6.243 | 6.288 | JAJO | 56,963 | 136,604 | 09/17/2021 | 10/18/2034 |
| 69915Y-AC-8 | Parallel Ltd SERIES 20181A CLASS A2 | | D | 4 | 1.C FE | 12,330,425 | 94.0040 | 11,609,437 | 12,350,000 | 12,332,153 | | 1,625 | | | 5.758 | 5.819 | JAJO | 140,258 | 305,996 | 12/09/2021 | 04/20/2031 |
| 69916X-AY-1 | Parallel Ltd SERIES 20191A CLASS CR | | D | 4 | 1.F FE | 11,000,000 | 92.9640 | 10,226,090 | 11,000,000 | 11,000,000 | | | | | 6.625 | 6.679 | JAJO | 170,952 | 372,922 | 07/23/2021 | 07/20/2032 |
| 70018C-AJ-5 | Park Blue CLO Ltd SERIES 20222A CLASS C | | D | | 1.G FE | 9,000,000 | 100.0000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | 0.000 | 0.000 | JAJO | | | 12/14/2022 | 01/20/2035 |
| 73742D-AC-5 | Post CLO LTD SERIES 20181A CLASS B | | D | 4 | 1.C FE | 7,200,000 | 96.7880 | 6,968,740 | 7,200,000 | 7,200,000 | | | | | 5.844 | 5.882 | JAJO | 82,981 | 195,592 | 04/17/2018 | 04/16/2031 |
| 73742D-AE-1 | Post CLO LTD SERIES 20181A CLASS C | | D | 4 | 1.F FE | 5,592,500 | 94.9330 | 5,316,255 | 5,600,000 | 5,595,545 | | 536 | | | 6.194 | 6.275 | JAJO | 68,406 | 171,945 | 06/22/2018 | 04/16/2031 |
| 73742Y-AC-9 | Post CLO LTD SERIES 20221A CLASS B | | D | | 1.C FE | 12,000,000 | 95.7740 | 11,492,849 | 12,000,000 | 12,000,000 | | | | | 5.937 | 5.748 | JAJO | 126,666 | 232,650 | 02/15/2022 | 04/20/2035 |

# 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 |
| 87249A-AE-5 | TICP CLO LTD SERIES 20179A CLASS C | | D | 4 | 1.F FE | 2,000,000 | 95.5020 | 1,910,041 | 2,000,000 | 2,000,000 | | | | | 6.205 | 6.252 | JAJO | 25,163 | 59,287 | 12/16/2021 | 01/20/2031 |
| 87250A-AQ-4 | TICP CLO LTD SERIES 201913A CLASS DR | | D | 4 | 2.C FE | 8,750,000 | 93.2360 | 8,158,146 | 8,750,000 | 8,750,000 | | | | | 7.344 | 7.411 | JAJO | 133,870 | 369,434 | 04/20/2021 | 04/15/2034 |
| 87271L-AL-6 | TEACHERS INS & ANNUITY SERIES 20161A CLASS B1R | | D | 4 | 1.C FE | 1,369,726 | 95.8910 | 1,313,700 | 1,370,000 | 1,369,755 | | 27 | | | 6.075 | 6.122 | JAJO | 16,875 | 38,806 | 12/16/2021 | 07/20/2031 |
| 88433B-AS-6 | WINDR 2016-2A SERIES 20162A CLASS BR | | D | 4 | 1.C FE | 11,052,550 | 95.9480 | 10,602,286 | 11,050,000 | 11,052,338 | | (212) | | | 6.260 | 6.305 | FMAN | 117,204 | 328,614 | 01/11/2022 | 11/01/2031 |
| 94949L-AQ-3 | WELF 2016-2A SERIES 20162A CLASS BR | | D | 4 | 1.C FE | 11,000,000 | 96.7210 | 10,639,357 | 11,000,000 | 11,000,000 | | | | | 6.508 | 6.561 | JAJO | 162,228 | 356,193 | 10/26/2018 | 10/20/2028 |
| 98625U-AY-8 | York CLO Ltd. Adj % Due 10/20/2029 JAJO20 | | D | 4 | 1.E FE | 7,731,250 | 96.8070 | 7,484,369 | 7,731,250 | 7,731,250 | | | | | 6.693 | 6.708 | JAJO | 104,921 | 273,863 | 07/21/2017 | 10/20/2029 |
| P7906#-AA-7 | PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES | | D | | 3.A | 2,820,110 | 100.0000 | 2,832,397 | 2,832,397 | 2,832,397 | | 2,375 | | | 6.090 | 6.262 | JJ | 86,247 | 172,475 | 07/11/2018 | 01/01/2023 |
| 07397#-AP-9 | PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES | | D | | 2.B PL | 4,444,444 | 101.0060 | 4,489,158 | 4,444,444 | 4,444,444 | | | | | 6.250 | 6.299 | FMAN | 43,981 | 277,778 | 11/18/2010 | 11/04/2026 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 702,233,164 | XXX | 661,274,729 | 704,586,528 | 702,127,317 | | 31,394 | | | XXX | XXX | XXX | 7,554,076 | 19,509,847 | XXX | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 46,498,862,416 | XXX | 39,543,810,498 | 45,319,605,501 | 46,205,114,088 | (9,224,800) | (61,355,897) | 10,505,758 | (141,893,452) | XXX | XXX | XXX | 400,965,503 | 1,623,060,069 | XXX | XXX |
| 05567S-AA-0 | BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15 | | | 2 | 2.B FE | 108,422 | 94.3230 | 94,323 | 100,000 | 103,995 | | (1,185) | | | 6.613 | 5.175 | JJ | 3,049 | 6,613 | 12/14/2018 | 12/15/2055 |
| 59156R-AE-8 | METLIFE INC. CALL @ > PAR OR MAKE WHOLE +20 | | | | 1.G FE | 5,071,770 | 110.6410 | 5,200,110 | 4,700,000 | 4,899,256 | | (14,332) | | | 6.500 | 5.930 | JD | 13,578 | 305,500 | 03/06/2003 | 12/15/2032 |
| 1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 5,180,192 | XXX | 5,294,433 | 4,800,000 | 5,003,251 | | (15,517) | | | XXX | XXX | XXX | 16,627 | 312,113 | XXX | XXX |
| 1309999999. Total - Hybrid Securities | | | | | | 5,180,192 | XXX | 5,294,433 | 4,800,000 | 5,003,251 | | (15,517) | | | XXX | XXX | XXX | 16,627 | 312,113 | XXX | XXX |
| 70017T-AA-8 | Park Avenue Institutional Advi SERIES 20222A CLASS A1 | | D | | 1.A FE | 159,750,000 | 99.6770 | 159,233,736 | 159,750,000 | 159,750,000 | | | | | 6.337 | 6.385 | JAJO | 928,045 | | 11/01/2022 | 01/20/2035 |
| 70017T-AC-4 | Park Avenue Institutional Advi SERIES 20222A CLASS A2 | | D | | 1.C FE | 5,000,000 | 99.0650 | 4,953,272 | 5,000,000 | 5,000,000 | | | | | 7.537 | 7.605 | JAJO | 34,547 | | 11/01/2022 | 01/20/2035 |
| 1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities | | | | | | 164,750,000 | XXX | 164,187,008 | 164,750,000 | 164,750,000 | | | | | XXX | XXX | XXX | 962,592 | | XXX | XXX |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 164,750,000 | XXX | 164,187,008 | 164,750,000 | 164,750,000 | | | | | XXX | XXX | XXX | 962,592 | | XXX | XXX |
| LX1596-21-7 | GRAY TELEVISION GRAY TELEVISION TLB-2 +250 | | | | 3.B FE | 4,687,162 | 99.7780 | 4,735,956 | 4,746,493 | 4,742,167 | | 21,435 | | | 0.000 | 6.732 | N/A | 22,780 | 197,404 | 02/04/2019 | 02/28/2024 |
| LX1599-55-9 | SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250 | | | | 3.C FE | 11,335,567 | 97.8000 | 12,043,292 | 12,314,204 | 11,740,284 | | 128,323 | | | 0.000 | 8.988 | N/A | 4,714 | 470,100 | 06/09/2022 | 03/06/2025 |
| LX1606-14-9 | ARCH COAL ARCH COAL TLB +275 | | | | 4.B FE | 238,291 | 98.9380 | 250,559 | 253,249 | 247,208 | | 3,428 | | | 0.000 | 9.186 | N/A | 100 | 12,082 | 03/20/2020 | 03/07/2024 |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 | | | | 4.C FE | 17,214,461 | 97.5140 | 17,495,684 | 17,941,715 | 17,268,815 | | 54,354 | | | 0.000 | 10.505 | N/A | 110,192 | 66,784 | 10/20/2022 | 04/03/2024 |
| LX1616-95-7 | SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 +225 | | | | 4.A FE | 7,653,304 | 94.2500 | 7,215,494 | 7,655,696 | 7,645,163 | | (7,039) | | | 0.000 | 6.467 | N/A | 23,744 | 291,240 | 08/15/2018 | 07/15/2025 |
| LX1626-55-0 | AIR METHODS AIR METHODS TLB +350 | | | | 5.B FE | 18,693,318 | 55.7500 | 12,621,069 | 22,638,689 | 20,959,563 | | 968,821 | | | 0.000 | 14.632 | N/A | 15,845 | 1,255,776 | 11/17/2020 | 04/22/2024 |
| LX1651-83-0 | BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 | | | | 5.A FE | 27,594,118 | 89.2500 | 25,533,135 | 28,608,554 | 28,127,128 | | 251,884 | | | 0.000 | 9.517 | N/A | 481,826 | 1,661,817 | 11/09/2020 | 06/21/2024 |
| LX1654-14-9 | PENN INTERNATIONAL & MANUF PENN ENGINERING TLB +250 | | | | 4.A FE | 5,716,881 | 99.7500 | 5,771,147 | 5,785,611 | 5,755,258 | | 19,130 | | | 0.000 | 7.547 | N/A | 2,324 | 328,332 | 11/04/2020 | 06/27/2024 |
| LX1686-39-8 | AIR MEDICAL AIR MEDICAL TLB +425 | | | | 4.C FE | 4,666,044 | 70.3750 | 3,385,553 | 4,810,732 | 4,878,976 | | 190,664 | | | 0.000 | 7.541 | N/A | 2,307 | 324,328 | 06/21/2019 | 03/14/2025 |
| LX1687-84-2 | CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 | | | | 4.A FE | 9,162,626 | 99.6830 | 9,175,307 | 9,204,485 | 9,134,233 | | (26,582) | | | 0.000 | 7.319 | N/A | 3,648 | 413,379 | 06/29/2021 | 12/22/2024 |
| LX1692-32-1 | CHASSIX INC CHASSIX INC TLB +550 | | | | 5.A FE | 4,655,000 | 83.5000 | 3,966,250 | 4,750,000 | 4,721,925 | | 22,474 | | | 0.000 | 10.514 | N/A | 55,821 | 339,812 | 11/10/2017 | 11/15/2023 |
| LX1702-04-7 | CALPINE CORP CALPINE CONSTRUCTION 1L +200 | | | | 3.B FE | 3,761,224 | 99.7080 | 3,750,242 | 3,761,224 | 3,761,224 | | | | | 0.000 | 6.425 | N/A | 1,334 | 140,396 | 01/22/2020 | 01/15/2025 |
| LX1713-34-1 | ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350 | | | | 5.B FE | 3,805,238 | 67.2000 | 2,560,320 | 3,810,000 | 3,797,392 | | (4,257) | | | 0.000 | 8.301 | N/A | 1,746 | 226,052 | 06/14/2018 | 02/28/2025 |
| LX1715-18-9 | XPO LOGISTICS XPO LOGISTICS 1L TL +175 | | | | 3.B FE | 9,960,000 | 99.4530 | 9,945,300 | 10,000,000 | 10,022,587 | | 61,876 | | | 0.000 | 5.644 | N/A | 42,863 | 293,430 | 05/05/2022 | 02/24/2025 |
| LX1720-08-0 | AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 | | | | 4.B FE | 24,187,038 | 89.3390 | 22,459,034 | 25,139,116 | 24,515,923 | | 135,218 | | | 0.000 | 8.834 | N/A | 11,301 | 1,276,489 | 04/19/2022 | 05/04/2025 |
| LX1721-16-1 | CINEMARK USA INC CINEMARK USA TLB +175 | | | | 3.C FE | 2,898,349 | 95.9130 | 2,938,237 | 3,063,440 | 2,912,448 | | 14,099 | | | 0.000 | 8.286 | N/A | 9,595 | 41,896 | 06/29/2022 | 03/29/2025 |
| LX1730-00-6 | CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 | | | | 5.A FE | 11,084,006 | 86.6430 | 9,997,228 | 11,538,413 | 11,181,587 | | 22,942 | | | 0.000 | 9.136 | N/A | 162,352 | 621,394 | 03/20/2020 | 04/30/2025 |
| LX1730-02-2 | CONSOLIDATED PRECISION CONSOLIDATED PRECISION 2L +775 | | | | 6. FE | 1,980,000 | 83.1880 | 1,663,760 | 2,000,000 | 1,663,760 | | (249,581) | (20,275) | | 0.000 | 12.108 | N/A | 41,919 | 189,068 | 04/25/2018 | 04/30/2026 |
| LX1731-50-9 | HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 | | | | 4.B FE | 15,528,540 | 98.7920 | 15,704,178 | 15,896,204 | 15,595,792 | | | (29,969) | | 0.000 | 7.854 | N/A | 216,762 | 646,021 | 11/02/2020 | 04/25/2025 |

# 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 |
| LX1731-82-2 | BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB S+250 | | | | 4.A FE | 1,753,446 | 98.3130 | 2,260,127 | 2,298,909 | 1,974,913 | | 79,428 | | | 0.000 | 12.625 | N/A | 884 | 98,494 | 03/20/2020 | 08/24/2025 |
| LX1732-91-1 | JORDAN HEALTH SERVICES JORDAN HEALTH-BW NHHC 2L +900 | | | | 6. FE | 900,000 | 30.0000 | 900,000 | 3,000,000 | 900,000 | 1,172,909 | (32,256) | 1,980,653 | | 0.000 | 38.913 | N/A | | 312,450 | 05/16/2018 | 05/18/2026 |
| LX1735-65-8 | LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 | | | | 5.A FE | 9,583,085 | 71.6940 | 7,300,753 | 10,183,214 | 9,850,128 | | 114,675 | | | 0.000 | 11.526 | N/A | 253,929 | 725,439 | 07/21/2021 | 10/01/2024 |
| LX1735-67-4 | LIFESCAN GLOBAL CORP LIFESCAN 2ND LIEN TL +950 | | | | 5.C FE | 2,160,000 | 66.0000 | 1,485,000 | 2,250,000 | 2,144,481 | | 334 | | | 0.000 | 14.016 | N/A | 74,491 | 239,231 | 06/19/2018 | 09/28/2025 |
| LX1742-70-4 | RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 | | | | 4.C FE | 22,726,599 | 83.6250 | 19,869,939 | 23,760,764 | 22,923,405 | | 17,681 | | | 0.000 | 9.605 | N/A | 22,807 | 1,430,523 | 01/13/2022 | 07/09/2025 |
| LX1760-02-9 | MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 | | | | 4.A FE | 14,722,832 | 99.0000 | 14,850,695 | 15,000,702 | 14,690,916 | | (77,322) | | | 0.000 | 7.493 | N/A | 6,025 | 651,310 | 11/02/2020 | 03/01/2026 |
| LX1761-64-7 | GOODRX GOODRX TLB +275 | | | | 4.A FE | 9,325,707 | 97.1250 | 9,298,518 | 9,573,764 | 9,361,672 | | (24,788) | | | 0.000 | 7.599 | N/A | 3,794 | 427,778 | 09/07/2021 | 10/10/2025 |
| LX1761-67-0 | DISTRIBUTED POWER DISTRIBUTED POWER TLB +275 | | | | 4.C FE | 8,794,345 | 92.1880 | 8,623,768 | 9,354,545 | 8,950,588 | | 30,067 | | | 0.000 | 8.306 | N/A | 158,023 | 361,195 | 01/14/2021 | 12/31/2025 |
| LX1763-39-5 | UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275 | | | | 4.A FE | 2,011,239 | 97.3750 | 2,360,792 | 2,424,433 | 2,144,874 | | 33,596 | | | 0.000 | 10.742 | N/A | 14,353 | 101,982 | 03/20/2020 | 01/04/2026 |
| LX1764-53-4 | CPM HOLDINGS INC CPM HOLDINGS 1L-TL +350 | | | | 4.B FE | 8,033,564 | 98.0000 | 8,699,892 | 8,877,441 | 8,264,407 | | 52,854 | | | 0.000 | 9.778 | N/A | 58,252 | 438,431 | 11/02/2020 | 11/15/2025 |
| LX1767-02-4 | LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +375 | | | | 4.B FE | 22,220,314 | 94.0500 | 21,722,254 | 23,096,495 | 23,635,547 | | 1,266,492 | | | 0.000 | 6.755 | N/A | 324,770 | 981,475 | 11/02/2020 | 11/16/2025 |
| LX1767-86-7 | SEDGWICK SEDGWICK TLB +325 | | | | 4.B FE | 2,363,636 | 97.1410 | 2,825,920 | 2,909,091 | 2,531,080 | | 38,960 | | | 0.000 | 12.016 | N/A | 1,234 | 145,356 | 03/20/2020 | 12/31/2025 |
| LX1768-23-8 | GRAY TELEVISION GRAY TELEVISION TLC +250 | | | | 3.B FE | 9,553,175 | 97.1530 | 9,378,349 | 9,653,175 | 9,545,863 | | (7,312) | | | 0.000 | 6.676 | N/A | 51,168 | 253,811 | 10/07/2022 | 01/02/2026 |
| LX1803-29-0 | ANVIL INTERNATIONAL LLC ANVIL 2L TL +900 | | | | 5.B FE | 2,850,000 | 84.7190 | 2,541,570 | 3,000,000 | 2,708,600 | | (78,511) | | | 0.000 | 13.558 | N/A | 69,337 | 261,610 | 05/24/2019 | 05/28/2027 |
| LX1806-87-1 | NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +250 | | | | 3.B FE | 1,191,318 | 99.6880 | 1,212,092 | 1,215,886 | 1,214,016 | | 22,158 | | | 0.000 | 6.361 | N/A | 465 | 51,533 | 09/30/2020 | 10/19/2026 |
| LX1807-56-4 | US RENAL CARE US RENAL CARE TLB +500 | | | | 5.A FE | 22,255,866 | 55.4030 | 12,661,879 | 22,854,139 | 22,039,710 | | (226,714) | | | 0.000 | 9.570 | N/A | 11,983 | 1,538,343 | 01/19/2022 | 06/26/2026 |
| LX1810-17-0 | UPLAND SOFTWARE UPLAND SOFTWARE 1L +375 | | | | 4.B FE | 2,407,835 | 95.0000 | 2,757,375 | 2,902,500 | 2,514,468 | | 11,563 | | | 0.000 | 11.606 | N/A | 1,312 | 159,700 | 03/20/2020 | 08/06/2026 |
| LX1810-24-6 | NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +250 | | | | 3.B FE | 5,821,679 | 99.0750 | 5,792,403 | 5,846,483 | 5,778,341 | | (41,760) | | | 0.000 | 6.664 | N/A | 2,236 | 239,593 | 04/21/2022 | 09/19/2026 |
| LX1813-30-7 | ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 | | | | 4.B FE | 11,204,042 | 95.3750 | 10,852,626 | 11,378,900 | 11,098,194 | | (104,526) | | | 0.000 | 8.346 | N/A | 5,300 | 659,449 | 01/15/2021 | 07/18/2026 |
| LX1817-13-4 | PLZ AEROSCIENCE PLZ Aeroscience 1L +350 | | | | 4.C FE | 1,212,318 | 89.2500 | 1,320,231 | 1,479,250 | 1,281,166 | | 13,625 | | | 0.000 | 11.423 | N/A | 648 | 78,558 | 03/20/2020 | 08/01/2026 |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 | | | | 4.B FE | 10,950,133 | 90.8930 | 10,844,162 | 11,930,690 | 10,975,728 | | 25,596 | | | 0.000 | 9.640 | N/A | 157,363 | 118,969 | 11/16/2022 | 08/08/2026 |
| LX1825-43-4 | VIGOR INDUSTRIAL VIGOR MHI TLB +500 | | | | 4.B FE | 24,800,644 | 98.8750 | 24,726,952 | 25,008,295 | 24,367,580 | | (326,072) | | | 0.000 | 9.107 | N/A | 13,037 | 1,699,410 | 11/13/2020 | 09/19/2026 |
| LX1826-40-8 | NAVICURE INC NAVICURE-WAYSTAR 1L +400 | | | | 4.C FE | 10,274,060 | 98.0830 | 10,117,408 | 10,315,149 | 10,235,514 | | (33,770) | | | 0.000 | 7.979 | N/A | 4,804 | 499,438 | 08/04/2022 | 10/22/2026 |
| LX1827-86-9 | CUMULUS MEDIA CUMULUS MEDIA TLB +375 | | | | 4.B FE | 7,637,227 | 93.4000 | 7,551,297 | 8,084,900 | 7,890,230 | | 194,513 | | | 0.000 | 8.247 | N/A | 3,653 | 382,694 | 08/04/2022 | 03/31/2026 |
| LX1830-42-6 | CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 | | | | 4.A FE | 10,727,195 | 89.0000 | 9,703,875 | 10,903,230 | 10,677,978 | | (48,873) | | | 0.000 | 6.665 | N/A | 35,103 | 405,667 | 05/05/2022 | 04/15/2027 |
| LX1832-32-3 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA TLN +250 | | | | 3.C FE | 4,943,750 | 98.1790 | 4,908,950 | 5,000,000 | 4,910,774 | | (32,976) | | | 0.000 | 6.396 | N/A | 16,098 | 190,199 | 12/15/2021 | 01/31/2028 |
| LX1840-74-8 | USI INC USI TLB 2026 +325 | | | | 4.B FE | 1,243,538 | 99.1250 | 1,442,317 | 1,455,049 | 1,320,204 | | 10,139 | | | 0.000 | 9.910 | N/A | 645 | 74,210 | 03/20/2020 | 12/02/2026 |
| LX1851-00-0 | PRESIDIO HOLDINGS INC PRESIDIO TLB +350 | | | | 4.B FE | 829,037 | 97.9380 | 1,040,951 | 1,062,867 | 874,282 | | 4,063 | | | 0.000 | 12.192 | N/A | 15,995 | 50,529 | 03/20/2020 | 01/22/2027 |
| LX1852-30-5 | FRONERI INC US FRONERI US INC 1L +225 | | | | 4.A FE | 2,917,688 | 97.1530 | 2,841,725 | 2,925,000 | 2,882,022 | | (32,203) | | | 0.000 | 6.440 | N/A | 1,078 | 127,637 | 01/30/2020 | 01/30/2027 |
| LX1854-14-5 | ACRISURE ACRISURE TLB +350 | | | | 4.C FE | 8,756,955 | 93.6250 | 8,667,126 | 9,257,278 | 8,764,313 | | (60,109) | | | 0.000 | 8.413 | N/A | 4,054 | 487,879 | 07/28/2021 | 02/15/2027 |
| LX1854-19-4 | IHEARTCOMMUNICATIONS INC IHEARTCOMMUNICATIONS TLB +300 | | | | 4.A FE | 17,820,241 | 91.4690 | 17,070,146 | 18,662,220 | 17,917,423 | | (47,249) | | | 0.000 | 8.077 | N/A | 7,655 | 885,305 | 11/19/2021 | 04/29/2026 |
| LX1854-55-8 | STATION CASINOS LLC STATION CASINOS TLB +225 | | | | 3.C FE | 4,095,697 | 97.4480 | 4,500,461 | 4,618,321 | 4,174,232 | | (13,568) | | | 0.000 | 8.476 | N/A | 1,704 | 185,511 | 03/20/2020 | 02/08/2027 |
| LX1854-56-6 | TRANSDIGM TRANSDIGM TLE +225 | | | | 4.A FE | 7,013,352 | 98.8210 | 7,107,896 | 7,192,698 | 7,444,712 | | 379,778 | | | 0.000 | 5.239 | N/A | 2,789 | 287,267 | 02/06/2020 | 05/30/2025 |
| LX1854-59-0 | TRANSDIGM TRANSDIGM TLF +225 | | | | 4.A FE | 4,684,997 | 98.6580 | 4,736,702 | 4,801,133 | 4,983,404 | | 270,010 | | | 0.000 | 5.305 | N/A | 1,862 | 191,751 | 02/06/2020 | 12/09/2025 |
| LX1855-37-3 | UPC BROADBAND UPC BROADBAND TLB +225 | | | | 4.A FE | 2,050,000 | 97.4060 | 2,435,150 | 2,500,000 | 2,104,155 | | (17,239) | | | 0.000 | 9.159 | N/A | 7,754 | 95,106 | 03/20/2020 | 05/01/2028 |
| LX1856-14-0 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR S+350 | | | | 4.C FE | 6,649,271 | 95.1350 | 7,026,864 | 7,386,203 | 7,130,150 | | 350,820 | | | 0.000 | 8.243 | N/A | 3,235 | 411,090 | 11/02/2020 | 04/08/2026 |
| LX1856-44-7 | BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB +225 | | | | 3.A FE | 2,859,150 | 98.5830 | 2,876,159 | 2,917,500 | 2,841,154 | | (25,896) | | | 0.000 | 7.080 | N/A | 1,131 | 119,299 | 03/20/2020 | 02/25/2027 |
| LX1857-30-4 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR+S350 | | | | 4.C FE | 3,574,877 | 95.1350 | 3,777,884 | 3,971,077 | 3,833,414 | | 188,613 | | | 0.000 | 8.243 | N/A | 1,739 | 221,016 | 11/02/2020 | 04/08/2026 |

# 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 |
| LX1888-01-0 | PG&E PG&E CORP TLB +300 | | | | 4.A FE | 14,606,688 | 99.0940 | 14,516,712 | 14,649,436 | 14,570,246 | | (131,754) | | | 0.000 | 7.299 | N/A | 6,053 | 711,540 | 11/02/2020 | 06/23/2025 |
| LX1888-23-4 | CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +350 | | | | 4.A FE | 5,492,575 | 99.6590 | 5,561,526 | 5,580,556 | 5,489,697 | | (14,767) | | | 0.000 | 8.118 | N/A | 2,444 | 292,945 | 11/17/2020 | 07/20/2025 |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 | | | | 2.C FE | 35,187,005 | 102.7250 | 35,504,090 | 34,562,268 | 34,305,653 | | (593,654) | | | 0.000 | 8.856 | N/A | 115,160 | 2,468,383 | 01/07/2022 | 06/21/2027 |
| LX1890-57-8 | IHEARTCOMMUNICATIONS INC IHEART INCREMENTAL 1L +325 | | | | 4.A FE | 6,692,511 | 91.9060 | 6,199,718 | 6,745,716 | 6,666,559 | | (25,629) | | | 0.000 | 7.505 | N/A | 2,861 | 343,353 | 06/25/2021 | 05/01/2026 |
| LX1891-08-9 | RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB S+300 | | | | 4.A FE | 10,692,628 | 99.1670 | 10,662,932 | 10,752,500 | 10,578,334 | | (87,976) | | | 0.000 | 6.957 | N/A | 4,434 | 532,362 | 10/30/2020 | 09/01/2027 |
| LX1898-91-0 | REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325 | | | | 4.A FE | 1,466,325 | 98.6560 | 1,450,243 | 1,470,000 | 1,452,928 | | (11,222) | | | 0.000 | 7.503 | N/A | 623 | 73,450 | 09/17/2020 | 02/05/2026 |
| LX1899-34-8 | DELTA AIRLINES SKYMILES DELTA AIR SKYMILES TLB +375 | | | | 2.B FE | 15,068,750 | 101.8000 | 15,270,000 | 15,000,000 | 14,779,419 | | (200,498) | | | 0.000 | 7.307 | N/A | 243,107 | 790,318 | 11/03/2020 | 10/20/2027 |
| LX1899-51-2 | AIR MEDICAL AIR MEDICAL TLB +425 | | | | 4.C FE | 25,781,074 | 69.6880 | 18,490,670 | 26,533,506 | 25,818,384 | | (38,410) | | | 0.000 | 8.852 | N/A | 168,001 | 1,867,051 | 12/11/2020 | 10/02/2025 |
| LX1899-66-0 | UNIVERSAL HOSPITAL SERVICES AGILITI INCREMENTAL 1LTL +275 | | | | 4.A FE | 424,286 | 97.1250 | 416,250 | 428,571 | 422,455 | | (1,768) | | | 0.000 | 6.965 | N/A | 2,537 | 18,960 | 09/23/2020 | 01/04/2026 |
| LX1899-79-3 | PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +350 | | | | 4.C FE | 13,701,994 | 94.6250 | 13,034,682 | 13,775,093 | 13,471,846 | | (179,231) | | | 0.000 | 7.716 | N/A | 6,298 | 786,015 | 11/17/2020 | 11/30/2027 |
| LX1900-32-8 | ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 | | | | 4.B FE | 31,563,550 | 97.9250 | 30,970,515 | 31,626,771 | 31,079,090 | | (358,445) | | | 0.000 | 6.916 | N/A | 527,206 | 1,521,500 | 11/16/2020 | 10/08/2027 |
| LX1901-12-8 | APPLECARAMEL BUYER LLC WHITE CAP TLB S+375 | | | | 4.B FE | 18,432,501 | 96.5360 | 17,976,723 | 18,621,781 | 18,179,857 | | (188,913) | | | 0.000 | 7.587 | N/A | 8,352 | 1,049,039 | 10/30/2020 | 10/19/2027 |
| LX1911-92-9 | CALPINE CORP CALPINE CORP TLB5 +250 | | | | 3.B FE | 9,732,576 | 98.8640 | 9,743,992 | 9,855,956 | 9,734,581 | | (7,447) | | | 0.000 | 6.600 | N/A | 3,773 | 429,273 | 06/03/2022 | 12/16/2027 |
| LX1912-33-1 | US LBM US LBM TLB +375 | | | | 4.C FE | 30,993,068 | 86.4690 | 26,831,028 | 31,029,650 | 31,351,056 | | 441,676 | | | 0.000 | 6.084 | N/A | 380,530 | 1,585,095 | 11/30/2021 | 12/17/2027 |
| LX1912-66-1 | MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 | | | | 4.B FE | 417,809 | 99.0000 | 490,161 | 495,112 | 447,131 | | 21,638 | | | 0.000 | 14.876 | N/A | 10,436 | 47,668 | 05/04/2021 | 12/01/2025 |
| LX1914-05-5 | EW SCRIPPS EW SCRIPPS TLB3 +275 | | | | 3.C FE | 2,951,263 | 97.0540 | 2,887,532 | 2,975,181 | 2,988,732 | | 42,880 | | | 0.000 | 6.205 | N/A | 1,179 | 110,313 | 10/07/2022 | 01/07/2028 |
| LX1919-27-8 | UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL S+300 | | | | 4.B FE | 9,775,524 | 98.8910 | 9,691,342 | 9,800,024 | 10,116,247 | | 358,535 | | | 0.000 | 5.876 | N/A | 4,049 | 468,416 | 01/13/2021 | 01/20/2028 |
| LX1920-14-4 | TRUCK HERO INC TRUCK HERO INC TLB +375 | | | | 4.C FE | 9,879,427 | 85.3750 | 8,440,884 | 9,886,833 | 9,841,488 | | (35,629) | | | 0.000 | 7.285 | N/A | 4,468 | 514,298 | 01/04/2022 | 02/24/2028 |
| LX1920-34-2 | LIFE TIME INC LIFE TIME FITNESS 1L TLB +475 | | | | 4.B FE | 2,762,927 | 99.3440 | 2,745,764 | 2,763,895 | 2,750,301 | | (9,793) | | | 0.000 | 9.390 | N/A | 23,302 | 171,354 | 02/16/2022 | 12/16/2024 |
| LX1922-22-3 | CP ATLAS BUYER INC AMERICAN BATH TLB1+350 | | | | 4.C FE | 25,331,357 | 87.3200 | 22,172,554 | 25,392,297 | 24,987,828 | | (297,437) | | | 0.000 | 7.242 | N/A | 11,121 | 1,389,902 | 01/26/2022 | 11/23/2027 |
| LX1923-26-2 | JANUS INTERNATIONAL JANUS TLB-1 +325 | | | | 4.B FE | 21,658,579 | 96.5830 | 20,979,507 | 21,721,739 | 22,177,291 | | 547,117 | | | 0.000 | 6.710 | N/A | 9,630 | 1,173,386 | 08/16/2022 | 02/15/2025 |
| LX1923-43-7 | BUCKEYE PARTNERS LP BUCKEYE PARTNERS TL1L +225 | | | | 3.A FE | 5,503,051 | 99.3410 | 5,742,366 | 5,780,459 | 5,522,947 | | (13,683) | | | 0.000 | 7.344 | N/A | 2,130 | 230,377 | 02/02/2021 | 11/01/2026 |
| LX1923-65-0 | PETSMART PETSMART TLB +375 | | | | 4.A FE | 13,998,497 | 97.6560 | 13,660,556 | 13,988,445 | 13,866,624 | | (131,873) | | | 0.000 | 7.221 | N/A | 6,318 | 651,368 | 04/21/2022 | 02/11/2028 |
| LX1924-23-7 | RESIDEO TECHNOLOGIES RESIDEO TECH TLB +225 | | | | 3.A FE | 1,987,704 | 98.9380 | 2,401,982 | 2,427,765 | 2,034,545 | | 7,740 | | | 0.000 | 9.639 | N/A | 20,105 | 89,954 | 02/12/2021 | 02/09/2028 |
| LX1924-68-2 | PERATON CORP PERATON CORP 1L +375 | | | | 4.A FE | 17,355,790 | 97.4790 | 16,925,302 | 17,363,024 | 17,055,973 | | (241,453) | | | 0.000 | 7.418 | N/A | 7,846 | 985,896 | 02/24/2021 | 02/01/2028 |
| LX1926-58-8 | AMWINS AMWINS GROUP INC TLB +225 | | | | 4.A FE | 4,881,576 | 98.0940 | 4,830,803 | 4,924,667 | 4,837,411 | | (41,499) | | | 0.000 | 6.254 | N/A | 1,815 | 216,335 | 07/22/2021 | 02/19/2028 |
| LX1927-45-3 | PETCO ANIMAL SUPPLIES PETCO TLB 2028 S+325 | | | | 4.A FE | 39,472,421 | 96.9480 | 38,307,159 | 39,513,098 | 39,152,631 | | (257,916) | | | 0.000 | 7.296 | N/A | 17,763 | 2,067,229 | 11/30/2021 | 03/03/2028 |
| LX1927-51-1 | GATES GLOBAL GATES GLOBAL TL 1L +250 | | | | 4.A FE | 14,375,500 | 97.7160 | 14,189,531 | 14,521,195 | 14,315,777 | | (61,784) | | | 0.000 | 6.686 | N/A | 5,553 | 641,001 | 02/24/2021 | 03/31/2027 |
| LX1927-59-4 | Verscend Holding Corp VERSCEND HOLDING TLB-1 +400 | | | | 4.B FE | 8,171,695 | 99.1610 | 8,598,938 | 8,671,693 | 8,250,884 | | 26,857 | | | 0.000 | 9.780 | N/A | 4,039 | 499,114 | 04/01/2021 | 08/27/2025 |
| LX1928-45-1 | GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 | | | | 4.B FE | 19,188,568 | 98.0830 | 18,881,310 | 19,250,339 | 18,939,526 | | (207,512) | | | 0.000 | 6.943 | N/A | 7,896 | 947,078 | 02/26/2021 | 08/04/2027 |
| LX1928-99-8 | 84 LUMBER CO 84 LUMBER CO TLB +300 | | | | 3.C FE | 2,470,624 | 98.2000 | 2,469,478 | 2,514,744 | 2,465,307 | | (5,317) | | | 0.000 | 7.258 | N/A | 1,032 | 64,299 | 06/03/2022 | 11/13/2026 |
| LX1929-23-6 | POWER SOLUTIONS POWER SOL. - CLARIOS TLB +325 | | | | 4.B FE | 23,475,158 | 97.7920 | 23,720,621 | 24,256,197 | 23,518,787 | | (29,933) | | | 0.000 | 8.086 | N/A | 10,287 | 1,212,915 | 03/05/2021 | 04/30/2026 |
| LX1930-83-8 | LESLIES POOLMRT LESLIES POOLMART TLB REFI +250 | | | | 3.C FE | 29,111,212 | 97.6670 | 28,684,417 | 29,369,610 | 28,749,658 | | (331,377) | | | 0.000 | 6.835 | N/A | 11,797 | 1,382,071 | 03/09/2021 | 03/09/2028 |
| LX1932-28-9 | CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB1 +350 | | | | 4.C FE | 17,706,364 | 87.9790 | 15,704,355 | 17,850,117 | 17,530,849 | | (141,469) | | | 0.000 | 7.359 | N/A | 7,809 | 971,995 | 04/05/2021 | 10/02/2027 |
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 | | | | 4.B FE | 10,858,522 | 92.6500 | 10,089,083 | 10,889,458 | 10,786,299 | | (72,223) | | | 0.000 | 7.400 | N/A | 4,979 | 565,211 | 01/24/2022 | 03/31/2028 |
| LX1933-80-8 | AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 | | | | 3.B FE | 30,888,687 | 99.4530 | 29,568,643 | 29,731,273 | 30,273,392 | | (538,786) | | | 0.000 | 7.252 | N/A | 542,148 | 1,695,700 | 01/26/2022 | 04/20/2028 |
| LX1934-40-0 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS TLB2 +250 | | | | 4.A FE | 6,860,525 | 92.8750 | 6,403,731 | 6,895,000 | 6,774,693 | | (79,976) | | | 0.000 | 6.393 | N/A | 2,637 | 292,019 | 03/18/2021 | 05/03/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| LX1934-56-6 | TRICO GROUP LLC TRICO -FIRST BRANDS 1LTL S+500 | | | | 4.A FE | 15,083,844 | 94.4000 | 14,378,270 | 15,231,219 | 15,236,045 | | 214,290 | | | 0.000 | 7.407 | N/A | 219,518 | 1,031,312 | 12/15/2021 | 03/30/2027 |
| LX1934-59-0 | THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 | | | | 3.B FE | 15,464,093 | 99.2500 | 15,471,718 | 15,588,633 | 15,378,640 | | (83,590) | | | 0.000 | 7.400 | N/A | 6,441 | 717,281 | 05/05/2022 | 02/01/2026 |
| LX1935-65-4 | SINCLAIR TELIVISION SINCLAIR TELEVISION TLB-3 +300 | | | | 3.C FE | 4,083,138 | 94.7000 | 3,866,197 | 4,082,573 | 4,019,873 | | (55,546) | | | 0.000 | 6.762 | N/A | 1,676 | 193,874 | 04/01/2021 | 04/01/2028 |
| LX1936-95-9 | CORNERSTONE BUILDING CORNERSTONE BLDG -NCI TLB +325 | | | | 4.B FE | 11,348,015 | 89.3930 | 10,195,308 | 11,405,040 | 11,174,618 | | (149,254) | | | 0.000 | 6.968 | N/A | 40,758 | 560,911 | 03/26/2021 | 04/12/2028 |
| LX1937-90-8 | MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 | | | | 4.C FE | 29,409,696 | 86.0560 | 25,444,419 | 29,567,281 | 29,110,878 | | (218,855) | | | 0.000 | 8.041 | N/A | 14,751 | 1,846,718 | 11/12/2021 | 04/14/2028 |
| LX1938-25-2 | ORGANON & CO ORGANON & CO TLB +300 | | | | 3.B FE | 6,144,127 | 98.8750 | 6,187,515 | 6,257,917 | 6,088,331 | | (51,137) | | | 0.000 | 7.263 | N/A | 35,027 | 209,331 | 07/13/2022 | 06/02/2028 |
| LX1938-91-4 | INGRAM MICRO INC INGRAM MICRO TLB +350 | | | | 4.A FE | 8,776,350 | 98.2500 | 8,709,863 | 8,865,000 | 8,718,184 | | (45,290) | | | 0.000 | 7.424 | N/A | 4,053 | 480,663 | 04/01/2021 | 07/02/2028 |
| LX1939-44-1 | ADIENT GLOBAL HOLDINGS LTD ADIENT TLB +325 | | | | 3.C FE | 4,747,096 | 98.7810 | 4,906,678 | 4,967,229 | 4,734,699 | | (12,397) | | | 0.000 | 7.578 | N/A | 2,107 | 124,641 | 09/07/2022 | 04/10/2028 |
| LX1942-13-0 | FRONTIER COMMUNICATIONS FRONTIER COMM TLB +375 | | | | 4.C FE | 3,909,875 | 95.1790 | 3,778,342 | 3,969,722 | 3,906,614 | | (3,260) | | | 0.000 | 7.935 | N/A | 1,875 | 130,170 | 09/09/2022 | 10/08/2027 |
| LX1942-89-0 | UNITED AIRLINES UNITED AIRLINES TLB +375 | | | | 3.C FE | 7,224,950 | 98.5560 | 7,102,622 | 7,206,687 | 7,332,093 | | 124,321 | | | 0.000 | 6.634 | N/A | 110,377 | 347,142 | 11/12/2021 | 04/21/2028 |
| LX1945-22-4 | BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225 | | | | 3.B FE | 1,870,788 | 98.9840 | 2,030,141 | 2,050,979 | 1,872,331 | | (8,934) | | | 0.000 | 7.562 | N/A | 756 | 81,742 | 05/19/2021 | 05/19/2028 |
| LX1947-06-3 | ACPRODUCTS HOLDINGS INC CABINETWORKS -ACPROD. TLB +425 | | | | 4.C FE | 17,587,175 | 74.4430 | 13,198,744 | 17,730,000 | 17,876,729 | | 332,694 | | | 0.000 | 7.528 | N/A | 8,845 | 1,069,862 | 06/02/2021 | 05/17/2028 |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 | | | | 4.C FE | 21,408,467 | 98.6140 | 22,219,972 | 22,532,269 | 21,443,022 | | (7,305) | | | 0.000 | 8.685 | N/A | 90,692 | 1,189,427 | 06/29/2022 | 08/31/2026 |
| LX1947-77-4 | CLUB CAR CLUB CAR - MAJORDRIVE 1L +400 | | | | 4.B FE | 3,675,281 | 93.7500 | 3,462,891 | 3,693,750 | 3,611,564 | | (54,361) | | | 0.000 | 7.948 | N/A | 28,097 | 204,420 | 05/12/2021 | 06/01/2028 |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 | | | | 4.A FE | 4,421,588 | 96.7920 | 4,322,973 | 4,466,250 | 4,377,301 | | (44,287) | | | 0.000 | 6.826 | N/A | 1,894 | 213,651 | 05/07/2021 | 01/31/2029 |
| LX1950-86-9 | SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +350 | | | | 4.C FE | 10,300,859 | 95.4110 | 9,892,928 | 10,368,750 | 10,554,502 | | 276,140 | | | 0.000 | 6.452 | N/A | 4,541 | 625,397 | 06/08/2021 | 06/02/2028 |
| LX1953-66-5 | STANDARD INDUSTRIES INC STANDARD INDUSTRIES TLB +225 | | | | 2.C FE | 3,119,738 | 98.6790 | 3,109,622 | 3,151,250 | 3,098,514 | | (20,136) | | | 0.000 | 5.991 | N/A | 5,624 | 137,102 | 08/06/2021 | 09/22/2028 |
| LX1954-92-9 | MADISON IAQ MADISON IAQ LLC 1L TL +325 | | | | 4.C FE | 4,418,341 | 92.8130 | 4,113,936 | 4,432,500 | 4,506,394 | | 92,152 | | | 0.000 | 6.603 | N/A | 10,819 | 220,417 | 07/21/2021 | 06/21/2028 |
| LX1955-25-6 | HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 | | | | 3.C FE | 20,401,908 | 97.8190 | 19,984,406 | 20,429,984 | 20,301,387 | | (92,074) | | | 0.000 | 6.858 | N/A | 8,660 | 1,040,641 | 09/07/2021 | 06/30/2028 |
| LX1955-26-4 | HERTZ CORPORATION HERTZ CORP TERM C EXIT +325 | | | | 3.C FE | 3,903,528 | 97.8190 | 3,823,647 | 3,908,900 | 3,884,295 | | (17,617) | | | 0.000 | 6.858 | N/A | 1,657 | 199,107 | 09/07/2021 | 06/30/2028 |
| LX1958-32-6 | AT HOME AT HOME-AMBIENCE TLB +425 | | | | 5.A FE | 1,705,825 | 78.3250 | 1,337,760 | 1,707,960 | 1,686,759 | | (18,485) | | | 0.000 | 7.153 | N/A | 163,211 | 87,297 | 10/18/2021 | 07/24/2028 |
| LX1959-34-0 | UNIVISION COMM UNIVISION COMM TLB +325 | | | | 4.A FE | 17,135,519 | 98.2680 | 17,678,982 | 17,990,579 | 17,180,551 | | 4,529 | | | 0.000 | 8.494 | N/A | 7,630 | 930,577 | 07/07/2021 | 03/24/2026 |
| LX1959-36-5 | JO-ANN STORES INC JO-ANN STORES TLB +475 | | | | 4.C FE | 4,431,406 | 67.1670 | 2,984,734 | 4,443,750 | 4,442,086 | | 19,012 | | | 0.000 | 7.623 | N/A | 75,083 | 286,906 | 07/22/2021 | 06/30/2028 |
| LX1962-73-2 | ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250 | | | | 4.A FE | 14,850,281 | 96.9820 | 14,438,195 | 14,887,500 | 14,682,173 | | (157,218) | | | 0.000 | 6.254 | N/A | 5,693 | 644,868 | 07/28/2021 | 09/01/2028 |
| LX1964-70-4 | MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 | | | | 4.C FE | 16,864,031 | 93.9060 | 15,996,300 | 17,034,375 | 16,635,162 | | (198,649) | | | 0.000 | 7.556 | N/A | 125,925 | 989,149 | 10/20/2021 | 07/28/2028 |
| LX1966-04-8 | ACRISURE ACRISURE TLB-ADD ON +375 | | | | 4.B FE | 488,813 | 94.7810 | 467,981 | 493,750 | 484,072 | | (4,332) | | | 0.000 | 7.776 | N/A | 223 | 27,628 | 07/27/2021 | 02/15/2027 |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 | | | | 4.A FE | 14,011,397 | 98.5630 | 14,042,223 | 14,246,951 | 13,872,262 | | (127,357) | | | 0.000 | 7.242 | N/A | 6,240 | 572,033 | 10/11/2022 | 08/17/2028 |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 | | | | 4.C FE | 11,432,039 | 95.8570 | 11,013,656 | 11,489,673 | 11,455,048 | | 28,897 | | | 0.000 | 7.350 | N/A | 5,572 | 507,036 | 12/30/2022 | 09/15/2028 |
| LX1967-34-3 | EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 | | | | 4.C FE | 23,514,047 | 85.0000 | 20,153,415 | 23,709,900 | 23,340,151 | | (154,409) | | | 0.000 | 6.982 | N/A | 53,882 | 1,190,182 | 11/19/2021 | 08/05/2027 |
| LX1967-63-2 | BALLY'S CORP BALLY'S CORP TLB +325 | | | | 3.C FE | 26,305,597 | 92.2750 | 24,692,720 | 26,759,924 | 26,429,657 | | 136,822 | | | 0.000 | 6.681 | N/A | 100,914 | 1,226,160 | 11/03/2022 | 10/02/2028 |
| LX1967-93-9 | FLEXSYS INC EASTMAN TIRE -FLEXSYS 1L S+525 | | | | 4.B FE | 7,051,713 | 81.2500 | 5,846,445 | 7,195,625 | 7,122,320 | | 78,452 | | | 0.000 | 8.159 | N/A | 3,873 | 581,464 | 08/12/2021 | 11/01/2028 |
| LX1968-14-3 | PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +325 | | | | 4.B FE | 15,405,585 | 96.1390 | 14,885,201 | 15,483,000 | 15,224,432 | | (176,363) | | | 0.000 | 6.781 | N/A | 6,566 | 800,870 | 08/11/2021 | 11/15/2028 |
| LX1982-15-1 | SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400 | | | | 4.C FE | 35,372,700 | 81.4500 | 29,102,085 | 35,730,000 | 35,885,774 | | 554,629 | | | 0.000 | 7.335 | N/A | 87,044 | 2,137,209 | 09/17/2021 | 10/06/2028 |
| LX1982-97-9 | REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325 | | | | 4.A FE | 3,438,969 | 98.5140 | 3,404,890 | 3,456,250 | 3,402,051 | | (33,312) | | | 0.000 | 6.837 | N/A | 1,466 | 178,933 | 09/17/2021 | 09/20/2028 |
| LX1983-37-3 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE 1L TL +325 | | | | 4.B FE | 2,854,260 | 97.6670 | 2,907,924 | 2,977,387 | 2,844,248 | | (10,013) | | | 0.000 | 7.374 | N/A | 1,263 | 74,446 | 06/22/2022 | 09/29/2028 |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 | | | | 4.B FE | 8,608,621 | 96.4750 | 8,587,665 | 8,901,441 | 8,567,809 | | (40,813) | | | 0.000 | 7.443 | N/A | 3,925 | 260,706 | 10/21/2022 | 10/15/2028 |

# 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 |
| LX1990-08-9 | RH RESTORATION HW - RH TLB +250 | | | | 3.C FE | 4,925,125 | 91.7750 | 4,531,391 | 4,937,500 | 4,887,008 | | (38,117) | | | 0.000 | 6.161 | N/A | 1,888 | 187,402 | 12/17/2021 | 10/20/2028 |
| LX1993-56-2 | CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB +325 | | | | 4.B FE | 11,159,033 | 94.0830 | 10,525,065 | 11,187,000 | 11,046,336 | | (107,003) | | | 0.000 | 6.758 | N/A | 4,744 | 603,083 | 10/22/2021 | 11/03/2028 |
| LX1996-81-3 | WIRECO WORLDGROUP INC WIRECO 1L TL +425 | | | | 4.B FE | 4,683,708 | 97.1250 | 4,595,002 | 4,731,019 | 4,613,970 | | (66,914) | | | 0.000 | 7.917 | N/A | 56,378 | 266,169 | 10/29/2021 | 11/13/2028 |
| LX2002-58-7 | TRANS UNION LLC TRANS UNION TLB-6 +225 | | | | 3.B FE | 13,511,802 | 98.8890 | 13,389,252 | 13,539,677 | 13,388,290 | | (121,395) | | | 0.000 | 5.969 | N/A | 4,990 | 547,150 | 01/25/2022 | 12/01/2028 |
| LX2003-44-5 | CHG PPC PARENT LLC CHG PPC PARENT 1L TL +300 | | | | 4.B FE | 2,962,613 | 96.5000 | 2,873,288 | 2,977,500 | 2,930,419 | | (31,605) | | | 0.000 | 6.645 | N/A | 1,230 | 148,673 | 11/17/2021 | 12/08/2028 |
| LX2003-55-1 | ACRISURE ACRISURE TLB ADD-ON +425 | | | | 4.B FE | 2,947,725 | 96.5830 | 2,868,515 | 2,970,000 | 2,919,872 | | (26,924) | | | 0.000 | 8.101 | N/A | 1,425 | 181,201 | 11/09/2021 | 02/15/2027 |
| LX2006-47-1 | BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 | | | | 4.A FE | 28,481,263 | 95.8750 | 27,485,198 | 28,667,742 | 28,150,432 | | (317,056) | | | 0.000 | 7.393 | N/A | 12,954 | 1,627,792 | 11/24/2021 | 03/05/2028 |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 | | | | 4.C FE | 20,255,400 | 58.2500 | 12,686,850 | 21,780,000 | 19,997,051 | | (258,349) | | | 0.000 | 9.400 | N/A | 11,657 | 1,486,411 | 12/17/2021 | 12/23/2028 |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 | | | | 4.C FE | 34,153,066 | 96.3570 | 33,241,283 | 34,498,047 | 33,841,423 | | (311,643) | | | 0.000 | 6.676 | N/A | 435,189 | 1,476,552 | 01/27/2022 | 02/01/2029 |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 | | | | 4.B FE | 18,069,032 | 94.8880 | 17,443,866 | 18,383,637 | 17,921,951 | | (147,080) | | | 0.000 | 7.410 | N/A | 8,500 | 693,632 | 09/16/2022 | 01/27/2029 |
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 | | | | 4.B FE | 28,710,725 | 91.5000 | 26,402,325 | 28,855,000 | 28,455,886 | | (254,839) | | | 0.000 | 6.470 | N/A | 157,575 | 1,176,239 | 01/27/2022 | 02/07/2029 |
| LX2022-75-9 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 1L TL S+800 | | | | 5.A FE | 365,293 | 94.4170 | 355,566 | 376,591 | 361,448 | | (3,845) | | | 0.000 | 11.980 | N/A | 3,229 | 28,018 | 03/08/2022 | 05/25/2026 |
| LX2022-85-8 | APEX TOOLS APEX TOOL 1L S+525 | | | | 4.C FE | 13,607,115 | 85.3590 | 12,268,508 | 14,372,835 | 13,418,969 | | (188,146) | | | 0.000 | 9.015 | N/A | 69,472 | 893,634 | 02/08/2022 | 02/15/2029 |
| LX2023-03-9 | EMBECTA CORP EMBECTA CORP TLB S+300 | | | | 4.A FE | 1,018,661 | 95.1250 | 974,902 | 1,024,864 | 1,029,300 | | 10,639 | | | 0.000 | 6.691 | N/A | 444 | 39,154 | 01/27/2022 | 01/27/2029 |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 | | | | 5.A FE | 23,889,938 | 75.6670 | 18,259,393 | 24,131,250 | 23,657,048 | | (232,889) | | | 0.000 | 8.213 | N/A | 116,639 | 899,242 | 01/27/2022 | 01/27/2029 |
| LX2023-68-2 | BAKELITE UK HOLDING LTD BAKELITE 1L TL S+400 | | | | 4.A FE | 4,950,125 | 92.7500 | 4,614,313 | 4,975,000 | 4,919,855 | | (30,270) | | | 0.000 | 7.574 | N/A | 2,413 | 192,718 | 02/02/2022 | 05/28/2029 |
| LX2023-74-0 | ATHLETICO PHYSICAL THERAPY ATHLETICO THERAPY TLB S+425 | | | | 4.C FE | 3,960,100 | 80.8750 | 3,218,825 | 3,980,000 | 3,976,525 | | 16,425 | | | 0.000 | 7.521 | N/A | 1,986 | 213,723 | 02/02/2022 | 02/15/2029 |
| LX2026-39-6 | TIBCO SOFTWARE INC CITRIX - TIBCO TLB S+450 | | | | 4.B FE | 16,152,500 | 89.1250 | 15,819,688 | 17,750,000 | 16,110,048 | | (42,452) | | | 0.000 | 9.277 | N/A | 9,053 | 321,598 | 09/20/2022 | 03/20/2029 |
| LX2028-01-2 | ALBAUGH LLC ALBAUGH LLC TLB S+350 | | | | 3.C FE | 9,825,750 | 98.3330 | 9,759,550 | 9,925,000 | 9,745,662 | | (80,088) | | | 0.000 | 6.755 | N/A | 129,808 | 303,395 | 02/18/2022 | 02/18/2029 |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 | | | | 5.B FE | 24,552,858 | 74.7500 | 20,124,123 | 26,921,903 | 24,512,609 | | (40,249) | | | 0.000 | 10.758 | N/A | 14,318 | 1,671,377 | 03/02/2022 | 02/17/2027 |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 | | | | 5.C FE | 656,370 | 12.0000 | 656,370 | 5,469,751 | 656,370 | | 202,500 | 1,688,792 | | 0.000 | 67.405 | N/A | | 209,126 | 03/03/2022 | 08/24/2026 |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 | | | | 3.A FE | 13,066,057 | 98.1880 | 13,155,965 | 13,398,750 | 12,969,233 | | (96,825) | | | 0.000 | 7.209 | N/A | 5,898 | 500,862 | 06/24/2022 | 03/14/2029 |
| LX2033-85-5 | RENAISSANCE HOLDINGS CORP RENAISSANCE HOLDINGS 1L S+450 | | | | 4.C FE | 2,412,875 | 95.9000 | 2,385,513 | 2,487,500 | 2,399,341 | | (13,534) | | | 0.000 | 8.559 | N/A | 15,058 | 109,226 | 03/17/2022 | 03/16/2027 |
| LX2034-23-4 | HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 | | | | 4.C FE | 14,488,688 | 94.7810 | 14,181,607 | 14,962,500 | 14,317,433 | | (171,255) | | | 0.000 | 8.590 | N/A | 8,041 | 767,175 | 08/04/2022 | 04/01/2029 |
| LX2036-29-6 | NOVOLEX NOVOLEX-CLYDESDALE 1L S+417.5 | | | | 4.B FE | 13,581,750 | 95.0420 | 13,239,351 | 13,930,000 | 13,446,510 | | (135,240) | | | 0.000 | 7.713 | N/A | 6,654 | 648,166 | 03/30/2022 | 03/30/2029 |
| LX2044-19-1 | AZZ INCORPORATED AZZ INC TLB S+425 | | | | 4.B FE | 7,671,750 | 99.8750 | 7,940,062 | 7,950,000 | 7,682,054 | | 10,304 | | | 0.000 | 7.717 | N/A | 3,831 | 351,012 | 05/06/2022 | 05/06/2029 |
| LX2046-74-1 | CHAMPIONX CHAMPIONX TLB-1 S+325 | | | | 3.B FE | 14,625,844 | 99.3750 | 14,868,984 | 14,962,500 | 14,531,641 | | (94,203) | | | 0.000 | 6.831 | N/A | 78,627 | 427,036 | 05/13/2022 | 05/12/2029 |
| LX2093-14-9 | GATES GLOBAL LLC GATES GLOBAL TLB S+350 | | | | 4.A FE | 1,935,150 | 99.1250 | 1,977,544 | 1,995,000 | 1,933,081 | | (2,069) | | | 0.000 | 6.952 | N/A | 867 | 10,090 | 11/09/2022 | 11/09/2029 |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 | | | | 4.A FE | 23,639,287 | 96.0250 | 23,550,619 | 24,525,508 | 23,604,598 | | (34,689) | | | 0.000 | 7.115 | N/A | 10,795 | 186,183 | 11/18/2022 | 11/10/2029 |
| LX2094-06-3 | USI INC USI INC 1L TL S+375 | | | | 4.B FE | 6,050,049 | 98.9290 | 5,985,253 | 6,050,049 | 6,050,049 | | | | | 0.000 | 6.900 | N/A | 2,800 | 49,056 | 11/22/2022 | 11/22/2029 |
| LX2095-55-7 | NIELSEN HOLDINGS NIELSEN HOLDINGS TLB S+500 | | | | 4.B FE | 3,560,000 | 89.0630 | 3,562,520 | 4,000,000 | 3,557,496 | | (2,504) | | | 0.000 | 9.192 | N/A | 17,644 | | 11/22/2022 | 04/11/2029 |
| LX2097-38-9 | TRANSDIGM TRANSDIGM TLH S+325 | | | | 4.A FE | 2,945,818 | 99.5130 | 2,873,966 | 2,888,030 | 2,943,803 | | (2,015) | | | 0.000 | 6.422 | N/A | 1,239 | 9,580 | 12/14/2022 | 02/28/2027 |
| LX1721-92-2 | TITAN ACQUISITION LTD HUSKY TITAN TLB +300 | | A | | 4.C FE | 17,846,562 | 93.2030 | 17,255,615 | 18,514,012 | 18,119,651 | | 158,038 | | | 0.000 | 9.005 | N/A | 8,384 | 865,810 | 05/21/2021 | 03/28/2025 |
| LX1740-18-7 | STARS GROUP HOLDINGS BV STARS GROUP - FLUTTER TLB +225 | | | | 2.C FE | 5,197,835 | 98.4580 | 5,291,444 | 5,374,316 | 5,220,281 | | (14,302) | | | 0.000 | 7.345 | N/A | 2,084 | 219,529 | 07/16/2021 | 07/21/2026 |
| LX1817-51-4 | WESTJET AIRLINES WESTJET AIRLINES 1L TL +300 | | A | | 4.C FE | 3,461,845 | 90.7190 | 3,519,888 | 3,879,990 | 3,739,115 | | 199,398 | | | 0.000 | 7.811 | N/A | 8,718 | 207,086 | 03/11/2020 | 12/11/2026 |
| LX1842-12-4 | TELESAT CANADA TELESAT CANADA TLB +275 | | A | | 5.A FE | 8,606,183 | 45.6610 | 4,086,633 | 8,949,942 | 8,574,576 | | (79,805) | | | 0.000 | 7.628 | N/A | 110,517 | 327,727 | 03/20/2020 | 12/07/2026 |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 | | A | | 3.C FE | 25,607,805 | 98.6250 | 25,428,441 | 25,782,956 | 25,670,157 | | 64,021 | | | 0.000 | 7.028 | N/A | 280,160 | 722,164 | 10/07/2022 | 08/11/2028 |
| LX1852-19-8 | ZIGGO ZIGGO TLI +250 | | D | | 4.A FE | 1,591,260 | 97.3440 | 1,946,880 | 2,000,000 | 1,639,225 | | (12,792) | | | 0.000 | 9.881 | N/A | 6,439 | 81,154 | 03/20/2020 | 04/30/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| LX1925-38-2 | SPRINGER NATURE SPRINGER NATURE TL-B18 +300 | | D | | 4.A FE | 2,283,546 | 98.9060 | 2,674,379 | 2,703,960 | 2,482,067 | | 152,167 | | | 0.000 | 9.643 | N/A | 1,161 | 127,543 | 02/18/2021 | 08/14/2026 |
| LX1956-16-3 | ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB S+225 | | D | | 3.A FE | 7,286,112 | 99.6130 | 7,313,187 | 7,341,599 | 7,233,773 | | (50,150) | | | 0.000 | 6.452 | N/A | 2,855 | 253,018 | 06/03/2022 | 07/03/2028 |
| LX1958-15-1 | ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP S+225 | | D | | 3.A FE | 1,815,339 | 99.6130 | 1,822,085 | 1,829,164 | 1,802,299 | | (12,495) | | | 0.000 | 6.452 | N/A | 711 | 63,040 | 06/03/2022 | 07/03/2028 |
| LX2021-49-6 | COVIS PHARMA COVIS PHARMA 1L TL S+650 | | D | | 5.A FE | 8,662,500 | 54.0000 | 5,197,500 | 9,625,000 | 8,664,476 | | 1,976 | | | 0.000 | 12.535 | N/A | 6,005 | 692,319 | 02/14/2022 | 02/18/2027 |
| LX2025-52-1 | HUNTER DOUGLAS INC HUNTER DOUGLAS TLB S+350 | | D | | 4.A FE | 14,850,375 | 87.5890 | 13,072,658 | 14,925,000 | 14,700,057 | | (150,318) | | | 0.000 | 6.920 | N/A | 120,551 | 562,468 | 02/09/2022 | 02/26/2029 |
| LX2093-69-3 | FORMULA ONE FORMULA ONE -DELTA 2 TLB S+325 | | D | | 4.A FE | 495,000 | 99.8750 | 499,375 | 500,000 | 494,499 | | (501) | | | 0.000 | 6.433 | N/A | 210 | 2,140 | 11/16/2022 | 01/15/2030 |
| 1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 1,887,947,782 | XXX | 1,771,180,163 | 1,941,027,185 | 1,889,631,953 | 923,328 | (1,489,733) | 3,669,445 | | XXX | XXX | XXX | 7,731,420 | 94,710,167 | XXX | XXX |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 1,887,947,782 | XXX | 1,771,180,163 | 1,941,027,185 | 1,889,631,953 | 923,328 | (1,489,733) | 3,669,445 | | XXX | XXX | XXX | 7,731,420 | 94,710,167 | XXX | XXX |
| 2419999999. Total - Issuer Obligations | | | | | | 46,072,190,403 | XXX | 39,122,213,909 | 45,200,956,928 | 45,785,345,549 | (7,919,251) | (50,069,063) | 11,526,182 | (141,893,452) | XXX | XXX | XXX | 410,010,032 | 1,613,810,574 | XXX | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 754,295,502 | XXX | 728,106,823 | 866,440,488 | 779,138,572 | (1,305,549) | 2,424,992 | | | XXX | XXX | XXX | 963,217 | 18,643,083 | XXX | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 1,758,984,614 | XXX | 1,525,365,216 | 1,693,615,533 | 1,734,896,157 | | (7,637,671) | | | XXX | XXX | XXX | 5,000,495 | 58,292,235 | XXX | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 866,983,164 | XXX | 825,461,737 | 869,336,528 | 866,877,317 | | 31,394 | | | XXX | XXX | XXX | 8,516,668 | 19,509,847 | XXX | XXX |
| 2459999999. Total - SVO Identified Funds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 1,887,947,782 | XXX | 1,771,180,163 | 1,941,027,185 | 1,889,631,953 | 923,328 | (1,489,733) | 3,669,445 | | XXX | XXX | XXX | 7,731,420 | 94,710,167 | XXX | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2509999999 - Total Bonds | | | | | | 51,340,401,465 | XXX | 43,972,327,848 | 50,571,376,662 | 51,055,889,548 | (8,301,472) | (56,740,081) | 15,195,627 | (141,893,452) | XXX | XXX | XXX | 432,221,832 | 1,804,965,906 | XXX | XXX |

1.

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

1A — 1A ...$ 4,151,299,512 1B ..$ 604,901,640 1C ..$ 1,065,395,150 1D ..$ 2,471,982,639 1E ..$ 3,565,237,964 1F ..$ 8,296,669,562 1G ..$ 7,023,845,579

1B — 2A ...$ 6,466,039,093 2B ..$ 8,594,893,831 2C ..$ 5,542,834,845

1C — 3A ...$ 553,388,925 3B ..$ 293,602,446 3C ..$ 299,535,764

1D — 4A ...$ 586,550,876 4B ..$ 604,409,411 4C ..$ 618,747,001

1E — 5A ...$ 195,348,398 5B ..$ 82,722,247 5C ..$ 21,491,734

1F — 6 .....$ 16,992,931

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| 4509999999 - Total Preferred Stocks | | | | | | | | XXX | | | | | | | | | | | XXX | XXX |

NONE

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 001914-20-9 | MEN'S WEARHOUSE LLC COMMON STOCK | | | 27,565.000 | 197,558 | 7.167 | 197,558 | 103,369 | | | | 164,260 | | 164,260 | | 12/01/2020 | |
| 5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 197,558 | XXX | 197,558 | 103,369 | | | | 164,260 | | 164,260 | | XXX | XXX |
| 64940*-10-9 | NEW YORK BUS DEV CORP CAP STK COMMON STOCK | | | 4,750.000 | 321,860 | 67.760 | 321,860 | 23,750 | | | | | | | | 04/16/1956 | |
| FHLB00-01-8 | Federal Home Loan Bank Membership Stock | RF | | 90,634.000 | 9,063,400 | 100.000 | 9,063,400 | 9,063,400 | | 1,258,336 | | | | | | 04/05/2019 | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | RF | | 301,129.000 | 30,112,900 | 100.000 | 30,112,900 | 30,112,900 | | | | | | | | 12/22/2022 | |
| 5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 39,498,160 | XXX | 39,498,160 | 39,200,050 | | 1,258,336 | | | | | | XXX | XXX |
| 5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 39,695,718 | XXX | 39,695,718 | 39,303,419 | | 1,258,336 | | 164,260 | | 164,260 | | XXX | XXX |
| 92647K-46-5 | GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND R | | | 2,511,178.000 | 13,259,018 | 5.280 | 13,259,018 | 17,765,123 | | 968,637 | | (3,842,102) | | (3,842,102) | | 01/31/2014 | |
| 92647K-47-3 | GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS | | | 2,081,029.000 | 10,987,831 | 5.280 | 10,987,831 | 14,710,866 | | 749,880 | | (3,183,974) | | (3,183,974) | | 11/30/2011 | |
| 92647K-48-1 | GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS | | | 1,235,921.000 | 6,500,946 | 5.260 | 6,500,946 | 9,005,413 | | 498,931 | | (1,890,959) | | (1,890,959) | | 04/30/2014 | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | 30,747,795 | XXX | 30,747,795 | 41,481,402 | | 2,217,448 | | (8,917,035) | | (8,917,035) | | XXX | XXX |
| 5409999999. Total - Common Stocks - Mutual Funds | | | | | 30,747,795 | XXX | 30,747,795 | 41,481,402 | | 2,217,448 | | (8,917,035) | | (8,917,035) | | XXX | XXX |
| 5609999999. Total - Common Stocks - Unit Investment Trusts | | | | | | XXX | | | | | | | | | | XXX | XXX |
| 5809999999. Total - Common Stocks - Closed-End Funds | | | | | | XXX | | | | | | | | | | XXX | XXX |
| 319983-10-2 | FIRST COMMONWEALTH | | | 1,000.000 | 365,541,114 | 365,541.114 | 365,541,114 | 394,283,118 | | 37,460,000 | | (707,054) | | (707,054) | | 07/30/1999 | |
| 401352-29-9 | MANAGED DENTALGUARD INC. (TEXAS) | | | 100.000 | 3,596,620 | 35,966.203 | 3,596,620 | 1,085,935 | | | | 1,306,459 | | 1,306,459 | | 02/09/2000 | |
| 401352-39-8 | MANAGED DENTAL GUARD INC (NJ) | | | 100.000 | 998,848 | 9,988.480 | 998,848 | 200,000 | | | | 25,812 | | 25,812 | | 03/04/2002 | |
| 40137*-10-2 | GUARDIAN INS & ANNUITY CO | | | 20,000.000 | 554,073,706 | 27,703.685 | 554,073,706 | 864,000,000 | | | | (54,797,680) | | (54,797,680) | | 06/08/1970 | |
| 45767@-10-6 | INNOVATIVE UNDERWRITERS INC | | | 100.000 | 6,614,150 | 66,141.497 | 6,614,150 | 6,000,000 | | 400,000 | | 11,726 | | 11,726 | | 07/21/1999 | |
| 56165#-10-9 | MANAGED DENTAL CARE OF CALIFORNIA | | | 23,120.000 | 3,886,268 | 168.091 | 3,886,268 | 3,300,000 | | 3,468,000 | | 159,563 | | 159,563 | | 04/25/1996 | |
| 70016#-10-1 | PARK AVENUE LIFE INSURANCE COMPANY | | | 100,000.000 | 53,737,430 | 537.374 | 53,737,430 | 122,283,195 | | | | 7,081,295 | | 7,081,295 | | 12/23/1996 | |
| 70016#-20-0 | BERKSHIRE LIFE INSURANCE CO. OF AMERICA | | | 100.000 | 199,466,350 | 1,994,663.498 | 199,466,350 | 199,459,688 | | | | (21,416,293) | | (21,416,293) | | 12/22/2000 | |
| 5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 1,187,914,486 | XXX | 1,187,914,486 | 1,590,611,936 | | 41,328,000 | | (68,336,172) | | (68,336,172) | | XXX | XXX |
| 5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 1,187,914,486 | XXX | 1,187,914,486 | 1,590,611,936 | | 41,328,000 | | (68,336,172) | | (68,336,172) | | XXX | XXX |
| 5989999999 - Total Common Stocks | | | | | 1,258,357,999 | XXX | 1,258,357,999 | 1,671,396,757 | | 44,803,784 | | (77,088,947) | | (77,088,947) | | XXX | XXX |
| 5999999999 - Total Preferred and Common Stocks | | | | | 1,258,357,999 | XXX | 1,258,357,999 | 1,671,396,757 | | 44,803,784 | | (77,088,947) | | (77,088,947) | | XXX | XXX |

1.

