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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

National Interstate Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 32620 Employer's ID Number 34-1607395

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 02/10/1989 Commenced Business 03/28/1989

Statutory Home Office 3250 Interstate Drive (Street and Number), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Mail Address 3250 Interstate Drive (Street and Number or P.O. Box), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.natl.com

Statutory Statement Contact Leah Marie Blazek (Name), 330-659-8900-5498 (Area Code) (Telephone Number)
Leah.Blazek@natl.com (E-mail Address), 330-659-8904 (FAX Number)

OFFICERS

President	Anthony Joseph Mercurio	Senior VP, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Executive Vice President	Shawn Vincent Los #

OTHER

George Olaf Skuggen, Senior Vice President	Chris Edward Mikolay #, Senior Vice President	Stephen Edward Winborn, Senior Vice President
James Allan Parks, VP, Chief Underwriting Officer	Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr, Vice President, Chief Information Officer
Stephen Joseph Blankenship Jr., Vice President	Paul Joel Stock, Vice President	Daniel Mark Keenan #, Vice President
Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Stephen Charles Beraha, Assistant Secretary	Anthony Gerald Prinzo #, Vice President	Jonathan Douglas Hicks, Assistant Vice President
Colleen Frances Shepherd #, Vice President	Jan Marie Lombardi, Assistant Vice President	Janice Induni Shee, Assistant Vice President
David Bernard Slisz, Assistant Vice President	Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak #, Vice President
Brad Thomas Foust, Assistant Vice President	Michael Joseph Heramb, Assistant Vice President	Andrew Carlos Suvak, Assistant Vice President
Scott Michael Clough #, Assistant Vice President	Joshua Lee Stoll #, Assistant Vice President	Michael Anthony Wilson #, Assistant Vice President
Alecia Marie Brace #, Assistant Vice President	Timothy Allen Brewster Jr. #, Assistant Vice President	

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David John Witzgall	Anthony Joseph Mercurio	David Lawrence Thompson Jr.

State of Ohio
County of Summit 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.

Shawn Vincent Los (effective 2/7/2022) President	Matthew David Felvus Secretary	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this
18th day of February, 2022

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	7,400,198	0.603	7,400,198	0	7,400,198	0.604
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,476,820	0.120	1,476,820	0	1,476,820	0.121
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,594,654	0.293	3,594,654	0	3,594,654	0.293
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	125,903,859	10.263	125,903,859	0	125,903,859	10.277
1.06 Industrial and miscellaneous	654,231,377	53.327	654,231,377	0	654,231,377	53.403
1.07 Hybrid securities	121,205	0.010	121,205	0	121,205	0.010
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	4,148,769	0.338	4,148,769	0	4,148,769	0.339
1.11 Total long-term bonds	796,876,880	64.955	796,876,880	0	796,876,880	65.047
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,361,380	1.334	16,361,380	0	16,361,380	1.336
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	16,361,380	1.334	16,361,380	0	16,361,380	1.336
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,284,413	0.512	6,284,412	0	6,284,412	0.513
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	225,264,169	18.362	223,531,267	0	223,531,267	18.246
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	231,548,581	18.874	229,815,680	0	229,815,680	18.759
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	5,000,000	0.408	5,000,000	0	5,000,000	0.408
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	5,000,000	0.408	5,000,000	0	5,000,000	0.408
5. Real estate (Schedule A):						
5.01 Properties occupied by company	36,619,879	2.985	36,619,880	0	36,619,880	2.989
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	36,619,879	2.985	36,619,880	0	36,619,880	2.989
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	26,191,682	2.135	26,191,682	0	26,191,682	2.138
6.02 Cash equivalents (Schedule E, Part 2)	103,194,967	8.412	103,194,967	0	103,194,967	8.423
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	129,386,649	10.547	129,386,649	0	129,386,649	10.561
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	10,929,919	0.891	10,929,919	0	10,929,919	0.892
10. Receivables for securities	95,904	0.008	95,904	0	95,904	0.008
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,226,819,193	100.000	1,225,086,292	0	1,225,086,292	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		37,830,829
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	25,393	25,393
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,236,343	
	8.2 Totals, Part 3, Column 9	0	1,236,343
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		36,619,879
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		36,619,879

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		11,057,395
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	152,197	152,197
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	884,065	
	5.2 Totals, Part 3, Column 9	0	884,065
6.	Total gain (loss) on disposals, Part 3, Column 19		2,256,575
7.	Deduct amounts received on disposals, Part 3, Column 16		3,420,313
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,929,919
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		10,929,919

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		979,651,688
2.	Cost of bonds and stocks acquired, Part 3, Column 7		284,682,366
3.	Accrual of discount		761,426
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	40,346	
	4.2. Part 2, Section 1, Column 15	(1,950)	
	4.3. Part 2, Section 2, Column 13	23,870,986	
	4.4. Part 4, Column 11	(837,472)	23,071,909
5.	Total gain (loss) on disposals, Part 4, Column 19		1,825,088
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		242,837,669
7.	Deduct amortization of premium		2,684,204
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	97,122	97,122
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		413,358
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,044,786,841
12.	Deduct total nonadmitted