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

1A 1A ...$ 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$

1B 2A ...$ 2B ..$ 2C ..$

1C 3A ...$ 3B ..$ 3C ..$

1D 4A ...$ 4B ..$ 4C ..$

1E 5A ...$ 5B ..$ 5C ..$

1F 6 .....$

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912803-EW-9 | STRIP PRINC STRIPS 0.000% 02/15/47 | | 02/22/2022 | J.P. MORGAN | | 5,557,500 | 10,000,000 | |
| 912803-EW-9 | STRIP PRINC STRIPS 0.000% 02/15/47 | | 02/22/2022 | J.P. MORGAN | | 27,787,500 | 50,000,000 | |
| 912803-EW-9 | STRIP PRINC STRIPS 0.000% 02/15/47 | | 02/22/2022 | J.P. MORGAN | | 22,246,400 | 40,000,000 | |
| 912803-GC-1 | STRIP PRINC STRIPS 0.000% 11/15/51 | | 02/22/2022 | CITICORP SECURITIES | | 5,125,900 | 10,000,000 | |
| 912803-GC-1 | STRIP PRINC STRIPS 0.000% 11/15/51 | | 02/22/2022 | CITICORP SECURITIES | | 25,629,500 | 50,000,000 | |
| 912803-GC-1 | STRIP PRINC STRIPS 0.000% 11/15/51 | | 02/22/2022 | GOLDMAN SACHS | | 20,521,600 | 40,000,000 | |
| 912803-GE-7 | STRIP PRINC STRIPS 0.000% 02/15/52 | | 03/31/2022 | BANK OF AMERICA | | 9,817,400 | 20,000,000 | |
| 912803-GE-7 | STRIP PRINC STRIPS 0.000% 02/15/52 | | 03/31/2022 | BANK OF AMERICA | | 15,799,252 | 32,200,000 | |
| 912810-TC-2 | US TREASURY N/B BONDS 2.000% 11/15/41 | | 01/21/2022 | BANK OF AMERICA | | 49,023,438 | 50,000,000 | 193,370 |
| 912810-TC-2 | US TREASURY N/B BONDS 2.000% 11/15/41 | | 01/21/2022 | GOLDMAN SACHS | | 49,054,688 | 50,000,000 | 193,370 |
| 912810-TC-2 | US TREASURY N/B BONDS 2.000% 11/15/41 | | 01/21/2022 | MORGAN STANLEY | | 22,561,563 | 23,000,000 | 88,950 |
| 912810-TF-5 | US TREASURY N/B BONDS 2.375% 02/15/42 | | 04/29/2022 | GOLDMAN SACHS | | 24,917,813 | 28,000,000 | 139,613 |
| 912828-2A-7 | US GOVERNMENT TREAS BILL 1 1/2% Due 8/15/2026 FA15 1.500% 08/15/26 | | 01/12/2022 | BANK OF AMERICA | | 210,287 | 210,000 | 1,293 |
| 912828-2A-7 | US GOVERNMENT TREAS BILL 1 1/2% Due 8/15/2026 FA15 1.500% 08/15/26 | | 05/11/2022 | BMO CAPITAL MARKETS | | 9,429 | 10,000 | 36 |
| 912828-2A-7 | US GOVERNMENT TREAS BILL 1 1/2% Due 8/15/2026 FA15 1.500% 08/15/26 | | 11/08/2022 | BARCLAYS | | 89,688 | 100,000 | 351 |
| 91282C-EA-5 | US TREASURY N/B NOTES 1.500% 02/29/24 | | 03/16/2022 | STRATEGAS SECURITIES LLC | | 49,562,500 | 50,000,000 | 34,647 |
| 91282C-EA-5 | US TREASURY N/B NOTES 1.500% 02/29/24 | | 03/16/2022 | STRATEGAS SECURITIES LLC | | 24,781,250 | 25,000,000 | 17,323 |
| 91282C-EA-5 | US TREASURY N/B NOTES 1.500% 02/29/24 | | 03/25/2022 | BANK OF AMERICA | | 8,869,922 | 9,000,000 | 10,272 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 361,565,630 | 487,520,000 | 679,225 |
| 00946A-AD-6 | AIRPORT AUTHORITY HK AGENCY DEBENTURES 2.500% 01/12/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,973,349 | 1,970,000 | 274 |
| 00946A-AF-1 | AIRPORT AUTHORITY HK AGENCY DEBENTURES 3.500% 01/12/62 | D | 01/05/2022 | ALLIANCE BERNSTEIN | | 1,380,000 | 1,380,000 | |
| 00946A-AF-1 | AIRPORT AUTHORITY HK AGENCY DEBENTURES 3.500% 01/12/62 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,440,491 | 1,420,000 | 276 |
| 168863-DQ-8 | REPUBLIC OF CHILE GOVT NATIONAL 3.100% 01/22/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,493,230 | 2,830,000 | 41,672 |
| 168863-DS-4 | REPUBLIC OF CHILE GOVT NATIONAL 3.100% 05/07/41 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 1,842,300 | 2,070,000 | 26,203 |
| 168863-DS-4 | REPUBLIC OF CHILE GOVT NATIONAL 3.100% 05/07/41 | D | 07/12/2022 | ALLIANCE BERNSTEIN | | 3,520,344 | 4,655,000 | 26,857 |
| 168863-DT-2 | REPUBLIC OF CHILE GOVT NATIONAL 2.550% 07/27/33 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,092,697 | 1,160,000 | 13,640 |
| 168863-DX-3 | REPUBLIC OF CHILE GOVT NATIONAL 2.750% 01/31/27 | D | 08/23/2022 | ALLIANCE BERNSTEIN | | 3,504,380 | 3,740,000 | 7,428 |
| 195325-DX-0 | REPUBLIC OF COLOMBIA GOVT NATIONAL 3.875% 02/15/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,222,500 | 1,630,000 | 25,967 |
| 195325-EA-9 | REPUBLIC OF COLOMBIA GOVT NATIONAL 4.125% 02/22/42 | D | 11/29/2022 | ALLIANCE BERNSTEIN | | 355,063 | 575,000 | 6,523 |
| 195325-EA-9 | REPUBLIC OF COLOMBIA GOVT NATIONAL 4.125% 02/22/42 | D | 11/29/2022 | ALLIANCE BERNSTEIN | | 663,275 | 1,075,000 | 12,318 |
| 30216K-AF-9 | EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,270,875 | 2,455,000 | 153 |
| 445545-AP-1 | HUNGARY GOVT NATIONAL 5.250% 06/16/29 | D | 06/08/2022 | ALLIANCE BERNSTEIN | | 2,033,139 | 2,058,000 | |
| 455780-CV-6 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL 1.850% 03/12/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,510,055 | 4,730,000 | 29,654 |
| 455780-CW-4 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL 3.050% 03/12/51 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,989,730 | 2,110,000 | 21,809 |
| 455780-DG-8 | REPUBLIC OF INDONESIA 144A GOVT NATIONAL 3.200% 09/23/61 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 958,020 | 1,050,000 | 10,360 |
| 48266X-AF-2 | KSA SUKUK LTD BASIC 5.268% 10/25/28 | D | 10/18/2022 | ALLIANCE BERNSTEIN | | 3,185,000 | 3,185,000 | |
| 698299-BL-7 | REPUBLIC OF PANAMA GOVT NATIONAL 3.870% 07/23/60 | D | 09/29/2022 | ALLIANCE BERNSTEIN | | 739,631 | 1,215,000 | 9,273 |
| 698299-BR-4 | REPUBLIC OF PANAMA GOVT NATIONAL 3.298% 01/19/33 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,770,000 | 1,770,000 | |
| 698299-BS-2 | REPUBLIC OF PANAMA GOVT NATIONAL 4.500% 01/19/63 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,987,500 | 2,000,000 | |
| 698299-BT-0 | REPUBLIC OF PANAMA GOVT NATIONAL 6.400% 02/14/35 | D | 11/14/2022 | ALLIANCE BERNSTEIN | | 3,572,940 | 3,611,000 | |
| 715638-BU-5 | REPUBLIC OF PERU GOVT NATIONAL 4.125% 08/25/27 | D | 07/26/2022 | ALLIANCE BERNSTEIN | | 1,528,065 | 1,540,000 | 27,175 |
| 715638-DE-9 | REPUBLIC OF PERU GOVT NATIONAL 2.392% 01/23/26 | D | 06/01/2022 | ALLIANCE BERNSTEIN | | 2,114,040 | 2,230,000 | 19,707 |
| 715638-DP-4 | REPUBLIC OF PERU GOVT NATIONAL 1.862% 12/01/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 4,517,375 | 5,090,000 | 11,057 |
| 715638-DQ-2 | REPUBLIC OF PERU GOVT NATIONAL 2.780% 12/01/60 | D | 07/26/2022 | ALLIANCE BERNSTEIN | | 1,764,720 | 2,700,000 | 12,093 |
| 718286-BZ-9 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.950% 01/20/40 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,581,720 | 1,470,000 | 28,065 |
| 718286-CG-0 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.750% 01/14/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 866,775 | 780,000 | |
| 718286-CH-8 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 2.950% 05/05/45 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,888,350 | 3,050,000 | 17,245 |
| 718286-CN-5 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 1.950% 01/06/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 7,453,660 | 7,720,000 | 3,345 |
| 718286-CQ-8 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.229% 03/29/27 | D | 03/21/2022 | ALLIANCE BERNSTEIN | | 249,000 | 249,000 | |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.556% 09/29/32 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 437,090 | 436,000 | |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.556% 09/29/32 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 656,289 | 654,000 | |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.556% 09/29/32 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 216,270 | 216,000 | |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.556% 09/29/32 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 668,000 | 668,000 | |
| 718286-CR-6 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 3.556% 09/29/32 | D | 03/24/2022 | ALLIANCE BERNSTEIN | | 228,769 | 226,000 | |
| 718286-CT-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 5.609% 04/13/33 | D | 10/05/2022 | ALLIANCE BERNSTEIN | | 550,000 | 550,000 | |
| 718286-CU-9 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 5.950% 10/13/47 | D | 10/05/2022 | ALLIANCE BERNSTEIN | | 971,071 | 990,000 | |
| 731011-AT-9 | POLAND REP OF 3% Due 3/17/2023 MS17 3.000% 03/17/23 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,043,929 | 1,990,000 | 19,403 |
| 760942-BB-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL 4.375% 10/27/27 | D | 05/10/2022 | ALLIANCE BERNSTEIN | | 1,228,500 | 1,200,000 | 2,188 |
| 760942-BD-3 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL 4.975% 04/20/55 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 3,096,900 | 2,960,000 | 41,315 |
| 77586R-AN-0 | ROMANIA GOVT NATIONAL 5.250% 11/25/27 | D | 05/18/2022 | ALLIANCE BERNSTEIN | | 4,050,418 | 4,060,000 | |
| 77586T-AE-6 | ROMANIA GOVT NATIONAL 6.125% 01/22/44 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 1,796,369 | 1,942,000 | 2,313 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 857524-AC-6 | REPUBLIC OF POLAND GOVT NATIONAL 4.000% 01/22/24 | D | 07/25/2022 | ALLIANCE BERNSTEIN | | 2,749,322 | 2,720,000 | 1,511 |
| 91087B-AB-6 | UNITED MEXICAN STATES GOVT NATIONAL 4.350% 01/15/47 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 3,558,750 | 4,380,000 | 8,468 |
| 91087B-AC-4 | UNITED MEXICAN STATES GOVT NATIONAL 4.150% 03/28/27 | D | 05/23/2022 | ALLIANCE BERNSTEIN | | 6,329,313 | 6,290,000 | 42,056 |
| 91087B-AN-0 | UNITED MEXICAN STATES GOVT NATIONAL 3.771% 05/24/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 792,155 | 910,000 | 4,671 |
| 91087B-AN-0 | UNITED MEXICAN STATES GOVT NATIONAL 3.771% 05/24/61 | D | 05/23/2022 | ALLIANCE BERNSTEIN | | 2,530,238 | 3,570,000 | 748 |
| 91087B-AQ-3 | UNITED MEXICAN STATES GOVT NATIONAL 4.280% 08/14/41 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,944,150 | 1,950,000 | 34,543 |
| 91087B-AQ-3 | UNITED MEXICAN STATES GOVT NATIONAL 4.280% 08/14/41 | D | 04/13/2022 | ALLIANCE BERNSTEIN | | 3,977,340 | 4,530,000 | 34,468 |
| 91087B-AS-9 | UNITED MEXICAN STATES GOVT NATIONAL 4.400% 02/12/52 | D | 01/04/2022 | ALLIANCE BERNSTEIN | | 996,060 | 1,000,000 | |
| 91087B-AS-9 | UNITED MEXICAN STATES GOVT NATIONAL 4.400% 02/12/52 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,033,725 | 1,050,000 | 128 |
| 917288-BK-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL 4.375% 01/23/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 4,353,600 | 3,840,000 | 79,333 |
| AM8496-42-5 | KUWAIT INTL BOND GOVT NATIONAL 3.500% 03/20/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 3,200,175 | 2,970,000 | 32,918 |
| AP2859-34-0 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 4.625% 10/04/47 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 3,710,140 | 3,230,000 | 41,497 |
| AX5422-85-9 | STATE OF QATAR GOVT NATIONAL 3.375% 03/14/24 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,796,368 | 1,720,000 | 19,350 |
| BH6207-38-6 | STATE OF QATAR GOVT NATIONAL 3.400% 04/16/25 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,230,550 | 4,010,000 | 33,328 |
| BH6210-38-0 | STATE OF QATAR GOVT NATIONAL 4.400% 04/16/50 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,591,258 | 3,820,000 | 41,086 |
| BH8296-04-9 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/22/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 6,181,333 | 5,873,000 | 43,477 |
| BK4157-16-4 | ROMANIA GOVT NATIONAL 3.000% 02/14/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 946,438 | 950,000 | 11,875 |
| BK4157-20-6 | ROMANIA GOVT NATIONAL 4.000% 02/14/51 | D | 07/14/2022 | ALLIANCE BERNSTEIN | | 981,000 | 1,500,000 | 25,667 |
| BM8508-61-6 | AIRPORT AUTHORITY HK AGENCY DEBENTURES 2.100% Perpet. | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 954,000 | 960,000 | 2,016 |
| BN7443-52-4 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.450% 02/02/61 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 3,333,700 | 4,240,000 | 46,322 |
| BN7443-52-4 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.450% 02/02/61 | D | 09/22/2022 | ALLIANCE BERNSTEIN | | 1,823,500 | 2,605,000 | 13,731 |
| BR4255-69-0 | HUNGARY GOVT NATIONAL 2.125% 09/22/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 5,919,375 | 6,150,000 | 41,021 |
| BR4258-71-0 | HUNGARY GOVT NATIONAL 3.125% 09/21/51 | D | 09/15/2022 | ALLIANCE BERNSTEIN | | 1,259,013 | 2,143,000 | 33,298 |
| BS3776-86-8 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 11/17/51 | D | 06/07/2022 | ALLIANCE BERNSTEIN | | 2,687,575 | 3,370,000 | 6,693 |
| BT6265-39-6 | ROMANIA GOVT NATIONAL 3.000% 02/27/27 | D | 06/05/2022 | ALLIANCE BERNSTEIN | | 2,114,700 | 2,280,000 | 24,890 |
| BT6265-53-7 | ROMANIA GOVT NATIONAL 3.625% 03/27/32 | D | 04/26/2022 | ALLIANCE BERNSTEIN | | 1,151,280 | 1,312,000 | 12,154 |
| BT6265-53-7 | ROMANIA GOVT NATIONAL 3.625% 03/27/32 | D | 04/27/2022 | ALLIANCE BERNSTEIN | | 1,128,465 | 1,286,000 | 11,913 |
| BV4041-80-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 4.200% 03/29/47 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 203,975 | 205,000 | |
| BV4041-80-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 4.200% 03/29/47 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 204,249 | 206,000 | |
| BV4041-80-2 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 4.200% 03/29/47 | D | 03/22/2022 | ALLIANCE BERNSTEIN | | 324,000 | 324,000 | |
| EK6906-32-6 | REPUBLIC OF INDONESIA GOVT NATIONAL 4.125% 01/15/25 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,052,750 | 3,770,000 | 77,324 |
| JK9193-48-9 | ABU DHABI GOVT INT'L GOVT NATIONAL 3.125% 05/03/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,266,120 | 1,200,000 | 7,396 |
| QJ1143-41-2 | UKRAINE GOVERNMENT GOVT NATIONAL 7.750% 09/01/23 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,157,880 | 1,200,000 | 34,358 |
| QZ9368-19-7 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/26/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 5,026,388 | 4,770,000 | 33,589 |
| ZP6092-88-3 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.750% 01/21/55 | D | 07/31/2022 | ALLIANCE BERNSTEIN | | 2,800,725 | 3,210,000 | |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 170,721,439 | 180,954,000 | 1,216,142 |
| 001814-D*-0 | ANR PIPELINE COMPANY ANR PIPELINE COMPANY 3.580% 05/26/34 | | 03/09/2022 | MIZUHO | | 18,000,000 | 18,000,000 | |
| 001814-D*-0 | ANR PIPELINE COMPANY ANR PIPELINE COMPANY 3.580% 05/26/34 | | 03/09/2022 | MIZUHO | | 2,000,000 | 2,000,000 | |
| 00206R-KJ-0 | AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53 | | 03/10/2022 | GOLDMAN SACHS | | 2,656,576 | 3,100,000 | 53,949 |
| 002824-BH-2 | ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46 | | 03/03/2022 | CITICORP SECURITIES | | 12,333,700 | 10,000,000 | 132,028 |
| 002824-BH-2 | ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46 | | 03/10/2022 | PIERPONT SECURITIES | | 2,121,228 | 1,750,000 | 24,772 |
| 002824-BH-2 | ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46 | | 03/10/2022 | BARCLAYS | | 3,942,998 | 3,250,000 | 46,006 |
| 00440E-AW-7 | ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3 4.350% 11/03/45 | | 03/09/2022 | PARIBAS SECURITIES | | 5,415,800 | 5,000,000 | 77,333 |
| 00440E-AW-7 | ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3 4.350% 11/03/45 | | 12/16/2022 | WELLS FARGO SECURITIES LLC | | 2,850,481 | 3,100,000 | 17,605 |
| 004421-MH-3 | ACE 2004-HE4 SERIES 2005HE2 CLASS M6 5.512% 04/25/35 | | 02/01/2022 | BANK OF AMERICA | | 976,250 | 1,000,000 | 308 |
| 004421-MH-3 | ACE 2004-HE4 SERIES 2005HE2 CLASS M6 5.512% 04/25/35 | | 02/01/2022 | BANK OF AMERICA | | 4,133,443 | 4,234,000 | 1,305 |
| 00623P-AA-9 | ADAMS HOMES INC BASIC 7.500% 02/15/25 | | 12/01/2022 | BANK OF AMERICA | | 424,375 | 500,000 | 11,458 |
| 00623P-AA-9 | ADAMS HOMES INC BASIC 7.500% 02/15/25 | | 12/01/2022 | BANK OF AMERICA | | 314,038 | 370,000 | 8,479 |
| 00623P-AA-9 | ADAMS HOMES INC BASIC 7.500% 02/15/25 | | 12/01/2022 | BANK OF AMERICA | | 314,038 | 370,000 | 8,479 |
| 00764M-GJ-0 | Aegis Asset Backed Securities SERIES 20054 CLASS M3 5.137% 10/25/35 | | 03/24/2022 | BTIG LLC | | 1,769,250 | 2,100,000 | 211 |
| 00764M-GJ-0 | Aegis Asset Backed Securities SERIES 20054 CLASS M3 5.137% 10/25/35 | | 03/24/2022 | BTIG LLC | | 16,192,850 | 19,220,000 | 1,933 |
| 00914A-AG-7 | AIR LEASE CORP BASIC 3.000% 02/01/30 | | 01/04/2022 | WELLS FARGO SECURITIES LLC | | 10,016,700 | 10,000,000 | 129,167 |
| 00914A-AK-8 | AIR LEASE CORP BASIC 3.125% 12/01/30 | | 07/11/2022 | GOLDMAN SACHS | | 20,150,270 | 24,500,000 | 89,323 |
| 00914A-AS-1 | AIR LEASE CORP BASIC 2.875% 01/15/32 | | 01/05/2022 | BANK OF AMERICA | | 14,674,800 | 15,000,000 | |
| 015271-AL-3 | ALEXANDRIA REAL EST EQUITIES BASIC 3.450% 04/30/25 | | 02/10/2022 | BARCLAYS | | 5,184,700 | 5,000,000 | 49,833 |
| 015271-AL-3 | ALEXANDRIA REAL EST EQUITIES BASIC 3.450% 04/30/25 | | 02/10/2022 | WELLS FARGO SECURITIES LLC | | 9,640,752 | 9,300,000 | 92,690 |
| 015271-AZ-2 | ALEXANDRIA REAL EST EQUITIES BASIC 3.550% 03/15/52 | | 02/02/2022 | GOLDMAN SACHS | | 8,961,750 | 9,000,000 | |
| 01741R-AM-4 | ALLEGHENY TECHNOLOGIES INC BASIC 5.125% 10/01/31 | | 11/02/2022 | BANK OF AMERICA | | 2,505,000 | 3,000,000 | 14,094 |
| 023135-CJ-3 | AMAZON.COM INC. BASIC 3.950% 04/13/52 | | 06/07/2022 | CITICORP SECURITIES | | 2,460,666 | 2,600,000 | 15,976 |
| 02344A-AA-6 | AMCOR FLEXIBLES NORTH AM BASIC 2.690% 05/25/31 | | 07/12/2022 | GOLDMAN SACHS | | 4,956,540 | 6,000,000 | 21,968 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 02361D-AZ-3 | AMEREN ILLINOIS CO BASIC 5.900% 12/01/52 | | 11/17/2022 | MARKET AXESS | | 4,564,458 | 4,250,000 | |
| 023771-S5-8 | AMERICAN AIRLINE BASIC 11.750% 07/15/25 | | 09/12/2022 | GOLDMAN SACHS | | 3,393,750 | 3,000,000 | 57,771 |
| 023771-S5-8 | AMERICAN AIRLINE BASIC 11.750% 07/15/25 | | 11/28/2022 | BANK OF AMERICA | | 3,292,500 | 3,000,000 | 132,188 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC 5.000% 10/01/29 | | 02/15/2022 | MARKET AXESS | | 453,440 | 500,000 | 12,361 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC 5.000% 10/01/29 | | 02/15/2022 | MARKET AXESS | | 453,440 | 500,000 | 12,361 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC 5.000% 10/01/29 | | 03/08/2022 | BANK OF AMERICA | | 925,000 | 1,000,000 | 27,917 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC 5.000% 10/01/29 | | 03/08/2022 | BANK OF AMERICA | | 462,500 | 500,000 | 13,958 |
| 02406P-BB-5 | AMERICAN AXLE & MFG INC BASIC 5.000% 10/01/29 | | 11/29/2022 | MARKET AXESS | | 871,280 | 1,000,000 | 8,333 |
| 025816-CS-6 | AMERICAN EXPRESS BASIC 2.550% 03/04/27 | | 03/24/2022 | RBC CAPITAL MARKETS | | 14,872,410 | 15,250,000 | 27,005 |
| 02665W-DL-2 | AMERICAN HONDA FINANCE BASIC 1.200% 07/08/25 | | 09/20/2022 | RBC CAPITAL MARKETS | | 9,157,900 | 10,000,000 | 24,667 |
| 02665W-DN-8 | AMERICAN HONDA FINANCE BASIC 1.000% 09/10/25 | | 07/11/2022 | GOLDMAN SACHS | | 20,130,880 | 22,000,000 | 75,167 |
| 030288-AC-8 | AMERICAN TRANSMISSION SYSTEMS BASIC 2.650% 01/15/32 | | 01/06/2022 | RBC CAPITAL MARKETS | | 2,394,024 | 2,400,000 | 6,890 |
| 03073E-AT-2 | AMERISOURCEBERGEN CORP BASIC 2.700% 03/15/31 | | 02/01/2022 | RBC CAPITAL MARKETS | | 2,011,993 | 2,050,000 | 21,218 |
| 031162-DE-7 | AMGEN INC BASIC 3.350% 02/22/32 | | 03/31/2022 | MORGAN STANLEY | | 9,904,200 | 10,000,000 | 39,083 |
| 031162-DF-4 | AMGEN INC BASIC 4.200% 02/22/52 | | 03/31/2022 | CITICORP SECURITIES | | 8,297,360 | 8,000,000 | 39,200 |
| 035240-AT-7 | ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50 | | 03/17/2022 | MORGAN STANLEY | | 2,166,760 | 2,000,000 | 27,500 |
| 035240-AT-7 | ANHEUSER-BUSCH INBEV WOR BASIC 4.500% 06/01/50 | | 03/17/2022 | MORGAN STANLEY | | 10,833,800 | 10,000,000 | 137,500 |
| 03674X-AQ-9 | ANTERO RESOURCES CORP. BASIC 7.625% 02/01/29 | | 12/21/2022 | BANK OF AMERICA | | 511,250 | 500,000 | 15,038 |
| 03674X-AQ-9 | ANTERO RESOURCES CORP. BASIC 7.625% 02/01/29 | | 12/21/2022 | BANK OF AMERICA | | 1,022,500 | 1,000,000 | 30,076 |
| 03674X-AQ-9 | ANTERO RESOURCES CORP. BASIC 7.625% 02/01/29 | | 12/21/2022 | BANK OF AMERICA | | 511,250 | 500,000 | 15,038 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/20/2022 | MARKET AXESS | | 300,024 | 350,000 | 1,041 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/20/2022 | MARKET AXESS | | 557,187 | 650,000 | 1,934 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/20/2022 | MARKET AXESS | | 257,970 | 300,000 | 893 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/20/2022 | MARKET AXESS | | 601,930 | 700,000 | 2,083 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/27/2022 | MARKET AXESS | | 281,722 | 350,000 | 1,388 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 09/27/2022 | MARKET AXESS | | 523,198 | 650,000 | 2,578 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/14/2022 | CITICORP SECURITIES | | 2,406,240 | 3,000,000 | 19,975 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/18/2022 | CITICORP SECURITIES | | 1,625,000 | 2,000,000 | 13,883 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/20/2022 | MARKET AXESS | | 531,980 | 670,000 | 5,031 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/20/2022 | MARKET AXESS | | 356,400 | 450,000 | 3,379 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/20/2022 | MARKET AXESS | | 297,000 | 375,000 | 2,816 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/20/2022 | MARKET AXESS | | 297,000 | 375,000 | 2,816 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/25/2022 | CITICORP SECURITIES | | 400,000 | 500,000 | 3,967 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/25/2022 | CITICORP SECURITIES | | 3,200,000 | 4,000,000 | 31,733 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/25/2022 | CITICORP SECURITIES | | 2,400,000 | 3,000,000 | 23,800 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/25/2022 | CITICORP SECURITIES | | 200,000 | 250,000 | 1,983 |
| 037411-AW-5 | APACHE CORP. 5.1% Due 9/1/2040 MS1 5.100% 09/01/40 | | 10/25/2022 | CITICORP SECURITIES | | 200,000 | 250,000 | 1,983 |
| 037833-DQ-0 | APPLE COMPUTER INC BASIC 2.950% 09/11/49 | | 03/21/2022 | BARCLAYS | | 12,691,980 | 14,000,000 | 13,767 |
| 037833-EK-2 | APPLE COMPUTER INC BASIC 2.700% 08/05/51 | | 02/16/2022 | J.P. MORGAN | | 12,959,250 | 15,000,000 | 13,500 |
| 037833-EK-2 | APPLE COMPUTER INC BASIC 2.700% 08/05/51 | | 03/22/2022 | J.P. MORGAN | | 10,235,160 | 12,000,000 | 44,100 |
| 037833-EK-2 | APPLE COMPUTER INC BASIC 2.700% 08/05/51 | | 03/31/2022 | CITICORP SECURITIES | | 8,750,700 | 10,000,000 | 44,250 |
| 038222-AG-0 | APPLIED MATERIALS INC BASIC 5.850% 06/15/41 | | 02/14/2022 | GOLDMAN SACHS | | 4,023,720 | 3,000,000 | 29,738 |
| 038336-F*-9 | APTARGROUP, INC APTARGROUP UK HOLDINGS LIMITED 1.170% 07/19/24 | | 03/09/2022 | Tax Free Exchange | | 17,161,500 | 16,348,500 | 26,566 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/09/2022 | MARKET AXESS | | 953,400 | 1,000,000 | 1,389 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | MARKET AXESS | | 189,930 | 200,000 | 611 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | MARKET AXESS | | 94,965 | 100,000 | 306 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | JEFFERIES & COMPANY INC. | | 760,000 | 800,000 | 2,444 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | JEFFERIES & COMPANY INC. | | 380,000 | 400,000 | 1,222 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | MARKET AXESS | | 380,120 | 400,000 | 1,222 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 08/19/2022 | MARKET AXESS | | 190,060 | 200,000 | 611 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 12/15/2022 | MARKET AXESS | | 472,135 | 500,000 | 9,583 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 12/15/2022 | MARKET AXESS | | 472,135 | 500,000 | 9,583 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 12/15/2022 | MARKET AXESS | | 472,510 | 500,000 | 9,583 |
| 038522-AQ-1 | ARAMARK BASIC 5.000% 02/01/28 | | 12/15/2022 | MARKET AXESS | | 472,510 | 500,000 | 9,583 |
| 038522-AR-9 | ARAMARK BASIC 6.375% 05/01/25 | | 06/14/2022 | GOLDMAN SACHS | | 730,313 | 750,000 | 5,977 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 038522-AR-9 | ARAMARK BASIC 6.375% 05/01/25 | | 06/14/2022 | GOLDMAN SACHS | | 730,313 | 750,000 | 5,977 |
| 039482-AB-0 | ARCHER-DANIELS-MIDLAND C BASIC 3.250% 03/27/30 | | 07/12/2022 | GOLDMAN SACHS | | 20,483,265 | 21,500,000 | 207,684 |
| 039482-AD-6 | ARCHER-DANIELS-MIDLAND C BASIC 2.900% 03/01/32 | | 04/05/2022 | MIZUHO SECURITIES | | 2,043,384 | 2,100,000 | 6,259 |
| 04014F-4*-0 | ARES DYNAMIC CREDIT ALLOCATION ARES DYNAMIC CREDIT ALLOCATION 3.030% 09/15/28 | | 02/28/2022 | Tax Free Exchange | | 7,000,000 | 7,000,000 | 96,034 |
| 04285C-AC-5 | Arroyo Mortgage Trust SERIES 20201 CLASS A3 3.328% 03/25/55 | | 04/06/2022 | SOCIETE GENERALE | | 945,000 | 1,000,000 | 647 |
| 04285C-AC-5 | Arroyo Mortgage Trust SERIES 20201 CLASS A3 3.328% 03/25/55 | | 04/06/2022 | SOCIETE GENERALE | | 1,748,250 | 1,850,000 | 1,197 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC BASIC 1.750% 05/28/28 | | 07/11/2022 | GOLDMAN SACHS | | 20,014,425 | 22,500,000 | 49,219 |
| 05239*-AA-0 | AUSTIN STADCO LLC AUSTIN STADCO LLC 6.500% 12/15/42 | | 10/12/2022 | J.P. MORGAN | | 30,000,000 | 30,000,000 | |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 08/19/2022 | JEFFERIES & COMPANY INC. | | 230,625 | 250,000 | 6,420 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 08/19/2022 | JEFFERIES & COMPANY INC. | | 230,625 | 250,000 | 6,420 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 08/19/2022 | MARKET AXESS | | 461,560 | 500,000 | 12,840 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 08/19/2022 | MARKET AXESS | | 461,560 | 500,000 | 12,840 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 279,588 | 335,000 | 2,101 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 417,295 | 500,000 | 3,135 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 279,263 | 335,000 | 2,101 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 416,810 | 500,000 | 3,135 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 275,392 | 330,000 | 2,069 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 10/11/2022 | MARKET AXESS | | 417,260 | 500,000 | 3,135 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 11/28/2022 | MARKET AXESS | | 890,450 | 1,000,000 | 13,288 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 11/28/2022 | MARKET AXESS | | 621,537 | 700,000 | 9,302 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 134,400 | 150,000 | 2,172 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 134,400 | 150,000 | 2,172 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 268,800 | 300,000 | 4,345 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 291,200 | 325,000 | 4,707 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 450,500 | 500,000 | 7,241 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/06/2022 | MARKET AXESS | | 450,500 | 500,000 | 7,241 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/15/2022 | MARKET AXESS | | 890,900 | 1,000,000 | 16,125 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/15/2022 | MARKET AXESS | | 888,970 | 1,000,000 | 16,125 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/19/2022 | MARKET AXESS | | 880,600 | 1,000,000 | 16,424 |
| 053773-BF-3 | AVIS RENT A CAR INC BASIC 5.375% 03/01/29 | | 12/19/2022 | MARKET AXESS | | 880,600 | 1,000,000 | 16,424 |
| 05608M-AA-4 | BX Trust SERIES 2020VIV4 CLASS A 2.843% 03/09/44 | | 02/09/2022 | CITICORP SECURITIES | | 9,166,725 | 9,330,000 | 7,368 |
| 05608M-AA-4 | BX Trust SERIES 2020VIV4 CLASS A 2.843% 03/09/44 | | 02/09/2022 | SOCIETE GENERALE | | 5,894,297 | 6,000,000 | 4,738 |
| 05609M-CC-7 | BMO 2022-C1 MTGE TR SERIES 2022C1 CLASS A5 3.374% 02/15/55 | | 02/10/2022 | BMO CAPITAL MARKETS | | 10,299,435 | 10,000,000 | 25,305 |
| 05609M-CF-0 | BMO 2022-C1 MTGE TR SERIES 2022C1 CLASS AS 3.676% 02/15/55 | | 02/10/2022 | BMO CAPITAL MARKETS | | 3,194,813 | 3,102,000 | 8,552 |
| 06051G-JW-0 | BAFC 2004-2 BASIC 3.311% 04/22/42 | | 03/22/2022 | CITICORP SECURITIES | | 3,011,316 | 3,300,000 | 46,133 |
| 06051G-KK-4 | BAFC 2004-2 BASIC 2.972% 02/04/33 | | 02/01/2022 | BANK OF AMERICA | | 3,200,000 | 3,200,000 | |
| 06406Y-AA-0 | BANK OF NY MELLON CORP BASIC 3.300% 08/23/29 | | 02/14/2022 | GOLDMAN SACHS | | 1,032,970 | 1,000,000 | 15,858 |
| 06406Y-AA-0 | BANK OF NY MELLON CORP BASIC 3.300% 08/23/29 | | 07/11/2022 | GOLDMAN SACHS | | 20,111,100 | 21,500,000 | 275,917 |
| 065405-AF-9 | BANK SERIES 2019BN16 CLASS AS 4.267% 02/15/52 | | 02/07/2022 | WELLS FARGO SECURITIES LLC | | 12,749,713 | 11,866,666 | 11,252 |
| 065405-AF-9 | BANK SERIES 2019BN16 CLASS AS 4.267% 02/15/52 | | 07/12/2022 | CITICORP SECURITIES | | 167,822 | 175,000 | 270 |
| 06540M-BQ-7 | BANK SERIES nBNK41 CLASS AS 3.790% 04/15/32 | | 04/25/2022 | MORGAN STANLEY | | 1,471,215 | 1,500,000 | 653 |
| 06540M-BQ-7 | BANK SERIES nBNK41 CLASS AS 3.790% 04/15/32 | | 04/25/2022 | MORGAN STANLEY | | 8,336,885 | 8,500,000 | 3,699 |
| 06540R-AE-4 | BANK SERIES 2017BNK9 CLASS A4 3.538% 11/15/54 | | 10/25/2022 | MORGAN STANLEY | | 3,611,094 | 4,000,000 | 10,221 |
| 06540R-AE-4 | BANK SERIES 2017BNK9 CLASS A4 3.538% 11/15/54 | | 10/25/2022 | WELLS FARGO SECURITIES LLC | | 1,659,738 | 1,840,000 | 4,702 |
| 06540T-AD-2 | BANK SERIES 2018BN11 CLASS A3 4.046% 03/15/61 | | 10/25/2022 | MORGAN STANLEY | | 3,835,000 | 4,160,000 | 12,156 |
| 06541K-BA-5 | BANK SERIES 2018BN12 CLASS A4 4.255% 05/15/61 | | 10/25/2022 | WELLS FARGO SECURITIES LLC | | 3,187,086 | 3,430,000 | 10,541 |
| 06541L-BP-0 | BENCHMARK MORTGAGE TRUST SERIES nBNK40 CLASS AS 3.507% 03/15/64 | | 02/25/2022 | WELLS FARGO SECURITIES LLC | | 5,058,125 | 5,059,000 | 4,435 |
| 06541L-BU-9 | BENCHMARK MORTGAGE TRUST SERIES nBNK40 CLASS B 3.507% 03/15/64 | | 02/25/2022 | WELLS FARGO SECURITIES LLC | | 3,165,952 | 3,193,000 | 2,799 |
| 06541X-AJ-9 | BANK SERIES 2017BNK7 CLASS AS 3.748% 09/15/60 | | 09/27/2022 | MORGAN STANLEY | | 2,152,945 | 2,381,000 | 6,941 |
| 06759*-AA-8 | BARINGS CORE PROPERTY FUND BARINGS CORE PROPERTY FUND 3.470% 03/21/32 | | 03/03/2022 | WELLS FARGO SECURITIES LLC | | 18,000,000 | 18,000,000 | |
| 06759*-AA-8 | BARINGS CORE PROPERTY FUND BARINGS CORE PROPERTY FUND 3.470% 03/21/32 | | 03/03/2022 | WELLS FARGO SECURITIES LLC | | 2,000,000 | 2,000,000 | |
| 06763A-B*-1 | BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP 6.000% 05/10/27 | | 04/19/2022 | DIRECT - 1 | | 3,000,000 | 3,000,000 | |
| 06763A-B*-1 | BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP 6.000% 05/10/27 | | 04/19/2022 | DIRECT - 1 | | 7,000,000 | 7,000,000 | |
| 073879-KE-7 | Bear Stearns Asset Backed Secu SERIES 2004HE9 CLASS M3 6.487% 11/25/34 | | 02/17/2022 | SOCIETE GENERALE | | 1,083,408 | 1,083,408 | 1,860 |
| 073879-KE-7 | Bear Stearns Asset Backed Secu SERIES 2004HE9 CLASS M3 6.487% 11/25/34 | | 02/17/2022 | SOCIETE GENERALE | | 732,601 | 732,601 | 1,258 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 07387V-AG-4 | Bear Stearns Asset Backed Secu SERIES 2007HE7 CLASS M1 4.787% 10/25/37 | | 06/09/2022 | BTIG LLC | | 6,319,495 | 8,398,000 | 6,231 |
| 075887-CL-1 | BECTON DICKINSON & CO BASIC 1.957% 02/11/31 | | 02/14/2022 | GOLDMAN SACHS | | 4,118,265 | 4,500,000 | 1,223 |
| 08162Q-AE-9 | BENCHMARK MORTGAGE TRUST SERIES 2020IG3 CLASS A4 2.437% 09/15/48 | | 02/11/2022 | CITICORP SECURITIES | | 1,922,734 | 2,000,000 | 1,895 |
| 08163P-BL-3 | BENCHMARK MORTGAGE TRUST SERIES 2022B33 CLASS AS 3.736% 01/15/32 | | 02/24/2022 | GOLDMAN SACHS | | 10,123,000 | 10,000,000 | 14,529 |
| 08163P-BM-1 | BENCHMARK MORTGAGE TRUST SERIES 2022B33 CLASS B 3.736% 02/15/32 | | 02/24/2022 | GOLDMAN SACHS | | 4,999,555 | 5,000,000 | 7,265 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 07/08/2022 | JEFFERIES & COMPANY INC. | | 1,170,000 | 1,300,000 | 17,148 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 09/15/2022 | MARKET AXESS | | 89,250 | 100,000 | 181 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 09/15/2022 | MARKET AXESS | | 802,935 | 900,000 | 1,631 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 09/15/2022 | MARKET AXESS | | 892,150 | 1,000,000 | 1,813 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 11/28/2022 | MARKET AXESS | | 444,250 | 500,000 | 4,481 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL BASIC 3.625% 09/01/28 | | 11/28/2022 | MARKET AXESS | | 444,250 | 500,000 | 4,481 |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | BARCLAYS | | 2,710,908 | 2,700,000 | |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | BARCLAYS | | 2,008,080 | 2,000,000 | |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | CANTOR FITZGERALD & CO INC | | 1,800,450 | 1,800,000 | |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | CANTOR FITZGERALD & CO INC | | 1,200,300 | 1,200,000 | |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | BARCLAYS | | 4,195,926 | 4,200,000 | |
| 096630-AJ-7 | BOARDWALK PIPELINES LP BASIC 3.600% 09/01/32 | | 02/09/2022 | BARCLAYS | | 2,797,284 | 2,800,000 | |
| 097023-DC-6 | BOEING CORP. BASIC 3.625% 02/01/31 | | 02/16/2022 | J.P. MORGAN | | 2,997,900 | 3,000,000 | 4,833 |
| 10112R-AX-2 | BOSTON PROPERTIES LP 3.65% Due 2/1/2026 FA1 3.650% 02/01/26 | | 02/14/2022 | GOLDMAN SACHS | | 3,645,145 | 3,500,000 | 5,323 |
| 10373Q-AV-2 | BP CAP MARKETS AMERICA BASIC 3.017% 01/16/27 | | 07/12/2022 | GOLDMAN SACHS | | 20,219,430 | 21,000,000 | 313,265 |
| 10373Q-BT-6 | BP CAP MARKETS AMERICA BASIC 2.721% 01/12/32 | | 02/14/2022 | GOLDMAN SACHS | | 8,697,330 | 9,000,000 | 23,129 |
| 110122-DN-5 | BRISTOL-MYERS SQUIBB CO BASIC 0.750% 11/13/25 | | 09/07/2022 | MITSUBISHI SECURITIES | | 4,545,400 | 5,000,000 | 12,083 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB CO BASIC 2.950% 03/15/32 | | 03/16/2022 | BARCLAYS | | 4,921,500 | 5,000,000 | 6,556 |
| 110122-DV-7 | BRISTOL-MYERS SQUIBB CO BASIC 3.550% 03/15/42 | | 03/16/2022 | BARCLAYS | | 9,767,000 | 10,000,000 | 15,778 |
| 110122-DW-5 | BRISTOL-MYERS SQUIBB CO BASIC 3.700% 03/15/52 | | 03/16/2022 | BARCLAYS | | 9,835,700 | 10,000,000 | 16,444 |
| 110122-DX-3 | BRISTOL-MYERS SQUIBB CO BASIC 3.900% 03/15/62 | | 04/05/2022 | TRUIST | | 2,018,080 | 2,000,000 | 7,583 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI 3.875% 01/15/27 | | 02/14/2022 | GOLDMAN SACHS | | 2,607,975 | 2,500,000 | 8,342 |
| 11135F-BH-3 | BROADCOM INC BASIC 2.450% 02/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 2,758,440 | 3,000,000 | 204 |
| 11778W-AA-4 | BSOF SRT I LP and BSOF SRT OFF BSOF SRT I LP and BSOF SRT OFF 7.450% 06/30/30 | | 08/24/2022 | DEUTSCHE BANK | | 9,885,227 | 9,885,227 | |
| 120568-AZ-3 | BUNGE LTD BASIC 3.750% 09/25/27 | | 02/16/2022 | J.P. MORGAN | | 5,737,875 | 5,500,000 | 81,354 |
| 120568-BC-3 | BUNGE LTD BASIC 2.750% 05/14/31 | | 07/12/2022 | GOLDMAN SACHS | | 20,383,265 | 24,500,000 | 112,292 |
| 12061R-AC-5 | BUNKER HILL LOAN DEP TR SERIES 20192 CLASS A3 3.185% 07/25/49 | | 02/03/2022 | SOCIETE GENERALE | | 1,501,526 | 1,496,848 | 795 |
| 12429T-AD-6 | MAUSER PACKAGING SOLUT BASIC 5.500% 04/15/24 | | 05/17/2022 | MARKET AXESS | | 1,264,380 | 1,300,000 | 6,753 |
| 12429T-AD-6 | MAUSER PACKAGING SOLUT BASIC 5.500% 04/15/24 | | 05/17/2022 | MARKET AXESS | | 137,953 | 142,000 | 738 |
| 12515H-BB-0 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS AS 3.684% 08/15/50 | | 03/24/2022 | BANK OF AMERICA | | 4,996,094 | 5,000,000 | 13,815 |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/20/2022 | CITICORP SECURITIES | | 300,000 | 300,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/20/2022 | CITICORP SECURITIES | | 300,000 | 300,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/20/2022 | CITICORP SECURITIES | | 200,000 | 200,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/20/2022 | CITICORP SECURITIES | | 200,000 | 200,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/21/2022 | CITICORP SECURITIES | | 1,200,000 | 1,200,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/21/2022 | CITICORP SECURITIES | | 1,200,000 | 1,200,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/21/2022 | CITICORP SECURITIES | | 800,000 | 800,000 | |
| 12543D-BM-1 | COMMUNITY HEALTH SYSTEMS BASIC 5.250% 05/15/30 | | 01/21/2022 | CITICORP SECURITIES | | 800,000 | 800,000 | |
| 125523-AJ-9 | CIGNA CORP BASIC 4.800% 08/15/38 | | 05/04/2022 | GOLDMAN SACHS | | 1,987,360 | 2,000,000 | 21,600 |
| 125523-CQ-1 | CIGNA CORP BASIC 3.400% 03/15/51 | | 03/22/2022 | BARCLAYS | | 880,080 | 1,000,000 | 850 |
| 12559Q-AH-5 | CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2 6.137% 10/25/37 | | 02/22/2022 | MORGAN STANLEY | | 960,313 | 1,000,000 | 1,548 |
| 12559Q-AH-5 | CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2 6.137% 10/25/37 | | 02/22/2022 | MORGAN STANLEY | | 7,730,516 | 8,050,000 | 12,462 |
| 12595E-AF-2 | COMM MORTGAGE TRUST SERIES 2017COR2 CLASS AM 3.803% 09/10/50 | | 08/31/2022 | CREDIT SUISSE FIRST BOSTON | | 3,831,476 | 4,068,937 | 430 |
| 12610#-AM-5 | CBRE U.S. CORE PARTNERS REIT CBRE U.S. CORE PRTNERS REIT 3.610% 06/06/34 | | 03/09/2022 | BANK OF AMERICA | | 30,000,000 | 30,000,000 | |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 04/27/2022 | MARKET AXESS | | 257,280 | 300,000 | 4,983 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 04/27/2022 | MARKET AXESS | | 171,520 | 200,000 | 3,322 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 04/27/2022 | MARKET AXESS | | 385,340 | 450,000 | 7,475 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 04/27/2022 | MARKET AXESS | | 256,893 | 300,000 | 4,983 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 08/18/2022 | CITICORP SECURITIES | | 1,085,500 | 1,300,000 | 7,683 |
| 126307-BA-4 | CSC HOLDINGS LLC BASIC 5.750% 01/15/30 | | 08/19/2022 | CITICORP SECURITIES | | 579,250 | 700,000 | 4,249 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 126408-HD-8 | CSX CORP BASIC 3.350% 11/01/25 | | 01/06/2022 | PARIBAS SECURITIES | | 8,352,793 | 7,850,000 | 50,404 |
| 12663Q-AC-9 | CVR PARTNERS/CVR NITROGE BASIC 6.125% 06/15/28 | | 04/28/2022 | MARKET AXESS | | 247,000 | 250,000 | 5,827 |
| 12663Q-AC-9 | CVR PARTNERS/CVR NITROGE BASIC 6.125% 06/15/28 | | 04/28/2022 | MARKET AXESS | | 247,000 | 250,000 | 5,827 |
| 12663Q-AC-9 | CVR PARTNERS/CVR NITROGE BASIC 6.125% 06/15/28 | | 04/28/2022 | MARKET AXESS | | 247,750 | 250,000 | 5,827 |
| 12663Q-AC-9 | CVR PARTNERS/CVR NITROGE BASIC 6.125% 06/15/28 | | 04/28/2022 | MARKET AXESS | | 247,750 | 250,000 | 5,827 |
| 126650-CY-4 | CVS CAREMARK CORP BASIC 4.780% 03/25/38 | | 02/01/2022 | US BANCORP INC | | 2,014,630 | 1,735,000 | 29,487 |
| 126650-DL-1 | CVS CAREMARK CORP BASIC 4.250% 04/01/50 | | 03/22/2022 | RBC CAPITAL MARKETS | | 2,041,220 | 2,000,000 | 40,847 |
| 12755*-AA-0 | CTL 2022-4 TRUST (KEMPER LAKES CTL 2022-4 TRUST (KEMPER LAKES 4.016% 05/15/57 | | 02/09/2022 | COASTAL SECURITIES, INC. | | 6,000,000 | 6,000,000 | |
| 12761*-AA-2 | CIM GROUP MANAGEMENT LLC CIM GROUP MANAGEMENT LLC 6.420% 08/30/29 | | 08/16/2022 | CITICORP SECURITIES | | 15,000,000 | 15,000,000 | |
| 12761*-AA-2 | CIM GROUP MANAGEMENT LLC CIM GROUP MANAGEMENT LLC 6.420% 08/30/29 | | 08/16/2022 | CITICORP SECURITIES | | 10,000,000 | 10,000,000 | |
| 12767@-AA-4 | CGA CAPITAL CTL 2022 SHER WILL CGA CAPITAL CTL 2022 SHER WILL 6.010% 03/15/55 | | 12/20/2022 | CGA CAPITAL | | 3,617,325 | 3,617,325 | |
| 13123X-BD-3 | CALLON PETROLEUM CO BASIC 8.000% 08/01/28 | | 12/19/2022 | MARKET AXESS | | 964,000 | 1,000,000 | 31,111 |
| 13123X-BD-3 | CALLON PETROLEUM CO BASIC 8.000% 08/01/28 | | 12/21/2022 | CITICORP SECURITIES | | 242,500 | 250,000 | 7,889 |
| 13123X-BD-3 | CALLON PETROLEUM CO BASIC 8.000% 08/01/28 | | 12/21/2022 | CITICORP SECURITIES | | 727,500 | 750,000 | 23,667 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/19/2022 | WELLS FARGO SECURITIES LLC | | 937,500 | 1,000,000 | 18,125 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/19/2022 | WELLS FARGO SECURITIES LLC | | 1,875,000 | 2,000,000 | 36,250 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/22/2022 | MARKET AXESS | | 233,155 | 250,000 | 4,792 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/22/2022 | MARKET AXESS | | 699,465 | 750,000 | 14,375 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/22/2022 | MARKET AXESS | | 232,938 | 250,000 | 4,792 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/22/2022 | MARKET AXESS | | 698,813 | 750,000 | 14,375 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 914,900 | 1,000,000 | 19,375 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 228,250 | 250,000 | 4,844 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 410,850 | 450,000 | 8,719 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 915,930 | 1,000,000 | 19,375 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 273,636 | 300,000 | 5,813 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 342,045 | 375,000 | 7,266 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 09/23/2022 | MARKET AXESS | | 342,045 | 375,000 | 7,266 |
| 13123X-BF-8 | CALLON PETROLEUM CO BASIC 7.500% 06/15/30 | | 11/28/2022 | MORGAN STANLEY | | 1,880,000 | 2,000,000 | 65,000 |
| 131347-CN-4 | CALPINE CORPORATION BASIC 5.125% 03/15/28 | | 06/10/2022 | MARKET AXESS | | 292,057 | 330,000 | 4,181 |
| 131347-CN-4 | CALPINE CORPORATION BASIC 5.125% 03/15/28 | | 06/10/2022 | MARKET AXESS | | 296,683 | 335,000 | 4,245 |
| 131347-CN-4 | CALPINE CORPORATION BASIC 5.125% 03/15/28 | | 06/10/2022 | MARKET AXESS | | 292,255 | 330,000 | 4,181 |
| 131347-CN-4 | CALPINE CORPORATION BASIC 5.125% 03/15/28 | | 06/10/2022 | MARKET AXESS | | 297,939 | 335,000 | 4,245 |
| 131347-CN-4 | CALPINE CORPORATION BASIC 5.125% 03/15/28 | | 06/10/2022 | MARKET AXESS | | 592,628 | 670,000 | 8,489 |
| 14149Y-BH-0 | CARDINAL HEALTH INC BASIC 3.079% 06/15/24 | | 04/13/2022 | TD SECURITIES | | 2,001,540 | 2,000,000 | 21,040 |
| 141781-BR-4 | CARGILL INC BASIC 3.125% 05/25/51 | | 03/03/2022 | PARIBAS SECURITIES | | 6,627,600 | 7,000,000 | 61,979 |
| 141781-BX-1 | CARGILL INC BASIC 4.375% 04/22/52 | | 04/21/2022 | CITICORP SECURITIES | | 3,533,075 | 3,500,000 | 1,276 |
| 143106-2*-2 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD 3.660% 03/07/27 | | 02/18/2022 | GOLDMAN SACHS | | 8,000,000 | 8,000,000 | |
| 143106-3*-1 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD 3.900% 03/07/29 | | 02/18/2022 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | |
| 143106-A*-3 | CARLYLE TACTICAL PRIV CR FD CARLYLE TACTICAL PRIV CR FD 6.000% 09/01/27 | | 08/19/2022 | GOLDMAN SACHS | | 5,000,000 | 5,000,000 | |
| 14448C-AS-3 | CARRIER GLOBAL CORP BASIC 3.577% 04/05/50 | | 01/10/2022 | J.P. MORGAN | | 1,029,940 | 1,000,000 | 9,638 |
| 144531-EZ-9 | CARR 2006-NC1 SERIES 2006NC1 CLASS M2 5.017% 01/25/36 | | 04/19/2022 | BTIG LLC | | 12,735,217 | 14,526,000 | 11,838 |
| 144531-EZ-9 | CARR 2006-NC1 SERIES 2006NC1 CLASS M2 5.017% 01/25/36 | | 04/27/2022 | BTIG LLC | | 8,751,563 | 10,000,000 | 1,442 |
| 144531-FQ-8 | CARR 2006-NC1 SERIES 2006OPT1 CLASS M3 4.942% 02/25/36 | | 03/15/2022 | SOCIETE GENERALE | | 1,294,550 | 1,523,000 | 628 |
| 144531-FQ-8 | CARR 2006-NC1 SERIES 2006OPT1 CLASS M3 4.942% 02/25/36 | | 03/15/2022 | SOCIETE GENERALE | | 7,055,000 | 8,300,000 | 3,421 |
| 144538-AD-7 | Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A4 4.637% 04/25/36 | | 03/01/2022 | BTIG LLC | | 1,202,373 | 1,328,589 | 97 |
| 144538-AD-7 | Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A4 4.637% 04/25/36 | | 03/01/2022 | BTIG LLC | | 9,050,000 | 10,000,000 | 728 |
| 14454E-AE-1 | Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS M1 4.677% 06/25/37 | | 05/03/2022 | BANK OF AMERICA | | 7,700,000 | 10,000,000 | 2,661 |
| 149123-CF-6 | CATERPILLAR INC. BASIC 3.250% 09/19/49 | | 02/16/2022 | J.P. MORGAN | | 8,268,290 | 8,500,000 | 113,569 |
| 14913R-2H-9 | CATERPILLAR FINL SERVICE BASIC 0.800% 11/13/25 | | 09/07/2022 | US BANCORP INC | | 4,536,150 | 5,000,000 | 12,889 |
| 15135#-CB-6 | CENTENNIAL ENERGY HOLDINGS INC CENTENNIAL ENERGY HOLDINGS INC 3.780% 03/23/34 | | 03/09/2022 | KEY BANK | | 10,000,000 | 10,000,000 | |
| 15135#-CB-6 | CENTENNIAL ENERGY HOLDINGS INC CENTENNIAL ENERGY HOLDINGS INC 3.780% 03/23/34 | | 03/09/2022 | KEY BANK | | 1,000,000 | 1,000,000 | |
| 15189X-AY-4 | CENTERPOINT ENER HOUSTON BASIC 3.600% 03/01/52 | | 02/23/2022 | RBC CAPITAL MARKETS | | 2,960,910 | 3,000,000 | |
| 15189X-AY-4 | CENTERPOINT ENER HOUSTON BASIC 3.600% 03/01/52 | | 03/31/2022 | RBC CAPITAL MARKETS | | 5,017,050 | 5,000,000 | 17,000 |
| 15189X-AY-4 | CENTERPOINT ENER HOUSTON BASIC 3.600% 03/01/52 | | 03/31/2022 | MITSUBISHI SECURITIES | | 5,004,400 | 5,000,000 | 17,000 |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/08/2022 | J.P. MORGAN | | 493,305 | 500,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/08/2022 | J.P. MORGAN | | 986,610 | 1,000,000 | |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/08/2022 | J.P. MORGAN | | 493,305 | 500,000 | |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/08/2022 | J.P. MORGAN | | 493,305 | 500,000 | |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/16/2022 | BANK OF AMERICA | | 1,002,500 | 1,000,000 | |
| 16115Q-AF-7 | CHART INDUSTRIES INC BASIC 7.500% 01/01/30 | | 12/16/2022 | BANK OF AMERICA | | 2,005,000 | 2,000,000 | |
| 161175-AZ-7 | CHARTER COMM OPT LLC/CAP 6.384% Due 10/23/2035 A023 6.384% 10/23/35 | | 02/14/2022 | GOLDMAN SACHS | | 3,589,110 | 3,000,000 | 60,116 |
| 161175-CE-2 | CHARTER COMM OPT LLC/CAP BASIC 3.500% 03/01/42 | | 03/10/2022 | BARCLAYS | | 3,614,445 | 4,500,000 | 5,688 |
| 171239-AG-1 | CHUBB INA HOLDINGS INC BASIC 1.375% 09/15/30 | | 07/11/2022 | GOLDMAN SACHS | | 20,193,250 | 25,000,000 | 112,674 |
| 172441-BC-0 | CINEMARK USA INC BASIC 8.750% 05/01/25 | | 11/21/2022 | MARKET AXESS | | 511,000 | 500,000 | 2,674 |
| 172441-BC-0 | CINEMARK USA INC BASIC 8.750% 05/01/25 | | 11/21/2022 | MARKET AXESS | | 511,000 | 500,000 | 2,674 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 03/25/2022 | JEFFERIES & COMPANY INC. | | 385,963 | 385,000 | 5,738 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 03/25/2022 | JEFFERIES & COMPANY INC. | | 385,963 | 385,000 | 5,738 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 03/31/2022 | JEFFERIES & COMPANY INC. | | 116,438 | 115,000 | 1,862 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 03/31/2022 | JEFFERIES & COMPANY INC. | | 116,438 | 115,000 | 1,862 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 05/24/2022 | CREDIT SUISSE FIRST BOSTON | | 1,970,000 | 2,000,000 | 59,097 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 06/14/2022 | JEFFERIES & COMPANY INC. | | 993,750 | 1,000,000 | 34,688 |
| 17302W-AB-4 | CITGO HOLDING INC BASIC 9.250% 08/01/24 | | 06/14/2022 | JEFFERIES & COMPANY INC. | | 1,242,188 | 1,250,000 | 43,359 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 03/24/2022 | JEFFERIES & COMPANY INC. | | 503,125 | 500,000 | 10,014 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 03/24/2022 | JEFFERIES & COMPANY INC. | | 503,125 | 500,000 | 10,014 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 03/24/2022 | JEFFERIES & COMPANY INC. | | 503,125 | 500,000 | 10,014 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 05/24/2022 | CREDIT SUISSE FIRST BOSTON | | 1,980,000 | 2,000,000 | 62,611 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 05/27/2022 | JEFFERIES & COMPANY INC. | | 2,002,500 | 2,000,000 | 64,556 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 324,456 | 330,000 | 11,358 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 658,744 | 670,000 | 23,059 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 334,676 | 340,000 | 11,702 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 649,664 | 660,000 | 22,715 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/14/2022 | CITICORP SECURITIES | | 493,750 | 500,000 | 97 |
| 17302X-AK-2 | CITGO PETROLEUM CORP BASIC 7.000% 06/15/25 | | 12/14/2022 | CITICORP SECURITIES | | 493,750 | 500,000 | 97 |
| 17326C-AZ-7 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1 CLASS A4 3.458% 08/15/27 | | 10/25/2022 | MORGAN STANLEY | | 4,514,453 | 5,000,000 | 12,487 |
| 18055#-BR-2 | CLARION LION FUND HOLDING LP CLARION LION PROPERTIES FD AN 4.280% 08/01/32 | | 05/03/2022 | J.P. MORGAN | | 23,000,000 | 23,000,000 | |
| 18055#-BS-0 | CLARION LION FUND HOLDING LP CLARION LION PROPERTIES FD AO 4.280% 08/01/32 | | 05/03/2022 | J.P. MORGAN | | 6,000,000 | 6,000,000 | |
| 18055#-BS-0 | CLARION LION FUND HOLDING LP CLARION LION PROPERTIES FD AO 4.280% 08/01/32 | | 05/03/2022 | J.P. MORGAN | | 3,000,000 | 3,000,000 | |
| 184692-6@-5 | CLEARBRIDGE MLP AND MIDSTREAM CLEARBRIDGE MLP AND MIDSTREAM 7.120% 11/17/29 | | 10/21/2022 | BANK OF AMERICA | | 7,000,000 | 7,000,000 | |
| 18469P-6@-4 | CLEARBRIDGE ENERGY MIDSTREAM CLEARBRIDGE ENERGY MIDSTREAM 7.280% 11/17/32 | | 10/21/2022 | BANK OF AMERICA | | 5,000,010 | 5,000,010 | |
| 18469P-6@-4 | CLEARBRIDGE ENERGY MIDSTREAM CLEARBRIDGE ENERGY MIDSTREAM 7.280% 11/17/32 | | 10/21/2022 | BANK OF AMERICA | | 1,000,020 | 1,000,020 | |
| 18685@-AA-0 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATION LENDING 4.100% 03/28/27 | | 03/18/2022 | BARINGS | | 25,000,000 | 25,000,000 | |
| 18685@-AA-0 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATION LENDING 4.100% 03/28/27 | | 03/18/2022 | BARINGS | | 10,000,000 | 10,000,000 | |
| 18685@-AA-0 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATION LENDING 4.100% 03/28/27 | | 03/18/2022 | BARINGS | | 10,000,000 | 10,000,000 | |
| 18685@-AH-5 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATE LENDING 5.720% 07/22/29 | | 06/29/2022 | MUFG SECURITIES AMERICAS INC | | 5,000,000 | 5,000,000 | |
| 18685@-AH-5 | CLIFFWATER CORPORATE LENDING CLIFFWATER CORPORATE LENDING 5.720% 07/22/29 | | 06/29/2022 | MUFG SECURITIES AMERICAS INC | | 5,000,000 | 5,000,000 | |
| 189054-AX-7 | CLOROX COMPANY BASIC 1.800% 05/15/30 | | 01/10/2022 | BANK OF AMERICA | | 7,640,720 | 8,000,000 | 22,800 |
| 196801-B*-4 | COLORCON INC COLORCON INC 4.070% 06/29/32 | | 04/06/2022 | US BANCORP INC | | 7,000,000 | 7,000,000 | |
| 196801-B*-4 | COLORCON INC COLORCON INC 4.070% 06/29/32 | | 04/06/2022 | US BANCORP INC | | 1,000,000 | 1,000,000 | |
| 20030N-DA-6 | COMCAST CORP. BASIC 2.650% 02/01/30 | | 07/11/2022 | GOLDMAN SACHS | | 20,417,400 | 22,500,000 | 268,313 |
| 20030N-DS-7 | COMCAST CORP. BASIC 2.887% 11/01/51 | | 06/07/2022 | Tax Free Exchange | | 3,735,612 | 4,000,000 | 11,548 |
| 20030N-DS-7 | COMCAST CORP. BASIC 2.887% 11/01/51 | | 06/07/2022 | Tax Free Exchange | | 8,238,516 | 10,000,000 | 28,870 |
| 20030N-DU-2 | COMCAST CORP. BASIC 2.937% 11/01/56 | | 06/07/2022 | Tax Free Exchange | | 2,068,484 | 2,500,000 | 7,343 |
| 202795-JV-3 | COMMONWEALTH EDISON CO BASIC 3.850% 03/15/52 | | 03/31/2022 | CITICORP SECURITIES | | 8,290,080 | 8,000,000 | 16,256 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29 | | 01/10/2022 | MARKET AXESS | | 1,006,050 | 950,000 | 23,334 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29 | | 03/02/2022 | MARKET AXESS | | 260,155 | 250,000 | 141 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29 | | 05/26/2022 | BANK OF AMERICA | | 1,985,000 | 2,000,000 | 33,750 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29 | | 12/16/2022 | MARKET AXESS | | 951,120 | 1,000,000 | 20,438 |
| 205768-AS-3 | COMSTOCK RESOURCES INC BASIC 6.750% 03/01/29 | | 12/16/2022 | MARKET AXESS | | 944,700 | 1,000,000 | 20,438 |
| 205768-AT-1 | COMSTOCK RESOURCES INC BASIC 5.875% 01/15/30 | | 08/18/2022 | GOLDMAN SACHS | | 481,250 | 500,000 | 3,019 |
| 205768-AT-1 | COMSTOCK RESOURCES INC BASIC 5.875% 01/15/30 | | 08/18/2022 | GOLDMAN SACHS | | 962,500 | 1,000,000 | 6,038 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 205768-AT-1 | COMSTOCK RESOURCES INC BASIC 5.875% 01/15/30 | | 08/18/2022 | GOLDMAN SACHS | | 1,925,000 | 2,000,000 | 12,076 |
| 205768-AT-1 | COMSTOCK RESOURCES INC BASIC 5.875% 01/15/30 | | 11/18/2022 | MORGAN STANLEY | | 2,733,750 | 3,000,000 | 62,177 |
| 205887-CF-7 | CONAGRA FOODS INC BASIC 1.375% 11/01/27 | | 02/14/2022 | GOLDMAN SACHS | | 5,949,905 | 6,500,000 | 26,068 |
| 20633K-AA-6 | CONCORD MUSIC ROYALTIES LLC CONCORD MUSIC ROYALTIES, LLC 6.500% 01/20/73 | | 12/08/2022 | APOLLO | | 9,764,470 | 10,000,000 | |
| 20633K-AA-6 | CONCORD MUSIC ROYALTIES LLC CONCORD MUSIC ROYALTIES, LLC 6.500% 01/20/73 | | 12/08/2022 | APOLLO | | 2,929,341 | 3,000,000 | |
| 208251-AE-8 | CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015 6.950% 04/15/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,205,850 | 17,500,000 | 300,684 |
| 20826F-AV-8 | CONOCOPHILLIPS COMPANY BASIC 3.800% 03/15/52 | | 12/01/2022 | MORGAN STANLEY | | 1,005,816 | 1,200,000 | 10,133 |
| 20826F-BD-7 | CONOCOPHILLIPS COMPANY BASIC 4.025% 03/15/62 | | 10/04/2022 | Tax Free Exchange | | 2,063,366 | 2,200,000 | 4,673 |
| 21036P-BD-9 | CONSTELLATION BRANDS INC BASIC 5.250% 11/15/48 | | 02/08/2022 | CITICORP SECURITIES | | 8,896,510 | 7,300,000 | 90,490 |
| 21871X-AC-3 | COREBRIDGE FINANCIAL INC BASIC 3.650% 04/05/27 | | 03/31/2022 | J.P. MORGAN | | 998,600 | 1,000,000 | |
| 21871X-AC-3 | COREBRIDGE FINANCIAL INC BASIC 3.650% 04/05/27 | | 03/31/2022 | J.P. MORGAN | | 1,997,200 | 2,000,000 | |
| 21871X-AG-4 | COREBRIDGE FINANCIAL INC BASIC 3.900% 04/05/32 | | 03/31/2022 | J.P. MORGAN | | 1,497,780 | 1,500,000 | |
| 21871X-AG-4 | COREBRIDGE FINANCIAL INC BASIC 3.900% 04/05/32 | | 03/31/2022 | J.P. MORGAN | | 8,986,680 | 9,000,000 | |
| 21871X-AL-3 | COREBRIDGE FINANCIAL INC BASIC 4.400% 04/05/52 | | 03/31/2022 | J.P. MORGAN | | 199,966 | 200,000 | |
| 21871X-AL-3 | COREBRIDGE FINANCIAL INC BASIC 4.400% 04/05/52 | | 03/31/2022 | J.P. MORGAN | | 999,830 | 1,000,000 | |
| 224044-CL-9 | COX COMMUNICATIONS BASIC 1.800% 10/01/30 | | 02/16/2022 | J.P. MORGAN | | 3,527,040 | 4,000,000 | 27,200 |
| 224044-CP-0 | COX COMMUNICATIONS BASIC 3.600% 06/15/51 | | 04/05/2022 | CITICORP SECURITIES | | 2,215,800 | 2,500,000 | 28,000 |
| 224044-CP-0 | COX COMMUNICATIONS BASIC 3.600% 06/15/51 | | 04/05/2022 | CITICORP SECURITIES | | 8,420,040 | 9,500,000 | 106,400 |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/01/2022 | DIRECT - 1 | | 590,000 | 590,000 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/01/2022 | DIRECT - 1 | | 210,000 | 210,000 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/01/2022 | DIRECT - 1 | | 3,400,000 | 3,400,000 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/28/2022 | DIRECT - 1 | | 449,239 | 449,239 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/28/2022 | DIRECT - 1 | | 159,898 | 159,898 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 07/28/2022 | DIRECT - 1 | | 2,588,832 | 2,588,832 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/07/2022 | DIRECT - 1 | | 554,623 | 554,623 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/07/2022 | DIRECT - 1 | | 197,408 | 197,408 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/07/2022 | DIRECT - 1 | | 3,196,132 | 3,196,132 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/31/2022 | DIRECT - 1 | | 274,759 | 274,759 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/31/2022 | DIRECT - 1 | | 97,796 | 97,796 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 10/31/2022 | DIRECT - 1 | | 1,583,359 | 1,583,359 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 12/12/2022 | DIRECT - 1 | | 274,759 | 274,759 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 12/12/2022 | DIRECT - 1 | | 1,583,359 | 1,583,359 | |
| 22547#-AA-8 | HPS CV VII Fund Prvt HPS CV VII Fund Prvt 7.755% 09/21/32 | | 12/12/2022 | DIRECT - 1 | | 97,796 | 97,796 | |
| 22822V-AH-4 | CROWN CASTLE INTL CORP. BASIC 3.650% 09/01/27 | | 03/24/2022 | J.P. MORGAN | | 15,967,680 | 16,000,000 | 45,422 |
| 22822V-AY-7 | CROWN CASTLE INTL CORP. BASIC 2.500% 07/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 938,030 | 1,000,000 | 2,153 |
| 231021-AT-3 | CUMMINS ENGINE CO BASIC 1.500% 09/01/30 | | 07/11/2022 | GOLDMAN SACHS | | 20,071,625 | 24,500,000 | 134,750 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/09/2022 | TD SECURITIES | | 986,250 | 1,000,000 | 12,243 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/09/2022 | TD SECURITIES | | 1,972,500 | 2,000,000 | 24,486 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/24/2022 | MARKET AXESS | | 499,135 | 500,000 | 7,189 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/24/2022 | MARKET AXESS | | 499,135 | 500,000 | 7,189 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/24/2022 | MARKET AXESS | | 498,720 | 500,000 | 7,189 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/24/2022 | MARKET AXESS | | 498,720 | 500,000 | 7,189 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/31/2022 | BARCLAYS | | 1,470,000 | 1,500,000 | 22,849 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/31/2022 | BARCLAYS | | 2,450,000 | 2,500,000 | 38,082 |
| 23311V-AH-0 | DCP MIDSTREAM OPERATING BASIC 5.125% 05/15/29 | | 08/31/2022 | BARCLAYS | | 980,000 | 1,000,000 | 15,233 |
| 23338V-AK-2 | DTE ELECTRIC CO BASIC 2.250% 03/01/30 | | 02/14/2022 | GOLDMAN SACHS | | 1,445,265 | 1,500,000 | 15,469 |
| 23338V-AR-7 | DTE ELECTRIC CO BASIC 3.650% 03/01/52 | | 02/18/2022 | PARIBAS SECURITIES | | 3,774,148 | 3,700,000 | |
| 23338V-AR-7 | DTE ELECTRIC CO BASIC 3.650% 03/01/52 | | 03/31/2022 | RBC CAPITAL MARKETS | | 12,149,400 | 12,000,000 | 48,667 |
| 233835-AQ-0 | DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18 8.500% 01/18/31 | | 07/11/2022 | GOLDMAN SACHS | | 20,447,200 | 16,000,000 | 661,111 |
| 24380N-AC-3 | DEEPHAVEN RESIDENTIAL MTGE SERIES 20202 CLASS A3 2.856% 05/25/65 | | 01/14/2022 | SOCIETE GENERALE | | 2,023,125 | 2,000,000 | 2,856 |
| 24380N-AC-3 | DEEPHAVEN RESIDENTIAL MTGE SERIES 20202 CLASS A3 2.856% 05/25/65 | | 01/14/2022 | SOCIETE GENERALE | | 3,843,938 | 3,800,000 | 5,426 |
| 244199-BH-7 | DEERE & CO. BASIC 2.750% 04/15/25 | | 02/14/2022 | GOLDMAN SACHS | | 8,652,490 | 8,500,000 | 78,566 |
| 244199-BK-0 | DEERE & CO. BASIC 3.750% 04/15/50 | | 03/10/2022 | CANTOR FITZGERALD & CO INC | | 13,974,525 | 13,500,000 | 209,531 |
| 24422E-VL-0 | JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31 | | 02/02/2022 | TRUIST | | 638,659 | 686,000 | 525 |
| 24422E-VL-0 | JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31 | | 02/02/2022 | JEFFERIES & COMPANY INC. | | 3,320,131 | 3,568,000 | 2,731 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 24422E-VL-0 | JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 6,832,275 | 7,500,000 | 9,365 |
| 24422E-VS-5 | JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31 | | 02/01/2022 | MITSUBISHI SECURITIES | | 9,692,200 | 10,000,000 | 25,556 |
| 24422E-WD-7 | JOHN DEERE CAPITAL CORP BASIC 2.350% 03/08/27 | | 04/12/2022 | J.P. MORGAN | | 19,252,000 | 20,000,000 | 48,306 |
| 24422E-WE-5 | JOHN DEERE CAPITAL CORP BASIC 3.350% 04/18/29 | | 04/12/2022 | BANK OF AMERICA | | 5,991,840 | 6,000,000 | |
| 24422E-WE-5 | JOHN DEERE CAPITAL CORP BASIC 3.350% 04/18/29 | | 04/12/2022 | BANK OF AMERICA | | 19,976,400 | 20,000,000 | |
| 24422E-WF-2 | JOHN DEERE CAPITAL CORP BASIC 3.400% 06/06/25 | | 07/18/2022 | BMO CAPITAL MARKETS | | 4,984,100 | 5,000,000 | 20,778 |
| 24422E-WF-2 | JOHN DEERE CAPITAL CORP BASIC 3.400% 06/06/25 | | 08/08/2022 | MITSUBISHI SECURITIES | | 4,995,000 | 5,000,000 | 30,222 |
| 24422E-WJ-4 | JOHN DEERE CAPITAL CORP BASIC 4.050% 09/08/25 | | 09/20/2022 | GOLDMAN SACHS | | 3,968,240 | 4,000,000 | 6,300 |
| 24618#-AT-7 | DELAWARE NORTH SENIOR NOTES 3.400% 12/15/26 | | 12/30/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 7,083 |
| 24618#-AT-7 | DELAWARE NORTH SENIOR NOTES 3.400% 12/15/26 | | 12/30/2022 | Tax Free Exchange | | 10,000,000 | 10,000,000 | 14,167 |
| 24618#-AV-2 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC 4.040% 12/20/27 | | 12/30/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 3,367 |
| 24618#-AV-2 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC 4.040% 12/20/27 | | 12/30/2022 | Tax Free Exchange | | 6,000,000 | 6,000,000 | 6,733 |
| 24618#-AW-0 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC 4.290% 12/20/32 | | 12/30/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 5,958 |
| 24618#-AX-8 | DELAWARE NORTH DELAWARE NORTH COMPANIES, INC 4.640% 03/18/29 | | 12/30/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 65,733 |
| 24703D-BE-0 | DELL INT LLC / EMC CORP BASIC 3.375% 12/15/41 | | 07/12/2022 | GOLDMAN SACHS | | 6,248,520 | 8,500,000 | 23,109 |
| 24703T-AC-0 | DELL INT LLC BASIC 5.850% 07/15/25 | | 01/06/2022 | GOLDMAN SACHS | | 11,303,900 | 10,000,000 | 284,375 |
| 24703T-AJ-5 | DELL INT LLC 8.1% Due 7/15/2036 JJ15 8.100% 07/15/36 | | 07/12/2022 | GOLDMAN SACHS | | 14,279,880 | 12,000,000 | 483,300 |
| 247361-ZX-9 | DELTA AIR LINES INC. BASIC 7.000% 05/01/25 | | 09/12/2022 | J.P. MORGAN | | 3,127,500 | 3,000,000 | 77,583 |
| 25466A-AN-1 | DISCOVER BANK BASIC 4.682% 08/09/28 | | 02/14/2022 | GOLDMAN SACHS | | 3,601,290 | 3,500,000 | 3,186 |
| 254687-FL-5 | DISNEY WALT PRODUCTIONS BASIC 2.000% 09/01/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,084,980 | 23,000,000 | 169,944 |
| 254687-FZ-4 | DISNEY WALT PRODUCTIONS BASIC 3.600% 01/13/51 | | 03/03/2022 | PARIBAS SECURITIES | | 10,038,700 | 10,000,000 | 54,000 |
| 254687-FZ-4 | DISNEY WALT PRODUCTIONS BASIC 3.600% 01/13/51 | | 10/05/2022 | BARCLAYS | | 1,381,536 | 1,800,000 | 15,120 |
| 25512D-AB-5 | DIVERSIFIED ABS PHASE V LLC DIVERSIFIED ABS PHASE V LLC 5.780% 12/28/30 | | 05/19/2022 | CITICORP SECURITIES | | 25,536,797 | 25,536,797 | |
| 256746-AJ-7 | DOLLAR TREE INC BASIC 2.650% 12/01/31 | | 04/05/2022 | PARIBAS SECURITIES | | 2,000,152 | 2,200,000 | 20,405 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS BASIC 5.300% 02/15/40 | | 07/12/2022 | GOLDMAN SACHS | | 14,311,485 | 13,500,000 | 296,138 |
| 26442U-AP-9 | DUKE ENERGY PROGRESS LLC BASIC 4.000% 04/01/52 | | 03/14/2022 | MITSUBISHI SECURITIES | | 3,965,360 | 4,000,000 | |
| 26442U-AP-9 | DUKE ENERGY PROGRESS LLC BASIC 4.000% 04/01/52 | | 03/14/2022 | MITSUBISHI SECURITIES | | 2,974,020 | 3,000,000 | |
| 26442U-AP-9 | DUKE ENERGY PROGRESS LLC BASIC 4.000% 04/01/52 | | 03/14/2022 | MORGAN STANLEY | | 2,401,200 | 2,400,000 | |
| 26442U-AP-9 | DUKE ENERGY PROGRESS LLC BASIC 4.000% 04/01/52 | | 03/14/2022 | MORGAN STANLEY | | 1,700,850 | 1,700,000 | |
| 26875P-AU-5 | EOG RESOURCES INC BASIC 4.375% 04/15/30 | | 03/01/2022 | MORGAN STANLEY | | 2,247,160 | 2,000,000 | 33,542 |
| 26875P-AU-5 | EOG RESOURCES INC BASIC 4.375% 04/15/30 | | 07/12/2022 | GOLDMAN SACHS | | 20,296,400 | 20,000,000 | 216,319 |
| 27409L-A*-4 | EAST OHIO GAS CO/THE EAST OHIO GAS COMPANY 6.190% 12/15/32 | | 10/20/2022 | BARCLAYS BLOCK | | 8,000,000 | 8,000,000 | |
| 27409L-A*-4 | EAST OHIO GAS CO/THE EAST OHIO GAS COMPANY 6.190% 12/15/32 | | 10/20/2022 | BARCLAYS BLOCK | | 2,000,000 | 2,000,000 | |
| 276480-AF-7 | EASTERN ENERGY GAS HOLDINGS BASIC 4.800% 11/01/43 | | 08/30/2022 | Tax Free Exchange | | 8,545,818 | 8,250,000 | 130,900 |
| 276480-AF-7 | EASTERN ENERGY GAS HOLDINGS BASIC 4.800% 11/01/43 | | 08/30/2022 | Tax Free Exchange | | 5,337,284 | 4,900,000 | 77,747 |
| 28258#-AC-0 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35 | | 01/01/2022 | Tax Free Exchange | | 2,333,168 | 2,333,168 | 9,796 |
| 28258#-AC-0 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35 | | 01/01/2022 | Tax Free Exchange | | 436,751 | 436,751 | 1,834 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC 6.250% 07/01/25 | | 09/29/2022 | MARKET AXESS | | 167,738 | 175,000 | 2,795 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC 6.250% 07/01/25 | | 09/29/2022 | MARKET AXESS | | 167,738 | 175,000 | 2,795 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC 6.250% 07/01/25 | | 11/22/2022 | MARKET AXESS | | 495,995 | 500,000 | 12,500 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC 6.250% 07/01/25 | | 11/22/2022 | MARKET AXESS | | 495,995 | 500,000 | 12,500 |
| 28470R-AH-5 | ELDORADO RESORTS INC BASIC 6.250% 07/01/25 | | 11/30/2022 | MORGAN STANLEY | | 1,972,500 | 2,000,000 | 52,431 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 01/25/2022 | BARCLAYS | | 1,092,500 | 1,000,000 | 5,868 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 01/27/2022 | BARCLAYS | | 1,091,250 | 1,000,000 | 6,771 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 01/27/2022 | BARCLAYS | | 1,091,250 | 1,000,000 | 6,771 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 01/28/2022 | MORGAN STANLEY | | 538,125 | 500,000 | 3,385 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 01/28/2022 | MORGAN STANLEY | | 538,125 | 500,000 | 3,385 |
| 28470R-AK-8 | ELDORADO RESORTS INC BASIC 8.125% 07/01/27 | | 12/15/2022 | MARKET AXESS | | 1,003,270 | 1,000,000 | 37,917 |
| 28473#-AA-3 | ELDRIDGE INDUSTRIES LLC ELDRIDGE INDUSTRIES LLC 3.920% 02/11/27 | | 01/28/2022 | DEUTSCHE BANK | | 20,000,000 | 20,000,000 | |
| 28473#-AB-1 | ELDRIDGE INDUSTRIES LLC ELDRIDGE INDUSTRIES LLC 4.150% 02/11/29 | | 01/28/2022 | DEUTSCHE BANK | | 15,000,000 | 15,000,000 | |
| 28501*-BG-9 | ELECTRIC TRANSMISSION TEXAS, L ELECTRIC TRANSMISSION TEXAS L 3.050% 01/19/37 | | 01/19/2022 | MIZUHO | | 16,000,000 | 16,000,000 | |
| 285512-AE-9 | ELECTRONIC ARTS INC. BASIC 1.850% 02/15/31 | | 02/07/2022 | SUMRIDGE PARTNERS | | 275,706 | 300,000 | 2,683 |
| 285512-AE-9 | ELECTRONIC ARTS INC. BASIC 1.850% 02/15/31 | | 02/07/2022 | SUMRIDGE PARTNERS | | 643,314 | 700,000 | 6,259 |
| 285512-AE-9 | ELECTRONIC ARTS INC. BASIC 1.850% 02/15/31 | | 02/07/2022 | BANK OF AMERICA | | 413,492 | 450,000 | 4,024 |
| 285512-AE-9 | ELECTRONIC ARTS INC. BASIC 1.850% 02/15/31 | | 02/07/2022 | BANK OF AMERICA | | 1,056,701 | 1,150,000 | 10,283 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 285512-AF-6 | ELECTRONIC ARTS INC. BASIC 2.950% 02/15/51 | | 02/07/2022 | JANE STREET | | 883,390 | 1,000,000 | 14,258 |
| 285512-AF-6 | ELECTRONIC ARTS INC. BASIC 2.950% 02/15/51 | | 02/07/2022 | JANE STREET | | 2,650,170 | 3,000,000 | 42,775 |
| 291011-BQ-6 | EMERSON ELECTRIC CO BASIC 2.000% 12/21/28 | | 07/12/2022 | GOLDMAN SACHS | | 20,040,750 | 22,500,000 | 28,750 |
| 29364W-AV-0 | ENTERGY LOUISIANA LLC BASIC 4.950% 01/15/45 | | 02/14/2022 | GOLDMAN SACHS | | 3,160,770 | 3,000,000 | 12,788 |
| 29365D-AA-7 | ENTERCOM MEDIA CORP BASIC 6.500% 05/01/27 | | 01/10/2022 | MARKET AXESS | | 675,780 | 700,000 | 8,974 |
| 29587#-BH-8 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP 3.460% 05/11/35 | | 02/11/2022 | ERNST & YOUNG | | 20,000,000 | 20,000,000 | |
| 29587#-BK-1 | ERNST & YOUNG US LLP ERNST & YOUNG US LLP 3.560% 05/11/37 | | 02/11/2022 | ERNST & YOUNG | | 8,500,000 | 8,500,000 | |
| 29717P-AT-4 | ESSEX PORTFOLIO LP BASIC 4.000% 03/01/29 | | 01/24/2022 | US BANCORP INC | | 5,476,600 | 5,000,000 | 80,556 |
| 30231G-AZ-5 | EXXON MOBIL CORP BASIC 3.095% 08/16/49 | | 02/16/2022 | J.P. MORGAN | | 8,262,540 | 9,000,000 | 774 |
| 30231G-BE-1 | EXXON MOBIL CORP BASIC 2.440% 08/16/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,418,075 | 22,500,000 | 225,700 |
| 30258H-A#-5 | FNBM, LLC FNBM, LLC 2.710% 02/22/27 | | 05/22/2022 | DIRECT - 1 | | 30,000,000 | 30,000,000 | |
| 30258H-A#-5 | FNBM, LLC FNBM, LLC 2.710% 02/22/27 | | 05/22/2022 | DIRECT - 1 | | 5,000,000 | 5,000,000 | |
| 31677Q-BM-0 | FIFTH THIRD BANK BASIC 3.950% 07/28/25 | | 07/11/2022 | GOLDMAN SACHS | | 20,099,600 | 20,000,000 | 362,083 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT BASIC 2.850% 04/01/25 | | 02/10/2022 | WELLS FARGO SECURITIES LLC | | 14,926,310 | 14,600,000 | 153,726 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT BASIC 2.850% 04/01/25 | | 06/10/2022 | CANTOR FITZGERALD & CO INC | | 10,128,917 | 10,300,000 | 59,525 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT BASIC 2.850% 04/01/25 | | 06/10/2022 | MARKET AXESS | | 786,064 | 800,000 | 4,623 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 403,364 | 400,000 | 203 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 806,728 | 800,000 | 407 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 403,404 | 400,000 | 203 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 806,808 | 800,000 | 407 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 201,750 | 200,000 | 102 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/18/2022 | MARKET AXESS | | 403,500 | 400,000 | 203 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/23/2022 | CITICORP SECURITIES | | 990,000 | 1,000,000 | 1,017 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/23/2022 | CITICORP SECURITIES | | 990,000 | 1,000,000 | 1,017 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/29/2022 | MARKET AXESS | | 323,981 | 330,000 | 671 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/29/2022 | MARKET AXESS | | 657,779 | 670,000 | 1,362 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/29/2022 | MARKET AXESS | | 334,475 | 340,000 | 691 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/29/2022 | MARKET AXESS | | 649,275 | 660,000 | 1,342 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/30/2022 | MARKET AXESS | | 325,809 | 330,000 | 671 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 08/30/2022 | MARKET AXESS | | 661,491 | 670,000 | 1,362 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | MARKET AXESS | | 581,340 | 600,000 | 1,932 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | MARKET AXESS | | 1,356,460 | 1,400,000 | 4,507 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | MARKET AXESS | | 291,186 | 300,000 | 966 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | MARKET AXESS | | 679,434 | 700,000 | 2,254 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | RBC CAPITAL MARKETS | | 580,500 | 600,000 | 1,932 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/06/2022 | RBC CAPITAL MARKETS | | 1,354,500 | 1,400,000 | 4,507 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/09/2022 | MARKET AXESS | | 987,400 | 1,000,000 | 4,067 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 09/09/2022 | MARKET AXESS | | 714,850 | 725,000 | 2,948 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 442,310 | 500,000 | 4,575 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 296,348 | 335,000 | 3,065 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 442,240 | 500,000 | 4,575 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 296,301 | 335,000 | 3,065 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 445,255 | 500,000 | 4,575 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/11/2022 | MARKET AXESS | | 293,868 | 330,000 | 3,020 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 219,455 | 250,000 | 2,753 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 438,910 | 500,000 | 5,507 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 109,728 | 125,000 | 1,377 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 109,728 | 125,000 | 1,377 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 86,900 | 100,000 | 1,101 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 195,525 | 225,000 | 2,478 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 43,450 | 50,000 | 551 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 43,450 | 50,000 | 551 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 130,938 | 150,000 | 1,652 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 240,053 | 275,000 | 3,029 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 65,469 | 75,000 | 826 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 10/20/2022 | MARKET AXESS | | 65,469 | 75,000 | 826 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 11/29/2022 | MARKET AXESS | | 959,800 | 1,000,000 | 17,283 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 12/19/2022 | MARKET AXESS | | 960,220 | 1,000,000 | 20,672 |
| 345370-DB-3 | FORD MOTOR COMPANY BASIC 6.100% 08/19/32 | | 12/19/2022 | MARKET AXESS | | 959,620 | 1,000,000 | 20,672 |
| 35086@-AJ-0 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER 3.090% 03/17/31 | | 03/17/2022 | BARCLAYS | | 5,000,000 | 5,000,000 | |
| 35086@-AK-7 | FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER 3.110% 03/17/32 | | 03/17/2022 | BARCLAYS | | 6,000,000 | 6,000,000 | |
| 35671D-BC-8 | FREEPORT-MCMORAN COPPER 5.45% Due 3/15/2043 MS15 5.450% 03/15/43 | | 03/16/2022 | BARCLAYS | | 7,705,320 | 7,000,000 | 3,179 |
| 35671D-CF-0 | FREEPORT-MCMORAN COPPER BASIC 4.250% 03/01/30 | | 03/17/2022 | BARCLAYS | | 8,120,000 | 8,000,000 | 18,889 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC 5.000% 05/01/28 | | 03/08/2022 | MARKET AXESS | | 482,635 | 500,000 | 8,958 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC 5.000% 05/01/28 | | 04/06/2022 | MARKET AXESS | | 330,050 | 350,000 | 7,632 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC 5.000% 05/01/28 | | 04/06/2022 | MARKET AXESS | | 141,450 | 150,000 | 3,271 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC 5.000% 05/01/28 | | 04/07/2022 | MARKET AXESS | | 377,040 | 400,000 | 8,889 |
| 35906A-BF-4 | FRONTIER COMMUNICATIONS BASIC 5.000% 05/01/28 | | 04/07/2022 | MARKET AXESS | | 188,520 | 200,000 | 4,444 |
| 36255N-AT-2 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 3.992% 03/10/51 | | 10/25/2022 | GOLDMAN SACHS | | 2,973,546 | 3,235,000 | 9,327 |
| 36255N-AT-2 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 3.992% 03/10/51 | | 10/26/2022 | GOLDMAN SACHS | | 331,172 | 360,000 | 1,078 |
| 36264F-AM-3 | GSK CONSUMER HEALTHCARE BASIC 3.625% 03/24/32 | | 11/02/2022 | Tax Free Exchange | | 1,997,153 | 2,000,000 | 7,653 |
| 36264F-AM-3 | GSK CONSUMER HEALTHCARE BASIC 3.625% 03/24/32 | | 11/02/2022 | Tax Free Exchange | | 14,986,418 | 15,000,000 | 57,396 |
| 36264F-AN-1 | GSK CONSUMER HEALTHCARE BASIC 4.000% 03/24/52 | | 11/02/2022 | Tax Free Exchange | | 981,832 | 1,000,000 | 4,222 |
| 36264F-AN-1 | GSK CONSUMER HEALTHCARE BASIC 4.000% 03/24/52 | | 11/02/2022 | Tax Free Exchange | | 7,885,950 | 8,000,000 | 33,778 |
| 373334-KR-1 | GEORGIA POWER CO BASIC 5.125% 05/15/52 | | 08/16/2022 | RBC CAPITAL MARKETS | | 1,576,290 | 1,500,000 | 22,208 |
| 375558-BM-4 | GILEAD SCIENCES INC 2.950% 03/01/27 | | 02/14/2022 | GOLDMAN SACHS | | 10,184,000 | 10,000,000 | 135,208 |
| 375558-BT-9 | GILEAD SCIENCES INC BASIC 2.800% 10/01/50 | | 04/04/2022 | PARIBAS SECURITIES | | 6,215,475 | 7,500,000 | 2,917 |
| 375558-BY-8 | GILEAD SCIENCES INC BASIC 1.650% 10/01/30 | | 04/04/2022 | CITICORP SECURITIES | | 6,599,250 | 7,500,000 | 1,719 |
| 38141G-YM-0 | GOLDMAN SACHS GROUP INC BASIC 1.948% 10/21/27 | | 07/11/2022 | GOLDMAN SACHS | | 20,090,700 | 22,500,000 | 99,835 |
| 38141G-YN-8 | GOLDMAN SACHS GROUP INC BASIC 2.650% 10/21/32 | | 02/09/2022 | GOLDMAN SACHS | | 19,084,000 | 20,000,000 | 161,944 |
| 38141G-ZN-7 | GOLDMAN SACHS GROUP INC BASIC 3.436% 02/24/43 | | 03/16/2022 | BARCLAYS | | 5,514,720 | 6,000,000 | 13,744 |
| 38141G-ZN-7 | GOLDMAN SACHS GROUP INC BASIC 3.436% 02/24/43 | | 03/16/2022 | BARCLAYS | | 18,382,400 | 20,000,000 | 45,813 |
| 38141G-ZN-7 | GOLDMAN SACHS GROUP INC BASIC 3.436% 02/24/43 | | 03/23/2022 | CITICORP SECURITIES | | 14,737,760 | 16,000,000 | 47,340 |
| 38141G-ZR-8 | GOLDMAN SACHS GROUP INC BASIC 3.615% 03/15/28 | | 03/24/2022 | MORGAN STANLEY | | 24,954,750 | 25,000,000 | 35,146 |
| 386088-AH-1 | DIAGEO INVESTMENT CORP BASIC 7.450% 04/15/35 | | 02/14/2022 | GOLDMAN SACHS | | 5,821,960 | 4,000,000 | 100,161 |
| 39121J-D*-8 | GREAT RIVER ENERGY GREAT RIVER ENERGY 4.580% 10/15/42 | | 06/07/2022 | US BANCORP INC | | 2,000,000 | 2,000,000 | |
| 403949-AB-6 | HollyFrontier Corp BASIC 5.875% 04/01/26 | | 10/21/2022 | Tax Free Exchange | | 1,966,369 | 1,850,000 | 6,038 |
| 40434L-AN-5 | HEWLETT PACKARD INC. BASIC 5.500% 01/15/33 | | 07/12/2022 | GOLDMAN SACHS | | 20,311,195 | 20,500,000 | 72,035 |
| 40440V-A*-6 | HPS CORPORATE LENDING FUND HPS CORPORATE LENDING FUND 8.370% 11/14/25 | | 10/28/2022 | GOLDMAN SACHS | | 11,000,000 | 11,000,000 | |
| 40440V-A*-6 | HPS CORPORATE LENDING FUND HPS CORPORATE LENDING FUND 8.370% 11/14/25 | | 10/28/2022 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | |
| 40440V-A@-4 | HPS CORPORATE LENDING FUND HPS CORPORATE LENDING FUND 8.430% 11/14/27 | | 10/28/2022 | GOLDMAN SACHS | | 11,000,000 | 11,000,000 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 1,841,691 | 1,841,691 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 657,747 | 657,747 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 10,655,496 | 10,655,496 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 2,625,197 | 2,625,197 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 937,571 | 937,571 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 15,188,642 | 15,188,642 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 1,659,526 | 1,659,526 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 9,601,546 | 9,601,546 | |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 592,688 | 592,688 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 920,845 | 920,845 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 328,873 | 328,873 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 08/04/2022 | DIRECT - 1 | | 5,327,748 | 5,327,748 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 1,312,599 | 1,312,599 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 468,785 | 468,785 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 09/12/2022 | DIRECT - 1 | | 7,594,321 | 7,594,321 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 296,344 | 296,344 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 4,800,773 | 4,800,773 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 12/14/2022 | DIRECT - 1 | | 829,763 | 829,763 | |
| 406216-AY-7 | HALLIBURTON CO BASIC 7.450% 09/15/39 | | 02/14/2022 | GOLDMAN SACHS | | 9,084,205 | 6,500,000 | 203,116 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 423452-AG-6 | HELMERICH AND PAYNE BASIC 2.900% 09/29/31 | | 06/08/2022 | Tax Free Exchange | | 1,996,108 | 2,000,000 | 11,117 |
| 427096-B#-8 | HERCULES CAPITAL HERCULES CAPITAL INC 6.000% 06/23/25 | | 06/09/2022 | GOLDMAN SACHS | | 7,000,000 | 7,000,000 | |
| 428040-DB-2 | HERTZ CORP BASIC 5.000% 12/01/29 | | 02/24/2022 | JEFFERIES & COMPANY INC. | | 453,750 | 500,000 | 6,597 |
| 428040-DB-2 | HERTZ CORP BASIC 5.000% 12/01/29 | | 05/26/2022 | BARCLAYS | | 1,408,000 | 1,600,000 | 41,778 |
| 428040-DB-2 | HERTZ CORP BASIC 5.000% 12/01/29 | | 05/26/2022 | BARCLAYS | | 880,000 | 1,000,000 | 26,111 |
| 428040-DB-2 | HERTZ CORP BASIC 5.000% 12/01/29 | | 05/26/2022 | BARCLAYS | | 880,000 | 1,000,000 | 26,111 |
| 42806M-BA-6 | Hertz Vehicle Financing LLC SERIES 20224A CLASS A 3.730% 09/25/26 | | 03/25/2022 | BARCLAYS | | 1,499,960 | 1,500,000 | |
| 42806M-BA-6 | Hertz Vehicle Financing LLC SERIES 20224A CLASS A 3.730% 09/25/26 | | 03/25/2022 | BARCLAYS | | 10,499,722 | 10,500,000 | |
| 42809H-AG-2 | HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27 | | 03/24/2022 | BANK OF AMERICA | | 2,063,160 | 2,000,000 | 42,522 |
| 428102-AF-4 | HESS MIDSTREAM OPERATION BASIC 5.500% 10/15/30 | | 04/05/2022 | J.P. MORGAN | | 500,000 | 500,000 | |
| 428102-AF-4 | HESS MIDSTREAM OPERATION BASIC 5.500% 10/15/30 | | 04/05/2022 | J.P. MORGAN | | 500,000 | 500,000 | |
| 43351R-AA-3 | HIPGNOSIS MUSIC ASSETS 2022-I HIPGNOSIS MUSIC ASSETS 2022-I 5.000% 05/16/62 | | 08/12/2022 | GOLDMAN SACHS | | 9,553,509 | 10,000,000 | |
| 437076-BP-6 | HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15 3.500% 09/15/56 | | 02/16/2022 | J.P. MORGAN | | 5,342,810 | 5,500,000 | 81,278 |
| 437076-BW-1 | HOME DEPOT INC BASIC 3.900% 12/06/28 | | 07/12/2022 | GOLDMAN SACHS | | 2,526,575 | 2,500,000 | 10,292 |
| 438516-CB-0 | HONEYWELL INC BASIC 1.350% 06/01/25 | | 06/08/2022 | US BANCORP INC | | 6,462,380 | 6,800,000 | 2,295 |
| 438516-CB-0 | HONEYWELL INC BASIC 1.350% 06/01/25 | | 07/06/2022 | MORGAN STANLEY | | 7,566,320 | 8,000,000 | 11,100 |
| 438516-CF-1 | HONEYWELL INC BASIC 1.750% 09/01/31 | | 03/08/2022 | CITICORP SECURITIES | | 5,021,830 | 5,500,000 | 2,406 |
| 440452-AF-7 | HORMEL FOODS CORP BASIC 1.800% 06/11/30 | | 07/12/2022 | GOLDMAN SACHS | | 20,448,720 | 24,000,000 | 39,600 |
| 44409M-AD-8 | HUDSON PACIFIC PROPERTIE BASIC 5.950% 02/15/28 | | 09/08/2022 | WELLS FARGO SECURITIES LLC | | 14,942,100 | 15,000,000 | |
| 446150-AX-2 | HUNTINGTON BANCSHARES INC BASIC 2.487% 08/15/36 | | 05/05/2022 | Tax Free Exchange | | 16,377,045 | 17,000,000 | 93,953 |
| 44644M-AF-8 | HUNTINGTON NATIONAL BANK BASIC 4.552% 05/17/28 | | 07/11/2022 | GOLDMAN SACHS | | 19,936,200 | 20,000,000 | 141,618 |
| 44891C-BP-7 | HYUNDAI CAPITAL AMERICA BASIC 2.375% 10/15/27 | | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,131,380 | 2,160,000 | 12,683 |
| 45005*-AF-7 | IRG INDUSTRIAL, LLC IRG INDUSTRIAL, LLC 4.350% 03/03/32 | | 03/14/2022 | GOLDMAN SACHS | | 11,000,000 | 11,000,000 | |
| 450636-E*-2 | ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC 3.290% 03/15/32 | | 02/16/2022 | SOCIETE GENERALE | | 8,000,000 | 8,000,000 | |
| 45174H-BC-0 | IHEARTCOMMUNICATIONS INC BASIC 6.375% 05/01/26 | | 11/28/2022 | MORGAN STANLEY | | 1,902,500 | 2,000,000 | 42,146 |
| 45174H-BE-6 | IHEARTCOMMUNICATIONS INC BASIC 5.250% 08/15/27 | | 04/28/2022 | MARKET AXESS | | 331,415 | 350,000 | 3,930 |
| 45174H-BE-6 | IHEARTCOMMUNICATIONS INC BASIC 5.250% 08/15/27 | | 04/28/2022 | MARKET AXESS | | 615,485 | 650,000 | 7,299 |
| 458140-AS-9 | INTEL CORP. 3.7% Due 7/29/2025 JJ29 3.700% 07/29/25 | | 09/20/2022 | GOLDMAN SACHS | | 5,496,431 | 5,579,000 | 30,390 |
| 45866F-AV-6 | INTERCONTINENTALEXCHANGE INC. BASIC 4.350% 06/15/29 | | 07/11/2022 | GOLDMAN SACHS | | 20,366,545 | 20,500,000 | 123,854 |
| 46600@-AA-3 | IVY HILL ASSET MANAGEMENT, LP IVY HILL ASSET MANAGEMENT, LP 7.450% 07/14/27 | | 07/01/2022 | GOLDMAN SACHS | | 10,000,000 | 10,000,000 | |
| 46600@-AB-1 | IVY HILL ASSET MANAGEMENT, LP IVY HILL ASSET MANAGEMENT, LP 7.550% 07/14/29 | | 07/01/2022 | GOLDMAN SACHS | | 10,000,000 | 10,000,000 | |
| 46626L-JS-0 | JP Morgan Mortgage Acquisition SERIES 2006NC1 CLASS M2 4.897% 04/25/36 | | 02/08/2022 | MORGAN STANLEY | | 5,718,750 | 6,100,000 | 1,675 |
| 46643A-BJ-1 | JPMBB Commercial Mortgage Secu SERIES 2014C23 CLASS AS 4.202% 09/15/47 | | 04/04/2022 | BARCLAYS | | 1,360,131 | 1,345,000 | 785 |
| 46643A-BJ-1 | JPMBB Commercial Mortgage Secu SERIES 2014C23 CLASS AS 4.202% 09/15/47 | | 04/04/2022 | BARCLAYS | | 7,584,375 | 7,500,000 | 4,377 |
| 46647P-BP-0 | JPMORGAN CHASE & CO BASIC 2.956% 05/13/31 | | 02/03/2022 | J.P. MORGAN | | 17,880,660 | 18,000,000 | 124,152 |
| 46647P-CD-6 | JPMORGAN CHASE & CO BASIC 3.157% 04/22/42 | | 03/22/2022 | CITICORP SECURITIES | | 1,789,560 | 2,000,000 | 26,659 |
| 46674@-AA-4 | MHHS CTL MHHS CTL 3.510% 12/15/43 | | 03/02/2022 | JONES LANG LASALLE SECURITIES | | 35,326,389 | 34,633,715 | |
| 47233J-BH-0 | JEFFERIES FINANCIAL GROUP INC BASIC 4.150% 01/23/30 | | 07/11/2022 | GOLDMAN SACHS | | 20,282,625 | 22,500,000 | 440,938 |
| 48020#-AA-9 | VEYRON OPTIMUS IV US FUNDING VEYRON OPTIMUS IV US FUNDING 5.710% 01/15/38 | | 12/07/2022 | DIRECT - 1 | | 20,000,000 | 20,000,000 | |
| 48020#-AA-9 | VEYRON OPTIMUS IV US FUNDING VEYRON OPTIMUS IV US FUNDING 5.710% 01/15/38 | | 12/07/2022 | DIRECT - 1 | | 5,000,000 | 5,000,000 | |
| 482480-AG-5 | KLA CORPORATION BASIC 4.100% 03/15/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,082,800 | 20,000,000 | 271,056 |
| 486606-*3-2 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA 5.070% 08/02/32 | | 05/03/2022 | BANK OF AMERICA | | 3,000,000 | 3,000,000 | |
| 486606-N*-3 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA 4.570% 05/18/32 | | 05/03/2022 | BANK OF AMERICA | | 3,000,000 | 3,000,000 | |
| 486606-N*-3 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA 4.570% 05/18/32 | | 05/03/2022 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | |
| 486606-N@-1 | KAYNE ANDERSON MLP INVESTMENT KAYNE ANDERSON ENERGY INFRA 4.670% 08/02/34 | | 05/03/2022 | BANK OF AMERICA | | 2,000,000 | 2,000,000 | |
| 49446R-AY-5 | KIMCO REALTY BASIC 2.250% 12/01/31 | | 01/04/2022 | JANE STREET | | 2,126,278 | 2,200,000 | 14,300 |
| 494550-AW-6 | KINDER MORGAN ENERGY PART LP BASIC 6.950% 01/15/38 | | 07/12/2022 | GOLDMAN SACHS | | 20,289,135 | 18,500,000 | 639,303 |
| 49456B-AP-6 | KINDER MORGAN INC BASIC 4.300% 03/01/28 | | 10/25/2022 | RBC CAPITAL MARKETS | | 4,680,550 | 5,000,000 | 34,042 |
| 49456B-AW-1 | KINDER MORGAN INC BASIC 5.450% 08/01/52 | | 08/08/2022 | MORGAN STANLEY | | 1,506,570 | 1,500,000 | 1,590 |
| 497266-B@-4 | KIRBY CORP KIRBY CORP 3.460% 01/19/33 | | 01/21/2022 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 50048W-AA-6 | KOMATSU FINANCE AMERICA BASIC 5.499% 10/06/27 | | 09/29/2022 | MORGAN STANLEY | | 12,000,000 | 12,000,000 | |
| 50048W-AA-6 | KOMATSU FINANCE AMERICA BASIC 5.499% 10/06/27 | | 09/30/2022 | MORGAN STANLEY | | 13,093,860 | 13,000,000 | |
| 50076Q-AR-7 | KRAFT FOOD GROUPS INC BASIC 6.875% 01/26/39 | | 07/12/2022 | GOLDMAN SACHS | | 20,096,640 | 18,000,000 | 577,500 |
| 50077L-AV-8 | KRAFT HEINZ FOODS CO BASIC 3.750% 04/01/30 | | 03/14/2022 | GOLDMAN SACHS | | 1,989,800 | 2,000,000 | 34,375 |
| 50077L-AV-8 | KRAFT HEINZ FOODS CO BASIC 3.750% 04/01/30 | | 03/14/2022 | GOLDMAN SACHS | | 9,953,800 | 10,000,000 | 171,875 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO BASIC 4.875% 10/01/49 | | 03/14/2022 | BARCLAYS | | 2,067,240 | 2,000,000 | 44,688 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO BASIC 4.875% 10/01/49 | | 03/14/2022 | BARCLAYS | | 7,235,340 | 7,000,000 | 156,406 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO BASIC 4.875% 10/01/49 | | 03/14/2022 | BARCLAYS | | 10,333,100 | 10,000,000 | 223,438 |
| 50077L-AZ-9 | KRAFT HEINZ FOODS CO BASIC 4.875% 10/01/49 | | 03/15/2022 | CITICORP SECURITIES | | 10,225,000 | 10,000,000 | 224,792 |
| 50077L-BC-9 | KRAFT HEINZ FOODS CO BASIC 3.875% 05/15/27 | | 10/25/2022 | US BANCORP INC | | 2,806,830 | 3,000,000 | 52,635 |
| 501044-CS-8 | KROGER CO. BASIC 3.850% 08/01/23 | | 04/13/2022 | MITSUBISHI SECURITIES | | 2,028,660 | 2,000,000 | 16,469 |
| 50167*-AA-2 | LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 4.020% 06/15/54 | | 02/18/2022 | COASTAL SECURITIES, INC. | | 9,912,279 | 9,912,279 | |
| 50167*-AA-2 | LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 4.020% 06/15/54 | | 02/18/2022 | COASTAL SECURITIES, INC. | | 2,885,581 | 2,885,581 | |
| 50167*-AA-2 | LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 4.020% 06/15/54 | | 02/18/2022 | COASTAL SECURITIES, INC. | | 1,881,767 | 1,881,767 | |
| 50167*-AA-2 | LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 4.020% 06/15/54 | | 02/18/2022 | COASTAL SECURITIES, INC. | | 2,384,442 | 2,384,442 | |
| 50212@-AF-4 | LP 1A REIT INC LP 1A REIT INC 4.370% 06/15/32 | | 05/19/2022 | WELLS FARGO SECURITIES LLC | | 2,000,000 | 2,000,000 | |
| 50212@-AF-4 | LP 1A REIT INC LP 1A REIT INC 4.370% 06/15/32 | | 05/19/2022 | WELLS FARGO SECURITIES LLC | | 16,000,000 | 16,000,000 | |
| 50221D-AA-7 | LSF11 A5 HOLDCO LLC BASIC 6.625% 10/15/29 | | 05/24/2022 | RBC CAPITAL MARKETS | | 294,000 | 350,000 | 2,641 |
| 50221D-AA-7 | LSF11 A5 HOLDCO LLC BASIC 6.625% 10/15/29 | | 05/24/2022 | RBC CAPITAL MARKETS | | 1,078,560 | 1,284,000 | 9,688 |
| 50221D-AA-7 | LSF11 A5 HOLDCO LLC BASIC 6.625% 10/15/29 | | 05/26/2022 | MARKET AXESS | | 418,900 | 500,000 | 4,233 |
| 512807-AU-2 | LAM RESEARCH CORP. BASIC 4.000% 03/15/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,392,375 | 20,500,000 | 271,056 |
| 53190F-AA-3 | LIFE TIME INC BASIC 5.750% 01/15/26 | | 12/15/2022 | MARKET AXESS | | 475,260 | 500,000 | 12,299 |
| 53190F-AA-3 | LIFE TIME INC BASIC 5.750% 01/15/26 | | 12/15/2022 | MARKET AXESS | | 475,260 | 500,000 | 12,299 |
| 53190F-AA-3 | LIFE TIME INC BASIC 5.750% 01/15/26 | | 12/15/2022 | MARKET AXESS | | 475,110 | 500,000 | 12,299 |
| 53190F-AA-3 | LIFE TIME INC BASIC 5.750% 01/15/26 | | 12/15/2022 | MARKET AXESS | | 475,110 | 500,000 | 12,299 |
| 53227J-AD-6 | LIFE STORAGE LP BASIC 2.400% 10/15/31 | | 01/10/2022 | PIERPONT SECURITIES | | 2,405,100 | 2,500,000 | 15,833 |
| 53227J-AD-6 | LIFE STORAGE LP BASIC 2.400% 10/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 1,395,300 | 1,500,000 | 12,900 |
| 532457-BT-4 | LILLY (ELI) & CO BASIC 3.950% 03/15/49 | | 07/18/2022 | PARIBAS SECURITIES | | 2,474,250 | 2,500,000 | 34,288 |
| 534187-BG-3 | LINCOLN NATIONAL CORP BASIC 4.350% 03/01/48 | | 04/04/2022 | MORGAN STANLEY | | 5,163,900 | 5,000,000 | 21,146 |
| 534187-BQ-1 | LINCOLN NATIONAL CORP BASIC 3.400% 03/01/32 | | 02/23/2022 | WELLS FARGO SECURITIES LLC | | 5,988,900 | 6,000,000 | |
| 534187-BQ-1 | LINCOLN NATIONAL CORP BASIC 3.400% 03/01/32 | | 02/23/2022 | WELLS FARGO SECURITIES LLC | | 16,768,920 | 16,800,000 | |
| 548661-EM-5 | LOWE'S COMPANIES BASIC 5.625% 04/15/53 | | 12/16/2022 | MARKET AXESS | | 1,131,966 | 1,100,000 | 17,531 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 342,517 | 350,000 | 909 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 636,103 | 650,000 | 1,688 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 48,920 | 50,000 | 130 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 146,760 | 150,000 | 390 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 97,862 | 100,000 | 260 |
| 552953-CF-6 | MGM MIRAGE MGM INC BASIC 5.500% 04/15/27 | | 04/28/2022 | MARKET AXESS | | 195,724 | 200,000 | 519 |
| 55336V-AM-2 | MPLX LP BASIC 4.500% 04/15/38 | | 07/12/2022 | GOLDMAN SACHS | | 20,530,720 | 23,000,000 | 255,875 |
| 55336V-AR-1 | MPLX LP BASIC 4.000% 03/15/28 | | 10/25/2022 | RBC CAPITAL MARKETS | | 4,525,100 | 5,000,000 | 23,889 |
| 55903V-AG-8 | MAGALLANES INC BASIC 3.755% 03/15/27 | | 03/24/2022 | BARCLAYS | | 14,867,250 | 15,000,000 | 21,904 |
| 55903V-AN-3 | MAGALLANES INC BASIC 5.050% 03/15/42 | | 03/09/2022 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | |
| 55903V-AQ-6 | MAGALLANES INC BASIC 5.141% 03/15/52 | | 03/09/2022 | J.P. MORGAN | | 16,000,000 | 16,000,000 | |
| 55916A-AA-2 | MAGIC MERGERCO INC BASIC 5.250% 05/01/28 | | 12/14/2022 | MARKET AXESS | | 202,530 | 250,000 | 1,641 |
| 56081#-CX-6 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST 3.680% 12/10/29 | | 04/13/2022 | BANK OF AMERICA | | 13,798,136 | 13,798,136 | |
| 56081#-CY-4 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST 3.830% 12/10/29 | | 04/13/2022 | BANK OF AMERICA | | 5,300,000 | 5,300,000 | |
| 56081#-CZ-1 | MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST 3.890% 12/10/32 | | 04/13/2022 | BANK OF AMERICA | | 2,000,000 | 2,000,000 | |
| 571748-BG-6 | MARSH & MCLENNAN COS BASIC 4.375% 03/15/29 | | 07/11/2022 | GOLDMAN SACHS | | 20,028,600 | 20,000,000 | 286,806 |
| 571748-BS-0 | MARSH & MCLENNAN COS BASIC 6.250% 11/01/52 | | 11/03/2022 | JANE STREET | | 3,579,590 | 3,500,000 | 4,253 |
| 571903-BJ-1 | MARRIOT INTERNATIONAL BASIC 5.000% 10/15/27 | | 10/25/2022 | US BANCORP INC | | 4,819,600 | 5,000,000 | 34,722 |
| 576433-WM-4 | MARM 2004-13 SERIES 200413 CLASS 3A7B 6.660% 11/21/34 | | 03/28/2022 | SOCIETE GENERALE | | 103,574 | 106,230 | 268 |
| 57643L-FS-0 | MABS 2006-HE1 SERIES 2004WMC3 CLASS M5 5.917% 10/25/34 | | 01/27/2022 | SOCIETE GENERALE | | 232,331 | 235,271 | 64 |
| 581557-BE-4 | MC KESSON CORP 3.796% Due 3/15/2024 MS15 3.796% 03/15/24 | | 04/13/2022 | KEY BANK | | 2,031,360 | 2,000,000 | 6,959 |
| 58933Y-BD-6 | MERCK & COMPANY, INC. BASIC 1.900% 12/10/28 | | 04/12/2022 | J.P. MORGAN | | 4,542,839 | 4,900,000 | 32,068 |
| 59156R-AY-4 | METLIFE INC. 5 7/8% Due 2/6/2041 FA6 5.875% 02/06/41 | | 01/20/2022 | PIERPONT SECURITIES | | 2,719,780 | 2,000,000 | 54,833 |
| 59170J-AA-6 | METRONET INFRASTRUCTURE ISSUER METRONET INFRASTRUCTURE ISSUER 6.350% 10/20/52 | | 10/26/2022 | GOLDMAN SACHS | | 19,694,176 | 21,000,000 | |
| 59170J-AA-6 | METRONET INFRASTRUCTURE ISSUER METRONET INFRASTRUCTURE ISSUER 6.350% 10/20/52 | | 10/26/2022 | GOLDMAN SACHS | | 3,751,272 | 4,000,000 | |
| 594918-CE-2 | MICROSOFT CORP BASIC 2.921% 03/17/52 | | 09/19/2022 | BARCLAYS | | 2,511,135 | 3,300,000 | 1,071 |
| 595112-BV-4 | MICRON TECHNOLOGY BASIC 6.750% 11/01/29 | | 10/26/2022 | MORGAN STANLEY | | 19,974,600 | 20,000,000 | |
| 59565J-AA-9 | MIDAS OPCO HOLDINGS LLC BASIC 5.625% 08/15/29 | | 07/20/2022 | CITICORP SECURITIES | | 810,000 | 1,000,000 | 24,531 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 59565J-AA-9 | MIDAS OPCO HOLDINGS LLC BASIC 5.625% 08/15/29 | | 09/14/2022 | MARKET AXESS | | 860,400 | 1,000,000 | 4,844 |
| 59565J-AA-9 | MIDAS OPCO HOLDINGS LLC BASIC 5.625% 08/15/29 | | 11/30/2022 | CITICORP SECURITIES | | 1,722,500 | 2,000,000 | 33,438 |
| 608190-AL-8 | MOHAWK INDUSTRIES INC BASIC 3.625% 05/15/30 | | 02/17/2022 | J.P. MORGAN | | 8,701,960 | 8,500,000 | 83,023 |
| 61744Y-AK-4 | MORGAN STANLEY BASIC 3.591% 07/22/28 | | 10/25/2022 | CITICORP SECURITIES | | 8,951,800 | 10,000,000 | 95,760 |
| 61768H-AZ-9 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS AS 4.272% 03/15/52 | | 12/13/2022 | CITICORP SECURITIES | | 2,400,258 | 2,700,000 | 4,486 |
| 61772B-AC-7 | MORGAN STANLEY BASIC 3.217% 04/22/42 | | 03/22/2022 | CITICORP SECURITIES | | 1,802,800 | 2,000,000 | 27,166 |
| 62676#-AA-7 | MURPHY'S BOWL LLC MURPHY'S BOWL LLC 3.200% 06/30/56 | | 02/15/2022 | GOLDMAN SACHS | | 1,000,000 | 1,000,000 | |
| 62676#-AB-5 | MURPHY'S BOWL LLC MURPHY'S BOWL LLC 3.300% 06/30/56 | | 01/02/2022 | GOLDMAN SACHS | | 2,000,000 | 2,000,000 | |
| 62954H-AJ-7 | NXP BV/NXP FDG/NXP USA BASIC 2.650% 02/15/32 | | 05/19/2022 | Tax Free Exchange | | 4,692,485 | 5,000,000 | 34,597 |
| 62954H-AJ-7 | NXP BV/NXP FDG/NXP USA BASIC 2.650% 02/15/32 | | 05/19/2022 | Tax Free Exchange | | 19,526,916 | 20,000,000 | 138,389 |
| 62954H-AU-2 | NXP BV/NXP FDG/NXP USA BASIC 3.250% 05/11/41 | | 05/19/2022 | Tax Free Exchange | | 2,730,346 | 2,750,000 | 1,986 |
| 62954H-AU-2 | NXP BV/NXP FDG/NXP USA BASIC 3.250% 05/11/41 | | 05/19/2022 | Tax Free Exchange | | 1,241,066 | 1,250,000 | 903 |
| 62954H-AV-0 | NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29 | | 05/19/2022 | Tax Free Exchange | | 49,595,261 | 43,100,000 | 777,356 |
| 62954H-AY-4 | NXP BV/NXP FDG/NXP USA BASIC 3.400% 05/01/30 | | 05/19/2022 | Tax Free Exchange | | 19,229,475 | 19,000,000 | 32,300 |
| 64352V-PR-6 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005D CLASS M2 5.092% 02/25/36 | | 01/13/2022 | MORGAN STANLEY | | 1,893,750 | 2,000,000 | 986 |
| 64352V-PR-6 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005D CLASS M2 5.092% 02/25/36 | | 01/13/2022 | MORGAN STANLEY | | 7,575,000 | 8,000,000 | 3,945 |
| 651229-BC-9 | NEWELL RUBBERMAID INC. BASIC 6.375% 09/15/27 | | 09/09/2022 | J.P. MORGAN | | 5,000,000 | 5,000,000 | |
| 651229-BC-9 | NEWELL RUBBERMAID INC. BASIC 6.375% 09/15/27 | | 09/09/2022 | J.P. MORGAN | | 2,017,500 | 2,000,000 | |
| 65341K-BT-2 | NEXTGEAR FLOORPLAN MSTR TR SERIES 20221A CLASS A2 2.800% 03/15/27 | | 03/10/2022 | CITICORP SECURITIES | | 10,249,243 | 10,250,000 | |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 09/07/2022 | BARCLAYS | | 1,925,000 | 2,000,000 | 16,875 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 10/07/2022 | CITICORP SECURITIES | | 1,877,500 | 2,000,000 | 27,188 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 10/07/2022 | CITICORP SECURITIES | | 938,750 | 1,000,000 | 13,594 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 11/29/2022 | MARKET AXESS | | 264,880 | 280,000 | 5,950 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 11/29/2022 | MARKET AXESS | | 680,544 | 720,000 | 15,300 |
| 65343H-AA-9 | NEXSTAR ESCROW INC BASIC 5.625% 07/15/27 | | 12/06/2022 | MARKET AXESS | | 829,938 | 875,000 | 19,551 |
| 655844-CN-6 | NORFOLK SOUTHERN CORP BASIC 3.700% 03/15/53 | | 02/15/2022 | US BANCORP INC | | 2,882,948 | 2,900,000 | |
| 655844-CN-6 | NORFOLK SOUTHERN CORP BASIC 3.700% 03/15/53 | | 02/15/2022 | US BANCORP INC | | 5,368,248 | 5,400,000 | |
| 666807-BT-8 | NORTHROP GRUMMAN CORP BASIC 5.150% 05/01/40 | | 02/14/2022 | GOLDMAN SACHS | | 1,204,250 | 1,000,000 | 15,021 |
| 666807-CC-4 | NORTHROP GRUMMAN CORP BASIC 7.750% 06/01/29 | | 06/15/2022 | Tax Free Exchange | | 12,146,184 | 11,050,000 | 33,303 |
| 66815L-2K-4 | NORTHWESTERN MUTUAL GLBL BASIC 4.350% 09/15/27 | | 09/12/2022 | MORGAN STANLEY | | 3,001,590 | 3,000,000 | |
| 66815L-2K-4 | NORTHWESTERN MUTUAL GLBL BASIC 4.350% 09/15/27 | | 09/13/2022 | GOLDMAN SACHS | | 9,687,644 | 9,733,000 | |
| 66815L-2K-4 | NORTHWESTERN MUTUAL GLBL BASIC 4.350% 09/15/27 | | 10/25/2022 | DEUTSCHE BANK | | 4,813,200 | 5,000,000 | 25,979 |
| 66989H-AK-4 | NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20 4.000% 11/20/45 | | 02/16/2022 | J.P. MORGAN | | 3,810,100 | 3,500,000 | 33,833 |
| 67022*-AJ-2 | NSTAR GAS COMPANY NSTAR GAS COMPANY 4.400% 08/01/32 | | 07/19/2022 | KEY BANK | | 31,500,000 | 31,500,000 | |
| 67022*-AJ-2 | NSTAR GAS COMPANY NSTAR GAS COMPANY 4.400% 08/01/32 | | 07/19/2022 | KEY BANK | | 3,500,000 | 3,500,000 | |
| 670346-AV-7 | NUCOR CORP. BASIC 3.125% 04/01/32 | | 04/28/2022 | J.P. MORGAN | | 2,016,673 | 2,225,000 | 9,850 |
| 67066G-AH-7 | NVDIA CORP BASIC 3.500% 04/01/50 | | 03/03/2022 | GOLDMAN SACHS | | 10,217,600 | 10,000,000 | 151,667 |
| 67066G-AH-7 | NVDIA CORP BASIC 3.500% 04/01/50 | | 03/09/2022 | HSBC SECURITIES INC. | | 5,985,000 | 6,000,000 | 93,333 |
| 67066G-AH-7 | NVDIA CORP BASIC 3.500% 04/01/50 | | 03/16/2022 | BARCLAYS | | 17,500,680 | 18,000,000 | 292,250 |
| 67066G-AH-7 | NVDIA CORP BASIC 3.500% 04/01/50 | | 03/31/2022 | CITICORP SECURITIES | | 8,079,200 | 8,000,000 | 2,333 |
| 67066G-AN-4 | NVDIA CORP BASIC 2.000% 06/15/31 | | 03/08/2022 | GOLDMAN SACHS | | 15,805,410 | 17,000,000 | 80,278 |
| 67076X-AA-3 | NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS A 2.941% 04/10/43 | | 02/17/2022 | CITICORP SECURITIES | | 1,404,193 | 1,430,000 | 2,453 |
| 67076X-AA-3 | NYC COMM MTGE TR 2021-909 SERIES 2021909 CLASS A 2.941% 04/10/43 | | 02/17/2022 | BMO CAPITAL MARKETS | | 4,507,165 | 4,590,000 | 7,875 |
| 67181@-AD-0 | OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL 6.630% 11/01/27 | | 10/14/2022 | KEY BANK | | 5,000,000 | 5,000,000 | |
| 67181@-AF-5 | OAK STREET REAL ESTATE CAPITAL OAK STREET REAL ESTATE CAPITAL 6.780% 11/01/32 | | 10/14/2022 | KEY BANK | | 5,000,000 | 5,000,000 | |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/18/2022 | CITICORP SECURITIES | | 928,000 | 800,000 | 18,500 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/18/2022 | CITICORP SECURITIES | | 1,392,000 | 1,200,000 | 27,750 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/19/2022 | MARKET AXESS | | 462,400 | 400,000 | 9,333 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/19/2022 | MARKET AXESS | | 698,224 | 604,000 | 14,093 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/30/2022 | MARKET AXESS | | 569,000 | 500,000 | 12,500 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 08/31/2022 | MARKET AXESS | | 564,000 | 500,000 | 12,604 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 280,423 | 250,000 | 6,615 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 841,268 | 750,000 | 19,844 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 56,098 | 50,000 | 1,323 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 168,294 | 150,000 | 3,969 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 95,151 | 85,000 | 2,249 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 296,646 | 265,000 | 7,011 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 281,105 | 250,000 | 6,615 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 843,315 | 750,000 | 19,844 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 365,027 | 325,000 | 8,599 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 1,095,081 | 975,000 | 25,797 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 44,895 | 40,000 | 1,058 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 09/06/2022 | MARKET AXESS | | 118,972 | 106,000 | 2,805 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 11/28/2022 | MARKET AXESS | | 543,125 | 500,000 | 3,021 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MN01 7.500% 05/01/31 | | 12/21/2022 | J.P. MORGAN | | 1,100,000 | 1,000,000 | 10,833 |
| 674599-DZ-5 | OCCIDENTAL PETROLEUM BASIC 8.500% 07/15/27 | | 09/12/2022 | MARKET AXESS | | 1,129,620 | 1,000,000 | 13,931 |
| 674599-DZ-5 | OCCIDENTAL PETROLEUM BASIC 8.500% 07/15/27 | | 09/12/2022 | CITICORP SECURITIES | | 2,825,000 | 2,500,000 | 34,826 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY BASIC 7.000% 05/01/32 | | 02/14/2022 | GOLDMAN SACHS | | 8,693,295 | 6,500,000 | 132,708 |
| 68233J-CD-4 | ONCOR ELECTRIC DELIVERY BASIC 2.700% 11/15/51 | | 05/13/2022 | Tax Free Exchange | | 2,274,565 | 2,300,000 | 30,533 |
| 68233J-CD-4 | ONCOR ELECTRIC DELIVERY BASIC 2.700% 11/15/51 | | 05/13/2022 | Tax Free Exchange | | 24,303,816 | 25,000,000 | 331,875 |
| 682680-AT-0 | ONEOK INC BASIC 4.950% 07/13/47 | | 01/19/2022 | CITICORP SECURITIES | | 12,361,580 | 11,000,000 | 12,100 |
| 682680-AV-5 | ONEOK INC BASIC 5.200% 07/15/48 | | 07/12/2022 | GOLDMAN SACHS | | 20,253,825 | 22,500,000 | 581,750 |
| 68389X-AE-5 | ORACLE SYSTEMS CORP BASIC 6.500% 04/15/38 | | 02/01/2022 | GOLDMAN SACHS | | 2,013,994 | 1,580,000 | 30,810 |
| 684065-E*-2 | ORANGE AND ROCKLAND UTILITIES ORANGE AND ROCKLAND UTILITIES 5.700% 11/01/32 | | 09/29/2022 | KEY BANK | | 12,000,000 | 12,000,000 | |
| 684065-E*-2 | ORANGE AND ROCKLAND UTILITIES ORANGE AND ROCKLAND UTILITIES 5.700% 11/01/32 | | 09/29/2022 | KEY BANK | | 2,000,000 | 2,000,000 | |
| 690742-AJ-0 | OWENS CORNING BASIC 3.950% 08/15/29 | | 02/16/2022 | J.P. MORGAN | | 6,796,465 | 6,500,000 | 1,426 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 03/10/2022 | MORGAN STANLEY | | 161,500 | 200,000 | 967 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 03/10/2022 | MARKET AXESS | | 80,462 | 100,000 | 483 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 03/10/2022 | MARKET AXESS | | 80,562 | 100,000 | 483 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 03/10/2022 | MARKET AXESS | | 80,562 | 100,000 | 483 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 04/28/2022 | MORGAN STANLEY | | 1,314,375 | 1,500,000 | 19,250 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/08/2022 | MARKET AXESS | | 910,620 | 1,000,000 | 29,167 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/30/2022 | MARKET AXESS | | 300,597 | 330,000 | 880 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/30/2022 | MARKET AXESS | | 610,303 | 670,000 | 1,787 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/30/2022 | MARKET AXESS | | 309,543 | 340,000 | 907 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/30/2022 | MARKET AXESS | | 600,877 | 660,000 | 1,760 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/31/2022 | MARKET AXESS | | 90,400 | 100,000 | 283 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 08/31/2022 | MARKET AXESS | | 180,800 | 200,000 | 567 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 09/27/2022 | GOLDMAN SACHS | | 2,550,000 | 3,000,000 | 22,000 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 10/06/2022 | BANK OF AMERICA | | 900,000 | 1,000,000 | 9,333 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 10/24/2022 | JEFFERIES & COMPANY INC. | | 1,807,500 | 2,000,000 | 23,667 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 10/24/2022 | JEFFERIES & COMPANY INC. | | 903,750 | 1,000,000 | 11,833 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 10/24/2022 | JEFFERIES & COMPANY INC. | | 903,750 | 1,000,000 | 11,833 |
| 69318F-AJ-7 | PBF HOLDING CO LLC BASIC 6.000% 02/15/28 | | 11/18/2022 | GOLDMAN SACHS | | 2,730,000 | 3,000,000 | 48,500 |
| 693475-BA-2 | PNC BANK CORP BASIC 2.307% 04/23/32 | | 02/03/2022 | J.P. MORGAN | | 9,715,500 | 10,000,000 | 66,647 |
| 69394#-AA-3 | PGA TOUR, INC PGA TOUR, INC 3.430% 05/30/41 | | 06/28/2022 | SEAPORT GROUP | | 20,736,619 | 23,739,147 | 94,996 |
| 69394#-AB-1 | PGA TOUR, INC PGA TOUR, INC 3.350% 05/30/41 | | 06/28/2022 | SEAPORT GROUP | | 9,219,017 | 10,626,007 | 41,530 |
| 694308-JJ-7 | PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50 | | 02/17/2022 | BARCLAYS | | 244,644 | 300,000 | 613 |
| 694308-JJ-7 | PACIFIC GAS & ELECTRIC CO BASIC 3.500% 08/01/50 | | 02/17/2022 | BARCLAYS | | 5,137,524 | 6,300,000 | 12,863 |
| 69431*-AA-2 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A/PRESTON HOLLOW 4.350% 03/03/27 | | 02/17/2022 | BARCLAYS | | 10,000,000 | 10,000,000 | |
| 69431*-AB-0 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A/PRESTON HOLLOW 4.790% 05/03/29 | | 02/17/2022 | BARCLAYS | | 10,000,000 | 10,000,000 | |
| 69431*-AC-8 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A PRESTON HOLLOW 4.870% 06/03/32 | | 02/17/2022 | BARCLAYS | | 18,000,000 | 18,000,000 | |
| 69431*-AC-8 | PHCC LLC D/B/A/PRESTON HOLLOW PHCC LLC D/B/A PRESTON HOLLOW 4.870% 06/03/32 | | 02/17/2022 | BARCLAYS | | 2,000,000 | 2,000,000 | |
| 713448-CT-3 | PEPSI CO INC BASIC 2.750% 04/30/25 | | 05/12/2022 | WELLS FARGO SECURITIES LLC | | 4,973,250 | 5,000,000 | 6,111 |
| 713448-ES-3 | PEPSI CO INC BASIC 2.750% 03/19/30 | | 01/24/2022 | PARIBAS SECURITIES | | 2,587,400 | 2,500,000 | 24,253 |
| 713448-ES-3 | PEPSI CO INC BASIC 2.750% 03/19/30 | | 02/14/2022 | GOLDMAN SACHS | | 1,518,120 | 1,500,000 | 16,844 |
| 714046-AG-4 | PERKINELMER INC BASIC 3.300% 09/15/29 | | 07/11/2022 | GOLDMAN SACHS | | 20,075,175 | 22,500,000 | 243,375 |
| 71682@-AA-2 | PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27 | | 01/03/2022 | PETROS PARTNERS | | 24,830 | 24,830 | |
| 717081-DK-6 | PFIZER, INC. 4.4% Due 5/15/2044 MN15 4.400% 05/15/44 | | 02/16/2022 | J.P. MORGAN | | 2,265,160 | 2,000,000 | 22,489 |
| 717081-FA-6 | PFIZER, INC. BASIC 2.700% 05/28/50 | | 03/31/2022 | CITICORP SECURITIES | | 4,449,200 | 5,000,000 | 47,250 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 717081-FA-6 | PFIZER, INC. BASIC 2.700% 05/28/50 | | 04/04/2022 | JEFFERIES & COMPANY INC. | | 1,359,945 | 1,500,000 | 14,400 |
| 717081-FA-6 | PFIZER, INC. BASIC 2.700% 05/28/50 | | 04/04/2022 | JEFFERIES & COMPANY INC. | | 6,346,410 | 7,000,000 | 67,200 |
| 717081-FB-4 | PFIZER, INC. BASIC 1.750% 08/18/31 | | 03/31/2022 | MORGAN STANLEY | | 8,986,700 | 10,000,000 | 22,361 |
| 717081-FB-4 | PFIZER, INC. BASIC 1.750% 08/18/31 | | 04/04/2022 | CITICORP SECURITIES | | 1,621,728 | 1,800,000 | 4,200 |
| 717081-FB-4 | PFIZER, INC. BASIC 1.750% 08/18/31 | | 04/04/2022 | CITICORP SECURITIES | | 6,306,720 | 7,000,000 | 16,333 |
| 721283-AA-7 | PIKE CORP BASIC 5.500% 09/01/28 | | 01/11/2022 | MORGAN STANLEY | | 1,477,650 | 1,500,000 | 30,250 |
| 723787-AU-1 | PIONEER NATURAL RESOURCE BASIC 0.550% 05/15/23 | | 04/05/2022 | WELLS FARGO SECURITIES LLC | | 1,367,828 | 1,400,000 | 3,037 |
| 737446-AR-5 | POST HOLDINGS INC BASIC 4.500% 09/15/31 | | 05/27/2022 | J.P. MORGAN | | 1,765,000 | 2,000,000 | 19,000 |
| 737446-AR-5 | POST HOLDINGS INC BASIC 4.500% 09/15/31 | | 05/27/2022 | J.P. MORGAN | | 1,765,000 | 2,000,000 | 19,000 |
| 737446-AR-5 | POST HOLDINGS INC BASIC 4.500% 09/15/31 | | 10/26/2022 | MARKET AXESS | | 407,750 | 500,000 | 2,688 |
| 74170*-BW-8 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC 5.330% 10/14/34 | | 09/21/2022 | BANK OF AMERICA | | 4,000,000 | 4,000,000 | |
| 74170*-BW-8 | PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC 5.330% 10/14/34 | | 09/21/2022 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | |
| 74276#-AH-1 | PRINCIPAL U.S. PROPERTY FUND PRINCIPAL U.S. PROPERTY FUND 2.990% 04/05/34 | | 01/27/2022 | J.P. MORGAN | | 4,000,000 | 4,000,000 | |
| 74276#-AH-1 | PRINCIPAL U.S. PROPERTY FUND PRINCIPAL U.S. PROPERTY FUND 2.990% 04/05/34 | | 01/27/2022 | J.P. MORGAN | | 1,000,000 | 1,000,000 | |
| 74340X-BR-1 | PROLOGIS LP BASIC 1.250% 10/15/30 | | 02/14/2022 | GOLDMAN SACHS | | 1,768,240 | 2,000,000 | 8,403 |
| 74340X-CB-5 | PROLOGIS LP BASIC 2.250% 01/15/32 | | 10/06/2022 | Tax Free Exchange | | 12,428,194 | 12,800,000 | 64,800 |
| 74340X-CB-5 | PROLOGIS LP BASIC 2.250% 01/15/32 | | 10/06/2022 | Tax Free Exchange | | 23,481,974 | 24,000,000 | 121,500 |
| 74346G-B*-2 | PROLOGIS YEN FINANCE, LLC PROLOGIS YEN FINANCE, LLC 1.080% 07/26/32 | | 06/02/2022 | MIZUHO | | 27,755,200 | 27,755,200 | |
| 74460W-AA-5 | PUBLIC STORAGE BASIC 0.875% 02/15/26 | | 04/13/2022 | MORGAN STANLEY | | 2,019,160 | 2,200,000 | 3,369 |
| 74992*-AH-8 | RXR REALTY LLC RXR REALTY LLC 4.110% 02/08/27 | | 03/23/2022 | GOLDMAN SACHS | | 5,000,000 | 5,000,000 | |
| 75606*-AA-8 | REALTERM LOGISTICS INCOME PROP REALTERM LOGISTICS INCOME PROP 4.600% 05/23/27 | | 07/01/2022 | J.P. MORGAN | | 15,000,000 | 15,000,000 | |
| 75606*-AC-4 | REALTERM LOGISTICS INCOME PROP REALTERM LOGISTICS INCOME PROP 4.870% 05/23/32 | | 05/12/2022 | J.P. MORGAN | | 13,500,000 | 13,500,000 | |
| 75606*-AC-4 | REALTERM LOGISTICS INCOME PROP REALTERM LOGISTICS INCOME PROP 4.870% 05/23/32 | | 05/12/2022 | J.P. MORGAN | | 1,500,000 | 1,500,000 | |
| 756109-B*-4 | REALTY INCOME CORP REALTY INCOME CORPORATION 3.180% 06/30/32 | | 03/30/2022 | GOLDMAN SACHS | | 24,356,000 | 24,356,000 | |
| 756109-BG-8 | REALTY INCOME CORP BASIC 3.950% 08/15/27 | | 10/25/2022 | WELLS FARGO SECURITIES LLC | | 4,654,400 | 5,000,000 | 40,049 |
| 756109-BL-7 | REALTY INCOME CORP BASIC 2.850% 12/15/32 | | 02/08/2022 | CITICORP SECURITIES | | 1,476,525 | 1,500,000 | 6,531 |
| 78396*-AF-5 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC 6.690% 06/30/29 | | 06/15/2022 | BANK OF AMERICA | | 10,000,000 | 10,000,000 | |
| 78396*-AG-3 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC 6.740% 06/30/32 | | 06/15/2022 | BANK OF AMERICA | | 2,000,000 | 2,000,000 | |
| 78396*-AG-3 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC 6.740% 06/30/32 | | 06/15/2022 | BANK OF AMERICA | | 8,000,000 | 8,000,000 | |
| 78396*-AK-4 | STONEBRIAR FINANCE HOLDINGS SCF FUNDING LLC 8.320% 11/08/27 | | 10/25/2022 | BNP PARIBAS - RS ONLY OR INACT | | 10,000,000 | 10,000,000 | |
| 78409V-AZ-7 | S&P GLOBAL INC BASIC 4.250% 05/01/29 | | 07/12/2022 | GOLDMAN SACHS | | 20,083,800 | 20,000,000 | 172,361 |
| 78409V-BA-1 | S&P GLOBAL INC BASIC 2.450% 03/01/27 | | 03/24/2022 | J.P. MORGAN | | 9,740,200 | 10,000,000 | 7,486 |
| 78409V-BA-1 | S&P GLOBAL INC BASIC 2.450% 03/01/27 | | 10/25/2022 | TRUIST | | 3,585,440 | 4,000,000 | 15,517 |
| 78409V-BC-7 | S&P GLOBAL INC BASIC 2.900% 03/01/32 | | 03/16/2022 | BARCLAYS | | 2,905,890 | 3,000,000 | |
| 78409V-BC-7 | S&P GLOBAL INC BASIC 2.900% 03/01/32 | | 03/16/2022 | BARCLAYS | | 9,686,300 | 10,000,000 | |
| 78409V-BC-7 | S&P GLOBAL INC BASIC 2.900% 03/01/32 | | 06/29/2022 | TRUIST | | 2,210,325 | 2,500,000 | 20,743 |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 03/07/2022 | BANK OF AMERICA | | 2,831,248 | 2,800,000 | |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 03/10/2022 | CITICORP SECURITIES | | 6,675,492 | 6,800,000 | |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 03/16/2022 | BARCLAYS | | 985,920 | 1,000,000 | |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 03/16/2022 | BARCLAYS | | 9,859,200 | 10,000,000 | |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 03/30/2022 | GOLDMAN SACHS | | 9,747,072 | 9,600,000 | 12,827 |
| 78409V-BD-5 | S&P GLOBAL INC BASIC 3.700% 03/01/52 | | 05/18/2022 | BANK OF AMERICA | | 6,036,590 | 7,000,000 | 44,606 |
| 78454L-AN-0 | SM ENERGY CO BASIC 6.750% 09/15/26 | | 06/22/2022 | MARKET AXESS | | 334,285 | 350,000 | 6,497 |
| 78454L-AN-0 | SM ENERGY CO BASIC 6.750% 09/15/26 | | 07/14/2022 | JEFFERIES & COMPANY INC. | | 950,000 | 1,000,000 | 23,063 |
| 78500A-AA-6 | SWF ESCROW ISSUER CORP BASIC 6.500% 10/01/29 | | 03/02/2022 | MARKET AXESS | | 450,100 | 500,000 | 13,813 |
| 808513-BG-9 | SCHWAB, CHARLES CORP BASIC 1.650% 03/11/31 | | 07/11/2022 | GOLDMAN SACHS | | 20,340,250 | 25,000,000 | 139,792 |
| 81104P-AA-7 | SCRIPPS ESCROW INC BASIC 5.875% 07/15/27 | | 12/14/2022 | MARKET AXESS | | 919,000 | 1,000,000 | 24,642 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 03/08/2022 | JEFFERIES & COMPANY INC. | | 146,669 | 155,000 | 1,273 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 03/08/2022 | JEFFERIES & COMPANY INC. | | 141,938 | 150,000 | 1,232 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 03/08/2022 | MARKET AXESS | | 190,126 | 200,000 | 1,642 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 03/08/2022 | MARKET AXESS | | 190,126 | 200,000 | 1,642 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 04/08/2022 | MARKET AXESS | | 330,820 | 350,000 | 4,546 |
| 81105D-AB-1 | SCRIPPS ESCROW II INC BASIC 5.375% 01/15/31 | | 04/08/2022 | MARKET AXESS | | 330,820 | 350,000 | 4,546 |
| 816851-BN-8 | SEMPRA ENERGY BASIC 3.300% 04/01/25 | | 05/04/2022 | SMBC NIKKO SECURITIES | | 1,972,200 | 2,000,000 | 7,700 |
| 828807-CV-7 | SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1 3.500% 09/01/25 | | 05/12/2022 | Fifth Third Securities | | 4,983,500 | 5,000,000 | 36,458 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 828807-CV-7 | SIMON PROPERTY GROUP 3 1/2% Due 9/1/2025 MS1 3.500% 09/01/25 | | 08/29/2022 | CITICORP SECURITIES | | 4,942,350 | 5,000,000 | 87,500 |
| 828807-DE-4 | SIMON PROPERTY GROUP BASIC 3.375% 12/01/27 | | 10/25/2022 | MORGAN STANLEY | | 8,999,300 | 10,000,000 | 137,813 |
| 828807-DH-7 | SIMON PROPERTY GROUP BASIC 3.250% 09/13/49 | | 03/09/2022 | CITICORP SECURITIES | | 6,664,575 | 7,500,000 | 120,521 |
| 828807-DJ-3 | SIMON PROPERTY GROUP BASIC 3.800% 07/15/50 | | 03/16/2022 | BARCLAYS | | 9,631,200 | 10,000,000 | 66,500 |
| 828807-DP-9 | SIMON PROPERTY GROUP BASIC 1.375% 01/15/27 | | 03/24/2022 | Fifth Third Securities | | 4,586,600 | 5,000,000 | 14,132 |
| 828807-DT-1 | SIMON PROPERTY GROUP BASIC 2.650% 02/01/32 | | 01/10/2022 | J.P. MORGAN | | 2,968,050 | 3,000,000 | 221 |
| 82967N-BC-1 | SIRIUS XM RADIO INC BASIC 5.500% 07/01/29 | | 04/05/2022 | MARKET AXESS | | 805,200 | 800,000 | 11,733 |
| 82967N-BC-1 | SIRIUS XM RADIO INC BASIC 5.500% 07/01/29 | | 04/08/2022 | MARKET AXESS | | 197,200 | 200,000 | 3,086 |
| 83588*-AB-2 | SPIRE GULF INC. 83588*AB2 5.610% 10/15/37 | | 10/06/2022 | REGIONS | | 10,000,000 | 10,000,000 | |
| 838518-G#-9 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC 5.600% 07/14/32 | | 06/14/2022 | PNC CAPITAL | | 2,000,000 | 2,000,000 | |
| 838518-G#-9 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC 5.600% 07/14/32 | | 06/14/2022 | PNC CAPITAL | | 1,500,000 | 1,500,000 | |
| 838518-G#-9 | SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC 5.600% 07/14/32 | | 06/14/2022 | PNC CAPITAL | | 3,500,000 | 3,500,000 | |
| 843646-AH-3 | SOUTHERN POWER 5.15% Due 9/15/2041 MS15 5.150% 09/15/41 | | 04/05/2022 | J.P. MORGAN | | 2,021,391 | 1,900,000 | 5,980 |
| 845011-AE-5 | SOUTHWEST GAS CORP BASIC 4.050% 03/15/32 | | 04/28/2022 | RBC CAPITAL MARKETS | | 1,999,515 | 2,100,000 | 9,450 |
| 845467-AN-9 | SOUTHWESTERN ENERGY CO. BASIC 7.750% 10/01/27 | | 05/05/2022 | J.P. MORGAN | | 1,047,500 | 1,000,000 | 8,181 |
| 845467-AN-9 | SOUTHWESTERN ENERGY CO. BASIC 7.750% 10/01/27 | | 05/06/2022 | J.P. MORGAN | | 1,047,500 | 1,000,000 | 8,396 |
| 84858#-AG-8 | SPIRE ALABAMA INC. SPIRE ALABAMA INC. 5.410% 10/15/32 | | 10/06/2022 | REGIONS | | 4,000,000 | 4,000,000 | |
| 85207U-AK-1 | SPRINT CORP BASIC 7.625% 03/01/26 | | 09/12/2022 | RBC CAPITAL MARKETS | | 3,753,750 | 3,500,000 | 9,637 |
| 85253#-AL-5 | STAG INDUSTRIAL OPERATING PART STAG INDUSTRIAL OPERATING PART 4.120% 06/28/32 | | 04/05/2022 | US BANCORP INC | | 13,500,000 | 13,500,000 | |
| 85253#-AL-5 | STAG INDUSTRIAL OPERATING PART STAG INDUSTRIAL OPERATING PART 4.120% 06/28/32 | | 04/05/2022 | US BANCORP INC | | 1,500,000 | 1,500,000 | |
| 857477-BP-7 | STATE STREET CORP BASIC 2.200% 03/03/31 | | 07/11/2022 | GOLDMAN SACHS | | 20,334,020 | 24,500,000 | 194,639 |
| 858119-BM-1 | STEEL DYNAMICS BASIC 3.250% 01/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 5,011,650 | 5,000,000 | 13,993 |
| 86074Q-AQ-5 | STILLWATER MINING CO BASIC 4.500% 11/16/29 | | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,030,945 | 1,070,000 | 7,758 |
| 86765B-AQ-2 | SUNOCO LOGISTICS PARTNER BASIC 5.350% 05/15/45 | | 07/12/2022 | GOLDMAN SACHS | | 20,462,410 | 23,000,000 | 201,665 |
| 872540-AQ-2 | TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15 2.250% 09/15/26 | | 07/11/2022 | GOLDMAN SACHS | | 20,302,880 | 21,500,000 | 158,563 |
| 87264A-CQ-6 | T-MOBILE USA INC BASIC 2.700% 03/15/32 | | 07/01/2022 | Tax Free Exchange | | 19,941,646 | 20,000,000 | 307,500 |
| 872898-AA-9 | TSMC ARIZONA CORP BASIC 1.750% 10/25/26 | | 06/02/2022 | ALLIANCE BERNSTEIN | | 3,514,770 | 3,790,000 | 7,554 |
| 872898-AF-8 | TSMC ARIZONA CORP BASIC 3.875% 04/22/27 | | 04/19/2022 | ALLIANCE BERNSTEIN | | 598,974 | 600,000 | |
| 872898-AF-8 | TSMC ARIZONA CORP BASIC 3.875% 04/22/27 | | 10/25/2022 | PARIBAS SECURITIES | | 9,397,200 | 10,000,000 | 6,458 |
| 872898-AG-6 | TSMC ARIZONA CORP BASIC 4.125% 04/22/29 | | 04/19/2022 | ALLIANCE BERNSTEIN | | 2,655,824 | 2,660,000 | |
| 872898-AJ-0 | TSMC ARIZONA CORP BASIC 4.500% 04/22/52 | | 04/19/2022 | ALLIANCE BERNSTEIN | | 1,227,183 | 1,230,000 | |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 06/22/2022 | WELLS FARGO SECURITIES LLC | | 185,500 | 175,000 | 9,275 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 06/22/2022 | JEFFERIES & COMPANY INC. | | 1,062,500 | 1,000,000 | 53,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 06/23/2022 | MARKET AXESS | | 1,055,000 | 1,000,000 | 54,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 06/23/2022 | MARKET AXESS | | 342,388 | 325,000 | 17,550 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 06/23/2022 | MARKET AXESS | | 526,750 | 500,000 | 27,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 09/23/2022 | MARKET AXESS | | 132,488 | 125,000 | 3,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 09/23/2022 | MARKET AXESS | | 794,925 | 750,000 | 18,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 09/23/2022 | MARKET AXESS | | 132,438 | 125,000 | 3,000 |
| 87485L-AC-8 | TALOS PRODUCTION INC BASIC 12.000% 01/15/26 | | 09/23/2022 | MARKET AXESS | | 794,625 | 750,000 | 18,000 |
| 87612B-BL-5 | TARGA RESOURCES PARTNERS BASIC 6.500% 07/15/27 | | 10/25/2022 | TD SECURITIES | | 1,834,521 | 1,855,000 | 34,163 |
| 87612E-AK-2 | TARGET CORP BASIC 6.350% 11/01/32 | | 02/14/2022 | GOLDMAN SACHS | | 3,933,150 | 3,000,000 | 55,563 |
| 87612E-BL-9 | TARGET CORP BASIC 2.250% 04/15/25 | | 05/12/2022 | GOLDMAN SACHS | | 4,888,000 | 5,000,000 | 9,688 |
| 87612E-BL-9 | TARGET CORP BASIC 2.250% 04/15/25 | | 07/06/2022 | SCOTIA CAPITAL | | 3,392,480 | 3,500,000 | 18,156 |
| 87612E-BL-9 | TARGET CORP BASIC 2.250% 04/15/25 | | 07/06/2022 | RBC CAPITAL MARKETS | | 3,877,440 | 4,000,000 | 20,750 |
| 87612E-BN-5 | TARGET CORP BASIC 2.950% 01/15/52 | | 01/19/2022 | CREDIT SUISSE FIRST BOSTON | | 299,289 | 300,000 | |
| 87612E-BN-5 | TARGET CORP BASIC 2.950% 01/15/52 | | 01/19/2022 | CREDIT SUISSE FIRST BOSTON | | 1,995,260 | 2,000,000 | |
| 87612E-BN-5 | TARGET CORP BASIC 2.950% 01/15/52 | | 01/19/2022 | CREDIT SUISSE FIRST BOSTON | | 698,341 | 700,000 | |
| 87612E-BN-5 | TARGET CORP BASIC 2.950% 01/15/52 | | 01/19/2022 | CITICORP SECURITIES | | 3,665,072 | 3,700,000 | |
| 87612E-BN-5 | TARGET CORP BASIC 2.950% 01/15/52 | | 01/19/2022 | CITICORP SECURITIES | | 8,221,648 | 8,300,000 | |
| 87612X-AC-6 | TARGA RESOURCES CORP BASIC 6.250% 07/01/52 | | 07/12/2022 | GOLDMAN SACHS | | 1,017,370 | 1,000,000 | 1,215 |
| 87823*-AA-0 | TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY 3.240% 06/10/29 | | 03/10/2022 | J.P. MORGAN | | 8,000,000 | 8,000,000 | |
| 87823*-AB-8 | TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY 3.350% 06/10/32 | | 03/10/2022 | J.P. MORGAN | | 16,000,000 | 16,000,000 | |
| 87823*-AB-8 | TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY 3.350% 06/10/32 | | 03/10/2022 | J.P. MORGAN | | 2,000,000 | 2,000,000 | |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 01/26/2022 | WELLS FARGO SECURITIES LLC | | 754,688 | 750,000 | 13,854 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 01/26/2022 | WELLS FARGO SECURITIES LLC | | 503,125 | 500,000 | 9,236 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 01/26/2022 | WELLS FARGO SECURITIES LLC | | 503,125 | 500,000 | 9,236 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 06/02/2022 | JEFFERIES & COMPANY INC. | | 356,488 | 361,000 | 4,061 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 06/02/2022 | MARKET AXESS | | 631,236 | 639,000 | 7,189 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 06/03/2022 | MARKET AXESS | | 490,865 | 500,000 | 5,694 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 06/03/2022 | MARKET AXESS | | 491,560 | 500,000 | 5,694 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 07/19/2022 | GOLDMAN SACHS | | 970,000 | 1,000,000 | 17,500 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 08/10/2022 | MIZUHO SECURITIES | | 1,962,500 | 2,000,000 | 40,833 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 08/18/2022 | RBC CAPITAL MARKETS | | 977,500 | 1,000,000 | 21,806 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 08/30/2022 | MARKET AXESS | | 480,500 | 500,000 | 11,528 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 08/30/2022 | MARKET AXESS | | 576,420 | 600,000 | 13,833 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 08/31/2022 | MARKET AXESS | | 384,200 | 400,000 | 9,278 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 10/07/2022 | WELLS FARGO SECURITIES LLC | | 932,500 | 1,000,000 | 3,750 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 10/07/2022 | WELLS FARGO SECURITIES LLC | | 1,865,000 | 2,000,000 | 7,500 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 11/17/2022 | MARKET AXESS | | 352,031 | 375,000 | 3,438 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 11/17/2022 | MARKET AXESS | | 586,719 | 625,000 | 5,729 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 11/17/2022 | MARKET AXESS | | 351,600 | 375,000 | 3,438 |
| 87901J-AH-8 | TEGNA INC BASIC 5.000% 09/15/29 | | 11/17/2022 | MARKET AXESS | | 586,000 | 625,000 | 5,729 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC 6.125% 10/01/28 | | 03/08/2022 | MARKET AXESS | | 1,008,280 | 1,000,000 | 27,052 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC 6.125% 10/01/28 | | 08/03/2022 | MORGAN STANLEY | | 1,940,000 | 2,000,000 | 42,194 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC 6.125% 10/01/28 | | 08/04/2022 | CITICORP SECURITIES | | 968,750 | 1,000,000 | 21,608 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC 6.125% 10/01/28 | | 08/04/2022 | CITICORP SECURITIES | | 968,750 | 1,000,000 | 21,608 |
| 88033G-DJ-6 | TENET HEALTHCARE CORP BASIC 6.125% 10/01/28 | | 08/17/2022 | BANK OF AMERICA | | 2,868,750 | 3,000,000 | 70,438 |
| 882384-A#-7 | TEXAS EASTERN TRANSMISSION TEXAS EASTERN TRANSMISSION 6.200% 12/06/32 | | 10/13/2022 | DIRECT - 1 | | 25,000,000 | 25,000,000 | |
| 882384-A#-7 | TEXAS EASTERN TRANSMISSION TEXAS EASTERN TRANSMISSION 6.200% 12/06/32 | | 10/13/2022 | DIRECT - 1 | | 5,000,000 | 5,000,000 | |
| 882508-BD-5 | TEXAS INSTRUMENTS IN BASIC 4.150% 05/15/48 | | 02/16/2022 | J.P. MORGAN | | 3,340,920 | 3,000,000 | 31,817 |
| 89236T-JZ-9 | TOYOTA MOTOR CREDIT CORP BASIC 3.050% 03/22/27 | | 03/24/2022 | BANK OF AMERICA | | 9,976,600 | 10,000,000 | 5,931 |
| 89236T-JZ-9 | TOYOTA MOTOR CREDIT CORP BASIC 3.050% 03/22/27 | | 03/24/2022 | J.P. MORGAN | | 9,991,200 | 10,000,000 | 5,931 |
| 89236T-KD-6 | TOYOTA MOTOR CREDIT CORP BASIC 4.450% 06/29/29 | | 07/11/2022 | GOLDMAN SACHS | | 20,416,200 | 20,000,000 | 32,139 |
| 89236T-KF-1 | TOYOTA MOTOR CREDIT CORP BASIC 3.650% 08/18/25 | | 09/07/2022 | GOLDMAN SACHS | | 5,937,240 | 6,000,000 | 12,775 |
| 89236T-KJ-3 | TOYOTA MOTOR CREDIT CORP BASIC 4.550% 09/20/27 | | 10/25/2022 | RBC CAPITAL MARKETS | | 1,699,915 | 1,750,000 | 8,405 |
| 89677Y-A#-7 | TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE GROWTH 5.000% 02/28/27 | | 02/16/2022 | GOLDMAN SACHS | | 10,000,000 | 10,000,000 | |
| 89677Y-A@-9 | TRIPLEPOINT VENTURE GROWTH TRIPLEPOINT VENTURE GROWTH BDC 4.500% 03/01/26 | | 10/27/2022 | STONECASTLE SECURITIES LLC | | 893,000 | 1,000,000 | 6,250 |
| 89788K-AA-4 | TRUIST BANK BASIC 2.250% 03/11/30 | | 02/14/2022 | GOLDMAN SACHS | | 2,851,800 | 3,000,000 | 29,063 |
| 89788M-AD-4 | TRUIST FINANCIAL CORP BASIC 1.267% 03/02/27 | | 03/24/2022 | J.P. MORGAN | | 9,292,200 | 10,000,000 | 9,503 |
| 89788M-AD-4 | TRUIST FINANCIAL CORP BASIC 1.267% 03/02/27 | | 03/25/2022 | J.P. MORGAN | | 4,639,650 | 5,000,000 | 4,751 |
| 902494-BJ-1 | TYSON FOODS BASIC 4.000% 03/01/26 | | 02/01/2022 | GOLDMAN SACHS | | 2,023,177 | 1,900,000 | 32,089 |
| 90383*-AA-6 | US RE COMPANY, LLC US RE COMPANY, LLC 5.970% 09/15/29 | | 08/18/2022 | GOLDMAN SACHS | | 10,000,000 | 10,000,000 | |
| 90383*-AA-6 | US RE COMPANY, LLC US RE COMPANY, LLC 5.970% 09/15/29 | | 08/18/2022 | GOLDMAN SACHS | | 20,000,000 | 20,000,000 | |
| 904764-BH-9 | UNILEVER CAPITAL CORP BASIC 2.125% 09/06/29 | | 07/12/2022 | GOLDMAN SACHS | | 2,673,120 | 3,000,000 | 22,667 |
| 906548-CT-7 | UNION ELECTRIC COMPANY BASIC 2.150% 03/15/32 | | 02/16/2022 | J.P. MORGAN | | 3,264,940 | 3,500,000 | 49,122 |
| 906548-CU-4 | UNION ELECTRIC COMPANY BASIC 3.900% 04/01/52 | | 03/31/2022 | CITICORP SECURITIES | | 5,165,800 | 5,000,000 | 1,625 |
| 907818-ES-3 | UNION PACIFIC CORP BASIC 3.750% 07/15/25 | | 05/24/2022 | CITICORP SECURITIES | | 6,998,463 | 6,900,000 | 94,156 |
| 907818-ES-3 | UNION PACIFIC CORP BASIC 3.750% 07/15/25 | | 05/24/2022 | J.P. MORGAN | | 507,605 | 500,000 | 6,823 |
| 907818-ES-3 | UNION PACIFIC CORP BASIC 3.750% 07/15/25 | | 08/08/2022 | CITICORP SECURITIES | | 2,015,140 | 2,000,000 | 5,208 |
| 907818-ES-3 | UNION PACIFIC CORP BASIC 3.750% 07/15/25 | | 08/29/2022 | MITSUBISHI SECURITIES | | 5,008,800 | 5,000,000 | 23,958 |
| 907818-FX-1 | UNION PACIFIC CORP BASIC 2.800% 02/14/32 | | 02/09/2022 | J.P. MORGAN | | 19,918,600 | 20,000,000 | |
| 907818-FX-1 | UNION PACIFIC CORP BASIC 2.800% 02/14/32 | | 02/09/2022 | GOLDMAN SACHS | | 3,993,400 | 4,000,000 | |
| 907818-FX-1 | UNION PACIFIC CORP BASIC 2.800% 02/14/32 | | 03/10/2022 | BARCLAYS | | 6,804,840 | 7,000,000 | 16,333 |
| 907818-FZ-6 | UNION PACIFIC CORP BASIC 3.500% 02/14/53 | | 03/10/2022 | BARCLAYS | | 2,359,425 | 2,500,000 | 7,292 |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/15/2022 | BANK OF AMERICA | | 450,000 | 450,000 | |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/15/2022 | BANK OF AMERICA | | 1,400,000 | 1,400,000 | |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/15/2022 | BANK OF AMERICA | | 2,200,000 | 2,200,000 | |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/15/2022 | BANK OF AMERICA | | 350,000 | 350,000 | |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/15/2022 | BANK OF AMERICA | | 350,000 | 350,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/29/2022 | MARKET AXESS | | 999,810 | 1,000,000 | 167 |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 11/29/2022 | MARKET AXESS | | 999,710 | 1,000,000 | 167 |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 12/21/2022 | SCOTIA CAPITAL | | 1,507,500 | 1,500,000 | 5,750 |
| 911365-BQ-6 | UNITED RENTALS INC BASIC 6.000% 12/15/29 | | 12/21/2022 | SCOTIA CAPITAL | | 502,500 | 500,000 | 1,917 |
| 91159H-HM-5 | US BANCORP BASIC 3.100% 04/27/26 | | 02/14/2022 | GOLDMAN SACHS | | 2,573,300 | 2,500,000 | 23,465 |
| 91606*-AA-5 | UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE 3.260% 08/28/29 | | 07/07/2022 | SEAPORT GROUP | | 913,050 | 1,000,000 | 13,221 |
| 91862*-AA-4 | PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43 | | 03/15/2022 | COASTAL SECURITIES, INC. | | 5,770,335 | 5,770,335 | |
| 91862*-AA-4 | PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43 | | 06/15/2022 | COASTAL SECURITIES, INC. | | 5,129,187 | 5,129,187 | |
| 91862*-AA-4 | PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43 | | 09/15/2022 | COASTAL SECURITIES, INC. | | 4,680,383 | 4,680,383 | |
| 91862*-AA-4 | PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43 | | 12/15/2022 | COASTAL SECURITIES, INC. | | 2,564,593 | 2,564,593 | |
| 91913Y-AE-0 | VALERO ENERGY CORP. CAKK @ MAKE WHOLE +35BP 7.500% 04/15/32 | | 02/14/2022 | GOLDMAN SACHS | | 3,264,050 | 2,500,000 | 63,021 |
| 91913Y-AL-4 | VALERO ENERGY CORP. 6 5/8% Due 6/15/2037 JD15 6.625% 06/15/37 | | 02/01/2022 | MORGAN STANLEY | | 2,080,096 | 1,600,000 | 14,133 |
| 925524-AV-2 | VIACOM INC BASIC 5.500% 05/15/33 | | 02/14/2022 | GOLDMAN SACHS | | 4,707,720 | 4,000,000 | 55,611 |
| 927804-GD-0 | VIRGINIA ELECTRIC POWER BASIC 2.450% 12/15/50 | | 03/31/2022 | PARIBAS SECURITIES | | 8,064,200 | 10,000,000 | 74,181 |
| 927804-GF-5 | VIRGINIA ELECTRIC POWER BASIC 2.950% 11/15/51 | | 01/05/2022 | MORGAN STANLEY | | 11,685,240 | 12,000,000 | 50,150 |
| 92838*-AA-3 | VISTAJET MALTA FINANCE PLC VISTAJET MALTA FINANCE PLC 6.850% 04/05/32 | | 08/08/2022 | CITICORP SECURITIES | | 18,000,000 | 18,000,000 | |
| 92842@-AA-5 | VISTAJET MALTA FINANCE PLC VISTAJET MALTA FINANCE PLC 9.500% 04/05/31 | | 08/08/2022 | CITICORP SECURITIES | | 10,000,000 | 10,000,000 | |
| 928563-AC-9 | VMWARE INC BASIC 3.900% 08/21/27 | | 10/25/2022 | BARCLAYS | | 3,678,440 | 4,000,000 | 29,033 |
| 928563-AC-9 | VMWARE INC BASIC 3.900% 08/21/27 | | 10/25/2022 | BARCLAYS | | 5,727,238 | 6,234,000 | 45,248 |
| 92936U-A@-8 | W.P. CAREY, INC. W.P. CAREY, INC. 3.700% 09/28/32 | | 08/18/2022 | BARCLAYS | | 15,576,000 | 15,576,000 | |
| 929566-AL-1 | WABASH NATIONAL CORP BASIC 4.500% 10/15/28 | | 12/15/2022 | MARKET AXESS | | 282,236 | 330,000 | 2,640 |
| 929566-AL-1 | WABASH NATIONAL CORP BASIC 4.500% 10/15/28 | | 12/15/2022 | MARKET AXESS | | 573,024 | 670,000 | 5,360 |
| 929566-AL-1 | WABASH NATIONAL CORP BASIC 4.500% 10/15/28 | | 12/15/2022 | MARKET AXESS | | 290,914 | 340,000 | 2,720 |
| 929566-AL-1 | WABASH NATIONAL CORP BASIC 4.500% 10/15/28 | | 12/15/2022 | MARKET AXESS | | 564,716 | 660,000 | 5,280 |
| 92980*-AB-7 | W2W FINANCE LLC W2W FINANCE LLC 4.600% 01/31/32 | | 05/13/2022 | SMBC NIKKO SECURITIES | | 15,000,000 | 15,000,000 | |
| 929903-AM-4 | WACHOVIA CORP 5 1/2% Due 8/1/2035 FA1 5.500% 08/01/35 | | 07/11/2022 | GOLDMAN SACHS | | 20,102,745 | 19,500,000 | 482,625 |
| 94106B-AD-3 | WASTE CONNECTIONS INC 2.95 Due 1/15/2052 2.950% 01/15/52 | | 02/16/2022 | J.P. MORGAN | | 8,114,235 | 9,500,000 | 24,911 |
| 94106B-AD-3 | WASTE CONNECTIONS INC 2.95 Due 1/15/2052 2.950% 01/15/52 | | 02/17/2022 | GOLDMAN SACHS | | 256,248 | 300,000 | 910 |
| 94106B-AE-1 | WASTE CONNECTIONS INC BASIC 3.200% 06/01/32 | | 03/02/2022 | RBC CAPITAL MARKETS | | 5,509,185 | 5,500,000 | |
| 94106B-AE-1 | WASTE CONNECTIONS INC BASIC 3.200% 06/01/32 | | 03/02/2022 | J.P. MORGAN | | 4,996,250 | 5,000,000 | |
| 94106L-BK-4 | WASTE MANAGEMENT INC BASIC 4.150% 07/15/49 | | 02/16/2022 | J.P. MORGAN | | 6,610,620 | 6,000,000 | 22,133 |
| 94106L-BP-3 | WASTE MANAGEMENT INC BASIC 1.500% 03/15/31 | | 01/24/2022 | J.P. MORGAN | | 4,595,000 | 5,000,000 | 27,292 |
| 94990E-AA-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A 4.194% 07/17/36 | | 01/20/2022 | WELLS FARGO SECURITIES LLC | | 270,557 | 250,000 | 648 |
| 94990E-AA-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A 4.194% 07/17/36 | | 01/20/2022 | WELLS FARGO SECURITIES LLC | | 1,082,227 | 1,000,000 | 2,593 |
| 95000T-BU-9 | WFCM 2017-RB1 3.757% 03/15/50 | | 02/09/2022 | CITICORP SECURITIES | | 3,812,734 | 3,700,000 | 3,861 |
| 95000X-AG-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C39 CLASS AS 3.702% 09/15/50 | | 09/14/2022 | BANK OF AMERICA | | 7,407,500 | 8,000,000 | 12,340 |
| 95081Q-AN-4 | WESCO DISTRIBUTION INC BASIC 7.125% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 336,392 | 330,000 | 11,560 |
| 95081Q-AN-4 | WESCO DISTRIBUTION INC BASIC 7.125% 06/15/25 | | 12/08/2022 | MARKET AXESS | | 682,978 | 670,000 | 23,471 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30 | | 09/19/2022 | GOLDMAN SACHS | | 892,500 | 1,000,000 | 5,972 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30 | | 09/19/2022 | GOLDMAN SACHS | | 1,785,000 | 2,000,000 | 11,944 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30 | | 09/21/2022 | MARKET AXESS | | 310,100 | 350,000 | 2,174 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30 | | 09/21/2022 | MARKET AXESS | | 487,300 | 550,000 | 3,416 |
| 958667-AC-1 | WESTERN MIDSTREAM OPERAT BASIC 4.050% 02/01/30 | | 12/01/2022 | CITICORP SECURITIES | | 1,807,500 | 2,000,000 | 29,622 |
| 969457-BM-1 | WILLIAMS COMPANIES BASIC 8.750% 03/15/32 | | 02/14/2022 | GOLDMAN SACHS | | 20,382,940 | 14,500,000 | 532,170 |
| 969457-BY-5 | WILLIAMS COMPANIES BASIC 2.600% 03/15/31 | | 01/04/2022 | MORGAN STANLEY | | 5,051,652 | 5,100,000 | 40,885 |
| 983024-AN-0 | WYETH BASIC 5.950% 04/01/37 | | 02/01/2022 | US BANCORP INC | | 2,023,515 | 1,500,000 | 30,246 |
| 98379J-AA-3 | XPO ESCROW SUB LLC BASIC 7.500% 11/15/27 | | 10/11/2022 | BANK OF AMERICA | | 1,484,430 | 1,500,000 | |
| 98379J-AA-3 | XPO ESCROW SUB LLC BASIC 7.500% 11/15/27 | | 10/11/2022 | BANK OF AMERICA | | 742,215 | 750,000 | |
| 98379J-AA-3 | XPO ESCROW SUB LLC BASIC 7.500% 11/15/27 | | 10/11/2022 | BANK OF AMERICA | | 742,215 | 750,000 | |
| 98379J-AA-3 | XPO ESCROW SUB LLC BASIC 7.500% 11/15/27 | | 10/12/2022 | BANK OF AMERICA | | 992,500 | 1,000,000 | |
| 98389B-AY-6 | XCEL ENERGY INC. BASIC 3.400% 06/01/30 | | 02/14/2022 | GOLDMAN SACHS | | 3,103,440 | 3,000,000 | 21,250 |
| 983919-AJ-0 | XILINX INC BASIC 2.950% 06/01/24 | | 02/01/2022 | TD SECURITIES | | 1,996,449 | 1,950,000 | 9,907 |
| 98478*-BA-4 | YANKEE GAS YANKEE GAS 4.310% 09/01/32 | | 08/25/2022 | MIZUHO | | 14,500,000 | 14,500,000 | |
| 98478*-BA-4 | YANKEE GAS YANKEE GAS 4.310% 09/01/32 | | 08/25/2022 | MIZUHO | | 1,500,000 | 1,500,000 | |
| BQ1012-85-6 | WIPRO IT SERVICE BASIC 1.500% 06/23/26 | | 01/12/2022 | ALLIANCE BERNSTEIN | | 950,453 | 980,000 | 858 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 12/07/28 | | 07/15/2022 | J.P. MORGAN | | 475,127 | 489,821 | |
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 12/07/28 | | 07/15/2022 | J.P. MORGAN | | 2,375,634 | 2,449,107 | |
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 12/07/28 | | 09/16/2022 | J.P. MORGAN | | 483,086 | 489,821 | |
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 12/07/28 | | 09/16/2022 | J.P. MORGAN | | 2,415,432 | 2,449,107 | |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 11/17/28 | | 06/15/2022 | Tax Free Exchange | | 400,355 | 402,948 | |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 11/17/28 | | 06/15/2022 | Tax Free Exchange | | 381,290 | 383,760 | |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 04/07/29 | | 04/07/2022 | J.P. MORGAN | | 987,538 | 995,000 | |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 04/07/29 | | 04/07/2022 | J.P. MORGAN | | 1,975,075 | 1,990,000 | |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 04/07/29 | | 04/07/2022 | J.P. MORGAN | | 3,456,381 | 3,482,500 | |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 04/07/29 | | 06/01/2022 | J.P. MORGAN | | 3,910,350 | 3,980,000 | |
| N2105@-AA-1 | COLORCON NETHERLANDS B.V. COLORCON NETHERLANDS B.V. 2.430% 06/29/32 | | 04/06/2022 | US BANCORP INC | | 14,618,800 | 14,618,800 | |
| 0778FP-AJ-8 | BELL CANADA BASIC 3.650% 08/15/52 | A | 02/08/2022 | RBC CAPITAL MARKETS | | 9,914,400 | 10,000,000 | |
| 0778FP-AJ-8 | BELL CANADA BASIC 3.650% 08/15/52 | A | 02/08/2022 | RBC CAPITAL MARKETS | | 8,922,960 | 9,000,000 | |
| 0778FP-AJ-8 | BELL CANADA BASIC 3.650% 08/15/52 | A | 02/09/2022 | BARCLAYS | | 23,004,140 | 23,000,000 | |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 08/04/2022 | RBC CAPITAL MARKETS | | 1,920,000 | 2,000,000 | 49,438 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 08/08/2022 | MARKET AXESS | | 961,870 | 1,000,000 | 25,156 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 09/08/2022 | MARKET AXESS | | 488,100 | 500,000 | 16,078 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 09/08/2022 | MARKET AXESS | | 977,220 | 1,000,000 | 32,156 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 09/08/2022 | J.P. MORGAN | | 224,825 | 230,000 | 7,396 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 09/08/2022 | MARKET AXESS | | 264,573 | 270,000 | 8,682 |
| 097751-BT-7 | BOMBARDIER INC BASIC 7.875% 04/15/27 | A | 11/28/2022 | MARKET AXESS | | 987,400 | 1,000,000 | 9,844 |
| 097751-BX-8 | BOMBARDIER INC BASIC 6.000% 02/15/28 | A | 08/04/2022 | RBC CAPITAL MARKETS | | 900,000 | 1,000,000 | 28,833 |
| 097751-BX-8 | BOMBARDIER INC BASIC 6.000% 02/15/28 | A | 12/08/2022 | MARKET AXESS | | 310,989 | 330,000 | 6,435 |
| 097751-BX-8 | BOMBARDIER INC BASIC 6.000% 02/15/28 | A | 12/08/2022 | MARKET AXESS | | 631,401 | 670,000 | 13,065 |
| 097751-BX-8 | BOMBARDIER INC BASIC 6.000% 02/15/28 | A | 12/16/2022 | MARKET AXESS | | 842,076 | 900,000 | 18,750 |
| 097751-BX-8 | BOMBARDIER INC BASIC 6.000% 02/15/28 | A | 12/16/2022 | MARKET AXESS | | 468,720 | 500,000 | 10,417 |
| 134808-AD-6 | CANACOL ENERGY LTD BASIC 5.750% 11/24/28 | A | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,018,680 | 1,040,000 | 8,139 |
| 15135U-AF-6 | CENOVUS ENERGY INC 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39 | A | 07/12/2022 | GOLDMAN SACHS | | 20,604,360 | 19,000,000 | 210,188 |
| 39072F-AB-3 | GREAT LAKES POWER HOLDINGS LP GREAT LAKES POWER HOLDINGS LP 5.132% 11/30/29 | | 12/12/2022 | BMO CAPITAL MARKETS | | 14,654,160 | 14,654,160 | |
| 559222-AV-6 | MAGNA INTERNATIONAL INC -CLA BASIC 2.450% 06/15/30 | A | 07/11/2022 | GOLDMAN SACHS | | 20,253,240 | 23,500,000 | 44,781 |
| 775109-CC-3 | ROGERS COMMUNICATIONS IN BASIC 3.800% 03/15/32 | A | 03/10/2022 | WELLS FARGO SECURITIES LLC | | 15,295,644 | 15,600,000 | 4,940 |
| 775109-CD-1 | ROGERS COMMUNICATIONS IN BASIC 4.550% 03/15/52 | A | 03/07/2022 | BANK OF AMERICA | | 24,729,250 | 25,000,000 | |
| 775109-CD-1 | ROGERS COMMUNICATIONS IN BASIC 4.550% 03/15/52 | A | 03/07/2022 | CREDIT SUISSE FIRST BOSTON | | 1,180,104 | 1,200,000 | |
| 775109-CD-1 | ROGERS COMMUNICATIONS IN BASIC 4.550% 03/15/52 | A | 10/05/2022 | HSBC SECURITIES INC. | | 575,953 | 700,000 | 1,946 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 02/04/2022 | BARCLAYS | | 879,375 | 1,050,000 | 10,992 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 02/04/2022 | MARKET AXESS | | 294,000 | 350,000 | 3,664 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/08/2022 | MORGAN STANLEY | | 903,125 | 1,250,000 | 19,336 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/08/2022 | MORGAN STANLEY | | 270,938 | 375,000 | 5,801 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/08/2022 | MORGAN STANLEY | | 270,938 | 375,000 | 5,801 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 195,781 | 250,000 | 4,375 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 978,906 | 1,250,000 | 21,875 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 195,781 | 250,000 | 4,375 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 391,563 | 500,000 | 8,750 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 97,891 | 125,000 | 2,188 |
| 87952V-AR-7 | TELESAT CANADA/ TELESAT L BASIC 5.625% 11/06/26 | A | 03/21/2022 | CITICORP SECURITIES | | 97,891 | 125,000 | 2,188 |
| 89115A-2A-9 | TORONTO-DOMINION BANK BASIC 3.766% 06/06/25 | A | 06/01/2022 | TD SECURITIES | | 20,000,000 | 20,000,000 | |
| 89115A-2A-9 | TORONTO-DOMINION BANK BASIC 3.766% 06/06/25 | A | 06/02/2022 | TD SECURITIES | | 10,017,700 | 10,000,000 | |
| 89115A-2A-9 | TORONTO-DOMINION BANK BASIC 3.766% 06/06/25 | A | 08/29/2022 | MORGAN STANLEY | | 2,970,450 | 3,000,000 | 26,048 |
| 89115A-2H-4 | TORONTO-DOMINION BANK BASIC 4.693% 09/15/27 | A | 10/25/2022 | TD SECURITIES | | 9,604,700 | 10,000,000 | 56,055 |
| C6802@-AA-0 | OILERS ENTERTAINMENT GROUP OILERS ENTERTAINMENT GROUP 4.560% 06/30/51 | | 02/11/2022 | J.P. MORGAN | | 27,309,625 | 27,309,625 | |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 07/04/28 | | 09/16/2022 | BARCLAYS | | 243,764 | 249,375 | |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 07/04/28 | | 09/16/2022 | BARCLAYS | | 1,218,820 | 1,246,875 | |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 07/04/28 | | 09/16/2022 | BARCLAYS | | 3,412,697 | 3,491,250 | |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 07/04/28 | | 10/14/2022 | DEUTSCHE BANK | | 2,951,353 | 2,992,500 | |
| QZ7271-17-9 | ST MARYS CEMENT INC BASIC 5.750% 01/28/27 | A | 05/25/2022 | ALLIANCE BERNSTEIN | | 1,170,423 | 1,151,000 | 21,877 |
| QZ7271-17-9 | ST MARYS CEMENT INC BASIC 5.750% 01/28/27 | A | 06/01/2022 | ALLIANCE BERNSTEIN | | 2,391,660 | 2,322,000 | 46,359 |
| Y7563*-AB-3 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 3.910% 06/05/31 | | 03/15/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 3,258 |
| Y7563*-AE-7 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 5.150% 09/05/32 | | 05/03/2022 | BANK OF AMERICA | | 14,000,000 | 14,000,000 | |
| Y7563*-AE-7 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 5.150% 09/05/32 | | 05/03/2022 | BANK OF AMERICA | | 3,000,000 | 3,000,000 | |
| Y7563*-AF-4 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 5.290% 09/05/34 | | 05/03/2022 | BANK OF AMERICA | | 17,000,000 | 17,000,000 | |
| 00131L-AN-5 | AIA GROUP LTD BASIC 5.625% 10/25/27 | D | 10/18/2022 | HSBC SECURITIES INC. | | 19,908,000 | 20,000,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 00131L-AN-5 | AIA GROUP LTD BASIC 5.625% 10/25/27 | D | 10/19/2022 | MORGAN STANLEY | | 4,959,700 | 5,000,000 | |
| 00190Y-BF-1 | ARES CLO Ltd SERIES 20132A CLASS BR2 6.090% 10/28/34 | D | 05/05/2022 | CREDIT SUISSE FIRST BOSTON | | 1,962,000 | 2,000,000 | 1,765 |
| 00216L-AE-3 | ASB BANK LIMITED BASIC 2.375% 10/22/31 | D | 02/01/2022 | SMBC NIKKO SECURITIES | | 17,385,480 | 18,000,000 | 119,938 |
| 00774M-AR-6 | AERCAP IRELAND CAP/GLOBA BASIC 4.625% 10/15/27 | D | 03/24/2022 | BARCLAYS | | 10,141,400 | 10,000,000 | 210,694 |
| 00774M-AR-6 | AERCAP IRELAND CAP/GLOBA BASIC 4.625% 10/15/27 | D | 03/24/2022 | BARCLAYS | | 5,073,100 | 5,000,000 | 105,347 |
| 00900C-AQ-7 | AIMCO SERIES 2017AA CLASS CR 6.425% 04/20/34 | D | 01/13/2022 | WELLS FARGO SECURITIES LLC | | 2,007,000 | 2,000,000 | 11,158 |
| 03329W-AG-2 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS C 6.387% 04/20/35 | D | 02/11/2022 | J.P. MORGAN | | 1,000,000 | 1,000,000 | |
| 03329W-AG-2 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS C 6.387% 04/20/35 | D | 02/11/2022 | J.P. MORGAN | | 3,000,000 | 3,000,000 | |
| 03329W-AJ-6 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS D 7.537% 04/20/35 | D | 02/11/2022 | J.P. MORGAN | | 1,000,000 | 1,000,000 | |
| 03329W-AJ-6 | ANCHORAGE CAPITAL CLO SERIES 202225A CLASS D 7.537% 04/20/35 | D | 02/11/2022 | J.P. MORGAN | | 1,000,000 | 1,000,000 | |
| 04015G-AR-0 | ARES CLO SERIES 20152A CLASS BR2 5.878% 04/17/33 | D | 02/03/2022 | CITICORP SECURITIES | | 1,722,689 | 1,722,000 | 1,762 |
| 04017E-AL-6 | ARES 2014-32RA B SERIES 201432RA CLASS B 6.475% 05/15/30 | D | 01/21/2022 | DEUTSCHE BANK | | 2,001,000 | 2,000,000 | 7,715 |
| 04017E-AL-6 | ARES 2014-32RA B SERIES 201432RA CLASS B 6.475% 05/15/30 | D | 01/21/2022 | DEUTSCHE BANK | | 1,000,500 | 1,000,000 | 3,858 |
| 046353-AL-2 | ASTRAZENECA 3 3/8% Due 11/16/2025 MN16 3.375% 11/16/25 | D | 09/20/2022 | JEFFERIES & COMPANY INC. | | 6,400,686 | 6,606,000 | 78,033 |
| 04686J-AA-9 | ATHENE HOLDING LTD BASIC 4.125% 01/12/28 | D | 08/02/2022 | BARCLAYS | | 4,827,450 | 5,000,000 | 12,604 |
| 04686J-AB-7 | ATHENE HOLDING LTD BASIC 6.150% 04/03/30 | D | 02/08/2022 | MORGAN STANLEY | | 7,440,363 | 6,300,000 | 136,684 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/03/2022 | GOLDMAN SACHS | | 709,877 | 700,000 | 1,497 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/07/2022 | PIERPONT SECURITIES | | 1,006,280 | 1,000,000 | 2,333 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/07/2022 | PIERPONT SECURITIES | | 4,025,120 | 4,000,000 | 9,333 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/07/2022 | MORGAN STANLEY | | 1,005,300 | 1,000,000 | 2,333 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/07/2022 | MORGAN STANLEY | | 4,021,200 | 4,000,000 | 9,333 |
| 04686J-AC-5 | ATHENE HOLDING LTD BASIC 3.500% 01/15/31 | D | 02/10/2022 | GOLDMAN SACHS | | 1,397,522 | 1,400,000 | 3,947 |
| 04686J-AD-3 | ATHENE HOLDING LTD BASIC 3.950% 05/25/51 | D | 02/07/2022 | GOLDMAN SACHS | | 990,860 | 1,000,000 | 8,119 |
| 04686J-AD-3 | ATHENE HOLDING LTD BASIC 3.950% 05/25/51 | D | 02/07/2022 | GOLDMAN SACHS | | 4,954,300 | 5,000,000 | 40,597 |
| 04686J-AD-3 | ATHENE HOLDING LTD BASIC 3.950% 05/25/51 | D | 02/08/2022 | GOLDMAN SACHS | | 5,928,840 | 6,000,000 | 49,375 |
| 04686J-AD-3 | ATHENE HOLDING LTD BASIC 3.950% 05/25/51 | D | 03/16/2022 | BARCLAYS | | 7,289,840 | 8,000,000 | 99,189 |
| 054978-AC-5 | BBAM US CLO LTD SERIES 20221A CLASS A2 5.905% 04/15/35 | D | 02/14/2022 | BARCLAYS | | 2,000,000 | 2,000,000 | |
| 054978-AC-5 | BBAM US CLO LTD SERIES 20221A CLASS A2 5.905% 04/15/35 | D | 02/14/2022 | BARCLAYS | | 8,000,000 | 8,000,000 | |
| 05565Q-DN-5 | BP CAPITAL MARKETS PLC BASIC 3.279% 09/19/27 | D | 10/25/2022 | MORGAN STANLEY | | 4,573,400 | 5,000,000 | 17,761 |
| 056752-AU-2 | BAIDU INC BASIC 2.375% 08/23/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,334,060 | 1,400,000 | 13,023 |
| 05964H-AB-1 | BANCO SANTANDER CHILE BASIC 4.250% 04/11/27 | D | 03/24/2022 | BANK OF AMERICA | | 7,596,600 | 7,500,000 | 148,750 |
| 05971V-2D-6 | BANCO DE CREDITO DEL PER BASIC 3.250% 09/30/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,811,480 | 1,840,000 | 17,109 |
| 06326B-AA-7 | BANK LEUMI LE-ISRAEL BASIC 3.275% 01/29/31 | D | 09/22/2022 | ALLIANCE BERNSTEIN | | 1,689,600 | 1,920,000 | 9,956 |
| 06738E-AW-5 | BARCLAYS PLC BASIC 4.836% 05/09/28 | D | 07/11/2022 | GOLDMAN SACHS | | 20,118,000 | 21,000,000 | 180,544 |
| 06738E-BV-6 | BARCLAYS PLC BASIC 2.894% 11/24/32 | D | 02/09/2022 | J.P. MORGAN | | 9,573,400 | 10,000,000 | 61,899 |
| 09952A-A#-3 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC 4.580% 05/28/27 | C | 03/09/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 38,548 |
| 09952A-A#-3 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC 4.580% 05/28/27 | C | 03/09/2022 | Tax Free Exchange | | 2,000,000 | 2,000,000 | 25,699 |
| 09952A-A*-7 | BORAL FINANCE PTY LTD BORAL INDUSTRIES 4.050% 04/16/26 | D | 03/09/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 80,438 |
| 12659B-AA-2 | CT TRUST BASIC 5.125% 02/03/32 | D | 01/27/2022 | ALLIANCE BERNSTEIN | | 661,000 | 661,000 | |
| 13877J-AC-5 | Canyon Capital CLO Ltd SERIES 20221A CLASS B 5.805% 04/15/35 | D | 05/09/2022 | CREDIT SUISSE FIRST BOSTON | | 975,000 | 1,000,000 | 4,034 |
| 151191-BB-8 | CELULOSA ARAUCO CONSTITU BASIC 3.875% 11/02/27 | D | 09/08/2022 | ALLIANCE BERNSTEIN | | 1,741,163 | 1,890,000 | 26,447 |
| 15239X-AA-6 | CNTL AMR BOTTLING CORP BASIC 5.250% 04/27/29 | D | 01/20/2022 | ALLIANCE BERNSTEIN | | 613,464 | 618,000 | |
| 202712-BS-3 | COMMONWEALTH BANK AUST BASIC 3.784% 03/14/32 | D | 03/03/2022 | CITICORP SECURITIES | | 9,500,000 | 9,500,000 | |
| 210314-AD-2 | TRANSMANTARO BASIC 5.200% 04/11/38 | D | 04/04/2022 | ALLIANCE BERNSTEIN | | 2,940,000 | 2,940,000 | |
| 225401-AQ-1 | CREDIT SUISSE GROUP BASIC 2.193% 06/05/26 | D | 02/14/2022 | GOLDMAN SACHS | | 5,844,120 | 6,000,000 | 25,951 |
| 225401-AV-0 | CREDIT SUISSE GROUP BASIC 6.442% 08/11/28 | D | 08/08/2022 | CREDIT SUISSE FIRST BOSTON | | 15,000,000 | 15,000,000 | |
| 22550L-2G-5 | CREDIT SUISSE NEW YORK BASIC 1.250% 08/07/26 | D | 07/11/2022 | GOLDMAN SACHS | | 20,153,520 | 23,000,000 | 124,583 |
| 22823R-AQ-2 | Crown City CLO I SERIES 20201A CLASS BR 6.425% 07/20/34 | D | 12/12/2022 | WELLS FARGO SECURITIES LLC | | 7,103,250 | 7,700,000 | 74,613 |
| 24820R-AG-3 | EQUINOR ASA BASIC 6.500% 12/01/28 | D | 02/14/2022 | GOLDMAN SACHS | | 6,137,750 | 5,000,000 | 67,708 |
| 251526-CP-2 | DEUTSCHE BANK NY BASIC 2.311% 11/16/27 | D | 03/24/2022 | MORGAN STANLEY | | 18,396,800 | 20,000,000 | 170,757 |
| 25243Y-BB-4 | DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29 | D | 07/12/2022 | GOLDMAN SACHS | | 20,206,350 | 22,500,000 | 118,750 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC BASIC 2.125% 04/29/32 | D | 02/14/2022 | GOLDMAN SACHS | | 3,299,590 | 3,500,000 | 22,106 |
| 26245E-AQ-2 | DRYDEN Senior Loan Fund SERIES 201747A CLASS CR 6.244% 04/15/28 | D | 05/04/2022 | CITICORP SECURITIES | | 1,885,750 | 1,900,000 | 3,430 |
| 29278D-AA-3 | ENEL CHILE SA BASIC 4.875% 06/12/28 | D | 03/29/2022 | ALLIANCE BERNSTEIN | | 2,568,800 | 2,470,000 | 36,124 |
| 29446M-AC-6 | EQUINOR ASA BASIC 3.250% 11/18/49 | D | 02/16/2022 | J.P. MORGAN | | 3,318,455 | 3,500,000 | 28,122 |
| 33829W-AG-4 | 522 Funding CLO LTD SERIES 20195A CLASS CR 6.163% 04/15/35 | D | 02/09/2022 | CITICORP SECURITIES | | 6,000,000 | 6,000,000 | |
| 33938X-AE-5 | FLEX LTD BASIC 6.000% 01/15/28 | D | 11/30/2022 | BANK OF AMERICA | | 6,935,110 | 7,000,000 | |
| 36830D-AB-7 | GC TREASURY CENTRE CO BASIC 2.980% 03/18/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,188,167 | 1,190,000 | 11,427 |
| 36830D-AB-7 | GC TREASURY CENTRE CO BASIC 2.980% 03/18/31 | D | 05/26/2022 | ALLIANCE BERNSTEIN | | 1,042,633 | 1,210,000 | 7,212 |
| 39531J-AA-2 | GREENKO WIND PROJECTS MU BASIC 5.500% 04/06/25 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 1,460,000 | 1,460,000 | |
| 40049J-AZ-0 | GRUPO TELEVISA SA - SPONS GDR BASIC 6.625% 01/15/40 | D | 11/10/2022 | ALLIANCE BERNSTEIN | | 348,520 | 358,000 | 7,906 |
| 40049J-AZ-0 | GRUPO TELEVISA SA - SPONS GDR BASIC 6.625% 01/15/40 | D | 11/15/2022 | ALLIANCE BERNSTEIN | | 117,444 | 120,000 | 2,694 |
| 40049J-AZ-0 | GRUPO TELEVISA SA - SPONS GDR BASIC 6.625% 01/15/40 | D | 11/20/2022 | ALLIANCE BERNSTEIN | | 1,218,945 | 1,222,000 | 28,785 |
| 40257D-AC-1 | GULF STREAM MERIDIAN 7 LTD SERIES 20227A CLASS A2 5.929% 07/15/35 | D | 02/18/2022 | MORGAN STANLEY | | 2,500,000 | 2,500,000 | |
| 40257D-AC-1 | GULF STREAM MERIDIAN 7 LTD SERIES 20227A CLASS A2 5.929% 07/15/35 | D | 02/18/2022 | MORGAN STANLEY | | 7,500,000 | 7,500,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 40637C-C#-5 | HALMA PLC HALMA PLC 2.290% 07/12/32 | B | 04/12/2022 | HSBC SECURITIES INC. | | 9,033,300 | 9,033,300 | |
| 449282-AA-0 | ICHTHYS LNG PTY LTD ICHTHYS LNG PTY LTD 4.250% 12/15/29 | D | 05/10/2022 | MIZUHO | | 20,000,000 | 20,000,000 | |
| 45262B-AF-0 | IMPERIAL BRANDS FIN PLC BASIC 6.125% 07/27/27 | D | 07/20/2022 | BANK OF AMERICA | | 4,947,800 | 5,000,000 | |
| 45262B-AF-0 | IMPERIAL BRANDS FIN PLC BASIC 6.125% 07/27/27 | D | 07/20/2022 | STIFEL NICOLAUS | | 1,988,820 | 2,000,000 | |
| 45262B-AF-0 | IMPERIAL BRANDS FIN PLC BASIC 6.125% 07/27/27 | D | 07/21/2022 | MITSUBISHI SECURITIES | | 13,137,150 | 13,000,000 | |
| 45262B-AF-0 | IMPERIAL BRANDS FIN PLC BASIC 6.125% 07/27/27 | D | 10/25/2022 | BARCLAYS | | 5,783,485 | 5,920,000 | 91,657 |
| 45409M-AA-1 | INDIA CLEAN ENERGY HLDG BASIC 4.500% 04/18/27 | D | 01/06/2022 | ALLIANCE BERNSTEIN | | 1,189,786 | 1,190,000 | |
| 45409M-AA-1 | INDIA CLEAN ENERGY HLDG BASIC 4.500% 04/18/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,190,952 | 1,190,000 | |
| 45434L-2H-6 | INDIAN RAILWAY FINANCE BASIC 3.570% 01/21/32 | D | 01/13/2022 | ALLIANCE BERNSTEIN | | 1,400,000 | 1,400,000 | |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 09/07/2022 | MARKET AXESS | | 980,000 | 1,000,000 | 9,375 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 09/12/2022 | BARCLAYS | | 620,000 | 620,000 | 6,351 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 09/12/2022 | MARKET AXESS | | 1,003,750 | 1,000,000 | 10,243 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 09/12/2022 | GOLDMAN SACHS | | 1,122,800 | 1,120,000 | 11,472 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 09/12/2022 | GOLDMAN SACHS | | 882,200 | 880,000 | 9,014 |
| 460599-AD-5 | INTERNATIONAL GAME TECH BASIC 6.250% 01/15/27 | D | 11/30/2022 | BANK OF AMERICA | | 1,992,500 | 2,000,000 | 47,569 |
| 465077-AL-9 | ISRAEL ELECTRIC CORP LTD BASIC 4.250% 08/14/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 626,573 | 570,000 | 10,094 |
| 46654X-AA-7 | JSW INFRASTRUCTURE BASIC 4.950% 01/21/29 | D | 01/13/2022 | ALLIANCE BERNSTEIN | | 1,442,000 | 1,442,000 | |
| 479142-F#-3 | JOHNSON MATTHEY PUBLIC COMP JOHNSON MATTHEY PUBLIC COMPANY 1.900% 06/30/32 | B | 03/04/2022 | NATWEST MARKETS | | 20,968,000 | 20,968,000 | |
| 48268K-AG-6 | KT CORP BASIC 4.000% 08/08/25 | D | 08/03/2022 | ALLIANCE BERNSTEIN | | 1,549,380 | 1,550,000 | |
| 48723T-AC-5 | HANA BANK BASIC 3.250% 03/30/27 | D | 07/08/2022 | ALLIANCE BERNSTEIN | | 1,361,355 | 1,410,000 | 12,984 |
| 49374J-AD-5 | KIA CORP BASIC 2.750% 02/14/27 | D | 02/08/2022 | ALLIANCE BERNSTEIN | | 1,504,516 | 1,512,000 | |
| 50066C-AQ-2 | KOREA GAS CORP AGENCY DEBENTURES 1.125% 07/13/26 | D | 06/28/2022 | ALLIANCE BERNSTEIN | | 2,714,720 | 3,040,000 | 15,865 |
| 526250-AD-7 | LENOVO GROUP LTD BASIC 5.831% 01/27/28 | D | 07/20/2022 | CITICORP SECURITIES | | 20,000,000 | 20,000,000 | |
| 526250-AD-7 | LENOVO GROUP LTD BASIC 5.831% 01/27/28 | D | 09/22/2022 | MIZUHO SECURITIES | | 4,815,829 | 4,995,000 | 47,734 |
| 53944Y-AS-2 | LLOYDS BANKING GROUP PLC BASIC 3.750% 03/18/28 | D | 07/11/2022 | GOLDMAN SACHS | | 19,294,403 | 20,250,000 | 242,578 |
| 55822G-AG-9 | Madison Park Funding Ltd SERIES 202257A CLASS B2 4.656% 07/27/34 | D | 05/24/2022 | J.P. MORGAN | | 1,500,000 | 1,500,000 | |
| 55822G-AG-9 | Madison Park Funding Ltd SERIES 202257A CLASS B2 4.656% 07/27/34 | D | 05/24/2022 | J.P. MORGAN | | 13,500,000 | 13,500,000 | |
| 58406R-AA-6 | MEDCO LAUREL TREE BASIC 6.950% 11/12/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,023,305 | 1,030,000 | 12,329 |
| 606822-BZ-6 | MITSUBISHI UFJ FIN GRP BASIC 1.640% 10/13/27 | D | 03/24/2022 | MITSUBISHI SECURITIES | | 9,217,600 | 10,000,000 | 75,622 |
| 62947Q-BA-5 | NXP BV BASIC 4.875% 03/01/24 | D | 05/19/2022 | Tax Free Exchange | | 10,215,550 | 10,000,000 | 105,625 |
| 62947Q-BC-1 | NXP BV BASIC 5.550% 12/01/28 | D | 05/19/2022 | Tax Free Exchange | | 10,036,963 | 9,500,000 | 246,050 |
| 631704-AE-3 | Nassau LTD SERIES 20211A CLASS C 6.827% 08/26/34 | D | 12/14/2022 | WELLS FARGO SECURITIES LLC | | 18,381,930 | 19,950,000 | 222,081 |
| 63861V-AH-0 | NATIONWIDE BLDG SOCIETY BASIC 4.850% 07/27/27 | D | 10/25/2022 | MORGAN STANLEY | | 5,836,200 | 6,149,000 | 75,385 |
| 65535H-AX-7 | NOMURA HOLDINGS INC BASIC 2.608% 07/14/31 | D | 02/02/2022 | MIZUHO SECURITIES | | 5,769,360 | 6,000,000 | 8,693 |
| 65535H-AX-7 | NOMURA HOLDINGS INC BASIC 2.608% 07/14/31 | D | 02/02/2022 | MIZUHO SECURITIES | | 17,308,080 | 18,000,000 | 26,080 |
| 65535H-AZ-2 | NOMURA HOLDINGS INC BASIC 2.329% 01/22/27 | D | 03/24/2022 | DAIWA CAPITAL MARKETS | | 4,691,450 | 5,000,000 | 25,231 |
| 65535H-BC-2 | NOMURA HOLDINGS INC BASIC 5.605% 07/06/29 | D | 07/11/2022 | GOLDMAN SACHS | | 20,086,800 | 20,000,000 | 21,797 |
| 65558R-AD-1 | NORDEA BANK ABP BASIC 5.375% 09/22/27 | D | 09/15/2022 | BARCLAYS | | 9,993,500 | 10,000,000 | |
| 65558R-AD-1 | NORDEA BANK ABP BASIC 5.375% 09/22/27 | D | 10/19/2022 | CITICORP SECURITIES | | 9,603,500 | 10,000,000 | 43,299 |
| 65558R-AD-1 | NORDEA BANK ABP BASIC 5.375% 09/22/27 | D | 10/26/2022 | GOLDMAN SACHS | | 4,821,100 | 5,000,000 | 26,875 |
| 69033D-AD-9 | OVERSEA-CHINESE BANKING BASIC 1.832% 09/10/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,973,045 | 1,990,000 | 12,557 |
| 69370R-AD-9 | PT PERTAMINA (PERSERO) BASIC 3.650% 07/30/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,249,262 | 1,190,000 | 19,787 |
| 69370R-AJ-6 | PT PERTAMINA (PERSERO) BASIC 4.150% 02/25/60 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,495,440 | 1,550,000 | 24,837 |
| 69370R-AK-3 | PT PERTAMINA (PERSERO) BASIC 1.400% 02/09/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,033,599 | 4,170,000 | 25,136 |
| 69377F-AA-4 | FREEPORT INDONESIA PT BASIC 4.763% 04/14/27 | D | 04/07/2022 | ALLIANCE BERNSTEIN | | 460,000 | 460,000 | |
| 69377F-AB-2 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 04/07/2022 | ALLIANCE BERNSTEIN | | 1,195,000 | 1,195,000 | |
| 69377F-AB-2 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 05/26/2022 | ALLIANCE BERNSTEIN | | 704,450 | 730,000 | 4,958 |
| 70018C-AJ-5 | Park Blue CLO Ltd SERIES 20222A CLASS C 0.000% 01/20/35 | D | 12/14/2022 | MORGAN STANLEY | | 9,000,000 | 9,000,000 | |
| 71568Q-AJ-6 | PERUSAHAAN LISTRIK NEGAR BASIC 3.875% 07/17/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,785,360 | 1,730,000 | 32,960 |
| 71568Q-AK-3 | PERUSAHAAN LISTRIK NEGAR BASIC 4.875% 07/17/49 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,757,042 | 2,670,000 | 63,997 |
| 73742Y-AC-9 | Post CLO LTD SERIES 20221A CLASS B 5.937% 04/20/35 | D | 02/15/2022 | J.P. MORGAN | | 2,500,000 | 2,500,000 | |
| 73742Y-AC-9 | Post CLO LTD SERIES 20221A CLASS B 5.937% 04/20/35 | D | 02/15/2022 | J.P. MORGAN | | 9,500,000 | 9,500,000 | |
| 74365P-AH-1 | PROSUS NV BASIC 4.193% 01/19/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,980,000 | 1,980,000 | |
| 759470-BD-8 | RELIANCE INDUSTRIES LIMITED BASIC 3.625% 01/12/52 | D | 01/05/2022 | ALLIANCE BERNSTEIN | | 246,530 | 250,000 | |
| 759470-BD-8 | RELIANCE INDUSTRIES LIMITED BASIC 3.625% 01/12/52 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 958,910 | 980,000 | 197 |
| 78391Y-B@-6 | RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD 5.240% 04/28/32 | D | 04/07/2022 | NATIONAL AUSTRALIA BANK | | 9,000,000 | 9,000,000 | |
| 78391Y-B@-6 | RYMAN HEALTHCARE LTD RYMAN HEALTHCARE LTD 5.240% 04/28/32 | D | 04/07/2022 | NATIONAL AUSTRALIA BANK | | 1,000,000 | 1,000,000 | |
| 80007R-AS-4 | SANDS CHINA LTD BASIC 3.750% 08/08/31 | D | 08/10/2022 | Tax Free Exchange | | 2,529,036 | 2,780,000 | 502 |
| 822582-CD-2 | SHELL INTERNATIONAL FIN BASIC 2.375% 11/07/29 | D | 02/14/2022 | GOLDMAN SACHS | | 8,305,435 | 8,500,000 | 55,516 |
| 822582-CD-2 | SHELL INTERNATIONAL FIN BASIC 2.375% 11/07/29 | D | 07/12/2022 | GOLDMAN SACHS | | 15,218,570 | 17,000,000 | 75,142 |
| 82460E-AJ-9 | SHINHAN BANK BASIC 3.875% 03/24/26 | D | 06/02/2022 | ALLIANCE BERNSTEIN | | 2,808,078 | 2,840,000 | 22,010 |
| 83364A-AA-1 | SOCIEDAD DE TRANSMISION BASIC 4.000% 01/27/32 | D | 01/21/2022 | ALLIANCE BERNSTEIN | | 3,819,387 | 3,900,000 | |
| 853254-CH-1 | STANDARD CHARTERED PLC BASIC 3.603% 01/12/33 | D | 02/16/2022 | J.P. MORGAN | | 8,047,120 | 8,500,000 | 29,775 |
| 853254-CN-8 | STANDARD CHARTERED PLC BASIC 7.767% 11/16/28 | D | 12/21/2022 | ALLIANCE BERNSTEIN | | 1,381,951 | 1,290,000 | 10,298 |
| 85325W-AA-6 | STANDARD CHARTERED PLC BASIC 2.819% 01/30/26 | D | 12/20/2022 | ALLIANCE BERNSTEIN | | 401,417 | 428,000 | 4,793 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 85855C-AD-2 | STELLANTIS FIN US INC BASIC 5.625% 01/12/28 | C | 09/07/2022 | CITICORP SECURITIES | | 14,925,000 | 15,000,000 | |
| 85855C-AD-2 | STELLANTIS FIN US INC BASIC 5.625% 01/12/28 | C | 10/25/2022 | CITICORP SECURITIES | | 9,468,400 | 10,000,000 | 71,875 |
| 86389Q-AF-9 | STUDIO CITY FINANCE LTD BASIC 6.500% 01/15/28 | D | 02/10/2022 | ALLIANCE BERNSTEIN | | 346,875 | 375,000 | 1,964 |
| 86389Q-AF-9 | STUDIO CITY FINANCE LTD BASIC 6.500% 01/15/28 | D | 02/11/2022 | ALLIANCE BERNSTEIN | | 460,000 | 500,000 | 2,708 |
| 86389Q-AF-9 | STUDIO CITY FINANCE LTD BASIC 6.500% 01/15/28 | D | 02/11/2022 | ALLIANCE BERNSTEIN | | 427,800 | 465,000 | 2,519 |
| 86400G-AC-3 | STUDIO CITY CO LTD BASIC 7.000% 02/15/27 | D | 02/09/2022 | ALLIANCE BERNSTEIN | | 313,000 | 313,000 | |
| 86562M-BZ-2 | SUMITOMO MITSUI FINL GRP BASIC 2.142% 09/23/30 | D | 02/14/2022 | GOLDMAN SACHS | | 915,850 | 1,000,000 | 8,509 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH BASIC 5.000% 01/15/30 | D | 09/19/2022 | ALLIANCE BERNSTEIN | | 266,710 | 298,000 | 2,732 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH BASIC 5.000% 01/15/30 | D | 09/19/2022 | ALLIANCE BERNSTEIN | | 202,024 | 228,000 | 2,122 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH BASIC 5.000% 01/15/30 | D | 09/21/2022 | ALLIANCE BERNSTEIN | | 210,015 | 234,000 | 2,308 |
| 86964W-AJ-1 | SUZANO AUSTRIA GMBH BASIC 3.750% 01/15/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 3,065,425 | 3,140,000 | 58,221 |
| 87020P-AT-4 | SWEDBANK AB BASIC 5.337% 09/20/27 | D | 09/12/2022 | CITICORP SECURITIES | | 7,000,000 | 7,000,000 | |
| 87020P-AT-4 | SWEDBANK AB BASIC 5.337% 09/20/27 | D | 09/13/2022 | WELLS FARGO SECURITIES LLC | | 9,977,500 | 10,000,000 | |
| 87020P-AT-4 | SWEDBANK AB BASIC 5.337% 09/20/27 | D | 09/22/2022 | GOLDMAN SACHS | | 9,821,000 | 10,000,000 | 8,895 |
| 87020P-AT-4 | SWEDBANK AB BASIC 5.337% 09/20/27 | D | 10/19/2022 | CITICORP SECURITIES | | 9,556,000 | 10,000,000 | 45,958 |
| 870674-AA-6 | SWEIHAN PV POWER CO PJSC BASIC 3.625% 01/31/49 | D | 01/13/2022 | ALLIANCE BERNSTEIN | | 3,138,544 | 3,138,544 | |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU 4.103% 03/08/27 | D | 10/25/2022 | J.P. MORGAN | | 4,595,200 | 5,000,000 | 28,493 |
| 87938W-AW-3 | TELEFONICA EMISIONES SAU BASIC 4.895% 03/06/48 | D | 07/12/2022 | GOLDMAN SACHS | | 20,268,985 | 23,500,000 | 409,004 |
| 88032X-AU-8 | TENCENT HOLDINGS LTD BASIC 2.390% 06/03/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,184,490 | 1,230,000 | 3,348 |
| 88032X-AU-8 | TENCENT HOLDINGS LTD BASIC 2.390% 06/03/30 | D | 03/15/2022 | ALLIANCE BERNSTEIN | | 258,552 | 306,000 | 2,113 |
| 88323A-AE-2 | THAIOIL TRSRY CENTER BASIC 3.500% 10/17/49 | D | 08/01/2022 | ALLIANCE BERNSTEIN | | 1,726,928 | 2,720,000 | 28,031 |
| 88323A-AG-7 | THAIOIL TRSRY CENTER BASIC 2.500% 06/18/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,040,390 | 1,120,000 | 2,022 |
| 88433B-AS-6 | WINDR 2016-2A SERIES 20162A CLASS BR 6.260% 11/01/31 | D | 01/11/2022 | PARIBAS SECURITIES | | 2,002,000 | 2,000,000 | 7,834 |
| 88433B-AS-6 | WINDR 2016-2A SERIES 20162A CLASS BR 6.260% 11/01/31 | D | 01/11/2022 | PARIBAS SECURITIES | | 550,550 | 550,000 | 2,154 |
| 902613-AP-3 | UBS GROUP AG BASIC 4.751% 05/12/28 | D | 05/03/2022 | UBS WARBURG CONVERTIBLES | | 2,504,525 | 2,500,000 | |
| 902613-AP-3 | UBS GROUP AG BASIC 4.751% 05/12/28 | D | 05/03/2022 | UBS WARBURG CONVERTIBLES | | 7,313,213 | 7,300,000 | |
| 902613-AP-3 | UBS GROUP AG BASIC 4.751% 05/12/28 | D | 05/03/2022 | UBS WARBURG CONVERTIBLES | | 1,200,000 | 1,200,000 | |
| 91127L-AE-0 | UNITED OVERSEAS BANK LTD BASIC 2.000% 10/14/31 | D | 05/26/2022 | ALLIANCE BERNSTEIN | | 373,128 | 408,000 | 1,043 |
| 91127L-AE-0 | UNITED OVERSEAS BANK LTD BASIC 2.000% 10/14/31 | D | 08/25/2022 | ALLIANCE BERNSTEIN | | 530,931 | 591,000 | 4,433 |
| 91127L-AE-0 | UNITED OVERSEAS BANK LTD BASIC 2.000% 10/14/31 | D | 08/25/2022 | ALLIANCE BERNSTEIN | | 502,468 | 559,000 | 4,193 |
| 92676X-AE-7 | VIKING CRUISES LTD BASIC 13.000% 05/15/25 | D | 12/01/2022 | BANK OF AMERICA | | 3,217,500 | 3,000,000 | 21,667 |
| 92840J-AB-5 | VISTAJET MALTA/XO MGMT BASIC 6.375% 02/01/30 | D | 03/02/2022 | JEFFERIES & COMPANY INC. | | 187,000 | 200,000 | 1,204 |
| 92840J-AB-5 | VISTAJET MALTA/XO MGMT BASIC 6.375% 02/01/30 | D | 03/02/2022 | MARKET AXESS | | 1,213,875 | 1,300,000 | 7,827 |
| 92857T-AH-0 | VODAFONE AIRTOUCH PLC SP ADR 7 7/8% Due 2/15/2030 FA15 7.875% 02/15/30 | D | 02/14/2022 | GOLDMAN SACHS | | 3,339,175 | 2,500,000 | 547 |
| 92857W-BM-1 | VODAFONE GRP BASIC 5.250% 05/30/48 | D | 04/04/2022 | RBC CAPITAL MARKETS | | 9,112,080 | 8,000,000 | 147,000 |
| 92857W-BU-3 | VODAFONE GRP BASIC 4.250% 09/17/50 | D | 09/19/2022 | MORGAN STANLEY | | 1,026,467 | 1,300,000 | 614 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 1,278,228 | 1,377,000 | 7,100 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 03/15/2022 | ALLIANCE BERNSTEIN | | 537,188 | 643,000 | 4,159 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 12/01/2022 | ALLIANCE BERNSTEIN | | 238,534 | 304,000 | 4,218 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 12/01/2022 | ALLIANCE BERNSTEIN | | 179,831 | 229,000 | 3,177 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 12/20/2022 | ALLIANCE BERNSTEIN | | 297,792 | 377,000 | 5,832 |
| 98313R-AC-0 | WYNN MACAU LTD BASIC 4.875% 10/01/24 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 854,945 | 910,000 | 12,693 |
| AF2180-34-3 | CORP FINANCIERA DE DESAR AGENCY DEBENTURES 4.750% 07/15/25 | D | 09/07/2022 | ALLIANCE BERNSTEIN | | 2,009,400 | 2,040,000 | 14,535 |
| AL0164-36-1 | EQUATE PETROCHEMICAL BV BASIC 4.250% 11/03/26 | D | 09/22/2022 | ALLIANCE BERNSTEIN | | 2,020,325 | 2,110,000 | 35,621 |
| AL0164-36-1 | EQUATE PETROCHEMICAL BV BASIC 4.250% 11/03/26 | D | 11/14/2022 | ALLIANCE BERNSTEIN | | 1,297,496 | 1,390,000 | 2,133 |
| AL0289-71-3 | TRINIDAD GEN UNLTD BASIC 5.250% 11/04/27 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 885,885 | 858,000 | 8,634 |
| AM1524-14-0 | RAIZEN FUELS FINANCE BASIC 5.300% 01/20/27 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,939,844 | 1,780,000 | 45,336 |
| AN2178-67-0 | KAZMUNAYGAS NATIONAL CO BASIC 4.750% 04/19/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,374,900 | 2,200,000 | 24,674 |
| AN2992-81-5 | HUARONG FINANCE 2017 CO BASIC 4.750% 04/27/27 | D | 03/31/2022 | ALLIANCE BERNSTEIN | | 2,593,500 | 2,660,000 | 55,103 |
| AN3658-34-0 | STATE GRID OVERSEAS INV BASIC 3.500% 05/04/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 952,309 | 890,000 | 6,057 |
| N57445-AA-1 | MINEJESA CAPITAL BV BASIC 4.625% 08/10/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,636,066 | 1,610,000 | 31,853 |
| AP5359-23-1 | CDBL FUNDING 1 BASIC 3.500% 10/24/27 | D | 03/31/2022 | ALLIANCE BERNSTEIN | | 1,871,932 | 1,890,000 | 29,400 |
| AP5716-06-7 | INTERCORP FIN SER INC BASIC 4.125% 10/19/27 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,832,900 | 2,840,000 | 27,335 |
| AP6574-19-2 | ABU DHABI CRUDE OIL BASIC 4.600% 11/02/47 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,108,759 | 970,000 | 1,735 |
| AP6976-88-4 | FALABELLA SA BASIC 3.750% 10/30/27 | D | 08/02/2022 | ALLIANCE BERNSTEIN | | 1,057,115 | 1,130,000 | 11,182 |
| AP8052-69-2 | HUARONG FINANCE 2017 CO BASIC 4.250% 11/07/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,952,438 | 1,950,000 | 15,424 |
| AR6492-42-5 | CNAC HK FINBRIDGE CO LTD BASIC 4.875% 03/14/25 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,559,088 | 1,440,000 | 23,400 |
| AS0267-81-3 | KAZMUNAYGAS NATIONAL CO BASIC 4.750% 04/24/25 | D | 06/05/2022 | ALLIANCE BERNSTEIN | | 2,124,984 | 2,220,000 | 12,888 |
| AS3189-43-6 | COMETA ENERGIA SA BASIC 6.375% 04/24/35 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,689,797 | 2,382,460 | 33,330 |
| AU1449-07-6 | SINGTEL GROUP TREASURY BASIC 3.875% 08/28/28 | D | 07/06/2022 | ALLIANCE BERNSTEIN | | 2,045,452 | 2,020,000 | 28,266 |
| AU4586-30-4 | DP WORLD CRESCENT LTD BASIC 4.848% 09/26/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 5,424,975 | 4,860,000 | 70,684 |
| AV0967-02-7 | TRANSPRTDRA DE GAS INTL BASIC 5.550% 11/01/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 3,058,538 | 2,790,000 | 30,969 |
| AW9637-07-4 | LLPL CAPITAL PTE LTD BASIC 6.875% 02/04/39 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,535,350 | 1,365,120 | 41,712 |
| AZ3324-53-2 | TRUST FIBRAUNO BASIC 6.390% 01/15/50 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,081,470 | 940,000 | 29,699 |
| AZ3324-59-9 | TRUST FIBRAUNO BASIC 4.869% 01/15/30 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 3,027,600 | 2,880,000 | 69,335 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| AZ7913-49-6 | INTERCORP PERU LTD BASIC 3.875% 08/15/29 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,678,350 | 2,740,000 | 43,650 |
| B7000*-AH-6 | MONTEA NV MONTEA NV 3.400% 06/15/32 | B | 05/25/2022 | BNP PARIBAS - RS ONLY OR INACT | | 41,776,000 | 41,776,000 | |
| B9754*-AC-1 | WAREHOUSE DE PAUW NV WAREHOUSE DE PAUW NV 2.600% 05/18/32 | B | 04/13/2022 | ABN AMRO | | 41,856,000 | 41,856,000 | |
| BG1367-95-5 | CITIC BASIC 2.850% 02/25/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 945,828 | 940,000 | 10,344 |
| BG1632-30-9 | HUARONG FINANCE 2019 BASIC 3.375% 02/24/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,921,875 | 2,050,000 | 26,906 |
| BG1839-16-9 | DBS GROUP HOLDINGS LTD BASIC 3.300% Perpet. | D | 07/12/2022 | ALLIANCE BERNSTEIN | | 669,600 | 720,000 | 9,042 |
| BG2664-37-6 | MINMETALS BOUNTEOUS FIN BASIC 3.375% Perpet. | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,651,200 | 1,600,000 | 19,650 |
| BH7872-30-3 | PETRONAS CAPITAL LTD BASIC 3.500% 04/21/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 5,048,087 | 4,720,000 | 38,088 |
| BH8025-50-5 | BANCO SANTANDER MEXICO BASIC 5.375% 04/17/25 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,797,477 | 1,650,000 | 21,186 |
| BH8289-87-9 | SUNNY EXPRESS BASIC 3.125% 04/23/30 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 1,888,234 | 1,880,000 | 21,215 |
| BJ1949-61-6 | CODELCO INC BASIC 3.750% 01/15/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 5,690,250 | 5,400,000 | 100,125 |
| BJ1949-61-6 | CODELCO INC BASIC 3.750% 01/15/31 | D | 09/07/2022 | ALLIANCE BERNSTEIN | | 3,407,813 | 3,750,000 | 21,094 |
| BJ2629-13-4 | EMPRESA DE TRANSPORTE ME BASIC 3.650% 05/07/30 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,531,760 | 2,400,000 | 16,060 |
| BJ2629-18-3 | EMPRESA DE TRANSPORTE ME BASIC 4.700% 05/07/50 | D | 03/29/2022 | ALLIANCE BERNSTEIN | | 1,249,425 | 1,234,000 | 23,038 |
| BJ2629-18-3 | EMPRESA DE TRANSPORTE ME BASIC 4.700% 05/07/50 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 1,357,710 | 1,336,000 | 25,640 |
| BJ2959-36-6 | QNB FINANCE LTD BASIC 2.625% 05/12/25 | D | 07/28/2022 | ALLIANCE BERNSTEIN | | 2,780,313 | 2,870,000 | 16,742 |
| BJ4178-87-4 | INDONESIA ASAHAN ALUMINI BASIC 5.450% 05/15/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,044,395 | 1,810,000 | 16,167 |
| BK0723-76-1 | CHINA HUADIAN OVERSEAS BASIC 3.375% Perpet. | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,061,441 | 1,990,000 | 3,918 |
| BK4385-31-0 | EMPRESAS PUBLIC MEDELLIN BASIC 4.375% 02/15/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,003,752 | 1,080,000 | 19,425 |
| BK5401-42-1 | TENGIZCHEVROIL FIN CO IN BASIC 3.250% 08/15/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,111,040 | 1,120,000 | 15,066 |
| BK7057-62-7 | STATE GRID OVERSEAS INV BASIC 1.625% 08/05/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,998,176 | 3,200,000 | 22,967 |
| BK7981-02-4 | BANCO NACIONAL DE PANAMA BASIC 2.500% 08/11/30 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 3,614,580 | 3,870,000 | 40,850 |
| BK8770-86-3 | AES PANAMA GENERATION HL BASIC 4.375% 05/31/30 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,417,950 | 1,380,000 | 7,211 |
| BM1585-13-2 | LENOVO GROUP LTD BASIC 3.421% 11/02/30 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 442,032 | 480,000 | 6,751 |
| BM1585-13-2 | LENOVO GROUP LTD BASIC 3.421% 11/02/30 | D | 04/04/2022 | ALLIANCE BERNSTEIN | | 647,402 | 698,000 | 10,215 |
| BM1585-13-2 | LENOVO GROUP LTD BASIC 3.421% 11/02/30 | D | 04/19/2022 | ALLIANCE BERNSTEIN | | 742,801 | 832,000 | 13,362 |
| BM6014-70-8 | SAUDI ARABIAN OIL CO BASIC 1.625% 11/24/25 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 2,063,035 | 2,210,000 | 200 |
| BM6017-10-7 | SAUDI ARABIAN OIL CO BASIC 3.250% 11/24/50 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 1,660,875 | 2,150,000 | 12,616 |
| BN4783-27-8 | CHINA CINDA 2020 I MNGMN BASIC 3.000% 01/20/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,868,813 | 1,920,000 | 27,840 |
| BN4783-27-8 | CHINA CINDA 2020 I MNGMN BASIC 3.000% 01/20/31 | D | 04/12/2022 | ALLIANCE BERNSTEIN | | 1,071,707 | 1,240,000 | 8,680 |
| BN5302-44-1 | BOC AVIATION LTD BASIC 1.750% 01/21/26 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 1,813,708 | 1,951,000 | 6,639 |
| BN5302-44-1 | BOC AVIATION LTD BASIC 1.750% 01/21/26 | D | 03/31/2022 | ALLIANCE BERNSTEIN | | 1,517,951 | 1,629,000 | 5,781 |
| BN7410-03-6 | ADANI PORTS AND SPECIAL BASIC 3.100% 02/02/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,186,934 | 2,350,000 | 32,783 |
| BN8421-69-3 | HYUNDAI CAPITAL SERVICES BASIC 1.250% 02/08/26 | D | 07/12/2022 | ALLIANCE BERNSTEIN | | 1,021,930 | 1,140,000 | 6,175 |
| BN8775-81-7 | COMISION FEDERAL DE ELEC BASIC 3.348% 02/09/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 4,767,800 | 4,960,000 | 71,037 |
| BN8781-64-1 | COMISION FEDERAL DE ELEC BASIC 4.677% 02/09/51 | D | 01/13/2022 | ALLIANCE BERNSTEIN | | 1,633,150 | 1,780,000 | 36,769 |
| BN9358-24-1 | VOLCAN CIA MINERA SAA-CM BASIC 4.375% 02/11/26 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 328,628 | 342,000 | 6,318 |
| BN9642-49-5 | ULTRATECH CEMENT LTD BASIC 2.800% 02/16/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,488,412 | 1,560,000 | 17,957 |
| N3700L-AD-7 | GREENKO DUTCH BV BASIC 3.850% 03/29/26 | D | 03/08/2022 | ALLIANCE BERNSTEIN | | 173,810 | 191,000 | 3,289 |
| G60744-AG-7 | MGM CHINA HOLDINGS LTD BASIC 4.750% 02/01/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 830,415 | 870,000 | 32,601 |
| V7879A-AB-2 | SEPLAT ENERGY PL BASIC 7.750% 04/01/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 671,642 | 670,000 | 14,856 |
| P58072-AT-9 | INVERSIONES CMPC SA BASIC 3.000% 04/06/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,356,900 | 2,450,000 | 19,804 |
| BP1725-44-2 | TSMC GLOBAL LTD BASIC 2.250% 04/23/31 | D | 03/16/2022 | ALLIANCE BERNSTEIN | | 1,719,183 | 1,929,000 | 17,482 |
| BP1992-47-1 | MALAYSIA WAKALA SUKUK BASIC 2.070% 04/28/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,215,170 | 2,250,000 | 9,833 |
| BP2212-39-0 | PETRONAS CAPITAL LTD BASIC 2.480% 01/28/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,023,614 | 4,080,000 | 46,657 |
| BP2212-39-0 | PETRONAS CAPITAL LTD BASIC 2.480% 01/28/32 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 2,257,594 | 2,390,000 | 5,763 |
| BP2212-40-8 | PETRONAS CAPITAL LTD BASIC 3.404% 04/28/61 | D | 06/02/2022 | ALLIANCE BERNSTEIN | | 3,543,615 | 4,500,000 | 16,169 |
| BP2725-50-8 | NATURA COSMETICOS SA BASIC 4.125% 05/03/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,027,688 | 1,050,000 | 8,422 |
| BP3021-48-5 | IOCHPE-MAX/MAX WHEELS MX BASIC 5.000% 05/07/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,006,200 | 1,040,000 | 9,533 |
| BP3057-90-1 | ABU DHABI PORTS CO PJSC BASIC 2.500% 05/06/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 3,260,350 | 3,310,000 | 15,631 |
| BP4094-11-9 | CBQ FINANCE LTD BASIC 2.000% 05/12/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,668,257 | 1,680,000 | 5,787 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 01/27/2022 | ALLIANCE BERNSTEIN | | 168,150 | 177,000 | 1,460 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 01/28/2022 | ALLIANCE BERNSTEIN | | 167,708 | 177,000 | 1,481 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 03/15/2022 | ALLIANCE BERNSTEIN | | 155,318 | 177,000 | 2,413 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 05/06/2022 | ALLIANCE BERNSTEIN | | 151,335 | 177,000 | 3,488 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 05/12/2022 | ALLIANCE BERNSTEIN | | 149,848 | 180,540 | 3,682 |
| BP8097-39-9 | MDGH GMTN RSC LTD BASIC 2.500% 06/03/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 5,170,000 | 5,170,000 | 14,720 |
| BP9085-44-3 | CSN RESOURCES SA BASIC 4.625% 06/10/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,028,859 | 1,110,000 | 4,706 |
| BP9911-38-2 | SA GLOBAL SUKUK LTD BASIC 1.602% 06/17/26 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 5,361,675 | 5,820,000 | 41,179 |
| B02936-11-1 | LG CHEM LTD BASIC 2.375% 07/07/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,836,369 | 1,900,000 | 877 |
| B02939-02-4 | BANK OF COMMUNICATION HK BASIC 2.304% 07/08/31 | D | 01/04/2022 | ALLIANCE BERNSTEIN | | 1,456,609 | 1,490,000 | 16,974 |
| B03267-14-4 | QATAR ENERGY BASIC 2.250% 07/12/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 8,350,280 | 8,560,000 | 1,070 |
| B03267-24-3 | QATAR ENERGY BASIC 3.300% 07/12/51 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,882,900 | 1,900,000 | 348 |
| B04045-87-9 | XIAOMI BEST TIME INTL BASIC 2.875% 07/14/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,032,800 | 2,100,000 | |
| B04156-01-5 | PROSUS NV BASIC 3.061% 07/13/31 | D | 03/31/2022 | ALLIANCE BERNSTEIN | | 1,875,375 | 2,250,000 | 15,496 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| B05241-92-3 | ADANI ELECTRICITY MUMBAI BASIC 3.867% 07/22/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,557,790 | 2,640,000 | 48,776 |
| B05700-31-6 | CIBANCO SA INS DE BANCA BASIC 4.375% 07/22/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,006,894 | 1,060,000 | 22,028 |
| B09153-63-7 | AEROPUERTO INTL TOCUMEN BASIC 5.125% 08/11/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 2,719,395 | 2,670,000 | 57,776 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 02/25/2022 | ALLIANCE BERNSTEIN | | 199,500 | 200,000 | 4,205 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 02/28/2022 | ALLIANCE BERNSTEIN | | 198,750 | 200,000 | 4,229 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 198,250 | 200,000 | 4,253 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 285,388 | 289,000 | 6,146 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 03/01/2022 | ALLIANCE BERNSTEIN | | 240,950 | 244,000 | 5,189 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 03/02/2022 | ALLIANCE BERNSTEIN | | 212,220 | 216,000 | 4,620 |
| BR2600-27-7 | ADANI GREEN ENERGY LTD BASIC 4.375% 09/08/24 | D | 03/03/2022 | ALLIANCE BERNSTEIN | | 216,304 | 221,000 | 4,808 |
| BR3610-51-5 | EMPRESA DE TRANSPORTE ME BASIC 3.693% 09/13/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,480,776 | 1,580,000 | 19,450 |
| BR4616-95-8 | JSW STEEL LTD BASIC 5.050% 04/05/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,020,500 | 1,040,000 | 16,194 |
| BR9645-80-4 | BANK HAPOALIM BASIC 3.255% 01/21/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 935,275 | 950,000 | 7,201 |
| BR9695-79-1 | BRASKEM IDESA SAPI BASIC 6.990% 02/20/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,018,155 | 1,030,000 | 16,599 |
| BS0141-40-5 | SAMRUK KAZYNA JSC BASIC 2.000% 10/28/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,057,248 | 2,120,000 | 8,951 |
| BS0508-91-8 | INDOFOOD CBP SUKSES MAKM BASIC 3.541% 04/27/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 611,940 | 620,000 | 4,696 |
| BS0508-91-8 | INDOFOOD CBP SUKSES MAKM BASIC 3.541% 04/27/32 | D | 02/09/2022 | ALLIANCE BERNSTEIN | | 1,918,350 | 2,030,000 | 20,766 |
| BT3302-12-7 | RELIANCE INDUSTRIES LTD BASIC 2.875% 01/12/32 | D | 03/09/2022 | ALLIANCE BERNSTEIN | | 836,727 | 925,000 | 4,358 |
| BU3987-48-6 | ISRAEL ELECTRIC CORP LTD BASIC 3.750% 02/22/32 | D | 02/15/2022 | ALLIANCE BERNSTEIN | | 839,356 | 842,000 | |
| BV7720-61-8 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 08/31/2022 | ALLIANCE BERNSTEIN | | 186,500 | 200,000 | 4,075 |
| BV7720-61-8 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 08/31/2022 | ALLIANCE BERNSTEIN | | 1,713,935 | 1,838,000 | 37,448 |
| BV7720-61-8 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 09/01/2022 | ALLIANCE BERNSTEIN | | 184,500 | 200,000 | 4,193 |
| BV7720-61-8 | FREEPORT INDONESIA PT BASIC 5.315% 04/14/32 | D | 09/26/2022 | ALLIANCE BERNSTEIN | | 512,080 | 592,000 | 14,334 |
| BX9715-89-3 | LENOVO GROUP LTD BASIC 5.831% 01/27/28 | D | 12/01/2022 | ALLIANCE BERNSTEIN | | 286,408 | 293,000 | 6,122 |
| BX9715-89-3 | LENOVO GROUP LTD BASIC 5.831% 01/27/28 | D | 12/04/2022 | ALLIANCE BERNSTEIN | | 398,534 | 407,000 | 8,570 |
| BX9715-89-3 | LENOVO GROUP LTD BASIC 5.831% 01/27/28 | D | 12/05/2022 | ALLIANCE BERNSTEIN | | 351,792 | 360,000 | 7,639 |
| EK4069-04-4 | GNL QUINTERO SA BASIC 4.634% 07/31/29 | D | 07/28/2022 | ALLIANCE BERNSTEIN | | 979,116 | 996,556 | 128 |
| EK9717-50-6 | LIMA METRO LINE 2 FIN LT BASIC 5.875% 07/05/34 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,522,313 | 1,338,886 | 1,748 |
| F3152*-AL-8 | ERMEWA HOLDING SAS ERMEWA HOLDINGS SAS 2.230% 07/10/37 | B | 03/02/2022 | BNP PARIBAS - RS ONLY OR INACT | | 27,492,500 | 27,492,500 | |
| F8494#-AC-0 | SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA 1.980% 04/14/31 | B | 01/06/2022 | Tax Free Exchange | | 23,960,000 | 22,628,000 | 102,052 |
| F9731#-AK-3 | VICAT SA VICAT S.A. 1.570% 11/30/36 | B | 02/15/2022 | SOCIETE GENERALE | | 13,630,800 | 13,630,800 | |
| G1969#-AF-3 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC 6.310% 06/28/27 | D | 06/13/2022 | HSBC SECURITIES INC. | | 12,000,000 | 12,000,000 | |
| G1969#-AG-1 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC 6.390% 06/28/29 | D | 06/13/2022 | HSBC SECURITIES INC. | | 12,000,000 | 12,000,000 | |
| G1969#-AH-9 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC 6.450% 06/28/32 | D | 06/13/2022 | HSBC SECURITIES INC. | | 11,000,000 | 11,000,000 | |
| G1969#-AH-9 | BALFOUR BEATTY PLC BALFOUR BEATTY PLC 6.450% 06/28/32 | D | 06/13/2022 | HSBC SECURITIES INC. | | 1,000,000 | 1,000,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 58,694,220 | 58,694,220 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 10,144,680 | 10,144,680 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 3,623,100 | 3,623,100 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 8,400,000 | 8,400,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 3,000,000 | 3,000,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 48,600,000 | 48,600,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 10,080,000 | 10,080,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 3,600,000 | 3,600,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 58,320,000 | 58,320,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 8,400,000 | 8,400,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 3,000,000 | 3,000,000 | |
| G2530#-AA-2 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.593% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 48,600,000 | 48,600,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 29,347,110 | 29,347,110 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 5,072,340 | 5,072,340 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 05/02/2022 | DIRECT - 1 | | 1,811,550 | 1,811,550 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 4,200,000 | 4,200,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 1,500,000 | 1,500,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 06/27/2022 | DIRECT - 1 | | 24,300,000 | 24,300,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 5,040,000 | 5,040,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 1,800,000 | 1,800,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 08/11/2022 | DIRECT - 1 | | 29,160,000 | 29,160,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 4,200,000 | 4,200,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 1,500,000 | 1,500,000 | |
| G2530#-AB-0 | HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 9.093% 12/02/33 | C | 11/22/2022 | DIRECT - 1 | | 24,300,000 | 24,300,000 | |
| G2616#-BC-4 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 6.120% 12/15/32 | D | 10/06/2022 | HSBC SECURITIES INC. | | 16,000,000 | 16,000,000 | |
| G2616#-BC-4 | DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 6.120% 12/15/32 | D | 10/06/2022 | HSBC SECURITIES INC. | | 4,000,000 | 4,000,000 | |
| G2616@-AA-1 | DPG HOLDINGS LIMITED DPG HOLDINGS LIMITED 4.260% 07/27/27 | B | 07/01/2022 | BARCLAYS | | 8,510,600 | 8,510,600 | |
| G2616@-AA-1 | DPG HOLDINGS LIMITED DPG HOLDINGS LIMITED 4.260% 07/27/27 | B | 07/01/2022 | BARCLAYS | | 9,726,400 | 9,726,400 | |
| G2687*-AB-5 | DAWSONGROUP PLC DAWSONGROUP PLC 1.620% 03/31/32 | B | 01/28/2022 | HSBC SECURITIES INC. | | 16,600,500 | 16,600,500 | |
| G2890*-AN-2 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 0.100% 03/31/28 | D | 10/10/2022 | FANPRV | | 2,232,086 | 22,320,855 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| G2890*-AN-2 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 0.100% 03/31/28 | D | 10/10/2022 | Tax Free Exchange | | 1,053,512 | 10,535,123 | |
| G2890*-AN-2 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 0.100% 03/31/28 | D | 10/10/2022 | Tax Free Exchange | | 576,698 | 5,766,984 | |
| G4936@-AC-6 | IPUT PROPERTY FUND IPUT PROPERTY FUND 1.330% 03/02/34 | B | 04/03/2022 | WELLS FARGO SECURITIES LLC | | 10,007,100 | 10,007,100 | |
| G5264#-AR-0 | KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY GUARANTEED SR 1.350% 11/16/24 | B | 11/15/2022 | Tax Free Exchange | | 27,737,500 | 25,817,500 | 173,300 |
| G6750*-AG-7 | THE 1887 COMPANY LIMITED THE 1887 COMPANY LIMITED 6.170% 12/08/32 | B | 09/28/2022 | NATWEST MARKETS | | 30,585,000 | 30,585,000 | |
| G6970*-AY-2 | PEEL PORTS LIMITED PEEL PORTIS PP FINANCE LIMITED 2.840% 06/30/34 | B | 02/10/2022 | BANK OF AMERICA | | 6,089,000 | 6,089,000 | |
| G8781@-AG-4 | THAMES WATER UTILITIES LIMITED THAMES WATER UTILITIES LIMITED 4.890% 11/16/29 | D | 08/25/2022 | LLOYDS | | 10,000,000 | 10,000,000 | |
| G8781@-AJ-8 | THAMES WATER UTILITIES LIMITED THAMES WATER UTILITIES LIMITED 5.010% 11/16/32 | D | 08/25/2022 | LLOYDS | | 9,000,000 | 9,000,000 | |
| G8781@-AJ-8 | THAMES WATER UTILITIES LIMITED THAMES WATER UTILITIES LIMITED 5.010% 11/16/32 | D | 08/25/2022 | LLOYDS | | 1,000,000 | 1,000,000 | |
| K3380#-AH-1 | ELFELAGIO SEV ELFELAGIO SEV 3.520% 06/23/32 | B | 06/07/2022 | CITICORP SECURITIES | | 11,317,520 | 11,317,520 | |
| L4801*-AA-8 | HINES EUROPEAN CORE FUND HINES EUROPEAN CORE FUND 3.640% 07/13/27 | B | 06/28/2022 | GOLDMAN SACHS | | 10,059,000 | 10,059,000 | |
| LW1229-02-7 | ICBCIL FINANCE CO LTD BASIC 3.625% 05/19/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 473,207 | 450,000 | 2,492 |
| LW9528-04-0 | MINMETALS BOUNTEOUS FIN BASIC 4.200% 07/27/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,431,986 | 2,260,000 | 44,032 |
| LW9712-91-7 | TENGIZCHEVROIL FIN CO IN BASIC 4.000% 08/15/26 | D | 08/24/2022 | ALLIANCE BERNSTEIN | | 1,747,300 | 2,020,000 | 2,469 |
| N7660#-AZ-0 | SHV NEDERLAND B.V. SHV NEDERLAND B.V. 3.270% 06/08/34 | B | 05/25/2022 | SMBC NIKKO SECURITIES | | 37,506,000 | 37,506,000 | |
| Q2600@-AE-0 | COATES GROUP PTY LTD COATES GROUP PTY LTD 4.090% 01/12/32 | B | 01/12/2022 | BANK OF AMERICA | | 21,852,000 | 21,852,000 | |
| Q3092*-AA-3 | DALRYMPLE BAY FINANCE PTY LTD DALRYMPLE BAY FINANCE PTY LTD 4.450% 03/02/32 | D | 03/02/2022 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| Q5426#-AB-9 | L&K FINANCE PTY LTD L&K FINANCE PTY LTD 4.720% 06/12/28 | D | 08/03/2022 | Tax Free Exchange | | 15,000,000 | 15,000,000 | 100,300 |
| Q5426#-AC-7 | L&K FINANCE PTY LTD L&K FINANCE PTY LTD 4.820% 06/12/30 | D | 08/01/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 19,682 |
| Q5995#-AH-7 | MERIDIAN ENERGY LTD SENIOR GUARANTEED NOTES 3.920% 09/17/26 | D | 03/10/2022 | Tax Free Exchange | | 18,000,000 | 18,000,000 | 339,080 |
| Y9T10P-5L-5 | UNITED OVERSEAS BANK LTD BASIC 1.750% 03/16/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 898,649 | 915,000 | 5,249 |
| Y9T10P-5L-5 | UNITED OVERSEAS BANK LTD BASIC 1.750% 03/16/31 | D | 05/26/2022 | ALLIANCE BERNSTEIN | | 1,012,793 | 1,102,000 | 3,964 |
| G2379J-AB-6 | CONTEMPRY RUIDNG DEVELOP BASIC 2.625% 09/17/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,258,048 | 1,280,000 | 10,920 |
| G0446N-AS-3 | ANGLO AMERICAN CAPITAL BASIC 2.625% 09/10/30 | D | 11/22/2022 | ALLIANCE BERNSTEIN | | 1,679,143 | 2,070,000 | 11,773 |
| P56145-AC-2 | INFRAESTRUCTURA ENERGETI BASIC 4.750% 01/15/51 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 931,164 | 940,000 | 22,077 |
| Y1670Y-AW-5 | CNAC HK FINBRIDGE CO LTD BASIC 3.000% 09/22/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 4,014,251 | 4,020,000 | 37,520 |
| P16259-AJ-5 | BBVA BANCOMER SA TEXAS BASIC 1.875% 09/18/25 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,631,438 | 1,650,000 | 9,883 |
| G91139-AE-8 | TSMC GLOBAL LTD BASIC 1.375% 09/28/30 | D | 03/11/2022 | ALLIANCE BERNSTEIN | | 1,132,576 | 1,326,000 | 8,458 |
| G91139-AE-8 | TSMC GLOBAL LTD BASIC 1.375% 09/28/30 | D | 03/15/2022 | ALLIANCE BERNSTEIN | | 858,776 | 1,025,000 | 6,616 |
| M72005-AA-5 | NATIONAL CENTRAL COOLING BASIC 2.500% 10/21/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,207,802 | 2,270,000 | 13,084 |
| ZP6639-24-6 | ENGIE ENERGIA CHILE SA BASIC 3.400% 01/28/30 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,948,635 | 1,950,000 | 30,388 |
| Z03579-11-2 | BRASKEM NETHERLANDS BASIC 4.500% 01/31/30 | D | 01/13/2022 | ALLIANCE BERNSTEIN | | 3,141,500 | 3,050,000 | 64,050 |
| Z03609-37-2 | MDGH GMTN RSC LTD BASIC 2.875% 11/07/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 2,448,306 | 2,380,000 | 12,735 |
| Z03609-40-6 | MDGH GMTN RSC LTD BASIC 3.700% 11/07/49 | D | 06/05/2022 | ALLIANCE BERNSTEIN | | 3,618,250 | 4,100,000 | 13,063 |
| Z04376-64-1 | KONDOR FINANCE PLC (NAK) BASIC 7.625% 11/08/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 929,514 | 1,110,000 | 15,517 |
| Z04648-79-1 | HUARONG FINANCE 2019 BASIC 3.250% 11/13/24 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 944,300 | 950,000 | 5,232 |
| ZR2262-52-8 | SINGTEL GROUP TREASURY BASIC 2.375% 08/28/29 | D | 07/12/2022 | ALLIANCE BERNSTEIN | | 1,030,047 | 1,140,000 | 10,228 |
| ZR4566-51-2 | WOORI BANK BASIC 4.250% Perpet. | D | 11/07/2022 | ALLIANCE BERNSTEIN | | 179,500 | 200,000 | 850 |
| ZR4743-01-2 | CHINALCO CAPITAL HOLDING BASIC 4.100% Perpet. | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 1,105,050 | 1,060,000 | 14,849 |
| ZR7088-22-5 | BRF SA BASIC 4.875% 01/24/30 | D | 01/03/2022 | ALLIANCE BERNSTEIN | | 296,225 | 289,000 | 6,301 |
| ZR7088-22-5 | BRF SA BASIC 4.875% 01/24/30 | D | 01/06/2022 | ALLIANCE BERNSTEIN | | 315,900 | 312,000 | 7,014 |
| ZR7088-22-5 | BRF SA BASIC 4.875% 01/24/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 209,945 | 211,000 | 4,857 |
| ZR7088-22-5 | BRF SA BASIC 4.875% 01/24/30 | D | 01/18/2022 | ALLIANCE BERNSTEIN | | 1,394,958 | 1,418,000 | 33,796 |
| ZR7664-76-9 | DP WORLD PLC BASIC 4.700% 09/30/49 | D | 06/22/2022 | ALLIANCE BERNSTEIN | | 2,087,795 | 2,520,000 | 27,636 |
| ZR8206-42-0 | BANCO INTERNAC DEL PERU BASIC 3.250% 10/04/26 | D | 08/03/2022 | ALLIANCE BERNSTEIN | | 744,458 | 807,000 | 8,815 |
| ZR8206-42-0 | BANCO INTERNAC DEL PERU BASIC 3.250% 10/04/26 | D | 08/03/2022 | ALLIANCE BERNSTEIN | | 317,275 | 343,000 | 3,840 |
| ZS0947-88-8 | SAUDI ARABIAN OIL CO BASIC 2.875% 04/16/24 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 3,088,190 | 3,140,000 | 25,829 |
| ZS3470-12-8 | CELULOSA ARAUCO CONSTITU BASIC 5.500% 04/30/49 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,089,120 | 960,000 | 10,707 |
| ZS3565-73-7 | EMPRESA DE TRANSMISION BASIC 5.125% 05/02/49 | D | 01/11/2022 | ALLIANCE BERNSTEIN | | 1,645,500 | 1,500,000 | 15,161 |
| ZS4521-16-8 | SOCIEDAD QUIMICA Y MINER BASIC 4.250% 05/07/29 | D | 08/02/2022 | ALLIANCE BERNSTEIN | | 702,360 | 720,000 | 7,480 |
| ZS5391-10-8 | GOLD FIELDS OROGEN HOLD BASIC 6.125% 05/15/29 | D | 09/22/2022 | ALLIANCE BERNSTEIN | | 1,019,200 | 1,040,000 | 23,180 |
| ZS6390-51-3 | RONGSHI INTERNATIONAL FI BASIC 3.750% 05/21/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | | 400,518 | 370,000 | 2,043 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,839,493,774 | 7,003,873,002 | 35,452,760 |
| 70017T-AA-8 | Park Avenue Institutional Advi SERIES 20222A CLASS A1 6.337% 01/20/35 | D | 11/01/2022 | CITICORP SECURITIES | | 159,750,000 | 159,750,000 | |
| 70017T-AC-4 | Park Avenue Institutional Advi SERIES 20222A CLASS A2 7.537% 01/20/35 | D | 11/01/2022 | CITICORP SECURITIES | | 5,000,000 | 5,000,000 | |
| 1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 164,750,000 | 164,750,000 | |
| LX1599-55-9 | SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250 03/06/25 | | 06/09/2022 | J.P. MORGAN | | 2,940,000 | 3,000,000 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/14/2022 | BANK OF AMERICA | | 622,192 | 644,882 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/14/2022 | BANK OF AMERICA | | 1,292,245 | 1,339,370 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/15/2022 | BANK OF AMERICA | | 335,026 | 347,244 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/15/2022 | BANK OF AMERICA | | 622,192 | 644,882 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/23/2022 | BANK OF AMERICA | | 3,234,833 | 3,379,207 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/29/2022 | BANK OF AMERICA | | 1,398,426 | 1,488,189 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 06/29/2022 | BANK OF AMERICA | | 1,398,426 | 1,488,189 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 09/13/2022 | BANK OF AMERICA | | 969,803 | 994,737 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 09/13/2022 | BANK OF AMERICA | | 2,909,408 | 2,984,211 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 09/22/2022 | BANK OF AMERICA | | 1,589,429 | 1,638,721 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 10/20/2022 | BANK OF AMERICA | | 947,493 | 997,361 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 10/20/2022 | BANK OF AMERICA | | 1,894,987 | 1,994,723 | |
| LX1715-18-9 | XPO LOGISTICS XPO LOGISTICS 1L TL +175 02/24/25 | | 05/05/2022 | MORGAN STANLEY | | 2,977,500 | 3,000,000 | |
| LX1720-08-0 | AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25 | | 04/19/2022 | J.P. MORGAN | | 3,933,929 | 3,968,655 | |
| LX1721-16-1 | CINEMARK USA INC CINEMARK USA TLB +175 03/29/25 | | 06/29/2022 | BARCLAYS | | 2,898,349 | 3,063,440 | |
| LX1742-70-4 | RADIOLOGY PARTNERS INC RADIOLOGY PARNTERS 1L +425 07/09/25 | | 01/13/2022 | BARCLAYS | | 1,990,000 | 2,000,000 | |
| LX1761-64-7 | GOODRX GOODRX TLB +275 10/10/25 | | 01/01/2022 | BARCLAYS | | 1,968,879 | 1,968,879 | |
| LX1768-23-8 | GRAY TELEVISION GRAY TELEVISION TLC +250 01/02/26 | | 04/21/2022 | WELLS FARGO SECURITIES LLC | | 2,992,500 | 3,000,000 | |
| LX1768-23-8 | GRAY TELEVISION GRAY TELEVISION TLC +250 01/02/26 | | 06/01/2022 | MORGAN STANLEY | | 2,925,000 | 3,000,000 | |
| LX1768-23-8 | GRAY TELEVISION GRAY TELEVISION TLC +250 01/02/26 | | 10/07/2022 | WELLS FARGO SECURITIES LLC | | 982,500 | 1,000,000 | |
| LX1807-56-4 | US RENAL CARE US RENAL CARE TLB +500 06/26/26 | | 01/19/2022 | BARCLAYS | | 982,328 | 989,770 | |
| LX1810-24-6 | NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +250 09/19/26 | | 04/21/2022 | BANK OF AMERICA | | 1,766,882 | 1,771,310 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 06/09/2022 | DEUTSCHE BANK | | 2,753,080 | 2,976,923 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 06/22/2022 | DEUTSCHE BANK | | 1,780,669 | 1,984,615 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 06/22/2022 | DEUTSCHE BANK | | 890,335 | 992,308 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 09/09/2022 | DEUTSCHE BANK | | 2,775,656 | 2,984,576 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 10/07/2022 | DEUTSCHE BANK | | 456,321 | 498,711 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 10/07/2022 | DEUTSCHE BANK | | 1,368,963 | 1,496,134 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 11/16/2022 | DEUTSCHE BANK | | 925,110 | 997,423 | |
| LX1826-40-8 | NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26 | | 08/04/2022 | J.P. MORGAN | | 2,954,808 | 2,984,655 | |
| LX1827-86-9 | CUMULUS MEDIA CUMULUS MEDIA TLB +375 03/31/26 | | 08/04/2022 | BANK OF AMERICA | | 2,902,500 | 3,000,000 | |
| LX1830-42-6 | CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27 | | 05/05/2022 | J.P. MORGAN | | 972,500 | 994,885 | |
| LX1830-42-6 | CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27 | | 05/05/2022 | J.P. MORGAN | | 1,945,000 | 1,989,770 | |
| LX1832-32-3 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA TLN +250 01/31/28 | | 02/01/2022 | CITICORP SECURITIES | | 4,943,750 | 5,000,000 | |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 06/21/27 | | 01/07/2022 | GOLDMAN SACHS | | 2,862,000 | 2,700,000 | |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 06/21/27 | | 01/07/2022 | GOLDMAN SACHS | | 1,576,505 | 1,487,268 | |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 06/21/27 | | 01/07/2022 | GOLDMAN SACHS | | 715,500 | 675,000 | |
| LX1911-92-9 | CALPINE CORP CALPINE CORP TLB5 +250 12/16/27 | | 05/26/2022 | CREDIT SUISSE FIRST BOSTON | | 967,595 | 992,405 | |
| LX1911-92-9 | CALPINE CORP CALPINE CORP TLB5 +250 12/16/27 | | 06/03/2022 | CREDIT SUISSE FIRST BOSTON | | 734,070 | 744,304 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | BARCLAYS | | 899,945 | 895,445 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | BARCLAYS | | 1,077,508 | 1,072,120 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | BARCLAYS | | 1,077,508 | 1,072,120 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | BARCLAYS | | 1,611,811 | 1,607,772 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | BARCLAYS | | 359,078 | 358,178 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | Tax Free Exchange | | 1,304,114 | 1,316,956 | |
| LX1914-05-5 | EW SCRIPPS EW SCRIPPS TLB3 +275 01/07/28 | | 10/07/2022 | WELLS FARGO SECURITIES LLC | | 860,254 | 878,931 | |
| LX1920-14-4 | TRUCK HERO INC TRUCK HERO INC TLB +375 02/24/28 | | 01/04/2022 | JEFFERIES & COMPANY INC. | | 1,979,849 | 1,979,849 | |
| LX1920-14-4 | TRUCK HERO INC TRUCK HERO INC TLB +375 02/24/28 | | 01/04/2022 | JEFFERIES & COMPANY INC. | | 4,949,622 | 4,949,622 | |
| LX1920-34-2 | LIFE TIME INC LIFE TIME FITNESS 1L TLB +475 12/16/24 | | 02/16/2022 | DEUTSCHE BANK | | 501,875 | 500,000 | |
| LX1922-22-3 | CP ATLAS BUYER INC AMERICAN BATH TLB1+350 11/23/27 | | 01/26/2022 | CREDIT SUISSE FIRST BOSTON | | 991,427 | 990,189 | |
| LX1922-22-3 | CP ATLAS BUYER INC AMERICAN BATH TLB1+350 11/23/27 | | 01/26/2022 | CREDIT SUISSE FIRST BOSTON | | 991,427 | 990,189 | |
| LX1923-26-2 | JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25 | | 08/16/2022 | BANK OF AMERICA | | 1,475,334 | 1,523,790 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 01/25/2022 | CITICORP SECURITIES | | 1,982,431 | 1,979,950 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 01/25/2022 | CITICORP SECURITIES | | 3,082,680 | 3,078,822 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 01/25/2022 | CITICORP SECURITIES | | 991,216 | 989,975 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 02/03/2022 | CITICORP SECURITIES | | 745,277 | 744,347 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 02/03/2022 | CITICORP SECURITIES | | 1,490,554 | 1,488,693 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 02/03/2022 | CITICORP SECURITIES | | 2,235,831 | 2,233,040 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 02/03/2022 | CITICORP SECURITIES | | 496,851 | 496,231 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 04/21/2022 | J.P. MORGAN | | 2,973,656 | 2,977,387 | |
| LX1928-99-8 | 84 LUMBER CO 84 LUMBER CO TLB +300 11/13/26 | | 06/03/2022 | WELLS FARGO SECURITIES LLC | | 2,470,624 | 2,514,744 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 03/31/28 | | 01/04/2022 | BANK OF AMERICA | | 2,951,290 | 2,969,852 | |
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 03/31/28 | | 01/21/2022 | CITICORP SECURITIES | | 2,969,852 | 2,969,852 | |
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 03/31/28 | | 01/24/2022 | MORGAN STANLEY | | 987,476 | 989,951 | |
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 03/31/28 | | 01/24/2022 | MORGAN STANLEY | | 3,949,904 | 3,959,803 | |
| LX1933-80-8 | AMERICAN AIRLINES INC AADVANTAGE LOYALTY 1L TL +475 04/20/28 | | 01/26/2022 | BARCLAYS | | 3,779,006 | 3,616,273 | |
| LX1934-56-6 | TRICO GROUP LLC TRICO -FIRST BRANDS 1LTL S+500 03/30/27 | | 01/01/2022 | JEFFERIES & COMPANY INC. | | 493,719 | 493,719 | |
| LX1934-59-0 | THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 02/01/26 | | 05/05/2022 | J.P. MORGAN | | 2,357,856 | 2,372,685 | |
| LX1938-25-2 | ORGANON & CO ORGANON & CO TLB +300 06/02/28 | | 07/13/2022 | J.P. MORGAN | | 2,902,500 | 3,000,000 | |
| LX1939-44-1 | ADIENT GLOBAL HOLDINGS LTD ADIENT TLB +325 04/10/28 | | 06/23/2022 | BANK OF AMERICA | | 2,801,970 | 2,977,330 | |
| LX1939-44-1 | ADIENT GLOBAL HOLDINGS LTD ADIENT TLB +325 04/10/28 | | 09/07/2022 | BANK OF AMERICA | | 1,945,126 | 1,989,899 | |
| LX1942-13-0 | FRONTIER COMMUNICATIONS FRONTIER COMM TLB +375 10/08/27 | | 01/25/2022 | J.P. MORGAN | | 989,924 | 989,924 | |
| LX1942-13-0 | FRONTIER COMMUNICATIONS FRONTIER COMM TLB +375 10/08/27 | | 01/25/2022 | J.P. MORGAN | | 989,924 | 989,924 | |
| LX1942-13-0 | FRONTIER COMMUNICATIONS FRONTIER COMM TLB +375 10/08/27 | | 09/09/2022 | J.P. MORGAN | | 1,930,026 | 1,989,873 | |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26 | | 06/28/2022 | BARCLAYS | | 850,571 | 896,901 | |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26 | | 06/29/2022 | WELLS FARGO SECURITIES LLC | | 847,446 | 896,901 | |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26 | | 06/29/2022 | WELLS FARGO SECURITIES LLC | | 847,446 | 896,901 | |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 01/31/29 | | 03/01/2022 | J.P. MORGAN | | 982,575 | 992,500 | |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 01/31/29 | | 03/01/2022 | J.P. MORGAN | | 1,473,863 | 1,488,750 | |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 01/31/29 | | 03/01/2022 | J.P. MORGAN | | 1,965,150 | 1,985,000 | |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28 | | 06/29/2022 | J.P. MORGAN | | 2,843,067 | 2,977,387 | |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28 | | 10/11/2022 | J.P. MORGAN | | 977,525 | 997,475 | |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28 | | 10/11/2022 | J.P. MORGAN | | 1,955,051 | 1,994,950 | |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 04/21/2022 | CREDIT SUISSE FIRST BOSTON | | 3,544,727 | 3,562,539 | |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 04/27/2022 | CREDIT SUISSE FIRST BOSTON | | 1,718,273 | 1,737,824 | |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 12/30/2022 | Tax Free Exchange | | 123,152 | 123,207 | |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 12/30/2022 | Tax Free Exchange | | 1,301,218 | 1,309,542 | |
| LX1967-34-3 | EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27 | | 02/01/2022 | BARCLAYS | | 1,976,227 | 1,976,227 | |
| LX1967-63-2 | BALLY'S CORP BALLY'S CORP TLB +325 10/02/28 | | 11/03/2022 | DEUTSCHE BANK | | 705,618 | 748,111 | |
| LX1967-63-2 | BALLY'S CORP BALLY'S CORP TLB +325 10/02/28 | | 11/03/2022 | DEUTSCHE BANK | | 3,057,679 | 3,241,814 | |
| LX1983-37-3 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE 1L TL +325 09/29/28 | | 06/22/2022 | BARCLAYS | | 2,854,260 | 2,977,387 | |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 10/15/28 | | 05/24/2022 | BANK OF AMERICA | | 1,900,638 | 1,985,000 | |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 10/15/28 | | 06/02/2022 | BANK OF AMERICA | | 2,873,288 | 2,977,500 | |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 10/15/28 | | 08/16/2022 | BANK OF AMERICA | | 2,943,919 | 2,984,962 | |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 10/15/28 | | 10/21/2022 | BANK OF AMERICA | | 890,777 | 953,978 | |
| LX1990-08-9 | RH RESTORATION HW - RH TLB +250 10/20/28 | | 03/01/2022 | CITICORP SECURITIES | | 1,970,050 | 1,975,000 | |
| LX1990-08-9 | RH RESTORATION HW - RH TLB +250 10/20/28 | | 03/01/2022 | CITICORP SECURITIES | | 2,955,075 | 2,962,500 | |
| LX2002-58-7 | TRANS UNION LLC TRANS UNION TLB-6 +225 12/01/28 | | 01/25/2022 | DEUTSCHE BANK | | 1,594,894 | 1,592,903 | |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/23/28 | | 01/01/2022 | BARCLAYS | | 9,207,000 | 9,900,000 | |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/23/28 | | 01/01/2022 | BARCLAYS | | 9,207,000 | 9,900,000 | |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/23/28 | | 01/01/2022 | BARCLAYS | | 1,841,400 | 1,980,000 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | | 1,087,677 | 1,098,664 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | | 10,441,702 | 10,547,174 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | | 20,883,404 | 21,094,347 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | | 870,142 | 878,931 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | | 870,142 | 878,931 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 01/13/2022 | JEFFERIES & COMPANY INC. | | 495,009 | 496,250 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 01/13/2022 | JEFFERIES & COMPANY INC. | | 3,960,075 | 3,970,000 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 01/13/2022 | JEFFERIES & COMPANY INC. | | 3,960,075 | 3,970,000 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 01/13/2022 | JEFFERIES & COMPANY INC. | | 990,019 | 992,500 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 08/16/2022 | JEFFERIES & COMPANY INC. | | 2,917,801 | 2,984,962 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 09/14/2022 | JEFFERIES & COMPANY INC. | | 2,880,489 | 2,984,962 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 09/16/2022 | JEFFERIES & COMPANY INC. | | 477,594 | 497,494 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 09/16/2022 | JEFFERIES & COMPANY INC. | | 2,387,970 | 2,487,469 | |
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29 | | 01/27/2022 | J.P. MORGAN | | 990,025 | 995,000 | |
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29 | | 01/27/2022 | J.P. MORGAN | | 7,920,200 | 7,960,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29 | | 01/27/2022 | J.P. MORGAN | | 18,810,475 | 18,905,000 | |
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29 | | 01/27/2022 | J.P. MORGAN | | 990,025 | 995,000 | |
| LX2022-75-9 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 1L TL S+800 05/25/26 | | 03/08/2022 | WILMINGtON SAVINGS FUND | | 304,411 | 313,826 | |
| LX2022-75-9 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 1L TL S+800 05/25/26 | | 03/08/2022 | WILMINGtON SAVINGS FUND | | 60,882 | 62,765 | |
| LX2022-85-8 | APEX TOOLS APEX TOOL 1L S+525 02/15/29 | | 02/08/2022 | Tax Free Exchange | | 5,157,900 | 5,601,429 | |
| LX2022-85-8 | APEX TOOLS APEX TOOL 1L S+525 02/15/29 | | 02/08/2022 | Tax Free Exchange | | 8,449,215 | 8,771,406 | |
| LX2023-03-9 | EMBECTA CORP EMBECTA CORP TLB S+300 01/27/29 | | 01/27/2022 | MORGAN STANLEY | | 1,018,661 | 1,024,864 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | | 965,250 | 975,000 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | | 8,687,250 | 8,775,000 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | | 11,824,313 | 11,943,750 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | | 1,206,563 | 1,218,750 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | | 1,206,563 | 1,218,750 | |
| LX2023-68-2 | BAKELITE UK HOLDING LTD BAKELITE 1L TL S+400 05/28/29 | | 02/02/2022 | GOLDMAN SACHS | | 1,980,050 | 1,990,000 | |
| LX2023-68-2 | BAKELITE UK HOLDING LTD BAKELITE 1L TL S+400 05/28/29 | | 02/02/2022 | GOLDMAN SACHS | | 1,980,050 | 1,990,000 | |
| LX2023-68-2 | BAKELITE UK HOLDING LTD BAKELITE 1L TL S+400 05/28/29 | | 02/02/2022 | GOLDMAN SACHS | | 990,025 | 995,000 | |
| LX2023-74-0 | ATHLETICO PHYSICAL THERAPY ATHLETICO THERAPY TLB S+425 02/15/29 | | 02/02/2022 | BANK OF AMERICA | | 3,960,100 | 3,980,000 | |
| LX2026-39-6 | TIBCO SOFTWARE INC CITRIX - TIBCO TLB S+450 03/20/29 | | 09/20/2022 | BANK OF AMERICA | | 6,142,500 | 6,750,000 | |
| LX2026-39-6 | TIBCO SOFTWARE INC CITRIX - TIBCO TLB S+450 03/20/29 | | 09/20/2022 | BANK OF AMERICA | | 10,010,000 | 11,000,000 | |
| LX2028-01-2 | ALBAUGH LLC ALBAUGH LLC TLB S+350 02/18/29 | | 02/18/2022 | HSBC SECURITIES INC. | | 2,947,725 | 2,977,500 | |
| LX2028-01-2 | ALBAUGH LLC ALBAUGH LLC TLB S+350 02/18/29 | | 02/18/2022 | HSBC SECURITIES INC. | | 6,878,025 | 6,947,500 | |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 02/17/27 | | 03/02/2022 | Tax Free Exchange | | 9,911,317 | 11,242,406 | |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 02/17/27 | | 03/02/2022 | Tax Free Exchange | | 13,017,369 | 13,931,947 | |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 02/17/27 | | 03/02/2022 | Tax Free Exchange | | 771,389 | 863,576 | |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 02/17/27 | | 03/02/2022 | Tax Free Exchange | | 852,783 | 883,975 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 02/17/2022 | BARCLAYS | | 64,697 | 173,250 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 02/17/2022 | BARCLAYS | | 286,517 | 767,250 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/01/2022 | Tax Free Exchange | | 1,233,918 | 3,093,751 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/01/2022 | Tax Free Exchange | | 246,387 | 618,750 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/03/2022 | J.P. MORGAN | | 254,571 | 668,250 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/03/2022 | J.P. MORGAN | | 56,571 | 148,500 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 03/15/2022 | J.P. MORGAN | | 722,044 | 744,375 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 03/15/2022 | J.P. MORGAN | | 3,128,856 | 3,225,625 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 03/23/2022 | J.P. MORGAN | | 3,386,906 | 3,473,750 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/02/2022 | J.P. MORGAN | | 1,466,419 | 1,488,750 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/02/2022 | J.P. MORGAN | | 1,466,419 | 1,488,750 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/24/2022 | J.P. MORGAN | | 482,569 | 496,250 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/24/2022 | J.P. MORGAN | | 965,138 | 992,500 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/24/2022 | J.P. MORGAN | | 1,447,707 | 1,488,750 | |
| LX2033-85-5 | RENAISSANCE HOLDINGS CORP RENAISSANCE HOLDINGS 1L S+450 03/16/27 | | 03/17/2022 | BARCLAYS | | 965,150 | 995,000 | |
| LX2033-85-5 | RENAISSANCE HOLDINGS CORP RENAISSANCE HOLDINGS 1L S+450 03/16/27 | | 03/17/2022 | BARCLAYS | | 1,447,725 | 1,492,500 | |
| LX2034-23-4 | HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 04/01/29 | | 04/04/2022 | BANK OF AMERICA | | 2,902,725 | 2,992,500 | |
| LX2034-23-4 | HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 04/01/29 | | 04/04/2022 | BANK OF AMERICA | | 9,675,750 | 9,975,000 | |
| LX2034-23-4 | HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 04/01/29 | | 08/04/2022 | BANK OF AMERICA | | 1,910,213 | 1,995,000 | |
| LX2036-29-6 | NOVOLEX NOVOLEX-CLYDESDALE 1L S+417.5 03/30/29 | | 03/30/2022 | CREDIT SUISSE FIRST BOSTON | | 3,880,500 | 3,980,000 | |
| LX2036-29-6 | NOVOLEX NOVOLEX-CLYDESDALE 1L S+417.5 03/30/29 | | 03/30/2022 | CREDIT SUISSE FIRST BOSTON | | 9,701,250 | 9,950,000 | |
| LX2044-19-1 | AZZ INCORPORATED AZZ INC TLB S+425 05/06/29 | | 05/06/2022 | CITICORP SECURITIES | | 3,068,700 | 3,180,000 | |
| LX2044-19-1 | AZZ INCORPORATED AZZ INC TLB S+425 05/06/29 | | 05/06/2022 | CITICORP SECURITIES | | 4,603,050 | 4,770,000 | |
| LX2046-74-1 | CHAMPIONX CHAMPIONX TLB-1 S+325 05/12/29 | | 05/13/2022 | J.P. MORGAN | | 975,056 | 997,500 | |
| LX2046-74-1 | CHAMPIONX CHAMPIONX TLB-1 S+325 05/12/29 | | 05/13/2022 | J.P. MORGAN | | 5,850,338 | 5,985,000 | |
| LX2046-74-1 | CHAMPIONX CHAMPIONX TLB-1 S+325 05/12/29 | | 05/13/2022 | J.P. MORGAN | | 7,800,450 | 7,980,000 | |
| LX2093-14-9 | GATES GLOBAL LLC GATES GLOBAL TLB S+350 11/09/29 | | 11/09/2022 | CITICORP SECURITIES | | 1,935,150 | 1,995,000 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 09/19/2022 | WELLS FARGO SECURITIES LLC | | 1,475,746 | 1,515,746 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 09/19/2022 | WELLS FARGO SECURITIES LLC | | 737,873 | 757,873 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/10/2022 | WELLS FARGO SECURITIES LLC | | 238,080 | 248,000 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/10/2022 | WELLS FARGO SECURITIES LLC | | 3,575,040 | 3,724,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/10/2022 | WELLS FARGO SECURITIES LLC | | 3,577,606 | 3,726,673 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/18/2022 | Tax Free Exchange | | 736,255 | 752,009 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/18/2022 | Tax Free Exchange | | 7,069,752 | 7,473,415 | |
| LX2093-23-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+350 11/10/29 | | 11/18/2022 | Tax Free Exchange | | 6,228,935 | 6,327,792 | |
| LX2094-06-3 | USI INC USI INC 1L TL S+375 11/22/29 | | 11/22/2022 | Tax Free Exchange | | 6,050,049 | 6,050,049 | |
| LX2095-55-7 | NIELSEN HOLDINGS NIELSEN HOLDINGS TLB S+500 04/11/29 | | 11/22/2022 | BANK OF AMERICA | | 3,560,000 | 4,000,000 | |
| LX2097-38-9 | TRANSDIGM TRANSDIGM TLH S+325 02/28/27 | | 12/14/2022 | Tax Free Exchange | | 2,945,818 | 2,888,030 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 01/24/2022 | J.P. MORGAN | | 1,004,950 | 995,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 01/24/2022 | J.P. MORGAN | | 1,004,950 | 995,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 01/24/2022 | J.P. MORGAN | | 1,004,950 | 995,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 01/24/2022 | J.P. MORGAN | | 1,004,950 | 995,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 01/24/2022 | J.P. MORGAN | | 1,004,950 | 995,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 03/22/2022 | J.P. MORGAN | | 2,943,956 | 2,985,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 03/31/2022 | J.P. MORGAN | | 2,966,344 | 2,985,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 04/28/2022 | J.P. MORGAN | | 2,973,806 | 2,985,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 05/05/2022 | J.P. MORGAN | | 1,970,100 | 1,990,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 05/05/2022 | CITICORP SECURITIES | | 1,382,248 | 1,397,975 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 08/19/2022 | J.P. MORGAN | | 2,925,300 | 2,985,000 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 10/07/2022 | J.P. MORGAN | | 1,451,353 | 1,496,241 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 10/07/2022 | J.P. MORGAN | | 1,451,353 | 1,496,241 | |
| LX1956-16-3 | ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB S+225 07/03/28 | D | 05/05/2022 | CITICORP SECURITIES | | 2,130,109 | 2,146,205 | |
| LX1956-16-3 | ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB S+225 07/03/28 | D | 06/03/2022 | CITICORP SECURITIES | | 2,122,060 | 2,146,205 | |
| LX1958-15-1 | ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP S+225 07/03/28 | D | 05/05/2022 | CITICORP SECURITIES | | 530,718 | 534,728 | |
| LX1958-15-1 | ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP S+225 07/03/28 | D | 06/03/2022 | CITICORP SECURITIES | | 528,713 | 534,728 | |
| LX2021-49-6 | COVIS PHARMA COVIS PHARMA 1L TL S+650 02/18/27 | D | 02/14/2022 | BARCLAYS | | 3,465,000 | 3,850,000 | |
| LX2021-49-6 | COVIS PHARMA COVIS PHARMA 1L TL S+650 02/18/27 | D | 02/14/2022 | BARCLAYS | | 5,197,500 | 5,775,000 | |
| LX2025-52-1 | HUNTER DOUGLAS INC HUNTER DOUGLAS TLB S+350 02/26/29 | D | 02/09/2022 | J.P. MORGAN | | 4,950,125 | 4,975,000 | |
| LX2025-52-1 | HUNTER DOUGLAS INC HUNTER DOUGLAS TLB S+350 02/26/29 | D | 02/09/2022 | J.P. MORGAN | | 9,900,250 | 9,950,000 | |
| LX2093-69-3 | FORMULA ONE FORMULA ONE -DELTA 2 TLB S+325 01/15/30 | D | 11/16/2022 | GOLDMAN SACHS | | 495,000 | 500,000 | |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 539,885,803 | 558,686,480 | |
| 2509999997. Total - Bonds - Part 3 | | | | | | 8,076,416,646 | 8,395,783,482 | 37,348,127 |
| 2509999998. Total - Bonds - Part 5 | | | | | | 429,112,063 | 471,710,022 | 2,340,276 |
| 2509999999. Total - Bonds | | | | | | 8,505,528,709 | 8,867,493,504 | 39,688,403 |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 4509999999. Total - Preferred Stocks | | | | | | | XXX | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 02/11/2022 | DIRECT - 1 | 15,750.000 | 1,575,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 02/22/2022 | DIRECT - 1 | 13,500.000 | 1,350,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 02/28/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 03/03/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 03/23/2022 | DIRECT - 1 | 2,250.000 | 225,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 04/01/2022 | DIRECT - 1 | 8,224.000 | 822,400 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 05/03/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 05/10/2022 | DIRECT - 1 | 1,350.000 | 135,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 05/11/2022 | DIRECT - 1 | 1,350.000 | 135,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 05/23/2022 | DIRECT - 1 | 6,750.000 | 675,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 06/28/2022 | DIRECT - 1 | 5,400.000 | 540,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 06/28/2022 | DIRECT - 1 | 9,900.000 | 990,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 07/14/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 07/19/2022 | DIRECT - 1 | 2,250.000 | 225,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 07/27/2022 | DIRECT - 1 | 21,825.000 | 2,182,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 08/15/2022 | DIRECT - 1 | 6,750.000 | 675,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 08/30/2022 | DIRECT - 1 | 6,750.000 | 675,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/01/2022 | DIRECT - 1 | 4,005.000 | 400,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/12/2022 | DIRECT - 1 | 6,750.000 | 675,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/14/2022 | DIRECT - 1 | 10,800.000 | 1,080,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/15/2022 | DIRECT - 1 | 15,750.000 | 1,575,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/15/2022 | DIRECT - 1 | 9,000.000 | 900,000 | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/20/2022 | DIRECT - 1 | 7,650.000 | 765,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/22/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 09/26/2022 | DIRECT - 1 | 6,615.000 | 661,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/06/2022 | DIRECT - 1 | 11,295.000 | 1,129,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/21/2022 | DIRECT - 1 | 8,685.000 | 868,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/25/2022 | DIRECT - 1 | 11,205.000 | 1,120,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/27/2022 | DIRECT - 1 | 9,810.000 | 981,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/28/2022 | DIRECT - 1 | 2,340.000 | 234,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/31/2022 | DIRECT - 1 | 9,000.000 | 900,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 11/03/2022 | DIRECT - 1 | 3,150.000 | 315,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 11/08/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 11/14/2022 | DIRECT - 1 | 4,950.000 | 495,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 12/07/2022 | DIRECT - 1 | 3,150.000 | 315,000 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 12/15/2022 | DIRECT - 1 | 1,125.000 | 112,500 | | |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 12/22/2022 | DIRECT - 1 | 4,500.000 | 450,000 | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 25,882,900 | XXX | |
| 92647K-32-5 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 391.120 | 3,663 | | |
| 92647K-33-3 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 299.770 | 2,838 | | |
| 92647K-34-1 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 250.380 | 2,369 | | |
| 92647K-35-8 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 4,047.110 | 38,112 | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 46,982 | XXX | |
| 40137*-10-2 | GUARDIAN SUBS-GIAC COMMON STOCK | | 12/31/2022 | Capital Contribution | 0.000 | 60,000,000 | | |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | 60,000,000 | XXX | |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 85,929,882 | XXX | |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 2,729,643 | XXX | |
| 5989999999. Total - Common Stocks | | | | | | 88,659,525 | XXX | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 88,659,525 | XXX | |
| 6009999999 - Totals | | | | | | 8,594,188,234 | XXX | 39,688,403 |

# 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 |
| 36207E-NA-8 | GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1 6.000% 12/15/33 | | 12/01/2022 | Paydown | | 91,573 | 91,573 | 96,080 | 95,560 | | (3,986) | | (3,986) | | 91,573 | | | | 3,528 | 12/15/2033 |
| 912803-EY-5 | STRIP PRINC STRIPS 0.000% 05/15/47 | | 07/12/2022 | BANK OF AMERICA | | 12,245,693 | 28,300,000 | 10,799,846 | 12,038,221 | | 218,254 | | 218,254 | | 12,256,474 | | (10,781) | (10,781) | | 05/15/2047 |
| 912803-FR-9 | STRIP PRINC STRIPS 0.000% 08/15/50 | | 02/03/2022 | Various | | 61,639,640 | 114,000,000 | 72,086,340 | 73,440,169 | | 103,498 | | 103,498 | | 73,543,666 | | (11,904,026) | (11,904,026) | | 08/15/2050 |
| 912828-5K-2 | US GOVERNMENT TREAS BILL NOTES 2.875% 10/31/23 | | 02/16/2022 | J.P. MORGAN | | 2,556,348 | 2,500,000 | 2,497,754 | 2,499,187 | | 28 | | 28 | | 2,499,215 | | 57,133 | 57,133 | 21,642 | 10/31/2023 |
| 912828-5U-0 | US GOVERNMENT TREAS BILL NOTES 2.625% 12/31/23 | | 02/16/2022 | MORGAN STANLEY | | 5,096,875 | 5,000,000 | 5,017,188 | 5,007,278 | | (501) | | (501) | | 5,006,777 | | 90,098 | 90,098 | 17,403 | 12/31/2023 |
| 912828-6B-1 | US GOVERNMENT TREAS BILL NOTES 2.625% 02/15/29 | | 02/22/2022 | BARCLAYS | | 3,448,500 | 3,300,000 | 3,368,063 | 3,350,694 | | (943) | | (943) | | 3,349,751 | | 98,749 | 98,749 | 45,227 | 02/15/2029 |
| 912828-H8-6 | US GOVERNMENT TREAS BILL 1.500% 01/31/22 | | 01/31/2022 | Maturity | | 210,000 | 210,000 | 207,093 | 209,948 | | 52 | | 52 | | 210,000 | | | | 1,575 | 01/31/2022 |
| 912828-YB-0 | US GOVERNMENT TREAS BILL NOTES 1.625% 08/15/29 | | 02/22/2022 | MORGAN STANLEY | | 34,256,703 | 34,960,000 | 34,362,737 | 34,486,083 | | 8,364 | | 8,364 | | 34,494,447 | | (237,744) | (237,744) | 296,605 | 08/15/2029 |
| 912828-ZA-1 | US GOVERNMENT TREAS BILL NOTES 1.125% 02/28/22 | | 02/28/2022 | Maturity | | 10,000,000 | 10,000,000 | 10,135,156 | 10,011,389 | | (11,389) | | (11,389) | | 10,000,000 | | | | 56,250 | 02/28/2022 |
| 91282C-AE-1 | US TREASURY N/B NOTES 0.625% 08/15/30 | | 03/15/2022 | BANK OF AMERICA | | 5,312,578 | 6,000,000 | 5,951,719 | 5,957,485 | | 1,010 | | 1,010 | | 5,958,495 | | (645,917) | (645,917) | 21,858 | 08/15/2030 |
| 91282C-AG-6 | US TREASURY N/B NOTES 0.125% 08/31/22 | | 02/16/2022 | BANK OF AMERICA | | 2,590,859 | 2,600,000 | 2,599,492 | 2,599,838 | | 37 | | 37 | | 2,599,875 | | (9,016) | (9,016) | 1,526 | 08/31/2022 |
| 91282C-AX-9 | US TREASURY N/B NOTES 0.125% 11/30/22 | | 11/30/2022 | Various | | 196,000,000 | 196,000,000 | 196,060,723 | 196,041,110 | | (41,110) | | (41,110) | | 196,000,000 | | | | 245,000 | 11/30/2022 |
| 91282C-CK-5 | US TREASURY N/B NOTES 0.125% 06/30/23 | | 02/16/2022 | Various | | 107,104,945 | 108,200,000 | 108,045,219 | 108,078,699 | | 5,514 | | 5,514 | | 108,084,212 | | (979,267) | (979,267) | 9,646 | 06/30/2023 |
| 91282C-CN-9 | US TREASURY N/B NOTES 0.125% 07/31/23 | | 01/21/2022 | GOLDMAN SACHS | | 23,046,066 | 23,300,000 | 23,261,773 | 23,268,974 | | 1,245 | | 1,245 | | 23,270,219 | | (224,153) | (224,153) | 14,008 | 07/31/2023 |
| 91282C-CS-8 | US TREASURY N/B NOTES 1.250% 08/15/31 | | 05/24/2022 | Various | | 103,530,430 | 113,000,000 | 111,811,016 | 111,852,792 | | 23,881 | | 23,881 | | 111,876,673 | | (8,346,243) | (8,346,243) | 832,251 | 08/15/2031 |
| 91282C-DJ-7 | US TREASURY N/B NOTES 1.375% 11/15/31 | | 05/24/2022 | BARCLAYS | | 1,150,652 | 1,300,000 | 1,287,762 | 1,287,829 | | 463 | | 463 | | 1,288,292 | | (137,640) | (137,640) | 9,423 | 11/15/2031 |
| 91282C-DM-0 | US TREASURY N/B NOTES 0.500% 11/30/23 | | 01/18/2022 | GOLDMAN SACHS | | 1,981,328 | 2,000,000 | 1,993,281 | 1,993,478 | | 169 | | 169 | | 1,993,647 | | (12,318) | (12,318) | 1,374 | 11/30/2023 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 570,262,190 | 650,761,573 | 589,581,242 | 592,218,734 | | 304,586 | | 304,586 | | 592,523,316 | | (22,261,125) | (22,261,125) | 1,577,316 | XXX |
| 30216K-AF-9 | EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31 | D | 08/02/2022 | ALLIANCE BERNSTEIN | | 5,186,368 | 6,315,000 | 5,972,727 | 5,974,138 | | 19,503 | | 19,503 | | 5,993,641 | | (807,273) | (807,273) | 149,438 | 01/13/2031 |
| 46513A-ND-8 | ISRAEL (SOVEREIGN) 3.7% Due 9/1/2022 MN1 3.700% 09/01/22 | D | 09/01/2022 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 154,082 | 09/01/2022 |
| 46513A-NH-9 | ISRAEL (SOVEREIGN) 3.77% Due 11/1/2022 MN1 3.770% 11/01/22 | D | 11/01/2022 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 377,000 | 11/01/2022 |
| 46513X-BT-6 | STATE OF ISRAEL JUBILEE BOND 3.200% 04/01/22 | D | 04/01/2022 | Maturity | | 35,000,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 463,342 | 04/01/2022 |
| 715638-DU-3 | REPUBLIC OF PERU GOVT NATIONAL 3.000% 01/15/34 | D | 07/26/2022 | ALLIANCE BERNSTEIN | | 1,509,161 | 1,805,000 | 1,816,281 | 1,816,239 | | (317) | | (317) | | 1,815,922 | | (306,762) | (306,762) | 40,161 | 01/15/2034 |
| 718286-CN-5 | REPUBLIC OF PHILIPPINES GOVT NATIONAL 1.950% 01/06/32 | D | 06/02/2022 | ALLIANCE BERNSTEIN | | 5,581,730 | 6,590,000 | 6,532,338 | 6,532,577 | | 2,245 | | 2,245 | | 6,534,822 | | (953,092) | (953,092) | 117,796 | 01/06/2032 |
| 91087B-AK-6 | UNITED MEXICAN STATES GOVT NATIONAL 4.750% 04/27/32 | D | 05/23/2022 | ALLIANCE BERNSTEIN | | 7,830,406 | 7,685,000 | 8,690,198 | 8,686,471 | | (26,678) | | (26,678) | | 8,659,793 | | (829,387) | (829,387) | 180,889 | 04/27/2032 |
| 917288-BK-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL 4.375% 01/23/31 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 5,444,450 | 5,210,000 | 6,027,970 | 6,024,326 | | (48,726) | | (48,726) | | 5,975,600 | | (531,150) | (531,150) | 233,003 | 01/23/2031 |
| AN9202-80-4 | IVORY COAST GOVT NATIONAL 6.125% 06/15/33 | D | 04/26/2022 | ALLIANCE BERNSTEIN | | 1,087,975 | 1,145,000 | 1,204,540 | 1,204,393 | | (1,117) | | (1,117) | | 1,203,276 | | (115,301) | (115,301) | 23,895 | 06/15/2033 |
| X5424X-BQ-0 | RUSSIAN FEDERATION GOVT NATIONAL 5.250% 06/23/47 | D | 02/24/2022 | ALLIANCE BERNSTEIN | | 1,144,000 | 2,200,000 | 2,812,700 | 2,812,139 | | (2,360) | | (2,360) | | 2,809,779 | | (1,665,779) | (1,665,779) | 20,854 | 06/23/2047 |
| AR3678-79-4 | REPUBLIC OF NIGERIA GOVT NATIONAL 7.143% 02/23/30 | D | 02/17/2022 | ALLIANCE BERNSTEIN | | 981,979 | 1,015,000 | 1,001,298 | 1,001,377 | | 256 | | 256 | | 1,001,634 | | (19,654) | (19,654) | 34,827 | 02/23/2030 |
| AR4939-43-5 | REPUBLIC OF SENEGAL GOVT NATIONAL 6.750% 03/13/48 | D | 05/23/2022 | ALLIANCE BERNSTEIN | | 952,693 | 1,215,000 | 1,190,700 | 1,190,747 | | 261 | | 261 | | 1,191,008 | | (238,315) | (238,315) | 53,425 | 03/13/2048 |
| BH8296-04-9 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/22/30 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 8,310,416 | 8,623,000 | 9,302,061 | 9,299,371 | | (27,971) | | (27,971) | | 9,271,400 | | (960,984) | (960,984) | 166,592 | 10/22/2030 |
| BN7442-95-5 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 2.250% 02/02/33 | D | 07/31/2022 | ALLIANCE BERNSTEIN | | 1,327,500 | 1,500,000 | 1,470,000 | 1,470,104 | | 1,405 | | 1,405 | | 1,471,510 | | (144,010) | (144,010) | 33,844 | 02/02/2033 |
| BR4255-69-0 | HUNGARY GOVT NATIONAL 2.125% 09/22/31 | D | 09/15/2022 | ALLIANCE BERNSTEIN | | 2,605,059 | 3,587,000 | 3,569,065 | 3,569,137 | | 1,237 | | 1,237 | | 3,570,374 | | (965,315) | (965,315) | 76,012 | 09/22/2031 |

# 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 |
| EG7239-26-2 | GAZ CAPITAL SA BASIC 7.288% 08/16/37 | D | 02/25/2022 | ALLIANCE BERNSTEIN | | 418,200 | 615,000 | 834,217 | 833,840 | | (1,633) | | (1,633) | | 832,208 | | (414,008) | (414,008) | 24,278 | 08/16/2037 |
| LW1929-95-6 | RUSSIAN FEDERATION GOVT NATIONAL 4.750% 05/27/26 | D | 02/24/2022 | ALLIANCE BERNSTEIN | | 2,760,000 | 4,600,000 | 5,060,000 | 5,055,895 | | (14,777) | | (14,777) | | 5,041,118 | | (2,281,118) | (2,281,118) | 53,411 | 05/27/2026 |
| LW3897-95-3 | OMAN GOV INTERNTL BOND GOVT NATIONAL 4.750% 06/15/26 | D | 02/17/2022 | ALLIANCE BERNSTEIN | | 1,196,940 | 1,176,000 | 1,213,044 | 1,212,748 | | (915) | | (915) | | 1,211,834 | | (14,894) | (14,894) | 9,203 | 06/15/2026 |
| QJ1143-41-2 | UKRAINE GOVERNMENT GOVT NATIONAL 7.750% 09/01/23 | D | 03/29/2022 | ALLIANCE BERNSTEIN | | 235,200 | 480,000 | 216,000 | 481,140 | | (93) | 265,047 | (265,140) | | 216,000 | | 19,200 | 19,200 | 21,597 | 09/01/2023 |
| QZ7711-02-6 | KINGDOM OF BAHRAIN GOVT NATIONAL 7.000% 10/12/28 | D | 02/04/2022 | ALLIANCE BERNSTEIN | | 1,395,090 | 1,295,000 | 1,408,313 | 1,407,789 | | (1,181) | | (1,181) | | 1,406,608 | | (11,518) | (11,518) | 27,654 | 10/12/2028 |
| 000000-00-0 | ABU DHABI GOVT INT'L GOVT NATIONAL 1.700% 03/02/31 | D | 06/05/2022 | ALLIANCE BERNSTEIN | | 4,665,188 | 5,370,000 | 5,235,750 | 5,236,278 | | 5,873 | | 5,873 | | 5,242,151 | | (576,964) | (576,964) | 69,989 | 03/02/2031 |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 102,632,355 | 110,426,000 | 113,557,202 | 113,808,709 | | (94,988) | 265,047 | (360,035) | | 113,448,678 | | (10,816,324) | (10,816,324) | 2,331,292 | XXX |
| 736688-FN-7 | PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1 4.810% 06/01/27 | | 06/01/2022 | Call 100.0000 | | 920,000 | 920,000 | 920,000 | 920,000 | | | | | | 920,000 | | | | 22,126 | 06/01/2027 |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 920,000 | 920,000 | 920,000 | 920,000 | | | | | | 920,000 | | | | 22,126 | XXX |
| 010869-CD-5 | ALAMEDA CORRIDOR 6.6% Due 10/1/2029 A01 6.600% 10/01/29 | | 07/14/2022 | Call 110.4100 | | 21,745,250 | 19,695,000 | 23,432,587 | 20,896,735 | | (116,097) | | (116,097) | | 20,780,638 | | (1,085,638) | (1,085,638) | 3,072,092 | 10/01/2029 |
| 072024-NT-5 | BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-SER S1 6.793% 04/01/30 | | 04/01/2022 | Call 100.0000 | | 785,000 | 785,000 | 788,211 | 786,135 | | 48 | | 48 | | 786,183 | | (1,183) | (1,183) | 26,663 | 04/01/2030 |
| 167725-AC-4 | CHICAGO ILL TRANSIT AUTH 6.899% Due 12/1/2040 JD1 6.899% 12/01/40 | | 12/01/2022 | Redemption 100.0000 | | 270,000 | 270,000 | 283,898 | 278,878 | | (8,878) | | (8,878) | | 270,000 | | | | 18,627 | 12/01/2040 |
| 167725-AF-7 | CHICAGO ILL TRANSIT AUTH RCPTS REV SER B 6.899% 12/01/40 | | 12/01/2022 | Redemption 100.0000 | | 380,000 | 380,000 | 384,904 | 383,180 | | (3,180) | | (3,180) | | 380,000 | | | | 26,216 | 12/01/2040 |
| 296110-GE-3 | ESCAMBIA CNTY FL HLTH FACS AUT MEDICAL 3.000% 08/15/50 | | 04/27/2022 | INTL FCSTONE INC | | 4,111,944 | 4,815,000 | 4,815,000 | 4,815,000 | | | | | | 4,815,000 | | (703,056) | (703,056) | 91,620 | 08/15/2050 |
| 31283H-Q8-1 | FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 7.500% 02/01/32 | | 12/01/2022 | Paydown | | 3,450 | 3,450 | 3,612 | 3,543 | | (92) | | (92) | | 3,450 | | | | 138 | 02/01/2032 |
| 31287Q-7G-0 | FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1 6.500% 04/01/32 | | 12/01/2022 | Paydown | | 2,834 | 2,834 | 2,949 | 2,882 | | (48) | | (48) | | 2,834 | | | | 101 | 04/01/2032 |
| 31287U-AX-0 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32 | | 12/01/2022 | Paydown | | 12,344 | 12,344 | 12,930 | 12,601 | | (257) | | (257) | | 12,344 | | | | 513 | 06/01/2032 |
| 31287U-JM-5 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32 | | 12/01/2022 | Paydown | | 2,759 | 2,759 | 2,890 | 2,814 | | (55) | | (55) | | 2,759 | | | | 113 | 06/01/2032 |
| 31287U-JN-3 | FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32 | | 12/01/2022 | Paydown | | 21,947 | 21,947 | 22,990 | 22,388 | | (440) | | (440) | | 21,947 | | | | 829 | 06/01/2032 |
| 31288J-ZU-3 | FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1 6.500% 04/01/33 | | 12/01/2022 | Paydown | | 3,040 | 3,040 | 3,177 | 3,120 | | (80) | | (80) | | 3,040 | | | | 108 | 04/01/2033 |
| 3128M6-RR-1 | FREDDIE MAC 7% Due 9/1/2038 Mo-1 7.000% 09/01/38 | | 12/01/2022 | Paydown | | 6,248 | 6,248 | 6,509 | 6,485 | | (237) | | (237) | | 6,248 | | | | 221 | 09/01/2038 |
| 31292G-GS-9 | FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1 7.500% 02/01/23 | | 12/01/2022 | Paydown | | 27 | 27 | 28 | 27 | | | | | | 27 | | | | 1 | 02/01/2023 |
| 31292H-PJ-7 | FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1 7.500% 01/01/32 | | 12/01/2022 | Paydown | | 1,322 | 1,322 | 1,384 | 1,359 | | (38) | | (38) | | 1,322 | | | | 20 | 01/01/2032 |
| 31292K-6A-0 | FREDDIE MAC 4% Due 12/1/2040 Mo-1 4.000% 12/01/40 | | 12/01/2022 | Paydown | | 106,412 | 106,412 | 106,669 | 106,644 | | (232) | | (232) | | 106,412 | | | | 1,851 | 12/01/2040 |
| 312943-WG-4 | FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40 | | 12/01/2022 | Paydown | | 26,329 | 26,329 | 26,393 | 26,386 | | (57) | | (57) | | 26,329 | | | | 456 | 11/01/2040 |
| 31296R-H8-4 | FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1 6.500% 12/01/33 | | 12/01/2022 | Paydown | | 8,202 | 8,202 | 8,469 | 8,324 | | (123) | | (123) | | 8,202 | | | | 292 | 12/01/2033 |
| 31296S-YF-7 | FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1 6.500% 01/01/34 | | 12/01/2022 | Paydown | | 2,159 | 2,159 | 2,229 | 2,191 | | (33) | | (33) | | 2,159 | | | | 77 | 01/01/2034 |
| 31298M-7F-8 | FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1 7.500% 05/01/31 | | 12/01/2022 | Paydown | | 1,097 | 1,097 | 1,149 | 1,118 | | (21) | | (21) | | 1,097 | | | | 45 | 05/01/2031 |
| 313637-FB-1 | FANNIE MAE 6.64% Due 3/1/2028 Mo-1 6.640% 03/01/28 | | 12/01/2022 | Paydown | | 1,349 | 1,349 | 1,349 | 1,349 | | | | | | 1,349 | | | | 49 | 03/01/2028 |

# 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 |
| 3136A0-SE-8 | FANNIE MAE SERIES 201180 CLASS HE 3.500% 08/25/26 | | 12/01/2022 | Paydown | | 460,213 | 460,213 | 468,842 | 462,780 | | (2,567) | | (2,567) | | 460,213 | | | | 8,281 | 08/25/2026 |
| 3136AY-7L-1 | FANNIEMAE-ACES SERIES 2018M1 CLASS A2 3.086% 12/25/27 | | 12/01/2022 | Paydown | | 428,116 | 428,116 | 409,168 | 414,797 | | 13,319 | | 13,319 | | 428,116 | | | | 9,800 | 12/25/2027 |
| 31371G-2Y-5 | FANNIE MAE 7% Due 8/1/2028 Mo-1 7.000% 08/01/28 | | 12/01/2022 | Paydown | | 18,522 | 18,522 | 19,567 | 19,034 | | (512) | | (512) | | 18,522 | | | | 624 | 08/01/2028 |
| 31371G-4T-4 | FANNIE MAE 7% Due 9/1/2028 Mo-1 7.000% 09/01/28 | | 12/01/2022 | Paydown | | 2,919 | 2,919 | 3,084 | 2,979 | | (60) | | (60) | | 2,919 | | | | 70 | 09/01/2028 |
| 31371H-BY-3 | FANNIE MAE 7% Due 10/1/2028 Mo-1 7.000% 10/01/28 | | 12/01/2022 | Paydown | | 14,873 | 14,873 | 15,712 | 15,344 | | (470) | | (470) | | 14,873 | | | | 620 | 10/01/2028 |
| 31371H-D9-6 | FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28 | | 12/01/2022 | Paydown | | 4,115 | 4,115 | 4,347 | 4,190 | | (75) | | (75) | | 4,115 | | | | 162 | 12/01/2028 |
| 31371H-F2-9 | FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28 | | 12/01/2022 | Paydown | | 3,638 | 3,638 | 3,843 | 3,706 | | (68) | | (68) | | 3,638 | | | | 58 | 12/01/2028 |
| 31371H-HL-5 | FANNIE MAE 7% Due 2/1/2029 Mo-1 7.000% 02/01/29 | | 12/01/2022 | Paydown | | 701 | 701 | 740 | 725 | | (24) | | (24) | | 701 | | | | 28 | 02/01/2029 |
| 31371H-KX-5 | FANNIE MAE 7% Due 3/1/2029 Mo-1 7.000% 03/01/29 | | 12/01/2022 | Paydown | | 6,794 | 6,794 | 7,177 | 6,926 | | (132) | | (132) | | 6,794 | | | | 195 | 03/01/2029 |
| 31371H-PB-8 | FANNIE MAE 7% Due 5/1/2029 Mo-1 7.000% 05/01/29 | | 12/01/2022 | Paydown | | 1,073 | 1,073 | 1,133 | 1,108 | | (35) | | (35) | | 1,073 | | | | 39 | 05/01/2029 |
| 31371H-YB-8 | FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1 7.500% 10/01/29 | | 12/01/2022 | Paydown | | 1,729 | 1,729 | 1,823 | 1,776 | | (47) | | (47) | | 1,729 | | | | 71 | 10/01/2029 |
| 31371K-BU-4 | FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1 7.500% 09/01/31 | | 12/01/2022 | Paydown | | 664 | 664 | 701 | 690 | | (25) | | (25) | | 664 | | | | 21 | 09/01/2031 |
| 31371K-NJ-6 | FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 7.500% 04/01/32 | | 12/01/2022 | Paydown | | 3,189 | 3,189 | 3,415 | 3,345 | | (156) | | (156) | | 3,189 | | | | 81 | 04/01/2032 |
| 31371K-P8-8 | FANNIE MAE 7% Due 6/1/2032 Mo-1 7.000% 06/01/32 | | 12/01/2022 | Paydown | | 17,777 | 17,777 | 18,521 | 18,263 | | (486) | | (486) | | 17,777 | | | | 764 | 06/01/2032 |
| 31371K-R4-5 | FANNIE MAE 7% Due 8/1/2032 Mo-1 7.000% 08/01/32 | | 12/01/2022 | Paydown | | 3,680 | 3,680 | 3,840 | 3,787 | | (107) | | (107) | | 3,680 | | | | 112 | 08/01/2032 |
| 3137FQ-K7-7 | FHLMC MULTIFAMILY STRUCTURED P SERIES KC07 CLASS A7 2.512% 10/25/26 | | 01/27/2022 | TRUIST | | 15,412,500 | 15,000,000 | 15,149,190 | 15,107,196 | | (1,753) | | (1,753) | | 15,105,443 | | 307,057 | 307,057 | 62,800 | 10/25/2026 |
| 31384W-K5-8 | FANNIE MAE 8% Due 5/1/2031 Mo-1 8.000% 05/01/31 | | 12/01/2022 | Paydown | | 3,155 | 3,155 | 3,157 | 3,155 | | | | | | 3,155 | | | | 124 | 05/01/2031 |
| 31385H-XF-4 | FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 7.500% 11/01/31 | | 12/01/2022 | Paydown | | 189 | 189 | 199 | 195 | | (6) | | (6) | | 189 | | | | 6 | 11/01/2031 |
| 31387X-2G-9 | FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31 | | 12/01/2022 | Paydown | | 3,591 | 3,591 | 3,593 | 3,591 | | | | | | 3,591 | | | | 158 | 09/01/2031 |
| 31387X-GX-7 | FANNIE MAE 8% Due 8/1/2031 Mo-1 8.000% 08/01/31 | | 12/01/2022 | Paydown | | 12,648 | 12,648 | 12,655 | 12,648 | | | | | | 12,648 | | | | 556 | 08/01/2031 |
| 31388J-W9-2 | FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31 | | 12/01/2022 | Paydown | | 3,386 | 3,386 | 3,388 | 3,386 | | | | | | 3,386 | | | | 149 | 09/01/2031 |
| 3138A1-J3-6 | FANNIE MAE 4% Due 12/1/2040 Mo-1 4.000% 12/01/40 | | 12/01/2022 | Paydown | | 76,766 | 76,766 | 81,846 | 81,546 | | (4,780) | | (4,780) | | 76,766 | | | | 702 | 12/01/2040 |
| 3138E6-VW-3 | FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1 3.500% 02/01/42 | | 12/01/2022 | Paydown | | 73,759 | 73,759 | 74,900 | 74,827 | | (1,068) | | (1,068) | | 73,759 | | | | 1,121 | 02/01/2042 |
| 3138E9-D9-8 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42 | | 12/01/2022 | Paydown | | 7,039 | 7,039 | 7,148 | 7,138 | | (99) | | (99) | | 7,039 | | | | 134 | 07/01/2042 |
| 3138EJ-TK-4 | FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 3.500% 08/01/42 | | 12/01/2022 | Paydown | | 48,561 | 48,561 | 49,312 | 49,263 | | (702) | | (702) | | 48,561 | | | | 758 | 08/01/2042 |
| 3138LU-VL-6 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42 | | 12/01/2022 | Paydown | | 4,066 | 4,066 | 4,129 | 4,124 | | (58) | | (58) | | 4,066 | | | | 78 | 07/01/2042 |
| 3138LW-DV-0 | FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42 | | 12/01/2022 | Paydown | | 13,571 | 13,571 | 13,781 | 13,767 | | (196) | | (196) | | 13,571 | | | | 214 | 07/01/2042 |
| 3138M5-3B-3 | FANNIE MAE 4% Due 8/1/2042 Mo-1 4.000% 08/01/42 | | 12/01/2022 | Paydown | | 2,544 | 2,544 | 2,713 | 2,702 | | (157) | | (157) | | 2,544 | | | | 56 | 08/01/2042 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3138M9-PP-0 | FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42 | | 12/01/2022 | Paydown | | 149,586 | 149,586 | 151,900 | 151,686 | | (2,100) | | (2,100) | | 149,586 | | | | 2,627 | 11/01/2042 |
| 3138ML-B4-5 | FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1 3.500% 12/01/42 | | 12/01/2022 | Paydown | | 47,983 | 47,983 | 48,725 | 48,676 | | (693) | | (693) | | 47,983 | | | | 542 | 12/01/2042 |
| 3138W7-5S-9 | FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43 | | 12/01/2022 | Paydown | | 84,663 | 84,663 | 82,469 | 82,570 | | 2,093 | | 2,093 | | 84,663 | | | | 1,412 | 04/01/2043 |
| 3138W7-NW-0 | FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43 | | 12/01/2022 | Paydown | | 48,154 | 48,154 | 48,899 | 48,853 | | (699) | | (699) | | 48,154 | | | | 780 | 06/01/2043 |
| 3138WA-RV-1 | FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43 | | 12/01/2022 | Paydown | | 9,630 | 9,630 | 9,779 | 9,764 | | (133) | | (133) | | 9,630 | | | | 184 | 12/01/2043 |
| 3138WB-3A-1 | FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1 3.500% 06/01/44 | | 12/01/2022 | Paydown | | 30,019 | 30,019 | 30,531 | 30,503 | | (484) | | (484) | | 30,019 | | | | 502 | 06/01/2044 |
| 3138WD-BH-3 | FANNIE MAE 4% Due 10/1/2044 Mo-1 4.000% 10/01/44 | | 12/01/2022 | Paydown | | 128,743 | 128,743 | 136,996 | 136,596 | | (7,853) | | (7,853) | | 128,743 | | | | 2,255 | 10/01/2044 |
| 3138WD-Y8-8 | FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45 | | 12/01/2022 | Paydown | | 20,745 | 20,745 | 20,255 | 20,277 | | 468 | | 468 | | 20,745 | | | | 261 | 01/01/2045 |
| 3138WD-Y9-6 | FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45 | | 12/01/2022 | Paydown | | 34,039 | 34,039 | 33,236 | 33,270 | | 769 | | 769 | | 34,039 | | | | 444 | 01/01/2045 |
| 3138WE-Q3-6 | FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45 | | 12/01/2022 | Paydown | | 21,790 | 21,790 | 21,225 | 21,248 | | 542 | | 542 | | 21,790 | | | | 238 | 05/01/2045 |
| 3138WF-LC-8 | FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45 | | 12/01/2022 | Paydown | | 65,269 | 65,269 | 67,962 | 67,831 | | (2,562) | | (2,562) | | 65,269 | | | | 916 | 09/01/2045 |
| 3138X0-ZA-9 | FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43 | | 12/01/2022 | Paydown | | 31,205 | 31,205 | 31,688 | 31,658 | | (453) | | (453) | | 31,205 | | | | 444 | 07/01/2043 |
| 3138X2-T9-5 | FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1 3.500% 08/01/43 | | 12/01/2022 | Paydown | | 32,821 | 32,821 | 33,380 | 33,344 | | (523) | | (523) | | 32,821 | | | | 499 | 08/01/2043 |
| 3138X3-GV-8 | FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43 | | 12/01/2022 | Paydown | | 10,886 | 10,886 | 10,604 | 10,616 | | 270 | | 270 | | 10,886 | | | | 98 | 08/01/2043 |
| 3138XH-MC-2 | FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43 | | 12/01/2022 | Paydown | | 297,534 | 297,534 | 302,137 | 301,828 | | (4,294) | | (4,294) | | 297,534 | | | | 4,630 | 12/01/2043 |
| 3138Y2-3J-0 | FANNIE MAE 3% Due 11/1/2044 Mo-1 3.000% 11/01/44 | | 12/01/2022 | Paydown | | 5,137 | 5,137 | 5,016 | 5,022 | | 115 | | 115 | | 5,137 | | | | 44 | 11/01/2044 |
| 3138Y5-YH-3 | FANNIE MAE 3% Due 2/1/2045 Mo-1 3.000% 02/01/45 | | 12/01/2022 | Paydown | | 27,305 | 27,305 | 26,660 | 26,686 | | 619 | | 619 | | 27,305 | | | | 354 | 02/01/2045 |
| 3138Y9-EJ-3 | FANNIE MAE 3% Due 9/1/2044 Mo-1 3.000% 09/01/44 | | 12/01/2022 | Paydown | | 86,421 | 86,421 | 84,381 | 84,463 | | 1,958 | | 1,958 | | 86,421 | | | | 1,102 | 09/01/2044 |
| 3138YD-DQ-9 | FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45 | | 12/01/2022 | Paydown | | 8,200 | 8,200 | 8,007 | 8,038 | | 162 | | 162 | | 8,200 | | | | 128 | 01/01/2045 |
| 3138YF-AZ-7 | FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45 | | 12/01/2022 | Paydown | | 55,889 | 55,889 | 54,570 | 54,622 | | 1,268 | | 1,268 | | 55,889 | | | | 711 | 01/01/2045 |
| 3138YF-GV-0 | FANNIE MAE 4% Due 2/1/2045 Mo-1 4.000% 02/01/45 | | 12/01/2022 | Paydown | | 554 | 554 | 590 | 586 | | (31) | | (31) | | 554 | | | | 12 | 02/01/2045 |
| 3138YN-PE-1 | FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45 | | 12/01/2022 | Paydown | | 48,252 | 48,252 | 47,113 | 47,157 | | 1,095 | | 1,095 | | 48,252 | | | | 604 | 07/01/2045 |
| 3138YP-AY-8 | FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45 | | 12/01/2022 | Paydown | | 26,592 | 26,592 | 25,904 | 25,931 | | 661 | | 661 | | 26,592 | | | | 269 | 05/01/2045 |
| 3138YS-BR-6 | FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45 | | 12/01/2022 | Paydown | | 59,065 | 59,065 | 57,537 | 57,593 | | 1,472 | | 1,472 | | 59,065 | | | | 636 | 08/01/2045 |
| 3138YT-4Q-4 | FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45 | | 12/01/2022 | Paydown | | 6,508 | 6,508 | 6,339 | 6,346 | | 162 | | 162 | | 6,508 | | | | 100 | 09/01/2045 |
| 3138YV-ZN-2 | FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45 | | 12/01/2022 | Paydown | | 31,098 | 31,098 | 30,294 | 30,324 | | 775 | | 775 | | 31,098 | | | | 433 | 07/01/2045 |
| 3138YX-4Z-5 | FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45 | | 12/01/2022 | Paydown | | 62,312 | 62,312 | 60,700 | 60,758 | | 1,554 | | 1,554 | | 62,312 | | | | 1,224 | 09/01/2045 |
| 3138YX-RQ-0 | FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45 | | 12/01/2022 | Paydown | | 81,122 | 81,122 | 79,023 | 79,098 | | 2,023 | | 2,023 | | 81,122 | | | | 998 | 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 |
| 3138YX-Y6-6 | FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45 | | 12/01/2022 | Paydown | | 42,578 | 42,578 | 41,477 | 41,516 | | 1,062 | | 1,062 | | 42,578 | | | | 741 | 09/01/2045 |
| 31390A-G4-6 | FANNIE MAE 7% Due 2/1/2032 Mo-1 7.000% 02/01/32 | | 12/01/2022 | Paydown | | 2,599 | 2,599 | 2,745 | 2,657 | | (58) | | (58) | | 2,599 | | | | 100 | 02/01/2032 |
| 31392F-4F-1 | FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1 5.500% 12/25/32 | | 12/01/2022 | Paydown | | 106,288 | 106,288 | 119,688 | 112,965 | | (6,677) | | (6,677) | | 106,288 | | | | 2,916 | 12/25/2032 |
| 31397S-G2-4 | FANNIE MAE SERIES 201146 CLASS B 3.000% 05/25/26 | | 12/01/2022 | Paydown | | 219,607 | 219,607 | 219,573 | 219,573 | | 34 | | 34 | | 219,607 | | | | 3,262 | 05/25/2026 |
| 31407J-DD-1 | FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 6.500% 09/01/36 | | 12/01/2022 | Paydown | | 37,650 | 37,650 | 41,973 | 41,441 | | (3,792) | | (3,792) | | 37,650 | | | | 1,115 | 09/01/2036 |
| 31407S-EK-4 | FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 5.500% 11/01/35 | | 12/01/2022 | Paydown | | 4,969 | 4,969 | 4,865 | 4,894 | | 74 | | 74 | | 4,969 | | | | 149 | 11/01/2035 |
| 31408H-PN-9 | FANNIE MAE 6% Due 1/1/2036 Mo-1 6.000% 01/01/36 | | 12/01/2022 | Paydown | | 4,514 | 4,514 | 4,562 | 4,533 | | (19) | | (19) | | 4,514 | | | | 148 | 01/01/2036 |
| 3140E1-BU-6 | FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45 | | 12/01/2022 | Paydown | | 73,740 | 73,740 | 71,832 | 71,902 | | 1,837 | | 1,837 | | 73,740 | | | | 617 | 09/01/2045 |
| 3140GY-GZ-6 | FANNIE MAE POOL BH9215 3.500% 01/01/48 | | 12/01/2022 | Paydown | | 158 | 158 | 155 | 155 | | 4 | | 4 | | 158 | | | | 2 | 01/01/2048 |
| 3140H7-Z9-1 | FANNIE MAE POOL BJ6167 3.500% 02/01/48 | | 12/01/2022 | Paydown | | 414,849 | 414,849 | 418,074 | 417,944 | | (3,095) | | (3,095) | | 414,849 | | | | 2,452 | 02/01/2048 |
| 3140HB-GA-0 | FANNIE MAE POOL BJ9192 3.500% 05/01/33 | | 12/01/2022 | Paydown | | 73,774 | 73,774 | 74,351 | 74,300 | | (526) | | (526) | | 73,774 | | | | 1,276 | 05/01/2033 |
| 3140Q8-3U-7 | FANNIE MAE POOL CA1710 4.500% 05/01/48 | | 12/01/2022 | Paydown | | 425,781 | 425,781 | 443,212 | 442,606 | | (16,825) | | (16,825) | | 425,781 | | | | 7,095 | 05/01/2048 |
| 31411G-JU-7 | FANNIE MAE Flt % Due 12/1/2036 Mo-1 7.213% 12/01/36 | | 12/01/2022 | Paydown | | 11,558 | 11,558 | 11,629 | 11,588 | | (30) | | (30) | | 11,558 | | | | 116 | 12/01/2036 |
| 31412S-RC-1 | FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1 6.500% 03/01/38 | | 12/01/2022 | Paydown | | 176,778 | 176,778 | 197,079 | 190,229 | | (13,451) | | (13,451) | | 176,778 | | | | 5,712 | 03/01/2038 |
| 31412X-4V-3 | FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1 5.500% 07/01/22 | | 06/01/2022 | Paydown | | 1,733 | 1,733 | 1,771 | 1,733 | | | | | | 1,733 | | | | 24 | 07/01/2022 |
| 31412X-4V-3 | FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1 5.500% 07/01/22 | | 07/01/2022 | Maturity | | 226 | 226 | 231 | 226 | | | | | | 226 | | | | 7 | 07/01/2022 |
| 31413D-S5-7 | FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1 6.500% 08/01/37 | | 12/01/2022 | Paydown | | 14,306 | 14,306 | 15,949 | 15,379 | | (1,073) | | (1,073) | | 14,306 | | | | 510 | 08/01/2037 |
| 31413L-LL-1 | FANNIE MAE 6% Due 8/1/2037 Mo-1 6.000% 08/01/37 | | 12/01/2022 | Paydown | | 10,471 | 10,471 | 11,552 | 11,382 | | (911) | | (911) | | 10,471 | | | | 245 | 08/01/2037 |
| 31413T-T9-3 | FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 6.500% 11/01/37 | | 12/01/2022 | Paydown | | 131,076 | 131,076 | 146,129 | 144,376 | | (13,300) | | (13,300) | | 131,076 | | | | 3,753 | 11/01/2037 |
| 31414P-U3-1 | FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 6.500% 02/01/38 | | 12/01/2022 | Paydown | | 87,120 | 87,120 | 97,126 | 93,788 | | (6,668) | | (6,668) | | 87,120 | | | | 2,074 | 02/01/2038 |
| 31414R-CN-3 | FANNIE MAE 5% Due 3/1/2038 Mo-1 5.000% 03/01/38 | | 12/01/2022 | Paydown | | 149,968 | 149,968 | 163,641 | 160,647 | | (10,680) | | (10,680) | | 149,968 | | | | 3,223 | 03/01/2038 |
| 31414R-PN-9 | FANNIE MAE 5% Due 4/1/2038 Mo-1 5.000% 04/01/38 | | 12/01/2022 | Paydown | | 41,066 | 41,066 | 44,810 | 44,450 | | (3,384) | | (3,384) | | 41,066 | | | | 1,125 | 04/01/2038 |
| 31416V-R9-7 | FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1 6.500% 11/01/38 | | 12/01/2022 | Paydown | | 19,127 | 19,127 | 21,323 | 20,611 | | (1,485) | | (1,485) | | 19,127 | | | | 719 | 11/01/2038 |
| 31417B-NC-7 | FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 3.500% 04/01/42 | | 12/01/2022 | Paydown | | 5,031 | 5,031 | 5,108 | 5,103 | | (73) | | (73) | | 5,031 | | | | 96 | 04/01/2042 |
| 31417E-MS-7 | FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43 | | 12/01/2022 | Paydown | | 60,202 | 60,202 | 58,642 | 58,733 | | 1,470 | | 1,470 | | 60,202 | | | | 788 | 01/01/2043 |
| 31417F-NR-5 | FANNIE MAE 3% Due 2/1/2043 Mo-1 3.000% 02/01/43 | | 12/01/2022 | Paydown | | 12,171 | 12,171 | 11,855 | 11,876 | | 295 | | 295 | | 12,171 | | | | 186 | 02/01/2043 |
| 31417G-T5-5 | FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43 | | 12/01/2022 | Paydown | | 48,849 | 48,849 | 49,605 | 49,558 | | (709) | | (709) | | 48,849 | | | | 788 | 06/01/2043 |
| 31418A-XY-9 | FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1 4.500% 09/01/43 | | 12/01/2022 | Paydown | | 144,845 | 144,845 | 156,190 | 155,646 | | (10,801) | | (10,801) | | 144,845 | | | | 1,930 | 09/01/2043 |
| 31418B-V5-2 | FANNIE MAE 3% Due 10/1/2045 Mo-1 3.000% 10/01/45 | | 12/01/2022 | Paydown | | 45,462 | 45,462 | 44,286 | 44,329 | | 1,133 | | 1,133 | | 45,462 | | | | 574 | 10/01/2045 |
| 31418C-HT-4 | FANNIE MAE POOL MA2941 3.500% 03/01/32 | | 12/01/2022 | Paydown | | 154,400 | 154,400 | 155,607 | 155,479 | | (1,078) | | (1,078) | | 154,400 | | | | 2,324 | 03/01/2032 |
| 31418C-RC-0 | FANNIE MAE POOL MA3182 3.500% 11/01/47 | | 12/01/2022 | Paydown | | 385,639 | 385,639 | 388,637 | 388,517 | | (2,878) | | (2,878) | | 385,639 | | | | 5,297 | 11/01/2047 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31418C-U7-7 | FANNIE MAE POOL MA3305 3.500% 03/01/48 | | 12/01/2022 | Paydown | | 502,909 | 502,909 | 502,340 | 502,361 | | 548 | | 548 | | 502,909 | | | | 6,720 | 03/01/2048 |
| 31418C-U8-5 | FANNIE MAE POOL MA3306 4.000% 03/01/48 | | 12/01/2022 | Paydown | | 1,051,275 | 1,051,275 | 1,070,329 | 1,069,492 | | (18,217) | | (18,217) | | 1,051,275 | | | | 16,898 | 03/01/2048 |
| 31418C-W2-6 | FANNIE MAE POOL MA3364 3.500% 05/01/33 | | 12/01/2022 | Paydown | | 117,586 | 117,586 | 118,505 | 118,430 | | (844) | | (844) | | 117,586 | | | | 1,741 | 05/01/2033 |
| 38611T-DN-4 | GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION 3.000% 10/01/50 | | 03/30/2022 | INTL FCSTONE INC | | 2,712,165 | 3,100,000 | 2,945,000 | 2,950,294 | | 780 | | 780 | | 2,951,074 | | (238,909) | (238,909) | 46,221 | 10/01/2050 |
| 485428-ZX-7 | KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1 5.371% 05/01/26 | | 05/02/2022 | Call 100.0000 | | 725,000 | 725,000 | 745,228 | 728,823 | | 272 | | 272 | | 729,095 | | (4,095) | (4,095) | 19,470 | 05/01/2026 |
| 594654-JJ-5 | MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG 2.850% 06/01/50 | | 04/05/2022 | INTL FCSTONE INC | | 1,981,441 | 2,200,000 | 2,200,000 | 2,200,000 | | | | | | 2,200,000 | | (218,559) | (218,559) | 19,918 | 06/01/2050 |
| 60416S-6R-6 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.700% 07/01/44 | | 03/04/2022 | INTL FCSTONE INC | | 2,247,624 | 2,335,000 | 2,335,000 | 2,335,000 | | | | | | 2,335,000 | | (87,376) | (87,376) | 43,256 | 07/01/2044 |
| 60416S-6R-6 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.700% 07/01/44 | | 04/01/2022 | Call 100.0000 | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,654 | 07/01/2044 |
| 613347-MF-7 | MONTGOMERY CNTY MD HSG OPPNTYS MULTIFAMILY HSG 3.000% 07/01/60 | | 03/03/2022 | INTL FCSTONE INC | | 1,147,434 | 1,190,000 | 1,190,000 | 1,190,000 | | | | | | 1,190,000 | | (42,566) | (42,566) | 24,395 | 07/01/2060 |
| 67756A-4D-1 | OHIO ST HIGHER ED FAC 5% Due 1/1/2038 JJ1 5.000% 01/01/38 | | 01/03/2022 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,884,400 | 10,000,000 | | | | | | 10,000,000 | | | | 250,000 | 01/01/2038 |
| 76913C-AR-0 | RIVERSIDE CALIF 4.91% Due 2/15/2025 FA15 4.910% 02/15/25 | | 02/15/2022 | Call 100.0000 | | 1,005,000 | 1,005,000 | 1,005,000 | 1,005,000 | | | | | | 1,005,000 | | | | 24,673 | 02/15/2025 |
| 80168Q-DH-2 | SANTA CLARA CA WTR DIS UTL SYS 5.312% Due 6/1/2035 JD1 5.312% 06/01/35 | | 06/01/2022 | Call 114.6961 | | 10,185,010 | 8,880,000 | 8,773,618 | 8,831,339 | | 2,861 | | 2,861 | | 8,834,199 | | 45,801 | 45,801 | 1,540,863 | 06/01/2035 |
| 83712D-K6-2 | SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG 3.050% 07/01/45 | | 03/14/2022 | INTL FCSTONE INC | | 1,797,792 | 1,855,000 | 1,855,000 | 1,855,000 | | | | | | 1,855,000 | | (57,208) | (57,208) | 40,076 | 07/01/2045 |
| 83712D-K6-2 | SOUTH CAROLINA ST HSG FIN & DE SINGLE FAMILY HSG 3.050% 07/01/45 | | 04/01/2022 | Call 100.0000 | | 95,000 | 95,000 | 95,000 | 95,000 | | | | | | 95,000 | | | | 1,563 | 07/01/2045 |
| 91802R-AQ-2 | UTILITY DEBT SECURITIZATION AU 5% Due 12/15/2041 JD15 5.000% 12/15/41 | | 09/29/2022 | Call 105.1060 | | 10,510,600 | 10,000,000 | 11,240,700 | 10,291,884 | | (108,959) | | (108,959) | | 10,182,925 | | (182,925) | (182,925) | 905,044 | 12/15/2041 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 92,718,384 | 89,936,624 | 95,874,968 | 91,470,250 | | (349,066) | | (349,066) | | 91,121,181 | | (2,268,657) | (2,268,657) | 6,342,117 | XXX |
| 00003#-AB-9 | A&E TELEVISION NETWORKS, LLC SERIES B SENIOR NOTES 3.630% 08/22/22 | | 08/22/2022 | Maturity | | 26,000,000 | 26,000,000 | 26,036,870 | 26,007,551 | | (7,551) | | (7,551) | | 26,000,000 | | | | 943,800 | 08/22/2022 |
| 00037B-AB-8 | ABB FINANCE USA INC 2 7/8% Due 5/8/2022 MN8 2.875% 05/08/22 | | 05/08/2022 | Maturity | | 3,700,000 | 3,700,000 | 3,649,310 | 3,697,943 | | 2,057 | | 2,057 | | 3,700,000 | | | | 53,188 | 05/08/2022 |
| 000780-MP-8 | AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1 5.500% 10/25/33 | | 12/01/2022 | Paydown | | 71,973 | 71,973 | 76,179 | 75,861 | | (3,888) | | (3,888) | | 71,973 | | | | 1,405 | 10/25/2033 |
| 00108W-AJ-9 | AEP TEXAS INC BASIC 4.150% 05/01/49 | | 01/06/2022 | J.P. MORGAN | | 2,642,760 | 2,400,000 | 2,907,120 | 2,887,800 | | (296) | | (296) | | 2,887,504 | | (244,744) | (244,744) | 19,090 | 05/01/2049 |
| 00114*-AA-1 | AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES A TRANCHE 3.300% 10/18/22 | | 10/18/2022 | Maturity | | 18,000,000 | 18,000,000 | 18,000,000 | 18,000,000 | | | | | | 18,000,000 | | | | 594,000 | 10/18/2022 |
| 00150*-AA-6 | AIA COLCHIS LLC SENIOR SECURED NOTES 4.460% 12/31/31 | | 11/10/2022 | Redemption 100.0000 | | 1,284,767 | 1,284,767 | 1,284,767 | 1,284,767 | | | | | | 1,284,767 | | | | 35,702 | 12/31/2031 |
| 00164V-AD-5 | AMC NETWORKS INC 5% Due 4/1/2024 AO1 5.000% 04/01/24 | | 02/24/2022 | Various | | 2,177,803 | 2,186,000 | 2,216,058 | 2,187,912 | | (1,211) | | (1,211) | | 2,186,701 | | (8,899) | (8,899) | 44,631 | 04/01/2024 |
| 00164V-AE-3 | AMC NETWORKS INC BASIC 4.750% 08/01/25 | | 02/09/2022 | JEFFERIES & COMPANY INC. | | 1,410,500 | 1,400,000 | 1,420,875 | 1,395,867 | | 117 | | 117 | | 1,395,984 | | 14,516 | 14,516 | 35,097 | 08/01/2025 |
| 00176@-AA-4 | AMF FLORENCE LLC AMF FLORENCE LLC 3.210% 12/31/35 | | 12/31/2022 | Redemption 100.0000 | | 1,788,609 | 1,788,609 | 1,788,609 | 1,788,609 | | | | | | 1,788,609 | | | | 36,578 | 12/31/2035 |
| 00184@-AA-4 | AMAZON EUCLID CTL AMAZON EUCLID CTL 4.095% 06/30/39 | | 12/31/2022 | Redemption 100.0000 | | 71,196 | 71,196 | 71,196 | 71,196 | | | | | | 71,196 | | | | 1,602 | 06/30/2039 |
| 00191#-AA-3 | AMAZON TUCSCON CTL AMAZON TUCSCON CTL 4.095% 08/31/39 | | 12/31/2022 | Redemption 100.0000 | | 134,690 | 134,690 | 134,690 | 134,690 | | | | | | 134,690 | | | | 3,028 | 08/31/2039 |
| 00191@-AA-5 | AMAZON OKC CTL AMAZON OKC CTL 4.233% 09/30/39 | | 12/31/2022 | Redemption 100.0000 | | 201,631 | 201,631 | 201,631 | 201,631 | | | | | | 201,631 | | | | 4,683 | 09/30/2039 |
| 00193*-AA-5 | AMAZON TULSA CTL AMAZON TULSA CTL 4.233% 09/30/39 | | 12/31/2022 | Redemption 100.0000 | | 135,529 | 135,529 | 135,529 | 135,529 | | | | | | 135,529 | | | | 3,352 | 09/30/2039 |
| 00206R-KA-9 | AT&T INC BASIC 3.650% 06/01/51 | | 03/07/2022 | CITICORP SECURITIES | | 22,913,250 | 25,000,000 | 25,143,750 | 25,140,652 | | (564) | | (564) | | 25,140,088 | | (2,226,838) | (2,226,838) | 248,403 | 06/01/2051 |
| 00206R-KE-1 | AT&T INC BASIC 3.300% 02/01/52 | | 02/08/2022 | RBC CAPITAL MARKETS | | 8,966,100 | 10,000,000 | 10,171,800 | 10,166,984 | | (381) | | (381) | | 10,166,603 | | (1,200,503) | (1,200,503) | 173,250 | 02/01/2052 |

# 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 |
| 00206R-KJ-0 | AT&T INC 3 1/2% Due 9/15/2053 MS15 3.500% 09/15/53 | | 01/06/2022 | J.P. MORGAN | | 17,827,109 | 18,425,000 | 18,262,761 | 18,263,709 | | 69 | | 69 | | 18,263,778 | | (436,669) | (436,669) | 206,002 | 09/15/2053 |
| 00206R-MN-9 | AT&T INC 3.8% Due 12/01/2057 JD1 3.800% 12/01/57 | | 02/08/2022 | RBC CAPITAL MARKETS | | 9,973,199 | 10,470,000 | 10,966,186 | 10,964,451 | | (763) | | (763) | | 10,963,688 | | (990,489) | (990,489) | 76,257 | 12/01/2057 |
| 00230@-AA-8 | AT&T PORTFOLIO 00230@AA8 4.003% 05/15/46 | | 12/15/2022 | Redemption 100.0000 | | 156,343 | 156,343 | 157,907 | 157,885 | | (1,541) | | (1,541) | | 156,343 | | | | 3,553 | 05/15/2046 |
| 002474-B*-4 | AZZ INC AZZ INC 2.770% 01/19/28 | | 06/06/2022 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 146,348 | 01/19/2028 |
| 002474-B@-2 | AZZ INC AZZ INC 3.170% 12/17/32 | | 06/06/2022 | Redemption 100.0000 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 111,654 | 12/17/2032 |
| 002824-BN-9 | ABBOTT LABORATORIES 4.750% 04/15/43 | | 07/11/2022 | GOLDMAN SACHS | | 9,446,289 | 9,300,000 | 9,346,965 | 9,342,112 | | (648) | | (648) | | 9,341,464 | | 104,825 | 104,825 | 328,858 | 04/15/2043 |
| 00287Y-BF-5 | ABBVIE INC BASIC 4.250% 11/14/28 | | 07/11/2022 | GOLDMAN SACHS | | 9,958,300 | 10,000,000 | 10,149,350 | 10,111,961 | | (7,982) | | (7,982) | | 10,103,979 | | (145,679) | (145,679) | 282,153 | 11/14/2028 |
| 00287Y-CX-5 | ABBVIE INC 3.8% Due 03/15/2025 MS 3.800% 03/15/25 | | 03/31/2022 | CITICORP SECURITIES | | 41,800,730 | 41,000,000 | 43,378,076 | 43,127,286 | | (183,007) | | (183,007) | | 42,944,279 | | (1,143,549) | (1,143,549) | 861,228 | 03/15/2025 |
| 003009-A@-6 | ABERDEEN ASIA-PACIFIC INCOME F 3.69% Due 6/12/2023 JD12 3.690% 06/12/23 | | 10/27/2022 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 257,480 | 06/12/2023 |
| 00750*-AA-0 | ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES 0.001% 05/15/23 | | 05/16/2022 | Redemption 100.0000 | | 57,752 | 57,752 | 109,645 | 63,558 | | (5,806) | | (5,806) | | 57,752 | | | | | 05/15/2023 |
| 00796#-AA-2 | ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25 | | 12/01/2022 | Redemption 100.0000 | | 3,547,050 | 3,547,050 | 2,644,475 | 3,212,584 | | 334,466 | | 334,466 | | 3,547,050 | | | | | 03/01/2025 |
| 00800*-AA-0 | ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES 0.001% 03/01/28 | | 12/01/2022 | Redemption 100.0000 | | 5,226,320 | 5,226,320 | 3,799,428 | 4,455,060 | | 771,261 | | 771,261 | | 5,226,320 | | | | | 03/01/2028 |
| 00804*-AC-2 | ADVANTAGE CAPITAL 2019 ST TAX ADVANTAGE CAPITAL 2019 ST TAX 0.001% 01/15/29 | | 12/31/2022 | Redemption 100.0000 | | 1,476,092 | 1,476,092 | 1,476,092 | 1,476,092 | | | | | | 1,476,092 | | | | (4) | 01/15/2029 |
| 00817Y-AQ-1 | AETNA INC-NEW BASIC 3.500% 11/15/24 | | 03/31/2022 | JANE STREET | | 4,045,240 | 4,000,000 | 4,260,840 | 4,248,870 | | (24,201) | | (24,201) | | 4,224,669 | | (179,429) | (179,429) | 54,056 | 11/15/2024 |
| 00835#-AC-1 | ADVANTAGE CAPITAL CONNETICUT P SERIES C 0.001% 09/01/25 | | 09/01/2022 | Redemption 100.0000 | | 144,480 | 144,480 | 340,000 | 197,751 | | (53,271) | | (53,271) | | 144,480 | | | | | 09/01/2025 |
| 00835#-AD-9 | ADVANTAGE CAPITAL CONNETICUT P SERIES D 0.001% 09/01/25 | | 09/01/2022 | Redemption 100.0000 | | 172,419 | 172,419 | 340,000 | 223,773 | | (51,354) | | (51,354) | | 172,419 | | | | 354,508 | 09/01/2025 |
| 00838@-AB-2 | ADVANTAGE CAPITAL 2012 TAX CRD SERIES B-2 SENIOR NOTES 0.001% 08/20/22 | | 08/10/2022 | ADVANTAGE CAPITAL | | 470,882 | 470,882 | 1,431,499 | 546,000 | | (71,921) | | (71,921) | | 474,079 | | (3,197) | (3,197) | | 08/20/2022 |
| 00841#-AB-5 | ADVANTAGE CAPITAL 2015 ST TAX SERIES B 6.160% 07/28/22 | | 05/10/2022 | ADVANTAGE CAPITAL | | 295,235 | 295,235 | 2,952,351 | 367,417 | | (69,985) | | (69,985) | | 297,432 | | (2,197) | (2,197) | | 07/28/2022 |
| 00841#-AC-3 | ADVANTAGE CAPITAL 2015 ST TAX SERIES C 6.160% 07/28/23 | | 05/10/2022 | ADVANTAGE CAPITAL | | 247,325 | 247,325 | 2,473,254 | 275,694 | | (26,838) | | (26,838) | | 248,855 | | (1,530) | (1,530) | | 07/28/2023 |
| 00842X-AA-7 | AFFINITY GAMING BASIC 6.875% 12/15/27 | | 11/15/2022 | Various | | 2,535,606 | 3,000,000 | 3,066,850 | 3,060,197 | | (12,302) | | (12,302) | | 3,047,895 | | (512,289) | (512,289) | 192,485 | 12/15/2027 |
| 00846U-AL-5 | AGILENT TECHNOLOGIES INC. BASIC 2.750% 09/15/29 | | 03/01/2022 | Various | | 1,905,198 | 1,910,000 | 2,000,037 | 1,985,495 | | (995) | | (995) | | 1,984,500 | | (79,302) | (79,302) | 21,074 | 09/15/2029 |
| 008674-AH-6 | AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15 7.375% 05/15/23 | | 01/06/2022 | Various | | 1,591,250 | 1,675,000 | 1,427,188 | 1,598,904 | | 1,296 | | 1,296 | | 1,600,200 | | (8,950) | (8,950) | 18,873 | 05/15/2023 |
| 009098-A*-5 | AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/10/39 | | 12/10/2022 | Redemption 100.0000 | | 136,868 | 136,868 | 136,868 | 136,868 | | | | | | 136,868 | | | | 2,862 | 11/10/2039 |
| 00910G-A*-4 | AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL 4.494% 03/10/41 | | 12/10/2022 | Redemption 100.0000 | | 237,767 | 237,767 | 237,767 | 237,767 | | | | | | 237,767 | | | | 5,062 | 03/10/2041 |
| 00912X-AY-0 | AIR LEASE CORP BASIC 3.625% 12/01/27 | | 01/24/2022 | Various | | 5,167,200 | 5,000,000 | 5,282,218 | 5,286,728 | | (3,381) | | (3,381) | | 5,283,347 | | (116,147) | (116,147) | 27,691 | 12/01/2027 |
| 00912X-BE-3 | AIR LEASE CORP BASIC 3.500% 01/15/22 | | 01/15/2022 | Maturity | | 600,000 | 600,000 | 588,612 | 599,848 | | 152 | | 152 | | 600,000 | | | | 10,500 | 01/15/2022 |
| 010392-FM-5 | ALABAMA POWER 3 3/4% Due 3/1/2045 MS1 3.750% 03/01/45 | | 02/17/2022 | J.P. MORGAN | | 4,960,300 | 5,000,000 | 5,118,010 | 5,103,682 | | (421) | | (421) | | 5,103,260 | | (142,960) | (142,960) | 89,063 | 03/01/2045 |
| 010392-FQ-6 | ALABAMA POWER BASIC 2.450% 03/30/22 | | 02/28/2022 | Call 100.0000 | | 3,214,000 | 3,214,000 | 3,255,268 | 3,217,592 | | (3,592) | | (3,592) | | 3,214,000 | | | | 32,372 | 03/30/2022 |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33 | | 12/31/2022 | Redemption 100.0000 | | 1,813,985 | 1,813,985 | 1,813,985 | 1,813,985 | | | | | | 1,813,985 | | | | 53,524 | 06/30/2033 |
| 01185*-AB-1 | ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33 | | 12/31/2022 | Redemption 100.0000 | | 204,294 | 204,294 | 204,294 | 204,294 | | | | | | 204,294 | | | | 5,976 | 06/30/2033 |
| 013092-AB-7 | ALBERTSONS COS LLC/SAFEW BASIC 5.875% 02/15/28 | | 10/17/2022 | Various | | 2,567,040 | 2,700,000 | 2,822,400 | 2,781,151 | | (13,769) | | (13,769) | | 2,767,382 | | (200,342) | (200,342) | 164,363 | 02/15/2028 |
| 020002-BG-5 | ALLSTATE CORP BASIC 3.850% 08/10/49 | | 01/19/2022 | MORGAN STANLEY | | 1,669,500 | 1,500,000 | 1,895,910 | 1,881,982 | | (543) | | (543) | | 1,881,439 | | (211,939) | (211,939) | 25,827 | 08/10/2049 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 02005N-AY-6 | ALLY FINANCIAL INC 4.125% 02/13/22 | | 02/13/2022 | Maturity | | 1,000,000 | 1,000,000 | 1,007,500 | 1,000,200 | | (200) | | (200) | | 1,000,000 | | | | 20,625 | 02/13/2022 |
| 021345-AA-1 | ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35 | | 12/30/2022 | Redemption 100.0000 | | 2,138,739 | 2,138,739 | 2,335,144 | 2,430,813 | | (292,074) | | (292,074) | | 2,138,739 | | | | 75,012 | 06/30/2035 |
| 02209S-AN-3 | ALTRIA GROUP INC 2.850% 08/09/22 | | 05/03/2022 | BARCLAYS | | 16,022,400 | 16,000,000 | 16,121,760 | 16,014,987 | | (8,510) | | (8,510) | | 16,006,477 | | 15,923 | 15,923 | 336,933 | 08/09/2022 |
| 02209S-AS-2 | ALTRIA GROUP INC BASIC 4.000% 01/31/24 | | 03/16/2022 | Various | | 4,647,097 | 4,550,000 | 4,632,244 | 4,581,386 | | (3,124) | | (3,124) | | 4,578,262 | | 68,835 | 68,835 | 115,267 | 01/31/2024 |
| 02209S-AU-7 | ALTRIA GROUP INC 2 5/8% Due 9/16/2026 MS16 2.625% 09/16/26 | | 03/31/2022 | MILLENIUM ADVISORS | | 2,414,550 | 2,500,000 | 2,630,295 | 2,617,050 | | (6,972) | | (6,972) | | 2,610,078 | | (195,528) | (195,528) | 36,094 | 09/16/2026 |
| 023135-AZ-9 | AMAZON.COM INC. BASIC 2.800% 08/22/24 | | 07/11/2022 | GOLDMAN SACHS | | 7,928,960 | 8,000,000 | 7,722,400 | 7,874,233 | | 24,492 | | 24,492 | | 7,898,724 | | 30,236 | 30,236 | 199,733 | 08/22/2024 |
| 02344A-AA-6 | AMCOR FLEXIBLES NORTH AM BASIC 2.690% 05/25/31 | | 03/21/2022 | GOLDMAN SACHS | | 3,657,880 | 4,000,000 | 3,991,280 | 3,991,740 | | 177 | | 177 | | 3,991,917 | | (334,037) | (334,037) | 35,269 | 05/25/2031 |
| 023608-AJ-1 | AMEREN CORP BASIC 3.500% 01/15/31 | | 02/16/2022 | J.P. MORGAN | | 4,081,040 | 4,000,000 | 4,335,560 | 4,313,277 | | (4,088) | | (4,088) | | 4,309,189 | | (228,149) | (228,149) | 82,444 | 01/15/2031 |
| 02361@-AA-5 | AMEREN TRANSMISSION COMPANY AMEREN TRANSMISSION COMPANY 3.430% 08/31/50 | | 08/31/2022 | Redemption 100.0000 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 37,730 | 08/31/2050 |
| 02376*-AA-0 | AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.140% 06/15/27 | | 12/15/2022 | Redemption 100.0000 | | 946,070 | 946,070 | 946,070 | 946,070 | | | | | | 946,070 | | | | 29,375 | 06/15/2027 |
| 02377#-AA-5 | AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.700% 12/15/24 | | 12/15/2022 | Redemption 100.0000 | | 1,254,107 | 1,254,107 | 1,254,107 | 1,254,107 | | | | | | 1,254,107 | | | | 44,207 | 12/15/2024 |
| 02378*-AA-8 | AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 10/15/23 | | 10/15/2022 | Redemption 100.0000 | | 809,091 | 809,091 | 809,091 | 809,091 | | | | | | 809,091 | | | | 31,433 | 10/15/2023 |
| 02378L-AA-1 | AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 08/15/23 | | 08/15/2022 | Redemption 100.0000 | | 731,852 | 731,852 | 731,852 | 731,852 | | | | | | 731,852 | | | | 28,432 | 08/15/2023 |
| 02379#-AA-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.930% 12/15/25 | | 12/15/2022 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 8,843 | 12/15/2025 |
| 02379*-AA-7 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.530% 12/15/27 | | 12/15/2022 | Redemption 100.0000 | | 900,000 | 900,000 | 900,000 | 900,000 | | | | | | 900,000 | | | | 23,828 | 12/15/2027 |
| 025816-BS-7 | AMERICAN EXPRESS BASIC 3.400% 02/27/23 | | 07/11/2022 | GOLDMAN SACHS | | 6,033,660 | 6,000,000 | 5,948,840 | 5,986,975 | | 5,948 | | 5,948 | | 5,992,924 | | 40,736 | 40,736 | 179,067 | 02/27/2023 |
| 02587A-AN-4 | AMXCA 2017-1 SERIES 20192 CLASS A 2.670% 11/15/24 | | 04/15/2022 | Call 100.0000 | | 17,580,000 | 17,580,000 | 17,715,970 | 17,713,364 | | (11,894) | | (11,894) | | 17,701,470 | | (121,470) | (121,470) | 156,462 | 11/15/2024 |
| 02587A-AP-9 | AMXCA 2017-1 SERIES 20192 CLASS B 2.860% 11/15/24 | | 04/15/2022 | Call 100.0000 | | 2,835,000 | 2,835,000 | 2,857,370 | 2,856,941 | | (1,951) | | (1,951) | | 2,854,990 | | (19,990) | (19,990) | 27,027 | 11/15/2024 |
| 02660T-DM-2 | American Home Mortgage Investm SERIES 20051 CLASS M1 5.242% 06/25/45 | | 12/25/2022 | Paydown | | | (150,634) | (135,947) | (138,504) | | (475) | | (475) | | (138,979) | | 138,979 | 138,979 | 449 | 06/25/2045 |
| 026874-DA-2 | AIG 4 1/2% Due 7/16/2044 JJ16 4.500% 07/16/44 | | 04/08/2022 | Call 106.8400 | | 20,833,800 | 19,500,000 | 23,845,335 | 23,751,964 | | (36,635) | | (36,635) | | 23,715,329 | | (4,215,329) | (4,215,329) | 1,972,425 | 07/16/2044 |
| 026874-DB-0 | AIG 4 3/8% Due 1/15/2055 JJ15 4.375% 01/15/55 | | 04/08/2022 | Call 106.5130 | | 1,597,695 | 1,500,000 | 1,932,495 | 1,923,858 | | (8,132) | | (8,132) | | 1,915,726 | | (415,726) | (415,726) | 145,638 | 01/15/2055 |
| 026874-DH-7 | AIG 3.9% Due 4/1/2026 AO1 3.900% 04/01/26 | | 03/31/2022 | BANK OF AMERICA | | 2,566,300 | 2,500,000 | 2,593,575 | 2,547,394 | | (2,856) | | (2,856) | | 2,544,538 | | 21,762 | 21,762 | 49,563 | 04/01/2026 |
| 026874-DK-0 | AIG BASIC 4.200% 04/01/28 | | 07/12/2022 | GOLDMAN SACHS | | 3,940,280 | 4,000,000 | 4,010,600 | 4,007,108 | | (549) | | (549) | | 4,006,559 | | (66,279) | (66,279) | 132,067 | 04/01/2028 |
| 03027X-AD-2 | AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15 5.000% 02/15/24 | | 07/12/2022 | GOLDMAN SACHS | | 10,637,025 | 10,500,000 | 11,002,946 | 10,626,406 | | (30,842) | | (30,842) | | 10,595,564 | | 41,461 | 41,461 | 479,792 | 02/15/2024 |
| 03027X-AJ-9 | AMERICAN TOWER CORP - CL A 4.4% Due 2/15/2026 FA15 4.400% 02/15/26 | | 07/12/2022 | GOLDMAN SACHS | | 6,977,530 | 7,000,000 | 6,979,910 | 6,990,877 | | 1,095 | | 1,095 | | 6,991,972 | | (14,442) | (14,442) | 281,478 | 02/15/2026 |
| 03027X-AL-4 | AMERICAN TOWER CORP - CL A 2 1/4% Due 1/15/2022 JJ15 2.250% 01/15/22 | | 01/15/2022 | Maturity | | 15,000,000 | 15,000,000 | 14,978,700 | 14,999,833 | | 167 | | 167 | | 15,000,000 | | | | 168,750 | 01/15/2022 |
| 03027X-BA-7 | AMERICAN TOWER CORP - CL A BASIC 2.900% 01/15/30 | | 03/16/2022 | Various | | 18,152,550 | 19,500,000 | 20,079,505 | 20,013,901 | | (13,172) | | (13,172) | | 20,000,730 | | (1,848,180) | (1,848,180) | 381,713 | 01/15/2030 |
| 03027X-BK-5 | AMERICAN TOWER CORP - CL A BASIC 2.950% 01/15/51 | | 01/06/2022 | J.P. MORGAN | | 4,543,950 | 5,000,000 | 4,855,000 | 4,858,012 | | 75 | | 75 | | 4,858,087 | | (314,137) | (314,137) | 71,701 | 01/15/2051 |
| 03040W-AD-7 | AMERICAN WATER CAP CORP BASIC 6.593% 10/15/37 | | 01/19/2022 | RBC CAPITAL MARKETS | | 708,170 | 500,000 | 788,105 | 768,333 | | (774) | | (774) | | 767,559 | | (59,389) | (59,389) | 8,791 | 10/15/2037 |
| 032654-AU-9 | ANALOG DEVICES INC BASIC 1.700% 10/01/28 | | 03/22/2022 | MITSUBISHI SECURITIES | | 550,056 | 600,000 | 596,430 | 596,545 | | 111 | | 111 | | 596,656 | | (46,600) | (46,600) | 4,788 | 10/01/2028 |
| 034164-C@-0 | ANDERSONS, INC SENIOR GUARANTEED NOTES 4.500% 03/27/30 | | 08/30/2022 | IMPERIAL CAPITAL | | 9,867,200 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (132,800) | (132,800) | 416,250 | 03/27/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WOR BASIC 4.000% 04/13/28 | | 03/17/2022 | Various | | 10,414,300 | 10,000,000 | 9,921,600 | 9,947,289 | | 1,639 | | 1,639 | | 9,948,929 | | 465,371 | 465,371 | 175,556 | 04/13/2028 |
| 035240-AV-2 | ANHEUSER-BUSCH INBEV WOR BASIC 3.500% 06/01/30 | | 03/17/2022 | MARKET AXESS | | 1,021,460 | 1,000,000 | 1,093,620 | 1,091,623 | | (2,279) | | (2,279) | | 1,089,344 | | (67,884) | (67,884) | 10,694 | 06/01/2030 |
| 03674X-AN-6 | ANTERO RESOURCES CORP. BASIC 8.375% 07/15/26 | | 08/11/2022 | Call 109.0000 | | 1,414,820 | 1,298,000 | 1,313,290 | 1,310,781 | | (1,685) | | (1,685) | | 1,309,096 | | (11,096) | (11,096) | 233,379 | 07/15/2026 |
| 03764B-AB-1 | APEX TOOL / BC MOUNTAIN BASIC 9.000% 02/15/23 | | 03/10/2022 | Various | | 7,194,000 | 7,194,000 | 6,417,310 | 6,929,556 | | 42,508 | | 42,508 | | 6,972,063 | | 221,937 | 221,937 | 368,693 | 02/15/2023 |
| 037833-AK-6 | APPLE COMPUTER INC 2.4% Due 5/3/2023 MN3 2.400% 05/03/23 | | 03/22/2022 | J.P. MORGAN | | 13,046,410 | 13,000,000 | 12,982,710 | 12,997,439 | | 435 | | 435 | | 12,997,874 | | 48,536 | 48,536 | 122,200 | 05/03/2023 |
| 037833-AL-4 | APPLE COMPUTER INC 3.85% Due 5/4/2043 MN4 3.850% 05/04/43 | | 07/12/2022 | GOLDMAN SACHS | | 14,753,724 | 15,800,000 | 14,445,300 | 14,665,330 | | 17,534 | | 17,534 | | 14,682,863 | | 70,861 | 70,861 | 422,431 | 05/04/2043 |
| 037833-BG-4 | APPLE COMPUTER INC 3.2% Due 5/13/2025 MN13 3.200% 05/13/25 | | 07/12/2022 | GOLDMAN SACHS | | 9,299,256 | 9,300,000 | 9,267,636 | 9,287,927 | | 1,837 | | 1,837 | | 9,289,764 | | 9,492 | 9,492 | 199,227 | 05/13/2025 |
| 037833-BH-2 | APPLE COMPUTER INC 4 3/8% Due 5/13/2045 MN13 4.375% 05/13/45 | | 07/12/2022 | Various | | 15,042,300 | 15,000,000 | 14,895,700 | 14,908,800 | | 1,217 | | 1,217 | | 14,910,017 | | 132,283 | 132,283 | 439,323 | 05/13/2045 |
| 037833-DW-7 | APPLE COMPUTER INC BASIC 2.650% 05/11/50 | | 02/16/2022 | J.P. MORGAN | | 11,059,230 | 13,000,000 | 12,791,360 | 12,793,935 | | 617 | | 617 | | 12,794,552 | | (1,735,322) | (1,735,322) | 91,867 | 05/11/2050 |
| 037833-DZ-0 | APPLE COMPUTER INC BASIC 2.400% 08/20/50 | | 01/06/2022 | J.P. MORGAN | | 4,522,450 | 5,000,000 | 4,957,650 | 4,958,972 | | 25 | | 25 | | 4,958,996 | | (436,546) | (436,546) | 46,667 | 08/20/2050 |
| 038222-AL-9 | APPLIED MATERIALS INC 3.300% 04/01/27 | | 02/03/2022 | Various | | 20,821,482 | 19,800,000 | 19,809,344 | 19,886,224 | | (1,903) | | (1,903) | | 19,884,321 | | 937,161 | 937,161 | 228,690 | 04/01/2027 |
| 038222-AN-5 | APPLIED MATERIALS INC BASIC 1.750% 06/01/30 | | 02/14/2022 | Various | | 10,397,790 | 11,000,000 | 11,046,110 | 11,026,842 | | (777) | | (777) | | 11,026,064 | | (628,274) | (628,274) | 36,604 | 06/01/2030 |
| 038222-AP-0 | APPLIED MATERIALS INC BASIC 2.750% 06/01/50 | | 02/02/2022 | MORGAN STANLEY | | 6,134,115 | 6,500,000 | 6,652,360 | 6,652,209 | | (332) | | (332) | | 6,651,877 | | (517,762) | (517,762) | 31,281 | 06/01/2050 |
| 039482-AC-8 | ARCHER-DANIELS-MIDLAND C BASIC 2.700% 09/15/51 | | 01/06/2022 | J.P. MORGAN | | 10,604,330 | 11,000,000 | 10,943,812 | 10,944,129 | | 45 | | 45 | | 10,944,175 | | (339,845) | (339,845) | 99,000 | 09/15/2051 |
| 039483-BH-4 | ARCHER DANIELS BASIC 4.016% 04/16/43 | | 01/19/2022 | BARCLAYS | | 5,515,824 | 4,800,000 | 5,536,992 | 5,488,019 | | (1,274) | | (1,274) | | 5,486,745 | | 29,079 | 29,079 | 50,869 | 04/16/2043 |
| 039483-BQ-4 | ARCHER DANIELS BASIC 4.500% 03/15/49 | | 07/12/2022 | GOLDMAN SACHS | | 16,684,635 | 16,500,000 | 16,325,925 | 16,333,840 | | 1,686 | | 1,686 | | 16,335,525 | | 349,110 | 349,110 | 616,688 | 03/15/2049 |
| 03968@-AH-5 | ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES 3.460% 12/21/24 | | 10/24/2022 | Redemption 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 574,744 | 12/21/2024 |
| 03968@-AJ-1 | ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES 3.620% 12/21/26 | | 10/20/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 119,661 | 12/21/2026 |
| 040104-FW-6 | Argent Securities Inc SERIES 2004W3 CLASS A3 5.207% 02/25/34 | | 12/25/2022 | Paydown | | 206,319 | 206,319 | 203,031 | 203,065 | | 3,254 | | 3,254 | | 206,319 | | | | 1,405 | 02/25/2034 |
| 040555-CV-4 | ARIZONA PUBLIC SERVICE CO 2.55% Due 9/15/2026 MS15 2.550% 09/15/26 | | 01/05/2022 | Various | | 9,813,312 | 9,600,000 | 9,555,552 | 9,577,617 | | 74 | | 74 | | 9,577,691 | | 235,621 | 235,621 | 76,160 | 09/15/2026 |
| 040555-CX-0 | ARIZONA PUBLIC SERVICE CO BASIC 4.200% 08/15/48 | | 01/06/2022 | GOLDMAN SACHS | | 388,812 | 350,000 | 400,211 | 397,824 | | (28) | | (28) | | 397,796 | | (8,985) | (8,985) | 5,921 | 08/15/2048 |
| 040555-CZ-5 | ARIZONA PUBLIC SERVICE CO BASIC 2.600% 08/15/29 | | 01/06/2022 | RBC CAPITAL MARKETS | | 2,002,400 | 2,000,000 | 2,004,040 | 2,003,237 | | (10) | | (10) | | 2,003,227 | | (827) | (827) | 20,944 | 08/15/2029 |
| 04542B-KC-5 | Asset Backed Funding Certifica SERIES 20040PT5 CLASS M1 5.512% 03/25/34 | | 12/27/2022 | Paydown | | 661,744 | 661,744 | 658,435 | 658,497 | | 3,247 | | 3,247 | | 661,744 | | | | 7,619 | 03/25/2034 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42 | | 09/01/2022 | Redemption 100.0000 | | 174,737 | 174,737 | 174,737 | 174,737 | | | | | | 174,737 | | | | 4,719 | 09/01/2042 |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42 | | 09/01/2022 | Redemption 100.0000 | | 116,492 | 116,492 | 116,492 | 116,492 | | | | | | 116,492 | | | | 3,146 | 09/01/2042 |
| 049560-AS-4 | ATMOS ENERGY CORP BASIC 3.375% 09/15/49 | | 01/06/2022 | J.P. MORGAN | | 25,037,235 | 24,275,000 | 25,120,090 | 25,080,313 | | (466) | | (466) | | 25,079,847 | | (42,612) | (42,612) | 261,715 | 09/15/2049 |
| 049560-AW-5 | ATMOS ENERGY CORP BASIC 2.850% 02/15/52 | | 01/06/2022 | J.P. MORGAN | | 5,684,100 | 6,000,000 | 5,900,840 | 5,901,272 | | 43 | | 43 | | 5,901,316 | | (217,216) | (217,216) | 47,025 | 02/15/2052 |
| 05279@-AA-9 | AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL 4.101% 08/15/34 | | 12/15/2022 | Redemption 100.0000 | | 494,849 | 494,849 | 494,849 | 494,849 | | | | | | 494,849 | | | | 11,118 | 08/15/2034 |
| 053611-AG-4 | AVERY-DENNISON CORP 3.35% Due 4/15/2023 A015 3.350% 04/15/23 | | 07/12/2022 | GOLDMAN SACHS | | 898,137 | 900,000 | 899,082 | 899,865 | | 56 | | 56 | | 899,920 | | (1,783) | (1,783) | 22,529 | 04/15/2023 |
| 05377R-CQ-5 | AESOP 2012-1A 3.070% 09/20/23 | | 09/20/2022 | Various | | 3,333,333 | 3,333,333 | 3,332,801 | 3,333,276 | | 58 | | 58 | | 3,333,333 | | | | 76,750 | 09/20/2023 |
| 05377R-CQ-5 | AESOP 2012-1A 3.070% 09/20/23 | | 08/20/2022 | Paydown | | 16,666,667 | 16,666,667 | 16,664,003 | 16,666,377 | | 289 | | 289 | | 16,666,667 | | | | 255,833 | 09/20/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 053807-AS-2 | AVNET INC BASIC 4.625% 04/15/26 | | 04/13/2022 | JANE STREET | | 1,782,445 | 1,750,000 | 1,955,083 | 1,921,564 | | (12,116) | | (12,116) | | 1,909,448 | | (127,003) | (127,003) | 41,143 | 04/15/2026 |
| 054561-AM-7 | AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO 5.000% 04/20/48 | | 04/05/2022 | JANE STREET | | 1,740,656 | 1,600,000 | 2,032,000 | 2,018,266 | | (2,693) | | (2,693) | | 2,015,573 | | (274,917) | (274,917) | 37,111 | 04/20/2048 |
| 05508R-AE-6 | B&G FOODS INC BASIC 5.250% 04/01/25 | | 02/09/2022 | MARKET AXESS | | 505,145 | 500,000 | 489,375 | 493,940 | | 189 | | 189 | | 494,129 | | 11,016 | 11,016 | 9,479 | 04/01/2025 |
| 05526D-BH-7 | BAT CAPITAL CORP BASIC 3.462% 09/06/29 | | 03/21/2022 | Various | | 42,832,748 | 45,250,000 | 46,069,595 | 45,990,516 | | (12,288) | | (12,288) | | 45,978,228 | | (3,145,481) | (3,145,481) | 814,267 | 09/06/2029 |
| 05526D-BJ-3 | BAT CAPITAL CORP BASIC 3.215% 09/06/26 | | 01/12/2022 | MORGAN STANLEY | | 3,810,881 | 3,700,000 | 3,882,040 | 3,877,282 | | (1,261) | | (1,261) | | 3,876,022 | | (65,141) | (65,141) | 42,027 | 09/06/2026 |
| 05538U-AA-1 | BB-UBS TRUST SERIES 2012SHOW CLASS A 3.430% 11/05/36 | | 04/11/2022 | BANK OF AMERICA | | 980,195 | 1,000,000 | 984,180 | 991,536 | | 606 | | 606 | | 992,141 | | (11,946) | (11,946) | 12,577 | 11/05/2036 |
| 05590#-AA-9 | ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32 | | 12/15/2022 | Redemption 100.0000 | | 1,408,147 | 1,408,147 | 1,400,210 | 1,401,709 | | 6,438 | | 6,438 | | 1,408,147 | | | | 27,037 | 11/15/2032 |
| 05607B-AA-9 | BXGNT 2017-A 2.950% 10/04/32 | | 12/02/2022 | Paydown | | 272,282 | 272,282 | 272,276 | 272,282 | | | | | | 272,282 | | | | 4,192 | 10/04/2032 |
| 05723K-AD-2 | BAKER HUGHES LLC/CO-OBL BASIC 2.773% 12/15/22 | | 01/10/2022 | Call 101.9454 | | 2,038,908 | 2,000,000 | 2,037,920 | 2,011,502 | | (328) | | (328) | | 2,011,174 | | (11,174) | (11,174) | 42,760 | 12/15/2022 |
| 059165-EF-3 | BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1 3.350% 07/01/23 | | 07/12/2022 | GOLDMAN SACHS | | 4,509,675 | 4,500,000 | 4,498,065 | 4,499,677 | | 114 | | 114 | | 4,499,791 | | 9,884 | 9,884 | 156,194 | 07/01/2023 |
| 05948X-YD-7 | BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 3.799% 11/25/33 | | 12/01/2022 | Paydown | | 96,932 | 96,932 | 93,147 | 93,780 | | 3,152 | | 3,152 | | 96,932 | | | | 942 | 11/25/2033 |
| 05950D-AD-2 | Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1 4.255% 06/20/36 | | 12/01/2022 | Paydown | | 152,403 | 156,547 | 148,720 | 149,531 | | 6,831 | | 6,831 | | 156,362 | | (3,960) | (3,960) | 1,871 | 06/20/2036 |
| 05951U-AE-1 | BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1 5.834% 10/25/36 | | 12/01/2022 | Paydown | | 307,873 | 305,560 | 251,562 | 258,056 | | 47,862 | | 47,862 | | 305,919 | | 1,954 | 1,954 | 7,209 | 10/25/2036 |
| 06051G-DM-8 | BAFC 2004-2 Adj % Due 5/25/2035 Mo-1 3.296% 05/25/35 | | 12/01/2022 | Paydown | | 62,107 | 62,107 | 62,437 | 62,363 | | (257) | | (257) | | 62,107 | | | | 983 | 05/25/2035 |
| 06051G-HM-4 | BAFC 2004-2 BASIC 4.271% 07/23/29 | | 03/22/2022 | MORGAN STANLEY | | 1,032,610 | 1,000,000 | 1,015,130 | 1,011,069 | | (342) | | (342) | | 1,010,727 | | 21,883 | 21,883 | 28,592 | 07/23/2029 |
| 06051G-HV-4 | BAFC 2004-2 BASIC 3.194% 07/23/30 | | 03/22/2022 | PIERPONT SECURITIES | | 1,935,480 | 2,000,000 | 2,036,240 | 2,028,780 | | (787) | | (787) | | 2,027,993 | | (92,513) | (92,513) | 42,764 | 07/23/2030 |
| 06051G-JT-7 | BAFC 2004-2 BASIC 2.687% 04/22/32 | | 02/01/2022 | BANK OF AMERICA | | 3,183,440 | 3,250,000 | 3,250,000 | 3,250,000 | | | | | | 3,250,000 | | (66,560) | (66,560) | 24,500 | 04/22/2032 |
| 06406R-AG-2 | BANK OF NY MELLON CORP BASIC 3.500% 04/28/23 | | 07/11/2022 | GOLDMAN SACHS | | 8,033,760 | 8,000,000 | 8,000,160 | 8,000,128 | | (51) | | (51) | | 8,000,077 | | 33,683 | 33,683 | 198,333 | 04/28/2023 |
| 06406R-AU-1 | BANK OF NY MELLON CORP BASIC 1.650% 07/14/28 | | 02/14/2022 | GOLDMAN SACHS | | 1,420,260 | 1,500,000 | 1,496,055 | 1,496,395 | | 65 | | 65 | | 1,496,461 | | (76,201) | (76,201) | 14,575 | 07/14/2028 |
| 065404-BA-2 | BANK SERIES 2018BN10 CLASS A4 3.428% 02/15/61 | | 12/01/2022 | Paydown | | 213,113 | 213,113 | 238,496 | 234,637 | | (21,523) | | (21,523) | | 213,113 | | | | 7,305 | 02/15/2061 |
| 06540B-BD-0 | BANK SERIES 2019BN21 CLASS A5 2.851% 10/15/52 | | 03/25/2022 | MORGAN STANLEY | | 10,046,367 | 10,500,000 | 10,884,680 | 10,869,508 | | (1,899) | | (1,899) | | 10,867,609 | | (821,242) | (821,242) | 98,122 | 10/15/2052 |
| 06540W-BD-4 | BANK SERIES 2019BN19 CLASS A3 3.183% 08/15/61 | | 01/25/2022 | WELLS FARGO SECURITIES LLC | | 17,802,852 | 17,000,000 | 17,969,855 | 17,923,628 | | (1,347) | | (1,347) | | 17,922,281 | | (119,429) | (119,429) | 84,173 | 08/15/2061 |
| 07123#-AA-1 | BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY 4.320% 12/15/37 | | 12/15/2022 | Redemption 100.0000 | | 94,825 | 94,825 | 94,825 | 94,825 | | | | | | 94,825 | | | | 2,234 | 12/15/2037 |
| 07124#-AA-0 | BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, 3.520% 10/15/39 | | 12/15/2022 | Redemption 100.0000 | | 525,067 | 525,067 | 525,067 | 525,067 | | | | | | 525,067 | | | | 10,158 | 10/15/2039 |
| 07386H-GH-8 | BALTA 2003-3 SERIES 20043 CLASS M1 5.242% 04/25/34 | | 12/26/2022 | Paydown | | 64,615 | 64,615 | 63,636 | 63,727 | | 888 | | 888 | | 64,615 | | | | 529 | 04/25/2034 |
| 07386H-VM-0 | BALTA 2003-3 SERIES 20057 CLASS 1M1 5.107% 08/25/35 | | 12/25/2022 | Paydown | | 1,976,609 | 1,976,609 | 1,843,355 | 1,882,771 | | 93,838 | | 93,838 | | 1,976,609 | | | | 18,586 | 08/25/2035 |
| 07387#-AA-2 | BEAR SWAMP FINANCE SENIOR SECURED NOTES 4.890% 09/30/25 | | 12/31/2022 | Redemption 100.0000 | | 378,926 | 378,926 | 378,926 | 378,926 | | | | | | 378,926 | | | | 11,400 | 09/30/2025 |
| 073879-CV-8 | Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2 6.262% 08/25/34 | | 12/25/2022 | Paydown | | 418,067 | 418,067 | 417,936 | 417,969 | | 97 | | 97 | | 418,067 | | | | 4,824 | 08/25/2034 |
| 075887-AQ-2 | BECTON DICKINSON & CO 6.7% Due 8/1/2028 FA1 6.700% 08/01/28 | | 08/23/2022 | Call 112.5530 | | 630,297 | 560,000 | 589,142 | 571,618 | | (939) | | (939) | | 570,679 | | (10,679) | (10,679) | 110,110 | 08/01/2028 |
| 075887-BW-8 | BECTON DICKINSON & CO BASIC 3.700% 06/06/27 | | 03/16/2022 | BARCLAYS | | 6,879,870 | 6,750,000 | 7,199,583 | 7,110,217 | | (14,232) | | (14,232) | | 7,095,985 | | (216,115) | (216,115) | 70,763 | 06/06/2027 |
| 075887-CJ-6 | BECTON DICKINSON & CO BASIC 2.823% 05/20/30 | | 02/14/2022 | Various | | 5,202,321 | 5,300,000 | 5,772,205 | 5,717,556 | | (5,978) | | (5,978) | | 5,711,579 | | (509,258) | (509,258) | 35,742 | 05/20/2030 |
| 084423-AT-9 | WR Berkley Corp BASIC 4.750% 08/01/44 | | 01/10/2022 | PIERPONT SECURITIES | | 3,637,980 | 3,000,000 | 3,904,740 | 3,896,728 | | (847) | | (847) | | 3,895,881 | | (257,901) | (257,901) | 63,729 | 08/01/2044 |

# 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 |
| 09247X-AL-5 | BLACKROCK INC 3 1/2% Due 3/18/2024 MS18 3.500% 03/18/24 | | 07/11/2022 | GOLDMAN SACHS | | 4,025,800 | 4,000,000 | 4,018,560 | 4,007,613 | | (1,783) | | (1,783) | | 4,005,830 | | 19,970 | 19,970 | 114,722 | 03/18/2024 |
| 097023-CS-2 | BOEING CORP. BASIC 4.508% 05/01/23 | | 03/16/2022 | BARCLAYS | | 1,017,900 | 1,000,000 | 1,047,760 | 1,021,614 | | (3,643) | | (3,643) | | 1,017,971 | | (71) | (71) | 17,155 | 05/01/2023 |
| 097023-CY-9 | BOEING CORP. BASIC 5.150% 05/01/30 | | 02/16/2022 | J.P. MORGAN | | 3,831,555 | 3,500,000 | 4,187,820 | 4,127,699 | | (8,915) | | (8,915) | | 4,118,783 | | (287,228) | (287,228) | 53,074 | 05/01/2030 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP BASIC 3.200% 01/15/25 | | 02/14/2022 | GOLDMAN SACHS | | 3,068,940 | 3,000,000 | 3,121,400 | 3,087,300 | | (4,002) | | (4,002) | | 3,083,298 | | (14,358) | (14,358) | 56,267 | 01/15/2025 |
| 101137-AU-1 | BOSTON SCIENTIFIC CORP BASIC 4.700% 03/01/49 | | 03/17/2022 | Call 110.3360 | | 369,626 | 335,000 | 464,508 | 459,976 | | (676) | | (676) | | 459,300 | | (124,300) | (124,300) | 43,198 | 03/01/2049 |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC 3.920% 09/30/38 | | 12/31/2022 | Redemption 100.0000 | | 1,115,405 | 1,115,405 | 1,115,405 | 1,115,405 | | | | | | 1,115,405 | | | | 32,650 | 09/30/2038 |
| 10373Q-AD-2 | BP CAP MARKETS AMERICA BASIC 3.790% 02/06/24 | | 08/24/2022 | Call 100.5303 | | 3,267,235 | 3,250,000 | 3,245,093 | 3,247,865 | | 641 | | 641 | | 3,248,506 | | 1,494 | 1,494 | 146,569 | 02/06/2024 |
| 10373Q-AL-4 | BP CAP MARKETS AMERICA 2 3/4% Due 5/10/2023 MN10 2.750% 05/10/23 | | 07/12/2022 | Various | | 19,894,713 | 19,970,000 | 19,782,299 | 19,909,233 | | 23,669 | | 23,669 | | 19,932,902 | | (38,188) | (38,188) | 372,219 | 05/10/2023 |
| 10373Q-BJ-8 | BP CAP MARKETS AMERICA BASIC 3.194% 04/06/25 | | 08/24/2022 | Call 100.0000 | | 7,300,000 | 7,300,000 | 7,964,154 | 7,751,990 | | (90,570) | | (90,570) | | 7,661,419 | | (361,419) | (361,419) | 205,960 | 04/06/2025 |
| 10373Q-BM-1 | BP CAP MARKETS AMERICA BASIC 1.749% 08/10/30 | | 02/14/2022 | Various | | 10,437,630 | 11,500,000 | 11,439,620 | 11,440,138 | | 789 | | 789 | | 11,440,927 | | (1,003,297) | (1,003,297) | 103,920 | 08/10/2030 |
| 10567@-AA-0 | BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES 3.770% 09/30/41 | | 09/30/2022 | Redemption 100.0000 | | 456,886 | 456,886 | 456,886 | 456,886 | | | | | | 456,886 | | | | 13,535 | 09/30/2041 |
| 10922N-AC-7 | BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27 | | 11/21/2022 | DEUTSCHE BANK | | 6,852,720 | 7,393,000 | 6,962,823 | 7,082,397 | | 45,662 | | 45,662 | | 7,128,059 | | (275,340) | (275,340) | 251,506 | 06/22/2027 |
| 110122-CL-0 | BRISTOL-MYERS SQUIBB CO 110122CL0 2.600% 05/16/22 | | 05/03/2022 | KEY BANK | | 2,501,225 | 2,500,000 | 2,530,024 | 2,506,237 | | (5,728) | | (5,728) | | 2,500,508 | | 717 | 717 | 30,514 | 05/16/2022 |
| 110122-CW-6 | BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22 | | 08/15/2022 | Maturity | | 1,900,000 | 1,900,000 | 1,873,473 | 1,891,852 | | 8,148 | | 8,148 | | 1,900,000 | | | | 61,750 | 08/15/2022 |
| 110122-CZ-9 | BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23 | | 03/25/2022 | GOLDMAN SACHS | | 4,874,941 | 4,812,000 | 4,940,793 | 4,866,930 | | (12,634) | | (12,634) | | 4,854,297 | | 20,644 | 20,644 | 95,137 | 02/20/2023 |
| 110122-DB-1 | BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15 3.625% 05/15/24 | | 07/11/2022 | GOLDMAN SACHS | | 18,256,420 | 18,200,000 | 18,269,909 | 18,242,673 | | (10,554) | | (10,554) | | 18,232,119 | | 24,301 | 24,301 | 436,168 | 05/15/2024 |
| 110122-DC-9 | BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25 | | 07/11/2022 | GOLDMAN SACHS | | 1,985,694 | 1,978,000 | 1,968,799 | 1,971,289 | | 929 | | 929 | | 1,972,218 | | 13,476 | 13,476 | 69,834 | 08/15/2025 |
| 110122-DC-9 | BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25 | | 04/04/2022 | Call 105.3911 | | 22,998,453 | 21,822,000 | 23,887,900 | 23,273,712 | | (73,842) | | (73,842) | | 23,199,870 | | (1,377,870) | (1,377,870) | 1,665,912 | 08/15/2025 |
| 11135F-AN-1 | BROADCOM INC 3.459% Due 09/15/2026 MS 15 3.459% 09/15/26 | | 02/14/2022 | GOLDMAN SACHS | | 2,053,720 | 2,000,000 | 2,199,506 | 2,154,517 | | (4,092) | | (4,092) | | 2,150,425 | | (96,705) | (96,705) | 29,017 | 09/15/2026 |
| 11135F-AQ-4 | BROADCOM INC BASIC 4.150% 11/15/30 | | 02/14/2022 | GOLDMAN SACHS | | 2,086,140 | 2,000,000 | 2,284,720 | 2,255,062 | | (3,326) | | (3,326) | | 2,251,736 | | (165,596) | (165,596) | 20,981 | 11/15/2030 |
| 11135F-BH-3 | BROADCOM INC BASIC 2.450% 02/15/31 | | 03/16/2022 | BARCLAYS | | 37,758,600 | 42,500,000 | 41,481,171 | 41,486,733 | | 21,149 | | 21,149 | | 41,507,882 | | (3,749,282) | (3,749,282) | 611,309 | 02/15/2031 |
| 11135F-BK-6 | BROADCOM INC BASIC 3.419% 04/15/33 | | 04/28/2022 | BARCLAYS | | 1,728,400 | 2,000,000 | 2,067,300 | 2,066,476 | | (1,695) | | (1,695) | | 2,064,781 | | (336,381) | (336,381) | 37,419 | 04/15/2033 |
| 120568-BC-3 | BUNGE LTD BASIC 2.750% 05/14/31 | | 02/16/2022 | J.P. MORGAN | | 7,058,925 | 7,500,000 | 7,649,925 | 7,646,619 | | (1,833) | | (1,833) | | 7,644,785 | | (585,860) | (585,860) | 53,281 | 05/14/2031 |
| 12189T-AZ-7 | BURLINGTON NORTHERN RAILROAD 6.15% Due 5/1/2037 MN1 6.150% 05/01/37 | | 11/21/2022 | CITICORP SECURITIES | | 10,898,400 | 10,000,000 | 8,516,950 | 8,843,951 | | 36,394 | | 36,394 | | 8,880,344 | | 2,018,056 | 2,018,056 | 652,583 | 05/01/2037 |
| 12479R-AD-9 | CAUTO 2017-1A 3.870% 04/15/47 | | 03/17/2022 | Various | | 7,307,059 | 7,307,059 | 7,305,784 | 7,307,059 | | | | | | 7,307,059 | | | | 72,267 | 04/15/2047 |
| 12479R-AD-9 | CAUTO 2017-1A 3.870% 04/15/47 | | 03/15/2022 | Paydown | | 19,212 | 19,212 | 19,209 | 19,212 | | | | | | 19,212 | | | | 126 | 04/15/2047 |
| 12514M-BE-4 | CD 2016-CD1 SERIES 2016CD1 CLASS AM 2.926% 08/10/49 | | 04/21/2022 | Various | | 9,998,925 | 10,526,483 | 9,717,355 | 9,866,866 | | 15,959 | | 15,959 | | 9,882,824 | | 116,101 | 116,101 | 123,202 | 08/10/2049 |
| 12523@-AA-9 | CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC 6.400% 09/30/30 | | 12/31/2022 | Redemption 100.0000 | | 715,701 | 715,701 | 715,701 | 715,701 | | | | | | 715,701 | | | | 28,855 | 09/30/2030 |
| 125333-AA-2 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS A 3.656% 08/10/22 | | 07/12/2022 | Various | | 3,500,000 | 3,500,000 | 3,604,861 | 3,509,085 | | (9,085) | | (9,085) | | 3,500,000 | | | | 74,643 | 08/10/2022 |
| 125354-AE-0 | CGRBS 2013-VN05 3.703% 03/13/35 | | 09/15/2022 | Call 100.0000 | | 4,300,000 | 4,300,000 | 4,409,180 | 4,319,982 | | (14,752) | | (14,752) | | 4,305,231 | | (5,231) | (5,231) | 117,296 | 03/13/2035 |
| 12572Q-AE-5 | CHICAGO MERCANTILE EXCHANGE 3% Due 9/15/2022 MS15 3.000% 09/15/22 | | 03/31/2022 | Call 100.8210 | | 1,411,494 | 1,400,000 | 1,391,418 | 1,398,314 | | 592 | | 592 | | 1,398,906 | | 1,094 | 1,094 | 34,361 | 09/15/2022 |
| 12572Q-AG-0 | CHICAGO MERCANTILE EXCHANGE BASIC 3.000% 03/15/25 | | 07/11/2022 | GOLDMAN SACHS | | 990,060 | 1,000,000 | 967,490 | 983,596 | | 2,603 | | 2,603 | | 986,200 | | 3,860 | 3,860 | 24,833 | 03/15/2025 |

# 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 |
| 12592B-AH-7 | CNH INDUSTRIAL CAP LLC 4.375% 04/05/22 | | 04/05/2022 | Maturity | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 21,875 | 04/05/2022 |
| 12595X-AR-4 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2 4.148% 08/15/51 | | 12/01/2022 | Paydown | | 87,383 | 87,383 | 90,005 | 89,690 | | (2,307) | | (2,307) | | 87,383 | | | | 1,970 | 08/15/2051 |
| 12610@-AA-3 | CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38 | | 12/31/2022 | Redemption 100.0000 | | 447,653 | 447,653 | 447,653 | 447,653 | | | | | | 447,653 | | | | 13,399 | 12/31/2038 |
| 12624N-AC-4 | COMM 2012-LTRT 3.3996% Due 10/5/2030 Mo-1 3.400% 10/05/30 | | 12/01/2022 | Paydown | | 471,196 | 471,196 | 473,137 | 471,246 | | (50) | | (50) | | 471,196 | | | | 14,775 | 10/05/2030 |
| 12625C-AJ-2 | COMM 2013-WWP 3.7255% Due 3/10/2031 Mo-1 3.726% 03/10/31 | | 12/12/2022 | Call 100.0000 | | 475,000 | 475,000 | 481,791 | 476,609 | | (1,609) | | (1,609) | | 475,000 | | | | 17,696 | 03/10/2031 |
| 12630B-BC-1 | COMM 2013-CR13 4.449% Due 12/10/2023 Mo-1 4.449% 12/10/23 | | 02/25/2022 | BANK OF AMERICA | | 10,264,063 | 10,000,000 | 11,051,172 | 10,250,404 | | (22,344) | | (22,344) | | 10,228,060 | | 36,002 | 36,002 | 111,225 | 12/10/2023 |
| 12630D-BA-1 | COMM 2014-CR14 4.526% Due 2/10/2047 Mo-1 4.526% 02/10/47 | | 01/06/2022 | CREDIT SUISSE FIRST BOSTON | | 5,274,334 | 5,020,000 | 5,582,397 | 5,159,243 | | (1,768) | | (1,768) | | 5,157,475 | | 116,859 | 116,859 | 24,614 | 02/10/2047 |
| 12653V-AA-4 | CREDIT SUISSE MORTGAGE TRUST SERIES 2019ICE4 CLASS A 5.324% 05/15/36 | | 01/05/2022 | J.P. MORGAN | | 10,003,906 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 3,906 | 3,906 | 6,964 | 05/15/2036 |
| 126650-AY-6 | CVS CAREMARK CORP CVS HEALTH CORPORATION 5.361% 10/10/27 | | 12/10/2022 | Redemption 100.0000 | | 719,726 | 719,726 | 773,260 | 761,274 | | (41,548) | | (41,548) | | 719,726 | | | | 21,380 | 10/10/2027 |
| 126650-BP-4 | CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10 6.036% 12/10/28 | | 12/10/2022 | Various | | 1,211,770 | 1,211,770 | 1,241,147 | 1,222,432 | | (10,662) | | (10,662) | | 1,211,770 | | | | 39,984 | 12/10/2028 |
| 126650-CX-6 | CVS CAREMARK CORP BASIC 4.300% 03/25/28 | | 07/12/2022 | GOLDMAN SACHS | | 995,550 | 1,000,000 | 1,047,260 | 1,034,741 | | (2,812) | | (2,812) | | 1,031,929 | | (36,379) | (36,379) | 34,519 | 03/25/2028 |
| 126673-W6-5 | CWHEL 2004-I A 5.099% 07/25/35 | | 12/25/2022 | Paydown | | 862,645 | 862,645 | 787,164 | 854,379 | | 8,266 | | 8,266 | | 862,645 | | | | 7,774 | 07/25/2035 |
| 12668A-VL-6 | CWALT 2005-56 Flt % Due 12/25/2035 Mo-25 4.909% 12/25/35 | | 12/25/2022 | Paydown | | 68,445 | 68,445 | 60,274 | 61,358 | | 7,086 | | 7,086 | | 68,445 | | | | 410 | 12/25/2035 |
| 12668B-RC-9 | CWALT 2006-OC2 4.589% 02/25/36 | | 12/25/2022 | Paydown | | 885,899 | 809,749 | 674,116 | 695,752 | | 124,521 | | 124,521 | | 820,274 | | 65,626 | 65,626 | 5,386 | 02/25/2036 |
| 12668U-AG-6 | Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3 4.597% 05/25/47 | | 12/25/2022 | Paydown | | 807,669 | 749,400 | 685,701 | 689,983 | | 63,967 | | 63,967 | | 753,951 | | 53,718 | 53,718 | 3,255 | 05/25/2047 |
| 126697-AB-7 | CWL 2007-12 SERIES 200712 CLASS 1A2 5.227% 08/25/47 | | 12/25/2022 | Paydown | | 727,471 | 727,471 | 716,558 | 717,596 | | 9,875 | | 9,875 | | 727,471 | | | | 5,396 | 08/25/2047 |
| 12669E-G6-7 | CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 3.913% 01/19/34 | | 12/01/2022 | Paydown | | 18,086 | 18,086 | 17,837 | 17,861 | | 225 | | 225 | | 18,086 | | | | 232 | 01/19/2034 |
| 12669F-WD-1 | CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34 | | 04/11/2022 | SOCIETE GENERALE | | 413,296 | 413,296 | 423,234 | 421,834 | | (153) | | (153) | | 421,681 | | (8,385) | (8,385) | 7,956 | 05/25/2034 |
| 12669F-WD-1 | CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34 | | 04/01/2022 | Paydown | | 44,635 | 44,635 | 45,708 | 45,557 | | (922) | | (922) | | 44,635 | | | | 670 | 05/25/2034 |
| 12686C-BB-4 | CABLEVISION SYSTEMS NY GRP A 5.875% 09/15/22 | | 09/15/2022 | Various | | 9,500,000 | 9,500,000 | 9,818,125 | 9,549,204 | | (49,204) | | (49,204) | | 9,500,000 | | | | 558,125 | 09/15/2022 |
| 12695*-AA-3 | CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES 3.416% 10/10/38 | | 12/10/2022 | Redemption 100.0000 | | 666,373 | 666,373 | 666,373 | 666,373 | | | | | | 666,373 | | | | 12,395 | 10/10/2038 |
| 12696#-AA-8 | HSS PROPERTIES CERTIFICATES 4.210% 09/15/47 | | 12/15/2022 | Redemption 100.0000 | | 126,763 | 126,763 | 128,010 | 127,803 | | (1,040) | | (1,040) | | 126,763 | | | | 2,909 | 09/15/2047 |
| 12702*-AA-4 | CVS HEALTH CORPORATION CVS HEALTH CORPORATION 3.901% 10/10/39 | | 12/10/2022 | Redemption 100.0000 | | 505,290 | 505,290 | 505,290 | 505,290 | | | | | | 505,290 | | | | 10,740 | 10/10/2039 |
| 12708#-AA-4 | CTL 2018-12 TRUST CTL 2018-12 TRUST 5.550% 07/15/35 | | 12/15/2022 | Redemption 100.0000 | | 811,357 | 811,357 | 811,357 | 811,357 | | | | | | 811,357 | | | | 25,059 | 07/15/2035 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE 4.008% 12/27/26 | | 12/06/2022 | Redemption 100.0000 | | 919,340 | 919,340 | 919,340 | 919,340 | | | | | | 919,340 | | | | 13,960 | 12/27/2026 |
| 127097-AB-9 | COTERRA ENERGY INC (BCLASS) BASIC 4.375% 06/01/24 | | 09/29/2022 | Call 100.0000 | | 1,900,000 | 1,900,000 | 2,038,934 | 2,025,627 | | (42,777) | | (42,777) | | 1,982,851 | | (82,851) | (82,851) | 68,809 | 06/01/2024 |
| 12739@-AA-9 | CED NEVADA VIRGINIA FIN HLDG CED NEVADA VIRGINIA FIN HLDG 3.770% 12/31/46 | | 12/31/2022 | Redemption 100.0000 | | 116,784 | 116,784 | 116,784 | 116,784 | | | | | | 116,784 | | | | 3,677 | 12/31/2046 |
| 128125-*2-9 | CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD 3.700% 09/06/22 | | 09/06/2022 | Maturity | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 388,500 | 09/06/2022 |
| 133131-AT-9 | CAMDEN PROPERTY TRUST BASIC 2.950% 12/15/22 | | 12/15/2022 | Maturity | | 200,000 | 200,000 | 194,980 | 198,732 | | 1,268 | | 1,268 | | 200,000 | | | | 5,900 | 12/15/2022 |
| 134429-BJ-7 | CAMPBELL SOUP CO BASIC 2.375% 04/24/30 | | 03/18/2022 | Various | | 8,931,663 | 9,700,000 | 10,198,188 | 10,143,729 | | (11,394) | | (11,394) | | 10,132,334 | | (1,200,671) | (1,200,671) | 94,070 | 04/24/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 141781-BG-8 | CARGILL INC BASIC 3.250% 03/01/23 | | 07/12/2022 | GOLDMAN SACHS | | 5,000,950 | 5,000,000 | 4,948,100 | 4,986,752 | | 6,025 | | 6,025 | | 4,992,777 | | 8,173 | 8,173 | 141,285 | 03/01/2023 |
| 144141-DC-9 | CAROLINA POWER & LIGHT CO 2.8% Due 5/15/2022 MN15 2.800% 05/15/22 | | 05/15/2022 | Maturity | | 500,000 | 500,000 | 498,875 | 499,952 | | 48 | | 48 | | 500,000 | | | | 7,000 | 05/15/2022 |
| 144526-AC-4 | Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3 4.527% 12/25/36 | | 12/26/2022 | Paydown | | 1,963,953 | 1,963,953 | 1,739,736 | 1,812,953 | | 151,000 | | 151,000 | | 1,963,953 | | | | 7,584 | 12/25/2036 |
| 144531-DP-2 | CARR 2006-NC1 SERIES 2005NC5 CLASS M2 4.887% 10/25/35 | | 12/26/2022 | Paydown | | 454,014 | 454,014 | 421,949 | 427,190 | | 26,824 | | 26,824 | | 454,014 | | | | 7,028 | 10/25/2035 |
| 144531-DQ-0 | CARR 2006-NC1 4.909% 10/25/35 | | 11/25/2022 | Paydown | | | (22,179) | (20,737) | (20,931) | | (43) | | (43) | | (20,974) | | 20,974 | 20,974 | 17 | 10/25/2035 |
| 144531-EY-2 | CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25 4.789% 01/25/36 | | 12/27/2022 | Paydown | | 135,527 | 135,527 | 129,006 | 131,513 | | 4,014 | | 4,014 | | 135,527 | | | | 2,495 | 01/25/2036 |
| 144538-AC-9 | Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3 4.537% 04/25/36 | | 12/26/2022 | Paydown | | 1,670,304 | 1,670,304 | 1,593,052 | 1,605,008 | | 65,295 | | 65,295 | | 1,670,304 | | | | 7,005 | 04/25/2036 |
| 14453F-AD-1 | Carrington Mortgage Loan Trust SERIES 2006NC2 CLASS A4 4.627% 06/25/36 | | 12/26/2022 | Paydown | | 720,808 | 720,808 | 657,860 | 674,425 | | 46,383 | | 46,383 | | 720,808 | | | | 8,709 | 06/25/2036 |
| 14576A-AA-0 | CARS MTI SERIES 20201A CLASS A1 2.010% 12/15/50 | | 12/15/2022 | Paydown | | 69,850 | 69,850 | 69,821 | 69,825 | | 25 | | 25 | | 69,850 | | | | 762 | 12/15/2050 |
| 149123-CB-5 | CATERPILLAR INC. 3.803% Due 8/15/2042 FA15 3.803% 08/15/42 | | 03/14/2022 | Various | | 24,460,410 | 24,500,000 | 23,335,025 | 23,690,472 | | 3,558 | | 3,558 | | 23,694,030 | | 766,380 | 766,380 | 546,100 | 08/15/2042 |
| 149123-CE-9 | CATERPILLAR INC. 4 3/4% Due 5/15/2064 MN15 4.750% 05/15/64 | | 03/10/2022 | BANK OF AMERICA | | 1,760,070 | 1,500,000 | 2,219,145 | 2,216,594 | | (1,838) | | (1,838) | | 2,214,756 | | (454,686) | (454,686) | 23,552 | 05/15/2064 |
| 149123-CG-4 | CATERPILLAR INC. BASIC 2.600% 09/19/29 | | 03/10/2022 | TRUIST | | 4,926,420 | 5,000,000 | 4,992,550 | 4,994,085 | | 137 | | 137 | | 4,994,222 | | (67,802) | (67,802) | 62,544 | 09/19/2029 |
| 149123-CJ-8 | CATERPILLAR INC. BASIC 3.250% 04/09/50 | | 03/09/2022 | Various | | 14,192,359 | 14,705,000 | 16,408,948 | 16,402,774 | | (5,862) | | (5,862) | | 16,396,911 | | (2,204,553) | (2,204,553) | 179,241 | 04/09/2050 |
| 149123-CK-5 | CATERPILLAR INC. BASIC 1.900% 03/12/31 | | 02/02/2022 | Various | | 13,593,872 | 14,000,000 | 14,019,880 | 14,019,800 | | (141) | | (141) | | 14,019,659 | | (425,787) | (425,787) | 104,399 | 03/12/2031 |
| 14912L-6C-0 | CATERPILLAR FINL SERVICE BASIC 3.300% 06/09/24 | | 03/10/2022 | MARKET AXESS | | 5,091,800 | 5,000,000 | 4,945,150 | 4,975,898 | | 1,933 | | 1,933 | | 4,977,831 | | 113,969 | 113,969 | 43,542 | 06/09/2024 |
| 14913R-2Q-9 | CATERPILLAR FINL SERVICE BASIC 1.150% 09/14/26 | | 03/09/2022 | Various | | 10,918,050 | 11,500,000 | 11,454,250 | 11,456,246 | | 1,521 | | 1,521 | | 11,457,767 | | (539,717) | (539,717) | 61,637 | 09/14/2026 |
| 14987B-AE-3 | CC HOLDINGS GS V LLC/CRO 3.849% Due 4/15/2023 A015 3.849% 04/15/23 | | 03/21/2022 | Various | | 9,194,490 | 9,000,000 | 9,055,760 | 9,008,141 | | (1,374) | | (1,374) | | 9,006,767 | | (6,767) | (6,767) | 344,601 | 04/15/2023 |
| 15135#-BM-3 | CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES 4.570% 12/20/22 | | 12/20/2022 | Maturity | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 548,400 | 12/20/2022 |
| 15135#-BQ-4 | CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES SERIES E 4.570% 12/20/22 | | 12/20/2022 | Maturity | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 548,400 | 12/20/2022 |
| 15189X-AS-7 | CENTERPOINT ENER HOUSTON BASIC 3.950% 03/01/48 | | 02/23/2022 | US BANCORP INC | | 3,134,820 | 3,000,000 | 3,688,500 | 3,683,504 | | (2,753) | | (2,753) | | 3,680,751 | | (545,931) | (545,931) | 57,275 | 03/01/2048 |
| 152314-JW-1 | CXHE 2003-B SERIES 2004B CLASS M2 5.137% 03/25/34 | | 12/26/2022 | Paydown | | 262,732 | 262,732 | 258,222 | 259,204 | | 3,528 | | 3,528 | | 262,732 | | | | 2,364 | 03/25/2034 |
| 152314-JY-7 | CXHE 2003-B SERIES 2004B CLASS M4 5.774% 03/25/34 | | 12/25/2022 | Paydown | | 509,481 | 509,481 | 509,098 | 509,200 | | 281 | | 281 | | 509,481 | | | | 6,369 | 03/25/2034 |
| 152314-JZ-4 | CXHE 2003-B SERIES 2004B CLASS M5 5.962% 03/25/34 | | 07/26/2022 | Paydown | | 41,119 | 41,119 | 40,052 | 40,219 | | 900 | | 900 | | 41,119 | | | | 371 | 03/25/2034 |
| 15678#-AJ-4 | CERNER CORP 3.58% Due 1/29/2025 JJ29 3.580% 01/29/25 | | 09/30/2022 | Redemption 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 605,617 | 01/29/2025 |
| 161175-BB-9 | CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23 4.464% 07/23/22 | | 05/03/2022 | BANK OF AMERICA | | 3,606,732 | 3,600,000 | 3,821,040 | 3,618,702 | | (16,323) | | (16,323) | | 3,602,379 | | 4,353 | 4,353 | 125,885 | 07/23/2022 |
| 161175-BB-9 | CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23 4.464% 07/23/22 | | 05/23/2022 | Call 100.0000 | | 3,600,000 | 3,600,000 | 3,821,040 | 3,618,702 | | (18,702) | | (18,702) | | 3,600,000 | | | | 133,920 | 07/23/2022 |
| 161175-BX-1 | CHARTER COMM OPT LLC/CAP BASIC 2.300% 02/01/32 | | 02/14/2022 | GOLDMAN SACHS | | 3,171,420 | 3,600,000 | 3,594,561 | 3,594,979 | | 55 | | 55 | | 3,595,034 | | (423,614) | (423,614) | 44,850 | 02/01/2032 |
| 161546-EW-2 | CFAB 2003-4 SERIES 20032 CLASS 2A2 4.947% 02/25/33 | | 12/25/2022 | Paydown | | 130,702 | 130,702 | 127,434 | 127,470 | | 3,232 | | 3,232 | | 130,702 | | | | 1,631 | 02/25/2033 |
| 161546-FX-9 | CFAB 2003-4 5.159% Due 11/25/2032 Mo-1 5.159% 11/25/32 | | 12/01/2022 | Paydown | | 59,937 | 59,937 | 57,614 | 58,982 | | 955 | | 955 | | 59,937 | | | | 4,855 | 11/25/2032 |
| 161630-AG-3 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.646% 02/25/37 | | 12/01/2022 | Paydown | | 25 | 25 | 25 | 25 | | | | | | 25 | | | | | 02/25/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 161630-AU-2 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.725% 02/25/37 | | 12/01/2022 | Paydown | | 99,119 | 99,119 | 96,211 | 96,391 | | 2,728 | | 2,728 | | 99,119 | | | | 1,977 | 02/25/2037 |
| 161630-AY-4 | CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 3.090% 02/25/37 | | 12/01/2022 | Paydown | | 81,896 | 81,896 | 81,239 | 81,305 | | 590 | | 590 | | 81,896 | | | | 1,226 | 02/25/2037 |
| 16165M-AF-5 | CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1 4.816% 09/25/36 | | 12/01/2022 | Paydown | | 560,145 | 544,026 | 498,804 | 504,705 | | 40,498 | | 40,498 | | 545,203 | | 14,941 | 14,941 | 11,217 | 09/25/2036 |
| 166764-BX-7 | CHEVRON CORP BASIC 1.995% 05/11/27 | | 04/05/2022 | CITICORP SECURITIES | | 2,842,680 | 3,000,000 | 3,065,240 | 3,051,008 | | (2,644) | | (2,644) | | 3,048,364 | | (205,684) | (205,684) | 24,273 | 05/11/2027 |
| 16678R-AV-9 | CCMFC 2004-1A 3.453% 01/25/35 | | 12/01/2022 | Paydown | | 229,911 | 229,911 | 214,334 | 215,839 | | 14,072 | | 14,072 | | 229,911 | | | | 2,272 | 01/25/2035 |
| 171239-AH-9 | CHUBB INA HOLDINGS INC BASIC 2.850% 12/15/51 | | 01/10/2022 | GOLDMAN SACHS | | 2,440,700 | 2,500,000 | 2,497,950 | 2,497,956 | | 4 | | 4 | | 2,497,960 | | (57,260) | (57,260) | 10,688 | 12/15/2051 |
| 171265-C#-6 | CHUGACH ELECTRIC ASSOCIATION CHUGACH ELECTRIC ASSOCIATION 2.910% 10/30/50 | | 10/30/2022 | Redemption 100.0000 | | 205,714 | 205,714 | 205,714 | 205,714 | | | | | | 205,714 | | | | 4,490 | 10/30/2050 |
| 17260G-4@-9 | ARES DYNAMIC CREDIT ALLOCATION ARES DYNAMIC CREDIT ALLOCATION 3.030% 09/15/28 | | 02/28/2022 | Tax Free Exchange | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 149,059 | 09/15/2028 |
| 172967-KN-0 | CITIGROUP INC 3.4% Due 5/1/2026 MN1 3.400% 05/01/26 | | 11/18/2022 | CITICORP SECURITIES | | 9,527,229 | 10,100,000 | 10,341,749 | 10,218,519 | | (23,103) | | (23,103) | | 10,195,415 | | (668,186) | (668,186) | 363,432 | 05/01/2026 |
| 172967-LJ-8 | CITIGROUP INC BASIC 4.281% 04/24/48 | | 01/06/2022 | J.P. MORGAN | | 11,709,100 | 10,000,000 | 12,126,100 | 12,096,608 | | (1,374) | | (1,374) | | 12,095,234 | | (386,134) | (386,134) | 90,377 | 04/24/2048 |
| 172973-5E-5 | CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1 5.500% 02/25/36 | | 12/01/2022 | Paydown | | 71,798 | 71,798 | 63,226 | 63,229 | | | | | | 63,229 | | 8,569 | 8,569 | 1,476 | 02/25/2036 |
| 17307G-MC-9 | Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA 4.717% 12/25/34 | | 12/25/2022 | Paydown | | 79,599 | 79,599 | 77,112 | 77,395 | | 2,204 | | 2,204 | | 79,599 | | | | 475 | 12/25/2034 |
| 17309P-AB-2 | Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B 4.547% 09/25/36 | | 12/25/2022 | Paydown | | 341,488 | 341,488 | 311,608 | 317,349 | | 24,140 | | 24,140 | | 341,488 | | | | 1,759 | 09/25/2036 |
| 17320D-AG-3 | CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4 3.093% 04/10/46 | | 12/01/2022 | Paydown | | 167,615 | 167,615 | 172,938 | 172,375 | | (4,760) | | (4,760) | | 167,615 | | | | 5,184 | 04/10/2046 |
| 17320D-AN-8 | CGCMT 2013-GC11 3.422% Due 4/10/2046 Mo-1 3.422% 04/10/46 | | 04/28/2022 | MORGAN STANLEY | | 12,011,250 | 12,000,000 | 12,348,942 | 12,045,257 | | (14,904) | | (14,904) | | 12,030,353 | | (19,103) | (19,103) | 172,241 | 04/10/2046 |
| 184692-3#-6 | CLEARBRIDGE MLP AND MIDSTREAM PREFERRED STOCK 4.180% 01/08/23 | | 12/16/2022 | Tax Free Exchange | | 4,200,000 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | | | 179,461 | 01/08/2023 |
| 18469P-3#-5 | CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES 4.070% 03/28/22 | | 03/28/2022 | Maturity | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 14,697 | 03/28/2022 |
| 18469Q-3#-3 | CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES 4.070% 03/28/22 | | 03/28/2022 | Maturity | | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 8,817 | 03/28/2022 |
| 18586*-AA-2 | CLEVELAND BROTHERS HOLDINGS, I 4 1/4% Due 7/10/2022 JJ10 4.250% 07/10/22 | | 07/10/2022 | Maturity | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 340,944 | 07/10/2022 |
| 189754-AC-8 | COACH INC. BASIC 4.125% 07/15/27 | | 03/01/2022 | MARKET AXESS | | 531,518 | 505,000 | 500,556 | 501,298 | | 103 | | 103 | | 501,401 | | 30,117 | 30,117 | 13,193 | 07/15/2027 |
| 20030N-CA-7 | COMCAST CORP. BASIC 3.150% 02/15/28 | | 02/07/2022 | PARIBAS SECURITIES | | 4,137,160 | 4,000,000 | 3,990,520 | 3,994,042 | | 93 | | 93 | | 3,994,135 | | 143,025 | 143,025 | 60,900 | 02/15/2028 |
| 20030N-CH-2 | COMCAST CORP. BASIC 3.550% 05/01/28 | | 07/11/2022 | Various | | 49,629,630 | 51,000,000 | 48,729,960 | 49,448,435 | | 115,856 | | 115,856 | | 49,564,290 | | 65,340 | 65,340 | 1,267,350 | 05/01/2028 |
| 20030N-DP-3 | COMCAST CORP. BASIC 2.450% 08/15/52 | | 02/16/2022 | J.P. MORGAN | | 1,247,792 | 1,600,000 | 1,567,072 | 1,567,809 | | 89 | | 89 | | 1,567,898 | | (320,106) | (320,106) | 19,818 | 08/15/2052 |
| 20030N-DR-9 | COMCAST CORP. BASIC 2.887% 11/01/51 | | 06/07/2022 | Tax Free Exchange | | 2,911,761 | 3,000,000 | 2,910,600 | 2,910,958 | | 802 | | 802 | | 2,911,761 | | | | 51,966 | 11/01/2051 |
| 20048E-BA-8 | COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1 3.282% 01/10/46 | | 12/12/2022 | Call 100.0000 | | 5,912,752 | 5,912,752 | 5,947,220 | 5,912,252 | | (2,109) | | (2,109) | | 5,910,143 | | 2,609 | 2,609 | 194,057 | 01/10/2046 |
| 20048E-BA-8 | COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1 3.282% 01/10/46 | | 11/01/2022 | Paydown | | 4,637,248 | 4,637,248 | 4,664,280 | 4,636,856 | | 392 | | 392 | | 4,637,248 | | | | 139,512 | 01/10/2046 |
| 20268M-AA-4 | COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1 3.560% 09/25/45 | | 09/23/2022 | Various | | 2,329,848 | 2,478,562 | 2,478,429 | 2,478,451 | | 3 | | 3 | | 2,478,455 | | (148,607) | (148,607) | 59,315 | 09/25/2045 |
| 20268M-AA-4 | COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1 3.560% 09/25/45 | | 09/25/2022 | Paydown | | 643,771 | 643,771 | 643,737 | 643,743 | | 29 | | 29 | | 643,771 | | | | 10,002 | 09/25/2045 |
| 20268M-AA-4 | COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1 3.560% 09/25/45 | | 09/26/2022 | Various | | 35,864 | 35,864 | 35,862 | 35,862 | | 2 | | 2 | | 35,864 | | | | 5,664 | 09/25/2045 |
| 205887-CB-6 | CONAGRA FOODS INC BASIC 4.600% 11/01/25 | | 07/12/2022 | GOLDMAN SACHS | | 6,535,490 | 6,500,000 | 6,481,410 | 6,489,172 | | 1,403 | | 1,403 | | 6,490,575 | | 44,915 | 44,915 | 210,131 | 11/01/2025 |
| 205887-CC-4 | CONAGRA FOODS INC BASIC 4.850% 11/01/28 | | 02/14/2022 | GOLDMAN SACHS | | 4,934,520 | 4,500,000 | 5,414,065 | 5,274,465 | | (13,872) | | (13,872) | | 5,260,593 | | (326,073) | (326,073) | 63,656 | 11/01/2028 |
| 20825C-AX-2 | PHILLIPS PETROLEUM BASIC 4.300% 08/15/28 | | 03/11/2022 | Call 110.3000 | | 3,309,000 | 3,000,000 | 3,482,520 | 3,462,550 | | (13,359) | | (13,359) | | 3,449,191 | | (449,191) | (449,191) | 382,817 | 08/15/2028 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 20826F-AQ-9 | CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15 4.950% 03/15/26 | | 05/11/2022 | Various | | 36,937,336 | 35,000,000 | 38,758,280 | 37,630,317 | | (230,555) | | (230,555) | | 37,399,762 | | (2,399,762) | (2,399,762) | 3,073,086 | 03/15/2026 |
| 209115-A*-5 | CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON 8.710% 06/30/22 | | 06/30/2022 | Redemption 100.0000 | | 8,496,483 | 8,496,483 | 8,496,483 | 8,496,483 | | | | | | 8,496,483 | | | | 474,398 | 06/30/2022 |
| 21036P-BB-3 | CONSTELLATION BRANDS INC BASIC 4.400% 11/15/25 | | 07/12/2022 | GOLDMAN SACHS | | 1,005,430 | 1,000,000 | 1,010,510 | 1,006,182 | | (830) | | (830) | | 1,005,352 | | 78 | 78 | 29,211 | 11/15/2025 |
| 21036P-BF-4 | CONSTELLATION BRANDS INC BASIC 2.875% 05/01/30 | | 02/17/2022 | CITICORP SECURITIES | | 8,239,305 | 8,500,000 | 8,836,625 | 8,821,435 | | (5,135) | | (5,135) | | 8,816,300 | | (576,995) | (576,995) | 75,349 | 05/01/2030 |
| 21079N-AA-9 | CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019 5.983% 04/19/22 | | 04/19/2022 | Maturity | | 13,368 | 13,368 | 13,368 | 13,368 | | | | | | 13,368 | | | | 400 | 04/19/2022 |
| 212168-AA-6 | CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31 6.000% 02/28/33 | | 08/28/2022 | Redemption 100.0000 | | 1,069,666 | 1,069,666 | 1,069,666 | 1,069,666 | | | | | | 1,069,666 | | | | 32,090 | 02/28/2033 |
| 21871@-AA-8 | CORESITE, L.P. SENIOR NOTES 4.190% 06/15/23 | | 01/07/2022 | Redemption 100.0000 | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 662,081 | 06/15/2023 |
| 21871@-AC-4 | CORESITE, LP CORESITE, LP 4.110% 04/17/26 | | 01/07/2022 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 678,642 | 04/17/2026 |
| 21871@-AD-2 | CORESITE, LP CORESITE, LP 4.310% 04/17/29 | | 01/07/2022 | Redemption 100.0000 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 1,168,494 | 04/17/2029 |
| 21872#-AA-5 | CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC 4.430% 01/31/40 | | 10/31/2022 | Redemption 100.0000 | | 337,380 | 337,380 | 337,380 | 337,380 | | | | | | 337,380 | | | | 9,935 | 01/31/2040 |
| 22006@-AB-2 | CORPORATION SERVICE COMPANY 4.32% Due 8/22/2023 FA22 4.320% 08/22/23 | | 11/03/2022 | Redemption 100.0000 | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 673,920 | 08/22/2023 |
| 224044-CJ-4 | COX COMMUNICATIONS BASIC 3.500% 08/15/27 | | 01/10/2022 | TD SECURITIES | | 4,135,014 | 3,900,000 | 4,310,592 | 4,291,427 | | (2,129) | | (2,129) | | 4,289,297 | | (154,283) | (154,283) | 55,738 | 08/15/2027 |
| 224044-CM-7 | COX COMMUNICATIONS BASIC 2.950% 10/01/50 | | 01/20/2022 | CITICORP SECURITIES | | 2,660,280 | 3,000,000 | 2,872,140 | 2,873,357 | | 173 | | 173 | | 2,873,530 | | (213,250) | (213,250) | 27,779 | 10/01/2050 |
| 224044-CN-5 | COX COMMUNICATIONS BASIC 2.600% 06/15/31 | | 02/16/2022 | J.P. MORGAN | | 19,779,021 | 20,400,000 | 20,425,296 | 20,425,196 | | (107) | | (107) | | 20,425,089 | | (646,068) | (646,068) | 48,858 | 06/15/2031 |
| 22541S-AX-6 | CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1 5.922% 02/25/34 | | 12/01/2022 | Paydown | | 17,964 | 17,964 | 16,504 | 16,728 | | 1,236 | | 1,236 | | 17,964 | | | | 1,775 | 02/25/2034 |
| 22541S-GE-2 | CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34 | | 12/01/2022 | Paydown | | 52,711 | 52,711 | 55,659 | 54,848 | | (2,137) | | (2,137) | | 52,711 | | | | 1,443 | 06/25/2034 |
| 22541S-GJ-1 | CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34 | | 12/01/2022 | Paydown | | 44,245 | 44,245 | 45,849 | 45,406 | | (1,161) | | (1,161) | | 44,245 | | | | 1,211 | 06/25/2034 |
| 225470-EC-3 | CSFB 2005-10 Flt % Due 11/25/2035 Mo-25 5.089% 11/25/35 | | 12/25/2022 | Paydown | | 336,226 | 342,278 | 260,987 | 273,967 | | 67,132 | | 67,132 | | 341,099 | | (4,873) | (4,873) | 1,846 | 11/25/2035 |
| 22822V-AT-8 | CROWN CASTLE INTL CORP. BASIC 2.250% 01/15/31 | | 02/14/2022 | GOLDMAN SACHS | | 916,550 | 1,000,000 | 1,042,750 | 1,037,185 | | (490) | | (490) | | 1,036,696 | | (120,146) | (120,146) | 13,188 | 01/15/2031 |
| 22959#-AA-9 | CSOLAR IV SOUTH, LLC SR SEC 5.371% 09/30/38 | | 12/31/2022 | Redemption 100.0000 | | 613,542 | 613,542 | 613,503 | 613,426 | | 116 | | 116 | | 613,542 | | | | 21,540 | 09/30/2038 |
| 22964*-AC-2 | CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC 3.850% 03/31/41 | | 12/31/2022 | Redemption 100.0000 | | 1,256,725 | 1,256,725 | 1,256,725 | 1,256,725 | | | | | | 1,256,725 | | | | 30,370 | 03/31/2041 |
| 233046-AQ-4 | DNKN 2015-1A SERIES 20211A CLASS A2II 2.493% 11/20/51 | | 11/15/2022 | Paydown | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,759 | 11/20/2051 |
| 23312V-AF-3 | DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1 2.890% 09/10/49 | | 01/25/2022 | Various | | 10,792,852 | 10,500,000 | 10,980,766 | 10,807,027 | | (4,801) | | (4,801) | | 10,802,226 | | (9,374) | (9,374) | 47,203 | 09/10/2049 |
| 233254-AA-9 | DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC 3.510% 09/30/40 | | 09/30/2022 | Redemption 100.0000 | | 1,515,611 | 1,515,611 | 1,515,611 | 1,515,611 | | | | | | 1,515,611 | | | | 46,312 | 09/30/2040 |
| 23338V-AM-8 | DTE ELECTRIC CO BASIC 2.625% 03/01/31 | | 02/14/2022 | GOLDMAN SACHS | | 1,475,730 | 1,500,000 | 1,669,500 | 1,647,326 | | (1,933) | | (1,933) | | 1,645,393 | | (169,663) | (169,663) | 18,047 | 03/01/2031 |
| 23338V-AP-1 | DTE ELECTRIC CO BASIC 3.250% 04/01/51 | | 02/18/2022 | PARIBAS SECURITIES | | 3,620,678 | 3,800,000 | 3,934,959 | 3,934,536 | | (432) | | (432) | | 3,934,104 | | (313,426) | (313,426) | 48,714 | 04/01/2051 |
| 23355L-AM-8 | DXC TECHNOLOGY COMPANY BASIC 2.375% 09/15/28 | | 02/01/2022 | MORGAN STANLEY | | 2,012,808 | 2,100,000 | 2,046,072 | 2,047,264 | | 646 | | 646 | | 2,047,910 | | (35,102) | (35,102) | 19,950 | 09/15/2028 |
| 233851-CS-1 | DAIMLER FINANCE NA LLC 2.850% 01/06/22 | | 01/06/2022 | Maturity | | 17,000,000 | 17,000,000 | 17,148,860 | 17,000,470 | | (470) | | (470) | | 17,000,000 | | | | 242,250 | 01/06/2022 |
| 233851-CU-6 | DAIMLER FINANCE NA LLC BASIC 3.450% 01/06/27 | | 03/31/2022 | Various | | 4,805,280 | 4,800,000 | 5,222,992 | 5,194,376 | | (19,628) | | (19,628) | | 5,174,749 | | (369,469) | (369,469) | 123,280 | 01/06/2027 |
| 233851-DD-3 | DAIMLER FINANCE NA LLC BASIC 3.350% 02/22/23 | | 07/11/2022 | Various | | 8,492,605 | 8,500,000 | 8,500,205 | 8,554,931 | | (25,696) | | (25,696) | | 8,529,235 | | (36,630) | (36,630) | 253,902 | 02/22/2023 |

# 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 |
| 23386#-AG-7 | DAIRY FARMERS OF AM INC 3.61% Due 12/17/2022 JD17 3.610% 12/17/22 | | 12/17/2022 | Maturity | | 21,000,000 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | | | 758,100 | 12/17/2022 |
| 244098-A#-6 | DEER PARK REFINING L.P. DEER PARK REFINING L.P. 4.210% 07/23/30 | | 01/21/2022 | Redemption 100.0000 | | 4,500,000 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | | | 753,907 | 07/23/2030 |
| 244098-A@-8 | DEER PARK REFINING L.P. DEER PARK REFINING L.P. 4.150% 07/23/28 | | 01/21/2022 | Redemption 100.0000 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 1,219,330 | 07/23/2028 |
| 244199-BF-1 | DEERE & CO. 3.9% Due 6/9/2042 JD9 3.900% 06/09/42 | | 03/14/2022 | J.P. MORGAN | | 515,310 | 500,000 | 652,085 | 643,824 | | (1,213) | | (1,213) | | 642,611 | | (127,301) | (127,301) | 5,254 | 06/09/2042 |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP BASIC 3.450% 03/13/25 | | 02/14/2022 | GOLDMAN SACHS | | 10,388,600 | 10,000,000 | 10,905,200 | 10,587,015 | | (22,350) | | (22,350) | | 10,564,665 | | (176,065) | (176,065) | 146,625 | 03/13/2025 |
| 24422E-UH-0 | JOHN DEERE CAPITAL CORP BASIC 3.450% 06/07/23 | | 07/12/2022 | GOLDMAN SACHS | | 6,028,620 | 6,000,000 | 6,004,600 | 6,001,401 | | (516) | | (516) | | 6,000,884 | | 27,736 | 27,736 | 124,775 | 06/07/2023 |
| 24422E-UM-9 | JOHN DEERE CAPITAL CORP BASIC 3.650% 10/12/23 | | 03/17/2022 | J.P. MORGAN | | 1,024,620 | 1,000,000 | 999,820 | 999,932 | | 8 | | 8 | | 999,940 | | 24,680 | 24,680 | 16,121 | 10/12/2023 |
| 24422E-VK-2 | JOHN DEERE CAPITAL CORP BASIC 0.700% 01/15/26 | | 03/14/2022 | Various | | 15,471,232 | 16,600,000 | 16,351,636 | 16,364,544 | | 11,673 | | 11,673 | | 16,376,217 | | (904,985) | (904,985) | 77,299 | 01/15/2026 |
| 24422E-VS-5 | JOHN DEERE CAPITAL CORP BASIC 2.000% 06/17/31 | | 03/10/2022 | Various | | 11,311,530 | 12,000,000 | 12,031,710 | 12,030,407 | | (427) | | (427) | | 12,029,980 | | (718,450) | (718,450) | 44,000 | 06/17/2031 |
| 24617#-AA-9 | DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES 3.820% 11/06/34 | | 11/06/2022 | Redemption 100.0000 | | 689,841 | 689,841 | 689,841 | 689,841 | | | | | | 689,841 | | | | 19,826 | 11/06/2034 |
| 24618#-AG-5 | DELAWARE NORTH SERIES 2013 SENIOR NOTES 3.930% 07/31/23 | | 12/30/2022 | Tax Free Exchange | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 501,075 | 07/31/2023 |
| 24618#-AH-3 | DELAWARE NORTH SENIOR NOTES 3.400% 12/15/26 | | 12/30/2022 | Tax Free Exchange | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 531,250 | 12/15/2026 |
| 24618#-AK-6 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC 4.040% 12/20/27 | | 12/30/2022 | Tax Free Exchange | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 373,700 | 12/20/2027 |
| 24618#-AL-4 | DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC 4.290% 12/20/32 | | 12/30/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 220,458 | 12/20/2032 |
| 24618#-AM-2 | DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, INC 4.640% 03/18/29 | | 12/30/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 297,733 | 03/18/2029 |
| 25150U-AA-6 | DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1 2.818% 04/25/47 | | 12/01/2022 | Paydown | | 591,312 | 591,312 | 532,040 | 539,502 | | 51,810 | | 51,810 | | 591,312 | | | | 2,227 | 04/25/2047 |
| 25277L-AC-0 | DIAMOND SPORTS GR/DIAMON BASIC 6.625% 08/15/27 | | 03/03/2022 | J.P. MORGAN | | 1,626,875 | 6,600,000 | 3,359,750 | 1,845,473 | 1,828,969 | 35,574 | | 1,864,543 | | 3,710,016 | | (2,083,141) | (2,083,141) | 223,801 | 08/15/2027 |
| 25466A-AP-6 | DISCOVER BANK BASIC 4.650% 09/13/28 | | 04/13/2022 | MORGAN STANLEY | | 1,786,995 | 1,750,000 | 2,097,830 | 2,054,322 | | (13,261) | | (13,261) | | 2,041,060 | | (254,065) | (254,065) | 48,599 | 09/13/2028 |
| 25466A-AR-2 | DISCOVER BANK BASIC 2.700% 02/06/30 | | 02/14/2022 | GOLDMAN SACHS | | 2,897,850 | 3,000,000 | 3,109,860 | 3,103,221 | | (1,504) | | (1,504) | | 3,101,717 | | (203,867) | (203,867) | 42,750 | 02/06/2030 |
| 254683-CJ-2 | DCENT 2016-A4 SERIES 2018A6 CLASS A6 4.729% 03/15/26 | | 01/05/2022 | PARIBAS SECURITIES | | 2,009,219 | 2,000,000 | 1,997,734 | 1,998,489 | | 6 | | 6 | | 1,998,495 | | 10,724 | 10,724 | 639 | 03/15/2026 |
| 254687-CZ-7 | DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS 3.700% 09/15/24 | | 07/12/2022 | GOLDMAN SACHS | | 6,516,640 | 6,500,000 | 6,570,295 | 6,539,501 | | (8,292) | | (8,292) | | 6,531,209 | | (14,569) | (14,569) | 199,749 | 09/15/2024 |
| 254687-DZ-6 | DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15 6.200% 12/15/34 | | 07/12/2022 | Various | | 75,998,340 | 66,000,000 | 76,031,801 | 76,053,638 | | (361,147) | | (361,147) | | 75,692,491 | | 305,849 | 305,849 | 2,375,633 | 12/15/2034 |
| 25470D-AR-0 | DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28 | | 03/10/2022 | WELLS FARGO SECURITIES LLC | | 15,059,700 | 15,000,000 | 14,843,198 | 14,885,232 | | 3,287 | | 3,287 | | 14,888,519 | | 171,181 | 171,181 | 286,375 | 03/20/2028 |
| 25470X-AJ-4 | DISH DBS CORP 5.875% 07/15/22 | | 05/03/2022 | MORGAN STANLEY | | 1,003,510 | 1,000,000 | 1,058,750 | 1,006,772 | | (4,324) | | (4,324) | | 1,002,447 | | 1,063 | 1,063 | 47,326 | 07/15/2022 |
| 256677-AC-9 | DOLLAR GENERAL 3 1/4% Due 4/15/2023 AO15 3.250% 04/15/23 | | 10/06/2022 | Various | | 3,091,000 | 3,091,000 | 3,221,811 | 3,113,646 | | (16,534) | | (16,534) | | 3,097,111 | | (6,111) | (6,111) | 97,946 | 04/15/2023 |
| 256677-AD-7 | DOLLAR GENERAL 4.15% Due 11/1/2025 MN1 4.150% 11/01/25 | | 07/11/2022 | GOLDMAN SACHS | | 8,422,176 | 8,400,000 | 8,386,896 | 8,394,395 | | 728 | | 728 | | 8,395,123 | | 27,053 | 27,053 | 244,020 | 11/01/2025 |
| 256677-AE-5 | DOLLAR GENERAL 3.875% 04/15/27 | | 07/11/2022 | GOLDMAN SACHS | | 6,423,235 | 6,500,000 | 6,495,190 | 6,497,246 | | 253 | | 253 | | 6,497,499 | | (74,264) | (74,264) | 187,507 | 04/15/2027 |
| 25755T-AP-5 | DPABS 2012-1A SERIES 20211A CLASS A2II 3.151% 04/25/51 | | 10/16/2022 | Paydown | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 1,477 | 04/25/2051 |
| 26078J-AD-2 | DowDuPont Inc BASIC 4.725% 11/15/28 | | 03/16/2022 | BARCLAYS | | 4,012,313 | 3,750,000 | 4,439,763 | 4,408,199 | | (20,035) | | (20,035) | | 4,388,164 | | (375,851) | (375,851) | 60,539 | 11/15/2028 |
| 264414-AX-1 | Duke Realty Corp BASIC 2.250% 01/15/32 | | 10/06/2022 | Tax Free Exchange | | 18,813,864 | 19,000,000 | 18,799,380 | 18,800,302 | | 13,562 | | 13,562 | | 18,813,864 | | | | 406,125 | 01/15/2032 |
| 26441C-BN-4 | DUKE POWER BASIC 3.500% 06/15/51 | | 03/14/2022 | CITICORP SECURITIES | | 4,653,660 | 5,500,000 | 5,736,885 | 5,736,646 | | (1,034) | | (1,034) | | 5,735,613 | | (1,081,953) | (1,081,953) | 48,660 | 06/15/2051 |

# 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 |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS BASIC 2.950% 12/01/26 | | 07/18/2022 | KEY BANK | | 483,375 | 500,000 | 481,820 | 489,095 | | 1,138 | | 1,138 | | 490,232 | | (6,857) | (6,857) | 9,383 | 12/01/2026 |
| 26443T-AC-0 | DUKE ENERGY INDIANA INC BASIC 2.750% 04/01/50 | | 03/14/2022 | MORGAN STANLEY | | 6,303,840 | 8,000,000 | 7,990,160 | 7,990,633 | | 46 | | 46 | | 7,990,679 | | (1,686,839) | (1,686,839) | 100,833 | 04/01/2050 |
| 26860#-AA-8 | PIO PICO LLC SENIOR SECURED NOTES 4.170% 12/31/41 | | 12/31/2022 | Redemption 100.0000 | | 276,571 | 276,571 | 276,571 | 276,571 | | | | | | 276,571 | | | | 10,303 | 12/31/2041 |
| 269246-BS-2 | E Trade Group Inc BASIC 4.500% 06/20/28 | | 07/11/2022 | Various | | 18,034,380 | 18,000,000 | 17,984,160 | 17,988,966 | | 795 | | 795 | | 17,989,761 | | 44,619 | 44,619 | 456,750 | 06/20/2028 |
| 26969P-AB-4 | EAGLE MATERIALS INC BASIC 2.500% 07/01/31 | | 04/05/2022 | WELLS FARGO SECURITIES LLC | | 1,900,385 | 2,150,000 | 2,170,855 | 2,170,080 | | (520) | | (520) | | 2,169,560 | | (269,175) | (269,175) | 41,208 | 07/01/2031 |
| 26986*-AA-1 | EAGLE SOLAR, LLC EAGLE SOLAR, LLC 4.820% 12/31/42 | | 12/31/2022 | Redemption 100.0000 | | 943,187 | 943,187 | 943,187 | 943,187 | | | | | | 943,187 | | | | 38,949 | 12/31/2042 |
| 27326#-AC-0 | EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP 4.450% 04/19/49 | | 04/18/2022 | Redemption 100.0000 | | 333,333 | 333,333 | 333,333 | 333,333 | | | | | | 333,333 | | | | 7,417 | 04/19/2049 |
| 27409L-AE-3 | EAST OHIO GAS CO/THE BASIC 3.000% 06/15/50 | | 01/06/2022 | J.P. MORGAN | | 9,536,400 | 10,000,000 | 9,857,600 | 9,862,176 | | 77 | | 77 | | 9,862,253 | | (325,853) | (325,853) | 20,833 | 06/15/2050 |
| 276480-AE-0 | EASTERN ENERGY GAS HOLDINGS 4.8% Due 11/1/2043 MN1 4.800% 11/01/43 | | 08/30/2022 | Various | | 13,883,102 | 13,150,000 | 13,907,966 | 13,897,818 | | (14,716) | | (14,716) | | 13,883,102 | | | | 524,247 | 11/01/2043 |
| 28258#-AA-4 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35 | | 08/31/2022 | Redemption 100.0000 | | 895,312 | 895,312 | 895,312 | 895,312 | | | | | | 895,312 | | | | 33,940 | 11/30/2035 |
| 28258#-AB-2 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 6.680% 11/30/35 | | 01/01/2022 | Redemption 100.0000 | | (585,735) | (585,735) | (585,735) | (585,735) | | | | | | (585,735) | | | | (9,782) | 11/30/2035 |
| 28258#-AB-2 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 6.680% 11/30/35 | | 01/01/2022 | Tax Free Exchange | | 585,735 | 585,735 | 585,735 | 585,735 | | | | | | 585,735 | | | | 11,629 | 11/30/2035 |
| 28258#-AC-0 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35 | | 01/01/2022 | No Broker | | 2,315,881 | 2,315,881 | 2,315,881 | 2,315,881 | | | | | | 2,315,881 | | | | | 11/30/2035 |
| 28501*-AP-0 | ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES C 3.480% 07/25/22 | | 07/25/2022 | Maturity | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 452,400 | 07/25/2022 |
| 292480-AH-3 | ENABLE MIDSTREAM PARTNER 3.9% Due 5/15/2024 MN15 3.900% 05/15/24 | | 01/04/2022 | BARCLAYS | | 2,195,151 | 2,100,000 | 2,071,272 | 2,080,692 | | 108 | | 108 | | 2,080,800 | | 114,351 | 114,351 | 11,603 | 05/15/2024 |
| 29364G-AJ-2 | ENTERGY CORP 2.95% Due 9/1/2026 MS1 2.950% 09/01/26 | | 02/14/2022 | GOLDMAN SACHS | | 2,432,088 | 2,400,000 | 2,574,870 | 2,533,071 | | (3,693) | | (3,693) | | 2,529,377 | | (97,289) | (97,289) | 32,450 | 09/01/2026 |
| 29373K-AB-9 | Enterprise Fleet Financing LLC SERIES 20201 CLASS A2 1.780% 12/22/25 | | 01/05/2022 | SOCIETE GENERALE | | 3,429,091 | 3,406,470 | 3,405,912 | 3,406,135 | | 3 | | 3 | | 3,406,137 | | 22,953 | 22,953 | 2,863 | 12/22/2025 |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPER BASIC 2.800% 01/31/30 | | 02/02/2022 | RBC CAPITAL MARKETS | | 8,500,716 | 8,400,000 | 9,009,730 | 8,930,401 | | (5,741) | | (5,741) | | 8,924,660 | | (423,944) | (423,944) | 120,213 | 01/31/2030 |
| 29445F-BM-9 | Equifirst Mortgage Loan Trust SERIES 20042 CLASS M5 6.262% 10/25/34 | | 01/26/2022 | BTIG LLC | | 961,306 | 961,306 | 958,903 | 959,724 | | 15 | | 15 | | 959,739 | | 1,567 | 1,567 | 1,690 | 10/25/2034 |
| 29977A-A@-4 | EVERCORE PARTNERS INC-CL A SENIOR NOTES 5.230% 03/31/23 | | 06/28/2022 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 274,599 | 03/31/2023 |
| 30231G-AZ-5 | EXXON MOBIL CORP BASIC 3.095% 08/16/49 | | 01/06/2022 | J.P. MORGAN | | 62,005,332 | 62,650,000 | 62,469,614 | 62,479,587 | | 97 | | 97 | | 62,479,684 | | (474,353) | (474,353) | 775,607 | 08/16/2049 |
| 30231G-BM-3 | EXXON MOBIL CORP BASIC 3.452% 04/15/51 | | 02/16/2022 | J.P. MORGAN | | 6,755,910 | 7,000,000 | 8,177,470 | 8,139,590 | | (3,390) | | (3,390) | | 8,136,201 | | (1,380,291) | (1,380,291) | 81,889 | 04/15/2051 |
| 302635-AG-2 | FS INVESTMENT CORP BASIC 3.400% 01/15/26 | | 04/13/2022 | MORGAN STANLEY | | 2,351,829 | 2,450,000 | 2,482,071 | 2,477,660 | | (1,965) | | (1,965) | | 2,475,695 | | (123,867) | (123,867) | 63,169 | 01/15/2026 |
| 30284@-AM-4 | FNBM, LLC SENIOR SECURED NOTES 4.310% 02/21/22 | | 02/21/2022 | Various | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 295,508 | 02/21/2022 |
| 30288*-AA-8 | FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES 4.540% 03/31/38 | | 09/30/2022 | Redemption 100.0000 | | 992,500 | 992,500 | 992,500 | 992,500 | | | | | | 992,500 | | | | 34,504 | 03/31/2038 |
| 30288*-AE-0 | FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC 4.390% 12/31/38 | | 12/31/2022 | Redemption 100.0000 | | 338,300 | 338,300 | 338,300 | 338,300 | | | | | | 338,300 | | | | 11,064 | 12/31/2038 |
| 30290M-AN-7 | FREMF MORTGAGE TRUST SERIES 2012K19 CLASS B 4.168% 05/25/45 | | 03/25/2022 | Call 100.0000 | | 862,938 | 862,938 | 895,972 | 883,742 | | (757) | | (757) | | 882,984 | | (20,047) | (20,047) | 9,275 | 05/25/2045 |
| 30290M-AN-7 | FREMF MORTGAGE TRUST SERIES 2012K19 CLASS B 4.168% 05/25/45 | | 02/01/2022 | Paydown | | 1,062,062 | 1,062,062 | 1,102,719 | 1,087,667 | | (25,605) | | (25,605) | | 1,062,062 | | | | 7,072 | 05/25/2045 |
| 30306V-A@-8 | FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39 | | 12/31/2022 | Redemption 100.0000 | | 352,800 | 352,800 | 352,800 | 352,800 | | | | | | 352,800 | | | | 11,595 | 06/30/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 30306V-AA-7 | FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC 5.550% 03/31/39 | | 09/30/2022 | Redemption 100.0000 | | 325,550 | 325,550 | 325,550 | 325,550 | | | | | | 325,550 | | | | 13,657 | 03/31/2039 |
| 30571#-AA-0 | FAIRVIEW HEALTH SERVICES SERIES 2015 4.160% 11/15/43 | | 11/15/2022 | Redemption 100.0000 | | 558,819 | 558,819 | 558,819 | 558,819 | | | | | | 558,819 | | | | 23,247 | 11/15/2043 |
| 31620M-BJ-4 | FIDELITY NATIONAL INFO SVCS BASIC 3.750% 05/21/29 | | 03/16/2022 | BARCLAYS | | 14,967,600 | 15,000,000 | 15,867,200 | 15,671,758 | | (18,337) | | (18,337) | | 15,653,421 | | (685,821) | (685,821) | 182,813 | 05/21/2029 |
| 316773-CL-2 | FIFTH THIRD BANCORP 3 1/2% Due 3/15/2022 MS15 3.500% 03/15/22 | | 02/14/2022 | Call 100.0000 | | 3,700,000 | 3,700,000 | 3,674,322 | 3,699,380 | | 360 | | 360 | | 3,699,740 | | 260 | 260 | 53,239 | 03/15/2022 |
| 31953*-AJ-1 | UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT NOTES 5.470% 05/31/22 | | 05/31/2022 | Redemption 100.0000 | | 552,382 | 552,382 | 552,382 | 552,382 | | | | | | 552,382 | | | | 21,368 | 05/31/2022 |
| 31953*-AK-8 | UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT NOTES 5.470% 09/27/22 | | 09/27/2022 | Redemption 100.0000 | | 514,287 | 514,287 | 514,287 | 514,287 | | | | | | 514,287 | | | | 24,420 | 09/27/2022 |
| 31953*-AL-6 | BNSF BNSF 5.960% 10/15/27 | | 11/15/2022 | Redemption 100.0000 | | 223,632 | 223,632 | 223,632 | 223,632 | | | | | | 223,632 | | | | 9,996 | 10/15/2027 |
| 31953*-AM-4 | BNSF BNSF 5.960% 10/15/27 | | 11/15/2022 | Redemption 100.0000 | | 22,178 | 22,178 | 22,178 | 22,178 | | | | | | 22,178 | | | | 991 | 10/15/2027 |
| 31953*-AN-2 | BNSF BNSF 5.960% 10/15/27 | | 11/15/2022 | Redemption 100.0000 | | 143,949 | 143,949 | 143,949 | 143,949 | | | | | | 143,949 | | | | 6,439 | 10/15/2027 |
| 31953*-AP-7 | BNSF BNSF 5.960% 10/15/27 | | 11/15/2022 | Redemption 100.0000 | | 56,986 | 56,986 | 56,986 | 56,986 | | | | | | 56,986 | | | | 2,547 | 10/15/2027 |
| 31953*-AQ-5 | BNSF BNSF 5.960% 10/15/27 | | 11/15/2022 | Redemption 100.0000 | | 75,832 | 75,832 | 75,832 | 75,832 | | | | | | 75,832 | | | | 3,390 | 10/15/2027 |
| 31953*-AR-3 | BNSF BNSF 5.960% 12/13/27 | | 11/15/2022 | Redemption 100.0000 | | 67,971 | 67,971 | 67,971 | 67,971 | | | | | | 67,971 | | | | 3,008 | 12/13/2027 |
| 32027N-JT-9 | FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 5.107% 08/25/34 | | 12/27/2022 | Paydown | | 46,356 | 46,356 | 45,577 | 45,771 | | 585 | | 585 | | 46,356 | | | | 340 | 08/25/2034 |
| 32027N-WP-2 | FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5 4.747% 11/25/35 | | 12/27/2022 | Paydown | | 93,345 | 93,345 | 88,911 | 90,041 | | 3,305 | | 3,305 | | 93,345 | | | | 602 | 11/25/2035 |
| 33766#-AA-9 | OHIO EDOSON TOWER, LLC OHIO EDISON TOWER, LLC 3.200% 06/15/35 | | 12/15/2022 | Redemption 100.0000 | | 1,095,795 | 1,095,795 | 1,106,715 | 1,105,486 | | (9,691) | | (9,691) | | 1,095,795 | | | | 19,087 | 06/15/2035 |
| 34107@-AA-7 | FLORIDA PIPELINE HOLDINGS, LLC FLORIDA PIPELINE HOLDINGS, LLC 2.920% 08/15/38 | | 08/15/2022 | Redemption 100.0000 | | 1,731,999 | 1,731,999 | 1,731,999 | 1,731,999 | | | | | | 1,731,999 | | | | 42,224 | 08/15/2038 |
| 34524#-AA-0 | CORKTOWN MOBILITY HUB LLC CORKTOWN MOBILITY HUB LLC 4.720% 07/15/42 | | 12/15/2022 | Redemption 100.0000 | | 281,648 | 281,648 | 284,359 | 284,355 | | (2,707) | | (2,707) | | 281,648 | | | | 10,063 | 07/15/2042 |
| 34531F-AA-1 | FORD CREDIT AUTO OWNER TR 262% 2.620% 08/15/28 | | 01/21/2022 | J.P. MORGAN | | 15,019,336 | 15,000,000 | 14,996,799 | 14,999,907 | | 47 | | 47 | | 14,999,954 | | 19,382 | 19,382 | 43,667 | 08/15/2028 |
| 345370-CW-8 | FORD MOTOR COMPANY BASIC 9.000% 04/22/25 | | 09/01/2022 | Call 112.2064 | | 2,244,128 | 2,000,000 | 2,353,600 | 2,266,371 | | (51,945) | | (51,945) | | 2,214,426 | | (214,426) | (214,426) | 398,628 | 04/22/2025 |
| 345397-B3-6 | FORD MOTOR CREDIT CO BASIC 4.000% 11/13/30 | | 02/24/2022 | BARCLAYS | | 1,075,250 | 1,100,000 | 1,124,148 | 1,121,930 | | (344) | | (344) | | 1,121,586 | | (46,336) | (46,336) | 12,833 | 11/13/2030 |
| 345397-YL-1 | FORD MOTOR CREDIT CO 3.339% 03/28/22 | | 02/28/2022 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,029,600 | 5,001,081 | | (1,081) | | (1,081) | | 5,000,000 | | | | 69,563 | 03/28/2022 |
| 34962W-AA-2 | FORTERRA FIN LLC/FRTA FI BASIC 6.500% 07/15/25 | | 02/15/2022 | STIFEL NICOLAUS | | 4,812,750 | 4,650,000 | 4,703,750 | 4,686,667 | | (1,745) | | (1,745) | | 4,684,921 | | 127,829 | 127,829 | 177,992 | 07/15/2025 |
| 35877#-AA-0 | FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC 4.130% 12/15/37 | | 12/15/2022 | Redemption 100.0000 | | 803,382 | 803,382 | 803,382 | 803,382 | | | | | | 803,382 | | | | 24,970 | 12/15/2037 |
| 361886-BZ-6 | GFORT 2019-1 A SERIES 20191 CLASS A 2.700% 04/15/24 | | 01/05/2022 | PARIBAS SECURITIES | | 1,400,972 | 1,392,000 | 1,441,264 | 1,401,062 | | (522) | | (522) | | 1,400,539 | | 433 | 433 | 2,297 | 04/15/2024 |
| 36192K-AV-9 | GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1 4.085% 05/10/45 | | 03/11/2022 | Call 100.0000 | | 724,630 | 724,630 | 754,156 | 727,021 | | (1,732) | | (1,732) | | 725,289 | | (659) | (659) | 7,400 | 05/10/2045 |
| 36192K-AV-9 | GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1 4.085% 05/10/45 | | 02/01/2022 | Paydown | | 3,275,370 | 3,275,370 | 3,408,832 | 3,286,176 | | (10,806) | | (10,806) | | 3,275,370 | | | | 22,300 | 05/10/2045 |
| 36197X-AP-9 | GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1 3.375% 06/10/46 | | 02/23/2022 | GOLDMAN SACHS | | 5,032,031 | 5,000,000 | 5,167,875 | 5,033,743 | | (4,126) | | (4,126) | | 5,029,617 | | 2,415 | 2,415 | 39,375 | 06/10/2046 |
| 36228F-YY-6 | GSR 2003-13 Adj % Due 10/25/2033 Mo-1 4.125% 10/25/33 | | 12/01/2022 | Paydown | | 40,491 | 40,491 | 41,207 | 41,030 | | (540) | | (540) | | 40,491 | | | | 607 | 10/25/2033 |
| 362334-ED-2 | GSAMP 2006-HE2 SERIES 2006NC1 CLASS M1 4.747% 02/25/36 | | 06/09/2022 | BTIG LLC | | 7,680,000 | 8,000,000 | 7,755,000 | 7,831,988 | | 7,232 | | 7,232 | | 7,839,220 | | (159,220) | (159,220) | 34,565 | 02/25/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 36242D-2B-8 | GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25 5.364% 04/25/35 | | 12/27/2022 | Paydown | | 797,011 | 797,011 | 642,092 | 700,149 | | 96,862 | | 96,862 | | 797,011 | | | | 7,898 | 04/25/2035 |
| 36242D-5W-9 | GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1 5.500% 06/25/35 | | 12/01/2022 | Paydown | | 27,146 | 27,146 | 27,078 | 27,078 | | 68 | | 68 | | 27,146 | | | | 722 | 06/25/2035 |
| 36242D-ET-6 | GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 5.000% 05/25/43 | | 12/01/2022 | Paydown | | 2,004 | 2,004 | 2,056 | 2,004 | | | | | | 2,004 | | | | 55 | 05/25/2043 |
| 36242D-EY-5 | GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1 5.000% 09/25/34 | | 12/01/2022 | Paydown | | 89,553 | 89,553 | 92,612 | 92,110 | | (2,557) | | (2,557) | | 89,553 | | | | 2,166 | 09/25/2034 |
| 36242D-FG-3 | GSAMP 2005-AHL 5.897% 09/25/34 | | 11/01/2022 | Paydown | | 40,266 | 40,266 | 39,636 | 39,692 | | 573 | | 573 | | 40,266 | | | | 1,618 | 09/25/2034 |
| 36242D-QY-2 | GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 5.000% 12/25/34 | | 12/01/2022 | Paydown | | 20,533 | 20,533 | 20,263 | 20,284 | | 249 | | 249 | | 20,533 | | | | 483 | 12/25/2034 |
| 36254X-AE-4 | GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS B 3.659% 01/10/43 | | 04/11/2022 | GOLDMAN SACHS | | 326,143 | 350,000 | 346,997 | 347,705 | | 54 | | 54 | | 347,759 | | (21,617) | (21,617) | 4,578 | 01/10/2043 |
| 369550-AU-2 | GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022 MN15 2.250% 11/15/22 | | 02/03/2022 | J.P. MORGAN | | 13,616,775 | 13,500,000 | 12,953,925 | 13,373,732 | | 14,339 | | 14,339 | | 13,388,071 | | 228,704 | 228,704 | 69,188 | 11/15/2022 |
| 37045V-AJ-9 | GENERAL MOTORS CORP 5.2% Due 4/1/2045 AO1 5.200% 04/01/45 | | 11/21/2022 | MORGAN STANLEY | | 7,745,877 | 9,300,000 | 8,762,164 | 8,813,421 | | 9,426 | | 9,426 | | 8,822,847 | | (1,076,970) | (1,076,970) | 553,453 | 04/01/2045 |
| 37255J-AA-0 | GENTING NY LLC/GENNY CAP BASIC 3.300% 02/15/26 | | 03/01/2022 | WELLS FARGO SECURITIES LLC | | 5,713,618 | 6,000,000 | 6,025,844 | 6,021,457 | | (867) | | (867) | | 6,020,589 | | (306,972) | (306,972) | 108,538 | 02/15/2026 |
| 37331N-AD-3 | GEORGIA-PACIFIC LLC 3.734% Due 7/15/2023 JJ15 3.734% 07/15/23 | | 07/12/2022 | GOLDMAN SACHS | | 9,999,600 | 10,000,000 | 9,999,700 | 9,999,992 | | 3 | | 3 | | 9,999,995 | | (395) | (395) | 372,363 | 07/15/2023 |
| 37331N-AK-7 | GEORGIA-PACIFIC LLC BASIC 2.300% 04/30/30 | | 03/23/2022 | BARCLAYS | | 14,609,312 | 15,800,000 | 17,004,290 | 16,838,268 | | (28,311) | | (28,311) | | 16,809,957 | | (2,200,645) | (2,200,645) | 146,369 | 04/30/2030 |
| 375558-BC-6 | GILEAD SCIENCES INC 3.250% 09/01/22 | | 05/03/2022 | MARKET AXESS | | 7,620,596 | 7,600,000 | 7,821,008 | 7,622,984 | | (15,780) | | (15,780) | | 7,607,204 | | 13,392 | 13,392 | 167,411 | 09/01/2022 |
| 375558-BF-9 | GILEAD SCIENCES INC 3.65% Due 3/1/2026 MS1 3.650% 03/01/26 | | 02/14/2022 | GOLDMAN SACHS | | 12,533,640 | 12,000,000 | 13,379,680 | 12,895,454 | | (27,788) | | (27,788) | | 12,867,667 | | (334,027) | (334,027) | 200,750 | 03/01/2026 |
| 375558-BG-7 | GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1 4.600% 09/01/35 | | 07/11/2022 | GOLDMAN SACHS | | 7,435,594 | 7,400,000 | 7,375,210 | 7,380,658 | | 550 | | 550 | | 7,381,208 | | 54,386 | 54,386 | 295,013 | 09/01/2035 |
| 375558-BH-5 | GILEAD SCIENCES INC 1.95% Due 3/1/2022 MS1 1.950% 03/01/22 | | 02/01/2022 | Various | | 25,000,000 | 25,000,000 | 24,962,830 | 24,998,795 | | 603 | | 603 | | 24,999,397 | | 603 | 603 | 203,125 | 03/01/2022 |
| 375558-BM-4 | GILEAD SCIENCES INC 2.950% 03/01/27 | | 03/16/2022 | Various | | 11,632,140 | 11,700,000 | 11,784,684 | 11,822,717 | | (5,609) | | (5,609) | | 11,817,108 | | (184,968) | (184,968) | 188,874 | 03/01/2027 |
| 377372-AH-0 | GLAXOSMITHKLINE PLC 2.8% Due 3/18/2023 MS18 2.800% 03/18/23 | | 09/15/2022 | Call 100.0000 | | 20,000,000 | 20,000,000 | 19,502,000 | 19,869,169 | | 75,362 | | 75,362 | | 19,944,531 | | 55,469 | 55,469 | 555,333 | 03/18/2023 |
| 377372-AL-1 | GLAXOSMITHKLINE PLC BASIC 3.375% 05/15/23 | | 07/11/2022 | GOLDMAN SACHS | | 5,010,550 | 5,000,000 | 4,981,100 | 4,994,489 | | 2,113 | | 2,113 | | 4,996,602 | | 13,948 | 13,948 | 111,563 | 05/15/2023 |
| 377372-AN-7 | GLAXOSMITHKLINE PLC BASIC 3.875% 05/15/28 | | 07/11/2022 | Various | | 29,221,476 | 29,300,000 | 29,531,646 | 29,465,442 | | (12,488) | | (12,488) | | 29,452,954 | | (231,478) | (231,478) | 750,609 | 05/15/2028 |
| 38141G-GS-7 | GOLDMAN SACHS GROUP INC 5 3/4% Due 1/24/2022 JJ24 5.750% 01/24/22 | | 01/24/2022 | Maturity | | 10,000,000 | 10,000,000 | 11,309,550 | 10,010,947 | | (10,947) | | (10,947) | | 10,000,000 | | | | 287,500 | 01/24/2022 |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC 3 5/8% Due 1/22/2023 JJ22 3.625% 01/22/23 | | 07/11/2022 | GOLDMAN SACHS | | 6,026,100 | 6,000,000 | 5,851,040 | 5,979,598 | | 10,174 | | 10,174 | | 5,989,772 | | 36,328 | 36,328 | 212,063 | 01/22/2023 |
| 38406J-AA-6 | GRCE 2020-GRCE SERIES 2020GRCE CLASS A 2.347% 12/10/40 | | 02/01/2022 | CITICORP SECURITIES | | 2,432,617 | 2,500,000 | 2,574,836 | 2,567,097 | | (623) | | (623) | | 2,566,474 | | (133,857) | (133,857) | 10,105 | 12/10/2040 |
| 38406J-AE-8 | GRCE 2020-GRCE SERIES 2020GRCE CLASS B 2.600% 12/10/40 | | 02/01/2022 | J.P. MORGAN | | 964,922 | 1,000,000 | 1,035,781 | 1,034,595 | | (318) | | (318) | | 1,034,277 | | (69,355) | (69,355) | 2,311 | 12/10/2040 |
| 38406J-AG-3 | GRCE 2020-GRCE SERIES 2020GRCE CLASS C 2.770% 12/10/40 | | 04/11/2022 | J.P. MORGAN | | 302,982 | 350,000 | 353,242 | 352,900 | | (88) | | (88) | | 352,812 | | (49,829) | (49,829) | 3,465 | 12/10/2040 |
| 39121J-B*-0 | GREAT RIVER ENERGY FIRST MORTGAGE BONDS 3.760% 10/01/28 | | 10/01/2022 | Redemption 100.0000 | | 1,800,000 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | | | 67,680 | 10/01/2028 |
| 39138Q-AA-3 | GREAT-WEST LIFECO FIN 18 BASIC 4.047% 05/17/28 | | 03/31/2022 | MORGAN STANLEY | | 12,124,618 | 11,800,000 | 11,837,180 | 11,825,275 | | (951) | | (951) | | 11,824,325 | | 300,293 | 300,293 | 181,733 | 05/17/2028 |
| 39839#-AF-8 | GRIFFITH FOODS 5.47% Due 1/15/2029 JAJO15 5.470% 01/15/29 | | 01/15/2022 | Redemption 100.0000 | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 10,256 | 01/15/2029 |
| 39839#-AG-6 | GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14 4.300% 11/14/29 | | 11/14/2022 | Redemption 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 21,500 | 11/14/2029 |

# 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 |
| 40430K-AH-4 | HSI Asset Securitization Corpo SERIES 2006OPT4 CLASS M1 4.697% 03/25/36 | | 12/26/2022 | Paydown | | 785,130 | 785,130 | 630,067 | 667,364 | | 117,767 | | 117,767 | | 785,130 | | | | 4,749 | 03/25/2036 |
| 406216-BL-4 | HALLIBURTON CO BASIC 2.920% 03/01/30 | | 02/14/2022 | Various | | 7,213,714 | 7,300,000 | 7,626,505 | 7,592,872 | | (4,198) | | (4,198) | | 7,588,674 | | (374,960) | (374,960) | 97,698 | 03/01/2030 |
| 413707-AA-8 | HARRIMACK HOLDINGS LLC HARRIMACK HOLDINGS LLC 3.500% 04/07/31 | | 12/07/2022 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 37,917 | 04/07/2031 |
| 413875-AR-6 | HARRIS CORP 3.832% Due 4/27/2025 A027 3.832% 04/27/25 | | 07/11/2022 | GOLDMAN SACHS | | 4,656,666 | 4,700,000 | 4,719,458 | 4,707,070 | | (1,135) | | (1,135) | | 4,705,934 | | (49,268) | (49,268) | 128,074 | 04/27/2025 |
| 41781#-AA-3 | HARVEY STONE, LLC SENIOR SECURED NOTES 4.910% 04/15/26 | | 12/30/2022 | Redemption 100.0000 | | 1,454,993 | 1,454,993 | 1,454,993 | 1,454,993 | | | | | | 1,454,993 | | | | 53,996 | 04/15/2026 |
| 418056-AS-6 | HASBRO INC BASIC 6.350% 03/15/40 | | 02/01/2022 | GOLDMAN SACHS | | 2,249,797 | 1,700,000 | 2,070,090 | 2,056,100 | | (1,111) | | (1,111) | | 2,054,989 | | 194,808 | 194,808 | 41,381 | 03/15/2040 |
| 42251#-AG-9 | HEB GROCERY COMPANY L.P. 6.12% Due 6/1/2022 JD1 6.120% 06/01/22 | | 06/01/2022 | Maturity | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 183,600 | 06/01/2022 |
| 42280#-AE-9 | HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22 | | 12/21/2022 | Redemption 100.0000 | | 875,000 | 875,000 | 875,000 | 875,000 | | | | | | 875,000 | | | | 56,875 | 12/21/2022 |
| 423452-AE-1 | HELMERICH AND PAYNE BASIC 2.900% 09/29/31 | | 06/08/2022 | Tax Free Exchange | | 1,996,108 | 2,000,000 | 1,995,860 | 1,995,932 | | 177 | | 177 | | 1,996,108 | | | | 40,117 | 09/29/2031 |
| 427866-AZ-1 | HERSHEY FOODS CORP BASIC 3.375% 05/15/23 | | 02/09/2022 | BARCLAYS | | 8,198,960 | 8,000,000 | 7,996,640 | 7,999,033 | | 77 | | 77 | | 7,999,110 | | 199,850 | 199,850 | 64,500 | 05/15/2023 |
| 427866-BD-9 | HERSHEY FOODS CORP BASIC 2.450% 11/15/29 | | 03/31/2022 | KEY BANK | | 1,733,274 | 1,800,000 | 1,812,654 | 1,810,270 | | (318) | | (318) | | 1,809,952 | | (76,678) | (76,678) | 17,028 | 11/15/2029 |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE 4.9% Due 10/15/2025 A015 4.900% 10/15/25 | | 07/12/2022 | GOLDMAN SACHS | | 6,619,015 | 6,500,000 | 6,661,330 | 6,570,981 | | (9,979) | | (9,979) | | 6,561,002 | | 58,013 | 58,013 | 237,990 | 10/15/2025 |
| 43289V-AA-1 | HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1 2.828% 11/05/35 | | 04/11/2022 | J.P. MORGAN | | 989,023 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (10,977) | (10,977) | 10,371 | 11/05/2035 |
| 436106-AA-6 | HollyFrontier Corp BASIC 5.875% 04/01/26 | | 04/27/2022 | Tax Free Exchange | | 1,982,736 | 1,850,000 | 2,028,174 | 1,993,493 | | (10,756) | | (10,756) | | 1,982,736 | | | | 64,043 | 04/01/2026 |
| 437076-AS-1 | HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16 5.875% 12/16/36 | | 07/11/2022 | GOLDMAN SACHS | | 18,023,245 | 15,500,000 | 18,503,695 | 17,677,110 | | (55,982) | | (55,982) | | 17,621,127 | | 402,118 | 402,118 | 523,609 | 12/16/2036 |
| 437076-CK-6 | HOME DEPOT INC BASIC 2.750% 09/15/51 | | 02/16/2022 | J.P. MORGAN | | 4,273,550 | 5,000,000 | 5,045,550 | 5,045,258 | | (134) | | (134) | | 5,045,124 | | (771,574) | (771,574) | 55,764 | 09/15/2051 |
| 438516-CA-2 | HONEYWELL INC BASIC 2.800% 06/01/50 | | 03/08/2022 | CITICORP SECURITIES | | 5,045,810 | 5,500,000 | 5,770,165 | 5,764,541 | | (1,322) | | (1,322) | | 5,763,219 | | (717,409) | (717,409) | 42,350 | 06/01/2050 |
| 438516-CE-4 | HONEYWELL INC BASIC 1.100% 03/01/27 | | 03/31/2022 | Various | | 2,481,771 | 2,700,000 | 2,668,340 | 2,669,560 | | 1,381 | | 1,381 | | 2,670,941 | | (189,170) | (189,170) | 18,291 | 03/01/2027 |
| 44416*-AB-2 | HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31 4.410% 05/31/33 | | 11/30/2022 | Redemption 100.0000 | | 1,026,541 | 1,026,541 | 1,020,698 | 1,021,977 | | 4,564 | | 4,564 | | 1,026,541 | | | | 28,993 | 05/31/2033 |
| 44416*-AE-6 | HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32 | | 11/30/2022 | Redemption 100.0000 | | 47,089 | 47,089 | 47,089 | 47,089 | | | | | | 47,089 | | | | 1,307 | 11/30/2032 |
| 44416*-AF-3 | HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32 | | 12/01/2022 | Redemption 100.0000 | | 35,936 | 35,936 | 35,936 | 35,936 | | | | | | 35,936 | | | | 997 | 11/30/2032 |
| 44416*-AG-1 | HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32 | | 12/01/2022 | Redemption 100.0000 | | 206,118 | 206,118 | 206,118 | 206,118 | | | | | | 206,118 | | | | 5,720 | 11/30/2032 |
| 44421L-AA-0 | HY 2016-10HY 2.835% Due 8/10/2038 Mo-1 2.835% 08/10/38 | | 02/01/2022 | BANK OF AMERICA | | 5,330,498 | 5,235,000 | 5,380,674 | 5,304,211 | | (1,325) | | (1,325) | | 5,302,886 | | 27,612 | 27,612 | 25,560 | 08/10/2038 |
| 446150-AM-6 | HUNTINGTON BANCSHARES INC BASIC 4.000% 05/15/25 | | 07/11/2022 | Various | | 10,213,920 | 10,250,000 | 10,237,590 | 10,243,963 | | 896 | | 896 | | 10,244,859 | | (30,939) | (30,939) | 271,056 | 05/15/2025 |
| 446150-AW-4 | HUNTINGTON BANCSHARES INC BASIC 2.487% 08/15/36 | | 05/05/2022 | Tax Free Exchange | | 7,002,333 | 7,000,000 | 7,002,380 | 7,002,380 | | (47) | | (47) | | 7,002,333 | | | | 125,248 | 08/15/2036 |
| 44644A-AH-0 | HUNTINGTON NATIONAL BANK BASIC 3.125% 04/01/22 | | 03/01/2022 | Call 100.0000 | | 5,508,000 | 5,508,000 | 5,640,853 | 5,517,701 | | (9,701) | | (9,701) | | 5,508,000 | | | | 71,719 | 04/01/2022 |
| 44919*-AC-2 | I 595 EXPRESS, LLC NOTES 3.310% 12/31/31 | | 12/31/2022 | Redemption 100.0000 | | 636,029 | 636,029 | 636,029 | 636,023 | | 6 | | 6 | | 636,029 | | | | 13,697 | 12/31/2031 |
| 44921Q-AG-1 | HYUNDAI FLOORPLAN MASTER OWN SERIES 20191 CLASS A 2.680% 04/15/24 | | 04/15/2022 | Call 100.0000 | | 4,455,000 | 4,455,000 | 4,484,410 | 4,484,135 | | (3,468) | | (3,468) | | 4,480,667 | | (25,667) | (25,667) | 39,798 | 04/15/2024 |
| 449298-AH-7 | ICRE REIT HOLDINGS SENIOR UNSECURED NOTES 3.310% 12/15/22 | | 12/15/2022 | Maturity | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 235,200 | 12/15/2022 |
| 45255R-AB-3 | Impac Secured Assets Corp. SERIES 20063 CLASS A2 4.587% 11/25/36 | | 12/27/2022 | Paydown | | 87,140 | 89,528 | 74,308 | 78,238 | | 11,003 | | 11,003 | | 89,241 | | (2,101) | (2,101) | 551 | 11/25/2036 |
| 454889-AP-1 | INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15 3.200% 03/15/23 | | 07/12/2022 | GOLDMAN SACHS | | 4,977,000 | 5,000,000 | 4,991,950 | 4,998,887 | | 490 | | 490 | | 4,999,377 | | (22,377) | (22,377) | 132,889 | 03/15/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 45660N-B9-5 | RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34 | | 12/01/2022 | Paydown | | 136,846 | 136,846 | 75,265 | 84,259 | | 52,587 | | 52,587 | | 136,846 | | | | 4,174 | 05/25/2034 |
| 45660N-VH-5 | RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1 5.750% 11/25/33 | | 11/01/2022 | Paydown | | 98,729 | 98,729 | 100,950 | 100,454 | | (1,725) | | (1,725) | | 98,729 | | | | 3,202 | 11/25/2033 |
| 458140-AM-2 | INTEL CORP. 2.7% Due 12/15/2022 JD15 2.700% 12/15/22 | | 02/02/2022 | MARKET AXESS | | 9,450,381 | 9,300,000 | 9,260,289 | 9,295,727 | | 407 | | 407 | | 9,296,134 | | 154,247 | 154,247 | 34,178 | 12/15/2022 |
| 458140-AS-9 | INTEL CORP. 3.7% Due 7/29/2025 JJ29 3.700% 07/29/25 | | 07/12/2022 | Various | | 30,209,100 | 30,000,000 | 30,619,400 | 30,242,660 | | (37,275) | | (37,275) | | 30,205,385 | | 3,715 | 3,715 | 1,063,750 | 07/29/2025 |
| 458140-BH-2 | INTEL CORP. BASIC 2.450% 11/15/29 | | 03/10/2022 | Various | | 2,927,193 | 3,000,000 | 3,047,160 | 3,038,491 | | (706) | | (706) | | 3,037,785 | | (110,592) | (110,592) | 20,587 | 11/15/2029 |
| 45866F-AG-9 | INTERCONTINENTALEXCHANGE INC. BASIC 3.450% 09/21/23 | | 06/13/2022 | Call 101.0274 | | 5,051,370 | 5,000,000 | 4,997,700 | 4,999,246 | | 193 | | 193 | | 4,999,439 | | 561 | 561 | 176,433 | 09/21/2023 |
| 45866F-AK-0 | INTERCONTINENTALEXCHANGE INC. BASIC 2.100% 06/15/30 | | 03/18/2022 | MITSUBISHI SECURITIES | | 9,205,000 | 10,000,000 | 10,140,100 | 10,119,407 | | (2,993) | | (2,993) | | 10,116,414 | | (911,414) | (911,414) | 56,000 | 06/15/2030 |
| 459745-GK-5 | INTL LEASE FINANCE CORP BASIC 8.625% 01/15/22 | | 01/15/2022 | Maturity | | 400,000 | 400,000 | 448,000 | 400,642 | | (642) | | (642) | | 400,000 | | | | 17,250 | 01/15/2022 |
| 46247@-AA-2 | IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES 4.530% 01/28/28 | | 01/28/2022 | Redemption 100.0000 | | 1,667,000 | 1,667,000 | 1,667,000 | 1,667,000 | | | | | | 1,667,000 | | | | 37,758 | 01/28/2028 |
| 465685-AM-7 | ITC HOLDINGS CORP. BASIC 2.700% 11/15/22 | | 09/23/2022 | Call 100.0000 | | 600,000 | 600,000 | 575,616 | 594,249 | | 4,791 | | 4,791 | | 599,040 | | 960 | 960 | 13,860 | 11/15/2022 |
| 466247-HE-6 | JPMMT Adj % Due 12/25/2034 Mo-1 3.295% 12/25/34 | | 12/01/2022 | Paydown | | 271,334 | 271,334 | 240,809 | 247,793 | | 23,541 | | 23,541 | | 271,334 | | | | 2,513 | 12/25/2034 |
| 466247-HP-1 | JPMMT 4 3/4% Due 11/25/2019 Mo-1 4.750% 05/25/23 | | 10/25/2022 | Call 100.0000 | | 39,028 | 39,028 | 39,620 | 39,028 | | | | | | 39,028 | | | | 2,928 | 05/25/2023 |
| 466247-K7-7 | JPMMT Adj % Due 11/25/2033 Mo-1 4.189% 11/25/33 | | 12/01/2022 | Paydown | | 135,770 | 135,770 | 135,506 | 135,514 | | 256 | | 256 | | 135,770 | | | | 2,281 | 11/25/2033 |
| 466247-LZ-4 | JPMMT Adj % Due 2/25/2035 Mo-1 2.674% 02/25/35 | | 03/30/2022 | Various | | 175,828 | 168,674 | 166,837 | 166,654 | | 221 | | 221 | | 166,875 | | 8,953 | 8,953 | 1,030 | 02/25/2035 |
| 466247-LZ-4 | JPMMT Adj % Due 2/25/2035 Mo-1 2.674% 02/25/35 | | 03/01/2022 | Paydown | | 4,311 | 4,311 | 4,263 | 4,262 | | 49 | | 49 | | 4,311 | | | | 20 | 02/25/2035 |
| 466247-LZ-4 | JPMMT Adj % Due 2/25/2035 Mo-1 2.674% 02/25/35 | | 04/25/2022 | Redemption 100.0000 | | 1,848 | 1,848 | 1,938 | 1,921 | | (73) | | (73) | | 1,848 | | | | 338 | 02/25/2035 |
| 466247-QA-4 | JPMMT Adj % Due 6/25/2035 Mo-1 3.792% 06/25/35 | | 12/01/2022 | Paydown | | 92,925 | 92,925 | 92,577 | 92,623 | | 302 | | 302 | | 92,925 | | | | 629 | 06/25/2035 |
| 466247-QY-2 | JPMMT Adj % Due 6/25/2035 Mo-1 4.011% 06/25/35 | | 12/01/2022 | Paydown | | 118,349 | 118,349 | 117,041 | 117,590 | | 759 | | 759 | | 118,349 | | | | 2,095 | 06/25/2035 |
| 466275-AC-8 | JPALT 2007-S1 SERIES 2007S1 CLASS M1 4.767% 04/25/47 | | 06/25/2022 | Paydown | | | | | | | | | | | | | | | | 04/25/2047 |
| 46638U-AK-2 | JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1 3.977% 10/15/45 | | 08/17/2022 | Various | | 514,304 | 514,304 | 535,298 | 516,375 | | (2,071) | | (2,071) | | 514,304 | | | | 13,635 | 10/15/2045 |
| 46638U-AK-2 | JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1 3.977% 10/15/45 | | 07/01/2022 | Paydown | | 4,485,696 | 4,485,696 | 4,668,803 | 4,503,756 | | (18,060) | | (18,060) | | 4,485,696 | | | | 104,057 | 10/15/2045 |
| 46639J-AH-3 | JPMCC 2013-C10 3.3715% Due 12/15/2047 Mo-1 3.372% 12/15/47 | | 01/06/2022 | BREAN CAPITAL LLC | | 14,277,813 | 14,000,000 | 14,610,391 | 14,095,247 | | (2,475) | | (2,475) | | 14,092,772 | | 185,041 | 185,041 | 51,134 | 12/15/2047 |
| 46647P-BE-5 | JPMORGAN CHASE & CO BASIC 2.739% 10/15/30 | | 04/12/2022 | Various | | 4,618,450 | 5,000,000 | 4,930,000 | 4,942,772 | | 1,513 | | 1,513 | | 4,944,284 | | (325,834) | (325,834) | 65,051 | 10/15/2030 |
| 46647P-BN-5 | JPMORGAN CHASE & CO BASIC 3.109% 04/22/51 | | 01/06/2022 | J.P. MORGAN | | 24,293,238 | 24,600,000 | 24,770,688 | 24,765,080 | | (92) | | (92) | | 24,764,988 | | (471,750) | (471,750) | 165,710 | 04/22/2051 |
| 46648@-AC-3 | HUBER (J.M.) CORPORATION J M HUBER 7.390% 10/30/22 | | 10/30/2022 | Various | | 24,000,000 | 24,000,000 | 26,249,040 | 24,455,178 | | (455,178) | | (455,178) | | 24,000,000 | | | | 1,773,600 | 10/30/2022 |
| 46661#-AA-7 | JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED 3.440% 04/13/27 | | 12/13/2022 | Redemption 100.0000 | | 1,608,742 | 1,608,742 | 1,608,742 | 1,608,742 | | | | | | 1,608,742 | | | | 52,444 | 04/13/2027 |
| 46661#-AC-3 | JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC 3.250% 04/13/27 | | 12/13/2022 | Redemption 100.0000 | | 557,941 | 557,941 | 557,941 | 557,941 | | | | | | 557,941 | | | | 17,144 | 04/13/2027 |
| 46671@-AA-7 | JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST 3.620% 01/15/41 | | 12/15/2022 | Redemption 100.0000 | | 2,330 | 2,330 | 2,330 | 2,330 | | | | | | 2,330 | | | | 56 | 01/15/2041 |
| 46672#-AA-4 | JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT LEASE 3.974% 02/15/37 | | 12/01/2022 | Redemption 100.0000 | | 280,458 | 280,458 | 283,263 | 283,226 | | (2,768) | | (2,768) | | 280,458 | | | | 6,070 | 02/15/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46673*-AA-7 | JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST 3.214% 12/15/41 | | 12/15/2022 | Redemption 100.0000 | | 303,158 | 303,158 | 303,158 | 303,158 | | | | | | 303,158 | | | | 5,310 | 12/15/2041 |
| 476681-AB-7 | JERSEY MIKES FUNDING LLC SERIES 20211A CLASS A2I 2.891% 02/15/52 | | 08/09/2022 | Paydown | | 25,000 | 25,000 | 25,000 | 25,000 | | | | | | 25,000 | | | | 404 | 02/15/2052 |
| 48121@-AB-7 | JRD HOLDINGS LLC SENIOR NOTES 4.650% 04/30/27 | | 04/30/2022 | Redemption 100.0000 | | 2,454,546 | 2,454,546 | 2,454,546 | 2,454,546 | | | | | | 2,454,546 | | | | 57,068 | 04/30/2027 |
| 48121@-AD-3 | JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27 4.130% 03/27/24 | | 03/27/2022 | Redemption 100.0000 | | 1,001,000 | 1,001,000 | 1,001,000 | 1,001,000 | | | | | | 1,001,000 | | | | 20,671 | 03/27/2024 |
| 482480-AE-0 | KLA CORPORATION 4.65% Due 11/1/2024 MN1 4.650% 11/01/24 | | 07/12/2022 | GOLDMAN SACHS | | 8,547,924 | 8,400,000 | 8,852,612 | 8,543,142 | | (28,450) | | (28,450) | | 8,514,692 | | 33,232 | 33,232 | 274,505 | 11/01/2024 |
| 482480-AG-5 | KLA CORPORATION BASIC 4.100% 03/15/29 | | 03/31/2022 | Various | | 15,528,370 | 14,800,000 | 17,552,118 | 17,194,190 | | (78,798) | | (78,798) | | 17,115,392 | | (1,587,022) | (1,587,022) | 324,618 | 03/15/2029 |
| 48259@-AA-3 | KDP FRISCO TX CTL KDP FRISCO TX CTL 3.300% 06/24/37 | | 12/10/2022 | Redemption 100.0000 | | 206,951 | 206,951 | 206,951 | 206,951 | | | | | | 206,951 | | | | 5,411 | 06/24/2037 |
| 485170-BE-3 | KANSAS CITY SOUTHERN INDS BASIC 3.500% 05/01/50 | | 01/06/2022 | J.P. MORGAN | | 20,720,000 | 20,000,000 | 20,952,150 | 20,928,396 | | (517) | | (517) | | 20,927,879 | | (207,879) | (207,879) | 134,167 | 05/01/2050 |
| 486606-6*-2 | KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED 3.860% 10/29/22 | | 05/02/2022 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 81,489 | 10/29/2022 |
| 49271V-AD-2 | KEURIG DR. PEPPER INC BASIC 5.085% 05/25/48 | | 04/22/2022 | Call 109.1710 | | 545,855 | 500,000 | 725,090 | 716,916 | | (1,787) | | (1,787) | | 715,129 | | (215,129) | (215,129) | 56,237 | 05/25/2048 |
| 49456B-AR-2 | KINDER MORGAN INC BASIC 2.000% 02/15/31 | | 02/09/2022 | BANK OF AMERICA | | 2,713,260 | 3,000,000 | 2,797,800 | 2,811,439 | | 2,012 | | 2,012 | | 2,813,451 | | (100,191) | (100,191) | 29,333 | 02/15/2031 |
| 49727@-AA-5 | HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING 4.410% 03/15/42 | | 12/15/2022 | Redemption 100.0000 | | 134,067 | 134,067 | 134,067 | 134,067 | | | | | | 134,067 | | | | 3,224 | 03/15/2042 |
| 501044-DE-8 | KROGER CO. 2.65% Due 10/15/2026 A015 2.650% 10/15/26 | | 03/31/2022 | CITICORP SECURITIES | | 15,132,805 | 15,500,000 | 16,335,500 | 16,301,943 | | (44,159) | | (44,159) | | 16,257,784 | | (1,124,979) | (1,124,979) | 192,824 | 10/15/2026 |
| 501044-DP-3 | KROGER CO. BASIC 2.200% 05/01/30 | | 04/05/2022 | BARCLAYS | | 9,020,700 | 10,000,000 | 10,481,650 | 10,430,881 | | (13,318) | | (13,318) | | 10,417,563 | | (1,396,863) | (1,396,863) | 95,333 | 05/01/2030 |
| 50168A-AA-8 | LABL ESCROW ISSUER LLC BASIC 10.500% 07/15/27 | | 05/23/2022 | Various | | 7,820,000 | 8,500,000 | 8,596,500 | 8,565,793 | | (9,522) | | (9,522) | | 8,556,271 | | (736,271) | (736,271) | 768,250 | 07/15/2027 |
| 50170@-AA-5 | LAFC STADIUM CO LAFC STADIUM CO 5.410% 12/01/43 | | 12/01/2022 | Redemption 100.0000 | | 307,128 | 307,128 | 307,128 | 307,128 | | | | | | 307,128 | | | | 20,490 | 12/01/2043 |
| 50587K-A*-2 | LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC 4.790% 11/15/25 | | 10/28/2022 | Redemption 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 684,571 | 11/15/2025 |
| 50587K-A@-0 | LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC 4.920% 11/15/27 | | 10/28/2022 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 353,542 | 11/15/2027 |
| 512807-AT-5 | LAM RESEARCH CORP. BASIC 4.875% 03/15/49 | | 01/06/2022 | J.P. MORGAN | | 4,466,954 | 3,400,000 | 4,802,160 | 4,745,971 | | (853) | | (853) | | 4,745,119 | | (278,165) | (278,165) | 52,948 | 03/15/2049 |
| 512807-AV-0 | LAM RESEARCH CORP. BASIC 1.900% 06/15/30 | | 03/18/2022 | MORGAN STANLEY | | 3,194,625 | 3,500,000 | 3,611,265 | 3,599,531 | | (2,538) | | (2,538) | | 3,596,994 | | (402,369) | (402,369) | 17,733 | 06/15/2030 |
| 52110@-AA-4 | LAXFUEL CORPORATION 3.100% 12/28/51 | | 12/30/2022 | Redemption 100.0000 | | 109,599 | 109,599 | 109,599 | 109,599 | | | | | | 109,599 | | | | 1,907 | 12/28/2051 |
| 521865-AZ-8 | LEAR CORP BASIC 5.250% 05/15/49 | | 04/28/2022 | DEUTSCHE BANK | | 1,563,854 | 1,650,000 | 2,059,728 | 2,058,695 | | (2,975) | | (2,975) | | 2,055,721 | | (491,867) | (491,867) | 40,184 | 05/15/2049 |
| 526057-BN-3 | LENNAR CORP 4.750% 11/15/22 | | 08/30/2022 | Call 100.0000 | | 1,000,000 | 1,000,000 | 1,043,750 | 1,005,665 | | (5,665) | | (5,665) | | 1,000,000 | | | | 37,604 | 11/15/2022 |
| 53079E-BG-8 | LIBERTY MUTUAL BASIC 4.569% 02/01/29 | | 03/16/2022 | BARCLAYS | | 12,680,162 | 11,800,000 | 13,715,998 | 13,670,877 | | (52,443) | | (52,443) | | 13,618,434 | | (938,272) | (938,272) | 339,959 | 02/01/2029 |
| 53227J-AC-8 | LIFE STORAGE LP BASIC 2.200% 10/15/30 | | 02/14/2022 | GOLDMAN SACHS | | 1,109,628 | 1,200,000 | 1,197,794 | 1,198,054 | | 25 | | 25 | | 1,198,078 | | (88,450) | (88,450) | 8,873 | 10/15/2030 |
| 532457-BA-5 | LILLY (ELI) & CO 5.55% Due 3/15/2037 MS15 5.550% 03/15/37 | | 07/11/2022 | GOLDMAN SACHS | | 4,880,358 | 4,200,000 | 5,127,906 | 4,869,465 | | (17,123) | | (17,123) | | 4,852,343 | | 28,015 | 28,015 | 192,955 | 03/15/2037 |
| 534187-BA-6 | LINCOLN NATIONAL CORP 7% Due 6/15/2040 JD15 7.000% 06/15/40 | | 05/04/2022 | GOLDMAN SACHS | | 1,647,702 | 1,350,000 | 1,958,486 | 1,942,214 | | (7,854) | | (7,854) | | 1,934,360 | | (286,658) | (286,658) | 37,013 | 06/15/2040 |
| 534187-BL-2 | LINCOLN NATIONAL CORP BASIC 4.375% 06/15/50 | | 01/06/2022 | J.P. MORGAN | | 3,524,130 | 3,000,000 | 3,692,460 | 3,675,877 | | (380) | | (380) | | 3,675,496 | | (151,366) | (151,366) | 9,115 | 06/15/2050 |
| 539830-BH-1 | LOCKHEED MARTIN CORP BASIC 3.550% 01/15/26 | | 05/11/2022 | Call 101.0342 | | 5,304,294 | 5,250,000 | 5,950,088 | 5,799,396 | | (51,716) | | (51,716) | | 5,747,680 | | (497,680) | (497,680) | 207,536 | 01/15/2026 |
| 539830-BP-3 | LOCKHEED MARTIN CORP BASIC 1.850% 06/15/30 | | 02/03/2022 | J.P. MORGAN | | 3,041,888 | 3,200,000 | 3,192,960 | 3,194,020 | | 66 | | 66 | | 3,194,085 | | (152,197) | (152,197) | 8,551 | 06/15/2030 |
| 539830-BQ-1 | LOCKHEED MARTIN CORP BASIC 2.800% 06/15/50 | | 01/06/2022 | J.P. MORGAN | | 9,635,900 | 10,000,000 | 9,665,800 | 9,671,286 | | 185 | | 185 | | 9,671,472 | | (35,572) | (35,572) | 19,444 | 06/15/2050 |
| 540424-AQ-1 | LOEWS CORP BASIC 2.625% 05/15/23 | | 07/12/2022 | GOLDMAN SACHS | | 4,979,400 | 5,000,000 | 4,789,750 | 4,939,217 | | 23,420 | | 23,420 | | 4,962,637 | | 16,763 | 16,763 | 87,135 | 05/15/2023 |
| 548661-DU-8 | LOWE'S COMPANIES BASIC 4.500% 04/15/30 | | 03/16/2022 | BARCLAYS | | 8,519,360 | 8,000,000 | 10,002,160 | 9,742,944 | | (43,490) | | (43,490) | | 9,699,453 | | (1,180,093) | (1,180,093) | 153,000 | 04/15/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 548661-DZ-7 | LOWE'S COMPANIES BASIC 3.000% 10/15/50 | | 03/16/2022 | BARCLAYS | | 1,227,015 | 1,500,000 | 1,590,420 | 1,588,314 | | (447) | | (447) | | 1,587,867 | | (360,852) | (360,852) | 19,125 | 10/15/2050 |
| 548661-EA-1 | LOWE'S COMPANIES BASIC 2.625% 04/01/31 | | 03/16/2022 | BARCLAYS | | 12,527,865 | 13,500,000 | 13,498,785 | 13,498,872 | | 23 | | 23 | | 13,498,895 | | (971,030) | (971,030) | 164,391 | 04/01/2031 |
| 55261F-AJ-3 | M&T BANK CORPORATION BASIC 3.550% 07/26/23 | | 07/11/2022 | GOLDMAN SACHS | | 7,493,775 | 7,500,000 | 7,498,935 | 7,499,645 | | 118 | | 118 | | 7,499,763 | | (5,988) | (5,988) | 256,635 | 07/26/2023 |
| 55280M-AA-4 | MAS GEORGIA LFG, LLC SENIOR SECURED NOTES 5.000% 12/01/35 | | 12/01/2022 | Redemption 100.0000 | | 731,679 | 731,679 | 731,679 | 731,679 | | | | | | 731,679 | | | | 27,959 | 12/01/2035 |
| 552953-BX-8 | MGM MIRAGE MGM INC 7.750% 03/15/22 | | 03/15/2022 | Maturity | | 1,000,000 | 1,000,000 | 1,173,750 | 1,007,964 | | (7,964) | | (7,964) | | 1,000,000 | | | | 38,750 | 03/15/2022 |
| 55336V-AJ-9 | MPLX LP 4 7/8% Due 6/1/2025 JD1 4.875% 06/01/25 | | 07/12/2022 | Various | | 11,992,939 | 11,900,000 | 12,360,530 | 12,099,850 | | (31,898) | | (31,898) | | 12,067,953 | | (75,014) | (75,014) | 359,355 | 06/01/2025 |
| 55336V-AR-1 | MPLX LP BASIC 4.000% 03/15/28 | | 01/06/2022 | CITICORP SECURITIES | | 2,098,142 | 1,950,000 | 2,151,205 | 2,118,067 | | (656) | | (656) | | 2,117,411 | | (19,269) | (19,269) | 24,917 | 03/15/2028 |
| 55336V-BQ-2 | MPLX LP BASIC 2.650% 08/15/30 | | 02/09/2022 | MIZUHO SECURITIES | | 2,376,150 | 2,500,000 | 2,547,300 | 2,543,177 | | (515) | | (515) | | 2,542,662 | | (166,512) | (166,512) | 32,389 | 08/15/2030 |
| 55916A-AB-0 | MAGIC MERGERCO INC BASIC 7.875% 05/01/29 | | 03/24/2022 | Various | | 3,690,825 | 4,470,000 | 4,549,869 | 4,543,888 | | (3,340) | | (3,340) | | 4,540,548 | | (849,723) | (849,723) | 138,828 | 05/01/2029 |
| 563136-AA-8 | Manhattan West SERIES 20200MW CLASS A 2.130% 09/10/40 | | 02/01/2022 | BANK OF AMERICA | | 637,432 | 650,000 | 669,463 | 668,386 | | (73) | | (73) | | 668,313 | | (30,881) | (30,881) | 2,384 | 09/10/2040 |
| 56540#-AA-3 | MAPLELEAF MIDSTREAMNINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25 | | 07/05/2022 | Redemption 100.0000 | | 2,275,112 | 2,275,112 | 2,293,443 | 2,291,120 | | (16,008) | | (16,008) | | 2,275,112 | | | | 75,844 | 09/30/2025 |
| 56633#-AL-7 | THE MARCUS CORPORATION SENIOR NOTES 4.020% 08/14/25 | | 08/14/2022 | Redemption 100.0000 | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | | | 2,200,000 | | | | 93,803 | 08/14/2025 |
| 57169*-AR-8 | MARS INCORPORATED SENIOR NOTES 3.340% 10/11/22 | | 10/11/2022 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 501,000 | 10/11/2022 |
| 571748-BQ-4 | MARSH & MCLENNAN COS BASIC 2.900% 12/15/51 | | 01/10/2022 | WELLS FARGO SECURITIES LLC | | 4,165,668 | 4,300,000 | 4,289,723 | 4,289,735 | | 8 | | 8 | | 4,289,743 | | (124,075) | (124,075) | 11,777 | 12/15/2051 |
| 574599-BR-6 | MASCO BASIC 3.125% 02/15/51 | | 01/06/2022 | J.P. MORGAN | | 4,781,950 | 5,000,000 | 4,999,100 | 4,999,100 | | | | | | 4,999,100 | | (217,150) | (217,150) | 62,934 | 02/15/2051 |
| 576433-UE-4 | MARM 2004-13 Adj % Due 4/21/2034 Mo-1 4.030% 04/21/34 | | 12/01/2022 | Paydown | | 213,695 | 213,695 | 212,186 | 212,415 | | 1,280 | | 1,280 | | 213,695 | | | | 3,866 | 04/21/2034 |
| 576436-BY-4 | MASD 2006-1 SERIES 20051 CLASS M2 5.487% 06/25/43 | | 12/26/2022 | Paydown | | 89,466 | 89,466 | 84,838 | 86,074 | | 3,391 | | 3,391 | | 89,466 | | | | 2,122 | 06/25/2043 |
| 576436-CW-7 | MASD 2006-1 Flt % Due 1/25/2036 Mo-25 5.039% 01/25/36 | | 12/27/2022 | Paydown | | 387,492 | 387,492 | 319,681 | 376,172 | | 11,320 | | 11,320 | | 387,492 | | | | 2,893 | 01/25/2036 |
| 57643L-EQ-5 | MABS 2006-HE1 SERIES 2004HE1 CLASS M7 7.162% 09/25/34 | | 12/25/2022 | Paydown | | 3,091,372 | 3,091,372 | 3,127,116 | 3,126,068 | | (34,696) | | (34,696) | | 3,091,372 | | | | 50,671 | 09/25/2034 |
| 57643L-HS-8 | MABS 2006-HE1 SERIES 20050PT1 CLASS M4 5.137% 03/25/35 | | 04/26/2022 | SOCIETE GENERALE | | 10,513,033 | 11,080,931 | 10,568,438 | 10,709,788 | | 9,196 | | 9,196 | | 10,718,985 | | (205,951) | (205,951) | 31,094 | 03/25/2035 |
| 57643M-KK-9 | MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1 5.500% 05/25/35 | | 12/01/2022 | Paydown | | 32,834 | 32,834 | 33,003 | 32,975 | | (142) | | (142) | | 32,834 | | | | 985 | 05/25/2035 |
| 577081-AW-2 | MATTEL INC BASIC 5.450% 11/01/41 | | 04/27/2022 | Various | | 3,240,288 | 3,000,000 | 2,427,500 | 2,452,154 | | 2,697 | | 2,697 | | 2,454,851 | | 785,436 | 785,436 | 62,013 | 11/01/2041 |
| 57878#-AA-3 | MAYZURE, LLC MAYZURE, LLC 5.160% 09/20/26 | | 12/20/2022 | Redemption 100.0000 | | 3,286,835 | 3,286,835 | 3,286,835 | 3,286,835 | | | | | | 3,286,835 | | | | 89,186 | 09/20/2026 |
| 58013M-EM-2 | MCDONALD'S CORP 2 5/8% Due 1/15/2022 JJ15 2.625% 01/15/22 | | 01/15/2022 | Maturity | | 7,000,000 | 7,000,000 | 7,101,850 | 7,002,270 | | (2,270) | | (2,270) | | 7,000,000 | | | | 91,875 | 01/15/2022 |
| 58013M-EY-6 | MCDONALD'S CORP 3.7% Due 1/30/2026 JJ30 3.700% 01/30/26 | | 07/12/2022 | GOLDMAN SACHS | | 10,072,200 | 10,000,000 | 10,033,000 | 10,019,873 | | (2,563) | | (2,563) | | 10,017,310 | | 54,890 | 54,890 | 353,556 | 01/30/2026 |
| 58013M-FF-6 | MCDONALD'S CORP BASIC 3.800% 04/01/28 | | 07/12/2022 | GOLDMAN SACHS | | 4,250,421 | 4,300,000 | 4,294,238 | 4,296,219 | | 291 | | 291 | | 4,296,510 | | (46,089) | (46,089) | 128,451 | 04/01/2028 |
| 58013M-FM-1 | MCDONALD'S CORP BASIC 2.125% 03/01/30 | | 03/21/2022 | BARCLAYS | | 13,672,050 | 15,000,000 | 15,747,300 | 15,666,621 | | (18,059) | | (18,059) | | 15,648,562 | | (1,976,512) | (1,976,512) | 178,854 | 03/01/2030 |
| 581557-BE-4 | MC KESSON CORP 3.796% Due 3/15/2024 MS15 3.796% 03/15/24 | | 07/11/2022 | GOLDMAN SACHS | | 7,420,350 | 7,400,000 | 7,558,283 | 7,438,976 | | (10,293) | | (10,293) | | 7,428,684 | | (8,334) | (8,334) | 232,526 | 03/15/2024 |
| 585055-BS-4 | MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15 3.500% 03/15/25 | | 06/01/2022 | Various | | 12,448,720 | 12,244,000 | 12,690,151 | 12,400,492 | | (19,492) | | (19,492) | | 12,381,000 | | (137,000) | (137,000) | 509,459 | 03/15/2025 |
| 58517#-AE-0 | MEGGITT HOLDINGS INC MEGGITT HOLDINGS INC 3.000% 11/19/25 | | 10/27/2022 | Redemption 100.0000 | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 338,000 | 11/19/2025 |
| 58843*-AF-6 | MERCHANTS AUTOMOTIVE GROUP MERCHANTS AUTOMOTIVE GROUP 3.490% 04/22/26 | | 10/20/2022 | Redemption 100.0000 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 291,803 | 04/22/2026 |
| 58843*-AG-4 | MERCHANTS AUTOMOTIVE GROUP MERCHANTS AUTOMOTIVE GROUP 3.490% 04/22/26 | | 10/20/2022 | Redemption 100.0000 | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 583,606 | 04/22/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 58933Y-AF-2 | MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18 2.800% 05/18/23 | | 07/11/2022 | GOLDMAN SACHS | | 18,191,810 | 18,200,000 | 18,050,866 | 18,174,298 | | 9,806 | | 9,806 | | 18,184,104 | | 7,706 | 7,706 | 332,656 | 05/18/2023 |
| 58933Y-AQ-8 | MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10 2.350% 02/10/22 | | 02/10/2022 | Maturity | | 2,800,000 | 2,800,000 | 2,729,244 | 2,797,461 | | 2,539 | | 2,539 | | 2,800,000 | | | | 32,900 | 02/10/2022 |
| 58933Y-AZ-8 | MERCK & COMPANY, INC. BASIC 1.450% 06/24/30 | | 03/31/2022 | Various | | 9,012,724 | 10,000,000 | 9,970,100 | 9,971,426 | | 578 | | 578 | | 9,972,004 | | (959,280) | (959,280) | 29,213 | 06/24/2030 |
| 59020U-X7-5 | MLMI 2005-A2 SERIES 2005HE3 CLASS A1B 4.717% 07/25/36 | | 12/27/2022 | Paydown | | 952,885 | 952,885 | 902,561 | 916,139 | | 36,746 | | 36,746 | | 952,885 | | | | 7,004 | 07/25/2036 |
| 59048@-AA-6 | MESA AIRLINES INC CERTIFICATES 4.750% 01/15/28 | | 07/15/2022 | Redemption 100.0000 | | 1,383,195 | 1,383,195 | 1,383,195 | 1,383,195 | | | | | | 1,383,195 | | | | 49,616 | 01/15/2028 |
| 59156R-AM-0 | METLIFE INC. CALL @ MAKE WHOLE + 20BP 5.700% 06/15/35 | | 02/23/2022 | J.P. MORGAN | | 620,105 | 500,000 | 748,970 | 727,696 | | (2,244) | | (2,244) | | 725,452 | | (105,347) | (105,347) | 5,542 | 06/15/2035 |
| 59156R-AY-4 | METLIFE INC. 5 7/8% Due 2/6/2041 FA6 5.875% 02/06/41 | | 02/23/2022 | JANE STREET | | 1,927,140 | 1,500,000 | 2,214,735 | 2,196,344 | | (4,169) | | (4,169) | | 2,192,176 | | (265,036) | (265,036) | 48,714 | 02/06/2041 |
| 594918-AJ-3 | MICROSOFT CORP 4 1/2% Due 10/1/2040 AO1 4.500% 10/01/40 | | 07/12/2022 | GOLDMAN SACHS | | 1,884,564 | 1,800,000 | 1,780,398 | 1,784,922 | | 277 | | 277 | | 1,785,199 | | 99,365 | 99,365 | 63,675 | 10/01/2040 |
| 594918-BH-6 | MICROSOFT CORP BASIC 2.650% 11/03/22 | | 09/06/2022 | Call 100.0000 | | 2,800,000 | 2,800,000 | 2,762,172 | 2,791,454 | | 6,923 | | 6,923 | | 2,798,377 | | 1,623 | 1,623 | 61,833 | 11/03/2022 |
| 594918-BL-7 | MICROSOFT CORP 4.450% 11/03/45 | | 07/12/2022 | GOLDMAN SACHS | | 1,879,290 | 1,800,000 | 1,883,988 | 1,875,551 | | (1,044) | | (1,044) | | 1,874,507 | | 4,783 | 4,783 | 55,848 | 11/03/2045 |
| 594918-BW-3 | MICROSOFT CORP BASIC 2.400% 02/06/22 | | 01/06/2022 | Call 100.0000 | | 2,800,000 | 2,800,000 | 2,752,484 | 2,798,469 | | 219 | | 219 | | 2,798,688 | | 1,312 | 1,312 | 28,000 | 02/06/2022 |
| 594918-CA-0 | MICROSOFT CORP 4.250% 02/06/47 | | 07/12/2022 | GOLDMAN SACHS | | 22,352,440 | 22,000,000 | 22,220,104 | 22,199,539 | | (2,549) | | (2,549) | | 22,196,990 | | 155,450 | 155,450 | 877,861 | 02/06/2047 |
| 59833C-AB-8 | MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO 3.625% 04/01/22 | | 04/01/2022 | Maturity | | 15,000,000 | 15,000,000 | 14,990,250 | 14,999,191 | | 809 | | 809 | | 15,000,000 | | | | 271,875 | 04/01/2022 |
| 599191-AA-1 | MILEAGE PLUS HLDINGS LLC BASIC 6.500% 06/20/27 | | 12/21/2022 | Various | | 649,623 | 649,623 | 660,179 | 657,670 | | (8,047) | | (8,047) | | 649,623 | | | | 137,288 | 06/20/2027 |
| 60040#-AA-0 | MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED NOTES 5.330% 06/30/27 | | 12/30/2022 | Redemption 100.0000 | | 905,150 | 905,150 | 905,150 | 905,150 | | | | | | 905,150 | | | | 36,183 | 06/30/2027 |
| 607120-EZ-1 | MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9 3.810% 11/09/32 | | 11/09/2022 | Redemption 100.0000 | | 985,357 | 985,357 | 985,357 | 985,357 | | | | | | 985,357 | | | | 22,899 | 11/09/2032 |
| 608190-AL-8 | MOHAWK INDUSTRIES INC BASIC 3.625% 05/15/30 | | 02/01/2022 | PIERPONT SECURITIES | | 1,979,648 | 1,900,000 | 2,078,847 | 2,058,745 | | (1,573) | | (1,573) | | 2,057,171 | | (77,523) | (77,523) | 14,923 | 05/15/2030 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC BASIC 2.750% 04/13/30 | | 03/18/2022 | Call 97.6710 | | 1,055,824 | 1,081,000 | 1,138,661 | 1,135,650 | | (1,339) | | (1,339) | | 1,134,311 | | | | (65,688) | 04/13/2030 |
| 61744C-XM-3 | MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C 4.697% 12/25/35 | | 12/25/2022 | Paydown | | 141,742 | 141,742 | 139,262 | 139,856 | | 1,886 | | 1,886 | | 141,742 | | | | 802 | 12/25/2035 |
| 61746B-DJ-2 | MORGAN STANLEY 3 3/4% Due 2/25/2023 FA25 3.750% 02/25/23 | | 07/11/2022 | GOLDMAN SACHS | | 7,977,825 | 7,950,000 | 7,796,348 | 7,927,729 | | 10,208 | | 10,208 | | 7,937,937 | | 39,888 | 39,888 | 263,344 | 02/25/2023 |
| 61746B-DQ-6 | MORGAN STANLEY 3 7/8% Due 4/29/2024 AO29 3.875% 04/29/24 | | 07/11/2022 | GOLDMAN SACHS | | 6,016,980 | 6,000,000 | 6,010,800 | 6,003,041 | | (674) | | (674) | | 6,002,368 | | 14,612 | 14,612 | 164,042 | 04/29/2024 |
| 61746B-EF-9 | MORGAN STANLEY 3.625% 01/20/27 | | 03/22/2022 | MORGAN STANLEY | | 1,818,054 | 1,800,000 | 1,785,006 | 1,791,697 | | 347 | | 347 | | 1,792,044 | | 26,010 | 26,010 | 44,225 | 01/20/2027 |
| 61749B-AD-5 | Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B 4.497% 10/25/36 | | 12/26/2022 | Paydown | | 56,443 | 56,443 | 36,127 | 39,379 | | 17,064 | | 17,064 | | 56,443 | | | | 170 | 10/25/2036 |
| 61771M-AW-0 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS A4 3.261% 07/15/52 | | 02/23/2022 | GOLDMAN SACHS | | 11,142,227 | 11,000,000 | 11,378,549 | 11,344,439 | | (1,664) | | (1,664) | | 11,342,775 | | (200,548) | (200,548) | 83,699 | 07/15/2052 |
| 61913P-AA-0 | MHL 2004-1 Flt % Due 11/25/2034 Mo-25 5.169% 11/25/34 | | 12/25/2022 | Paydown | | 355,285 | 355,285 | 338,909 | 344,470 | | 10,815 | | 10,815 | | 355,285 | | | | 2,845 | 11/25/2034 |
| 61913P-AB-8 | MHL 2004-1 5.214% 11/25/34 | | 12/25/2022 | Paydown | | 31,812 | 31,812 | 29,883 | 30,497 | | 1,314 | | 1,314 | | 31,812 | | | | 261 | 11/25/2034 |
| 62482B-AA-0 | MOZART DEBT MERGER SUB BASIC 3.875% 04/01/29 | | 01/11/2022 | Various | | 15,171,000 | 15,400,000 | 15,400,000 | 15,400,000 | | | | | | 15,400,000 | | (229,000) | (229,000) | 141,351 | 04/01/2029 |
| 62482B-AB-8 | MOZART DEBT MERGER SUB BASIC 5.250% 10/01/29 | | 03/30/2022 | Various | | 3,086,383 | 3,300,000 | 3,300,000 | 3,300,000 | | | | | | 3,300,000 | | (213,617) | (213,617) | 77,015 | 10/01/2029 |
| 62954H-AB-4 | NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29 | | 02/14/2022 | Various | | 15,786,188 | 14,750,000 | 16,821,309 | 16,621,121 | | (29,914) | | (29,914) | | 16,591,207 | | (805,019) | (805,019) | 102,185 | 06/18/2029 |
| 62954H-AB-4 | NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29 | | 05/19/2022 | Various | | 49,595,261 | 43,100,000 | 50,756,355 | 49,935,191 | | (339,929) | | (339,929) | | 49,595,261 | | | | 777,356 | 06/18/2029 |
| 62954H-AF-5 | NXP BV/NXP FDG/NXP USA BASIC 3.250% 05/11/41 | | 05/19/2022 | Tax Free Exchange | | 3,971,412 | 4,000,000 | 3,970,320 | 3,970,999 | | 413 | | 413 | | 3,971,412 | | | | 67,889 | 05/11/2041 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 62954H-AH-1 | NXP BV/NXP FDG/NXP USA BASIC 2.650% 02/15/32 | | 05/19/2022 | Tax Free Exchange | | 14,964,138 | 15,000,000 | 14,962,950 | 14,963,093 | | 1,045 | | 1,045 | | 14,964,138 | | | | 186,604 | 02/15/2032 |
| 62963#-AA-9 | NRP (OPERATING) LLC NRP OPERATING LLC 5.550% 06/19/23 | | 06/19/2022 | Redemption 100.0000 | | 759,900 | 759,900 | 752,301 | 756,730 | | 3,170 | | 3,170 | | 759,900 | | | | 21,087 | 06/19/2023 |
| 62963#-AE-1 | NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28 5.820% 03/28/24 | | 03/28/2022 | Redemption 100.0000 | | 1,925,948 | 1,925,948 | 1,940,921 | 1,925,956 | | (8) | | (8) | | 1,925,948 | | | | 56,045 | 03/28/2024 |
| 62963#-AG-6 | NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25 8.920% 03/25/24 | | 03/25/2022 | Redemption 100.0000 | | 909,091 | 909,091 | 909,091 | 909,091 | | | | | | 909,091 | | | | 40,545 | 03/25/2024 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE SENIOR NOTES 5.600% 02/27/24 | | 10/15/2022 | Redemption 100.0000 | | 1,544,652 | 1,544,652 | 1,544,652 | 1,544,652 | | | | | | 1,544,652 | | | | 65,174 | 02/27/2024 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT 6.210% 06/30/27 | | 12/31/2022 | Redemption 100.0000 | | 1,080,956 | 1,080,956 | 1,080,956 | 1,080,956 | | | | | | 1,080,956 | | | | 41,955 | 06/30/2027 |
| 64082#-AA-1 | NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC 4.430% 09/30/41 | | 11/22/2022 | Redemption 100.0000 | | 2,873,443 | 2,873,443 | 2,873,443 | 2,873,443 | | | | | | 2,873,443 | | | | 126,696 | 09/30/2041 |
| 641062-AF-1 | NESTLE HOLDINGS INC BASIC 3.625% 09/24/28 | | 02/10/2022 | MITSUBISHI SECURITIES | | 5,838,855 | 5,500,000 | 5,612,585 | 5,581,894 | | (1,348) | | (1,348) | | 5,580,546 | | 258,309 | 258,309 | 77,535 | 09/24/2028 |
| 64110D-AK-0 | NETAPP INC BASIC 2.700% 06/22/30 | | 02/01/2022 | BANK OF AMERICA | | 1,964,520 | 2,000,000 | 2,079,060 | 2,076,419 | | (757) | | (757) | | 2,075,661 | | (111,141) | (111,141) | 6,150 | 06/22/2030 |
| 64116#-AB-9 | NETRALITY PROPERTY SUB TRUST SENIOR SECURED 4.960% 04/06/22 | | 03/21/2022 | Redemption 100.0000 | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 295,533 | 04/06/2022 |
| 64352V-JK-8 | NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25 5.184% 02/25/35 | | 12/27/2022 | Paydown | | 250,977 | 250,977 | 227,013 | 247,879 | | 3,098 | | 3,098 | | 250,977 | | | | 1,763 | 02/25/2035 |
| 64352V-LZ-2 | NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35 | | 12/01/2022 | Paydown | | 900,989 | 900,989 | 818,327 | 842,735 | | 58,254 | | 58,254 | | 900,989 | | | | 22,907 | 08/25/2035 |
| 64352V-NK-3 | NEW CENTURY HOME EQ LOAN TRUST Flt % Due 10/25/2035 Mo-25 4.869% 10/25/35 | | 12/27/2022 | Paydown | | 344,241 | 344,241 | 285,720 | 330,635 | | 13,605 | | 13,605 | | 344,241 | | | | 2,382 | 10/25/2035 |
| 64352V-PA-3 | NEW CENTURY HOME EQ LOAN TRUST SERIES 2005C CLASS M2 5.062% 12/25/35 | | 12/26/2022 | Paydown | | | (36,092) | (34,171) | (34,214) | | (48) | | (48) | | (34,263) | | 34,263 | 34,263 | 199 | 12/25/2035 |
| 64760@-AA-2 | NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL 4.270% 08/15/32 | | 12/15/2022 | Redemption 100.0000 | | 1,074,519 | 1,074,519 | 1,074,519 | 1,074,519 | | | | | | 1,074,519 | | | | 25,209 | 08/15/2032 |
| 65336Y-AN-3 | NEXSTAR BROADCASTING INC BASIC 4.750% 11/01/28 | | 02/24/2022 | GOLDMAN SACHS | | 1,060,125 | 1,100,000 | 1,113,420 | 1,110,641 | | (405) | | (405) | | 1,110,237 | | (50,112) | (50,112) | 16,981 | 11/01/2028 |
| 655663-E@-7 | NORDSON CORP 2.89% Due 7/28/2025 JJ28 2.890% 07/28/25 | | 07/28/2022 | Redemption 100.0000 | | 2,571,429 | 2,571,429 | 2,571,429 | 2,571,429 | | | | | | 2,571,429 | | | | 74,314 | 07/28/2025 |
| 655664-AT-7 | NORDSTROM INC BASIC 4.375% 04/01/30 | | 04/13/2022 | JEFFERIES & COMPANY INC. | | 1,780,660 | 1,975,000 | 2,033,559 | 2,030,261 | | (1,750) | | (1,750) | | 2,028,511 | | (247,851) | (247,851) | 47,283 | 04/01/2030 |
| 655844-CD-8 | NORFOLK SOUTHERN CORP BASIC 3.400% 11/01/49 | | 02/15/2022 | PARIBAS SECURITIES | | 2,843,220 | 3,000,000 | 3,211,140 | 3,207,048 | | (626) | | (626) | | 3,206,422 | | (363,202) | (363,202) | 30,033 | 11/01/2049 |
| 655844-CH-9 | NORFOLK SOUTHERN CORP BASIC 3.155% 05/15/55 | | 02/15/2022 | Various | | 5,296,500 | 6,000,000 | 6,292,530 | 6,291,024 | | (678) | | (678) | | 6,290,345 | | (993,845) | (993,845) | 48,377 | 05/15/2055 |
| 655844-CL-0 | NORFOLK SOUTHERN CORP BASIC 2.900% 08/25/51 | | 01/06/2022 | J.P. MORGAN | | 5,733,540 | 6,000,000 | 5,952,360 | 5,952,710 | | 25 | | 25 | | 5,952,735 | | (219,195) | (219,195) | 65,250 | 08/25/2051 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP BASIC 3.250% 01/15/28 | | 02/14/2022 | GOLDMAN SACHS | | 1,407,354 | 1,375,000 | 1,467,235 | 1,442,626 | | (1,368) | | (1,368) | | 1,441,258 | | (33,904) | (33,904) | 26,192 | 01/15/2028 |
| 666807-CB-6 | NORTHROP GRUMMAN CORP 7 3/4% Due 6/1/2029 JD1 7.750% 06/01/29 | | 06/15/2022 | Tax Free Exchange | | 12,146,184 | 11,050,000 | 12,242,641 | 12,203,447 | | (57,263) | | (57,263) | | 12,146,184 | | | | 461,491 | 06/01/2029 |
| 66989H-AE-8 | NOVARTIS CAPITAL CORP BASIC 2.400% 09/21/22 | | 09/21/2022 | Maturity | | 3,000,000 | 3,000,000 | 2,917,800 | 2,984,712 | | 15,288 | | 15,288 | | 3,000,000 | | | | 72,000 | 09/21/2022 |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP 3.4% Due 5/6/2024 MN6 3.400% 05/06/24 | | 07/11/2022 | GOLDMAN SACHS | | 14,067,200 | 14,000,000 | 13,900,180 | 13,973,719 | | 5,789 | | 5,789 | | 13,979,508 | | 87,692 | 87,692 | 326,589 | 05/06/2024 |
| 66989H-AS-7 | NOVARTIS CAPITAL CORP BASIC 2.750% 08/14/50 | | 02/16/2022 | J.P. MORGAN | | 4,463,900 | 5,000,000 | 5,206,650 | 5,204,938 | | (631) | | (631) | | 5,204,308 | | (740,408) | (740,408) | 69,896 | 08/14/2050 |
| 67066G-AJ-3 | NVDIA CORP BASIC 3.700% 04/01/60 | | 01/06/2022 | J.P. MORGAN | | 8,410,174 | 7,400,000 | 8,776,214 | 8,746,812 | | (493) | | (493) | | 8,746,319 | | (336,145) | (336,145) | 75,295 | 04/01/2060 |
| 67105@-AF-8 | OSI GROUP, LLC OSI GROUP, LLC 4.350% 03/22/28 | | 08/31/2022 | IMPERIAL CAPITAL | | 4,896,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (104,000) | (104,000) | 204,813 | 03/22/2028 |
| 67773#-AJ-9 | OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016 6.710% 02/15/26 | | 10/15/2022 | Redemption 100.0000 | | 1,252,818 | 1,252,818 | 1,293,344 | 1,271,716 | | (18,899) | | (18,899) | | 1,252,818 | | | | 23,141 | 02/15/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 67773#-AK-6 | OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015 6.710% 02/15/26 | | 10/15/2022 | Redemption 100.0000 | | 1,871,042 | 1,871,042 | 1,960,416 | 1,905,829 | | (34,787) | | (34,787) | | 1,871,042 | | | | 92,776 | 02/15/2026 |
| 68233J-BU-7 | ONCOR ELECTRIC DELIVERY 2.75% Due 5/15/2030 MN 15 2.750% 05/15/30 | | 02/14/2022 | GOLDMAN SACHS | | 6,972,700 | 7,000,000 | 7,621,306 | 7,537,860 | | (7,727) | | (7,727) | | 7,530,133 | | (557,433) | (557,433) | 48,660 | 05/15/2030 |
| 68233J-CB-8 | ONCOR ELECTRIC DELIVERY BASIC 2.700% 11/15/51 | | 05/13/2022 | Tax Free Exchange | | 26,578,381 | 27,300,000 | 26,570,809 | 26,572,634 | | 5,747 | | 5,747 | | 26,578,381 | | | | 362,408 | 11/15/2051 |
| 68236J-AA-9 | One Bryant Park Trust SERIES 2019OBP CLASS A 2.516% 09/13/49 | | 03/24/2022 | BANK OF AMERICA | | 4,621,289 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (378,711) | (378,711) | 40,892 | 09/13/2049 |
| 68347@-AA-5 | OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC 5.330% 03/31/34 | | 12/30/2022 | Redemption 100.0000 | | 1,247,156 | 1,247,156 | 1,247,156 | 1,247,156 | | | | | | 1,247,156 | | | | 33,527 | 03/31/2034 |
| 68383N-CZ-4 | OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25 4.719% 12/25/35 | | 12/25/2022 | Paydown | | 497,910 | 497,910 | 466,186 | 477,754 | | 20,156 | | 20,156 | | 497,910 | | | | 3,840 | 12/25/2035 |
| 68389X-AH-8 | ORACLE SYSTEMS CORP 6 1/8% Due 7/8/2039 JJ8 6.125% 07/08/39 | | 11/18/2022 | CITICORP SECURITIES | | 13,601,280 | 14,000,000 | 13,904,060 | 13,925,024 | | 2,199 | | 2,199 | | 13,927,223 | | (325,943) | (325,943) | 1,176,681 | 07/08/2039 |
| 68389X-AP-0 | ORACLE SYSTEMS CORP 2 1/2% Due 10/15/2022 A015 2.500% 10/15/22 | | 06/17/2022 | CITICORP SECURITIES | | 4,693,655 | 4,700,000 | 4,694,266 | 4,699,491 | | 305 | | 305 | | 4,699,797 | | (6,142) | (6,142) | 80,618 | 10/15/2022 |
| 68389X-AU-9 | ORACLE SYSTEMS CORP 3.4% Due 7/8/2024 JJ8 3.400% 07/08/24 | | 01/05/2022 | Various | | 10,864,048 | 10,400,000 | 10,491,812 | 10,499,625 | | (726) | | (726) | | 10,498,900 | | 365,148 | 365,148 | 175,818 | 07/08/2024 |
| 68389X-AV-7 | ORACLE SYSTEMS CORP 4.3% Due 7/8/2034 JJ8 4.300% 07/08/34 | | 01/05/2022 | Various | | 14,074,221 | 12,900,000 | 14,182,293 | 13,388,834 | | (3,033) | | (3,033) | | 13,385,801 | | 688,420 | 688,420 | 274,734 | 07/08/2034 |
| 68389X-BB-0 | ORACLE SYSTEMS CORP 2 1/2% Due 5/15/2022 MN15 2.500% 05/15/22 | | 05/15/2022 | Maturity | | 200,000 | 200,000 | 195,088 | 199,438 | | 562 | | 562 | | 200,000 | | | | 2,500 | 05/15/2022 |
| 68389X-BN-4 | ORACLE SYSTEMS CORP BASIC 3.250% 11/15/27 | | 08/02/2022 | MORGAN STANLEY | | 4,729,850 | 5,000,000 | 4,801,550 | 4,868,314 | | 12,011 | | 12,011 | | 4,880,325 | | (150,475) | (150,475) | 116,910 | 11/15/2027 |
| 68389X-BR-5 | ORACLE SYSTEMS CORP BASIC 2.625% 02/15/23 | | 01/10/2022 | RBC CAPITAL MARKETS | | 1,423,114 | 1,400,000 | 1,359,008 | 1,388,385 | | 309 | | 309 | | 1,388,694 | | 34,420 | 34,420 | 15,006 | 02/15/2023 |
| 690742-AK-7 | OWENS CORNING BASIC 3.875% 06/01/30 | | 02/16/2022 | J.P. MORGAN | | 7,793,100 | 7,500,000 | 8,316,525 | 8,257,689 | | (10,735) | | (10,735) | | 8,246,955 | | (453,855) | (453,855) | 61,354 | 06/01/2030 |
| 69349L-AK-4 | PNC BANK NA 2.95% Due 1/30/2023 JJ30 2.950% 01/30/23 | | 07/11/2022 | GOLDMAN SACHS | | 8,390,004 | 8,400,000 | 7,680,576 | 8,304,579 | | 46,590 | | 46,590 | | 8,351,169 | | 38,835 | 38,835 | 236,098 | 01/30/2023 |
| 69349L-AM-0 | PNC BANK NA 3.8% Due 7/25/2023 JJ25 3.800% 07/25/23 | | 07/11/2022 | Various | | 12,634,650 | 12,600,000 | 12,760,473 | 12,633,134 | | (11,612) | | (11,612) | | 12,621,523 | | 13,127 | 13,127 | 462,840 | 07/25/2023 |
| 69363P-AA-8 | Public Service New Hampshire F SERIES 20181 CLASS A1 3.094% 02/01/26 | | 08/01/2022 | Paydown | | 402,973 | 402,973 | 402,964 | 402,973 | | | | | | 402,973 | | | | 9,351 | 02/01/2026 |
| 695114-CU-0 | PACIFICORP BASIC 3.500% 06/15/29 | | 02/17/2022 | MARKET AXESS | | 520,855 | 500,000 | 511,150 | 508,437 | | (148) | | (148) | | 508,289 | | 12,566 | 12,566 | 3,257 | 06/15/2029 |
| 70202#-AE-5 | PARSONS CORPORATION SENIOR NOTES 4.980% 07/15/24 | | 10/27/2022 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 382,630 | 07/15/2024 |
| 70202#-AF-2 | PARSONS CORPORATION SENIOR NOTE 5.130% 07/15/26 | | 10/27/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 718,158 | 07/15/2026 |
| 713409-AC-4 | PEPSI BOTTLING 7% Due 3/1/2029 MS1 7.000% 03/01/29 | | 12/12/2022 | Call 116.3590 | | 20,048,656 | 17,230,000 | 18,883,130 | 17,996,827 | | (84,426) | | (84,426) | | 17,912,401 | | (682,401) | (682,401) | 4,363,134 | 03/01/2029 |
| 713448-BS-6 | PEPSI CO INC 4 7/8% Due 11/1/2040 MN1 4.875% 11/01/40 | | 07/12/2022 | GOLDMAN SACHS | | 18,074,910 | 17,000,000 | 18,001,240 | 17,840,189 | | (15,498) | | (15,498) | | 17,824,691 | | 250,219 | 250,219 | 582,427 | 11/01/2040 |
| 713448-EM-6 | PEPSI CO INC BASIC 3.375% 07/29/49 | | 01/06/2022 | J.P. MORGAN | | 27,014,250 | 25,000,000 | 27,346,904 | 27,251,123 | | (1,388) | | (1,388) | | 27,249,735 | | (235,485) | (235,485) | 377,344 | 07/29/2049 |
| 713448-EZ-7 | PEPSI CO INC BASIC 1.625% 05/01/30 | | 02/14/2022 | GOLDMAN SACHS | | 1,666,062 | 1,800,000 | 1,844,712 | 1,839,748 | | (583) | | (583) | | 1,839,165 | | (173,103) | (173,103) | 8,531 | 05/01/2030 |
| 714046-AG-4 | PERKINELMER INC BASIC 3.300% 09/15/29 | | 02/01/2022 | MORGAN STANLEY | | 2,060,100 | 2,000,000 | 2,178,360 | 2,171,628 | | (1,892) | | (1,892) | | 2,169,736 | | (109,636) | (109,636) | 25,300 | 09/15/2029 |
| 71682@-AA-2 | PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27 | | 12/01/2022 | Redemption 100.0000 | | 495,946 | 495,946 | 495,946 | 495,946 | | | | | | 495,946 | | | | 1,126 | 03/01/2027 |
| 71684@-AA-0 | PETROS CONNECTICUT FUND II PETROS CONNECTICUT FUND II 6.000% 12/15/30 | | 12/31/2022 | Redemption 100.0000 | | 1,249,068 | 1,249,068 | 1,249,068 | 1,249,068 | | | | | | 1,249,068 | | | | 57,750 | 12/15/2030 |
| 717081-DH-3 | PFIZER, INC. 3% Due 6/15/2023 JD15 3.000% 06/15/23 | | 07/11/2022 | GOLDMAN SACHS | | 11,201,904 | 11,200,000 | 10,723,440 | 11,115,741 | | 30,396 | | 30,396 | | 11,146,137 | | 55,767 | 55,767 | 194,133 | 06/15/2023 |
| 717081-ER-0 | PFIZER, INC. BASIC 2.800% 03/11/22 | | 03/11/2022 | Maturity | | 2,500,000 | 2,500,000 | 2,558,575 | 2,504,711 | | (4,711) | | (4,711) | | 2,500,000 | | | | 35,000 | 03/11/2022 |
| 717081-FA-6 | PFIZER, INC. BASIC 2.700% 05/28/50 | | 02/16/2022 | J.P. MORGAN | | 3,064,565 | 3,500,000 | 3,496,685 | 3,496,695 | | 7 | | 7 | | 3,496,702 | | (432,137) | (432,137) | 20,738 | 05/28/2050 |
| 718172-BM-0 | PHILIP MORRIS BASIC 3.250% 11/10/24 | | 03/31/2022 | Various | | 7,553,700 | 7,500,000 | 8,017,925 | 7,874,725 | | (33,239) | | (33,239) | | 7,841,486 | | (287,786) | (287,786) | 97,500 | 11/10/2024 |
| 737446-AM-6 | POST HOLDINGS INC 5.750% 03/01/27 | | 03/17/2022 | Call 102.8750 | | 1,335,318 | 1,298,000 | 1,358,033 | 1,348,400 | | (1,815) | | (1,815) | | 1,346,585 | | (48,585) | (48,585) | 77,952 | 03/01/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 74160M-CS-9 | PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1 5.500% 01/25/34 | | 12/01/2022 | Paydown | | 385,563 | 385,563 | 406,529 | 401,939 | | (16,376) | | (16,376) | | 385,563 | | | | 6,100 | 01/25/2034 |
| 74251V-AJ-1 | PRINCIPAL FINANCIAL GROUP INC. 4.35% Due 5/15/2043 MN15 4.350% 05/15/43 | | 02/23/2022 | GOLDMAN SACHS | | 541,160 | 500,000 | 625,660 | 619,882 | | (615) | | (615) | | 619,267 | | (78,107) | (78,107) | 6,042 | 05/15/2043 |
| 743315-AS-2 | PROGRESSIVE CORP OH 4.125% 04/15/47 | | 01/19/2022 | MARKET AXESS | | 579,255 | 500,000 | 674,825 | 667,714 | | (278) | | (278) | | 667,435 | | (88,180) | (88,180) | 5,500 | 04/15/2047 |
| 74338*-AA-6 | AMAZON GARNER CTL AMAZON GARNER CTL 4.034% 11/15/39 | | 12/15/2022 | Redemption 100.0000 | | 352,963 | 352,963 | 352,963 | 352,963 | | | | | | 352,963 | | | | 7,794 | 11/15/2039 |
| 74340X-BM-2 | PROLOGIS LP BASIC 2.250% 04/15/30 | | 02/14/2022 | GOLDMAN SACHS | | 2,007,432 | 2,100,000 | 2,214,734 | 2,198,289 | | (1,450) | | (1,450) | | 2,196,839 | | (189,407) | (189,407) | 15,881 | 04/15/2030 |
| 74353#-AA-2 | 1600 OSGOOD STREET 1600 OSGOOD STREET 3.366% 10/10/42 | | 12/10/2022 | Redemption 100.0000 | | 50,981 | 50,981 | 50,981 | 50,981 | | | | | | 50,981 | | | | 1,502 | 10/10/2042 |
| 744448-CA-7 | PUBLIC SERVICE CO OF COLO BASIC 6.500% 08/01/38 | | 01/05/2022 | MORGAN STANLEY | | 2,210,355 | 1,500,000 | 2,301,510 | 2,285,553 | | (630) | | (630) | | 2,284,923 | | (74,568) | (74,568) | 42,250 | 08/01/2038 |
| 744448-CN-9 | PUBLIC SERVICE CO OF COLO BASIC 3.800% 06/15/47 | | 01/06/2022 | J.P. MORGAN | | 16,644,600 | 15,000,000 | 16,776,300 | 16,681,808 | | (1,120) | | (1,120) | | 16,680,688 | | (36,088) | (36,088) | 39,583 | 06/15/2047 |
| 74739*-AA-1 | Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC 4.440% 02/28/35 | | 08/31/2022 | Redemption 100.0000 | | 1,221,735 | 1,221,735 | 1,221,735 | 1,221,735 | | | | | | 1,221,735 | | | | 41,070 | 02/28/2035 |
| 747525-AK-9 | QUALCOMM INC 4.8% Due 5/20/2045 MN20 4.800% 05/20/45 | | 01/19/2022 | J.P. MORGAN | | 3,173,100 | 2,500,000 | 3,405,500 | 3,393,467 | | (1,577) | | (1,577) | | 3,391,890 | | (218,790) | (218,790) | 20,333 | 05/20/2045 |
| 747525-AR-4 | QUALCOMM INC 2.600% 01/30/23 | | 02/10/2022 | Various | | 6,790,746 | 6,700,000 | 6,689,213 | 6,697,877 | | 210 | | 210 | | 6,698,087 | | 92,659 | 92,659 | 91,924 | 01/30/2023 |
| 747525-AU-7 | QUALCOMM INC 3.250% 05/20/27 | | 07/12/2022 | Various | | 20,256,140 | 20,000,000 | 19,701,895 | 19,897,193 | | 33,918 | | 33,918 | | 19,931,111 | | 325,029 | 325,029 | 307,486 | 05/20/2027 |
| 747525-AV-5 | QUALCOMM INC 4.300% 05/20/47 | | 01/19/2022 | Various | | 2,631,168 | 2,200,000 | 2,878,868 | 2,856,167 | | (813) | | (813) | | 2,855,354 | | (224,186) | (224,186) | 14,954 | 05/20/2047 |
| 747525-BK-8 | QUALCOMM INC BASIC 2.150% 05/20/30 | | 03/18/2022 | CITICORP SECURITIES | | 937,100 | 1,000,000 | 1,059,330 | 1,052,442 | | (1,352) | | (1,352) | | 1,051,090 | | (113,990) | (113,990) | 7,226 | 05/20/2030 |
| 749239-AF-6 | Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 4.747% 08/25/46 | | 12/25/2022 | Paydown | | 1,204,397 | 1,171,069 | 1,064,368 | 1,078,114 | | 95,537 | | 95,537 | | 1,173,652 | | 30,745 | 30,745 | 7,123 | 08/25/2046 |
| 74924T-AD-6 | Residential Asset Securities C SERIES 2006EMX7 CLASS A4 4.627% 08/25/36 | | 12/25/2022 | Paydown | | 368,243 | 395,495 | 332,216 | 347,742 | | 44,702 | | 44,702 | | 392,444 | | (24,201) | (24,201) | 6,124 | 08/25/2036 |
| 74924Y-AF-0 | Residential Asset Securities C SERIES 2007KS3 CLASS M1S 4.767% 04/25/37 | | 02/25/2022 | Paydown | | | (102,177) | (71,524) | (75,441) | | (112) | | (112) | | (75,553) | | 75,553 | 75,553 | 4 | 04/25/2037 |
| 74979U-AA-3 | RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC 4.040% 06/20/26 | | 12/20/2022 | Redemption 100.0000 | | 2,906,250 | 2,906,250 | 2,906,250 | 2,906,250 | | | | | | 2,906,250 | | | | 93,930 | 06/20/2026 |
| 74986@-AP-6 | RREEF AMERICA REIT II, INC 2.95% Due 7/1/2022 JJ1 2.950% 07/01/22 | | 07/01/2022 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 291,722 | 07/01/2022 |
| 74992*-AC-9 | RXR REALTY LLC 4.800% 06/05/22 | | 03/24/2022 | Various | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 230,667 | 06/05/2022 |
| 750731-AA-9 | AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC 3.744% 02/10/49 | | 12/10/2022 | Redemption 100.0000 | | 181,688 | 181,688 | 181,688 | 181,688 | | | | | | 181,688 | | | | 3,706 | 02/10/2049 |
| 75281A-BA-6 | RANGE RESOURCES CORP. BASIC 5.000% 03/15/23 | | 12/15/2022 | Call 100.0000 | | 1,600,000 | 1,600,000 | 1,626,364 | 1,624,527 | | (26,108) | | (26,108) | | 1,598,419 | | 1,581 | 1,581 | 100,000 | 03/15/2023 |
| 75406Y-AD-9 | Residential Asset Securities C SERIES 2006KS9 CLASS A14 4.637% 11/25/36 | | 12/25/2022 | Paydown | | 756,578 | 733,470 | 630,325 | 655,556 | | 80,277 | | 80,277 | | 735,833 | | 20,745 | 20,745 | 3,367 | 11/25/2036 |
| 759950-AY-4 | Renaissance Home Equity Loan T SERIES 20032 CLASS M1 5.624% 08/25/33 | | 01/25/2022 | Paydown | | | | | | | | | | | | | | | | 08/25/2033 |
| 760759-AW-0 | REPUBLIC SERVICES BASIC 3.050% 03/01/50 | | 02/16/2022 | J.P. MORGAN | | 4,554,950 | 5,000,000 | 5,400,000 | 5,390,388 | | (1,223) | | (1,223) | | 5,389,165 | | (834,215) | (834,215) | 70,319 | 03/01/2050 |
| 761118-KU-1 | RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 4.789% 10/25/45 | | 12/25/2022 | Paydown | | 380,367 | 380,367 | 298,588 | 307,234 | | 73,134 | | 73,134 | | 380,367 | | | | 2,810 | 10/25/2045 |
| 761713-BB-1 | REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.850% 08/15/45 | | 02/08/2022 | CREDIT SUISSE FIRST BOSTON | | 8,852,320 | 8,000,000 | 9,976,800 | 9,970,604 | | (5,253) | | (5,253) | | 9,965,350 | | (1,113,030) | (1,113,030) | 227,500 | 08/15/2045 |
| 78397E-AE-6 | SBALR Commercial Mortgage 2020 SERIES 2020RR1 CLASS A3 2.825% 02/13/53 | | 03/17/2022 | GOLDMAN SACHS | | 4,308,926 | 4,500,000 | 4,634,906 | 4,611,860 | | (2,882) | | (2,882) | | 4,608,978 | | (300,052) | (300,052) | 37,078 | 02/13/2053 |
| 78409V-AD-6 | S&P GLOBAL INC BASIC 4.000% 06/15/25 | | 03/21/2022 | Call 104.7200 | | 7,539,840 | 7,200,000 | 7,949,736 | 7,697,621 | | (33,643) | | (33,643) | | 7,663,978 | | (463,978) | (463,978) | 416,640 | 06/15/2025 |
| 78486Q-AE-1 | SVB Financial Group BASIC 3.125% 06/05/30 | | 02/01/2022 | BANK OF AMERICA | | 1,943,035 | 1,900,000 | 2,146,943 | 2,122,075 | | (2,267) | | (2,267) | | 2,119,808 | | (176,773) | (176,773) | 9,566 | 06/05/2030 |
| 78512*-AA-5 | S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES 4.120% 05/31/29 | | 12/31/2022 | Redemption 101.7424 | | 1,610,132 | 1,582,557 | 1,582,557 | 1,599,333 | | 10,799 | | 10,799 | | 1,610,132 | | | | 36,266 | 05/31/2029 |
| 78532*-AD-5 | THE SABINE MINING COMPANY SENIOR SECURED NOTES 4.580% 02/21/32 | | 08/21/2022 | Redemption 100.0000 | | 625,000 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | | | 21,469 | 02/21/2032 |

# 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 |
| 78532*-AE-3 | THE SABINE MINING COMPANY THE SABINE MINING COMPANY 4.680% 10/11/35 | | 10/11/2022 | Redemption 100.0000 | | 941,178 | 941,178 | 941,178 | 941,178 | | | | | | 941,178 | | | | 11,420 | 10/11/2035 |
| 785592-AM-8 | SABINE PASS LIQUEFACTION BASIC 5.625% 03/01/25 | | 07/12/2022 | Various | | 9,490,278 | 9,300,000 | 9,996,291 | 9,630,539 | | (57,595) | | (57,595) | | 9,572,945 | | (82,667) | (82,667) | 454,828 | 03/01/2025 |
| 805564-DV-0 | SAXON ASSET SEC TRUST SERIES 19992 CLASS BF1 8.410% 05/25/29 | | 12/01/2022 | Paydown | | 197,735 | 197,735 | 196,252 | 196,652 | | 1,084 | | 1,084 | | 197,735 | | | | 4,783 | 05/25/2029 |
| 805564-PF-2 | SAXON ASSET SEC TRUST SERIES 20033 CLASS M2 6.787% 12/25/33 | | 12/25/2022 | Paydown | | 122,488 | 122,488 | 119,426 | 119,463 | | 3,025 | | 3,025 | | 122,488 | | | | 1,218 | 12/25/2033 |
| 805564-QK-0 | SAXON ASSET SEC TRUST 5.259% 08/25/35 | | 11/25/2022 | Paydown | | 82,874 | 82,874 | 75,779 | 78,016 | | 4,858 | | 4,858 | | 82,874 | | | | 708 | 08/25/2035 |
| 805564-QL-8 | SAXON ASSET SEC TRUST Flt % Due 8/25/2035 Mo-25 6.189% 08/25/35 | | 12/27/2022 | Paydown | | 98,105 | 98,105 | 93,752 | 95,285 | | 2,820 | | 2,820 | | 98,105 | | | | 1,346 | 08/25/2035 |
| 805564-SD-4 | SAXON ASSET SEC TRUST Flt % Due 10/25/2035 Mo-25 5.049% 10/25/35 | | 12/27/2022 | Paydown | | 1,683,091 | 1,683,091 | 1,461,596 | 1,559,065 | | 124,025 | | 124,025 | | 1,683,091 | | | | 10,740 | 10/25/2035 |
| 808513-BU-8 | SCHWAB, CHARLES CORP BASIC 3.750% 04/01/24 | | 07/11/2022 | GOLDMAN SACHS | | 2,211,836 | 2,200,000 | 2,200,893 | 2,200,810 | | (183) | | (183) | | 2,200,627 | | 11,209 | 11,209 | 64,625 | 04/01/2024 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA BASIC 5.000% 10/15/25 | | 04/14/2022 | Call 102.5000 | | 2,050,000 | 2,000,000 | 2,016,724 | 2,010,421 | | (1,603) | | (1,603) | | 2,008,818 | | (8,818) | (8,818) | 99,722 | 10/15/2025 |
| 80874Y-BA-7 | SCIENTIFIC GAMES INTERNA BASIC 8.250% 03/15/26 | | 04/14/2022 | Various | | 9,891,875 | 9,500,000 | 9,515,000 | 9,507,340 | | (879) | | (879) | | 9,506,461 | | (6,461) | (6,461) | 846,885 | 03/15/2026 |
| 81375W-CU-8 | Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 5.407% 01/25/35 | | 12/26/2022 | Paydown | | 260,766 | 260,766 | 256,855 | 257,624 | | 3,143 | | 3,143 | | 260,766 | | | | 2,551 | 01/25/2035 |
| 82436@-AA-8 | GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC 4.500% 06/15/38 | | 12/15/2022 | Redemption 100.0000 | | 426,114 | 426,114 | 426,114 | 426,114 | | | | | | 426,114 | | | | 10,458 | 06/15/2038 |
| 83401B-AB-2 | Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41 | | 01/21/2022 | Various | | 348,653 | 344,774 | 354,309 | 352,112 | | (110) | | (110) | | 352,002 | | (3,349) | (3,349) | 816 | 01/25/2041 |
| 83401B-AB-2 | Social Professional Loan Progr SERIES 2017F CLASS A2FX 2.840% 01/25/41 | | 01/15/2022 | Paydown | | 17,815 | 17,815 | 18,308 | 18,195 | | (379) | | (379) | | 17,815 | | | | 42 | 01/25/2041 |
| 83406E-AC-9 | Social Professional Loan Progr SERIES 2018A CLASS A2B 2.950% 02/25/42 | | 01/21/2022 | Various | | 691,996 | 684,033 | 707,119 | 701,964 | | (258) | | (258) | | 701,706 | | (9,710) | (9,710) | 1,682 | 02/25/2042 |
| 83406E-AC-9 | Social Professional Loan Progr SERIES 2018A CLASS A2B 2.950% 02/25/42 | | 01/20/2022 | Paydown | | 35,357 | 35,357 | 36,551 | 36,284 | | (927) | | (927) | | 35,357 | | | | 87 | 02/25/2042 |
| 83612H-AD-0 | SVHE 2006-3 Flt % Due 11/25/2036 Mo-25 4.639% 11/25/36 | | 12/27/2022 | Paydown | | 931,141 | 931,141 | 707,703 | 858,046 | | 73,095 | | 73,095 | | 931,141 | | | | 4,773 | 11/25/2036 |
| 83613G-AB-5 | Soundview Home Equity Loan Tru SERIES 20081 CLASS A2 6.000% 02/25/38 | | 12/01/2022 | Paydown | | 138,333 | 138,333 | 137,987 | 137,991 | | 342 | | 342 | | 138,333 | | | | 2,218 | 02/25/2038 |
| 842400-ES-8 | SOUTHERN CALIFORNIA EDISON MAKE WHOLE +20 BPS 6.000% 01/15/34 | | 11/22/2022 | CITICORP SECURITIES | | 10,988,271 | 10,730,000 | 10,769,995 | 10,755,144 | | (1,333) | | (1,333) | | 10,753,812 | | 234,459 | 234,459 | 876,283 | 01/15/2034 |
| 84334#-AA-5 | SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP 4.000% 04/16/48 | | 10/16/2022 | Redemption 100.0000 | | 61,034 | 61,034 | 61,034 | 61,034 | | | | | | 61,034 | | | | 1,837 | 04/16/2048 |
| 844741-BK-3 | SOUTHWEST AIRLINES BASIC 5.125% 06/15/27 | | 01/04/2022 | GOLDMAN SACHS | | 2,163,910 | 1,900,000 | 1,997,451 | 1,979,287 | | (187) | | (187) | | 1,979,100 | | 184,810 | 184,810 | 5,680 | 06/15/2027 |
| 84751P-KW-8 | Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1 4.689% 12/25/36 | | 12/27/2022 | Paydown | | 1,187,264 | 1,187,264 | 1,154,243 | 1,160,887 | | 26,376 | | 26,376 | | 1,187,264 | | | | 7,323 | 12/25/2036 |
| 84756N-AF-6 | SPECTRA ENERGY PARTNERS LP BASIC 3.500% 03/15/25 | | 07/12/2022 | GOLDMAN SACHS | | 9,117,720 | 9,300,000 | 8,939,904 | 9,120,910 | | 28,342 | | 28,342 | | 9,149,251 | | (31,531) | (31,531) | 270,346 | 03/15/2025 |
| 84859*-AA-4 | SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC 2.950% 12/31/34 | | 12/15/2022 | Redemption 100.0000 | | 364,800 | 364,800 | 364,800 | 364,800 | | | | | | 364,800 | | | | 10,762 | 12/31/2034 |
| 84860*-AB-9 | SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES 3.850% 03/31/33 | | 12/31/2022 | Redemption 100.0000 | | 515,524 | 515,524 | 515,524 | 515,524 | | | | | | 515,524 | | | | 13,559 | 03/31/2033 |
| 848609-AA-1 | SPIRITS NEWCO LLC SENIOR SECURED NOTES 5.300% 06/30/36 | | 12/31/2022 | Redemption 100.0000 | | 546,907 | 546,907 | 546,907 | 546,907 | | | | | | 546,907 | | | | 21,149 | 06/30/2036 |
| 84929#-AA-6 | SPOWER FINANCE, LLC SPOWER FINANCE, LLC 4.550% 12/31/36 | | 12/31/2022 | Redemption 100.0000 | | 1,258,044 | 1,258,044 | 1,258,044 | 1,258,044 | | | | | | 1,258,044 | | | | 51,406 | 12/31/2036 |
| 84929*-AA-0 | SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC 4.960% 12/31/41 | | 12/31/2022 | Redemption 100.0000 | | 717,343 | 717,343 | 717,343 | 717,343 | | | | | | 717,343 | | | | 26,141 | 12/31/2041 |
| 852061-AS-9 | SPRINT CORP 6.000% 11/15/22 | | 11/15/2022 | Maturity | | 3,925,000 | 3,925,000 | 4,101,300 | 3,956,198 | | (31,198) | | (31,198) | | 3,925,000 | | | | 235,500 | 11/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 85234#-AB-1 | STADIUM FUNDING TRUST 5% Due 4/1/2039 A01 5.000% 04/01/39 | | 04/01/2022 | Redemption 100.0000 | | 334,812 | 334,812 | 334,812 | 334,812 | | | | | | 334,812 | | | | 8,370 | 04/01/2039 |
| 854502-AM-3 | STANLEY BLACK + DECKER INC BASIC 4.000% 03/15/60 | | 05/04/2022 | JEFFERIES & COMPANY INC. | | 1,908,000 | 2,000,000 | 1,997,500 | 1,997,720 | | 9 | | 9 | | 1,997,729 | | (89,729) | (89,729) | 51,333 | 03/15/2060 |
| 855244-BA-6 | STARBUCKS CORP. BASIC 3.500% 11/15/50 | | 03/16/2022 | BARCLAYS | | 2,199,225 | 2,500,000 | 2,756,675 | 2,751,330 | | (1,215) | | (1,215) | | 2,750,115 | | (550,890) | (550,890) | 29,896 | 11/15/2050 |
| 857477-AL-7 | STATE STREET CORP 3.1% Due 5/15/2023 MN15 3.100% 05/15/23 | | 07/11/2022 | GOLDMAN SACHS | | 6,190,390 | 6,200,000 | 5,745,461 | 6,125,833 | | 28,375 | | 28,375 | | 6,154,208 | | 36,182 | 36,182 | 127,066 | 05/15/2023 |
| 858119-BK-5 | STEEL DYNAMICS BASIC 3.450% 04/15/30 | | 02/14/2022 | Various | | 22,735,351 | 22,190,000 | 24,032,556 | 23,833,677 | | (20,805) | | (20,805) | | 23,812,872 | | (1,077,521) | (1,077,521) | 245,176 | 04/15/2030 |
| 858119-BL-3 | STEEL DYNAMICS BASIC 2.400% 06/15/25 | | 02/07/2022 | JANE STREET | | 401,088 | 400,000 | 398,476 | 398,934 | | 31 | | 31 | | 398,965 | | 2,123 | 2,123 | 1,440 | 06/15/2025 |
| 858271-A*-0 | TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS 3.820% 06/30/47 | | 12/30/2022 | Redemption 100.0000 | | 682,919 | 682,919 | 682,919 | 682,919 | | | | | | 682,919 | | | | 12,278 | 06/30/2047 |
| 858586-H#-0 | STEPAN COMPANY 3.86% Due 6/27/2025 JD27 3.860% 06/27/25 | | 06/27/2022 | Redemption 100.0000 | | 2,285,714 | 2,285,714 | 2,285,714 | 2,285,714 | | | | | | 2,285,714 | | | | 44,116 | 06/27/2025 |
| 858586-J*-2 | STEPAN COMPANY SENIOR NOTES 3.950% 07/10/27 | | 07/10/2022 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 79,000 | 07/10/2027 |
| 860630-AD-4 | STIFEL FINANCIAL CORP 4 1/4% Due 7/18/2024 JJ18 4.250% 07/18/24 | | 07/11/2022 | GOLDMAN SACHS | | 11,337,968 | 11,300,000 | 11,465,658 | 11,358,530 | | (11,763) | | (11,763) | | 11,346,767 | | (8,799) | (8,799) | 473,580 | 07/18/2024 |
| 86157#-AA-4 | STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC 5.150% 07/17/29 | | 07/17/2022 | Redemption 100.0000 | | 630,000 | 630,000 | 630,000 | 630,000 | | | | | | 630,000 | | | | 24,334 | 07/17/2029 |
| 862121-A*-1 | STORE CAPITAL CORPORATION 4.95% Due 11/21/2022 MN21 4.950% 11/21/22 | | 11/21/2022 | Maturity | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 445,500 | 11/21/2022 |
| 863579-BC-1 | SARM 2004-12 4.939% 09/25/34 | | 12/25/2022 | Paydown | | 338,955 | 338,955 | 280,909 | 286,375 | | 52,580 | | 52,580 | | 338,955 | | | | 2,950 | 09/25/2034 |
| 86358E-MA-1 | SAIL 2004-8 Flt % Due 9/25/2034 Mo-25 5.319% 09/25/34 | | 12/27/2022 | Paydown | | 88,058 | 88,058 | 78,839 | 84,478 | | 3,580 | | 3,580 | | 88,058 | | | | 864 | 09/25/2034 |
| 86359A-3E-1 | SASC 2003-31A Adj % Due 10/25/2033 Mo-1 3.983% 10/25/33 | | 12/01/2022 | Paydown | | 86,710 | 86,710 | 86,331 | 86,398 | | 312 | | 312 | | 86,710 | | | | 1,434 | 10/25/2033 |
| 86359A-5A-7 | SASC 2003-31A Adj % Due 11/25/2033 Mo-1 3.955% 11/25/33 | | 12/01/2022 | Paydown | | 85,797 | 85,797 | 86,306 | 86,265 | | (468) | | (468) | | 85,797 | | | | 1,377 | 11/25/2033 |
| 86359A-FD-0 | SASC 2003-31A Flt % Due 12/25/2032 Mo-25 6.039% 12/25/32 | | 12/27/2022 | Paydown | | 293,098 | 293,098 | 259,758 | 293,098 | | | | | | 293,098 | | | | 4,790 | 12/25/2032 |
| 86359A-ZE-6 | SASC 2003-31A 3.453% 06/25/33 | | 12/01/2022 | Paydown | | 431,587 | 431,587 | 424,540 | 428,713 | | 2,874 | | 2,874 | | 431,587 | | | | 5,538 | 06/25/2033 |
| 86359D-VX-2 | SASC 2005-NC2 SERIES 2005AR1 CLASS M2 4.847% 09/25/35 | | 12/25/2022 | Paydown | | 1,461,662 | 1,461,662 | 1,416,402 | 1,425,169 | | 36,493 | | 36,493 | | 1,461,662 | | | | 9,090 | 09/25/2035 |
| 86359L-DX-4 | SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19 4.999% 10/19/34 | | 12/19/2022 | Paydown | | 298,174 | 298,174 | 283,918 | 287,243 | | 10,932 | | 10,932 | | 298,174 | | | | 2,862 | 10/19/2034 |
| 86359L-FN-4 | SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19 5.039% 04/19/35 | | 12/19/2022 | Paydown | | 59,104 | 59,104 | 56,810 | 57,276 | | 1,828 | | 1,828 | | 59,104 | | | | 350 | 04/19/2035 |
| 86361N-AD-3 | Structured Asset Securities Co SERIES 2006GEL4 CLASS M1 4.767% 10/25/36 | | 12/25/2022 | Paydown | | 278,602 | 278,602 | 269,548 | 272,208 | | 6,394 | | 6,394 | | 278,602 | | | | 1,469 | 10/25/2036 |
| 86881W-AD-4 | SURGERY CENTER HOLDINGS BASIC 10.000% 04/15/27 | | 12/30/2022 | Various | | 2,385,600 | 2,272,000 | 2,345,840 | 2,310,482 | | (15,822) | | (15,822) | | 2,294,660 | | (22,660) | (22,660) | 388,133 | 04/15/2027 |
| 87054#-AA-6 | SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC 5.320% 09/30/40 | | 09/30/2022 | Redemption 100.0000 | | 616,324 | 616,324 | 616,324 | 616,324 | | | | | | 616,324 | | | | 24,591 | 09/30/2040 |
| 87165B-AM-5 | SYNCHRONY FINANCIAL BASIC 3.950% 12/01/27 | | 11/18/2022 | JANE STREET | | 4,968,208 | 5,600,000 | 5,029,192 | 5,189,677 | | 53,823 | | 53,823 | | 5,243,499 | | (275,291) | (275,291) | 215,670 | 12/01/2027 |
| 87233Q-AB-4 | TC PIPELINES LP 4 3/8% Due 3/13/2025 MS13 4.375% 03/13/25 | | 07/12/2022 | GOLDMAN SACHS | | 7,013,230 | 7,000,000 | 7,211,400 | 7,073,643 | | (12,690) | | (12,690) | | 7,060,953 | | (47,723) | (47,723) | 256,059 | 03/13/2025 |
| 87264A-AR-6 | T-MOBILE USA INC 4.000% 04/15/22 | | 03/16/2022 | Call 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 16,778 | 04/15/2022 |
| 87264A-BD-6 | T-MOBILE USA INC BASIC 3.750% 04/15/27 | | 01/06/2022 | CITICORP SECURITIES | | 1,606,950 | 1,500,000 | 1,679,522 | 1,661,442 | | (758) | | (758) | | 1,660,685 | | (53,735) | (53,735) | 13,281 | 04/15/2027 |
| 87264A-BF-1 | T-MOBILE USA INC BASIC 3.875% 04/15/30 | | 01/24/2022 | BARCLAYS | | 5,031,248 | 4,750,000 | 5,216,206 | 5,187,071 | | (3,409) | | (3,409) | | 5,183,663 | | (152,415) | (152,415) | 51,640 | 04/15/2030 |
| 87264A-CB-9 | T-MOBILE USA INC BASIC 2.550% 02/15/31 | | 01/24/2022 | UBS WARBURG CONVERTIBLES | | 958,780 | 1,000,000 | 1,040,403 | 1,038,086 | | (271) | | (271) | | 1,037,815 | | (79,035) | (79,035) | 11,404 | 02/15/2031 |
| 87264A-CP-8 | T-MOBILE USA INC BASIC 2.700% 03/15/32 | | 07/01/2022 | Tax Free Exchange | | 19,941,646 | 20,000,000 | 19,938,000 | 19,938,238 | | 3,408 | | 3,408 | | 19,941,646 | | | | 307,500 | 03/15/2032 |
| 87342R-AG-9 | BELL 2016-1A SERIES 20211A CLASS A2I 1.946% 08/25/51 | | 11/19/2022 | Paydown | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,216 | 08/25/2051 |

# 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 |
| 87612E-BA-3 | TARGET CORP 4% Due 7/1/2042 JJ1 4.000% 07/01/42 | | 07/11/2022 | GOLDMAN SACHS | | 9,883,864 | 10,600,000 | 9,771,405 | 9,906,344 | | 11,163 | | 11,163 | | 9,917,507 | | (33,643) | (33,643) | 438,133 | 07/01/2042 |
| 87612E-BD-7 | TARGET CORP 3 1/2% Due 7/1/2024 JJ1 3.500% 07/01/24 | | 07/11/2022 | Various | | 4,823,280 | 4,800,000 | 4,778,688 | 4,793,962 | | 1,245 | | 1,245 | | 4,795,207 | | 28,073 | 28,073 | 173,600 | 07/01/2024 |
| 87612E-BE-5 | TARGET CORP 2 1/2% Due 4/15/2026 A015 2.500% 04/15/26 | | 07/11/2022 | Various | | 51,271,670 | 53,000,000 | 49,621,710 | 51,176,930 | | 212,618 | | 212,618 | | 51,389,549 | | (117,879) | (117,879) | 986,389 | 04/15/2026 |
| 87612E-BK-1 | TARGET CORP BASIC 2.650% 09/15/30 | | 02/14/2022 | Various | | 6,911,475 | 6,840,000 | 7,501,063 | 7,407,498 | | (6,177) | | (6,177) | | 7,401,321 | | (489,845) | (489,845) | 70,611 | 09/15/2030 |
| 880349-AR-6 | TENNECO INC BASIC 5.000% 07/15/26 | | 05/23/2022 | Various | | 5,496,459 | 5,880,000 | 5,658,396 | 5,686,069 | | 14,954 | | 14,954 | | 5,701,023 | | (204,564) | (204,564) | 251,535 | 07/15/2026 |
| 880349-AS-4 | TENNECO INC BASIC 7.875% 01/15/29 | | 02/23/2022 | Various | | 1,703,175 | 1,620,000 | 1,713,150 | 1,696,130 | | (2,502) | | (2,502) | | 1,693,628 | | 9,547 | 9,547 | 77,963 | 01/15/2029 |
| 88150*-AA-1 | TERRENO REALTY LLC SR GUARANTEED NOTES SERIES A 4.230% 09/01/22 | | 08/02/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 387,750 | 09/01/2022 |
| 881561-UK-8 | TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25 4.989% 07/25/35 | | 12/27/2022 | Paydown | | 2,949,953 | 2,949,953 | 2,186,485 | 2,550,966 | | 398,987 | | 398,987 | | 2,949,953 | | | | 19,131 | 07/25/2035 |
| 882138-AA-4 | TEXAS ACP II, L.P. GUARANTEED NOTES 0.001% 01/30/23 | | 02/01/2022 | Redemption 100.0000 | | 83,120 | 83,120 | 185,623 | 88,071 | | (4,952) | | (4,952) | | 83,120 | | | | | 01/30/2023 |
| 882508-BM-5 | TEXAS INSTRUMENTS IN BASIC 2.700% 09/15/51 | | 02/16/2022 | J.P. MORGAN | | 4,416,200 | 5,000,000 | 5,114,600 | 5,114,229 | | (305) | | (305) | | 5,113,924 | | (697,724) | (697,724) | 57,000 | 09/15/2051 |
| 88307*-AA-3 | TEXOMA WIND LLC SENIOR SECURED 4.120% 06/30/34 | | 12/31/2022 | Redemption 100.0000 | | 1,784,356 | 1,784,356 | 1,784,356 | 1,784,356 | | | | | | 1,784,356 | | | | 53,794 | 06/30/2034 |
| 883203-CB-5 | TEXTRON BASIC 3.000% 06/01/30 | | 04/05/2022 | GOLDMAN SACHS | | 1,889,100 | 2,000,000 | 2,090,040 | 2,084,009 | | (2,490) | | (2,490) | | 2,081,519 | | (192,419) | (192,419) | 21,000 | 06/01/2030 |
| 88579Y-BG-5 | 3M CO BASIC 3.375% 03/01/29 | | 12/29/2022 | Various | | 6,003,944 | 6,458,000 | 6,462,258 | 6,461,221 | | (406) | | (406) | | 6,460,815 | | (456,871) | (456,871) | 286,946 | 03/01/2029 |
| 88732J-BB-3 | TIME WARNER CABLE INC BASIC 5.500% 09/01/41 | | 02/07/2022 | MORGAN STANLEY | | 8,777,360 | 8,000,000 | 9,909,920 | 9,901,433 | | (7,011) | | (7,011) | | 9,894,422 | | (1,117,062) | (1,117,062) | 193,111 | 09/01/2041 |
| 891027-AQ-7 | TORCHMARK CORP 3.8% Due 9/15/2022 MS15 3.800% 09/15/22 | | 09/15/2022 | Various | | 3,500,000 | 3,500,000 | 3,530,765 | 3,502,558 | | (2,558) | | (2,558) | | 3,500,000 | | | | 133,000 | 09/15/2022 |
| 893574-AP-8 | TRANSCONT GAS PIPE CORP BASIC 3.250% 05/15/30 | | 02/09/2022 | J.P. MORGAN | | 3,543,680 | 3,500,000 | 3,707,445 | 3,692,469 | | (2,383) | | (2,383) | | 3,690,086 | | (146,406) | (146,406) | 27,174 | 05/15/2030 |
| 89407#-AD-0 | TRANSWESTERN PIPELINE COMPANY SENIOR UNSECURED SERIES 2 NOTE 5.890% 05/24/22 | | 05/24/2022 | Maturity | | 18,000,000 | 18,000,000 | 20,309,440 | 18,126,927 | | (126,927) | | (126,927) | | 18,000,000 | | | | 530,100 | 05/24/2022 |
| 89788M-AB-8 | TRUIST FINANCIAL CORP BASIC 1.950% 06/05/30 | | 02/14/2022 | GOLDMAN SACHS | | 3,272,955 | 3,500,000 | 3,657,640 | 3,635,332 | | (1,954) | | (1,954) | | 3,633,379 | | (360,424) | (360,424) | 13,460 | 06/05/2030 |
| 90214G-AA-5 | 2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES 6.070% 03/30/30 | | 11/23/2022 | Redemption 100.0000 | | 13,455,179 | 13,455,179 | 13,455,179 | 13,455,179 | | | | | | 13,455,179 | | | | 1,461,077 | 03/30/2030 |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES 3.850% 05/31/29 | | 12/31/2022 | Redemption 100.0000 | | 1,391,918 | 1,391,918 | 1,391,918 | 1,391,807 | | 110 | | 110 | | 1,391,918 | | | | 29,193 | 05/31/2029 |
| 90229*-AA-4 | 2015 ESA PROJECT COMPANY LLC 2015 ESA PROJECT COMPANY LLC 3.040% 06/30/31 | | 12/31/2022 | Redemption 100.0000 | | 974,549 | 974,549 | 974,549 | 974,549 | | | | | | 974,549 | | | | 17,663 | 06/30/2031 |
| 902494-AX-1 | TYSON FOODS 3.95% Due 8/15/2024 FA15 3.950% 08/15/24 | | 07/12/2022 | GOLDMAN SACHS | | 6,007,380 | 6,000,000 | 6,134,787 | 6,039,946 | | (8,712) | | (8,712) | | 6,031,235 | | (23,855) | (23,855) | 216,592 | 08/15/2024 |
| 902494-BC-6 | TYSON FOODS 3.550% 06/02/27 | | 02/10/2022 | BANK OF AMERICA | | 3,217,087 | 3,100,000 | 3,158,776 | 3,135,462 | | (754) | | (754) | | 3,134,708 | | 82,379 | 82,379 | 22,010 | 06/02/2027 |
| 90349D-AE-2 | UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1 3.814% 08/10/49 | | 07/12/2022 | Call 100.0000 | | 2,894,653 | 2,894,653 | 2,968,277 | 2,898,940 | | (4,114) | | (4,114) | | 2,894,827 | | (173) | (173) | 55,201 | 08/10/2049 |
| 90349D-AE-2 | UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1 3.814% 08/10/49 | | 06/01/2022 | Paydown | | 7,505,347 | 7,505,347 | 7,696,241 | 7,516,462 | | (11,115) | | (11,115) | | 7,505,347 | | | | 143,127 | 08/10/2049 |
| 903638-AB-6 | USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8 4.080% 09/08/39 | | 07/08/2022 | Redemption 100.0000 | | 429,979 | 429,979 | 429,979 | 429,979 | | | | | | 429,979 | | | | 13,405 | 09/08/2039 |
| 904764-AY-3 | UNILEVER CAPITAL CORP BASIC 2.900% 05/05/27 | | 07/12/2022 | GOLDMAN SACHS | | 19,721,615 | 20,500,000 | 19,253,805 | 19,666,267 | | 76,399 | | 76,399 | | 19,742,666 | | (21,051) | (21,051) | 411,196 | 05/05/2027 |
| 904764-BC-0 | UNILEVER CAPITAL CORP BASIC 3.500% 03/22/28 | | 02/09/2022 | Various | | 21,114,800 | 20,000,000 | 19,935,590 | 19,961,331 | | 564 | | 564 | | 19,961,896 | | 1,152,904 | 1,152,904 | 270,278 | 03/22/2028 |
| 906548-CK-6 | UNION ELECTRIC COMPANY BASIC 3.500% 04/15/24 | | 07/12/2022 | GOLDMAN SACHS | | 8,007,440 | 8,000,000 | 7,993,120 | 7,997,211 | | 634 | | 634 | | 7,997,845 | | 9,595 | 9,595 | 209,222 | 04/15/2024 |
| 907818-DK-1 | UNION PACIFIC CORP BASIC 4.163% 07/15/22 | | 04/15/2022 | Call 100.0000 | | 700,000 | 700,000 | 714,364 | 701,344 | | (1,344) | | (1,344) | | 700,000 | | | | 21,856 | 07/15/2022 |
| 907818-DV-7 | UNION PACIFIC CORP BASIC 3.750% 03/15/24 | | 07/12/2022 | GOLDMAN SACHS | | 6,020,100 | 6,000,000 | 6,059,520 | 6,022,654 | | (5,993) | | (5,993) | | 6,016,661 | | 3,439 | 3,439 | 186,875 | 03/15/2024 |
| 907818-FB-9 | UNION PACIFIC CORP BASIC 3.700% 03/01/29 | | 02/09/2022 | GOLDMAN SACHS | | 23,396,340 | 22,000,000 | 24,364,360 | 24,180,707 | | (32,460) | | (32,460) | | 24,148,247 | | (751,907) | (751,907) | 361,778 | 03/01/2029 |

# 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 |
| 910637-S*-9 | UNITED ILLUMINATING COMPAN SENIOR NOTES SERIES B 3.610% 01/31/22 | | 01/31/2022 | Maturity | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 127,052 | 01/31/2022 |
| 910637-S@-7 | UNITED ILLUMINATING COMPAN SENIOR NOTE SERIES C 3.610% 01/31/22 | | 01/31/2022 | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 72,601 | 01/31/2022 |
| 91159H-HZ-6 | US BANCORP BASIC 1.450% 05/12/25 | | 02/14/2022 | GOLDMAN SACHS | | 2,924,220 | 3,000,000 | 3,109,770 | 3,076,845 | | (2,899) | | (2,899) | | 3,073,947 | | (149,727) | (149,727) | 11,358 | 05/12/2025 |
| 91159J-AA-4 | US BANCORP 2.95% Due 7/15/2022 JJ15 2.950% 07/15/22 | | 06/15/2022 | Call 100.0000 | | 12,400,000 | 12,400,000 | 12,375,042 | 12,401,410 | | (4,647) | | (4,647) | | 12,396,763 | | 3,237 | 3,237 | 335,317 | 07/15/2022 |
| 91324P-AR-3 | UNITED HEALTHCARE CALL @ MAKE WHOLE +25BP 5.800% 03/15/36 | | 11/18/2022 | MORGAN STANLEY | | 6,805,760 | 6,500,000 | 6,254,105 | 6,329,125 | | 6,988 | | 6,988 | | 6,336,114 | | 469,646 | 469,646 | 447,164 | 03/15/2036 |
| 91324P-AX-0 | UNITED HEALTHCARE 6 1/2% Due 6/15/2037 JD15 6.500% 06/15/37 | | 11/21/2022 | Various | | 33,972,303 | 30,745,000 | 32,504,412 | 32,112,611 | | (58,789) | | (58,789) | | 32,053,822 | | 1,918,481 | 1,918,481 | 1,876,299 | 06/15/2037 |
| 91830C-AG-3 | VNDO 2012-6AVE 3.2977% Due 11/15/2030 Mo-1 3.298% 11/15/30 | | 03/10/2022 | Various | | 10,083,984 | 10,000,000 | 10,152,708 | 10,006,714 | | (3,017) | | (3,017) | | 10,003,697 | | 80,288 | 80,288 | 94,351 | 11/15/2030 |
| 91845#-AA-2 | VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 3.810% 05/15/35 | | 12/15/2022 | Redemption 100.0000 | | 871,043 | 871,043 | 886,680 | 886,240 | | (15,197) | | (15,197) | | 871,043 | | | | 17,252 | 05/15/2035 |
| 91854*-AA-4 | VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15 3.620% 08/15/36 | | 12/15/2022 | Redemption 100.0000 | | 896,719 | 896,719 | 896,719 | 896,719 | | | | | | 896,719 | | | | 17,816 | 08/15/2036 |
| 91913Y-AU-4 | VALERO ENERGY CORP. BASIC 3.400% 09/15/26 | | 02/17/2022 | Call 103.8090 | | 1,816,658 | 1,750,000 | 1,894,985 | 1,860,367 | | (3,030) | | (3,030) | | 1,857,337 | | (107,337) | (107,337) | 91,780 | 09/15/2026 |
| 91913Y-AW-0 | VALERO ENERGY CORP. BASIC 4.000% 04/01/29 | | 02/14/2022 | GOLDMAN SACHS | | 2,821,851 | 2,700,000 | 3,011,840 | 2,973,726 | | (4,488) | | (4,488) | | 2,969,239 | | (147,388) | (147,388) | 40,500 | 04/01/2029 |
| 91913Y-AY-6 | VALERO ENERGY CORP. BASIC 2.850% 04/15/25 | | 03/22/2022 | J.P. MORGAN | | 844,239 | 857,000 | 905,798 | 901,839 | | (3,166) | | (3,166) | | 898,673 | | (54,434) | (54,434) | 10,787 | 04/15/2025 |
| 91913Y-AY-6 | VALERO ENERGY CORP. BASIC 2.850% 04/15/25 | | 09/13/2022 | Various | | 4,686,505 | 4,643,000 | 4,676,652 | 4,674,646 | | (1,201) | | (1,201) | | 4,673,445 | | (30,639) | (30,639) | 96,534 | 04/15/2025 |
| 92343V-FW-9 | VERIZON COMMUNICATIONS 2.987% Due 10/30/2056 AO 30 2.987% 10/30/56 | | 02/09/2022 | BARCLAYS | | 22,800,663 | 26,740,000 | 27,566,738 | 27,557,644 | | (1,570) | | (1,570) | | 27,556,073 | | (4,755,410) | (4,755,410) | 224,086 | 10/30/2056 |
| 92343V-FW-9 | VERIZON COMMUNICATIONS 2.987% Due 10/30/2056 AO 30 2.987% 10/30/56 | | 03/09/2022 | Call 84.4100 | | 1,266,150 | 1,500,000 | 1,474,590 | 1,474,739 | | 77 | | 77 | | 1,474,816 | | | | (192,611) | 10/30/2056 |
| 92346L-AE-3 | VERITAS US INC/BERMUDA L BASIC 7.500% 09/01/25 | | 11/16/2022 | BANK OF AMERICA | | 1,480,000 | 2,000,000 | 2,078,000 | 2,071,999 | | (37,268) | | (37,268) | | 2,034,731 | | (554,731) | (554,731) | 182,083 | 09/01/2025 |
| 92348X-AA-3 | Verizon Owner Trust SERIES 2018A CLASS A1A 3.230% 04/20/23 | | 01/20/2022 | Call 100.0000 | | 20,162 | 20,162 | 20,589 | 20,283 | | (9) | | (9) | | 20,274 | | (112) | (112) | 54 | 04/20/2023 |
| 92556H-AD-9 | VIACOMCBS INC BASIC 4.200% 05/19/32 | | 02/14/2022 | GOLDMAN SACHS | | 3,805,560 | 3,600,000 | 4,200,875 | 4,151,604 | | (6,019) | | (6,019) | | 4,145,585 | | (340,025) | (340,025) | 36,540 | 05/19/2032 |
| 92783#-AA-4 | VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30 3.930% 06/30/30 | | 12/31/2022 | Redemption 100.0000 | | 296,579 | 296,579 | 296,579 | 296,579 | | | | | | 296,579 | | | | 7,324 | 06/30/2030 |
| 92826C-AD-4 | Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14 3.150% 12/14/25 | | 03/31/2022 | Various | | 3,242,528 | 3,200,000 | 3,423,038 | 3,416,158 | | (14,797) | | (14,797) | | 3,401,361 | | (158,833) | (158,833) | 30,800 | 12/14/2025 |
| 92841E-AA-7 | VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC 3.875% 08/15/31 | | 08/15/2022 | Redemption 100.0000 | | 500,596 | 500,596 | 500,596 | 500,596 | | | | | | 500,596 | | | | 14,441 | 08/15/2031 |
| 92841F-AA-4 | VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC 6.250% 08/15/30 | | 08/15/2022 | Redemption 100.0000 | | 668,714 | 668,714 | 668,714 | 668,714 | | | | | | 668,714 | | | | 31,114 | 08/15/2030 |
| 92890N-AW-9 | WFRBS 2012-C10 3.241% Due 12/15/2045 Mo-1 3.241% 12/15/45 | | 12/01/2022 | Paydown | | 7,018,524 | 7,018,524 | 7,101,869 | 7,023,669 | | (5,145) | | (5,145) | | 7,018,524 | | | | 223,994 | 12/15/2045 |
| 92925C-BH-4 | WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25 4.889% 12/25/45 | | 12/25/2022 | Paydown | | 184,414 | 184,414 | 166,895 | 171,057 | | 13,357 | | 13,357 | | 184,414 | | | | 1,358 | 12/25/2045 |
| 931142-EC-3 | WAL-MART STORES BASIC 4.050% 06/29/48 | | 07/11/2022 | GOLDMAN SACHS | | 9,824,700 | 10,000,000 | 9,869,900 | 9,878,250 | | 1,375 | | 1,375 | | 9,879,625 | | (54,925) | (54,925) | 218,250 | 06/29/2048 |
| 94106L-BL-2 | WASTE MANAGEMENT INC BASIC 0.750% 11/15/25 | | 03/02/2022 | MITSUBISHI SECURITIES | | 10,846,570 | 11,500,000 | 11,281,270 | 11,292,345 | | 9,178 | | 9,178 | | 11,301,523 | | (454,953) | (454,953) | 26,115 | 11/15/2025 |
| 94106L-BM-0 | WASTE MANAGEMENT INC BASIC 2.500% 11/15/50 | | 02/16/2022 | J.P. MORGAN | | 8,207,600 | 10,000,000 | 9,793,744 | 9,798,623 | | 602 | | 602 | | 9,799,225 | | (1,591,625) | (1,591,625) | 63,889 | 11/15/2050 |
| 948741-AH-6 | WEINGARTEN REALTY INVESTORS BASIC 3.375% 10/15/22 | | 07/12/2022 | GOLDMAN SACHS | | 999,060 | 1,000,000 | 989,290 | 997,707 | | 1,568 | | 1,568 | | 999,274 | | (214) | (214) | 28,031 | 10/15/2022 |
| 948741-AH-6 | WEINGARTEN REALTY INVESTORS BASIC 3.375% 10/15/22 | | 09/08/2022 | Call 100.0000 | | 100,000 | 100,000 | 98,929 | 99,771 | | 201 | | 201 | | 99,972 | | 28 | 28 | 3,300 | 10/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 948741-AJ-2 | WEINGARTEN REALTY INVESTORS 3 1/2% Due 4/15/2023 A015 3.500% 04/15/23 | | 07/12/2022 | GOLDMAN SACHS | | 4,996,350 | 5,000,000 | 4,883,050 | 4,982,188 | | 7,312 | | 7,312 | | 4,989,499 | | 6,851 | 6,851 | 130,764 | 04/15/2023 |
| 948741-AJ-2 | WEINGARTEN REALTY INVESTORS 3 1/2% Due 4/15/2023 A015 3.500% 04/15/23 | | 09/09/2022 | Various | | 3,600,000 | 3,600,000 | 3,518,561 | 3,587,613 | | 6,548 | | 6,548 | | 3,594,161 | | 5,839 | 5,839 | 113,400 | 04/15/2023 |
| 949746-SK-8 | WELLS FARGO & CO 3.069% 01/24/23 | | 01/24/2022 | Various | | 7,000,000 | 7,000,000 | 6,807,710 | 6,953,669 | | 2,711 | | 2,711 | | 6,956,380 | | 43,620 | 43,620 | 107,415 | 01/24/2023 |
| 94974B-FJ-4 | WELLS FARGO & COMPANY 3.45% Due 2/13/2023 FA13 3.450% 02/13/23 | | 07/11/2022 | GOLDMAN SACHS | | 9,324,180 | 9,300,000 | 8,848,809 | 9,238,004 | | 29,275 | | 29,275 | | 9,267,279 | | 56,901 | 56,901 | 294,113 | 02/13/2023 |
| 94974B-GK-0 | WELLS FARGO & COMPANY BASIC 3.900% 05/01/45 | | 01/19/2022 | GOLDMAN SACHS | | 327,432 | 300,000 | 348,837 | 346,723 | | (78) | | (78) | | 346,645 | | (19,213) | (19,213) | 2,600 | 05/01/2045 |
| 94978#-BE-6 | LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1 6.250% 02/01/28 | | 12/01/2022 | Redemption 100.0000 | | 747,168 | 747,168 | 750,548 | 748,220 | | (1,053) | | (1,053) | | 747,168 | | | | 25,536 | 02/01/2028 |
| 95000L-AZ-6 | WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1 3.426% 03/15/59 | | 01/25/2022 | BARCLAYS | | 8,435,096 | 8,043,000 | 8,385,576 | 8,246,511 | | (3,637) | | (3,637) | | 8,242,874 | | 192,222 | 192,222 | 42,864 | 03/15/2059 |
| 95000U-2G-7 | WELLS FARGO & COMPANY BASIC 2.879% 10/30/30 | | 01/19/2022 | JANE STREET | | 1,263,900 | 1,250,000 | 1,357,613 | 1,342,033 | | (608) | | (608) | | 1,341,426 | | (77,526) | (77,526) | 8,097 | 10/30/2030 |
| 96145D-AF-2 | WESTROCK CO 3.75% Due 03/15/2025 MS 3.750% 03/15/25 | | 07/12/2022 | GOLDMAN SACHS | | 13,850,620 | 14,000,000 | 13,966,151 | 13,981,334 | | 2,968 | | 2,968 | | 13,984,302 | | (133,682) | (133,682) | 436,042 | 03/15/2025 |
| 96188#-AA-6 | WETT HOLDINGS LLC SENIOR SECURED NOTES 4.310% 12/18/24 | | 12/31/2022 | Redemption 100.0000 | | 177,782 | 177,782 | 177,782 | 177,782 | | | | | | 177,782 | | | | 4,795 | 12/18/2024 |
| 96316#-AB-9 | AEP WHEELING POWER COMPANY SENIOR NOTES 3.360% 06/01/22 | | 06/01/2022 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 252,000 | 06/01/2022 |
| 96928#-AH-6 | WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER 6.130% 01/15/32 | | 12/15/2022 | Redemption 100.0000 | | 324,852 | 324,852 | 324,852 | 324,852 | | | | | | 324,852 | | | | 10,887 | 01/15/2032 |
| 96928*-FP-7 | BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES 4.470% 01/15/35 | | 12/15/2022 | Redemption 100.0000 | | 1,047,918 | 1,047,918 | 1,080,316 | 1,070,171 | | (22,252) | | (22,252) | | 1,047,918 | | | | 25,615 | 01/15/2035 |
| 969457-BX-7 | WILLIAMS COMPANIES BASIC 3.500% 11/15/30 | | 02/14/2022 | Various | | 16,626,648 | 16,400,000 | 18,025,058 | 17,877,887 | | (19,437) | | (19,437) | | 17,858,450 | | (1,231,802) | (1,231,802) | 145,094 | 11/15/2030 |
| 96949L-AD-7 | WILLIAMS PARTNERS LP 3.750% 06/15/27 | | 02/09/2022 | Various | | 6,279,600 | 6,000,000 | 6,283,478 | 6,260,588 | | (5,055) | | (5,055) | | 6,255,534 | | 24,066 | 24,066 | 35,000 | 06/15/2027 |
| 96950F-AJ-3 | WILLIAMS PARTNERS LP 3.350% 08/15/22 | | 05/03/2022 | WELLS FARGO SECURITIES LLC | | 4,999,850 | 5,000,000 | 5,039,100 | 5,003,277 | | (3,026) | | (3,026) | | 5,000,252 | | (402) | (402) | 120,972 | 08/15/2022 |
| 970648-AJ-0 | WILLIS NORTH AMERICA INC BASIC 2.950% 09/15/29 | | 03/18/2022 | Various | | 5,985,576 | 6,300,000 | 6,893,682 | 6,821,224 | | (14,540) | | (14,540) | | 6,806,684 | | (821,108) | (821,108) | 96,023 | 09/15/2029 |
| 97181#-KV-4 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 11/30/28 | | 01/02/2022 | Redemption 100.0000 | | 300,544 | 300,544 | 300,544 | 300,544 | | | | | | 300,544 | | | | 8,055 | 11/30/2028 |
| 97181#-KY-8 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 12/29/28 | | 01/02/2022 | Redemption 100.0000 | | 233,260 | 233,260 | 233,260 | 233,260 | | | | | | 233,260 | | | | 6,251 | 12/29/2028 |
| 97181#-KZ-5 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 07/02/28 | | 01/02/2022 | Redemption 100.0000 | | 197,927 | 197,927 | 197,927 | 197,927 | | | | | | 197,927 | | | | 5,304 | 07/02/2028 |
| 97181#-LA-9 | UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.380% 07/02/28 | | 01/02/2022 | Redemption 100.0000 | | 119,499 | 119,499 | 119,499 | 119,499 | | | | | | 119,499 | | | | 3,215 | 07/02/2028 |
| 976843-BM-3 | WISCONSIN PUBLIC SERVICE BASIC 3.300% 09/01/49 | | 01/06/2022 | J.P. MORGAN | | 2,689,544 | 2,600,000 | 2,908,308 | 2,896,276 | | (185) | | (185) | | 2,896,091 | | (206,547) | (206,547) | 30,745 | 09/01/2049 |
| 97789L-AA-4 | WOLVERINE ESCROW LLC BASIC 13.125% 11/15/27 | | 03/30/2022 | Various | | 744,125 | 2,200,000 | 2,185,000 | 1,403,680 | 782,349 | 151 | | 782,500 | | 2,186,180 | | (1,442,055) | (1,442,055) | 109,083 | 11/15/2027 |
| 97789L-AB-2 | WOLVERINE ESCROW LLC BASIC 9.000% 11/15/26 | | 02/15/2022 | Various | | 9,046,000 | 9,046,000 | 8,955,540 | 8,976,669 | | 1,434 | | 1,434 | | 8,978,103 | | 67,897 | 67,897 | 205,797 | 11/15/2026 |
| 97789L-AB-2 | WOLVERINE ESCROW LLC BASIC 9.000% 11/15/26 | | 01/20/2022 | Various | | 93,000 | 93,000 | 92,070 | 92,287 | | 713 | | 713 | | 93,000 | | | | 1,488 | 11/15/2026 |
| 98313O-AV-7 | WYNN RESORTS LTD 5 1/2% Due 3/1/2025 MS1 5.500% 03/01/25 | | 08/04/2022 | Various | | 2,950,000 | 3,000,000 | 2,930,230 | 2,951,900 | | 7,974 | | 7,974 | | 2,959,873 | | (9,873) | (9,873) | 154,458 | 03/01/2025 |
| 98389B-AV-2 | XCEL ENERGY INC. BASIC 4.000% 06/15/28 | | 02/14/2022 | GOLDMAN SACHS | | 3,609,134 | 3,400,000 | 3,910,136 | 3,813,703 | | (8,417) | | (8,417) | | 3,805,286 | | (196,152) | (196,152) | 23,044 | 06/15/2028 |
| 98665#-AA-4 | WELLSPAN HEALTH OBLIGATED GR WELLSPAN HEALTH OBLIGATED GR 3.350% 06/01/50 | | 06/01/2022 | Redemption 100.0000 | | 124,100 | 124,100 | 124,100 | 124,100 | | | | | | 124,100 | | | | 2,079 | 06/01/2050 |
| C4111#-AG-6 | GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21 4.700% 06/21/27 | | 06/21/2022 | Redemption 100.0000 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 25,850 | 06/21/2027 |

# 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 |
| C4111#-AH-4 | GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030 MS11 3.590% 03/11/30 | | 03/11/2022 | Redemption 100.0000 | | 2,272,727 | 2,272,727 | 2,272,727 | 2,272,727 | | | | | | 2,272,727 | | | | 40,795 | 03/11/2030 |
| C4111#-AJ-0 | GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34 | | 08/21/2022 | Redemption 100.0000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 7,120 | 08/21/2034 |
| C4335*-AB-1 | HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22 | | 12/21/2022 | Redemption 100.0000 | | 1,625,000 | 1,625,000 | 1,625,000 | 1,625,000 | | | | | | 1,625,000 | | | | 105,625 | 12/21/2022 |
| G6093#-AB-0 | APTARGROUP, INC APTARGROUP UK HOLDINGS LIMITED 1.170% 07/19/24 | | 03/09/2022 | Tax Free Exchange | | 17,161,500 | 17,161,500 | 17,161,500 | 17,055,000 | | | | | 106,500 | 17,161,500 | | | | 126,101 | 07/19/2024 |
| G7815@-AG-6 | SAP IRELAND US-FINANCIAL SERVI 3.18% Due 11/15/2022 MN15 3.180% 11/15/22 | | 11/15/2022 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 795,000 | 11/15/2022 |
| G9027*-AA-1 | TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES 5.520% 05/31/22 | | 01/03/2022 | Redemption 100.0000 | | 1,009,166 | 1,009,166 | 1,009,166 | 1,009,166 | | | | | | 1,009,166 | | | | 464 | 05/31/2022 |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 11/17/28 | | 02/08/2022 | JEFFERIES & COMPANY INC. | | 853,931 | 855,000 | 850,725 | 850,233 | | (559) | | (559) | | 849,674 | | 4,257 | 4,257 | 9,201 | 11/17/2028 |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 11/17/28 | | 12/30/2022 | Redemption 100.0000 | | 66,227 | 66,227 | 65,896 | 65,858 | | 369 | | 369 | | 66,227 | | | | 680 | 11/17/2028 |
| LX2000-92-0 | HOLLEY INC HOLLEY INC 1L DD +375 11/17/28 | | 02/08/2022 | Various | | 1,161,922 | 1,167,750 | 1,161,911 | 1,161,898 | | (32) | | (32) | | 1,161,866 | | 56 | 56 | | 11/17/2028 |
| LX2000-92-0 | HOLLEY INC HOLLEY INC 1L DD +375 11/17/28 | | 03/31/2022 | Redemption 100.0000 | | 2,304 | 2,304 | 2,292 | 2,291 | | 12 | | 12 | | 2,304 | | | | 12 | 11/17/2028 |
| LX2000-92-0 | HOLLEY INC HOLLEY INC 1L DD +375 11/17/28 | | 06/15/2022 | Tax Free Exchange | | 433,927 | 437,089 | 434,904 | 434,764 | | (838) | | (838) | | 433,927 | | | | 10,036 | 11/17/2028 |
| R6236@-AA-0 | NORSPAN LNG III AS NORSPAN LNG III AS 4.870% 07/27/29 | | 08/31/2022 | Redemption 100.0000 | | 1,677,869 | 1,677,869 | 1,677,869 | 1,677,869 | | | | | | 1,677,869 | | | | 61,284 | 07/27/2029 |
| Z06231-49-7 | GUSAP III LP BASIC 4.250% 01/21/30 | | 06/01/2022 | ALLIANCE BERNSTEIN | | 2,356,800 | 2,455,000 | 2,620,713 | 2,619,885 | | (8,175) | | (8,175) | | 2,611,710 | | (254,910) | (254,910) | 90,426 | 01/21/2030 |
| 134808-AD-6 | CANACOL ENERGY LTD BASIC 5.750% 11/24/28 | A | 04/26/2022 | ALLIANCE BERNSTEIN | | 460,000 | 500,000 | 500,500 | 500,498 | | (15) | | (15) | | 500,483 | | (40,483) | (40,483) | 12,299 | 11/24/2028 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY CALL @MAKE WHOLE +20 BP 6.250% 08/01/34 | A | 11/21/2022 | J.P. MORGAN | | 10,906,500 | 10,000,000 | 9,975,100 | 9,984,472 | | 751 | | 751 | | 9,985,224 | | 921,276 | 921,276 | 819,444 | 08/01/2034 |
| 13645R-AY-0 | CANADIAN PACIFIC RR BASIC 4.000% 06/01/28 | A | 07/12/2022 | GOLDMAN SACHS | | 13,921,880 | 14,000,000 | 14,021,830 | 14,014,968 | | (1,139) | | (1,139) | | 14,013,829 | | (91,949) | (91,949) | 346,889 | 06/01/2028 |
| 13645R-BH-6 | CANADIAN PACIFIC RR BASIC 3.100% 12/02/51 | A | 01/06/2022 | J.P. MORGAN | | 28,548,470 | 29,000,000 | 28,962,880 | 28,962,937 | | 18 | | 18 | | 28,962,954 | | (414,484) | (414,484) | 94,894 | 12/02/2051 |
| 22576C-D@-7 | CRESCENT POINT ENERGY SENIOR GUARANTEED NOTES 4.000% 05/22/22 | A | 05/22/2022 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 300,000 | 05/22/2022 |
| 29269R-A#-2 | ENERFLEX LIMITED ENERFLEX LIMITED 4.670% 12/15/24 | A | 10/24/2022 | Redemption 100.0000 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 357,223 | 12/15/2024 |
| 29269R-B@-3 | ENERFLEX LIMITED ENERFLEX LIMITED 4.870% 12/15/27 | A | 10/21/2022 | Redemption 100.0000 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 400,444 | 12/15/2027 |
| 292766-A#-9 | ENERPLUS CORPORATION SENIOR NOTES 4.400% 05/15/24 | A | 05/15/2022 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 44,000 | 05/15/2024 |
| 349553-AM-9 | FORTIS INC BASIC 3.055% 10/04/26 | A | 02/10/2022 | Various | | 20,564,473 | 20,247,000 | 19,806,136 | 19,986,183 | | 5,994 | | 5,994 | | 19,992,177 | | 572,296 | 572,296 | 223,364 | 10/04/2026 |
| 448055-AP-8 | HUSKY ENERGY INC BASIC 4.400% 04/15/29 | A | 09/13/2022 | Call 97.5670 | | 975,670 | 1,000,000 | 1,033,770 | 1,028,819 | | (2,520) | | (2,520) | | 1,026,299 | | | | (10,540) | 04/15/2029 |
| 67077M-AF-5 | NUTRIEN LTD 5 7/8% Due 12/1/2036 JD1 5.875% 12/01/36 | A | 11/18/2022 | J.P. MORGAN | | 5,146,152 | 5,075,000 | 4,982,317 | 4,994,034 | | 3,085 | | 3,085 | | 4,997,119 | | 149,033 | 149,033 | 290,702 | 12/01/2036 |
| 775109-BB-6 | ROGERS COMMUNICATIONS IN BASIC 5.000% 03/15/44 | A | 01/24/2022 | J.P. MORGAN | | 875,213 | 750,000 | 1,016,985 | 1,004,991 | | (588) | | (588) | | 1,004,404 | | (129,191) | (129,191) | 13,646 | 03/15/2044 |
| 775109-BP-5 | ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49 | A | 01/19/2022 | Various | | 13,882,875 | 14,100,000 | 14,585,463 | 14,583,895 | | (562) | | (562) | | 14,583,332 | | (700,457) | (700,457) | 94,258 | 11/15/2049 |
| 867224-AD-9 | SUNCOR ENERGY INC BASIC 3.100% 05/15/25 | A | 06/30/2022 | Call 100.0000 | | 7,500,000 | 7,500,000 | 7,520,900 | 7,514,345 | | (2,085) | | (2,085) | | 7,512,260 | | (12,260) | (12,260) | 145,313 | 05/15/2025 |
| 893526-DM-2 | TRANSCAN PIPELINE 2.500% 08/01/22 | A | 05/03/2022 | MARKET AXESS | | 11,013,860 | 11,000,000 | 10,941,380 | 10,993,080 | | 4,081 | | 4,081 | | 10,997,161 | | 16,699 | 16,699 | 209,306 | 08/01/2022 |
| 941053-AH-3 | WASTE CONNECTIONS INC BASIC 4.250% 12/01/28 | A | 07/12/2022 | GOLDMAN SACHS | | 13,364,865 | 13,500,000 | 13,480,020 | 13,485,555 | | 976 | | 976 | | 13,486,530 | | (121,665) | (121,665) | 355,406 | 12/01/2028 |
| C4861*-AE-7 | IRVING OIL LIMITED SENIOR NOTES 4.960% 01/31/22 | A | 01/31/2022 | Maturity | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 198,400 | 01/31/2022 |

# 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 |
| G5814#-AA-2 | MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A 5.580% 06/30/31 | | 12/31/2022 | Redemption 100.0000 | | 327,758 | 327,758 | 327,758 | 327,758 | | | | | | 327,758 | | | | 11,584 | 06/30/2031 |
| G5814#-AB-0 | MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B 5.580% 06/30/31 | | 12/31/2022 | Redemption 100.0000 | | 327,758 | 327,758 | 327,758 | 327,758 | | | | | | 327,758 | | | | 11,584 | 06/30/2031 |
| G9400#-AA-4 | MARI COUVA / MARI KOKAKO MARI COUVA LTD 5.350% 09/30/33 | | 12/31/2022 | Redemption 100.0000 | | 722,197 | 722,197 | 722,197 | 722,197 | | | | | | 722,197 | | | | 24,478 | 09/30/2033 |
| G9400#-AB-2 | MARI COUVA / MARI KOKAKO MARI KOKAKO 5.350% 09/30/33 | | 12/31/2022 | Redemption 100.0000 | | 722,198 | 722,198 | 722,198 | 722,198 | | | | | | 722,198 | | | | 24,478 | 09/30/2033 |
| Y7563*-AA-5 | SEASPAN HOLDCO III LTD SEASPAN HOLDCO III LTD 3.910% 06/05/31 | | 03/15/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 21,586 | 06/05/2031 |
| 00386S-AL-6 | ABU DHABI NATIONAL ENERGY CO 3 5/8% Due 1/12/2023 JJ12 3.625% 01/12/23 | D | 07/12/2022 | GOLDMAN SACHS | | 1,499,850 | 1,500,000 | 1,491,060 | 1,498,934 | | 550 | | 550 | | 1,499,483 | | 367 | 367 | 54,677 | 01/12/2023 |
| 00772B-AP-6 | AERCAP IRELAND CAP/GLOBA 4 5/8% Due 7/1/2022 JJ1 4.625% 07/01/22 | D | 05/25/2022 | Call 100.2064 | | 4,709,701 | 4,700,000 | 4,722,500 | 4,701,849 | | (1,479) | | (1,479) | | 4,700,370 | | (370) | (370) | 205,339 | 07/01/2022 |
| 00774M-AV-7 | AERCAP IRELAND CAP/GLOBA BASIC 2.450% 10/29/26 | D | 02/01/2022 | WELLS FARGO SECURITIES LLC | | 17,698,320 | 18,000,000 | 18,052,560 | 18,052,154 | | (866) | | (866) | | 18,051,287 | | (352,967) | (352,967) | 115,150 | 10/29/2026 |
| 00774M-AW-5 | AERCAP IRELAND CAP/GLOBA BASIC 3.000% 10/29/28 | D | 01/25/2022 | WELLS FARGO SECURITIES LLC | | 3,940,360 | 4,000,000 | 4,053,240 | 4,052,927 | | (509) | | (509) | | 4,052,417 | | (112,057) | (112,057) | 29,333 | 10/29/2028 |
| 00774M-AX-3 | AERCAP IRELAND CAP/GLOBA BASIC 3.300% 01/30/32 | D | 02/08/2022 | CITICORP SECURITIES | | 13,491,100 | 14,000,000 | 13,947,360 | 13,947,789 | | 323 | | 323 | | 13,948,112 | | (457,012) | (457,012) | 129,617 | 01/30/2032 |
| 01609W-AW-2 | ALIBABA GROUP HOLDING BASIC 4.400% 12/06/57 | D | 02/08/2022 | CITICORP SECURITIES | | 1,551,510 | 1,500,000 | 1,837,005 | 1,835,633 | | (545) | | (545) | | 1,835,088 | | (283,578) | (283,578) | 11,733 | 12/06/2057 |
| 02364W-AP-0 | AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15 6.125% 11/15/37 | D | 11/18/2022 | J.P. MORGAN | | 4,060,000 | 4,000,000 | 3,961,880 | 3,971,975 | | 958 | | 958 | | 3,972,933 | | 87,068 | 87,068 | 249,764 | 11/15/2037 |
| 046353-AL-2 | ASTRAZENECA 3 3/8% Due 11/16/2025 MN16 3.375% 11/16/25 | D | 02/23/2022 | Various | | 2,903,740 | 2,800,000 | 2,967,444 | 2,965,088 | | (6,308) | | (6,308) | | 2,958,780 | | (55,040) | (55,040) | 25,988 | 11/16/2025 |
| 052528-AH-9 | AUST & NZ BK 4 1/2% Due 3/19/2024 MS19 4.500% 03/19/24 | D | 07/11/2022 | Various | | 4,649,582 | 4,650,000 | 4,632,639 | 4,643,124 | | 1,591 | | 1,591 | | 4,644,716 | | 4,866 | 4,866 | 170,888 | 03/19/2024 |
| 055451-AQ-1 | BHP BILLITON FIN USA BASIC 2.875% 02/24/22 | D | 02/10/2022 | TD SECURITIES | | 1,400,910 | 1,400,000 | 1,384,124 | 1,399,235 | | 620 | | 620 | | 1,399,856 | | 1,054 | 1,054 | 19,007 | 02/24/2022 |
| 055451-AR-9 | BHP BILLITON FIN USA BASIC 4.125% 02/24/42 | D | 02/17/2022 | JANE STREET | | 265,655 | 250,000 | 240,655 | 241,426 | | 38 | | 38 | | 241,464 | | 24,191 | 24,191 | 5,099 | 02/24/2042 |
| 05565Q-CP-1 | BP CAPITAL MARKETS PLC BASIC 3.814% 02/10/24 | D | 06/30/2022 | Call 100.8431 | | 5,042,153 | 5,000,000 | 5,195,900 | 5,089,910 | | (20,717) | | (20,717) | | 5,069,193 | | (69,193) | (69,193) | 211,664 | 02/10/2024 |
| 05565Q-DA-3 | BP CAPITAL MARKETS PLC 3.506% Due 3/17/2025 MS17 3.506% 03/17/25 | D | 06/30/2022 | Various | | 7,007,619 | 7,000,000 | 6,876,940 | 6,952,551 | | 6,986 | | 6,986 | | 6,959,538 | | 40,462 | 40,462 | 200,546 | 03/17/2025 |
| 05964H-AG-0 | BANCO SANTANDER CHILE BASIC 3.848% 04/12/23 | D | 07/11/2022 | Various | | 14,313,442 | 14,300,000 | 14,249,000 | 14,285,870 | | 5,802 | | 5,802 | | 14,291,672 | | 21,770 | 21,770 | 414,227 | 04/12/2023 |
| 08523A-AA-6 | BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES 5.900% 02/15/42 | D | 08/15/2022 | Redemption 100.0000 | | 286,385 | 286,385 | 286,385 | 286,385 | | | | | | 286,385 | | | | 12,013 | 02/15/2042 |
| 09951*-AJ-9 | BORAL FINANCE PTY LTD BORAL INDUSTRIES 4.050% 04/16/26 | D | 03/09/2022 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 80,438 | 04/16/2026 |
| 09951*-AM-2 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC 4.400% 05/28/25 | C | 03/09/2022 | Various | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 123,444 | 05/28/2025 |
| 09951*-AN-0 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC 4.580% 05/28/27 | C | 03/09/2022 | Various | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 64,247 | 05/28/2027 |
| 099514-A#-8 | BORAL LIMITED 4.01% Due 5/5/2025 MN5 4.010% 05/05/25 | D | 04/26/2022 | Redemption 100.0000 | | 17,000,000 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | | | 662,411 | 05/05/2025 |
| 111021-AE-1 | BRITISH TELECOM PLC 9 3/8% Due 12/15/2030 JD15 9.125% 12/15/30 | D | 11/18/2022 | GOLDMAN SACHS | | 5,898,700 | 5,000,000 | 6,297,600 | 5,698,688 | | (51,920) | | (51,920) | | 5,646,768 | | 251,932 | 251,932 | 450,503 | 12/15/2030 |
| 191241-AH-1 | COCA-COLA FEMSA SAB CV BASIC 2.750% 01/22/30 | D | 02/07/2022 | KEY BANK | | 2,155,120 | 2,200,000 | 2,267,100 | 2,261,307 | | (755) | | (755) | | 2,260,552 | | (105,432) | (105,432) | 33,107 | 01/22/2030 |
| 2027A0-KF-5 | COMMONWEALTH BANK AUST BASIC 1.875% 09/15/31 | D | 03/03/2022 | CITICORP SECURITIES | | 9,165,000 | 10,000,000 | 9,962,900 | 9,963,801 | | 633 | | 633 | | 9,964,434 | | (799,434) | (799,434) | 89,583 | 09/15/2031 |
| 225401-AC-2 | CREDIT SUISSE GROUP 4.282% 01/09/28 | D | 03/08/2022 | CREDIT SUISSE FIRST BOSTON | | 3,310,645 | 3,250,000 | 3,616,320 | 3,584,991 | | (12,178) | | (12,178) | | 3,572,813 | | (262,168) | (262,168) | 93,163 | 01/09/2028 |

# 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 |
| 225401-AM-0 | CREDIT SUISSE GROUP BASIC 2.593% 09/11/25 | D | 02/14/2022 | GOLDMAN SACHS | | 4,963,900 | 5,000,000 | 5,228,650 | 5,150,992 | | (6,865) | | (6,865) | | 5,144,127 | | (180,227) | (180,227) | 55,822 | 09/11/2025 |
| 225433-AH-4 | CRED SUIS GP FUN LTD BASIC 3.800% 09/15/22 | D | 07/11/2022 | GOLDMAN SACHS | | 8,903,827 | 8,900,000 | 8,838,501 | 8,887,858 | | 9,161 | | 9,161 | | 8,897,019 | | 6,808 | 6,808 | 279,954 | 09/15/2022 |
| 225433-AH-4 | CRED SUIS GP FUN LTD BASIC 3.800% 09/15/22 | D | 09/15/2022 | Maturity | | 800,000 | 800,000 | 793,864 | 798,782 | | 1,218 | | 1,218 | | 800,000 | | | | 30,400 | 09/15/2022 |
| 225433-AR-2 | CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018 4.550% 04/17/26 | D | 03/08/2022 | Various | | 12,419,760 | 12,000,000 | 13,518,775 | 13,427,593 | | (61,692) | | (61,692) | | 13,365,901 | | (946,141) | (946,141) | 215,367 | 04/17/2026 |
| 225433-AT-8 | CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10 3.800% 06/09/23 | D | 05/03/2022 | Various | | 2,508,775 | 2,500,000 | 2,513,700 | 2,504,102 | | (963) | | (963) | | 2,503,139 | | 5,636 | 5,636 | 38,264 | 06/09/2023 |
| 22546Q-AP-2 | CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9 3.625% 09/09/24 | D | 05/03/2022 | Various | | 8,461,155 | 8,500,000 | 8,579,410 | 8,604,714 | | (13,343) | | (13,343) | | 8,591,371 | | (130,216) | (130,216) | 201,993 | 09/09/2024 |
| 25243Y-BB-4 | DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29 | D | 02/14/2022 | GOLDMAN SACHS | | 2,683,780 | 2,750,000 | 2,932,260 | 2,904,388 | | (2,429) | | (2,429) | | 2,901,959 | | (218,179) | (218,179) | 20,319 | 10/24/2029 |
| 25243Y-BC-2 | DIAGEO CAPITAL PLC BASIC 1.375% 09/29/25 | D | 02/14/2022 | GOLDMAN SACHS | | 966,790 | 1,000,000 | 996,320 | 997,424 | | 84 | | 84 | | 997,507 | | (30,717) | (30,717) | 5,233 | 09/29/2025 |
| 25243Y-BD-0 | DIAGEO CAPITAL PLC BASIC 2.000% 04/29/30 | D | 02/14/2022 | GOLDMAN SACHS | | 5,657,880 | 6,000,000 | 6,252,540 | 6,224,671 | | (3,273) | | (3,273) | | 6,221,398 | | (563,518) | (563,518) | 35,667 | 04/29/2030 |
| 26249G-AU-4 | DRYDEN Senior Loan Fund SERIES 201433A CLASS BR3 5.594% 04/15/29 | D | 02/23/2022 | Call 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 113,203 | 04/15/2029 |
| 29446M-AF-9 | EQUINOR ASA BASIC 3.125% 04/06/30 | D | 02/14/2022 | GOLDMAN SACHS | | 7,169,540 | 7,000,000 | 7,719,180 | 7,610,258 | | (8,801) | | (8,801) | | 7,601,458 | | (431,918) | (431,918) | 78,993 | 04/06/2030 |
| 29446M-AH-5 | EQUINOR ASA BASIC 3.700% 04/06/50 | D | 02/16/2022 | Various | | 24,937,253 | 22,750,000 | 25,871,730 | 25,772,149 | | (3,265) | | (3,265) | | 25,768,884 | | (831,632) | (831,632) | 230,248 | 04/06/2050 |
| 29446M-AJ-1 | EQUINOR ASA BASIC 1.750% 01/22/26 | D | 03/31/2022 | CITICORP SECURITIES | | 9,586,100 | 10,000,000 | 9,959,900 | 9,970,803 | | 1,797 | | 1,797 | | 9,972,600 | | (386,500) | (386,500) | 122,500 | 01/22/2026 |
| 33830P-AJ-0 | 522 Funding CLO LTD SERIES 20191A CLASS C 7.144% 01/15/33 | D | 02/23/2022 | Call 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 67,815 | 01/15/2033 |
| 33938X-AB-1 | FLEX LTD BASIC 4.875% 05/12/30 | D | 02/01/2022 | BANK OF AMERICA | | 2,103,376 | 1,900,000 | 2,033,000 | 2,014,856 | | (1,071) | | (1,071) | | 2,013,785 | | 89,591 | 89,591 | 20,841 | 05/12/2030 |
| 377373-AJ-4 | GLAXOSMITHKLINE CAPITAL BASIC 2.875% 06/01/22 | D | 05/03/2022 | Call 100.0000 | | 4,000 | 4,000 | 4,089 | 4,013 | | (13) | | (13) | | 4,000 | | | | 48 | 06/01/2022 |
| 40052V-AB-0 | GRUPO BIMBO SAB DE CV 4.500% 01/25/22 | D | 01/25/2022 | Maturity | | 2,551,000 | 2,551,000 | 2,698,856 | 2,553,235 | | (2,235) | | (2,235) | | 2,551,000 | | | | 57,398 | 01/25/2022 |
| 404280-BM-0 | HSBC HOLDINGS PLC BASIC 3.033% 11/22/23 | D | 07/11/2022 | Various | | 14,246,947 | 14,300,000 | 13,945,097 | 14,172,372 | | 35,155 | | 35,155 | | 14,207,527 | | 39,420 | 39,420 | 278,303 | 11/22/2023 |
| 404280-BM-0 | HSBC HOLDINGS PLC BASIC 3.033% 11/22/23 | D | 11/22/2022 | Call 100.0000 | | 3,000,000 | 3,000,000 | 2,931,900 | 2,975,656 | | 11,272 | | 11,272 | | 2,986,928 | | 13,072 | 13,072 | 90,990 | 11/22/2023 |
| 456837-AG-8 | ING GROEP 3.150% 03/29/22 | D | 03/29/2022 | Various | | 15,600,000 | 15,600,000 | 15,809,804 | 15,610,815 | | (10,815) | | (10,815) | | 15,600,000 | | | | 245,700 | 03/29/2022 |
| 46132F-AA-8 | INVESCO FINANCE PLC BASIC 3.125% 11/30/22 | D | 05/06/2022 | Call 100.7240 | | 1,410,136 | 1,400,000 | 1,363,180 | 1,390,993 | | 3,387 | | 3,387 | | 1,394,379 | | 5,621 | 5,621 | 29,094 | 11/30/2022 |
| 493859-B*-2 | KIER GROUP PLC SENIOR NOTES 5.080% 12/20/22 | D | 12/20/2022 | Maturity | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 660,400 | 12/20/2022 |
| 539439-AP-4 | LLOYDS TSB GR-AD BASIC 2.907% 11/07/23 | D | 07/11/2022 | GOLDMAN SACHS | | 4,978,200 | 5,000,000 | 4,784,400 | 4,921,739 | | 22,023 | | 22,023 | | 4,943,762 | | 34,438 | 34,438 | 99,323 | 11/07/2023 |
| 573874-AN-4 | MARVELL TECHNOLOGY INC 4.875% Due 06/22/2028 JD 22 4.875% 06/22/28 | D | 04/13/2022 | BANK OF AMERICA | | 1,815,118 | 1,750,000 | 2,042,651 | 2,040,826 | | (13,092) | | (13,092) | | 2,027,734 | | (212,617) | (212,617) | 27,490 | 06/22/2028 |
| 58507L-AC-3 | MEDTRONIC GLOBAL HLDINGS BASIC 3.350% 04/01/27 | D | 05/17/2022 | Various | | 9,451,218 | 9,300,000 | 9,543,919 | 9,443,000 | | (10,049) | | (10,049) | | 9,432,952 | | (132,952) | (132,952) | 346,802 | 04/01/2027 |
| 62947Q-AY-4 | NXP BV BASIC 5.550% 12/01/28 | D | 05/19/2022 | Tax Free Exchange | | 10,036,963 | 9,500,000 | 10,250,300 | 10,065,075 | | (28,112) | | (28,112) | | 10,036,963 | | | | 246,050 | 12/01/2028 |
| 62947Q-AZ-1 | NXP BV BASIC 4.875% 03/01/24 | D | 05/19/2022 | Tax Free Exchange | | 10,215,550 | 10,000,000 | 10,570,700 | 10,262,373 | | (46,823) | | (46,823) | | 10,215,550 | | | | 349,375 | 03/01/2024 |
| 67389X-AP-2 | OAKTREE CLO SERIES 20151A CLASS BR 5.975% 10/20/27 | D | 05/17/2022 | Call 100.0000 | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 17,021 | 10/20/2027 |
| 67577M-AC-7 | OCTAGON INVESTMENT PTNRS SERIES 20191A CLASS B1 6.093% 10/15/32 | D | 03/04/2022 | Call 100.0000 | | 4,050,000 | 4,050,000 | 4,057,088 | 4,057,052 | | (105) | | (105) | | 4,056,947 | | (6,947) | (6,947) | 31,682 | 10/15/2032 |
| 67778N-AA-6 | OIL & GAS HOLDING BASIC 7.500% 10/25/27 | D | 02/04/2022 | ALLIANCE BERNSTEIN | | 1,000,866 | 930,000 | 1,012,770 | 1,012,246 | | (1,212) | | (1,212) | | 1,011,034 | | (10,168) | (10,168) | 19,956 | 10/25/2027 |
| 69916D-AC-3 | Parallel Ltd SERIES 20182A CLASS A2 6.208% 10/20/31 | D | 03/17/2022 | Call 100.0000 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 73,608 | 10/20/2031 |
| 70018A-AQ-3 | Park Avenue Institutional Adv SERIES 20192A CLASS CR 7.743% 10/15/34 | D | 01/13/2022 | WELLS FARGO SECURITIES LLC | | 9,200,000 | 9,200,000 | 9,200,000 | 9,200,000 | | | | | | 9,200,000 | | | | 87,977 | 10/15/2034 |
| 71643V-AA-3 | PETROLEOS MEXICANOS BASIC 6.700% 02/16/32 | D | 02/10/2022 | ALLIANCE BERNSTEIN | | 606,893 | 620,000 | 615,933 | 615,933 | | | | | | 615,933 | | (9,040) | (9,040) | 6,693 | 02/16/2032 |

# 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 |
| 71643V-AA-3 | PETROLEOS MEXICANOS BASIC 6.700% 02/16/32 | D | 03/30/2022 | Tax Free Exchange | | 382,525 | 385,000 | 382,474 | 382,474 | | 50 | | 50 | | 382,525 | | | | 7,452 | 02/16/2032 |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE BASIC 5.999% 01/27/28 | D | 04/14/2022 | Call 104.4060 | | 960,535 | 920,000 | 1,004,272 | 1,003,754 | | (3,466) | | (3,466) | | 1,000,288 | | (80,288) | (80,288) | 79,935 | 01/27/2028 |
| 75625Q-AD-1 | RECKITT BENCKISER TSY BASIC 2.750% 06/26/24 | D | 07/12/2022 | GOLDMAN SACHS | | 2,934,630 | 3,000,000 | 2,827,050 | 2,925,322 | | 15,526 | | 15,526 | | 2,940,848 | | (6,218) | (6,218) | 45,375 | 06/26/2024 |
| 76720A-AD-8 | RIO TINTO FIN USA PLC 4 3/4% Due 3/22/2042 MS22 4.750% 03/22/42 | D | 11/21/2022 | J.P. MORGAN | | 5,869,313 | 6,250,000 | 5,907,688 | 5,962,789 | | 7,465 | | 7,465 | | 5,970,254 | | (100,942) | (100,942) | 347,179 | 03/22/2042 |
| 78467K-A#-4 | SSE PLC SENIOR NOTES 3.890% 04/16/22 | D | 04/16/2022 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 486,250 | 04/16/2022 |
| 786584-A@-1 | SAFRAN 4.28% Due 2/9/2022 FA9 4.280% 02/09/22 | D | 02/09/2022 | Maturity | | 35,000,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 749,000 | 02/09/2022 |
| 801060-AD-6 | SANOFI BASIC 3.625% 06/19/28 | D | 07/11/2022 | GOLDMAN SACHS | | 5,428,225 | 5,500,000 | 5,459,520 | 5,471,159 | | 2,129 | | 2,129 | | 5,473,287 | | (45,062) | (45,062) | 112,979 | 06/19/2028 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11 3.250% 05/11/25 | D | 07/18/2022 | J.P. MORGAN | | 495,150 | 500,000 | 498,475 | 499,431 | | 89 | | 89 | | 499,521 | | (4,371) | (4,371) | 11,240 | 05/11/2025 |
| 822582-CG-5 | SHELL INTERNATIONAL FIN BASIC 2.750% 04/06/30 | D | 02/14/2022 | GOLDMAN SACHS | | 9,957,900 | 10,000,000 | 10,959,520 | 10,817,021 | | (11,933) | | (11,933) | | 10,805,088 | | (847,188) | (847,188) | 99,306 | 04/06/2030 |
| 853254-CC-2 | STANDARD CHARTERED PLC BASIC 2.678% 06/29/32 | D | 02/16/2022 | J.P. MORGAN | | 7,357,600 | 8,000,000 | 8,018,160 | 8,017,352 | | (207) | | (207) | | 8,017,145 | | (659,545) | (659,545) | 28,565 | 06/29/2032 |
| 86562M-AX-8 | SUMITOMO MITSUI FINL GRP BASIC 3.102% 01/17/23 | D | 07/11/2022 | Various | | 9,614,076 | 9,600,000 | 9,383,712 | 9,548,986 | | 23,002 | | 23,002 | | 9,571,988 | | 42,088 | 42,088 | 273,390 | 01/17/2023 |
| 86562M-CE-8 | SUMITOMO MITSUI FINL GRP BASIC 1.710% 01/12/31 | D | 02/14/2022 | GOLDMAN SACHS | | 625,135 | 700,000 | 692,923 | 693,554 | | 82 | | 82 | | 693,637 | | (68,502) | (68,502) | 7,116 | 01/12/2031 |
| 8672EM-AG-9 | SUNCORP-METWAY LTD 2.800% 05/04/22 | D | 05/04/2022 | Maturity | | 25,000,000 | 25,000,000 | 24,995,860 | 24,999,699 | | 301 | | 301 | | 25,000,000 | | | | 350,000 | 05/04/2022 |
| 86964W-AJ-1 | SUZANO AUSTRIA GMBH BASIC 3.750% 01/15/31 | D | 07/10/2022 | ALLIANCE BERNSTEIN | | 3,700,500 | 4,110,000 | 4,202,475 | 4,202,125 | | (3,120) | | (3,120) | | 4,199,005 | | (498,505) | (498,505) | 124,931 | 01/15/2031 |
| 88032X-AU-8 | TENCENT HOLDINGS LTD BASIC 2.390% 06/03/30 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 271,958 | 306,000 | 301,949 | 301,967 | | 109 | | 109 | | 302,075 | | (30,118) | (30,118) | 2,397 | 06/03/2030 |
| 88827A-AA-1 | TITAN ACQ/CO-BORROWER BASIC 7.750% 04/15/26 | D | 03/30/2022 | Various | | 1,990,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (10,000) | (10,000) | 71,472 | 04/15/2026 |
| 89153V-AL-3 | TOTAL CAPITAL INTL SA BASIC 3.750% 04/10/24 | D | 07/12/2022 | GOLDMAN SACHS | | 1,307,475 | 1,300,000 | 1,319,526 | 1,308,816 | | (2,017) | | (2,017) | | 1,306,799 | | 676 | 676 | 37,104 | 04/10/2024 |
| 90352J-AA-1 | UBS GROUP FUNDING SWITZE BASIC 3.491% 05/23/23 | D | 05/24/2022 | Call 100.0000 | | 8,000,000 | 8,000,000 | 7,856,830 | 7,957,346 | | 11,902 | | 11,902 | | 7,969,247 | | 30,753 | 30,753 | 139,640 | 05/23/2023 |
| 91911T-AQ-6 | VALE OVERSEAS LIMITED BASIC 3.750% 07/08/30 | D | 01/20/2022 | Various | | 11,218,480 | 11,000,000 | 12,191,000 | 12,077,332 | | (4,716) | | (4,716) | | 12,072,616 | | (854,136) | (854,136) | 215,208 | 07/08/2030 |
| 92841#-AA-4 | VISTAJET MALTA FINANCE P.L.C. VISTAJET MALTA FINANCE P.L.C. 4.500% 01/15/29 | D | 07/15/2022 | Various | | 1,982,906 | 1,982,906 | 1,982,906 | 1,982,906 | | | | | | 1,982,906 | | | | 66,923 | 01/15/2029 |
| 92857W-BK-5 | VODAFONE GRP BASIC 4.375% 05/30/28 | D | 03/16/2022 | Various | | 5,195,358 | 4,900,000 | 5,634,438 | 5,510,562 | | (13,784) | | (13,784) | | 5,496,778 | | (301,420) | (301,420) | 54,201 | 05/30/2028 |
| 97342V-AA-2 | WINDMW GMBH SENIOR SECURED NOTES 5.020% 06/30/27 | D | 12/30/2022 | Redemption 100.0000 | | 2,908,961 | 2,908,961 | 2,908,961 | 2,908,961 | | | | | | 2,908,961 | | | | 109,522 | 06/30/2027 |
| 98420E-AC-9 | XLIT LTD 4.45% Due 3/31/2025 MS31 4.450% 03/31/25 | D | 06/29/2022 | Call 102.3364 | | 921,027 | 900,000 | 886,977 | 892,830 | | 1,023 | | 1,023 | | 893,853 | | 6,147 | 6,147 | 50,953 | 03/31/2025 |
| AL0289-71-3 | TRINIDAD GEN UNLTD BASIC 5.250% 11/04/27 | D | 07/04/2022 | ALLIANCE BERNSTEIN | | 945,600 | 985,000 | 1,009,625 | 1,009,478 | | (1,864) | | (1,864) | | 1,007,614 | | (62,014) | (62,014) | 34,906 | 11/04/2027 |
| AM1524-14-0 | RAIZEN FUELS FINANCE BASIC 5.300% 01/20/27 | D | 06/30/2022 | ALLIANCE BERNSTEIN | | 1,316,250 | 1,350,000 | 1,478,250 | 1,477,240 | | (11,930) | | (11,930) | | 1,465,310 | | (149,060) | (149,060) | 68,569 | 01/20/2027 |
| AP8052-69-2 | HUARONG FINANCE 2017 CO BASIC 4.250% 11/07/27 | D | 05/26/2022 | ALLIANCE BERNSTEIN | | 1,428,648 | 1,560,000 | 1,585,350 | 1,585,205 | | (1,566) | | (1,566) | | 1,583,640 | | (154,992) | (154,992) | 37,386 | 11/07/2027 |
| AS3189-43-6 | COMETA ENERGIA SA BASIC 6.375% 04/24/35 | D | 10/24/2022 | Redemption 100.0000 | | 115,080 | 115,080 | 131,306 | 131,227 | | (16,147) | | (16,147) | | 115,080 | | | | 5,328 | 04/24/2035 |
| AT8996-50-2 | ESKOM HOLDINGS SOC LTD BASIC 6.350% 08/10/28 | D | 06/23/2022 | ALLIANCE BERNSTEIN | | 1,007,325 | 1,110,000 | 1,203,795 | 1,203,350 | | (5,892) | | (5,892) | | 1,197,458 | | (190,133) | (190,133) | 62,066 | 08/10/2028 |
| AU4586-30-4 | DP WORLD CRESCENT LTD BASIC 4.848% 09/26/28 | D | 06/22/2022 | ALLIANCE BERNSTEIN | | 4,144,140 | 4,140,000 | 4,657,500 | 4,654,815 | | (33,524) | | (33,524) | | 4,621,291 | | (477,151) | (477,151) | 149,415 | 09/26/2028 |
| AU4588-16-9 | DP WORLD PLC BASIC 5.625% 09/25/48 | D | 07/10/2022 | ALLIANCE BERNSTEIN | | 698,427 | 743,000 | 916,230 | 916,156 | | (1,869) | | (1,869) | | 914,287 | | (215,860) | (215,860) | 33,435 | 09/25/2048 |
| AW9637-07-4 | LLPL CAPITAL PTE LTD BASIC 6.875% 02/04/39 | D | 08/04/2022 | Redemption 100.0000 | | 68,078 | 68,078 | 77,935 | 77,911 | | (9,833) | | (9,833) | | 68,078 | | | | 3,335 | 02/04/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| AZ3324-59-9 | TRUST FIBRAUNO BASIC 4.869% 01/15/30 | D | 04/22/2022 | ALLIANCE BERNSTEIN | | 1,271,463 | 1,321,000 | 1,416,773 | 1,416,330 | | (3,355) | | (3,355) | | 1,412,975 | | (141,512) | (141,512) | 50,205 | 01/15/2030 |
| AZ7913-49-6 | INTERCORP PERU LTD BASIC 3.875% 08/15/29 | D | 04/01/2022 | ALLIANCE BERNSTEIN | | 1,274,728 | 1,389,000 | 1,354,275 | 1,354,463 | | 978 | | 978 | | 1,355,441 | | (80,713) | (80,713) | 33,295 | 08/15/2029 |
| BJ1949-61-6 | CODELCO INC BASIC 3.750% 01/15/31 | D | 07/12/2022 | ALLIANCE BERNSTEIN | | 5,781,538 | 6,310,000 | 6,821,110 | 6,818,889 | | (27,651) | | (27,651) | | 6,791,239 | | (1,009,701) | (1,009,701) | 235,968 | 01/15/2031 |
| BK7981-02-4 | BANCO NACIONAL DE PANAMA BASIC 2.500% 08/11/30 | D | 09/15/2022 | ALLIANCE BERNSTEIN | | 1,021,978 | 1,283,000 | 1,205,379 | 1,205,732 | | 5,618 | | 5,618 | | 1,211,350 | | (189,373) | (189,373) | 35,316 | 08/11/2030 |
| BN3974-13-4 | CEMEX SAB DE CV BASIC 3.875% 07/11/31 | D | 06/29/2022 | ALLIANCE BERNSTEIN | | 752,500 | 1,000,000 | 1,002,000 | 1,002,000 | | (107) | | (107) | | 1,001,893 | | (249,393) | (249,393) | 38,104 | 07/11/2031 |
| BN6685-76-0 | POWER FINANCE CORP LTD BASIC 3.350% 05/16/31 | D | 01/14/2022 | ALLIANCE BERNSTEIN | | 1,281,007 | 1,320,000 | 1,312,067 | 1,312,097 | | 39 | | 39 | | 1,312,136 | | (31,129) | (31,129) | 7,739 | 05/16/2031 |
| BN7410-03-6 | ADANI PORTS AND SPECIAL BASIC 3.100% 02/02/31 | D | 04/08/2022 | ALLIANCE BERNSTEIN | | 2,413,152 | 2,880,000 | 2,772,000 | 2,772,413 | | 2,889 | | 2,889 | | 2,775,302 | | (362,150) | (362,150) | 62,000 | 02/02/2031 |
| BN8775-81-7 | COMISION FEDERAL DE ELEC BASIC 3.348% 02/09/31 | D | 07/10/2022 | ALLIANCE BERNSTEIN | | 2,337,175 | 3,020,000 | 2,984,138 | 2,984,313 | | 1,836 | | 1,836 | | 2,986,148 | | (648,973) | (648,973) | 93,160 | 02/09/2031 |
| BN9358-24-1 | VOLCAN CIA MINERA SAA-CM BASIC 4.375% 02/11/26 | D | 02/16/2022 | ALLIANCE BERNSTEIN | | 790,575 | 830,000 | 801,780 | 802,065 | | 834 | | 834 | | 802,899 | | (12,324) | (12,324) | 18,862 | 02/11/2026 |
| P01703-AD-2 | ALPEK SA DE CV BASIC 3.250% 02/25/31 | D | 08/17/2022 | ALLIANCE BERNSTEIN | | 1,577,250 | 1,800,000 | 1,820,250 | 1,820,175 | | (1,218) | | (1,218) | | 1,818,957 | | (241,707) | (241,707) | 57,525 | 02/25/2031 |
| V7879A-AB-2 | SEPLAT ENERGY PL BASIC 7.750% 04/01/26 | D | 11/29/2022 | ALLIANCE BERNSTEIN | | 708,895 | 800,000 | 799,120 | 799,145 | | 209 | | 209 | | 799,354 | | (90,459) | (90,459) | 50,330 | 04/01/2026 |
| P58072-AT-9 | INVERSIONES CMPC SA BASIC 3.000% 04/06/31 | D | 03/28/2022 | ALLIANCE BERNSTEIN | | 2,877,900 | 3,180,000 | 3,155,832 | 3,155,944 | | 632 | | 632 | | 3,156,576 | | (278,676) | (278,676) | 46,110 | 04/06/2031 |
| BP2041-64-1 | EQUATE PETROCHEMICAL BV BASIC 2.625% 04/28/28 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 908,269 | 1,005,000 | 1,011,080 | 1,011,046 | | (358) | | (358) | | 1,010,688 | | (102,419) | (102,419) | 15,243 | 04/28/2028 |
| BP3057-90-1 | ABU DHABI PORTS CO PJSC BASIC 2.500% 05/06/31 | D | 06/05/2022 | ALLIANCE BERNSTEIN | | 3,176,800 | 3,610,000 | 3,619,025 | 3,618,996 | | (342) | | (342) | | 3,618,653 | | (441,853) | (441,853) | 53,147 | 05/06/2031 |
| BP9085-44-3 | CSN RESOURCES SA BASIC 4.625% 06/10/31 | D | 01/28/2022 | ALLIANCE BERNSTEIN | | 511,350 | 540,000 | 517,860 | 517,942 | | 146 | | 146 | | 518,088 | | (6,738) | (6,738) | 3,435 | 06/10/2031 |
| BQ4045-87-9 | XIAOMI BEST TIME INTL BASIC 2.875% 07/14/31 | D | 06/30/2022 | ALLIANCE BERNSTEIN | | 202,051 | 261,000 | 258,019 | 258,032 | | 140 | | 140 | | 258,172 | | (56,121) | (56,121) | 7,316 | 07/14/2031 |
| BR3754-03-2 | SANDS CHINA LTD BASIC 3.100% 03/08/29 | D | 08/10/2022 | Tax Free Exchange | | 2,704,551 | 2,840,000 | 2,692,916 | 2,693,622 | | 10,929 | | 10,929 | | 2,704,551 | | | | 74,270 | 03/08/2029 |
| BR3754-04-0 | SANDS CHINA LTD BASIC 3.250% 08/08/31 | D | 08/10/2022 | Tax Free Exchange | | 3,249,108 | 3,410,000 | 3,239,500 | 3,240,079 | | 9,029 | | 9,029 | | 3,249,108 | | | | 97,588 | 08/08/2031 |
| BR3836-13-6 | ALFA DESARROLLO SPA BASIC 4.550% 09/27/51 | D | 09/27/2022 | Redemption 100.0000 | | 6,653 | 6,653 | 6,616 | 6,616 | | 37 | | 37 | | 6,653 | | | | 197 | 09/27/2051 |
| BR3846-65-5 | ENTEL CHILE SA BASIC 3.050% 09/14/32 | D | 03/24/2022 | ALLIANCE BERNSTEIN | | 755,114 | 815,000 | 810,518 | 810,537 | | 101 | | 101 | | 810,638 | | (55,524) | (55,524) | 13,137 | 09/14/2032 |
| BS0508-91-8 | INDOFOOD CBP SUKSES MAKM BASIC 3.541% 04/27/32 | D | 08/31/2022 | ALLIANCE BERNSTEIN | | 1,346,000 | 1,600,000 | 1,616,000 | 1,615,952 | | (887) | | (887) | | 1,615,064 | | (269,064) | (269,064) | 48,000 | 04/27/2032 |
| D5472#-AF-7 | MOLKERI ALOIS MULLER GMBH & CO SENIOR NOTES 3.720% 07/18/22 | D | 07/18/2022 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 372,000 | 07/18/2022 |
| EJ5384-83-3 | GAZPROM (GAZ CAPITAL SA) BASIC 4.950% 02/06/28 | D | 02/25/2022 | ALLIANCE BERNSTEIN | | 773,500 | 1,105,000 | 1,204,030 | 1,203,396 | | (2,411) | | (2,411) | | 1,200,986 | | (427,486) | (427,486) | 31,147 | 02/06/2028 |
| EJ6504-42-1 | TRANSPORT DE GAS PERU BASIC 4.250% 04/30/28 | D | 07/27/2022 | ALLIANCE BERNSTEIN | | 1,838,250 | 1,900,000 | 2,021,125 | 2,020,364 | | (10,091) | | (10,091) | | 2,010,272 | | (172,022) | (172,022) | 60,787 | 04/30/2028 |
| EK1742-65-0 | GTL TRADE FINANCE INC BASIC 7.250% 04/16/44 | D | 06/01/2022 | ALLIANCE BERNSTEIN | | 658,500 | 600,000 | 807,630 | 807,391 | | (2,302) | | (2,302) | | 805,089 | | (146,589) | (146,589) | 27,429 | 04/16/2044 |
| EK7413-46-2 | CENCOSUD SA BASIC 6.625% 02/12/45 | D | 03/30/2022 | ALLIANCE BERNSTEIN | | 859,575 | 730,000 | 948,635 | 948,402 | | (1,419) | | (1,419) | | 946,983 | | (87,408) | (87,408) | 31,167 | 02/12/2045 |
| EK9717-50-6 | LIMA METRO LINE 2 FIN LT BASIC 5.875% 07/05/34 | D | 10/05/2022 | Redemption 100.0000 | | 76,107 | 76,107 | 87,237 | 87,174 | | (11,067) | | (11,067) | | 76,107 | | | | 2,815 | 07/05/2034 |
| F1000#-AA-6 | AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.750% 09/05/34 | B | 12/31/2022 | Redemption 100.0000 | | 1,112,423 | 1,112,423 | 1,158,675 | 1,193,850 | | | | | (35,175) | 1,112,423 | (46,253) | | (46,253) | 14,550 | 09/05/2034 |
| F1068#-AD-9 | BONDUELLE S.A. 5.04% Due 8/2/2022 FA2 5.040% 08/03/22 | D | 08/03/2022 | Redemption 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 151,200 | 08/03/2022 |
| F7908@-AA-8 | ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26 4.180% 03/26/24 | D | 03/26/2022 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 104,500 | 03/26/2024 |
| F8568@-AA-7 | SONEPAR 4.78% Due 5/15/2024 MN15 4.780% 05/15/24 | D | 05/15/2022 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 119,500 | 05/15/2024 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA 6.425% 12/31/29 | B | 12/31/2022 | Redemption 100.0000 | | 530,878 | 530,878 | 537,336 | 594,541 | | | | | (57,205) | 530,878 | (6,459) | | (6,459) | 19,333 | 12/31/2029 |
| G2765*-AC-8 | DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED 4.220% 07/19/26 | D | 12/28/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 608,383 | 07/19/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| G2765*-AK-0 | DIONYSUS AVIATION DIONYSUS AVIATION 4.640% 01/08/24 | D | 12/30/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 683,111 | 01/08/2024 |
| G2765*-AM-6 | DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED 3.130% 08/31/28 | D | 12/30/2022 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 249,357 | 08/31/2028 |
| G2765*-AN-4 | DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED 3.670% 08/31/31 | D | 12/30/2022 | Redemption 100.0000 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 194,918 | 08/31/2031 |
| G2765@-AB-8 | DIONYSUS AVIATION LIMITED GUARANTEED NOTES 4.710% 08/02/23 | D | 12/28/2022 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 529,613 | 08/02/2023 |
| G2890*-AN-2 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 0.100% 03/31/28 | D | 10/10/2022 | PRIF-W | | 2,232,086 | 22,320,855 | 2,232,086 | 2,232,086 | | | | | | 2,232,086 | | | | 770,162 | 03/31/2028 |
| G2890*-AP-7 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 5.140% 09/15/23 | D | 10/10/2022 | Tax Free Exchange | | 1,053,512 | 10,535,123 | 1,053,512 | 1,053,512 | | | | | | 1,053,512 | | | | 293,315 | 09/15/2023 |
| G2890*-AQ-5 | ED&F MAN TREASURY MANAGEMENT P ED&F MAN TREASURY MANAGEMENT P 5.540% 09/15/23 | D | 10/10/2022 | Tax Free Exchange | | 576,698 | 5,766,984 | 576,698 | 576,698 | | | | | | 576,698 | | | | 173,058 | 09/15/2023 |
| G4445*-AA-6 | HS1 LIMITED 3.79% Due 3/30/2028 MS30 3.790% 03/30/28 | D | 09/30/2022 | Redemption 100.0000 | | 4,286,754 | 4,286,754 | 4,286,754 | 4,286,754 | | | | | | 4,286,754 | | | | 148,759 | 03/30/2028 |
| G4588#-BD-2 | INTERMEDIATE CAPITAL GROUP PLC 4.95% Due 5/11/2022 MN11 4.950% 05/11/22 | D | 05/11/2022 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 123,750 | 05/11/2022 |
| G5265*-AB-8 | KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY GUARANTEED SR 1.350% 11/16/24 | B | 11/15/2022 | Tax Free Exchange | | 27,737,500 | 27,737,500 | 27,737,500 | 28,425,000 | | | | | (687,500) | 27,737,500 | | | | 349,374 | 11/16/2024 |
| G6515#-AB-0 | JOHN WOOD GROUP PLC SENIOR NOTES 3.770% 08/13/24 | D | 11/01/2022 | Redemption 100.0000 | | 6,485,247 | 6,485,247 | 6,485,247 | 6,485,247 | | | | | | 6,485,247 | | | | 378,953 | 08/13/2024 |
| G6515#-AE-4 | JOHN WOOD GROUP PLC SENIOR NOTES 3.870% 11/13/24 | D | 11/01/2022 | Redemption 100.0000 | | 5,944,810 | 5,944,810 | 5,944,810 | 5,944,810 | | | | | | 5,944,810 | | | | 266,773 | 11/13/2024 |
| G6515#-AJ-3 | JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC 4.610% 07/02/26 | D | 11/01/2022 | Redemption 100.0000 | | 5,404,373 | 5,404,373 | 5,404,373 | 5,404,373 | | | | | | 5,404,373 | | | | 411,211 | 07/02/2026 |
| G6970*-AB-2 | PEEL PORTS LIMITED 5 1/4% Due 12/10/2022 JD10 5.250% 12/10/22 | D | 12/10/2022 | Maturity | | 23,000,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | | | 1,207,500 | 12/10/2022 |
| G7178*-AF-1 | PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD 2.770% 04/16/28 | B | 10/16/2022 | Redemption 100.0000 | | 1,314,478 | 1,314,478 | 1,435,802 | 1,489,061 | | | | | (53,259) | 1,314,478 | (121,324) | | (121,324) | 29,956 | 04/16/2028 |
| G7332#-AF-0 | RRPF ENGINE LEASING LIMITED LEASING (US) LLC 2.770% 04/13/22 | D | 04/13/2022 | Maturity | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 204,826 | 04/13/2022 |
| G7605#-AA-1 | ROADSTER FINANCE DAC ROADSTER FINANCE DAC 2.290% 10/18/32 | B | 10/18/2022 | Redemption 100.0000 | | 2,240,455 | 2,240,455 | 2,678,864 | 2,584,091 | | | | | 94,773 | 2,240,455 | (438,409) | | (438,409) | 53,711 | 10/18/2032 |
| G9369*-AA-7 | VIRIDOR ENERGY GROUP LIMITED VIRIDOR ENERGY GROUP LIMITED 2.900% 03/31/43 | B | 09/30/2022 | Redemption 100.0000 | | 73,722 | 73,722 | 87,773 | 89,311 | | | | | (1,538) | 73,722 | (14,051) | | (14,051) | 1,921 | 03/31/2043 |
| K7017#-AA-8 | MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31 4.110% 08/01/30 | D | 12/31/2022 | Redemption 100.0000 | | 500,902 | 500,902 | 500,902 | 500,902 | | | | | | 500,902 | | | | 12,996 | 08/01/2030 |
| L8038*-AA-4 | SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15 5.500% 09/15/27 | D | 12/15/2022 | Redemption 100.0000 | | 1,505,000 | 1,505,000 | 1,505,000 | 1,505,000 | | | | | | 1,505,000 | | | | 52,443 | 09/15/2027 |
| N6510@-AC-7 | NUTRECO N.V. SENIOR NOTES 4.220% 07/11/22 | D | 07/11/2022 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 422,000 | 07/11/2022 |
| N7660#-AM-9 | SHV NEDERLAND B.V. 4.42% Due 3/28/2022 MS28 4.420% 03/28/22 | D | 03/28/2022 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 331,500 | 03/28/2022 |
| N9061@-AA-8 | VTTI B.V. 4.53% Due 12/15/2022 JD15 4.530% 12/15/22 | D | 12/15/2022 | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 181,200 | 12/15/2022 |
| P0091#-AA-7 | AERIS HOLDING COSTA RICA SA SENIOR SECURED NOTES 7.250% 11/15/25 | D | 02/17/2022 | Redemption 100.0000 | | 14,427,378 | 14,427,378 | 14,427,378 | 14,427,378 | | | | | | 14,427,378 | | | | 1,760,524 | 11/15/2025 |
| P4001#-AA-8 | EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV 5.980% 12/20/44 | D | 12/20/2022 | Redemption 100.0000 | | 259,617 | 259,617 | 259,617 | 259,617 | | | | | | 259,617 | | | | 6,788 | 12/20/2044 |
| P4368#-AA-5 | FORTIS TCI LIMITED SENIOR NOTES 4.750% 12/18/29 | D | 12/18/2022 | Redemption 100.0000 | | 1,699,999 | 1,699,999 | 1,699,999 | 1,699,999 | | | | | | 1,699,999 | | | | 60,562 | 12/18/2029 |
| P4368#-AC-1 | FORTIS TCI LIMITED SENIOR NOTES 5.140% 05/02/31 | D | 11/02/2022 | Redemption 100.0000 | | 550,000 | 550,000 | 550,000 | 550,000 | | | | | | 550,000 | | | | 21,203 | 05/02/2031 |
| P4368#-AD-9 | FORTIS TCI LIMITED 5.29% Due 9/15/2031 MS15 5.290% 09/15/31 | D | 09/15/2022 | Redemption 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 19,837 | 09/15/2031 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| P4917*-AA-5 | GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 6.357% 09/30/37 | D | 12/31/2022 | Redemption 100.0000 | | 627,487 | 627,487 | 627,487 | 627,487 | | | | | | 627,487 | | | | 10,736 | 09/30/2037 |
| P4917*-AB-3 | GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37 | D | 12/31/2022 | Redemption 100.0000 | | 25,119 | 25,119 | 25,119 | 25,119 | | | | | | 25,119 | | | | 814 | 09/30/2037 |
| P7000*-AA-6 | MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 6.357% 03/31/37 | D | 12/31/2022 | Redemption 100.0000 | | 669,146 | 669,146 | 669,146 | 669,146 | | | | | | 669,146 | | | | 11,976 | 03/31/2037 |
| P7000*-AB-4 | MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37 | D | 06/30/2022 | Redemption 100.0000 | | 1,707 | 1,707 | 1,707 | 1,707 | | | | | | 1,707 | | | | 27 | 03/31/2037 |
| P7906#-AA-7 | PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES 6.090% 01/01/23 | D | 07/01/2022 | Redemption 100.0000 | | 5,414,532 | 5,414,532 | 5,391,043 | 5,409,992 | | 4,541 | | 4,541 | | 5,414,532 | | | | 248,519 | 01/01/2023 |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26 | D | 12/15/2022 | Redemption 100.0000 | | 2,168,421 | 2,168,421 | 2,168,421 | 2,168,421 | | | | | | 2,168,421 | | | | 66,742 | 12/15/2026 |
| Q2464#-AB-9 | CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES 3.400% 09/01/32 | D | 12/01/2022 | Redemption 100.0000 | | 915,895 | 915,895 | 915,895 | 915,895 | | | | | | 915,895 | | | | 22,805 | 09/01/2032 |
| Q2759@-AA-7 | CONSOLIDATED PRESS (FINANCE PT GUKARANTEED SERIES P SENIOR NO 4.210% 06/18/22 | D | 06/18/2022 | Maturity | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 255,407 | 06/18/2022 |
| Q3300*-AC-7 | DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES 4.230% 09/18/26 | D | 11/17/2022 | Redemption 100.0000 | | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | | | | | | 5,500,000 | | | | 270,779 | 09/18/2026 |
| Q3393*-AK-7 | ELECTRANET PTY LTD SENIOR SECURED NOTES 3.110% 08/18/22 | D | 08/18/2022 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 622,000 | 08/18/2022 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES 3.780% 06/27/27 | D | 12/27/2022 | Redemption 100.0000 | | 631,081 | 631,081 | 631,081 | 631,081 | | | | | | 631,081 | | | | 15,105 | 06/27/2027 |
| Q5995*-AB-4 | MERIDIAN FINCO PTY LTD SENIOR GUARANTEED NOTES 3.920% 09/17/26 | D | 03/10/2022 | Tax Free Exchange | | 18,000,000 | 18,000,000 | 18,000,000 | 18,000,000 | | | | | | 18,000,000 | | | | 339,080 | 09/17/2026 |
| Q7160#-AF-6 | ORICA LTD GUARANTEED SENIOR NOTES 4.630% 10/25/22 | D | 10/25/2022 | Maturity | | 10,000,000 | 10,000,000 | 9,992,540 | 9,999,006 | | 994 | | 994 | | 10,000,000 | | | | 463,000 | 10/25/2022 |
| Q7397#-AP-9 | PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES 6.250% 11/04/26 | D | 11/04/2022 | Redemption 100.0000 | | 1,111,111 | 1,111,111 | 1,111,111 | 1,111,111 | | | | | | 1,111,111 | | | | 69,444 | 11/04/2026 |
| Q7794#-AB-9 | QPH FINANCE CO. PTY LIMITED GTD SR SECURED NOTES 3.980% 08/22/22 | D | 08/22/2022 | Maturity | | 23,000,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | | | 915,400 | 08/22/2022 |
| Q7795*-AA-4 | QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY FUND LTD 3.670% 08/07/29 | D | 10/20/2022 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 352,314 | 08/07/2029 |
| Q8048#-AA-3 | RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42 | B | 12/31/2022 | Redemption 100.0000 | | 1,389,783 | 1,389,783 | 1,379,022 | 1,455,155 | | | | | (76,134) | 1,389,783 | 10,761 | | 10,761 | 35,541 | 03/31/2042 |
| Q8806#-AB-3 | TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD 4.720% 06/12/28 | D | 08/03/2022 | Tax Free Exchange | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 477,667 | 06/12/2028 |
| Q8806#-AC-1 | TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD 4.820% 06/12/30 | D | 08/01/2022 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 96,563 | 06/12/2030 |
| Q9496@-AA-0 | WR CARPENTER NO 1 PTY LTD WR CARPENTER NO 1 PTY LTD 5.760% 11/01/36 | D | 11/01/2022 | Redemption 100.0000 | | 769,467 | 769,467 | 769,467 | 769,467 | | | | | | 769,467 | | | | 24,505 | 11/01/2036 |
| Q9883#-AA-9 | Z ENERGY LIMITED Z ENERGY LIMITED 3.830% 01/04/26 | D | 08/16/2022 | Redemption 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 643,121 | 01/04/2026 |
| Q9883#-AB-7 | Z ENERGY LIMITED Z ENERGY LIMITED 4.040% 01/04/28 | D | 08/16/2022 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 361,804 | 01/04/2028 |
| R6237@-AA-9 | NORSPAN LNG VI AS NORSPAN LNG VI AS 2.680% 05/28/30 | D | 09/30/2022 | Redemption 100.0000 | | 1,338,700 | 1,338,700 | 1,338,700 | 1,338,700 | | | | | | 1,338,700 | | | | 27,017 | 05/28/2030 |
| TN0414-21-8 | SODIAAL INTERNATIONAL SA SODIAAL INTERNATIONAL SA 1.980% 04/14/31 | B | 01/06/2022 | Tax Free Exchange | | 23,960,000 | 23,960,000 | 23,960,000 | 22,740,000 | | | | | 1,220,000 | 23,960,000 | | | | 102,052 | 04/14/2031 |
| X4771#-AB-5 | LANDSNET HF SENIOR UNSECURED NOTES 3.960% 03/04/22 | D | 03/07/2022 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 99,000 | 03/04/2022 |
| X5151*-AD-2 | LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER 4.010% 03/08/22 | D | 03/08/2022 | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 80,200 | 03/08/2022 |
| Y8564*-AB-0 | TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES 4.960% 12/31/23 | D | 12/30/2022 | Redemption 100.0000 | | 445,511 | 445,511 | 445,511 | 445,511 | | | | | | 445,511 | | | | 14,859 | 12/31/2023 |
| N29505-AA-7 | EMBRAER NETHERLANDS FINA BASIC 6.950% 01/17/28 | D | 06/15/2022 | ALLIANCE BERNSTEIN | | 882,375 | 905,000 | 1,005,817 | 1,005,208 | | (6,818) | | (6,818) | | 998,391 | | (116,016) | (116,016) | 58,355 | 01/17/2028 |
| N5657T-AP-1 | METINVEST BV BASIC 7.650% 10/01/27 | D | 04/24/2022 | ALLIANCE BERNSTEIN | | 426,600 | 790,000 | 296,250 | 790,000 | | | 493,750 | (493,750) | | 296,250 | | 130,350 | 130,350 | 44,556 | 10/01/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| M72005-AA-5 | NATIONAL CENTRAL COOLING BASIC 2.500% 10/21/27 | D | 05/24/2022 | ALLIANCE BERNSTEIN | | 2,398,112 | 2,620,000 | 2,588,822 | 2,589,019 | | 2,037 | | 2,037 | | 2,591,057 | | (192,944) | (192,944) | 39,118 | 10/21/2027 |
| Z07660-75-1 | TMBTHANACHART BANK PCL BASIC 4.900% Perpet. | D | 11/07/2022 | Call 90.0000 | | 715,500 | 795,000 | 801,956 | 801,871 | | (1,898) | | (1,898) | | 799,974 | | | | (48,224) | 01/01/9999 |
| ZR6527-58-7 | BANGKOK BANK PCL/HK BASIC 3.733% 09/25/34 | D | 05/30/2022 | ALLIANCE BERNSTEIN | | 2,832,227 | 3,155,000 | 3,247,931 | 3,247,720 | | (4,039) | | (4,039) | | 3,243,682 | | (411,455) | (411,455) | 77,500 | 09/25/2034 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 5,485,258,536 | 5,524,274,210 | 5,613,616,030 | 5,589,627,597 | 2,611,318 | (584,234) | 493,750 | 1,533,334 | 510,462 | 5,591,055,668 | (615,735) | (115,457,442) | (116,073,177) | 146,539,461 | XXX |
| 59156R-BZ-0 | METLIFE INC. BASIC 4.550% 03/23/30 | | 02/23/2022 | GOLDMAN SACHS | | 16,609,350 | 15,000,000 | 17,805,000 | 17,784,498 | | (48,136) | | (48,136) | | 17,736,362 | | (1,127,012) | (1,127,012) | 288,167 | 03/23/2030 |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 16,609,350 | 15,000,000 | 17,805,000 | 17,784,498 | | (48,136) | | (48,136) | | 17,736,362 | | (1,127,012) | (1,127,012) | 288,167 | XXX |
| LX1563-77-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24 | | 01/01/2022 | J.P. MORGAN | | 1,924,948 | 1,994,764 | 1,924,948 | 1,924,948 | | | | | | 1,924,948 | | | | | 02/06/2024 |
| LX1563-77-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24 | | 03/02/2022 | Various | | 24,881,078 | 27,460,730 | 22,906,911 | 24,681,233 | | 199,845 | | 199,845 | | 24,881,078 | | | | 174,490 | 02/06/2024 |
| LX1596-21-7 | GRAY TELEVISION GRAY TELEVISION TLB-2 +250 02/28/24 | | 12/30/2022 | Redemption 100.0000 | | 4,826,520 | 4,826,520 | 4,766,189 | 4,800,325 | | 26,195 | | 26,195 | | 4,826,520 | | | | 143,800 | 02/28/2024 |
| LX1596-95-1 | CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250 03/01/24 | | 10/03/2022 | Redemption 100.0000 | | 11,835,546 | 11,835,546 | 11,783,678 | 11,935,138 | | (99,593) | | (99,593) | | 11,835,546 | | | | 358,531 | 03/01/2024 |
| LX1606-14-9 | ARCH COAL ARCH COAL TLB +275 03/07/24 | | 12/30/2022 | Various | | 7,517,032 | 7,517,032 | 7,073,044 | 7,235,983 | | 281,049 | | 281,049 | | 7,517,032 | | | | 37,830 | 03/07/2024 |
| LX1612-04-8 | BOYD GAMING BOYD GAMING TLB +225 09/15/23 | | 03/02/2022 | Redemption 100.0000 | | 4,565,574 | 4,565,574 | 4,514,211 | 4,544,454 | | 21,120 | | 21,120 | | 4,565,574 | | | | 20,625 | 09/15/2023 |
| LX1612-96-4 | AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24 | | 12/13/2022 | Various | | 7,856,169 | 7,856,169 | 7,052,085 | 7,375,115 | | 481,053 | | 481,053 | | 7,856,169 | | | | 287,869 | 04/06/2024 |
| LX1616-95-7 | SUDDENLINK (ALTICE) CSC HOLDINGS TLB 2025 +225 07/15/25 | | 10/17/2022 | Redemption 100.0000 | | 81,013 | 81,013 | 80,987 | 80,976 | | 37 | | 37 | | 81,013 | | | | 1,115 | 07/15/2025 |
| LX1625-21-4 | FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23 | | 03/18/2022 | Various | | 24,901,761 | 24,901,761 | 24,740,432 | 24,810,428 | | 91,333 | | 91,333 | | 24,901,761 | | | | 213,048 | 10/25/2023 |
| LX1626-55-0 | AIR METHODS AIR METHODS TLB +350 04/22/24 | | 12/30/2022 | Various | | 239,563 | 239,563 | 197,813 | 211,542 | | 28,021 | | 28,021 | | 239,563 | | | | 7,588 | 04/22/2024 |
| LX1634-16-6 | DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23 | | 09/30/2022 | Various | | 11,229,134 | 11,229,134 | 10,481,935 | 10,839,671 | | 389,463 | | 389,463 | | 11,229,134 | | | | 489,579 | 05/19/2023 |
| LX1651-83-0 | BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/21/24 | | 12/30/2022 | Various | | 302,736 | 302,736 | 291,996 | 294,971 | | 7,765 | | 7,765 | | 302,736 | | | | 10,484 | 06/21/2024 |
| LX1654-14-9 | PENN INTERNATIONAL & MANUF PENN ENGINERING TLB +250 06/27/24 | | 12/30/2022 | Various | | 59,939 | 59,939 | 59,227 | 59,426 | | 513 | | 513 | | 59,939 | | | | 1,535 | 06/27/2024 |
| LX1679-89-8 | USI INC USI INC TLB +275 05/16/24 | | 09/30/2022 | Redemption 100.0000 | | 47,883 | 47,883 | 47,883 | 47,883 | | | | | | 47,883 | | | | 758 | 05/16/2024 |
| LX1679-89-8 | USI INC USI INC TLB +275 05/16/24 | | 11/22/2022 | Tax Free Exchange | | 6,065,212 | 6,065,212 | 6,065,212 | 6,065,212 | | | | | | 6,065,212 | | | | 186,197 | 05/16/2024 |
| LX1685-92-9 | GOLDEN NUGGET GOLDEN NUGGET 1L TL +250 10/04/23 | | 01/27/2022 | Various | | 19,085,766 | 19,085,766 | 16,640,649 | 17,601,426 | | 1,484,340 | | 1,484,340 | | 19,085,766 | | | | 96,579 | 10/04/2023 |
| LX1686-39-8 | AIR MEDICAL AIR MEDICAL TLB +425 03/14/25 | | 12/30/2022 | Redemption 100.0000 | | 50,148 | 50,148 | 48,640 | 48,872 | | 1,276 | | 1,276 | | 50,148 | | | | 1,994 | 03/14/2025 |
| LX1687-84-2 | CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 12/22/24 | | 12/30/2022 | Redemption 100.0000 | | 2,956,755 | 2,956,755 | 2,943,309 | 2,942,727 | | 14,028 | | 14,028 | | 2,956,755 | | | | 92,734 | 12/22/2024 |
| LX1692-32-1 | CHASSIX INC CHASSIX INC TLB +550 11/15/23 | | 12/30/2022 | Redemption 100.0000 | | 50,000 | 50,000 | 49,000 | 49,468 | | 532 | | 532 | | 50,000 | | | | 2,145 | 11/15/2023 |
| LX1695-10-0 | EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24 | | 08/12/2022 | Various | | 4,369,754 | 4,369,754 | 4,110,594 | 4,185,027 | | 184,727 | | 184,727 | | 4,369,754 | | | | 128,660 | 12/01/2024 |
| LX1702-04-7 | CALPINE CORP CALPINE CONSTRUCTION 1L +200 01/15/25 | | 12/30/2022 | Redemption 100.0000 | | 39,592 | 39,592 | 39,592 | 39,592 | | | | | | 39,592 | | | | 773 | 01/15/2025 |
| LX1712-69-9 | SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24 | | 04/14/2022 | Various | | 25,352,195 | 25,352,195 | 24,079,550 | 24,341,735 | | 1,010,460 | | 1,010,460 | | 25,352,195 | | | | 214,294 | 08/14/2024 |
| LX1713-34-1 | ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +350 02/28/25 | | 12/30/2022 | Redemption 100.0000 | | 40,000 | 40,000 | 39,950 | 39,912 | | 88 | | 88 | | 40,000 | | | | 1,383 | 02/28/2025 |

# 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 |
| LX1716-43-5 | ASURION LLC ASURION TLB-6 +312.5 11/03/23 | | 08/08/2022 | CITICORP SECURITIES | | 2,973,750 | 3,000,000 | 2,975,724 | 2,991,174 | | 5,496 | | 5,496 | | 2,996,670 | | (22,920) | (22,920) | 75,178 | 11/03/2023 |
| LX1716-43-5 | ASURION LLC ASURION TLB-6 +312.5 11/03/23 | | 08/19/2022 | Various | | 9,373,916 | 9,373,916 | 9,242,413 | 9,299,809 | | 74,107 | | 74,107 | | 9,373,916 | | | | 234,905 | 11/03/2023 |
| LX1719-37-1 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225 03/31/25 | | 11/18/2022 | Various | | 4,254,669 | 4,254,669 | 4,018,002 | 4,073,133 | | 181,536 | | 181,536 | | 4,254,669 | | | | 136,255 | 03/31/2025 |
| LX1719-37-1 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225 03/31/25 | | 11/18/2022 | Various | | 12,551,990 | 13,037,469 | 12,312,260 | 12,481,195 | | 70,796 | | 70,796 | | 12,551,990 | | | | 424,816 | 03/31/2025 |
| LX1720-08-0 | AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25 | | 12/30/2022 | Various | | 222,945 | 222,945 | 213,284 | 215,324 | | 7,621 | | 7,621 | | 222,945 | | | | 6,514 | 05/04/2025 |
| LX1730-00-6 | CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/30/25 | | 12/30/2022 | Various | | 115,075 | 115,075 | 110,543 | 111,287 | | 3,788 | | 3,788 | | 115,075 | | | | 3,654 | 04/30/2025 |
| LX1731-50-9 | HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 04/25/25 | | 12/30/2022 | Various | | 166,452 | 166,452 | 162,603 | 163,621 | | 2,832 | | 2,832 | | 166,452 | | | | 3,706 | 04/25/2025 |
| LX1731-82-2 | BROOKFIELD RETAIL HOLDINGS BROOKFIELD RETAIL TLB S+250 08/24/25 | | 12/30/2022 | Redemption 100.0000 | | 525,382 | 525,382 | 400,725 | 433,185 | | 92,197 | | 92,197 | | 525,382 | | | | 4,443 | 08/24/2025 |
| LX1735-65-8 | LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 10/01/24 | | 12/30/2022 | Various | | 990,035 | 990,035 | 931,689 | 946,502 | | 43,532 | | 43,532 | | 990,035 | | | | 41,868 | 10/01/2024 |
| LX1736-06-0 | VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25 | | 05/10/2022 | Various | | 9,419,514 | 9,419,514 | 9,135,359 | 9,204,361 | | 215,153 | | 215,153 | | 9,419,514 | | | | 108,400 | 06/01/2025 |
| LX1736-88-8 | MRC GLOBAL US INC MRC GLOBAL TLB +300 09/20/24 | | 08/09/2022 | J.P. MORGAN | | 1,409,371 | 1,427,211 | 1,069,489 | 1,185,275 | | 38,443 | | 38,443 | | 1,223,718 | | 185,653 | 185,653 | 30,148 | 09/20/2024 |
| LX1736-88-8 | MRC GLOBAL US INC MRC GLOBAL TLB +300 09/20/24 | | 06/30/2022 | Redemption 100.0000 | | 3,766 | 3,766 | 2,822 | 3,127 | | 638 | | 638 | | 3,766 | | | | 65 | 09/20/2024 |
| LX1737-21-7 | ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 06/30/25 | | 05/27/2022 | Various | | 21,498,381 | 21,498,381 | 20,828,543 | 20,973,101 | | 525,280 | | 525,280 | | 21,498,381 | | | | 342,971 | 06/30/2025 |
| LX1740-66-6 | TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25 | | 11/17/2022 | Various | | 23,346,645 | 23,346,645 | 22,261,551 | 22,489,655 | | 856,990 | | 856,990 | | 23,346,645 | | | | 911,240 | 10/01/2025 |
| LX1760-02-9 | MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26 | | 12/30/2022 | Various | | 2,018,637 | 2,018,637 | 1,981,245 | 1,987,355 | | 31,283 | | 31,283 | | 2,018,637 | | | | 77,307 | 03/01/2026 |
| LX1761-64-7 | GOODRX GOODRX TLB +275 10/10/25 | | 01/01/2022 | BARCLAYS | | 1,989,626 | 1,989,626 | 1,989,626 | 1,989,626 | | | | | | 1,989,626 | | | | | 10/10/2025 |
| LX1761-64-7 | GOODRX GOODRX TLB +275 10/10/25 | | 12/30/2022 | Various | | 80,137 | 80,137 | 77,523 | 78,163 | | 1,974 | | 1,974 | | 80,137 | | | | 1,943 | 10/10/2025 |
| LX1761-67-0 | DISTRIBUTED POWER DISTRIBUTED POWER TLB +275 12/31/25 | | 12/30/2022 | Various | | 97,443 | 97,443 | 91,608 | 92,922 | | 4,521 | | 4,521 | | 97,443 | | | | 2,085 | 12/31/2025 |
| LX1763-39-5 | UNIVERSAL HOSPITAL SERVICES AGILITI TLB-DD +275 01/04/26 | | 12/30/2022 | Redemption 100.0000 | | 25,189 | 25,189 | 20,896 | 21,935 | | 3,254 | | 3,254 | | 25,189 | | | | 578 | 01/04/2026 |
| LX1763-62-7 | WELBILT WELBILT TLB +250 10/23/25 | | 07/28/2022 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 9,827,500 | 9,875,554 | | 124,446 | | 124,446 | | 10,000,000 | | | | 180,911 | 10/23/2025 |
| LX1764-53-4 | CPM HOLDINGS INC CPM HOLDINGS 1L-TL +350 11/15/25 | | 12/30/2022 | Various | | 92,501 | 92,501 | 83,708 | 85,563 | | 6,938 | | 6,938 | | 92,501 | | | | 2,549 | 11/15/2025 |
| LX1767-86-7 | SEDGWICK SEDGWICK TLB +325 12/31/25 | | 12/30/2022 | Redemption 100.0000 | | 30,303 | 30,303 | 24,621 | 25,960 | | 4,343 | | 4,343 | | 30,303 | | | | 830 | 12/31/2025 |
| LX1796-93-2 | MOMENTIVE PERFORMANCE MOMENTIVE TLB +325 05/15/24 | | 10/25/2022 | CITICORP SECURITIES | | 1,908,665 | 1,943,458 | 1,477,028 | 1,644,752 | | 70,288 | | 70,288 | | 1,715,040 | | 193,624 | 193,624 | 61,043 | 05/15/2024 |
| LX1796-93-2 | MOMENTIVE PERFORMANCE MOMENTIVE TLB +325 05/15/24 | | 09/30/2022 | Redemption 100.0000 | | 11,429 | 11,429 | 8,686 | 9,673 | | 1,757 | | 1,757 | | 11,429 | | | | 185 | 05/15/2024 |
| LX1806-87-1 | NASCAR HOLDINGS INC NASCAR HOLDINGS 1L TL +250 10/19/26 | | 12/30/2022 | Redemption 100.0000 | | 215,679 | 215,679 | 211,321 | 211,416 | | 4,262 | | 4,262 | | 215,679 | | | | 4,008 | 10/19/2026 |
| LX1807-56-4 | US RENAL CARE US RENAL CARE TLB +500 06/26/26 | | 12/30/2022 | Various | | 225,988 | 225,988 | 219,882 | 219,991 | | 5,998 | | 5,998 | | 225,988 | | | | 8,727 | 06/26/2026 |
| LX1810-17-0 | UPLAND SOFTWARE UPLAND SOFTWARE 1L +375 08/06/26 | | 12/30/2022 | Redemption 100.0000 | | 30,000 | 30,000 | 24,887 | 25,870 | | 4,130 | | 4,130 | | 30,000 | | | | 917 | 08/06/2026 |
| LX1810-24-6 | NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +250 09/19/26 | | 12/30/2022 | Redemption 100.0000 | | 2,826,793 | 2,826,793 | 2,812,659 | 2,811,564 | | 15,228 | | 15,228 | | 2,826,793 | | | | 57,350 | 09/19/2026 |
| LX1813-30-7 | ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26 | | 02/03/2022 | Various | | 3,329,063 | 3,350,000 | 3,254,671 | 3,262,128 | | 824 | | 824 | | 3,262,952 | | 66,110 | 66,110 | 11,840 | 07/18/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| LX1813-30-7 | ANCHOR PACKAGING ANCHOR PACKAGING 1L TL +400 07/18/26 | | 12/30/2022 | Various | | 117,916 | 117,916 | 116,104 | 116,090 | | 1,826 | | 1,826 | | 117,916 | | | | 3,836 | 07/18/2026 |
| LX1817-13-4 | PLZ AEROSCIENCE PLZ Aeroscience 1L +350 08/01/26 | | 12/30/2022 | Redemption 100.0000 | | 15,250 | 15,250 | 12,498 | 13,067 | | 2,183 | | 2,183 | | 15,250 | | | | 449 | 08/01/2026 |
| LX1823-47-0 | APEX TOOLS APEX TOOLS TLB +550 08/19/24 | | 02/08/2022 | Various | | 20,768,308 | 21,623,866 | 20,527,020 | 20,751,939 | | 16,369 | | 16,369 | | 20,768,308 | | | | 158,125 | 08/19/2024 |
| LX1825-43-4 | VIGOR INDUSTRIAL VIGOR MHI TLB +500 09/19/26 | | 12/30/2022 | Various | | 4,503,510 | 4,503,510 | 4,466,117 | 4,446,849 | | 56,661 | | 56,661 | | 4,503,510 | | | | 84,124 | 09/19/2026 |
| LX1826-40-8 | NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26 | | 12/30/2022 | Various | | 75,378 | 75,378 | 75,262 | 75,213 | | 165 | | 165 | | 75,378 | | | | 2,422 | 10/22/2026 |
| LX1830-42-6 | CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27 | | 10/17/2022 | Redemption 100.0000 | | 81,425 | 81,425 | 80,305 | 80,302 | | 1,123 | | 1,123 | | 81,425 | | | | 1,187 | 04/15/2027 |
| LX1832-32-3 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA TLN +250 01/31/28 | | 01/01/2022 | CITICORP SECURITIES | | 4,943,750 | 5,000,000 | 4,943,750 | 4,943,750 | | | | | | 4,943,750 | | | | | 01/31/2028 |
| LX1840-74-8 | USI INC USI TLB 2026 +325 12/02/26 | | 12/30/2022 | Redemption 100.0000 | | 14,976 | 14,976 | 12,799 | 13,483 | | 1,492 | | 1,492 | | 14,976 | | | | 422 | 12/02/2026 |
| LX1851-00-0 | PRESIDIO HOLDINGS INC PRESIDIO TLB +350 01/22/27 | | 11/15/2022 | Various | | 1,398,713 | 1,420,313 | 1,107,844 | 1,162,876 | | 9,784 | | 9,784 | | 1,172,660 | | 226,054 | 226,054 | 66,665 | 01/22/2027 |
| LX1851-00-0 | PRESIDIO HOLDINGS INC PRESIDIO TLB +350 01/22/27 | | 12/30/2022 | Redemption 100.0000 | | 21,799 | 21,799 | 17,003 | 17,848 | | 3,951 | | 3,951 | | 21,799 | | | | 506 | 01/22/2027 |
| LX1852-30-5 | FRONERI INC US FRONERI US INC 1L +225 01/30/27 | | 12/30/2022 | Redemption 100.0000 | | 30,000 | 30,000 | 29,925 | 29,889 | | 111 | | 111 | | 30,000 | | | | 633 | 01/30/2027 |
| LX1853-38-6 | CENTURYLINK CENTURYLINK LUMEN TLB +225 03/15/27 | | 11/15/2022 | Redemption 93.3017 | | 3,657,425 | 3,920,000 | 3,140,598 | 3,289,728 | | 367,697 | | 367,697 | | 3,657,425 | | | | 115,527 | 03/15/2027 |
| LX1853-82-4 | REYNOLDS CONSUMER PRODUCT REYNOLDS CONSUMER PROD 1L +175 02/04/27 | | 06/03/2022 | CREDIT SUISSE FIRST BOSTON | | 1,671,974 | 1,717,576 | 1,449,205 | 1,504,545 | | 10,982 | | 10,982 | | 1,515,527 | | 156,447 | 156,447 | 15,009 | 02/04/2027 |
| LX1853-82-4 | REYNOLDS CONSUMER PRODUCT REYNOLDS CONSUMER PROD 1L +175 02/04/27 | | 03/31/2022 | Redemption 100.0000 | | 5,000 | 5,000 | 4,219 | 4,380 | | 620 | | 620 | | 5,000 | | | | 24 | 02/04/2027 |
| LX1854-14-5 | ACRISURE ACRISURE TLB +350 02/15/27 | | 12/30/2022 | Various | | 95,191 | 95,191 | 90,046 | 90,740 | | 4,451 | | 4,451 | | 95,191 | | | | 2,778 | 02/15/2027 |
| LX1854-55-8 | STATION CASINOS LLC STATION CASINOS TLB +225 02/08/27 | | 12/30/2022 | Various | | 48,060 | 48,060 | 42,622 | 43,580 | | 4,480 | | 4,480 | | 48,060 | | | | 1,028 | 02/08/2027 |
| LX1854-56-6 | TRANSDIGM TRANSDIGM TLE +225 05/30/25 | | 12/30/2022 | Redemption 100.0000 | | 74,151 | 74,151 | 72,302 | 72,834 | | 1,317 | | 1,317 | | 74,151 | | | | 1,566 | 05/30/2025 |
| LX1854-57-4 | TRANSDIGM TRANSDIGM TLG +225 08/22/24 | | 09/30/2022 | Redemption 100.0000 | | 22,273 | 22,273 | 21,731 | 21,929 | | 344 | | 344 | | 22,273 | | | | 331 | 08/22/2024 |
| LX1854-57-4 | TRANSDIGM TRANSDIGM TLG +225 08/22/24 | | 12/14/2022 | Tax Free Exchange | | 2,945,818 | 2,888,030 | 2,817,823 | 2,843,408 | | 102,410 | | 102,410 | | 2,945,818 | | | | 107,740 | 08/22/2024 |
| LX1854-59-0 | TRANSDIGM TRANSDIGM TLF +225 12/09/25 | | 12/30/2022 | Redemption 100.0000 | | 49,496 | 49,496 | 48,299 | 48,592 | | 905 | | 905 | | 49,496 | | | | 1,045 | 12/09/2025 |
| LX1856-14-0 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR S+350 04/08/26 | | 01/19/2022 | CREDIT SUISSE FIRST BOSTON | | 7,056,969 | 7,195,827 | 7,161,713 | 7,151,456 | | (102) | | (102) | | 7,151,355 | | (94,386) | (94,386) | | 04/08/2026 |
| LX1856-14-0 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR S+350 04/08/26 | | 12/30/2022 | Various | | 76,343 | 76,343 | 68,726 | 70,071 | | 6,273 | | 6,273 | | 76,343 | | | | 2,337 | 04/08/2026 |
| LX1856-44-7 | BLOCK COMMUNICATIONS INC BLOCK COMMUNICATIONS TLB +225 02/25/27 | | 12/30/2022 | Redemption 100.0000 | | 30,000 | 30,000 | 29,400 | 29,481 | | 519 | | 519 | | 30,000 | | | | 656 | 02/25/2027 |
| LX1857-30-4 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR+S350 04/08/26 | | 01/19/2022 | CREDIT SUISSE FIRST BOSTON | | 3,794,069 | 3,868,724 | 3,850,383 | 3,844,869 | | (55) | | (55) | | 3,844,814 | | (50,745) | (50,745) | | 04/08/2026 |
| LX1857-30-4 | DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL CAD BOR+S350 04/08/26 | | 12/30/2022 | Various | | 41,045 | 41,045 | 36,950 | 37,672 | | 3,372 | | 3,372 | | 41,045 | | | | 1,256 | 04/08/2026 |
| LX1888-01-0 | PG&E PG&E CORP TLB +300 06/23/25 | | 12/30/2022 | Various | | 150,251 | 150,251 | 149,812 | 150,790 | | (539) | | (539) | | 150,251 | | | | 4,032 | 06/23/2025 |
| LX1888-23-4 | CAESARS RESORT COLLECTION CAESARS RESORT CRC 1LTL +350 07/20/25 | | 12/30/2022 | Various | | 4,294,444 | 4,294,444 | 4,226,740 | 4,235,889 | | 58,556 | | 58,556 | | 4,294,444 | | | | 95,004 | 07/20/2025 |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 06/21/27 | | 12/20/2022 | Various | | 3,300,000 | 3,300,000 | 3,337,000 | 3,305,034 | | (5,034) | | (5,034) | | 3,300,000 | | | | 202,458 | 06/21/2027 |

# 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 |
| LX1891-08-9 | RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB S+300 09/01/27 | | 12/30/2022 | Various | | 110,000 | 110,000 | 109,388 | 109,118 | | 882 | | 882 | | 110,000 | | | | 3,043 | 09/01/2027 |
| LX1898-91-0 | REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325 02/05/26 | | 12/30/2022 | Redemption 100.0000 | | 15,000 | 15,000 | 14,962 | 14,940 | | 60 | | 60 | | 15,000 | | | | 411 | 02/05/2026 |
| LX1899-51-2 | AIR MEDICAL AIR MEDICAL TLB +425 10/02/25 | | 12/30/2022 | Various | | 270,750 | 270,750 | 263,072 | 263,845 | | 6,905 | | 6,905 | | 270,750 | | | | 10,939 | 10/02/2025 |
| LX1899-66-0 | UNIVERSAL HOSPITAL SERVICES AGILITI INCREMENTAL 1LTL +275 01/04/26 | | 07/01/2022 | Redemption 100.0000 | | 340,357 | 340,357 | 336,954 | 336,904 | | 3,453 | | 3,453 | | 340,357 | | | | 4,179 | 01/04/2026 |
| LX1899-79-3 | PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +350 11/30/27 | | 12/30/2022 | Various | | 140,205 | 140,205 | 139,461 | 138,942 | | 1,262 | | 1,262 | | 140,205 | | | | 4,563 | 11/30/2027 |
| LX1900-32-8 | ALLIANCE LAUNDRY SYSTEMS ALLIANCE LAUNDRY 1L +350 10/08/27 | | 12/30/2022 | Various | | 326,289 | 326,289 | 325,637 | 324,337 | | 1,952 | | 1,952 | | 326,289 | | | | 12,471 | 10/08/2027 |
| LX1900-50-0 | REVINT INTERMEDIATE II REVINT INTERMEDIATE II 1L +425 10/15/27 | | 06/21/2022 | Various | | 26,797,838 | 26,797,838 | 25,819,592 | 25,817,140 | | 980,698 | | 980,698 | | 26,797,838 | | | | 622,427 | 10/15/2027 |
| LX1901-12-8 | APPLECARAMEL BUYER LLC WHITE CAP TLB S+375 10/19/27 | | 10/31/2022 | Various | | 188,219 | 188,219 | 186,306 | 185,661 | | 2,557 | | 2,557 | | 188,219 | | | | 4,188 | 10/19/2027 |
| LX1903-74-4 | WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27 | | 10/26/2022 | Various | | 14,297,854 | 17,363,635 | 17,336,902 | 17,304,282 | | (111,738) | | (111,738) | | 17,192,544 | | (2,894,690) | (2,894,690) | 564,575 | 10/30/2027 |
| LX1903-74-4 | WEBER-STEPHEN PRODUCTS LLC WEBER-STEPHEN TLB +325 10/30/27 | | 09/30/2022 | Various | | 140,745 | 140,745 | 140,523 | 140,239 | | 506 | | 506 | | 140,745 | | | | 2,790 | 10/30/2027 |
| LX1911-92-9 | CALPINE CORP CALPINE CORP TLB5 +250 12/16/27 | | 12/30/2022 | Various | | 82,849 | 82,849 | 81,948 | 82,045 | | 805 | | 805 | | 82,849 | | | | 1,881 | 12/16/2027 |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 03/01/2022 | Various | | 6,399,668 | 6,398,791 | 6,399,668 | 6,398,375 | | 1,293 | | 1,293 | | 6,399,668 | | | | | 12/17/2027 |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 12/30/2022 | Various | | 239,089 | 239,089 | 238,688 | 237,529 | | 1,560 | | 1,560 | | 239,089 | | | | 10,033 | 12/17/2027 |
| LX1912-66-1 | MEN'S WEARHOUSE INC MEN'S WEARHOUSE T-BACK TL +800 12/01/25 | | 11/01/2022 | Various | | 991,106 | 991,106 | 836,363 | 851,744 | | 139,362 | | 139,362 | | 991,106 | | | | 76,748 | 12/01/2025 |
| LX1914-05-5 | EW SCRIPPS EW SCRIPPS TLB3 +275 01/07/28 | | 12/30/2022 | Redemption 100.0000 | | 405,000 | 405,000 | 403,988 | 402,942 | | 2,058 | | 2,058 | | 405,000 | | | | 15,522 | 01/07/2028 |
| LX1919-27-8 | UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL S+300 01/20/28 | | 12/30/2022 | Redemption 100.0000 | | 99,986 | 99,986 | 99,736 | 99,555 | | 432 | | 432 | | 99,986 | | | | 2,595 | 01/20/2028 |
| LX1920-14-4 | TRUCK HERO INC TRUCK HERO INC TLB +375 02/24/28 | | 12/30/2022 | Redemption 100.0000 | | 30,100 | 30,100 | 30,025 | 30,001 | | 99 | | 99 | | 30,100 | | | | 897 | 02/24/2028 |
| LX1922-22-3 | CP ATLAS BUYER INC AMERICAN BATH TLB1+350 11/23/27 | | 12/30/2022 | Various | | 231,973 | 231,973 | 231,344 | 230,888 | | 1,085 | | 1,085 | | 231,973 | | | | 7,242 | 11/23/2027 |
| LX1923-26-2 | JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25 | | 12/30/2022 | Redemption 100.0000 | | 228,116 | 228,116 | 227,950 | 227,630 | | 487 | | 487 | | 228,116 | | | | 7,294 | 02/15/2025 |
| LX1923-43-7 | BUCKEYE PARTNERS LP BUCKEYE PARTNERS TL1L +225 11/01/26 | | 12/30/2022 | Redemption 100.0000 | | 58,984 | 58,984 | 56,154 | 56,496 | | 2,488 | | 2,488 | | 58,984 | | | | 1,244 | 11/01/2026 |
| LX1923-86-6 | ATHENAHEALTH INC ATHENAHEALTH TLB +425 02/11/26 | | 01/01/2022 | J.P. MORGAN | | 1,997,469 | 1,994,975 | 1,997,469 | 1,997,469 | | | | | | 1,997,469 | | | | | 02/11/2026 |
| LX1924-23-7 | RESIDEO TECHNOLOGIES RESIDEO TECH TLB +225 02/09/28 | | 12/30/2022 | Redemption 100.0000 | | 24,710 | 24,710 | 20,231 | 20,629 | | 4,081 | | 4,081 | | 24,710 | | | | 661 | 02/09/2028 |
| LX1924-68-2 | PERATON CORP PERATON CORP 1L +375 02/01/28 | | 12/30/2022 | Various | | 501,976 | 501,976 | 501,767 | 500,079 | | 1,896 | | 1,896 | | 501,976 | | | | 8,905 | 02/01/2028 |
| LX1926-58-8 | AMWINS AMWINS GROUP INC TLB +225 02/19/28 | | 12/30/2022 | Redemption 100.0000 | | 50,222 | 50,222 | 49,783 | 49,756 | | 467 | | 467 | | 50,222 | | | | 1,157 | 02/19/2028 |
| LX1927-45-3 | PETCO ANIMAL SUPPLIES PETCO TLB 2028 S+325 03/03/28 | | 12/30/2022 | Redemption 100.0000 | | 402,169 | 402,169 | 401,755 | 401,125 | | 1,044 | | 1,044 | | 402,169 | | | | 11,853 | 03/03/2028 |
| LX1927-51-1 | GATES GLOBAL GATES GLOBAL TL 1L +250 03/31/27 | | 12/30/2022 | Redemption 100.0000 | | 148,175 | 148,175 | 146,689 | 146,710 | | 1,466 | | 1,466 | | 148,175 | | | | 3,612 | 03/31/2027 |
| LX1927-59-4 | Verscend Holding Corp VERSCEND HOLDING TLB-1 +400 08/27/25 | | 12/30/2022 | Redemption 100.0000 | | 88,788 | 88,788 | 83,669 | 84,205 | | 4,584 | | 4,584 | | 88,788 | | | | 2,627 | 08/27/2025 |
| LX1928-45-1 | GRAHAM PACKAGING GRAHAM PACKAGING 1LTL +300 08/04/27 | | 12/30/2022 | Various | | 195,932 | 195,932 | 195,303 | 194,881 | | 1,051 | | 1,051 | | 195,932 | | | | 5,394 | 08/04/2027 |
| LX1928-62-6 | NOVOLEX NOVOLEX 1L TL +350 03/02/28 | | 04/13/2022 | Redemption 100.0000 | | 7,397,150 | 7,397,150 | 7,302,026 | 7,288,375 | | 108,776 | | 108,776 | | 7,397,150 | | | | 159,170 | 03/02/2028 |

# 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 |
| LX1929-23-6 | POWER SOLUTIONS POWER SOL. - CLARIOS TLB +325 04/30/26 | | 11/07/2022 | J.P. MORGAN | | 332,551 | 340,206 | 340,206 | 340,206 | | | | | | 340,206 | | (7,655) | (7,655) | 12,938 | 04/30/2026 |
| LX1930-83-8 | LESLIES POOLMRT LESLIES POOLMART TLB REFI +250 03/09/28 | | 12/30/2022 | Various | | 298,927 | 298,927 | 296,297 | 295,990 | | 2,937 | | 2,937 | | 298,927 | | | | 7,598 | 03/09/2028 |
| LX1933-28-7 | ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28 | | 05/19/2022 | Various | | 16,625,636 | 21,487,344 | 21,086,434 | 21,006,255 | | (10,622) | | (10,622) | | 20,995,632 | | (4,369,996) | (4,369,996) | 451,342 | 03/24/2028 |
| LX1933-28-7 | ENDO INTERNATIONAL ENDO INTL TLB-1 +500 03/24/28 | | 03/31/2022 | Various | | 54,261 | 54,261 | 53,249 | 53,046 | | 1,215 | | 1,215 | | 54,261 | | | | 780 | 03/24/2028 |
| LX1934-40-0 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS TLB2 +250 05/03/28 | | 12/30/2022 | Redemption 100.0000 | | 70,000 | 70,000 | 69,650 | 69,591 | | 409 | | 409 | | 70,000 | | | | 1,586 | 05/03/2028 |
| LX1934-56-6 | TRICO GROUP LLC TRICO -FIRST BRANDS 1LTL S+500 03/30/27 | | 01/01/2022 | JEFFERIES & COMPANY INC. | | 498,744 | 498,744 | 498,744 | 498,744 | | | | | | 498,744 | | | | | 03/30/2027 |
| LX1934-56-6 | TRICO GROUP LLC TRICO -FIRST BRANDS 1LTL S+500 03/30/27 | | 12/30/2022 | Various | | 150,000 | 150,000 | 148,500 | 147,868 | | 2,132 | | 2,132 | | 150,000 | | | | 7,858 | 03/30/2027 |
| LX1934-59-0 | THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 02/01/26 | | 09/29/2022 | Various | | 5,590,668 | 5,590,668 | 5,544,258 | 5,543,470 | | 47,199 | | 47,199 | | 5,590,668 | | | | 76,086 | 02/01/2026 |
| LX1935-65-4 | SINCLAIR TELIVISION SINCLAIR TELEVISION TLB-3 +300 04/01/28 | | 12/30/2022 | Redemption 100.0000 | | 41,447 | 41,447 | 41,453 | 41,375 | | 73 | | 73 | | 41,447 | | | | 1,072 | 04/01/2028 |
| LX1936-95-9 | CORNERSTONE BUILDING CORNERSTONE BLDG -NCI TLB +325 04/12/28 | | 12/30/2022 | Redemption 100.0000 | | 145,028 | 145,028 | 144,303 | 143,996 | | 1,032 | | 1,032 | | 145,028 | | | | 3,590 | 04/12/2028 |
| LX1937-90-8 | MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28 | | 03/25/2022 | CREDIT SUISSE FIRST BOSTON | | 915,188 | 994,987 | 996,231 | 995,405 | | (1,423) | | (1,423) | | 993,982 | | (78,794) | (78,794) | 12,437 | 04/14/2028 |
| LX1937-90-8 | MICHAELS STORES INC. MICHAELS COMPANIES 1L TL +425 04/14/28 | | 12/30/2022 | Redemption 100.0000 | | 302,682 | 302,682 | 301,085 | 300,271 | | 2,411 | | 2,411 | | 302,682 | | | | 10,771 | 04/14/2028 |
| LX1938-25-2 | ORGANON & CO ORGANON & CO TLB +300 06/02/28 | | 06/06/2022 | Redemption 100.0000 | | 116,667 | 116,667 | 116,083 | 115,917 | | 750 | | 750 | | 116,667 | | | | 2,129 | 06/02/2028 |
| LX1938-91-4 | INGRAM MICRO INC INGRAM MICRO TLB +350 07/02/28 | | 12/30/2022 | Redemption 100.0000 | | 90,000 | 90,000 | 89,100 | 88,969 | | 1,031 | | 1,031 | | 90,000 | | | | 2,738 | 07/02/2028 |
| LX1942-89-0 | UNITED AIRLINES UNITED AIRLINES TLB +375 04/21/28 | | 12/30/2022 | Redemption 100.0000 | | 73,351 | 73,351 | 73,549 | 73,376 | | (25) | | (25) | | 73,351 | | | | 2,758 | 04/21/2028 |
| LX1945-22-4 | BEACON ROOFING SUPPLY INC BEACON ROOFING TLB +225 05/19/28 | | 12/30/2022 | Redemption 100.0000 | | 20,822 | 20,822 | 18,993 | 19,099 | | 1,723 | | 1,723 | | 20,822 | | | | 439 | 05/19/2028 |
| LX1947-06-3 | ACPRODUCTS HOLDINGS INC CABINETWORKS - ACPROD. TLB +425 05/17/28 | | 12/30/2022 | Redemption 100.0000 | | 180,000 | 180,000 | 178,550 | 178,112 | | 1,888 | | 1,888 | | 180,000 | | | | 6,219 | 05/17/2028 |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26 | | 12/14/2022 | Redemption 100.0000 | | 2,336,663 | 2,336,663 | 2,221,421 | 2,226,351 | | 110,312 | | 110,312 | | 2,336,663 | | | | 125,981 | 08/31/2026 |
| LX1947-77-4 | CLUB CAR CLUB CAR - MAJORDRIVE 1L +400 06/01/28 | | 12/30/2022 | Redemption 100.0000 | | 37,500 | 37,500 | 37,313 | 37,217 | | 283 | | 283 | | 37,500 | | | | 1,188 | 06/01/2028 |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 01/31/29 | | 01/01/2022 | J.P. MORGAN | | 4,455,000 | 4,500,000 | 4,455,000 | 4,455,000 | | | | | | 4,455,000 | | | | | 01/31/2029 |
| LX1950-86-9 | SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +350 06/02/28 | | 02/16/2022 | BANK OF AMERICA | | 494,391 | 497,500 | 493,769 | 492,705 | | (15) | | (15) | | 492,691 | | 1,700 | 1,700 | 5,521 | 06/02/2028 |
| LX1950-86-9 | SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +350 06/02/28 | | 10/31/2022 | Redemption 100.0000 | | 106,250 | 106,250 | 105,553 | 105,323 | | 927 | | 927 | | 106,250 | | | | 2,611 | 06/02/2028 |
| LX1953-66-5 | STANDARD INDUSTRIES INC STANDARD INDUSTRIES TLB +225 09/22/28 | | 12/22/2022 | Redemption 100.0000 | | 50,000 | 50,000 | 49,500 | 49,483 | | 517 | | 517 | | 50,000 | | | | 1,065 | 09/22/2028 |
| LX1954-92-9 | MADISON IAQ MADISON IAQ LLC 1L TL +325 06/21/28 | | 12/30/2022 | Redemption 100.0000 | | 45,000 | 45,000 | 44,856 | 44,815 | | 185 | | 185 | | 45,000 | | | | 1,335 | 06/21/2028 |
| LX1955-25-6 | HERTZ CORPORATION HERTZ CORP TERM B-EXIT +325 06/30/28 | | 12/30/2022 | Redemption 100.0000 | | 207,411 | 207,411 | 207,126 | 207,040 | | 371 | | 371 | | 207,411 | | | | 5,879 | 06/30/2028 |
| LX1958-32-6 | AT HOME AT HOME-AMBIENCE TLB +425 07/24/28 | | 12/21/2022 | Various | | 5,829,993 | 7,288,964 | 7,272,119 | 7,265,290 | | (99,356) | | (99,356) | | 7,165,935 | | (1,335,942) | (1,335,942) | 311,781 | 07/24/2028 |
| LX1958-32-6 | AT HOME AT HOME-AMBIENCE TLB +425 07/24/28 | | 10/03/2022 | Redemption 100.0000 | | 90,878 | 90,878 | 90,686 | 90,611 | | 267 | | 267 | | 90,878 | | | | 1,992 | 07/24/2028 |
| LX1959-34-0 | UNIVISION COMM UNIVISION COMM TLB +325 03/24/26 | | 12/30/2022 | Redemption 100.0000 | | 182,645 | 182,645 | 173,965 | 174,376 | | 8,270 | | 8,270 | | 182,645 | | | | 5,316 | 03/24/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| LX1959-36-5 | JO-ANN STORES INC JO-ANN STORES TLB +475 06/30/28 | | 10/31/2022 | Redemption 100.0000 | | 45,000 | 45,000 | 44,875 | 44,791 | | 209 | | 209 | | 45,000 | | | | 1,652 | 06/30/2028 |
| LX1960-41-3 | US LBM US LBM INCREM TLB2 DD +375 12/18/27 | | 03/01/2022 | BARCLAYS | | 660,173 | 666,667 | 660,173 | 660,173 | | | | | | 660,173 | | | | | 12/18/2027 |
| LX1960-41-3 | US LBM US LBM INCREM TLB2 DD +375 12/18/27 | | 03/01/2022 | Tax Free Exchange | | (660,173) | (666,667) | (660,173) | (660,173) | | | | | | (660,173) | | | | | 12/18/2027 |
| LX1962-73-2 | ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL +250 09/01/28 | | 11/30/2022 | Redemption 100.0000 | | 112,500 | 112,500 | 112,219 | 112,136 | | 364 | | 364 | | 112,500 | | | | 2,785 | 09/01/2028 |
| LX1964-70-4 | MCGRAW-HILL EDUCATION MCGRAW-HILL EDUCATION TLB +475 07/28/28 | | 12/30/2022 | Redemption 100.0000 | | 172,500 | 172,500 | 170,775 | 170,469 | | 2,031 | | 2,031 | | 172,500 | | | | 5,457 | 07/28/2028 |
| LX1966-04-8 | ACRISURE ACRISURE TLB-ADD ON +375 02/15/27 | | 12/30/2022 | Redemption 100.0000 | | 5,000 | 5,000 | 4,950 | 4,946 | | 54 | | 54 | | 5,000 | | | | 157 | 02/15/2027 |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28 | | 12/30/2022 | Redemption 100.0000 | | 83,819 | 83,819 | 83,400 | 83,281 | | 538 | | 538 | | 83,819 | | | | 2,507 | 08/17/2028 |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 12/30/2022 | Redemption 100.0000 | | 48,168 | 48,168 | 48,047 | 47,988 | | 180 | | 180 | | 48,168 | | | | 1,596 | 09/15/2028 |
| LX1967-34-3 | EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27 | | 01/01/2022 | BARCLAYS | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | | 08/05/2027 |
| LX1967-34-3 | EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27 | | 10/03/2022 | Redemption 100.0000 | | 216,328 | 216,328 | 214,368 | 214,174 | | 2,154 | | 2,154 | | 216,328 | | | | 3,967 | 08/05/2027 |
| LX1967-63-2 | BALLY'S CORP BALLY'S CORP TLB +325 10/02/28 | | 12/30/2022 | Redemption 100.0000 | | 230,000 | 230,000 | 227,700 | 227,571 | | 2,429 | | 2,429 | | 230,000 | | | | 7,766 | 10/02/2028 |
| LX1967-93-9 | FLEXSYS INC EASTMAN TIRE -FLEXSYS 1L S+525 11/01/28 | | 12/30/2022 | Redemption 100.0000 | | 54,375 | 54,375 | 53,288 | 53,228 | | 1,147 | | 1,147 | | 54,375 | | | | 3,234 | 11/01/2028 |
| LX1968-14-3 | PAREXEL INTERNATIONAL PAREXEL - PHOENIX 1L TL +325 11/15/28 | | 12/30/2022 | Redemption 100.0000 | | 117,000 | 117,000 | 116,415 | 116,379 | | 621 | | 621 | | 117,000 | | | | 4,150 | 11/15/2028 |
| LX1968-54-9 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28 | | 01/01/2022 | CREDIT SUISSE FIRST BOSTON | | 406,868 | 407,888 | 406,868 | 406,868 | | | | | | 406,868 | | | | | 09/15/2028 |
| LX1968-54-9 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28 | | 12/30/2022 | Redemption 100.0000 | | 2,736 | 2,736 | 2,729 | 2,726 | | 10 | | 10 | | 2,736 | | | | 91 | 09/15/2028 |
| LX1968-54-9 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28 | | 12/30/2022 | Tax Free Exchange | | 272,975 | 271,917 | 271,237 | 270,909 | | 2,066 | | 2,066 | | 272,975 | | | | 15,961 | 09/15/2028 |
| LX1982-15-1 | SPRINGS WINDOW FASHION SPRINGS WINDOW 1L TL +400 10/06/28 | | 12/30/2022 | Redemption 100.0000 | | 270,000 | 270,000 | 267,300 | 266,986 | | 3,014 | | 3,014 | | 270,000 | | | | 11,284 | 10/06/2028 |
| LX1982-97-9 | REYNOLDS GROUP HOLDINGS REYNOLDS GRP PACTIV 1L +325 09/20/28 | | 12/30/2022 | Redemption 100.0000 | | 35,000 | 35,000 | 34,825 | 34,788 | | 212 | | 212 | | 35,000 | | | | 1,032 | 09/20/2028 |
| LX1983-98-5 | MEDLINE INDUSTRIES INC MEDLINE INDUSTRIES TLB +325 10/23/28 | | 05/26/2022 | Various | | 5,830,344 | 6,000,000 | 5,970,000 | 5,965,833 | | (7,294) | | (7,294) | | 5,958,538 | | (128,194) | (128,194) | 84,991 | 10/23/2028 |
| LX1990-08-9 | RH RESTORATION HW - RH TLB +250 10/20/28 | | 01/01/2022 | CITICORP SECURITIES | | 4,975,031 | 4,987,500 | 4,975,031 | 4,975,031 | | | | | | 4,975,031 | | | | | 10/20/2028 |
| LX1990-47-7 | GULF FINANCE LLC GULF FINANCE TLB +675 08/25/26 | | 01/01/2022 | Various | | (9,187) | | | | | (713) | | (713) | | (713) | | (8,474) | (8,474) | 12,569 | 08/25/2026 |
| LX1993-56-2 | CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB +325 11/03/28 | | 12/30/2022 | Redemption 100.0000 | | 113,000 | 113,000 | 112,718 | 112,660 | | 340 | | 340 | | 113,000 | | | | 3,336 | 11/03/2028 |
| LX1996-81-3 | WIRECO WORLDGROUP INC WIRECO 1L TL +425 11/13/28 | | 12/30/2022 | Redemption 100.0000 | | 268,981 | 268,981 | 266,292 | 266,131 | | 2,850 | | 2,850 | | 268,981 | | | | 13,034 | 11/13/2028 |
| LX2002-58-7 | TRANS UNION LLC TRANS UNION TLB-6 +225 12/01/28 | | 12/30/2022 | Redemption 100.0000 | | 3,053,226 | 3,053,226 | 3,045,593 | 3,045,052 | | 8,174 | | 8,174 | | 3,053,226 | | | | 47,359 | 12/01/2028 |
| LX2003-44-5 | CHG PPC PARENT LLC CHG PPC PARENT 1L TL +300 12/08/28 | | 12/30/2022 | Redemption 100.0000 | | 22,500 | 22,500 | 22,388 | 22,383 | | 117 | | 117 | | 22,500 | | | | 770 | 12/08/2028 |
| LX2003-55-1 | ACRISURE ACRISURE TLB ADD-ON +425 02/15/27 | | 12/30/2022 | Redemption 100.0000 | | 30,000 | 30,000 | 29,775 | 29,766 | | 234 | | 234 | | 30,000 | | | | 1,039 | 02/15/2027 |
| LX2004-46-8 | LUCID ENERGY GROUP II LUCID ENERGY 1L TL +425 11/19/28 | | 07/29/2022 | Redemption 100.0000 | | 5,046,650 | 5,046,650 | 4,996,184 | 4,993,886 | | 52,764 | | 52,764 | | 5,046,650 | | | | 157,502 | 11/19/2028 |
| LX2006-47-1 | BASS PRO GROUP BASS PRO - GRT OUTDR TLB1 +375 03/05/28 | | 12/30/2022 | Redemption 100.0000 | | 290,306 | 290,306 | 288,418 | 288,278 | | 2,028 | | 2,028 | | 290,306 | | | | 9,364 | 03/05/2028 |

# 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 |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/23/28 | | 01/01/2022 | BARCLAYS | | 20,460,000 | 22,000,000 | 20,460,000 | 20,460,000 | | | | | | 20,460,000 | | | | | 12/23/2028 |
| LX1721-92-2 | TITAN ACQUISITION LTD HUSKY TITAN TLB +300 03/28/25 | A | 12/30/2022 | Various | | 194,373 | 194,373 | 187,366 | 188,573 | | 5,799 | | 5,799 | | 194,373 | | | | 4,559 | 03/28/2025 |
| LX1740-18-7 | STARS GROUP HOLDINGS BV STARS GROUP - FLUTTER TLB +225 07/21/26 | | 12/30/2022 | Various | | 54,423 | 54,423 | 52,636 | 53,008 | | 1,415 | | 1,415 | | 54,423 | | | | 1,187 | 07/21/2026 |
| LX1817-51-4 | WESTJET AIRLINES WESTJET AIRLINES 1L TL +300 12/11/26 | A | 12/30/2022 | Redemption 100.0000 | | 40,011 | 40,011 | 35,699 | 36,502 | | 3,509 | | 3,509 | | 40,011 | | | | 1,340 | 12/11/2026 |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 12/30/2022 | Redemption 100.0000 | | 12,500 | 12,500 | 12,656 | 12,648 | | (148) | | (148) | | 12,500 | | | | 487 | 08/11/2028 |
| LX1694-75-6 | INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3 +375 11/27/23 | D | 02/01/2022 | Redemption 99.6559 | | 20,927,738 | 21,000,001 | 20,797,501 | 20,860,738 | 2,920 | 64,081 | | 67,001 | | 20,927,738 | | | | 151,775 | 11/27/2023 |
| LX1711-61-8 | FORMULA ONE FORMULA ONE TLB +250 02/01/24 | D | 01/01/2022 | J.P. MORGAN | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | | 02/01/2024 |
| LX1711-61-8 | FORMULA ONE FORMULA ONE TLB +250 02/01/24 | D | 11/23/2022 | Redemption 100.0000 | | 9,000,000 | 9,000,000 | 8,971,250 | 8,971,450 | | 28,550 | | 28,550 | | 9,000,000 | | | | 346,380 | 02/01/2024 |
| LX1956-16-3 | ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB S+225 07/03/28 | D | 12/30/2022 | Redemption 100.0000 | | 580,630 | 580,630 | 577,727 | 577,310 | | 3,320 | | 3,320 | | 580,630 | | | | 12,683 | 07/03/2028 |
| LX1958-15-1 | ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP S+225 07/03/28 | D | 12/30/2022 | Redemption 100.0000 | | 144,664 | 144,664 | 143,941 | 143,837 | | 827 | | 827 | | 144,664 | | | | 3,160 | 07/03/2028 |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 504,945,077 | 520,899,343 | 498,774,416 | 504,521,658 | 2,920 | 8,582,712 | | 8,585,632 | | 513,107,284 | | (8,162,208) | (8,162,208) | 9,598,212 | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 6,773,345,892 | 6,912,217,750 | 6,930,128,858 | 6,910,351,446 | 2,614,238 | 7,810,874 | 758,797 | 9,666,315 | 510,462 | 6,919,912,489 | (615,735) | (160,092,768) | (160,708,503) | 166,698,691 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | 408,072,285 | 471,710,022 | 429,112,063 | | | 772,337 | 474,508 | 297,829 | | 429,409,887 | | (21,522,188) | (21,522,188) | 7,712,386 | XXX |
| 2509999999. Total - Bonds | | | | | | 7,181,418,177 | 7,383,927,772 | 7,359,240,921 | 6,910,351,446 | 2,614,238 | 8,583,211 | 1,233,305 | 9,964,144 | 510,462 | 7,349,322,376 | (615,735) | (181,614,956) | (182,230,691) | 174,411,077 | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | XXX |
| FHLB00-02-6 | Federal Home Loan Bank Activity Based Stock | | 10/31/2022 | DIRECT - 1 | 212,850.000 | 21,285,000 | | 21,285,000 | 21,285,000 | | | | | | 21,285,000 | | | | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 21,285,000 | XXX | 21,285,000 | 21,285,000 | | | | | | 21,285,000 | | | | | XXX |
| 92647K-32-5 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 247,052.000 | 2,317,432 | | 2,491,574 | 2,571,815 | (83,904) | | | (83,904) | | 2,491,574 | | (174,142) | (174,142) | 24,586 | |
| 92647K-33-3 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 239,939.000 | 2,274,576 | | 2,418,118 | 2,524,153 | (108,874) | | | (108,874) | | 2,418,118 | | (143,541) | (143,541) | 18,195 | |
| 92647K-34-1 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 237,372.000 | 2,247,907 | | 2,390,626 | 2,497,153 | (108,895) | | | (108,895) | | 2,390,626 | | (142,719) | (142,719) | 14,354 | |
| 92647K-35-8 | GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND | | 04/30/2022 | DIRECT - 1 | 2,777,961.000 | 26,198,449 | | 28,140,573 | 29,085,252 | (982,791) | | | (982,791) | | 28,140,573 | | (1,942,124) | (1,942,124) | 253,148 | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 33,038,365 | XXX | 35,440,891 | 36,678,373 | (1,284,464) | | | (1,284,464) | | 35,440,891 | | (2,402,526) | (2,402,526) | 310,283 | XXX |
| 319983-10-2 | FIRST COMMONWEALTH COMMON STOCK | | 12/31/2022 | Capital Distribution | 0.000 | 7,000,000 | | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | | |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 7,000,000 | XXX | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 61,323,365 | XXX | 63,725,891 | 64,963,373 | (1,284,464) | | | (1,284,464) | | 63,725,891 | | (2,402,526) | (2,402,526) | 310,283 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 2,214,663 | XXX | 2,729,643 | | | | | | | 2,725,148 | (4,495) | (510,486) | (514,981) | | XXX |
| 5989999999. Total - Common Stocks | | | | | | 63,538,028 | XXX | 66,455,534 | 64,963,373 | (1,284,464) | | | (1,284,464) | | 66,451,039 | (4,495) | (2,913,012) | (2,917,507) | 310,283 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 63,538,028 | XXX | 66,455,534 | 64,963,373 | (1,284,464) | | | (1,284,464) | | 66,451,039 | (4,495) | (2,913,012) | (2,917,507) | 310,283 | XXX |
| 6009999999 - Totals | | | | | | 7,244,956,205 | XXX | 7,425,696,455 | 6,975,314,819 | 1,329,774 | 8,583,211 | 1,233,305 | 8,679,680 | 510,462 | 7,415,773,415 | (620,230) | (184,527,968) | (185,148,198) | 174,721,360 | 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 |
| 912803-GE-7 | STRIP PRINC STRIPS 0.000% 02/15/52 | | 03/31/2022 | BANK OF AMERICA | 04/01/2022 | CITICORP SECURITIES | 70,000,000 | 34,384,100 | 34,055,000 | 34,390,920 | | 6,820 | | 6,820 | | | (335,920) | (335,920) | | |
| 91282C-DR-9 | US TREASURY N/B NOTES 0.750% 12/31/23 | | 01/05/2022 | GOLDMAN SACHS | 02/03/2022 | J.P. MORGAN | 16,800,000 | 16,784,250 | 16,665,469 | 16,784,812 | | 562 | | 562 | | | (119,344) | (119,344) | 12,182 | 2,436 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | | 86,800,000 | 51,168,350 | 50,720,469 | 51,175,732 | | 7,382 | | 7,382 | | | (455,264) | (455,264) | 12,182 | 2,436 |
| 195325-DX-0 | REPUBLIC OF COLOMBIA GOVT NATIONAL 3.875% 02/15/61 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 04/04/2022 | ALLIANCE BERNSTEIN | 1,040,000 | 780,000 | 752,700 | 780,497 | | 497 | | 497 | | | (27,797) | (27,797) | 25,859 | 16,568 |
| 30216K-AF-9 | EXPORT-IMPORT BK INDIA AGENCY DEBENTURES 2.250% 01/13/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 08/02/2022 | ALLIANCE BERNSTEIN | 3,975,000 | 3,676,875 | 3,317,138 | 3,692,923 | | 16,048 | | 16,048 | | | (375,785) | (375,785) | 49,936 | 248 |
| 698299-BR-4 | REPUBLIC OF PANAMA GOVT NATIONAL 3.298% 01/19/33 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 06/01/2022 | ALLIANCE BERNSTEIN | 6,230,000 | 6,230,000 | 5,572,735 | 6,230,000 | | | | | | | (657,265) | (657,265) | 78,191 | |
| 715638-DU-3 | REPUBLIC OF PERU GOVT NATIONAL 3.000% 01/15/34 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 07/26/2022 | ALLIANCE BERNSTEIN | 1,810,000 | 1,737,600 | 1,513,341 | 1,740,465 | | 2,865 | | 2,865 | | | (227,124) | (227,124) | 40,273 | 10,709 |
| 91087B-AK-6 | UNITED MEXICAN STATES GOVT NATIONAL 4.750% 04/27/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 05/23/2022 | ALLIANCE BERNSTEIN | 7,760,000 | 8,625,240 | 7,711,500 | 8,598,693 | | (26,547) | | (26,547) | | | (887,193) | (887,193) | 213,993 | 77,816 |
| 917288-BK-7 | REPUBLICA ORIENT URUGUAY GOVT NATIONAL 4.375% 01/23/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 07/27/2022 | ALLIANCE BERNSTEIN | 1,450,000 | 1,643,938 | 1,515,250 | 1,633,071 | | (10,867) | | (10,867) | | | (117,821) | (117,821) | 64,847 | 29,957 |
| AN9202-80-4 | IVORY COAST GOVT NATIONAL 6.125% 06/15/33 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 04/26/2022 | ALLIANCE BERNSTEIN | 1,140,000 | 1,187,709 | 1,060,200 | 1,186,878 | | (831) | | (831) | | | (126,678) | (126,678) | 25,796 | 5,625 |
| X5424X-BQ-0 | RUSSIAN FEDERATION GOVT NATIONAL 5.250% 06/23/47 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 02/24/2022 | ALLIANCE BERNSTEIN | 2,200,000 | 2,670,580 | 1,144,000 | 2,669,258 | | (1,322) | | (1,322) | | | (1,525,258) | (1,525,258) | 20,854 | 6,738 |
| AR3678-79-4 | REPUBLIC OF NIGERIA GOVT NATIONAL 7.143% 02/23/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 02/17/2022 | ALLIANCE BERNSTEIN | 1,050,000 | 1,007,318 | 1,011,938 | 1,007,838 | | 521 | | 521 | | | 4,100 | 4,100 | 37,292 | 29,376 |
| AR4939-43-5 | REPUBLIC OF SENEGAL GOVT NATIONAL 6.750% 03/13/48 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 06/29/2022 | ALLIANCE BERNSTEIN | 1,220,000 | 1,161,928 | 858,964 | 1,162,401 | | 473 | | 473 | | | (303,437) | (303,437) | 60,548 | 27,679 |
| AR7902-43-0 | RUSSIAN FEDERATION GOVT NATIONAL 4.375% 03/21/29 | D | 01/24/2022 | ALLIANCE BERNSTEIN | 02/24/2022 | ALLIANCE BERNSTEIN | 7,400,000 | 7,642,750 | 4,218,000 | 7,639,980 | | (2,771) | | (2,771) | | | (3,421,980) | (3,421,980) | 138,493 | 108,670 |
| BH8296-04-9 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 3.250% 10/22/30 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 05/24/2022 | ALLIANCE BERNSTEIN | 2,887,000 | 3,038,568 | 2,782,346 | 3,032,955 | | (5,613) | | (5,613) | | | (250,608) | (250,608) | 55,775 | 21,372 |
| BN7442-95-5 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 2.250% 02/02/33 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 07/31/2022 | ALLIANCE BERNSTEIN | 1,560,000 | 1,484,730 | 1,380,600 | 1,487,989 | | 3,259 | | 3,259 | | | (107,389) | (107,389) | 35,198 | 15,795 |
| EG7239-26-2 | GAZ CAPITAL SA BASIC 7.288% 08/16/37 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 02/25/2022 | ALLIANCE BERNSTEIN | 650,000 | 857,155 | 442,000 | 855,977 | | (1,178) | | (1,178) | | | (413,977) | (413,977) | 25,660 | 19,475 |
| LW1929-95-6 | RUSSIAN FEDERATION GOVT NATIONAL 4.750% 05/27/26 | D | 01/17/2022 | ALLIANCE BERNSTEIN | 02/24/2022 | ALLIANCE BERNSTEIN | 5,400,000 | 5,803,500 | 3,240,000 | 5,793,679 | | (9,821) | | (9,821) | | | (2,553,679) | (2,553,679) | 62,700 | 34,015 |
| LW3897-95-3 | OMAN GOV INTERNTL BOND GOVT NATIONAL 4.750% 06/15/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 02/17/2022 | ALLIANCE BERNSTEIN | 1,240,000 | 1,268,520 | 1,259,220 | 1,267,903 | | (617) | | (617) | | | (8,683) | (8,683) | 10,962 | 4,745 |
| QZ7711-02-6 | KINGDOM OF BAHRAIN GOVT NATIONAL 7.000% 10/12/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 05/03/2022 | ALLIANCE BERNSTEIN | 1,310,000 | 1,404,844 | 1,387,248 | 1,402,564 | | (2,280) | | (2,280) | | | (15,316) | (15,316) | 42,151 | 23,434 |
| 000000-00-0 | ABU DHABI GOVT INT'L GOVT NATIONAL 1.700% 03/02/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 06/07/2022 | ALLIANCE BERNSTEIN | 5,440,000 | 5,207,712 | 4,694,950 | 5,217,063 | | 9,351 | | 9,351 | | | (522,113) | (522,113) | 71,156 | 33,909 |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | | 53,762,000 | 55,428,967 | 43,862,130 | 55,400,134 | | (28,833) | | (28,833) | | | (11,538,003) | (11,538,003) | 1,059,684 | 466,131 |
| 073877-AW-2 | Bear Stearns Asset Backed Secu SERIES 20051 CLASS M2 6.487% 03/25/35 | | 02/01/2022 | SOCIETE GENERALE | 10/25/2022 | Call 100.0000 | 4,982 | 4,994 | 4,982 | 4,994 | | | | | | | (12) | (12) | 129 | 3 |
| 073877-AW-2 | Bear Stearns Asset Backed Secu SERIES 20051 CLASS M2 6.487% 03/25/35 | | 02/01/2022 | SOCIETE GENERALE | 09/25/2022 | Paydown | 222,288 | 222,844 | 222,288 | 222,288 | | (556) | | (556) | | | | | 2,162 | 123 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB CO BASIC 2.950% 03/15/32 | | 03/16/2022 | BARCLAYS | 03/25/2022 | WELLS FARGO SECURITIES LLC | 5,000,000 | 4,921,500 | 4,875,200 | 4,921,712 | | 212 | | 212 | | | (46,512) | (46,512) | 11,063 | 6,556 |
| 11778W-AA-4 | BSOF SRT I LP and BSOF SRT OFF BSOF SRT I LP and BSOF SRT OFF 7.450% 06/30/30 | | 08/24/2022 | DEUTSCHE BANK | 12/06/2022 | Redemption 100.0000 | 114,773 | 114,773 | 114,773 | 114,773 | | | | | | | | | 1,259 | |
| 12061R-AC-5 | BUNKER HILL LOAN DEP TR SERIES 20192 CLASS A3 3.185% 07/25/49 | | 02/03/2022 | SOCIETE GENERALE | 12/01/2022 | Paydown | 513,989 | 515,595 | 513,989 | 513,989 | | (1,606) | | (1,606) | | | | | 5,257 | 273 |
| 149123-CK-5 | CATERPILLAR INC. BASIC 1.900% 03/12/31 | | 01/10/2022 | MITSUBISHI SECURITIES | 02/02/2022 | Various | 8,000,000 | 7,814,080 | 7,777,878 | 7,815,215 | | 1,135 | | 1,135 | | | (37,337) | (37,337) | 59,792 | 50,667 |

# 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 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 161175-CK-8 | CHARTER COMM OPT LLC/CAP BASIC 5.250% 04/01/53 | | 03/10/2022 | MORGAN STANLEY | 11/21/2022 | GOLDMAN SACHS | 6,500,000 | 6,454,500 | 5,179,070 | 6,455,120 | | 620 | | 620 | | | (1,276,050) | (1,276,050) | 235,083 | |
| 177376-AE-0 | CITRIX SYSTEMS INC. BASIC 4.500% 12/01/27 | | 02/01/2022 | BARCLAYS | 04/05/2022 | GOLDMAN SACHS | 1,980,000 | 2,024,471 | 2,040,944 | 2,023,252 | | (1,218) | | (1,218) | | | 17,692 | 17,692 | 31,185 | 15,345 |
| 20030N-DR-9 | COMCAST CORP. BASIC 2.887% 11/01/51 | | 03/16/2022 | BARCLAYS | 06/07/2022 | Tax Free Exchange | 11,000,000 | 9,054,320 | 9,062,368 | 9,062,368 | | 8,048 | | 8,048 | | | | | 190,542 | 120,853 |
| 20030N-DT-5 | COMCAST CORP. BASIC 2.937% 11/01/56 | | 02/16/2022 | J.P. MORGAN | 06/07/2022 | Tax Free Exchange | 2,500,000 | 2,066,550 | 2,068,484 | 2,068,484 | | 1,934 | | 1,934 | | | | | 44,055 | 21,620 |
| 20826F-AY-2 | CONOCOPHILLIPS COMPANY BASIC 4.025% 03/15/62 | | 04/13/2022 | MORGAN STANLEY | 10/04/2022 | Tax Free Exchange | 2,200,000 | 2,062,676 | 2,063,366 | 2,063,366 | | 690 | | 690 | | | | | 49,932 | 9,101 |
| 24422E-VL-0 | JOHN DEERE CAPITAL CORP BASIC 1.450% 01/15/31 | | 02/02/2022 | Various | 03/10/2022 | J.P. MORGAN | 8,246,000 | 7,659,637 | 7,335,312 | 7,666,295 | | 6,659 | | 6,659 | | | (330,984) | (330,984) | 19,596 | 6,182 |
| 25512D-AB-5 | DIVERSIFIED ABS PHASE V LLC DIVERSIFIED ABS PHASE V LLC 5.780% 12/28/30 | | 05/19/2022 | CITICORP SECURITIES | 12/28/2022 | Redemption 100.0000 | 4,463,203 | 4,463,203 | 4,463,203 | 4,463,203 | | | | | | | | | 96,129 | |
| 264414-AX-1 | Duke Realty Corp BASIC 2.250% 01/15/32 | | 01/20/2022 | Various | 10/06/2022 | Tax Free Exchange | 17,800,000 | 17,048,801 | 17,096,303 | 17,096,303 | | 47,502 | | 47,502 | | | | | 354,881 | 49,069 |
| 28258#-AC-0 | 8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35 | | 01/01/2022 | Tax Free Exchange | 08/31/2022 | Redemption 100.0000 | 131,698 | 131,698 | 131,698 | 131,698 | | | | | | | | | 4,333 | |
| 29736R-AQ-3 | ESTEE LAUDER CO INC BASIC 2.600% 04/15/30 | | 01/04/2022 | CITICORP SECURITIES | 03/01/2022 | CITICORP SECURITIES | 2,000,000 | 2,059,600 | 2,002,260 | 2,058,541 | | (1,059) | | (1,059) | | | (56,281) | (56,281) | 19,933 | 11,700 |
| 35671D-BC-8 | FREEPORT-MCMORAN COPPER 5.45% Due 3/15/2043 MS15 5.450% 03/15/43 | | 03/16/2022 | BARCLAYS | 03/17/2022 | BARCLAYS | 8,000,000 | 8,806,080 | 8,822,640 | 8,805,882 | | (198) | | (198) | | | 16,758 | 16,758 | 7,267 | 3,633 |
| 36264F-AD-3 | GSK CONSUMER HEALTHCARE BASIC 3.625% 03/24/32 | | 03/21/2022 | Various | 11/02/2022 | Tax Free Exchange | 17,000,000 | 16,982,690 | 16,983,571 | 16,983,571 | | 881 | | 881 | | | | | 373,174 | |
| 36264F-AE-1 | GSK CONSUMER HEALTHCARE BASIC 4.000% 03/24/52 | | 03/21/2022 | Various | 11/02/2022 | Tax Free Exchange | 9,000,000 | 8,866,380 | 8,867,782 | 8,867,782 | | 1,402 | | 1,402 | | | | | 218,000 | |
| 403949-AF-7 | HollyFrontier Corp BASIC 5.875% 04/01/26 | | 04/27/2022 | Tax Free Exchange | 10/21/2022 | Tax Free Exchange | 1,850,000 | 1,982,736 | 1,966,369 | 1,966,369 | | (16,367) | | (16,367) | | | | | 60,382 | 7,850 |
| 40488*-AA-5 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 9.093% 12/05/32 | | 09/12/2022 | DIRECT - 1 | 11/21/2022 | Redemption 100.0000 | 8,115,669 | 8,115,669 | 8,115,669 | 8,115,669 | | | | | | | | | 51,404 | |
| 40488*-AB-3 | HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 10.343% 12/05/32 | | 09/12/2022 | DIRECT - 1 | 11/21/2022 | Redemption 100.0000 | 4,057,834 | 4,057,834 | 4,057,834 | 4,057,834 | | | | | | | | | 30,587 | |
| 446150-AW-4 | HUNTINGTON BANCSHARES INC BASIC 2.487% 08/15/36 | | 02/03/2022 | J.P. MORGAN | 05/05/2022 | Tax Free Exchange | 10,000,000 | 9,366,100 | 9,374,712 | 9,374,712 | | 8,612 | | 8,612 | | | | | 178,926 | 118,133 |
| 46638U-AK-2 | JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1 3.977% 10/15/45 | | 03/17/2022 | GOLDMAN SACHS | 08/17/2022 | Call 100.0000 | 300,868 | 301,244 | 300,868 | 300,868 | | (376) | | (376) | | | | | 4,985 | 665 |
| 46638U-AK-2 | JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1 3.977% 10/15/45 | | 03/17/2022 | GOLDMAN SACHS | 07/01/2022 | Paydown | 2,624,132 | 2,627,412 | 2,624,132 | 2,624,132 | | (3,280) | | (3,280) | | | | | 34,785 | 5,797 |
| 46647P-BE-5 | JPMORGAN CHASE & CO BASIC 2.739% 10/15/30 | | 01/24/2022 | TD SECURITIES | 04/12/2022 | CITICORP SECURITIES | 3,300,000 | 3,303,795 | 2,997,423 | 3,303,771 | | (24) | | (24) | | | (306,348) | (306,348) | 44,942 | 25,359 |
| 46674@-AA-4 | MHHS CTL MHHS CTL 3.510% 12/15/43 | | 03/02/2022 | JONES LANG LASALLE SECURITIES | 12/15/2022 | Redemption 100.0000 | 366,285 | 373,611 | 366,285 | 366,285 | | (7,326) | | (7,326) | | | | | 5,159 | |
| 576433-WM-4 | MARM 2004-13 SERIES 200413 CLASS 3A7B 6.660% 11/21/34 | | 03/28/2022 | SOCIETE GENERALE | 12/01/2022 | Paydown | 31,800 | 31,005 | 31,800 | 31,800 | | 795 | | 795 | | | | | 296 | 80 |
| 57643L-FS-0 | MABS 2006-HE1 SERIES 2004WMC3 CLASS M5 5.917% 10/25/34 | | 01/27/2022 | SOCIETE GENERALE | 12/25/2022 | Paydown | 38,200 | 37,722 | 38,200 | 38,200 | | 478 | | 478 | | | | | 165 | 10 |
| 62944T-AF-2 | NVR Inc BASIC 3.000% 05/15/30 | | 01/04/2022 | MARKET AXESS | 04/05/2022 | DEUTSCHE BANK | 2,100,000 | 2,170,497 | 1,948,191 | 2,168,464 | | (2,033) | | (2,033) | | | (220,273) | (220,273) | 24,850 | 8,925 |
| 62954H-AD-0 | NXP BV/NXP FDG/NXP USA BASIC 3.400% 05/01/30 | | 02/14/2022 | GOLDMAN SACHS | 05/19/2022 | Tax Free Exchange | 19,000,000 | 19,235,600 | 19,229,475 | 19,229,475 | | (6,125) | | (6,125) | | | | | 355,300 | 188,417 |
| 62954H-AH-1 | NXP BV/NXP FDG/NXP USA BASIC 2.650% 02/15/32 | | 03/10/2022 | BARCLAYS | 05/19/2022 | Tax Free Exchange | 10,000,000 | 9,242,900 | 9,255,263 | 9,255,263 | | 12,363 | | 12,363 | | | | | 69,194 | 17,667 |
| 654090-BH-4 | NIELSEN FINANCE LLC/CO BASIC 4.500% 07/15/29 | | 07/27/2022 | Various | 10/11/2022 | Call 101.1250 | 1,000,000 | 936,300 | 1,011,250 | 937,828 | | 1,528 | | 1,528 | | | 62,172 | 62,172 | 22,000 | 1,750 |
| 69318F-AK-4 | PBF HOLDING CO LLC BASIC 9.250% 05/15/25 | | 03/21/2022 | Various | 07/11/2022 | Call 104.6250 | 3,075,000 | 3,145,370 | 3,217,219 | 3,136,394 | | (8,976) | | (8,976) | | | (61,394) | (61,394) | 328,683 | 99,046 |

# 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 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 693342-AE-7 | PG&E WILDFIRE RECOVERY BASIC 4.674% 12/01/51 | | 05/03/2022 | CITICORP SECURITIES | 07/13/2022 | CITICORP SECURITIES | 12,000,000 | 11,999,587 | 11,410,800 | 11,999,688 | | 101 | | 101 | | | (588,888) | (588,888) | 101,270 | |
| 69394#-AA-3 | PGA TOUR, INC PGA TOUR, INC 3.430% 05/30/41 | | 06/28/2022 | SEAPORT GROUP | 11/30/2022 | Redemption 100.0000 | 456,892 | 399,105 | 456,892 | 456,892 | | 57,788 | | 57,788 | | | | | 7,836 | 1,828 |
| 69394#-AB-1 | PGA TOUR, INC PGA TOUR, INC 3.350% 05/30/41 | | 06/28/2022 | SEAPORT GROUP | 11/30/2022 | Redemption 100.0000 | 206,200 | 178,897 | 206,200 | 206,200 | | 27,303 | | 27,303 | | | | | 3,454 | 806 |
| 71682@-AA-2 | PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27 | | 01/03/2022 | PETROS PARTNERS | 12/01/2022 | Redemption 100.0000 | 11,046 | 11,046 | 11,046 | 11,046 | | | | | | | | | 25 | |
| 91913Y-BE-9 | VALERO ENERGY CORP. BASIC 4.000% 06/01/52 | | 02/02/2022 | J.P. MORGAN | 02/03/2022 | J.P. MORGAN | 700,000 | 687,827 | 683,669 | 687,827 | | | | | | | (4,158) | (4,158) | | |
| 927804-FU-3 | VIRGINIA ELECTRIC POWER BASIC 3.150% 01/15/26 | | 07/12/2022 | GOLDMAN SACHS | 11/21/2022 | CITICORP SECURITIES | 20,500,000 | 20,082,005 | 19,424,775 | 20,122,418 | | 40,413 | | 40,413 | | | (697,643) | (697,643) | 552,475 | 321,081 |
| 94980G-AR-2 | WFHET 2004-2 SERIES 20042 CLASS M4 6.187% 12/25/33 | | 03/03/2022 | SOCIETE GENERALE | 03/25/2022 | Call 100.0000 | 40,052 | 40,052 | 40,052 | 40,052 | | | | | | | | | 62 | 22 |
| LX1928-67-5 | COHERENT CORP II-VI INC - COHERENT TLB +275 12/07/28 | | 09/16/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 122,143 | 119,471 | 122,143 | 122,143 | | 2,672 | | 2,672 | | | | | 1,849 | |
| LX2000-91-2 | HOLLEY INC HOLLEY INC 1L TL +375 11/17/28 | | 06/15/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 45,738 | 45,443 | 45,738 | 45,738 | | 294 | | 294 | | | | | 1,156 | |
| LX2000-92-0 | HOLLEY INC HOLLEY INC 1L DD +375 11/17/28 | | 06/15/2022 | WELLS FARGO SECURITIES LLC | 02/08/2022 | JEFFERIES & COMPANY INC. | 100,000 | 99,500 | 99,525 | 99,500 | | | | | | | 25 | 25 | | |
| LX2000-92-0 | HOLLEY INC HOLLEY INC 1L DD +375 11/17/28 | | 06/15/2022 | WELLS FARGO SECURITIES LLC | 06/15/2022 | Tax Free Exchange | 395,357 | 393,380 | 393,162 | 393,162 | | (219) | | (219) | | | | | 1,812 | |
| LX2038-93-8 | LIGHT & WONDER SCIENTIFIC GAMES INTL 1L S+300 04/07/29 | | 06/01/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 52,500 | 51,906 | 52,500 | 52,500 | | 594 | | 594 | | | | | 1,440 | |
| ZQ6231-49-7 | GUSAP III LP BASIC 4.250% 01/21/30 | | 01/11/2022 | ALLIANCE BERNSTEIN | 06/01/2022 | ALLIANCE BERNSTEIN | 1,120,000 | 1,166,480 | 1,075,200 | 1,164,376 | | (2,104) | | (2,104) | | | (89,176) | (89,176) | 41,253 | 22,742 |
| LX2078-55-3 | STARS GROUP HOLDINGS BV STARS GRP - FLUTTER TLB S+325 07/04/28 | | 10/14/2022 | Various | 12/30/2022 | Redemption 100.0000 | 20,000 | 19,616 | 20,000 | 20,000 | | 384 | | 384 | | | | | 240 | |
| 01609W-AT-9 | ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27 | D | 03/15/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 749,000 | 719,340 | 735,773 | 719,525 | | 185 | | 185 | | | 16,248 | 16,248 | 8,135 | 7,145 |
| 056752-AJ-7 | BAIDU INC BASIC 3.625% 07/06/27 | D | 03/15/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 482,000 | 468,456 | 476,621 | 468,548 | | 92 | | 92 | | | 8,073 | 8,073 | 4,125 | 3,446 |
| 05947K-BA-7 | BANCO BRADESCO (CAYMAN) BASIC 4.375% 03/18/27 | D | 01/10/2022 | ALLIANCE BERNSTEIN | 02/14/2022 | ALLIANCE BERNSTEIN | 630,000 | 629,937 | 640,603 | 629,937 | | | | | | | 10,666 | 10,666 | 1,700 | |
| 05959L-AH-6 | BANCO DO BRASIL (CAYMAN) BASIC 4.875% 01/11/29 | D | 01/06/2022 | ALLIANCE BERNSTEIN | 02/14/2022 | ALLIANCE BERNSTEIN | 767,000 | 763,633 | 777,893 | 763,667 | | 35 | | 35 | | | 14,225 | 14,225 | 3,169 | |
| 09952A-A@-5 | BORAL FINANCE PTY LTD BORAL INDUSTRIES INC 4.400% 05/28/25 | C | 03/09/2022 | Tax Free Exchange | 04/28/2022 | Redemption 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | | | 497,911 | 123,444 |
| 47215P-AE-6 | JD.COM INC BASIC 3.375% 01/14/30 | D | 03/15/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 697,000 | 636,710 | 658,198 | 636,963 | | 254 | | 254 | | | 21,235 | 21,235 | 5,031 | 4,117 |
| 48129V-AA-4 | DEVELOPMENT BANK OF KAZA BASIC 5.750% 05/12/25 | D | 05/05/2022 | ALLIANCE BERNSTEIN | 10/27/2022 | ALLIANCE BERNSTEIN | 1,524,000 | 1,515,740 | 1,501,140 | 1,516,940 | | 1,200 | | 1,200 | | | (15,800) | (15,800) | 41,137 | |
| 53944Y-AS-2 | LLOYDS BANKING GROUP PLC BASIC 3.750% 03/18/28 | D | 07/11/2022 | GOLDMAN SACHS | 11/22/2022 | GOLDMAN SACHS | 750,000 | 714,608 | 680,340 | 716,664 | | 2,056 | | 2,056 | | | (36,324) | (36,324) | 19,297 | 8,984 |
| 67778N-AA-6 | OIL & GAS HOLDING BASIC 7.500% 10/25/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 05/04/2022 | ALLIANCE BERNSTEIN | 940,000 | 1,016,657 | 987,000 | 1,013,260 | | (3,397) | | (3,397) | | | (26,260) | (26,260) | 37,404 | 15,471 |
| 71643V-AA-3 | PETROLEOS MEXICANOS BASIC 6.700% 02/16/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | Tax Free Exchange | 1,030,000 | 1,024,232 | 1,024,366 | 1,024,366 | | 134 | | 134 | | | | | 19,936 | 5,176 |
| 71643V-AB-1 | PETROLEOS MEXICANOS BASIC 6.700% 02/16/32 | D | 03/30/2022 | Tax Free Exchange | 04/12/2022 | ALLIANCE BERNSTEIN | 1,415,000 | 1,406,891 | 1,288,612 | 1,406,990 | | 99 | | 99 | | | (118,378) | (118,378) | 32,128 | 27,388 |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE BASIC 5.999% 01/27/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 04/14/2022 | Call 104.4060 | 940,000 | 1,009,090 | 981,416 | 1,006,570 | | (2,520) | | (2,520) | | | (66,570) | (66,570) | 81,673 | 26,002 |
| 80007R-AQ-8 | SANDS CHINA LTD BASIC 3.100% 03/08/29 | D | 08/10/2022 | Tax Free Exchange | 08/23/2022 | ALLIANCE BERNSTEIN | 5,760,000 | 5,403,000 | 4,384,800 | 5,405,167 | | 2,166 | | 2,166 | | | (1,020,367) | (1,020,367) | 83,328 | 75,392 |
| 80007R-AS-4 | SANDS CHINA LTD BASIC 3.750% 08/08/31 | D | 08/10/2022 | Tax Free Exchange | 08/23/2022 | ALLIANCE BERNSTEIN | 4,150,000 | 3,922,304 | 3,050,250 | 3,923,227 | | 923 | | 923 | | | (872,977) | (872,977) | 7,781 | 749 |
| 870674-AA-6 | SWEIHAN PV POWER CO PJSC BASIC 3.625% 01/31/49 | D | 01/13/2022 | ALLIANCE BERNSTEIN | 07/29/2022 | Redemption 100.0000 | 21,456 | 21,456 | 21,456 | 21,456 | | | | | | | | | | |

# 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 |
| 948596-AE-1 | WEIBO CORP BASIC 3.375% 07/08/30 | D | 03/01/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 643,000 | 596,878 | 550,730 | 597,242 | | 364 | | 364 | | | (46,512) | (46,512) | 5,003 | 3,315 |
| AL0289-71-3 | TRINIDAD GEN UNLTD BASIC 5.250% 11/04/27 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 07/04/2022 | ALLIANCE BERNSTEIN | 142,000 | 146,615 | 136,320 | 146,284 | | (331) | | (331) | | | (9,964) | (9,964) | 5,032 | 1,429 |
| AS3189-43-6 | COMETA ENERGIA SA BASIC 6.375% 04/24/35 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 10/24/2022 | Redemption 100.0000 | 116,760 | 131,822 | 116,760 | 116,760 | | (15,062) | | (15,062) | | | | | 5,405 | 1,633 |
| AT8996-50-2 | ESKOM HOLDINGS SOC LTD BASIC 6.350% 08/10/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 07/17/2022 | ALLIANCE BERNSTEIN | 1,160,000 | 1,241,084 | 1,030,780 | 1,235,717 | | (5,367) | | (5,367) | | | (204,937) | (204,937) | 69,308 | 31,510 |
| AU4588-16-9 | DP WORLD PLC BASIC 5.625% 09/25/48 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 07/10/2022 | ALLIANCE BERNSTEIN | 780,000 | 936,000 | 733,208 | 934,486 | | (1,514) | | (1,514) | | | (201,278) | (201,278) | 35,100 | 13,284 |
| AW9637-07-4 | LLPL CAPITAL PTE LTD BASIC 6.875% 02/04/39 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 08/04/2022 | Redemption 100.0000 | 69,600 | 78,279 | 69,600 | 69,600 | | (8,679) | | (8,679) | | | | | 3,410 | 2,127 |
| BJ1949-61-6 | CODELCO INC BASIC 3.750% 01/15/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 07/12/2022 | ALLIANCE BERNSTEIN | 1,000,000 | 1,053,750 | 916,250 | 1,051,037 | | (2,713) | | (2,713) | | | (134,787) | (134,787) | 37,396 | 18,542 |
| BN3263-82-7 | HAIDILAO INTERNATIONAL H BASIC 2.150% 01/14/26 | D | 07/06/2022 | ALLIANCE BERNSTEIN | 10/21/2022 | Call 84.8000 | 1,019,000 | 788,795 | 864,112 | 805,169 | | 16,374 | | 16,374 | | | 58,943 | 58,943 | 16,857 | 10,480 |
| BN3974-13-4 | CEMEX SAB DE CV BASIC 3.875% 07/11/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 06/29/2022 | ALLIANCE BERNSTEIN | 1,030,000 | 1,005,280 | 775,075 | 1,006,308 | | 1,028 | | 1,028 | | | (231,233) | (231,233) | 19,291 | 222 |
| BN6685-76-0 | POWER FINANCE CORP LTD BASIC 3.350% 05/16/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 01/14/2022 | ALLIANCE BERNSTEIN | 1,370,000 | 1,340,107 | 1,329,530 | 1,340,146 | | 39 | | 39 | | | (10,616) | (10,616) | 8,032 | 7,394 |
| BN7410-03-6 | ADANI PORTS AND SPECIAL BASIC 3.100% 02/02/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 04/08/2022 | ALLIANCE BERNSTEIN | 560,000 | 521,142 | 469,224 | 522,030 | | 888 | | 888 | | | (52,806) | (52,806) | 12,056 | 7,812 |
| BN9358-24-1 | VOLCAN CIA MINERA SAA-CM BASIC 4.375% 02/11/26 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 02/16/2022 | ALLIANCE BERNSTEIN | 170,000 | 163,353 | 161,925 | 163,502 | | 149 | | 149 | | | (1,577) | (1,577) | 3,863 | 3,140 |
| BN9358-24-1 | VOLCAN CIA MINERA SAA-CM BASIC 4.375% 02/11/26 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 06/21/2022 | Call 93.7500 | 378,000 | 363,220 | 354,375 | 364,677 | | 1,457 | | 1,457 | | | | | 4,883 | 6,983 |
| P01703-AD-2 | ALPEK SA DE CV BASIC 3.250% 02/25/31 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 08/17/2022 | ALLIANCE BERNSTEIN | 1,830,000 | 1,796,145 | 1,603,538 | 1,798,104 | | 1,959 | | 1,959 | | | (194,567) | (194,567) | 58,484 | 22,799 |
| N3700L-AD-7 | GREENKO DUTCH BV BASIC 3.850% 03/29/26 | D | 03/08/2022 | ALLIANCE BERNSTEIN | 09/29/2022 | Redemption 100.0000 | 6,000 | 5,460 | 6,000 | 6,000 | | 540 | | 540 | | | | | 173 | 103 |
| V7879A-AB-2 | SEPLAT ENERGY PL BASIC 7.750% 04/01/26 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 11/29/2022 | ALLIANCE BERNSTEIN | 190,000 | 190,466 | 145,983 | 190,374 | | (91) | | (91) | | | (44,391) | (44,391) | 17,179 | 4,213 |
| BP2041-64-1 | EQUATE PETROCHEMICAL BV BASIC 2.625% 04/28/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 05/24/2022 | ALLIANCE BERNSTEIN | 1,030,000 | 1,023,820 | 930,863 | 1,024,174 | | 354 | | 354 | | | (93,311) | (93,311) | 15,622 | 5,708 |
| BP3057-90-1 | ABU DHABI PORTS CO PJSC BASIC 2.500% 05/06/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 06/05/2022 | ALLIANCE BERNSTEIN | 380,000 | 374,300 | 334,400 | 374,524 | | 224 | | 224 | | | (40,124) | (40,124) | 5,594 | 1,794 |
| BP4638-28-7 | JSW HYDRO ENERGY LTD BASIC 4.125% 05/18/31 | D | 05/12/2022 | ALLIANCE BERNSTEIN | 11/18/2022 | Redemption 100.0000 | 80,320 | 71,626 | 80,320 | 80,320 | | 8,694 | | 8,694 | | | | | 2,381 | 1,132 |
| BQ6100-47-4 | INTERCHILE SA BASIC 4.500% 06/30/56 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 3,380,000 | 3,549,000 | 3,230,106 | 3,548,523 | | (477) | | (477) | | | (318,417) | (318,417) | 38,833 | 5,493 |
| BR3754-03-2 | SANDS CHINA LTD BASIC 3.100% 03/08/29 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 08/10/2022 | Tax Free Exchange | 2,920,000 | 2,681,932 | 2,698,449 | 2,698,449 | | 16,517 | | 16,517 | | | | | 76,362 | 25,660 |
| BR3754-04-0 | SANDS CHINA LTD BASIC 3.250% 08/08/31 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 08/10/2022 | Tax Free Exchange | 3,520,000 | 3,185,952 | 3,202,233 | 3,202,233 | | 16,281 | | 16,281 | | | | | 100,736 | 35,273 |
| BR3846-65-5 | ENTEL CHILE SA BASIC 3.050% 09/14/32 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 03/24/2022 | ALLIANCE BERNSTEIN | 820,000 | 785,970 | 755,425 | 786,545 | | 575 | | 575 | | | (31,120) | (31,120) | 13,478 | 8,267 |
| BS0508-91-8 | INDOFOOD CBP SUKSES MAKM BASIC 3.541% 04/27/32 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 09/26/2022 | ALLIANCE BERNSTEIN | 1,050,000 | 1,036,350 | 841,603 | 1,037,139 | | 789 | | 789 | | | (195,536) | (195,536) | 33,105 | 7,953 |
| EJ5384-83-3 | GAZPROM (GAZ CAPITAL SA) BASIC 4.950% 02/06/28 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 02/28/2022 | ALLIANCE BERNSTEIN | 1,160,000 | 1,247,429 | 479,370 | 1,245,720 | | (1,709) | | (1,709) | | | (766,350) | (766,350) | 32,855 | 25,201 |
| EJ6504-42-1 | TRANSPORT DE GAS PERU BASIC 4.250% 04/30/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 07/27/2022 | ALLIANCE BERNSTEIN | 1,940,000 | 2,046,506 | 1,876,950 | 2,038,107 | | (8,399) | | (8,399) | | | (161,157) | (161,157) | 62,067 | 16,719 |
| EK1742-65-0 | GTL TRADE FINANCE INC BASIC 7.250% 04/16/44 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 06/01/2022 | ALLIANCE BERNSTEIN | 600,000 | 777,000 | 658,500 | 775,283 | | (1,717) | | (1,717) | | | (116,783) | (116,783) | 27,429 | 10,513 |
| EK7413-46-2 | CENCOSUD SA BASIC 6.625% 02/12/45 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 03/30/2022 | ALLIANCE BERNSTEIN | 730,000 | 937,685 | 859,575 | 936,522 | | (1,163) | | (1,163) | | | (76,947) | (76,947) | 31,167 | 20,285 |
| EK9717-50-6 | LIMA METRO LINE 2 FIN LT BASIC 5.875% 07/05/34 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 10/05/2022 | Redemption 100.0000 | 58,214 | 66,190 | 58,214 | 58,214 | | (7,975) | | (7,975) | | | | | 1,718 | 76 |
| Q3300*-AB-9 | DULUXGROUP (FINANCE) PTY LIMIT DULUX GROUP LIMITED 4.130% 09/18/24 | D | 06/08/2022 | SEAPORT GROUP | 11/18/2022 | Redemption 100.0000 | 1,000,000 | 992,510 | 1,000,000 | 1,000,000 | | 7,490 | | 7,490 | | | | | 27,419 | 10,096 |

# 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 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| Q3300*-AC-7 | DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES 4.230% 09/18/26 | D | 06/08/2022 | SEAPORT GROUP | 11/17/2022 | Redemption 100.0000 | 4,000,000 | 3,918,960 | 4,000,000 | 4,000,000 | | 81,040 | | 81,040 | | | | | 112,330 | 41,360 |
| N29505-AA-7 | EMBRAER NETHERLANDS FINA BASIC 6.950% 01/17/28 | D | 01/11/2022 | ALLIANCE BERNSTEIN | 06/15/2022 | ALLIANCE BERNSTEIN | 920,000 | 999,120 | 897,000 | 994,141 | | (4,979) | | (4,979) | | | (97,141) | (97,141) | 59,322 | 31,260 |
| N5657T-AP-1 | METINVEST BV BASIC 7.650% 10/01/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 04/24/2022 | ALLIANCE BERNSTEIN | 790,000 | 770,092 | 426,600 | 296,250 | | 666 | 474,508 | (473,842) | | | 130,350 | 130,350 | 44,556 | 22,327 |
| M72005-AA-5 | NATIONAL CENTRAL COOLING BASIC 2.500% 10/21/27 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 05/24/2022 | ALLIANCE BERNSTEIN | 410,000 | 398,766 | 375,277 | 399,434 | | 668 | | 668 | | | (24,157) | (24,157) | 6,122 | 2,363 |
| ZR6527-58-7 | BANGKOK BANK PCL/HK BASIC 3.733% 09/25/34 | D | 01/12/2022 | ALLIANCE BERNSTEIN | 06/06/2022 | ALLIANCE BERNSTEIN | 3,180,000 | 3,217,906 | 2,840,107 | 3,216,309 | | (1,596) | | (1,596) | | | (376,203) | (376,203) | 82,985 | 35,943 |
| ZS0947-90-4 | SAUDI ARABIAN OIL CO BASIC 3.500% 04/16/29 | D | 05/24/2022 | ALLIANCE BERNSTEIN | 07/27/2022 | ALLIANCE BERNSTEIN | 4,290,000 | 4,143,926 | 4,148,430 | 4,147,226 | | 3,301 | | 3,301 | | | 1,204 | 1,204 | 42,960 | 16,683 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 278,884,999 | 273,331,992 | 264,367,803 | 273,127,271 | | 269,793 | 474,508 | (204,715) | | | (8,944,055) | (8,944,055) | 5,609,570 | 1,871,709 |
| LX1563-77-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24 | | 01/26/2022 | J.P. MORGAN | 03/02/2022 | Tax Free Exchange | 2,994,764 | 2,888,514 | 2,894,426 | 2,894,426 | | 5,911 | | 5,911 | | | | | 13,406 | |
| LX1616-94-0 | BWAY HOLDING CO BWAY HLDG - MAUSER TLB +325 04/03/24 | | 10/20/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 47,465 | 45,541 | 47,465 | 47,465 | | 1,924 | | 1,924 | | | | | 177 | |
| LX1719-37-1 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225 03/31/25 | | 08/08/2022 | WELLS FARGO SECURITIES LLC | 11/18/2022 | Redemption 100.0000 | 484,254 | 473,358 | 484,254 | 484,254 | | 10,896 | | 10,896 | | | | | 5,514 | |
| LX1719-37-1 | DELEK US HOLDINGS INC DELEK US HOLDINGS TLB +225 03/31/25 | | 08/08/2022 | WELLS FARGO SECURITIES LLC | 11/18/2022 | Tax Free Exchange | 1,515,746 | 1,481,642 | 1,482,952 | 1,482,952 | | 1,310 | | 1,310 | | | | | 17,382 | |
| LX1720-08-0 | AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25 | | 04/19/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 31,345 | 31,071 | 31,345 | 31,345 | | 274 | | 274 | | | | | 699 | |
| LX1721-16-1 | CINEMARK USA INC CINEMARK USA TLB +175 03/29/25 | | 06/29/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 16,123 | 15,254 | 16,123 | 16,123 | | 869 | | 869 | | | | | 126 | |
| LX1761-64-7 | GOODRX GOODRX TLB +275 10/10/25 | | 03/01/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 20,747 | 20,747 | 20,747 | 20,747 | | | | | | | | | 480 | |
| LX1763-62-7 | WELBILT WELBILT TLB +250 10/23/25 | | 04/21/2022 | J.P. MORGAN | 07/28/2022 | Redemption 100.0000 | 3,000,000 | 2,996,250 | 3,000,000 | 3,000,000 | | 3,750 | | 3,750 | | | | | 28,309 | |
| LX1804-15-7 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP TLB +325 08/24/26 | | 02/17/2022 | J.P. MORGAN | 03/01/2022 | Tax Free Exchange | 3,750,001 | 1,487,750 | 1,495,257 | 1,495,257 | | 7,507 | | 7,507 | | | | | 4,065 | |
| LX1807-56-4 | US RENAL CARE US RENAL CARE TLB +500 06/26/26 | | 01/19/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 7,673 | 7,615 | 7,673 | 7,673 | | 58 | | 58 | | | | | 246 | |
| LX1810-24-6 | NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +250 09/19/26 | | 04/21/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 1,228,690 | 1,225,618 | 1,228,690 | 1,228,690 | | 3,072 | | 3,072 | | | | | 10,480 | |
| LX1821-54-0 | CLEAR CHANNEL OUTDOOR CLEAR CHANNEL OUTDOOR TLB +350 08/08/26 | | 11/16/2022 | DEUTSCHE BANK | 12/30/2022 | Redemption 100.0000 | 53,925 | 49,483 | 53,925 | 53,925 | | 4,443 | | 4,443 | | | | | 308 | |
| LX1826-40-8 | NAVICURE INC NAVICURE-WAYSTAR 1L +400 10/22/26 | | 08/04/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 15,345 | 15,192 | 15,345 | 15,345 | | 153 | | 153 | | | | | 251 | |
| LX1830-42-6 | CSC HOLDINGS LLC CSC HOLDINGS TLB-5 +250 04/15/27 | | 05/05/2022 | J.P. MORGAN | 10/17/2022 | Redemption 100.0000 | 15,345 | 15,000 | 15,345 | 15,345 | | 345 | | 345 | | | | | 196 | |
| LX1889-05-9 | UNITED AIRLINES MILEAGE PLUS HOLDINGS TLB +525 06/21/27 | | 01/07/2022 | GOLDMAN SACHS | 12/20/2022 | Redemption 100.0000 | 540,252 | 572,667 | 540,252 | 540,252 | | (32,415) | | (32,415) | | | | | 29,206 | |
| LX1911-92-9 | CALPINE CORP CALPINE CORP TLB5 +250 12/16/27 | | 06/03/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Redemption 100.0000 | 13,291 | 13,023 | 13,291 | 13,291 | | 268 | | 268 | | | | | 203 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 11/14/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 59,823 | 60,063 | 59,823 | 59,823 | | (240) | | (240) | | | | | 1,473 | |
| LX1912-33-1 | US LBM US LBM TLB +375 12/17/27 | | 11/14/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 16,377 | 16,217 | 16,377 | 16,377 | | 160 | | 160 | | | | | 516 | |
| LX1914-05-5 | EW SCRIPPS EW SCRIPPS TLB3 +275 01/07/28 | | 10/07/2022 | WELLS FARGO SECURITIES LLC | 12/30/2022 | Redemption 100.0000 | 121,069 | 118,496 | 121,069 | 121,069 | | 2,573 | | 2,573 | | | | | 823 | |
| LX1920-14-4 | TRUCK HERO INC TRUCK HERO INC TLB +375 02/24/28 | | 01/04/2022 | JEFFERIES & COMPANY INC. | 12/30/2022 | Redemption 100.0000 | 70,529 | 70,529 | 70,529 | 70,529 | | | | | | | | | 1,960 | |

# 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 |
| LX1922-22-3 | CP ATLAS BUYER INC AMERICAN BATH TLB1+350 11/23/27 | | 01/26/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Redemption 100.0000 | 19,622 | 19,647 | 19,622 | 19,622 | | (25) | | (25) | | | | | 518 | |
| LX1923-26-2 | JANUS INTERNATIONAL JANUS TLB-1 +325 02/15/25 | | 08/16/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 8,605 | 8,331 | 8,605 | 8,605 | | 274 | | 274 | | | | | 114 | |
| LX1923-65-0 | PETSMART PETSMART TLB +375 02/11/28 | | 04/21/2022 | Various | 10/28/2022 | Redemption 100.0000 | 98,704 | 98,789 | 98,704 | 98,704 | | (86) | | (86) | | | | | 1,986 | |
| LX1923-86-6 | ATHENAHEALTH INC ATHENAHEALTH TLB +425 02/11/26 | | 01/03/2022 | J.P. MORGAN | 02/15/2022 | Redemption 100.0000 | 1,994,975 | 1,997,475 | 1,994,975 | 1,994,975 | | (2,500) | | (2,500) | | | | | 10,442 | |
| LX1926-21-6 | CATALENT PHARMA SOLUTION CATALENT PHARMA TLB3 +200 02/22/28 | | 05/05/2022 | J.P. MORGAN | 11/09/2022 | J.P. MORGAN | 2,984,848 | 2,977,386 | 2,925,152 | 2,967,746 | | (9,641) | | (9,641) | | | (42,594) | (42,594) | 53,416 | |
| LX1926-21-6 | CATALENT PHARMA SOLUTION CATALENT PHARMA TLB3 +200 02/22/28 | | 05/05/2022 | J.P. MORGAN | 09/30/2022 | Redemption 100.0000 | 15,152 | 15,114 | 15,152 | 15,152 | | 38 | | 38 | | | | | 138 | |
| LX1928-99-8 | 84 LUMBER CO 84 LUMBER CO TLB +300 11/13/26 | | 06/03/2022 | WELLS FARGO SECURITIES LLC | 12/30/2022 | Redemption 100.0000 | 477,661 | 469,281 | 477,661 | 477,661 | | 8,380 | | 8,380 | | | | | 12,086 | |
| LX1933-19-6 | TRITON WATER HOLDINGS TRITON WATER TLB +350 03/31/28 | | 01/24/2022 | Various | 12/30/2022 | Redemption 100.0000 | 110,542 | 110,228 | 110,542 | 110,542 | | 314 | | 314 | | | | | 2,721 | |
| LX1934-56-6 | TRICO GROUP LLC TRICO -FIRST BRANDS 1LTL S+500 03/30/27 | | 11/01/2022 | JEFFERIES & COMPANY INC. | 12/30/2022 | Redemption 100.0000 | 5,025 | 5,025 | 5,025 | 5,025 | | | | | | | | | 207 | |
| LX1934-59-0 | THOR INDUSTRIES INC THOR INDUSTRIES TLB-1 +300 02/01/26 | | 05/05/2022 | J.P. MORGAN | 09/29/2022 | Redemption 100.0000 | 627,315 | 623,394 | 627,315 | 627,315 | | 3,921 | | 3,921 | | | | | 2,800 | |
| LX1939-44-1 | ADIENT GLOBAL HOLDINGS LTD ADIENT TLB +325 04/10/28 | | 09/07/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 25,214 | 24,097 | 25,214 | 25,214 | | 1,117 | | 1,117 | | | | | 413 | |
| LX1942-13-0 | FRONTIER COMMUNICATIONS FRONTIER COMM TLB +375 10/08/27 | | 09/09/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 25,214 | 25,062 | 25,214 | 25,214 | | 152 | | 152 | | | | | 623 | |
| LX1947-11-3 | SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL +375 08/31/26 | | 06/29/2022 | Various | 12/14/2022 | Redemption 100.0000 | 301,722 | 285,436 | 301,722 | 301,722 | | 16,286 | | 16,286 | | | | | 8,170 | |
| LX1948-27-7 | UNIVISION COMM UNIVISION COMM TLB 2028 +325 01/31/29 | | 03/01/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 33,750 | 33,413 | 33,750 | 33,750 | | 338 | | 338 | | | | | 1,066 | |
| LX1960-41-3 | US LBM US LBM INCREM TLB2 DD +375 12/18/27 | | 03/01/2022 | BARCLAYS | 03/31/2022 | Tax Free Exchange | 666,667 | 666,667 | 666,667 | 666,667 | | | | | | | | | | |
| LX1966-45-1 | ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB +350 08/17/28 | | 10/11/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 22,651 | 21,820 | 22,651 | 22,651 | | 832 | | 832 | | | | | 418 | |
| LX1966-82-4 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL +400 09/15/28 | | 04/27/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Redemption 100.0000 | 40,256 | 39,972 | 40,256 | 40,256 | | 284 | | 284 | | | | | 995 | |
| LX1967-34-3 | EYEMART EXPRESS EYEMART EXPRESS 1L TL +300 08/05/27 | | 02/01/2022 | BARCLAYS | 10/03/2022 | Redemption 100.0000 | 18,760 | 18,760 | 18,760 | 18,760 | | | | | | | | | 311 | |
| LX1967-63-2 | BALLY'S CORP BALLY'S CORP TLB +325 10/02/28 | | 11/03/2022 | DEUTSCHE BANK | 12/30/2022 | Redemption 100.0000 | 10,076 | 9,503 | 10,076 | 10,076 | | 572 | | 572 | | | | | 50 | |
| LX1968-54-9 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28 | | 04/27/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Redemption 100.0000 | 6,437 | 6,390 | 6,437 | 6,437 | | 47 | | 47 | | | | | 150 | |
| LX1968-54-9 | TRIDENT TPI HOLDING INC TEKNI-PLEX TPI 1L TL DD +400 09/15/28 | | 04/27/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Tax Free Exchange | 1,160,832 | 1,153,798 | 1,151,395 | 1,151,395 | | (2,403) | | (2,403) | | | | | 35,580 | |
| LX1983-37-3 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE 1L TL +325 09/29/28 | | 06/22/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 15,075 | 14,452 | 15,075 | 15,075 | | 623 | | 623 | | | | | 243 | |
| LX1986-28-5 | LSF11 A5 HOLDCO LLC LSF11 A5 HOLDCO -AOC TLB S+350 10/15/28 | | 10/21/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 54,941 | 53,150 | 54,941 | 54,941 | | 1,791 | | 1,791 | | | | | 946 | |
| LX1990-08-9 | RH RESTORATION HW - RH TLB +250 10/20/28 | | 03/01/2022 | CITICORP SECURITIES | 12/30/2022 | Redemption 100.0000 | 50,000 | 49,875 | 50,000 | 50,000 | | 125 | | 125 | | | | | 859 | |
| LX2002-58-7 | TRANS UNION LLC TRANS UNION TLB-6 +225 12/01/28 | | 01/25/2022 | DEUTSCHE BANK | 12/30/2022 | Redemption 100.0000 | 149,032 | 149,219 | 149,032 | 149,032 | | (186) | | (186) | | | | | 5,225 | |

# 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 |
| LX2004-46-8 | LUCID ENERGY GROUP II LUCID ENERGY 1L TL +425 11/19/28 | | 02/01/2022 | JEFFERIES & COMPANY INC. | 07/29/2022 | Redemption 100.0000 | 8,000,000 | 7,992,500 | 8,000,000 | 8,000,000 | | 7,500 | | 7,500 | | | | | 199,744 | |
| LX2011-26-5 | KNIGHT HEALTH HOLDINGS SCION HEALTH-KNIGHT TLB +525 12/23/28 | | 01/02/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 220,000 | 204,600 | 220,000 | 220,000 | | 15,400 | | 15,400 | | | | | 8,374 | |
| LX2014-35-0 | INTELSAT JACKSON HLDG INTELSAT JACKSON EXIT 1L S+425 02/01/29 | | 01/27/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 4,751,953 | 4,704,434 | 4,751,953 | 4,751,953 | | 47,520 | | 47,520 | | | | | 127,651 | |
| LX2020-71-2 | GOLDEN NUGGET GOLDEN NUGGET 1L S+400 01/27/29 | | 09/16/2022 | JEFFERIES & COMPANY INC. | 12/30/2022 | Redemption 100.0000 | 116,363 | 114,718 | 116,363 | 116,363 | | 1,644 | | 1,644 | | | | | 2,921 | |
| LX2022-21-3 | TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29 | | 01/27/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 145,000 | 144,275 | 145,000 | 145,000 | | 725 | | 725 | | | | | 5,168 | |
| LX2022-75-9 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 1L TL S+800 05/25/26 | | 03/08/2022 | WILMINGTON SAVINGS FUND | 12/30/2022 | Redemption 100.0000 | 2,846 | 2,760 | 2,846 | 2,846 | | 85 | | 85 | | | | | 132 | |
| LX2022-85-8 | APEX TOOLS APEX TOOL 1L S+525 02/15/29 | | 02/08/2022 | Tax Free Exchange | 09/16/2022 | BARCLAYS | 7,168,806 | 7,083,368 | 6,484,675 | 7,026,948 | | (56,420) | | (56,420) | | | (542,272) | (542,272) | 271,693 | |
| LX2022-85-8 | APEX TOOLS APEX TOOL 1L S+525 02/15/29 | | 02/08/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 82,225 | 77,824 | 82,225 | 82,225 | | 4,401 | | 4,401 | | | | | 4,330 | |
| LX2023-03-9 | EMBECTA CORP EMBECTA CORP TLB S+300 01/27/29 | | 01/27/2022 | MORGAN STANLEY | 12/30/2022 | Redemption 100.0000 | 7,745 | 7,698 | 7,745 | 7,745 | | 47 | | 47 | | | | | 177 | |
| LX2023-51-8 | BAUSCH HEALTH COS INC BAUSCH HEALTH TLB S+525 01/27/29 | | 01/27/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 618,750 | 612,563 | 618,750 | 618,750 | | 6,188 | | 6,188 | | | | | 18,748 | |
| LX2023-68-2 | BAKELITE UK HOLDING LTD BAKELITE 1L TL S+400 05/28/29 | | 02/02/2022 | GOLDMAN SACHS | 12/30/2022 | Redemption 100.0000 | 25,000 | 24,875 | 25,000 | 25,000 | | 125 | | 125 | | | | | 718 | |
| LX2023-74-0 | ATHLETICO PHYSICAL THERAPY ATHLETICO THERAPY TLB S+425 02/15/29 | | 02/02/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 20,000 | 19,900 | 20,000 | 20,000 | | 100 | | 100 | | | | | 873 | |
| LX2028-01-2 | ALBAUGH LLC ALBAUGH LLC TLB S+350 02/18/29 | | 02/18/2022 | HSBC SECURITIES INC. | 12/30/2022 | Redemption 100.0000 | 75,000 | 74,250 | 75,000 | 75,000 | | 750 | | 750 | | | | | 1,324 | |
| LX2028-31-9 | TEAM HEALTH HOLDINGS INC TEAM HEALTH TLB S+525 02/17/27 | | 03/02/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 3,533,591 | 3,222,646 | 3,533,591 | 3,533,591 | | 310,945 | | 310,945 | | | | | 9,308 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/03/2022 | Various | 12/30/2022 | Redemption 100.0000 | 13,313 | 5,018 | 13,313 | 13,313 | | 8,295 | | 8,295 | | | | | 257 | |
| LX2031-99-0 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS 2L TL S+325 08/24/26 | | 03/01/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 37,500 | 14,953 | 37,500 | 37,500 | | 22,547 | | 22,547 | | | | | 681 | |
| LX2033-03-8 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR TLC S+350 03/14/29 | | 06/24/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 93,750 | 91,443 | 93,750 | 93,750 | | 2,307 | | 2,307 | | | | | 2,125 | |
| LX2033-85-5 | RENAISSANCE HOLDINGS CORP RENAISSANCE HOLDINGS 1L S+450 03/16/27 | | 03/17/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 12,500 | 12,125 | 12,500 | 12,500 | | 375 | | 375 | | | | | 491 | |
| LX2034-23-4 | HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 04/01/29 | | 08/04/2022 | BANK OF AMERICA | 12/30/2022 | Redemption 100.0000 | 37,500 | 36,313 | 37,500 | 37,500 | | 1,188 | | 1,188 | | | | | 1,923 | |
| LX2036-29-6 | NOVOLEX NOVOLEX-CLYDESDALE 1L S+417.5 03/30/29 | | 03/30/2022 | CREDIT SUISSE FIRST BOSTON | 12/30/2022 | Redemption 100.0000 | 70,000 | 68,250 | 70,000 | 70,000 | | 1,750 | | 1,750 | | | | | 2,468 | |
| LX2044-19-1 | AZZ INCORPORATED AZZ INC TLB S+425 05/06/29 | | 05/06/2022 | CITICORP SECURITIES | 12/30/2022 | Redemption 100.0000 | 2,050,000 | 1,978,250 | 2,050,000 | 2,050,000 | | 71,750 | | 71,750 | | | | | 43,090 | |
| LX2046-74-1 | CHAMPIONX CHAMPIONX TLB-1 S+325 05/12/29 | | 05/13/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 37,500 | 36,656 | 37,500 | 37,500 | | 844 | | 844 | | | | | 1,252 | |
| LX2093-14-9 | GATES GLOBAL LLC GATES GLOBAL TLB S+350 11/09/29 | | 11/09/2022 | CITICORP SECURITIES | 12/30/2022 | Redemption 100.0000 | 5,000 | 4,850 | 5,000 | 5,000 | | 150 | | 150 | | | | | 25 | |
| LX2094-06-3 | USI INC USI INC 1L TL S+375 11/22/29 | | 11/22/2022 | Tax Free Exchange | 12/30/2022 | Redemption 100.0000 | 15,163 | 15,163 | 15,163 | 15,163 | | | | | | | | | 123 | |
| LX1966-03-0 | AIR CANADA AIR CANADA TLB +350 08/11/28 | A | 10/07/2022 | Various | 12/30/2022 | Redemption 100.0000 | 109,544 | 108,733 | 109,544 | 109,544 | | 811 | | 811 | | | | | 2,161 | |
| LX1711-61-8 | FORMULA ONE FORMULA ONE TLB +250 02/01/24 | D | 01/01/2022 | J.P. MORGAN | 11/23/2022 | Redemption 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | | | | 38,098 | |

# 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 |
| LX1956-16-3 | ICON LUXEMBOURG SARL ICON LUXEMBOURG SARL TLB S+225 07/03/28 | D | 06/03/2022 | CITICORP SECURITIES | 12/30/2022 | Redemption 100.0000 | 510,854 | 506,064 | 510,854 | 510,854 | | 4,789 | | 4,789 | | | | | 9,054 | |
| LX1958-15-1 | ICON LUXEMBOURG SARL ICON US MERGER TLB STRIP S+225 07/03/28 | D | 06/03/2022 | CITICORP SECURITIES | 12/30/2022 | Redemption 100.0000 | 127,280 | 126,086 | 127,280 | 127,280 | | 1,193 | | 1,193 | | | | | 2,256 | |
| LX2021-49-6 | COVIS PHARMA COVIS PHARMA 1L TL S+650 02/18/27 | D | 02/14/2022 | BARCLAYS | 12/30/2022 | Redemption 100.0000 | 375,000 | 337,500 | 375,000 | 375,000 | | 37,500 | | 37,500 | | | | | 17,745 | |
| LX2025-52-1 | HUNTER DOUGLAS INC HUNTER DOUGLAS TLB S+350 02/26/29 | D | 02/09/2022 | J.P. MORGAN | 12/30/2022 | Redemption 100.0000 | 75,000 | 74,625 | 75,000 | 75,000 | | 375 | | 375 | | | | | 2,743 | |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 52,263,023 | 49,182,754 | 49,121,883 | 49,706,750 | | 523,995 | | 523,995 | | | (584,866) | (584,866) | 1,030,950 | |
| 2509999998. Total - Bonds | | | | | | | 471,710,022 | 429,112,063 | 408,072,285 | 429,409,887 | | 772,337 | 474,508 | 297,829 | | | (21,522,188) | (21,522,188) | 7,712,386 | 2,340,276 |
| 4509999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | |
| 26142V-10-5 | DraftKings Inc. 26142R104 | | 05/19/2022 | DIRECT - 1 | 06/30/2022 | PIPELINE TRADING SYSTEMS | 20,109.000 | 410,425 | 236,175 | 410,425 | | | | | | | (174,250) | (174,250) | | |
| 679295-10-5 | OKTA INC. COMMON STOCK | | 06/15/2022 | DIRECT - 1 | 06/30/2022 | PIPELINE TRADING SYSTEMS | 6,378.000 | 625,363 | 577,397 | 625,363 | | | | | | | (47,966) | (47,966) | | |
| 90364P-10-5 | UIPATH INC. UIPATH INC. | | 04/04/2022 | DIRECT - 1 | 04/22/2022 | PIPELINE TRADING SYSTEMS | 6,900.000 | 216,660 | 124,187 | 216,660 | | | | | | | (92,473) | (92,473) | | |
| 98423F-10-9 | XOMETRY INC.-A COMMON STOCK | | 08/24/2022 | DIRECT - 1 | 09/08/2022 | PIPELINE TRADING SYSTEMS | 17,157.000 | 852,531 | 909,278 | 852,531 | | | | | | | 56,746 | 56,746 | | |
| 22041E-60-9 | CORSA COAL CORP | | 05/19/2022 | DIRECT - 1 | 08/22/2022 | PIPELINE TRADING SYSTEMS | 1,669,024.000 | 624,664 | 367,626 | 620,169 | | | | | | (4,495) | (252,543) | (257,038) | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 2,729,643 | 2,214,663 | 2,725,148 | | | | | | (4,495) | (510,486) | (514,981) | | |
| 5989999998. Total - Common Stocks | | | | | | | | 2,729,643 | 2,214,663 | 2,725,148 | | | | | | (4,495) | (510,486) | (514,981) | | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | | 2,729,643 | 2,214,663 | 2,725,148 | | | | | | (4,495) | (510,486) | (514,981) | | |
| 6009999999 - Totals | | | | | | | | 431,841,706 | 410,286,948 | 432,135,035 | | 772,337 | 474,508 | 297,829 | | (4,495) | (22,032,674) | (22,037,169) | 7,712,386 | 2,340,276 |

# 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 |
| 40137*-10-2 | GUARDIAN INS & ANNUITY CO | | 78778 | | 2CIB1 - Investment in US Insurance Company SCA's | 554,073,706 | | | 20,000.000 | 100.0 |
| 70016#-10-1 | PARK AVENUE LIFE INSURANCE COMPANY | | 80003 | | 2CIB1 - Investment in US Insurance Company SCA's | 53,737,430 | | | 100,000.000 | 100.0 |
| 70016#-20-0 | BERKSHIRE LIFE INSURANCE CO. OF AMERICA | | 71714 | | 2CIB1 - Investment in US Insurance Company SCA's | 199,466,350 | | | 100.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | 807,277,486 | | | XXX | XXX |
| 401352-29-9 | MANAGED DENTALGUARD INC. (TEXAS) | | 52556 | | 2CIB1 - Investment in US Insurance Company SCA's | 3,596,620 | | | 100.000 | 100.0 |
| 401352-39-8 | MANAGED DENTAL GUARD INC (NJ) | | 11199 | | 2CIB1 - Investment in US Insurance Company SCA's | 998,848 | | | 100.000 | 100.0 |
| 1399999. Subtotal - Common Stock - U.S. Health Entity | | | | | | 4,595,468 | | | XXX | XXX |
| 45767@-10-6 | INNOVATIVE UNDERWRITERS INC | | | | 2CIB1 - Investment in US Insurance Company SCA's | 6,614,150 | | 6,614,150 | 100.000 | 100.0 |
| 319983-10-2 | FIRST COMMONWEALTH | | | | 2CIB1 - Investment in US Insurance Company SCA's | 365,541,114 | | | 1,000.000 | 100.0 |
| 56165#-10-9 | MANAGED DENTAL CARE OF CALIFORNIA | | | | 2CIB1 - Investment in US Insurance Company SCA's | 3,886,268 | | | 23,120.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | 376,041,532 | | 6,614,150 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 1,187,914,486 | | 6,614,150 | XXX | XXX |
| 1999999 - Totals | | | | | | 1,187,914,486 | | 6,614,150 | XXX | XXX |

1. Total amount of goodwill nonadmitted $ .....

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| 30705#-10-1 | FAMILY SERVICE LIFE INSURANCE CO. | PARK AVENUE LIFE INSURANCE CO. | | 200,000.000 | 100.0 |

# SCHEDULE D - PART 6 - SECTION 2

| 1<br>CUSIP Identification | 2<br>Name of Lower-Tier Company | 3<br>Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4<br>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<br>Number of Shares | 6<br>% of Outstanding |
| 0299999. Subtotal - Common Stock | | | | XXX | XXX |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 0399999 - Total | | | | XXX | XXX |

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0109999999. Total - U.S. Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0309999999. Total - All Other Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| FHLB DISC CORP AGENCY DEBENTURES | | | 10/17/2022 | RAMIREZ & CO INC | 04/20/2023 | 24,677,078 | | 219,231 | | | 25,000,000 | 24,457,847 | | | 4.220 | 4.372 | MAT | | |
| FHLB DISC CORP AGENCY DEBENTURES | | | 11/28/2022 | RAMIREZ & CO INC | 04/24/2023 | 24,644,851 | | 103,716 | | | 25,000,000 | 24,541,135 | | | 4.495 | 4.643 | MAT | | |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 49,321,929 | | 322,947 | | | 50,000,000 | 48,998,982 | | | XXX | XXX | XXX | | |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 49,321,929 | | 322,947 | | | 50,000,000 | 48,998,982 | | | XXX | XXX | XXX | | |
| DELAWARE NORTH SERIES 2013 SENIOR NOTES | | | 12/30/2022 | Tax Free Exchange | 07/31/2023 | 9,000,000 | | | | | 9,000,000 | 9,000,000 | 148,358 | | 3.930 | 3.930 | JJ | | 147,375 |
| GT USA WILMINGTON LLC GT USA WILMINGTON LLC | | | 12/05/2022 | DIRECT - 1 | 03/31/2023 | 2,300,000 | | | | | 2,300,000 | 2,300,000 | 671 | | 10.500 | 10.500 | MJSD | 88,624 | |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 11,300,000 | | | | | 11,300,000 | 11,300,000 | 149,029 | | XXX | XXX | XXX | 88,624 | 147,375 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 11,300,000 | | | | | 11,300,000 | 11,300,000 | 149,029 | | XXX | XXX | XXX | 88,624 | 147,375 |
| 1309999999. Total - Hybrid Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2419999999. Total - Issuer Obligations | | | | | | 60,621,929 | | 322,947 | | | 61,300,000 | 60,298,982 | 149,029 | | XXX | XXX | XXX | 88,624 | 147,375 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2459999999. Total - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2509999999. Total Bonds | | | | | | 60,621,929 | | 322,947 | | | 61,300,000 | 60,298,982 | 149,029 | | XXX | XXX | XXX | 88,624 | 147,375 |
| 7109999999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 7709999999 - Totals | | | | | | 60,621,929 | | 322,947 | | | XXX | 60,298,982 | 149,029 | | XXX | XXX | XXX | 88,624 | 147,375 |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 49,321,929 | 1B ..$ | 1C ..$ | 1D ..$ | 1E ..$ | 1F ..$ | 1G ..$ |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ 9,000,000 | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ 2,300,000 | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 01/20/2022 | 01/20/2023 | 3,346 | 15,000,021 | 4,482.73 | | 477,001 | | 74 | | 74 | (476,927) | | | | 17,990 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 02/18/2022 | 02/17/2023 | 3,334 | 14,500,002 | 4,348.87 | | 490,100 | | 2,561 | | 2,561 | (487,539) | | | | 26,564 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 03/18/2022 | 03/20/2023 | 3,406 | 15,200,003 | 4,463.12 | | 507,680 | | 5,022 | | 5,022 | (502,658) | | | | 35,581 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 04/20/2022 | 04/20/2023 | 3,924 | 17,499,997 | 4,459.45 | | 579,845 | | 13,285 | | 13,285 | (566,560) | | | | 48,253 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 05/20/2022 | 05/19/2023 | 3,845 | 14,999,988 | 3,901.36 | | 489,750 | | 321,091 | | 321,091 | (168,659) | | | | 46,449 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 06/17/2022 | 06/20/2023 | 4,082 | 14,999,999 | 3,674.84 | | 487,395 | | 546,233 | | 546,233 | 58,838 | | | | 51,485 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 07/20/2022 | 07/20/2023 | 4,596 | 18,200,017 | 3,959.90 | | 600,819 | | 413,667 | | 413,667 | (187,152) | | | | 67,697 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 08/19/2022 | 08/18/2023 | 4,683 | 19,799,984 | 4,228.48 | | 669,873 | | 232,190 | | 232,190 | (437,683) | | | | 78,758 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 09/20/2022 | 09/20/2023 | 4,979 | 19,198,675 | 3,855.93 | | 632,481 | | 587,753 | | 587,753 | (44,728) | | | | 81,639 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 10/20/2022 | 10/20/2023 | 7,093 | 25,999,985 | 3,665.78 | | 838,109 | | 1,002,901 | | 1,002,901 | 164,792 | | | | 116,673 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 11/18/2022 | 11/20/2023 | 6,002 | 23,800,010 | 3,965.34 | | 804,440 | | 659,713 | | 659,713 | (144,727) | | | | 112,290 | N/A | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 12/20/2022 | 12/20/2023 | 4,762 | 18,200,007 | 3,821.62 | | 613,340 | | 610,591 | | 610,591 | (2,750) | | | | 89,745 | N/A | 0002 |
| 0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants | | | | | | | | | | | 7,190,833 | | 4,395,079 | XXX | 4,395,079 | (2,795,754) | | | | 773,123 | XXX | XXX |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | 7,190,833 | | 4,395,079 | XXX | 4,395,079 | (2,795,754) | | | | 773,123 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | 7,190,833 | | 4,395,079 | XXX | 4,395,079 | (2,795,754) | | | | 773,123 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | 7,190,833 | | 4,395,079 | XXX | 4,395,079 | (2,795,754) | | | | 773,123 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TO BUY USD SELL GBP - SL6J3HQV | Bond Hedge - GBP - G5600#AA0 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 08/11/2016 | 09/21/2023 | | 22,715,000 | 1.2980 | | | | 1,569,750 | | 1,661,012 | 2,535,750 | | | | 96,774 | N/A | 0001 |
| TO BUY USD SELL AUD - SLL20SPL | Bond Hedge - AUD - Q0332#AA5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 02/08/2016 | 02/18/2024 | | 4,003,736 | 0.7065 | | | | 142,808 | | 23,651 | 255,015 | | | | 21,346 | N/A | 0001 |
| TO BUY USD SELL EUR - SL6Q3X0E | Bond Hedge - EUR - 24906PB#5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/05/2016 | 10/27/2024 | | 6,718,500 | 1.1198 | | | | 147,900 | | 174,718 | 199,500 | | | | 45,411 | N/A | 0001 |
| TO BUY USD SELL EUR - SL6Q3X0E | Bond Hedge - EUR - D8286#AA8 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/05/2016 | 10/27/2024 | | 6,718,500 | 1.1198 | | | | 443,700 | | 524,155 | 598,500 | | | | 45,411 | N/A | 0001 |
| TO BUY USD SELL EUR - SLB618RE | Bond Hedge - EUR - Q1297#AF5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 09/17/2014 | 11/12/2024 | | 25,920,000 | 1.2960 | | | | 4,510,000 | | 4,562,968 | 1,330,000 | | | | 177,284 | N/A | 0001 |
| TO BUY USD SELL EUR - SL4F556R | Bond Hedge - EUR - G5264#AR0 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 11/02/2016 | 11/16/2024 | | 27,737,500 | 1.1095 | | | | 975,000 | | 1,166,462 | 1,662,500 | | | | 190,270 | N/A | 0001 |
| TO BUY USD SELL AUD - SL1T3J6C | Bond Hedge - AUD - Q0332#AB3 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 02/08/2016 | 02/18/2025 | | 4,003,736 | 0.7065 | | | | 142,808 | | (6,299) | 255,015 | | | | 29,283 | N/A | 0001 |
| TO BUY USD SELL GBP - SLQF112L | Bond Hedge - GBP - G6750*AC6 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 02/26/2015 | 04/29/2025 | | 20,026,500 | 1.5405 | | | | 4,318,600 | | 4,372,239 | 1,883,700 | | | | 152,895 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4K5L1T | Bond Hedge - GBP - G294A@AA7 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 04/24/2015 | 05/27/2025 | | 22,671,000 | 1.5114 | | | | 4,546,500 | | 4,570,346 | 2,173,500 | | | | 175,909 | N/A | 0001 |
| TO BUY USD SELL CHF - SLL20JT8 | Bond Hedge - CHF - Q1297#AJ7 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 09/11/2015 | 10/08/2025 | | 20,502,306 | 1.0251 | | | | (1,131,013) | | (1,051,613) | 274,880 | | | | 170,778 | N/A | 0001 |
| TO BUY USD SELL CAD - SL5D3IQW | Bond Hedge - CAD - C7051*AA8 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 11/20/2015 | 12/15/2025 | | 15,031,943 | 0.7516 | | | | 276,143 | | 160,945 | 1,070,740 | | | | 129,346 | N/A | 0001 |
| TO BUY USD SELL AUD - SLL20SP0 | Bond Hedge - AUD - Q0332#AC1 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 02/08/2016 | 02/18/2026 | | 4,003,736 | 0.7065 | | | | 142,808 | | (17,932) | 255,015 | | | | 35,472 | N/A | 0001 |
| TO BUY USD SELL EUR - SL324BGC | Bond Hedge - EUR - G9006@AJ5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 04/13/2016 | 05/04/2026 | | 16,926,000 | 1.1284 | | | | 868,500 | | 1,183,642 | 997,500 | | | | 154,787 | N/A | 0001 |
| TO BUY USD SELL GBP - SL3X3B15 | Bond Hedge - GBP - G1745*AR2 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/19/2016 | 11/10/2026 | | 11,072,700 | 1.2303 | | | | 198,000 | | 511,882 | 1,304,100 | | | | 108,853 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4H3N94 | Bond Hedge - GBP - G3663#AA9 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/07/2016 | 12/15/2026 | | 4,966,000 | 1.2415 | | | | 132,800 | | 295,893 | 579,600 | | | | 49,421 | N/A | 0001 |
| TO BUY USD SELL DKK - SL1051IU | Bond Hedge - DKK - K3380#AB4 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 11/08/2016 | 12/15/2026 | | 24,948,025 | 0.1485 | | | | 765,937 | | 1,200,635 | 1,504,440 | | | | 248,281 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4H3N9A | Bond Hedge - GBP - G3663#AB7 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/07/2016 | 01/06/2027 | | 7,449,000 | 1.2415 | | | | 199,200 | | 479,569 | 869,400 | | | | 74,694 | N/A | 0001 |
| TO BUY USD SELL GBP - SLPU0WCT | Bond Hedge - GBP - G6970*AJ5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 05/24/2016 | 01/31/2027 | | 17,516,400 | 1.4597 | | | | 3,016,800 | | 3,303,104 | 1,738,800 | | | | 177,133 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4F556U | Bond Hedge - GBP - G6177#AD5 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 11/01/2016 | 05/18/2027 | | 14,670,000 | 1.2225 | | | | 170,400 | | 620,944 | 1,738,800 | | | | 153,573 | N/A | 0001 |
| TO BUY USD SELL EUR - SL3V0JME | Bond Hedge - EUR - L8367#AE3 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 06/04/2015 | 06/25/2027 | | 22,504,000 | 1.1252 | | | | 1,094,000 | | 1,677,686 | 1,330,000 | | | | 238,364 | N/A | 0001 |
| TO BUY USD SELL EUR - SL1S4INW | Bond Hedge - EUR - G7996#AA8 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 05/24/2017 | 08/17/2027 | | 20,151,000 | 1.1195 | | | | 882,000 | | 1,760,432 | 1,197,000 | | | | 216,866 | N/A | 0001 |
| TO BUY USD SELL EUR - SL5S4EE2 | Bond Hedge - EUR - G2616#AM3 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 06/08/2017 | 09/13/2027 | | 17,947,200 | 1.1217 | | | | 819,200 | | 1,638,511 | 1,064,000 | | | | 194,685 | N/A | 0001 |
| TO BUY USD SELL CAD - SL3A38T1 | Bond Hedge - CAD - C4931*BC6 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 06/20/2017 | 09/20/2027 | | 11,303,693 | 0.7536 | | | | 236,843 | | 161,200 | 803,055 | | | | 122,868 | N/A | 0001 |
| TO BUY USD SELL GBP - SL324C5F | Bond Hedge - GBP - G7178*AB0 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 05/25/2016 | 07/20/2028 | | 22,077,000 | 1.4718 | | | | 3,952,500 | | 4,309,014 | 2,173,500 | | | | 260,258 | N/A | 0001 |
| TO BUY USD SELL SEK - SL8M340T | Bond Hedge - SEK - W2710@AB6 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 09/08/2016 | 10/26/2028 | | 20,000,000 | 0.1183 | | | | 3,794,083 | | 3,744,160 | 2,459,457 | | | | 241,400 | N/A | 0001 |
| TO BUY USD SELL GBP - SL33301E | Bond Hedge - GBP - G3225*AE6 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/21/2016 | 11/21/2028 | | 18,301,500 | 1.2201 | | | | 177,000 | | 943,215 | 2,173,500 | | | | 222,245 | N/A | 0001 |
| TO BUY USD SELL EUR - SLMH1UUT | Bond Hedge - EUR - L0175#AD4 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 11/18/2016 | 12/31/2028 | | 21,190,000 | 1.0595 | | | | (220,000) | | (1,682,208) | 1,330,000 | | | | 259,701 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4F4DKN | Bond Hedge - GBP - G6596#AA4 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 10/08/2014 | 12/20/2029 | | 19,270,800 | 1.6059 | | | | 4,771,200 | | 5,367,040 | 1,738,800 | | | | 254,529 | N/A | 0001 |
| TO BUY USD SELL CAD - SLPU1FJM | Bond Hedge - CAD - C5793#AK9 | D PART 1 | Currency | BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX 0774 | 01/23/2018 | 10/23/2030 | | 20,088,389 | 0.8035 | | | | 1,643,639 | | 1,296,196 | 1,338,425 | | | | 280,864 | N/A | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TO BUY USD SELL GBP - SL394PK7 | Bond Hedge - GBP - G0566*AD1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 08/13/2020 | 12/31/2029 | | 7,428,155 | 1.2230 | | | | 82,993 | | 106,738 | 875,276 | | | | 98,323 | N/A | 0001 |
| TO BUY USD SELL EUR - SLMH2UYA | Bond Hedge - EUR - L9619@AB5 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 10/01/2020 | 10/29/2035 | | 19,362,750 | 1.1735 | | | | 1,699,500 | | 2,616,978 | 1,097,250 | | | | 346,890 | N/A | 0001 |
| TO BUY USD SELL AUD - SL4Q5YCB | Bond Hedge - AUD - Q9469*AB3 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 01/28/2021 | 04/15/2036 | | 19,175,000 | 0.7670 | | | | 2,142,500 | | 3,227,455 | 1,125,000 | | | | 349,666 | N/A | 0001 |
| TO BUY USD SELL EUR - SLWS0NMH | Bond Hedge - EUR - F1000#AC2 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 03/18/2021 | 04/13/2036 | | 14,299,200 | 1.1916 | | | | 1,453,200 | | 3,119,606 | 798,000 | | | | 260,700 | N/A | 0001 |
| TO BUY USD SELL CAD - SLB109IM | Bond Hedge - CAD - C6802@AA0 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 02/11/2022 | 06/30/2051 | | 27,591,644 | 0.7883 | | | | 1,768,994 | | (771,514) | 1,768,994 | | | | 736,725 | N/A | 0001 |
| TO BUY USD SELL EUR - SLP40Y3L | Bond Hedge - EUR - 479142F#3 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 03/04/2022 | 06/30/2032 | | 21,822,000 | 1.0911 | | | | 412,000 | | 1,266,115 | 412,000 | | | | 336,421 | N/A | 0001 |
| TO BUY USD SELL EUR - SLZ4082F | Bond Hedge - EUR - N2105@AA1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 04/06/2022 | 06/29/2032 | | 15,278,200 | 1.0913 | | | | 291,200 | | 1,294,743 | 291,200 | | | | 235,504 | N/A | 0001 |
| TO BUY USD SELL EUR - SLYH0011 | Bond Hedge - EUR - B9754*AC1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 04/13/2022 | 05/18/2032 | | 43,292,000 | 1.0823 | | | | 472,000 | | 2,947,761 | 472,000 | | | | 663,267 | N/A | 0001 |
| TO BUY USD SELL DKK - SL9K122M | Bond Hedge - DKK - K3380#AH1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 06/07/2022 | 06/23/2032 | | 11,482,704 | 0.1435 | | | | (32,576) | | 249,777 | (32,576) | | | | 176,845 | N/A | 0001 |
| TO BUY USD SELL GBP - SL3H72PJ | Bond Hedge - GBP - G2616@AA1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 07/01/2022 | 07/27/2027 | | 9,604,000 | 1.2005 | | | | (62,400) | | 214,345 | (62,400) | | | | 102,715 | N/A | 0001 |
| TO BUY USD SELL EUR - SL0R0N0V | Bond Hedge - EUR - 92936UA@8 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 08/18/2022 | 09/28/2032 | | 16,227,200 | 1.0142 | | | | (900,800) | | (239,108) | (900,800) | | | | 253,392 | N/A | 0001 |
| TO BUY USD SELL GBP - SLK802JL | Bond Hedge - GBP - G6750*AG7 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 09/28/2022 | 12/08/2032 | | 26,687,500 | 1.0675 | | | | (3,520,000) | | (5,636,926) | (3,520,000) | | | | 420,867 | N/A | 0001 |
| TO BUY USD SELL CAD - SLFH00K7 | Bond Hedge - CAD - C9082@AA5 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 11/08/2018 | 02/10/2023 | | 6,863,418 | 0.7626 | | | | 223,308 | | 219,103 | 481,833 | | | | 11,641 | N/A | 0001 |
| TO BUY USD SELL GBP - SL2I4PJ1 | Bond Hedge - GBP - G2616@AA1 | D PART 1 | Currency | BANK OF AMERICA | CU000190JT3UXIJIZJI4WX 0774 | 07/01/2022 | 07/27/2027 | | 8,403,500 | 1.2005 | | | | (54,600) | | 187,552 | (54,600) | | | | 89,876 | N/A | 0001 |
| TO BUY USD SELL EUR - SLQG17ZQ | Bond Hedge - EUR - B9550@AA9 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2027 | | 31,995,000 | 1.0665 | | | | (120,000) | | 1,554,716 | 1,995,000 | | | | 355,552 | N/A | 0001 |
| TO BUY USD SELL EUR - SL40306F | Bond Hedge - EUR - 48021PA*9 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 06/07/2017 | 06/27/2027 | | 22,530,000 | 1.1265 | | | | 1,120,000 | | 1,971,367 | 1,330,000 | | | | 238,785 | N/A | 0001 |
| TO BUY USD SELL NOK - SL8J2SHB | Bond Hedge - NOK - R3000#AE1 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 06/29/2017 | 07/27/2027 | | 29,157,989 | 0.1190 | | | | 4,167,744 | | 3,853,029 | 2,793,000 | | | | 311,845 | N/A | 0001 |
| TO BUY USD SELL AUD - SL4F5156 | Bond Hedge - AUD - Q5011#AB0 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 06/22/2017 | 08/11/2027 | | 22,644,000 | 0.7548 | | | | 2,205,000 | | 1,737,602 | 1,350,000 | | | | 243,263 | N/A | 0001 |
| TO BUY USD SELL GBP - SL324LDX | Bond Hedge - GBP - G0827#BK5 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 05/23/2017 | 08/23/2027 | | 19,467,000 | 1.2978 | | | | 1,342,500 | | 2,453,131 | 2,173,500 | | | | 209,876 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4H3VD0 | Bond Hedge - GBP - G7737#AC8 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 01/25/2018 | 03/14/2030 | | 18,577,000 | 1.4290 | | | | 2,869,100 | | 4,372,538 | 1,883,700 | | | | 249,379 | N/A | 0001 |
| TO BUY USD SELL GBP - SLY00CB8 | Bond Hedge - GBP - G6462*AC5 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 09/18/2018 | 11/28/2033 | | 19,746,000 | 1.3164 | | | | 1,621,500 | | 3,975,964 | 2,173,500 | | | | 326,266 | N/A | 0001 |
| TO BUY USD SELL GBP - SL0W02M6 | Bond Hedge - GBP - G2730#AF9 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 10/31/2018 | 01/31/2029 | | 12,767,000 | 1.2767 | | | | 684,000 | | 1,843,033 | 1,449,000 | | | | 157,572 | N/A | 0001 |
| TO BUY USD SELL GBP - SLFH044J | Bond Hedge - GBP - G9075*AA2 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 11/15/2018 | 02/28/2028 | | 38,367,000 | 1.2789 | | | | 2,118,000 | | 5,170,105 | 4,347,000 | | | | 436,066 | N/A | 0001 |
| TO BUY USD SELL EUR - SL6J30XX | Bond Hedge - EUR - 887389E@9 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 08/22/2017 | 09/07/2027 | | 12,930,500 | 1.1755 | | | | 1,155,000 | | 1,682,724 | 731,500 | | | | 140,020 | N/A | 0001 |
| TO BUY USD SELL GBP - SLMH2DU0 | Bond Hedge - GBP - G8279@AA6 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 02/26/2019 | 09/16/2031 | | 13,164,000 | 1.3164 | | | | 1,081,000 | | 2,216,420 | 1,449,000 | | | | 194,340 | N/A | 0001 |
| TO BUY USD SELL GBP - SL54555R | Bond Hedge - GBP - 756109A*5 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 05/08/2019 | 05/22/2034 | | 29,890,800 | 1.2996 | | | | 2,099,900 | | 4,943,980 | 3,332,700 | | | | 504,615 | N/A | 0001 |
| TO BUY USD SELL AUD - SL334PW0 | Bond Hedge - AUD - Q3973*AA7 | D PART 1 | Currency | JPMorgan Chase Bank | 7H6GLXDRUGQFU57RNE97 | 05/15/2019 | 07/01/2024 | | 24,237,500 | 0.6925 | | | | 392,000 | | 290,827 | 1,575,000 | | | | 148,627 | N/A | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TO BUY USD SELL EUR - SL1T4GGP | Bond Hedge - EUR - L0175#AE2 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/02/2019 | 09/30/2031 | | 9,850,500 | 1.0945 | | | | 216,000 | | 1,163,630 | 598,500 | | | | 145,742 | N/A | 0001 |
| TO BUY USD SELL EUR - SL4W6F1F | Bond Hedge - EUR - 786455B#1 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/16/2019 | 10/29/2026 | | 19,882,800 | 1.1046 | | | | 613,800 | | 1,347,590 | 1,197,000 | | | | 194,630 | N/A | 0001 |
| TO BUY USD SELL EUR - SLLB01PE | Bond Hedge - EUR - G4936@AB8 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/20/2020 | 05/19/2032 | | 12,984,000 | 1.0820 | | | | 138,000 | | 1,211,252 | 798,000 | | | | 198,954 | N/A | 0001 |
| TO BUY USD SELL AUD - SLYN13R7 | Bond Hedge - AUD - 78391YB*8 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 01/21/2021 | 02/16/2031 | | 25,000,000 | 0.7767 | | | | 3,070,656 | | 4,141,275 | 1,448,438 | | | | 356,568 | N/A | 0001 |
| TO BUY USD SELL EUR - SLK70323 | Bond Hedge - EUR - F8494#AC0 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/10/2021 | 04/14/2031 | | 23,824,000 | 1.1912 | | | | 2,414,000 | | 4,085,614 | 1,330,000 | | | | 343,040 | N/A | 0001 |
| TO BUY USD SELL EUR - SLPU290D | Bond Hedge - EUR - B7000*AA1 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/17/2021 | 04/27/2031 | | 5,953,250 | 1.1907 | | | | 600,750 | | 1,012,415 | 332,500 | | | | 85,904 | N/A | 0001 |
| TO BUY USD SELL EUR - SLPU290G | Bond Hedge - EUR - B7000*AD5 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/17/2021 | 06/23/2036 | | 19,050,400 | 1.1907 | | | | 1,922,400 | | 4,157,628 | 1,064,000 | | | | 349,854 | N/A | 0001 |
| TO BUY USD SELL GBP - SLFH0N60 | Bond Hedge - GBP - G4569#AB0 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/18/2021 | 09/16/2036 | | 15,242,700 | 1.3857 | | | | 1,951,400 | | 2,894,063 | 1,593,900 | | | | 282,333 | N/A | 0001 |
| TO BUY USD SELL EUR - SLEH0U68 | Bond Hedge - EUR - N5269@AB4 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 08/11/2021 | 08/20/2031 | | 35,199,000 | 1.1733 | | | | 3,084,000 | | 5,055,472 | 1,995,000 | | | | 517,432 | N/A | 0001 |
| TO BUY USD SELL EUR - SLZE0TNY | Bond Hedge - EUR - F9731#AK3 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/21/2021 | 11/30/2036 | | 13,974,600 | 1.1646 | | | | 1,128,600 | | 2,283,557 | 798,000 | | | | 260,775 | N/A | 0001 |
| TO BUY USD SELL AUD - SLYN19VZ | Bond Hedge - AUD - Q2600@AE0 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 11/17/2021 | 01/12/2032 | | 21,813,000 | 0.7271 | | | | 1,374,000 | | 1,161,640 | 1,350,000 | | | | 327,941 | N/A | 0001 |
| TO BUY USD SELL GBP - SLEH0Z2R | Bond Hedge - GBP - G6970*AY2 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 02/10/2022 | 06/30/2034 | | 6,790,000 | 1.3580 | | | | 748,500 | | 1,031,424 | 748,500 | | | | 115,164 | N/A | 0001 |
| TO BUY USD SELL GBP - SL325X57 | Bond Hedge - GBP - 756109B*4 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 03/30/2022 | 06/30/2032 | | 26,346,000 | 1.3173 | | | | 2,180,000 | | 3,409,387 | 2,180,000 | | | | 406,165 | N/A | 0001 |
| TO BUY USD SELL EUR - SLGR0CXD | Bond Hedge - EUR - N7660#AZ0 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/25/2022 | 06/08/2034 | | 37,373,000 | 1.0678 | | | | (94,500) | | 1,829,832 | (94,500) | | | | 632,216 | N/A | 0001 |
| TO BUY USD SELL EUR - SLGR0CXA | Bond Hedge - EUR - B7000*AH6 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 05/25/2022 | 06/15/2032 | | 42,668,000 | 1.0667 | | | | (152,000) | | 2,241,606 | (152,000) | | | | 656,372 | N/A | 0001 |
| TO BUY USD SELL JPY - SL9K12AD | Bond Hedge - JPY - 74346GB*2 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/02/2022 | 07/26/2032 | | 29,266,790 | 0.0077 | | | | 284,190 | | 258,590 | 284,190 | | | | 452,881 | N/A | 0001 |
| TO BUY USD SELL EUR - SL6KIC89 | Bond Hedge - EUR - L4801*AA8 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 06/28/2022 | 07/13/2027 | | 10,530,000 | 1.0530 | | | | (175,000) | | 85,341 | (175,000) | | | | 112,146 | N/A | 0001 |
| TO BUY USD SELL CAD - SLYW0CM6 | Bond Hedge - CAD - 39072FAB3 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 12/12/2022 | 11/30/2029 | | 14,627,368 | 0.7314 | | | | (128,432) | | 82,590 | (128,432) | | | | 192,439 | N/A | 0001 |
| TO BUY USD SELL EUR - SL33546M | Bond Hedge - EUR - D5472#AJ9 | D PART 1 | Currency | JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | 10/29/2020 | 01/28/2026 | | 17,503,500 | 1.1669 | | | | 1,446,000 | | 1,408,766 | 997,500 | | | | 153,647 | N/A | 0001 |
| TO BUY USD SELL EUR - SL4R031U | Bond Hedge - EUR - 038336F*9 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 06/29/2017 | 07/19/2024 | | 17,136,000 | 1.1424 | | | | 1,078,500 | | 1,282,279 | 997,500 | | | | 106,789 | N/A | 0001 |
| TO BUY USD SELL GBP - SL8J2SMG | Bond Hedge - GBP - G9766#AE4 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 07/13/2017 | 08/16/2027 | | 19,395,000 | 1.2930 | | | | 1,270,500 | | 2,327,202 | 2,173,500 | | | | 208,668 | N/A | 0001 |
| TO BUY USD SELL GBP - SL473R00 | Bond Hedge - GBP - G7178*AF1 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 08/07/2018 | 04/16/2028 | | 5,370,827 | 1.2943 | | | | 461,196 | | 556,207 | 654,536 | | | | 61,815 | N/A | 0001 |
| TO BUY USD SELL GBP - SLA213KY | Bond Hedge - GBP - G5560@AC6 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 07/27/2017 | 08/17/2029 | | 45,885,000 | 1.3110 | | | | 3,594,500 | | 6,344,211 | 5,071,500 | | | | 590,992 | N/A | 0001 |
| TO BUY USD SELL EUR - SL3941VJ | Bond Hedge - EUR - G7605#AA1 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 09/13/2017 | 10/18/2032 | | 22,739,182 | 1.1911 | | | | 2,065,636 | | 3,264,633 | 929,536 | | | | 356,074 | N/A | 0001 |
| TO BUY USD SELL GBP - SLMH25N2 | Bond Hedge - GBP - G7997@AK7 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 01/24/2018 | 02/26/2033 | | 28,382,000 | 1.4191 | | | | 4,216,000 | | 7,216,445 | 2,898,000 | | | | 452,493 | N/A | 0001 |
| TO BUY USD SELL GBP - SL3942KZ | Bond Hedge - GBP - G2686@AC2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 10/27/2017 | 11/15/2032 | | 27,497,400 | 1.3094 | | | | 2,123,100 | | 3,930,911 | 3,042,900 | | | | 432,263 | N/A | 0001 |
| TO BUY USD SELL EUR - SLT0001C | Bond Hedge - EUR - N8505#AA2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 10/24/2018 | 01/24/2029 | | 17,104,500 | 1.1403 | | | | 1,047,000 | | 2,633,457 | 997,500 | | | | 210,774 | N/A | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| TO BUY USD SELL GBP - SLYH01LS | Bond Hedge - GBP - G1746#AB2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 02/15/2019 | 03/19/2031 | | 23,094,000 | 1.2830 | | | | 1,344,600 | | 3,476,775 | 2,608,200 | | | | 331,097 | N/A | 0001 |
| TO BUY USD SELL GBP - SLEH00SZ | Bond Hedge - GBP - G6428#AA8 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 11/21/2018 | 01/15/2031 | | 24,283,900 | 1.2781 | | | | 1,326,200 | | 3,704,609 | 2,753,100 | | | | 344,483 | N/A | 0001 |
| TO BUY USD SELL EUR - SLTQ05MW | Bond Hedge - EUR - F2977#AA3 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 03/28/2019 | 04/24/2029 | | 39,270,000 | 1.1220 | | | | 1,802,500 | | 5,050,888 | 2,327,500 | | | | 493,638 | N/A | 0001 |
| TO BUY USD SELL EUR - SLTQ05MT | Bond Hedge - EUR - F1068#AH0 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 04/05/2019 | 05/02/2029 | | 16,836,000 | 1.1224 | | | | 778,500 | | 1,751,616 | 997,500 | | | | 212,001 | N/A | 0001 |
| TO BUY USD SELL AUD - SLYH02RR | Bond Hedge - AUD - Q8048#AA3 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 04/23/2019 | 03/31/2042 | | 53,990,534 | 0.7090 | | | | 529,933 | | 5,885,675 | 3,482,848 | | | | 1,184,813 | N/A | 0001 |
| TO BUY USD SELL AUD - SL6K6BJF | Bond Hedge - AUD - Q4822#AA4 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 05/30/2019 | 08/28/2029 | | 20,027,400 | 0.6906 | | | | 269,700 | | 1,176,045 | 1,305,000 | | | | 258,535 | N/A | 0001 |
| TO BUY USD SELL EUR - SLP81R3R | Bond Hedge - EUR - F1000#AA6 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 07/23/2019 | 09/05/2034 | | 30,145,335 | 1.1151 | | | | 874,788 | | 4,755,958 | 1,798,006 | | | | 515,353 | N/A | 0001 |
| TO BUY USD SELL JPY - SL5D4LG0 | Bond Hedge - JPY - J0835#AM9 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 08/01/2019 | 08/22/2029 | | 24,953,789 | 0.0092 | | | | 4,360,889 | | 3,127,676 | 2,870,100 | | | | 321,733 | N/A | 0001 |
| TO BUY USD SELL SEK - SLA21PZU | Bond Hedge - SEK - W7000#AB2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 12/17/2019 | 01/23/2032 | | 29,834,843 | 0.1066 | | | | 2,984,803 | | 4,560,433 | 4,074,840 | | | | 449,290 | N/A | 0001 |
| TO BUY USD SELL CHF - SL394K9F | Bond Hedge - CHF - 116794B86 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 11/25/2019 | 12/11/2029 | | 12,024,048 | 1.0020 | | | | (955,944) | | (809,613) | 164,928 | | | | 158,533 | N/A | 0001 |
| TO BUY USD SELL GBP - SLWS0E1T | Bond Hedge - GBP - G1591#BG6 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 02/14/2020 | 05/14/2030 | | 9,108,400 | 1.3012 | | | | 650,300 | | 1,015,256 | 1,014,300 | | | | 123,681 | N/A | 0001 |
| TO BUY USD SELL GBP - SLLB01PH | Bond Hedge - GBP - G0691*AC1 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 02/20/2020 | 05/20/2032 | | 29,605,600 | 1.2872 | | | | 1,814,700 | | 3,273,116 | 3,332,700 | | | | 453,713 | N/A | 0001 |
| TO BUY USD SELL EUR - SL10655H | Bond Hedge - EUR - G7996#AG5 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 07/17/2020 | 10/23/2035 | | 15,981,000 | 1.1415 | | | | 994,000 | | 1,524,609 | 931,000 | | | | 286,121 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4H4LDJ | Bond Hedge - GBP - G2685@AL3 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 08/05/2020 | 11/22/2035 | | 19,707,000 | 1.3138 | | | | 1,582,500 | | 2,069,003 | 2,173,500 | | | | 353,960 | N/A | 0001 |
| TO BUY USD SELL EUR - SL9427VR | Bond Hedge - EUR - 03063#AE4 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 10/30/2020 | 01/07/2033 | | 23,398,000 | 1.1699 | | | | 1,988,000 | | 3,240,724 | 1,330,000 | | | | 370,512 | N/A | 0001 |
| TO BUY USD SELL GBP - SLA12096 | Bond Hedge - GBP - G2962#AC5 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 12/17/2020 | 01/21/2033 | | 16,302,000 | 1.3585 | | | | 1,802,400 | | 2,477,314 | 1,738,800 | | | | 258,638 | N/A | 0001 |
| TO BUY USD SELL EUR - SL4R0ZYF | Bond Hedge - EUR - L8367#AG8 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 02/12/2021 | 07/23/2031 | | 18,142,500 | 1.2095 | | | | 2,067,000 | | 3,049,673 | 997,500 | | | | 265,512 | N/A | 0001 |
| TO BUY USD SELL GBP - SL9K0TRG | Bond Hedge - GBP - G5600#AM4 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 03/17/2021 | 04/28/2036 | | 11,816,700 | 1.3902 | | | | 1,546,150 | | 2,439,581 | 1,231,650 | | | | 215,772 | N/A | 0001 |
| TO BUY USD SELL GBP - SL9K0TRJ | Bond Hedge - GBP - G5600#AN2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 03/17/2021 | 06/16/2036 | | 11,816,700 | 1.3902 | | | | 1,546,150 | | 2,459,807 | 1,231,650 | | | | 216,855 | N/A | 0001 |
| TO BUY USD SELL AUD - SL394TSP | Bond Hedge - AUD - Q5011#AE4 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 06/03/2021 | 08/10/2033 | | 19,175,000 | 0.7670 | | | | 2,142,500 | | 2,950,364 | 1,125,000 | | | | 312,429 | N/A | 0001 |
| TO BUY USD SELL GBP - SLWS0PHE | Bond Hedge - GBP - G1320*AC8 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 06/23/2021 | 09/23/2033 | | 12,593,700 | 1.3993 | | | | 1,719,000 | | 2,163,434 | 1,304,100 | | | | 206,357 | N/A | 0001 |
| TO BUY USD SELL GBP - SLKW0NMU | Bond Hedge - GBP - G9369*AA7 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 11/16/2021 | 03/31/2043 | | 26,773,355 | 1.3431 | | | | 2,423,974 | | 4,387,056 | 2,625,974 | | | | 602,594 | N/A | 0001 |
| TO BUY USD SELL EUR - SL0R0GLX | Bond Hedge - EUR - G4936@AC6 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 12/02/2021 | 03/02/2034 | | 10,206,000 | 1.1340 | | | | 571,500 | | 1,259,640 | 598,500 | | | | 170,612 | N/A | 0001 |
| TO BUY USD SELL EUR - SLY015CX | Bond Hedge - EUR - G2687*AB5 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 01/28/2022 | 03/31/2032 | | 16,722,000 | 1.1148 | | | | 664,500 | | 1,816,774 | 664,500 | | | | 254,393 | N/A | 0001 |
| TO BUY USD SELL EUR - SLPU2CJL | Bond Hedge - EUR - F3152*AL8 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 03/02/2022 | 07/10/2037 | | 27,705,000 | 1.1082 | | | | 942,500 | | 2,723,372 | 942,500 | | | | 528,160 | N/A | 0001 |
| TO BUY USD SELL EUR - SL0R0KEV | Bond Hedge - EUR - 40637CC#5 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 04/12/2022 | 07/12/2032 | | 9,793,800 | 1.0882 | | | | 159,300 | | 657,642 | 159,300 | | | | 151,248 | N/A | 0001 |
| TO BUY USD SELL EUR - SL0E12JY | Bond Hedge - EUR - G7605#AA1 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 09/13/2017 | 10/18/2032 | | 4,331,273 | 1.1911 | | | | 393,455 | | 621,835 | 177,055 | | | | 67,824 | N/A | 0001 |
| TO BUY USD SELL GBP - SLK700TV | Bond Hedge - GBP - G1151#AA2 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 11/19/2020 | 02/17/2028 | | 17,205,500 | 1.3235 | | | | 1,497,600 | | 1,786,868 | 1,883,700 | | | | 194,981 | N/A | 0001 |
| TO BUY USD SELL GBP - SL4Q5YC5 | Bond Hedge - GBP - B1000#AA0 | D PART 1 | Currency | Barclays G5GSEF7VJP5I7OUK5573 | 01/28/2021 | 03/03/2028 | | 23,324,000 | 1.3720 | | | | 2,782,900 | | 3,381,240 | 2,463,300 | | | | 265,373 | N/A | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1039999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Other | | | | | | | | | | | | | 140,381,363 | XXX | 230,214,008 | 147,406,188 | | | | 29,900,020 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | 140,381,363 | XXX | 230,214,008 | 147,406,188 | | | | 29,900,020 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | 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 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | 140,381,363 | XXX | 230,214,008 | 147,406,188 | | | | 29,900,020 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | | 140,381,363 | XXX | 230,214,008 | 147,406,188 | | | | 29,900,020 | 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 | | | | | | | | | | | 7,190,833 | | 144,776,443 | XXX | 234,609,088 | 144,610,434 | | | | 30,673,143 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | 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 | | | | | | | | | | | 7,190,833 | | 144,776,443 | XXX | 234,609,088 | 144,610,434 | | | | 30,673,143 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS |
| 0002 | DIVIDEND LIABILITY |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 01/20/2021 | 01/20/2022 | 01/20/2022 | Maturity | 2,077 | 7,999,984 | 3851.85 | 240,798 | | 560,000 | | | | | | | | 4,622 | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 02/19/2021 | 02/18/2022 | 02/18/2022 | Maturity | 2,176 | 8,499,985 | 3906.71 | 256,700 | | 595,000 | | | | | | | | 28,770 | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 03/19/2021 | 03/18/2022 | 03/18/2022 | Maturity | 2,556 | 10,000,005 | 3913.10 | 293,000 | | 700,008 | | | | | | | | 58,212 | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 04/20/2021 | 04/20/2022 | 04/20/2022 | Maturity | 2,056 | 8,499,989 | 4134.94 | 231,200 | | 327,074 | | | | | | | | (160,658) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 05/20/2021 | 05/20/2022 | 05/20/2022 | Maturity | 1,972 | 8,199,996 | 4159.12 | 231,240 | | | | | | | | | | (453,745) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 06/18/2021 | 06/17/2022 | 06/17/2022 | Maturity | 1,824 | 7,599,980 | 4166.45 | 215,839 | | | | | | | | | | (410,232) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 07/20/2021 | 07/20/2022 | 07/20/2022 | Maturity | 2,637 | 11,399,996 | 4323.06 | 327,180 | | | | | | | | | | (555,053) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 08/20/2021 | 08/19/2022 | 08/19/2022 | Maturity | 2,814 | 12,498,859 | 4441.67 | 354,930 | | | | | | | | | | (539,245) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 09/20/2021 | 09/20/2022 | 09/20/2022 | Maturity | 2,754 | 12,000,012 | 4357.73 | 376,800 | | | | | | | | | | (554,354) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 10/20/2021 | 10/20/2022 | 10/20/2022 | Maturity | 3,307 | 15,000,001 | 4536.19 | 423,000 | | | | | | | | | | (582,381) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 11/19/2021 | 11/18/2022 | 11/18/2022 | Maturity | 2,554 | 11,999,999 | 4697.96 | 338,400 | | | | | | | | | | (370,605) | | 0002 |
| S&P 500 OPTIONS SPREAD | S&P 500 INDEX | N/A | Equity/Index | GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90 | 12/20/2021 | 12/20/2022 | 12/20/2022 | Maturity | 2,102 | 9,600,014 | 4568.02 | 310,081 | | | | | | | | | | (362,030) | | 0002 |
| 0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants | | | | | | | | | | | | 3,599,167 | | 2,182,082 | | | XXX | | | | | (3,896,702) | | XXX |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 3,599,167 | | 2,182,082 | | | XXX | | | | | (3,896,702) | | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 3,599,167 | | 2,182,082 | | | XXX | | | | | (3,896,702) | | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | 3,599,167 | | 2,182,082 | | | XXX | | | | | (3,896,702) | | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 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 |
| HEDGE 12.06.21 CDXHY | CORP BONDS | SCH D-1 | Credit | ICE LCZ7XYGSLJUHFXXNXD88 | 12/06/2021 | 12/20/2026 | 01/06/2022 | Sale | | 137,500,000 | 108.06 | (11,085,938) | | (11,825,000) | | | | 1,571,961 | | | (923,828) | | | 0003 |
| HEDGE 12.07.21 CDXHY | CORP BONDS | SCH D-1 | Credit | ICE LCZ7XYGSLJUHFXXNXD88 | 12/07/2021 | 12/20/2026 | 01/06/2022 | Sale | | 137,500,000 | 108.42 | (11,574,200) | | (11,825,000) | | | | 1,091,836 | | | (443,703) | | | 0003 |
| HEDGE 12.28.21 CDXHY | CORP BONDS | SCH D-1 | Credit | ICE LCZ7XYGSLJUHFXXNXD88 | 12/28/2021 | 12/20/2026 | 01/11/2022 | Sale | | 275,000,000 | 109.21 | (25,327,500) | | (27,106,922) | | | | 48,046 | | | (2,208,701) | | | 0003 |
| HEDGE 2.25.22 CDXHY | CORP BONDS | SCH D-1 | Credit | ICE LCZ7XYGSLJUHFXXNXD88 | 02/25/2022 | 12/20/2026 | 02/28/2022 | Sale | | 95,500,000 | 105.874 | | (5,609,670) | (5,583,282) | | | | | | | 26,388 | | | 0003 |
| 1129999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | (47,987,638) | (5,609,670) | (56,340,204) | | | XXX | 2,711,843 | | | (3,549,845) | | | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | (47,987,638) | (5,609,670) | (56,340,204) | | | XXX | 2,711,843 | | | (3,549,845) | | | 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 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | (47,987,638) | (5,609,670) | (56,340,204) | | | XXX | 2,711,843 | | | (3,549,845) | | | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1409999999. Total Swaps | | | | | | | | | | | | (47,987,638) | (5,609,670) | (56,340,204) | | | XXX | 2,711,843 | | | (3,549,845) | | | 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 | | | | | | | | | | | | 3,599,167 | | 2,182,082 | | | XXX | | | | | (3,896,702) | | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | (47,987,638) | (5,609,670) | (56,340,204) | | | XXX | 2,711,843 | | | (3,549,845) | | | 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 | | | | | | | | | | | | (44,388,471) | (5,609,670) | (54,158,122) | | | XXX | 2,711,843 | | | (3,549,845) | (3,896,702) | | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0002 | DIVIDEND LIABILITY |
| 0003 | HEDGE CORPORATE BONDS |

# 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 |
| ESH3 | 693 | 133,783,650 | MAR 2023 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 4,024.7500 | 3,861.0000 | (372,488) | | | | (5,673,878) | (5,673,878) | | 7,345,800 | 99/99 | 50 |
| FAH3 | 130 | 31,753,800 | MAR 2023 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 2,515.0500 | 2,442.6000 | (174,200) | | | | (941,785) | (941,785) | | 1,755,000 | 100/100 | 100 |
| RTYH3 | 334 | 29,574,030 | MAR 2023 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 1,833.6300 | 1,770.9000 | (110,110) | | | | (1,047,516) | (1,047,516) | | 1,937,200 | 100/100 | 50 |
| MFSH3 | 311 | 30,313,170 | MAR 2023 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | ICE T330E4AS4QXXS2TT7X50 | 12/13/2022 | 2,020.0000 | 1,949.4000 | (258,800) | | | | (1,097,830) | (1,097,830) | | 1,250,797 | 99/99 | 50 |
| MESH3 | 334 | 16,021,980 | MAR 2023 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | ICE T330E4AS4QXXS2TT7X50 | 12/13/2022 | 983.9000 | 959.4000 | (320,290) | | | | (409,184) | (409,184) | | 605,612 | 98/98 | 50 |
| 1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (1,235,888) | | | | (9,170,193) | (9,170,193) | | 12,894,408 | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | (1,235,888) | | | | (9,170,193) | (9,170,193) | | 12,894,408 | XXX | XXX |
| TYH3 | 906 | 101,740,969 | US 10YR NOTE FUTURES MAR2023 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/22/2023 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 112.6000 | 112.3000 | 127,403 | | (5,466,399) | | (5,466,399) | | | 1,993,200 | 0002 | 1,000 |
| FVH3 | 447 | 48,244,570 | US 5YR NOTE FUTURES MAR 2023 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/31/2023 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 107.9100 | 107.9300 | 38,414 | | (152,433) | | (152,433) | | | 670,500 | 0002 | 1,000 |
| 1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 165,817 | | (5,618,832) | | (5,618,832) | | | 2,663,700 | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | 165,817 | | (5,618,832) | | (5,618,832) | | | 2,663,700 | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (1,070,071) | | (5,618,832) | | (14,789,025) | (9,170,193) | | 15,558,108 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | (1,070,071) | | (5,618,832) | | (14,789,025) | (9,170,193) | | 15,558,108 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Goldman Sachs | 24,609,135 | (18,944,773) | 5,664,363 |
| JPMorgan Securities | 22,949,075 | (7,049,187) | 15,899,888 |
| Total Net Cash Deposits | 47,558,211 | (25,993,960) | 21,564,251 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0002 | Hedge interest rate risk |

# 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 Expiration | Exchange | | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| ESH2 | 669 | 140,540,175 | MAR 2022 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/18/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2021 | 4,702.4000 | 03/14/2022 | 4,201.5000 | Sale | (16,760,437) | | (16,760,437) | | 99/99 | 50 |
| ESM2 | 685 | 133,560,725 | JUN 2022 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 06/17/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 03/14/2022 | 4,192.5500 | 06/13/2022 | 3,899.0000 | Sale | (10,159,163) | | (10,159,163) | | 99/99 | 50 |
| ESU2 | 683 | 140,382,113 | SEP 2022 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 09/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 06/13/2022 | 3,900.6800 | 09/13/2022 | 4,110.7500 | Sale | 7,168,073 | | 7,168,073 | | 99/100 | 50 |
| ESZ2 | 693 | 138,314,138 | DEC 2022 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 12/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 09/13/2022 | 4,129.8200 | 12/13/2022 | 3,991.7500 | Sale | (4,700,209) | | (4,700,209) | | 99/99 | 50 |
| ESH3 | | | MAR 2023 S&P EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 4,024.7500 | 12/31/2022 | 3,861.0000 | Sale | (2,980) | | (2,980) | | 99/99 | 50 |
| FAH2 | 131 | 33,676,210 | MAR 2022 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/18/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2021 | 2,774.3600 | 03/14/2022 | 2,568.6000 | Sale | (2,588,206) | | (2,588,206) | | 100/100 | 100 |
| FAM2 | 129 | 30,984,510 | JUN 2022 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 06/17/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 03/14/2022 | 2,559.3700 | 06/13/2022 | 2,401.9000 | Sale | (2,072,622) | | (2,072,622) | | 100/100 | 100 |
| FAU2 | 129 | 32,043,370 | SEP 2022 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 09/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 06/13/2022 | 2,399.2300 | 09/13/2022 | 2,483.9800 | Sale | 1,092,193 | | 1,092,193 | | 99/99 | 100 |
| FAZ2 | 134 | 33,324,440 | DEC 2022 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 12/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 09/13/2022 | 2,470.8600 | 12/13/2022 | 2,495.1000 | Sale | 246,005 | | 246,005 | | 100/100 | 100 |
| FAH3 | | | MAR 2023 S&P MID 400 MINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 2,515.0500 | 12/31/2022 | 2,442.6000 | Sale | (559) | | (559) | | 100/100 | 100 |
| RTYH2 | 378 | 37,670,595 | MAR 2022 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/18/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2021 | 2,208.9000 | 03/14/2022 | 1,978.3000 | Sale | (4,025,766) | | (4,025,766) | | 100/100 | 50 |
| RTYM2 | 350 | 31,510,500 | JUN 2022 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 06/17/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 03/14/2022 | 1,974.1100 | 06/13/2022 | 1,800.6000 | Sale | (3,153,670) | | (3,153,670) | | 100/100 | 50 |
| RTYU2 | 350 | 33,363,750 | SEP 2022 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 09/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 06/13/2022 | 1,800.8900 | 09/13/2022 | 1,906.5000 | Sale | 1,845,582 | | 1,845,582 | | 100/100 | 50 |
| RTYZ2 | 360 | 32,637,105 | DEC 2022 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 12/16/2022 | CME | LCZ7XYGSLJUHFXXNXD90 | 09/13/2022 | 1,913.4500 | 12/13/2022 | 1,819.9000 | Sale | (1,736,333) | | (1,736,333) | | 100/100 | 50 |
| RTYH3 | 9 | 793,125 | MAR 2023 RUSSELL 2000 EMINI FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | CME | LCZ7XYGSLJUHFXXNXD90 | 12/13/2022 | 1,833.6300 | 12/31/2022 | 1,770.9000 | Sale | (33,516) | | (33,516) | | 100/100 | 50 |
| MFSH2 | 337 | 34,747,855 | MAR 2022 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/18/2022 | ICE | T330E4AS4QXXS2TT7X50 | 12/13/2021 | 2,269.2000 | 03/14/2022 | 2,057.0000 | Sale | (3,447,775) | | (3,447,775) | | 99/99 | 50 |
| MFSM2 | 322 | 30,022,475 | JUN 2022 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 06/17/2022 | ICE | T330E4AS4QXXS2TT7X50 | 03/14/2022 | 2,031.9000 | 06/13/2022 | 1,864.7500 | Sale | (2,776,264) | | (2,776,264) | | 98/98 | 50 |
| MFSU2 | 322 | 29,659,420 | SEP 2022 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 09/16/2022 | ICE | T330E4AS4QXXS2TT7X50 | 06/13/2022 | 1,862.2000 | 09/13/2022 | 1,842.2000 | Sale | (324,371) | | (324,371) | | 99/99 | 50 |
| MFSZ2 | 322 | 32,309,480 | DEC 2022 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 12/16/2022 | ICE | T330E4AS4QXXS2TT7X50 | 09/13/2022 | 1,849.2700 | 12/13/2022 | 2,006.8000 | Sale | 2,533,855 | | 2,533,855 | | 99/99 | 50 |
| MFSH3 | 11 | 1,075,490 | MAR 2023 MINI MSCI EAFE INDEX FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | ICE | T330E4AS4QXXS2TT7X50 | 12/13/2022 | 2,020.0000 | 12/31/2022 | 1,949.4000 | Sale | (36,910) | | (36,910) | | 99/99 | 50 |
| MESH2 | 359 | 19,157,350 | MAR 2022 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/18/2022 | ICE | T330E4AS4QXXS2TT7X50 | 12/13/2021 | 1,219.8000 | 03/14/2022 | 1,056.6000 | Sale | (2,604,448) | | (2,604,448) | | 97/97 | 50 |
| MESM2 | 356 | 17,879,895 | JUN 2022 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 06/17/2022 | ICE | T330E4AS4QXXS2TT7X50 | 03/14/2022 | 1,049.5000 | 06/13/2022 | 1,003.0500 | Sale | (973,900) | | (973,900) | | 97/97 | 50 |
| MESU2 | 344 | 16,613,652 | SEP 2022 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 09/16/2022 | ICE | T330E4AS4QXXS2TT7X50 | 06/13/2022 | 993.8000 | 09/13/2022 | 965.9100 | Sale | (482,813) | | (482,813) | | 97/98 | 50 |
| MESZ2 | 362 | 17,660,170 | DEC 2022 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 12/16/2022 | ICE | T330E4AS4QXXS2TT7X50 | 09/13/2022 | 970.3000 | 12/13/2022 | 975.7000 | Sale | 191,072 | | 191,072 | | 98/98 | 50 |
| MESH3 | 28 | 1,350,475 | MAR 2023 MINI MSCI EMRG MKT FUTURES | COMPANY PLAN HEDGE | LIABILITIES | Equity/Index | 03/17/2023 | ICE | T330E4AS4QXXS2TT7X50 | 12/13/2022 | 983.9000 | 12/31/2022 | 959.4000 | Sale | (13,417) | | (13,417) | | 98/98 | 50 |
| 1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | (42,816,577) | | (42,816,577) | | XXX | XXX |
| FVH2 | 4,080 | 482,644,897 | US 5YR NOTE FUTURES MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/31/2022 | CBT | LCZ7XYGSLJUHFXXNXD88 | 11/23/2021 | 120.4800 | 02/22/2022 | 118.0900 | Sale | (9,806,973) | (9,806,973) | | | 0002 | 1,000 |
| FVM2 | 2,009 | 237,965,570 | US 5YR NOTE FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/30/2022 | CBT | LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 117.7600 | 03/07/2022 | 118.4500 | Sale | 1,367,718 | 1,367,718 | | | 0002 | 1,000 |
| UXYM2 | 608 | 79,587,969 | ULTRA 10YR US TREAS NOTE FUT JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT | LCZ7XYGSLJUHFXXNXD88 | 04/07/2022 | 131.5900 | 04/08/2022 | 130.9000 | Sale | (414,419) | (414,419) | | | 0002 | 1,000 |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | | (8,853,674) | (8,853,674) | | | XXX | XXX |

# 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 Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| USH2 | 7,475 | 1,144,902,688 | US LONG T-BOND FUTURES MAR 2022 | REPLICATION | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 160.2400 | 02/22/2022 | 153.0300 | Sale | (53,524,409) | (53,524,409) | | | 0002 | 1,000 |
| USM2 | 7,213 | 1,034,206,319 | US LONG T-BOND FUTURES JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 154.6600 | 05/04/2022 | 139.5700 | Sale | (66,785,770) | (66,785,770) | | | 0002 | 1,000 |
| TUM2 | 908 | 193,455,773 | US 2YR T-NOTE CBT JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 03/17/2022 | 106.5900 | 03/18/2022 | 106.5300 | Sale | (117,983) | (117,983) | | | 0002 | 2,000 |
| USH2 | 1,102 | 168,564,688 | US LONG T-BOND FUTURES MAR 2022 | REPLICATION | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 160.2400 | 02/22/2022 | 153.0300 | Sale | (5,276,313) | (5,276,313) | | | 0002 | 1,000 |
| USM2 | 1,358 | 200,010,094 | US LONG T-BOND FUTURES JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 154.6600 | 04/08/2022 | 143.5300 | Sale | (5,898,153) | (5,898,153) | | | 0002 | 1,000 |
| TUH2 | 1,528 | 329,754,023 | US 2YR T-NOTE CBT MAR 2022 | REPLICATION | SCH D1 | Interest Rate | 03/31/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 109.1600 | 02/22/2022 | 107.7800 | Sale | (3,746,134) | (3,746,134) | | | 0002 | 2,000 |
| TUM2 | 1,602 | 340,652,797 | US 2YR T-NOTE CBT JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 107.4400 | 04/07/2022 | 105.6400 | Sale | (2,534,546) | (2,534,546) | | | 0002 | 2,000 |
| 1549999999. Subtotal - Long Futures - Replication | | | | | | | | | | | | | | (137,883,306) | (137,883,306) | | | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | (189,553,557) | (146,736,980) | (42,816,577) | | XXX | XXX |
| FVH2 | 1,282 | 151,105,734 | US 5YR NOTE FUTURES MAR 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/31/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/24/2021 | 120.4600 | 02/23/2022 | 117.8700 | Sale | 2,486,243 | | 2,486,243 | 2,486,243 | 0002 | 1,000 |
| FVM2 | 1,501 | 172,543,781 | US 5YR NOTE FUTURES JUN 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/23/2022 | 117.5300 | 03/24/2022 | 114.9500 | Sale | 3,548,807 | | 3,548,807 | 3,548,807 | 0002 | 1,000 |
| TYH2 | 211 | 26,684,906 | US 10YR NOTE FUTURES MAR 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 01/28/2022 | 128.0000 | 02/23/2022 | 126.4700 | Sale | 175,894 | | 175,894 | | 0002 | 1,000 |
| TYM2 | 211 | 25,475,391 | US 10YR NOTE FUTURES JUN 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/23/2022 | 126.4100 | 05/25/2022 | 120.5200 | Sale | 1,194,847 | | 1,194,847 | | 0002 | 1,000 |
| TYU2 | 684 | 80,455,500 | US 10YR NOTE FUTURES SEP 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 09/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 05/25/2022 | 120.1400 | 08/24/2022 | 117.6300 | Sale | 493,183 | | 493,183 | | 0002 | 1,000 |
| TYZ2 | 906 | 101,755,125 | US 10YR NOTE FUTURES DEC 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 12/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 08/24/2022 | 117.7200 | 11/22/2022 | 112.3100 | Sale | 3,329,251 | | 3,329,251 | | 0002 | 1,000 |
| TYH3 | | | US 10YR NOTE FUTURES MAR 2023 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/22/2023 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 112.6000 | 12/31/2022 | 112.3000 | Sale | (3,407) | | (3,407) | | 0002 | 1,000 |
| FVM2 | 160 | 18,200,000 | US 5YR NOTE FUTURES JUN 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 04/19/2022 | 112.5500 | 05/25/2022 | 113.7500 | Sale | (92,934) | | (92,934) | (92,934) | 0002 | 1,000 |
| FVU2 | 1,052 | 117,166,500 | US 5YR NOTE FUTURES SEP 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 09/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 05/25/2022 | 113.3300 | 08/24/2022 | 111.3800 | Sale | 802,224 | | 802,224 | 802,224 | 0002 | 1,000 |
| FVZ2 | 2,799 | 298,382,563 | US 5YR NOTE FUTURES DEC 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 12/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 08/24/2022 | 111.4200 | 10/25/2022 | 106.5900 | Sale | 8,409,389 | | 8,409,389 | 8,409,389 | 0002 | 1,000 |
| FVZ2 | 185 | 19,899,063 | US 5YR NOTE FUTURES DEC 2022 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 12/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 10/25/2022 | 106.6600 | 11/22/2022 | 107.5600 | Sale | (145,533) | | (145,533) | | 0002 | 1,000 |
| FVH3 | | | US 5YR NOTE FUTURES MAR 2023 | FUNDING AGREEMENT | SCH D1 | Interest Rate | 03/31/2023 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2022 | 107.9100 | 12/31/2022 | 107.9300 | Sale | (1,550) | | (1,550) | | 0002 | 1,000 |
| TYH2 | 468 | 59,282,438 | US 10YR NOTE FUTURES MAR 2022 | RATE LOCK | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 01/21/2022 | 128.3000 | 02/22/2022 | 126.6700 | Sale | 636,022 | 636,022 | | | 0002 | 1,000 |
| TYM2 | 468 | 56,447,906 | US 10YR NOTE FUTURES JUN 2022 | RATE LOCK | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 126.6200 | 05/25/2022 | 120.5200 | Sale | 2,796,726 | 2,796,726 | | | 0002 | 1,000 |
| TYU2 | 461 | 54,225,125 | US 10YR NOTE FUTURES SEP 2022 | RATE LOCK | SCH D1 | Interest Rate | 09/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 05/25/2022 | 120.1400 | 08/24/2022 | 117.6300 | Sale | 1,155,016 | 1,155,016 | | | 0002 | 1,000 |
| TYZ2 | 461 | 52,618,594 | US 10YR NOTE FUTURES DEC 2022 | RATE LOCK | SCH D1 | Interest Rate | 12/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 08/24/2022 | 117.7200 | 10/20/2022 | 109.9400 | Sale | 1,642,157 | 1,642,157 | | | 0002 | 1,000 |
| 1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | 26,426,335 | 6,229,920 | 20,196,414 | 15,153,729 | XXX | XXX |
| TYH2 | 6,210 | 783,725,401 | US 10YR NOTE FUTURES MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 130.0700 | 02/22/2022 | 126.6700 | Sale | 21,876,461 | 21,876,461 | | | 0002 | 1,000 |
| TYM2 | 457 | 58,506,406 | US 10YR NOTE FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 126.6200 | 03/07/2022 | 128.0200 | Sale | (645,560) | (645,560) | | | 0002 | 1,000 |
| FVM2 | 5,850 | 664,051,133 | US 5YR NOTE FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 03/18/2022 | 116.0900 | 04/12/2022 | 113.6500 | Sale | 8,996,442 | 8,996,442 | | | 0002 | 1,000 |
| WNH2 | 880 | 163,541,594 | US ULTRA T-BOND FUTURES MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 196.5700 | 02/22/2022 | 182.9700 | Sale | 9,437,862 | 9,437,862 | | | 0002 | 1,000 |

# 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 Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effectiveness at Inception and at Termination (b) | Value of One (1) Point |
| WNM2 | 3,269 | 544,849,156 | US ULTRA T-BOND FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 184.2700 | 05/25/2022 | 158.4400 | Sale | 37,250,581 | 37,250,581 | | | 0002 | 1,000 |
| UXYH2 | 2,088 | 296,656,385 | ULTRA 10YR US TREAS NOTE FUT MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 145.5100 | 01/19/2022 | 142.0800 | Sale | 7,156,072 | 7,156,072 | | | 0002 | 1,000 |
| TYH2 | 556 | 70,269,328 | US 10YR NOTE FUTURES MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 129.4200 | 02/22/2022 | 126.6700 | Sale | 2,234,550 | 2,234,550 | | | 0002 | 1,000 |
| TYM2 | 591 | 73,653,156 | US 10YR NOTE FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 126.6200 | 03/18/2022 | 124.5900 | Sale | 1,573,905 | 1,573,905 | | | 0002 | 1,000 |
| WNH2 | 233 | 42,831,188 | US ULTRA T-BOND FUTURES MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 196.5700 | 02/22/2022 | 182.9700 | Sale | 2,375,862 | 2,375,862 | | | 0002 | 1,000 |
| WNM2 | 397 | 67,732,594 | US ULTRA T-BOND FUTURES JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 184.2700 | 04/08/2022 | 167.7600 | Sale | 2,255,593 | 2,255,593 | | | 0002 | 1,000 |
| UXYH2 | 1,169 | 164,783,891 | ULTRA 10YR US TREAS NOTE FUT MAR 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 03/22/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 11/22/2021 | 145.5100 | 02/22/2022 | 140.9400 | Sale | 4,477,797 | 4,477,797 | | | 0002 | 1,000 |
| UXYM2 | 1,473 | 196,604,375 | ULTRA 10YR US TREAS NOTE FUT JUN 2022 | ASSET HEDGE | SCH D1 | Interest Rate | 06/21/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 02/22/2022 | 140.0700 | 05/25/2022 | 128.0700 | Sale | 7,010,450 | 7,010,450 | | | 0002 | 1,000 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | 104,000,015 | 104,000,015 | | | XXX | XXX |
| TUM2 | 2,768 | 587,420,547 | US 2YR T-NOTE CBT JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 03/18/2022 | 106.5300 | 03/23/2022 | 106.1600 | Sale | 2,325,711 | 2,325,711 | | | 0002 | 2,000 |
| TUM2 | 1,420 | 299,805,711 | US 2YR T-NOTE CBT JUN 2022 | REPLICATION | SCH D1 | Interest Rate | 06/30/2022 | CBT LCZ7XYGSLJUHFXXNXD88 | 04/07/2022 | 105.6400 | 04/08/2022 | 105.5700 | Sale | 221,955 | 221,955 | | | 0002 | 2,000 |
| 1619999999. Subtotal - Short Futures - Replication | | | | | | | | | | | | | | 2,547,666 | 2,547,666 | | | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | | | 132,974,016 | 112,777,602 | 20,196,414 | 15,153,729 | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | (16,390,242) | 6,229,920 | (22,620,163) | 15,153,729 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | 95,146,341 | 95,146,341 | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | (135,335,640) | (135,335,640) | | | 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 | | | | | | | | | | | | | | (56,579,541) | (33,959,378) | (22,620,163) | 15,153,729 | 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 |
|---|---|
| 0002 | Hedge interest rate risk |

# 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<br>Fair Value of Acceptable Collateral | 5<br>Present Value of Financing Premium | 6<br>Contracts With Book/Adjusted Carrying Value >0 | 7<br>Contracts With Book/Adjusted Carrying Value <0 | 8<br>Exposure Net of Collateral | 9<br>Contracts With Fair Value >0 | 10<br>Contracts With Fair Value <0 | 11<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | 21,564,251 | | 21,564,251 | 165,817 | (1,235,888) | 165,817 | 15,558,108 | 15,558,108 |
| Bank of America CU00019DJT3UX1J1ZJI4IIX0774 | Y | Y | 53,460,000 | | 48,483,814 | (5,921,389) | | 61,159,791 | (9,405,600) | | 8,611,530 | |
| Barclays G5GSEF7VJP5170UK5573 | Y | Y | 106,320,000 | | 57,416,775 | (955,944) | | 104,342,327 | (809,613) | | 11,988,080 | |
| Goldman Sachs LCZ7XYGSLJHFXXNDX90 | Y | Y | 4,470,000 | | 7,773,213 | (8,996,966) | | 4,395,079 | | | 773,123 | |
| JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | Y | Y | 76,810,000 | | 42,028,040 | (669,932) | | 74,927,104 | | | 9,300,410 | |
| 0299999999. Total NAIC 1 Designation | | | 241,060,000 | | 155,701,842 | (16,544,231) | | 244,824,301 | (10,215,213) | | 30,673,143 | |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | 241,060,000 | | 177,266,092 | (16,544,231) | 21,564,251 | 244,990,117 | (11,451,100) | 165,817 | 46,231,251 | 15,558,108 |
| 1. Offset per SSAP No. 64 | | | | | 21,564,251 | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 155,701,842 | (16,544,231) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30 | Treasury | 91282C-BN-0 | US TREASURY | 5,959,219 | 6,000,000 | 5,999,926 | 02/28/2023 | I |
| JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97 | Treasury | 91282C-BN-0 | US TREASURY | 15,891,250 | 16,000,000 | 15,999,802 | 02/28/2023 | I |
| 0199999999 - Total | | | | 21,850,469 | 22,000,000 | 21,999,727 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| 0299999999 - Total | | | | | | XXX | XXX | XXX |

NONE

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

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| JP Morgan Chase | New York, NY | | 2.930 | 128,968 | | 69,756,203 | XXX |
| Bank of America | New York, NY | | | | | (129,750,145) | XXX |
| PNC | Pittsburgh, PA | | 1.910 | 20,999 | | 20,618,481 | XXX |
| Wells Fargo | San Francisco, CA | | | | | (4,659,220) | XXX |
| Bank of NY Mellon | Pittsburgh, PA | | | | | (51,823) | XXX |
| Cash Other | | | | | | 534 | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 149,967 | | (44,085,970) | 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 | 149,967 | | (44,085,970) | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 0599999 Total - Cash | | XXX | XXX | 149,967 | | (44,085,970) | XXX |

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | (29,486,436) | 4. | April | (60,895,667) | 7. | July | (16,665,432) | 10. | October | 215,257,047 |
| 2. | February | (44,761,935) | 5. | May | (31,968,054) | 8. | August | (46,065,574) | 11. | November | (44,142,708) |
| 3. | March | 34,022,477 | 6. | June | (3,072,436) | 9. | September | 94,043,451 | 12. | December | (44,085,970) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | TREASURY BILL T-BILL | | 11/30/2022 | 3.880 | 01/03/2023 | 99,977,788 | | 344,280 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 99,977,788 | | 344,280 |
| 0109999999. Total - U.S. Government Bonds | | | | | | 99,977,788 | | 344,280 |
| 0309999999. Total - All Other Government Bonds | | | | | | | | |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| | FHLB DISC CORP AGENCY DEBENTURES | | 12/30/2022 | 3.400 | 01/04/2023 | 25,391,004 | | 2,999 |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 25,391,004 | | 2,999 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 25,391,004 | | 2,999 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 979,906 | | 1,338 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 6,492,748 | | 8,863 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 49,944,219 | | 68,177 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 39,955,375 | | 54,542 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 3,995,538 | | 5,454 |
| | APPLE INC INDUSTRIAL | | 12/20/2022 | 4.250 | 01/10/2023 | 998,884 | | 1,364 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 599,822 | | 178 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 1,499,555 | | 445 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 14,995,552 | | 4,448 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 16,195,196 | | 4,804 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 7,897,657 | | 2,343 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 27,991,697 | | 8,303 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 8,197,568 | | 2,432 |
| | CARGILL INC INDUSTRIAL | | 12/29/2022 | 4.270 | 01/03/2023 | 99,970 | | 30 |
| | CATERPILLAR FIN SERV CRP FINANCIAL | | 12/16/2022 | 4.290 | 01/09/2023 | 49,950,261 | | 93,261 |
| | CENTERPOINT ENERGY INC UTILITY - ELECTRIC | | 12/30/2022 | 4.500 | 01/03/2023 | 29,990,000 | | 5,000 |
| | CLEARBRIDGE MLP AND MIDSTREAM PREFERRED STOCK | | 12/16/2022 | 4.180 | 01/08/2023 | 4,200,000 | 11,216 | (3,901) |
| | COLGATE - PALMOLIVE CO INDUSTRIAL | | 12/29/2022 | 4.280 | 01/12/2023 | 1,497,887 | | 384 |
| | CUMMINS INC INDUSTRIAL | | 11/15/2022 | 4.090 | 01/03/2023 | 14,996,521 | | 80,025 |
| | CUMMINS INC INDUSTRIAL | | 11/15/2022 | 4.090 | 01/03/2023 | 5,123,811 | | 27,342 |
| | CUMMINS INC INDUSTRIAL | | 12/16/2022 | 4.340 | 02/01/2023 | 22,415,008 | | 42,496 |
| | CUMMINS INC INDUSTRIAL | | 12/15/2022 | 4.390 | 02/02/2023 | 3,713,307 | | 7,583 |
| | CUMMINS INC INDUSTRIAL | | 12/16/2022 | 4.400 | 02/02/2023 | 28,636,333 | | 55,000 |
| | CUMMINS INC INDUSTRIAL | | 12/16/2022 | 4.430 | 02/02/2023 | 24,950,286 | | 48,248 |
| | DTE ELECTRIC CO UTILITY - ELECTRIC | | 12/30/2022 | 4.200 | 01/03/2023 | 14,995,333 | | 2,333 |
| | JOHN DEERE CAPITAL CORP FINANCIAL | | 12/19/2022 | 4.300 | 01/19/2023 | 49,888,917 | | 74,056 |
| | ERP OPERATING LP FINANCIAL | | 12/30/2022 | 4.530 | 01/03/2023 | 1,899,362 | | 319 |
| | ERP OPERATING LP FINANCIAL | | 12/30/2022 | 4.530 | 01/03/2023 | 9,996,644 | | 1,678 |
| | ERP OPERATING LP FINANCIAL | | 12/30/2022 | 4.530 | 01/03/2023 | 3,198,926 | | 537 |
| | FLORIDA POWER & LIGHT CO UTILITY - ELECTRIC | | 12/30/2022 | 4.250 | 01/03/2023 | 6,997,796 | | 1,102 |
| | FLORIDA POWER & LIGHT CO UTILITY - ELECTRIC | | 12/22/2022 | 4.300 | 01/18/2023 | 24,448,338 | | 27,350 |
| | FLORIDA POWER & LIGHT CO UTILITY - ELECTRIC | | 12/23/2022 | 4.300 | 01/19/2023 | 40,409,576 | | 40,188 |
| | HERSHEY COMPANY INDUSTRIAL | | 12/15/2022 | 4.250 | 01/09/2023 | 99,901,620 | | 196,759 |
| | HONEYWELL INTERNATIONAL INDUSTRIAL | | 11/04/2022 | 4.000 | 01/05/2023 | 6,896,883 | | 44,416 |
| | HONEYWELL INTERNATIONAL INDUSTRIAL | | 11/04/2022 | 4.000 | 01/06/2023 | 6,746,190 | | 43,440 |
| | MASSACHUSETTS MUTUAL LIF FINANCIAL | | 12/23/2022 | 4.350 | 01/25/2023 | 8,973,084 | | 8,972 |
| | MONDELEZ INTERNATIONAL INDUSTRIAL | | 12/30/2022 | 4.500 | 01/03/2023 | 19,993,333 | | 3,333 |
| | MUFG BANK LTD/NY BANK | | 11/03/2022 | 4.120 | 01/03/2023 | 24,994,182 | | 168,710 |
| | MUFG BANK LTD/NY BANK | | 11/04/2022 | 4.130 | 01/04/2023 | 24,991,252 | | 166,204 |
| | MUFG BANK LTD/NY BANK | | 12/16/2022 | 4.280 | 01/17/2023 | 24,950,910 | | 46,022 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/15/2022 | 4.280 | 01/03/2023 | 4,998,745 | | 10,040 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/15/2022 | 4.280 | 01/03/2023 | 34,991,215 | | 70,277 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/15/2022 | 4.280 | 01/03/2023 | 22,494,353 | | 45,178 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/15/2022 | 4.280 | 01/03/2023 | 7,498,118 | | 15,059 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/20/2022 | 4.290 | 01/09/2023 | 29,969,895 | | 41,395 |
| | NOVARTIS FINANCE CORP FINANCIAL | | 12/16/2022 | 4.290 | 01/09/2023 | 14,985,078 | | 27,978 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | PACIFIC LIFE SHORT TERM SPECIAL PURPOSE | | 12/19/2022 | 4.320 | 01/04/2023 | 35,886,153 | | 50,773 |
| | PACIFIC LIFE SHORT TERM SPECIAL PURPOSE | | 12/20/2022 | 4.320 | 01/10/2023 | 2,996,598 | | 4,158 |
| | PROCTER & GAMBLE CO INDUSTRIAL | | 11/03/2022 | 4.000 | 01/04/2023 | 24,991,530 | | 163,752 |
| | ROCHE HOLDINGS INC INDUSTRIAL | | 11/09/2022 | 4.000 | 01/05/2023 | 24,988,690 | | 147,024 |
| | SUMITOMO MITSUI TRUST NY BANK | | 11/04/2022 | 4.130 | 01/04/2023 | 49,982,507 | | 335,278 |
| | SUMITOMO MITSUI TRUST NY BANK | | 11/07/2022 | 4.180 | 01/05/2023 | 49,976,377 | | 318,905 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/27/2022 | 4.520 | 01/04/2023 | 999,570 | | 574 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/27/2022 | 4.520 | 01/04/2023 | 19,991,390 | | 11,479 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/27/2022 | 4.520 | 01/04/2023 | 23,989,669 | | 13,775 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/30/2022 | 4.520 | 01/06/2023 | 11,991,211 | | 1,758 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/30/2022 | 4.520 | 01/06/2023 | 12,990,479 | | 1,904 |
| | WISCONSIN ELEC POWER CO UTILITY - ELECTRIC | | 12/29/2022 | 4.520 | 01/10/2023 | 8,988,905 | | 2,465 |
| | WISCONSIN PUBLIC SERVICE UTILITY - ELECTRIC | | 12/22/2022 | 4.530 | 01/04/2023 | 12,994,684 | | 15,949 |
| | WISCONSIN PUBLIC SERVICE UTILITY - ELECTRIC | | 12/22/2022 | 4.530 | 01/04/2023 | 3,598,535 | | 4,417 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,133,903,149 | 11,216 | 2,625,716 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 1,133,903,149 | 11,216 | 2,625,716 |
| 1309999999. Total - Hybrid Securities | | | | | | | | |
| | RS Credit Line | LS | 12/31/2022 | | 03/31/2023 | 73,800,000 | | |
| 1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | 73,800,000 | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 73,800,000 | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 2419999999. Total - Issuer Obligations | | | | | | 1,333,071,941 | 11,216 | 2,972,995 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 2459999999. Total - SVO Identified Funds | | | | | | | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 2509999999. Total Bonds | | | | | | 1,333,071,941 | 11,216 | 2,972,995 |
| 8609999999 - Total Cash Equivalents | | | | | | 1,333,071,941 | 11,216 | 2,972,995 |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 1,228,894,153 | 1B ..$ 99,977,788 | 1C ..$ | 1D ..$ | 1E ..$ | 1F ..$ 4,200,000 | 1G ..$ |
| 1B | 2A ...$ | 2B ..$ | 2C ..$ | | | | |
| 1C | 3A ...$ | 3B ..$ | 3C ..$ | | | | |
| 1D | 4A ...$ | 4B ..$ | 4C ..$ | | | | |
| 1E | 5A ...$ | 5B ..$ | 5C ..$ | | | | |
| 1F | 6 .....$ | | | | | | |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A) | | | 749,025 | 674,880 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9 | | | 50,054 | 44,907 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | B | MA DEPT OF INS, STATE STREET BANK, RSD I CODE MGL CH 175SEC 185 | | | 110,119 | 98,794 |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19 | | | 309,792 | 291,974 |
| 33. New York NY | B | SUPER OF INS, NEW YORK, NY RSD INS CODE 4206 | | | 2,297,453 | 2,100,043 |
| 34. North Carolina NC | B | NC DEPT OF INS, WHITEVILLE, NC INS CODE 58-5-50, RSD INS CODE 58-5-50 | | | 447,820 | 421,578 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | B | RSD INS DODE 38-9-80,38-9-90 | | | 149,805 | 134,976 |
| 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 | | | 4,114,068 | 3,767,152 |
| 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 | | | | |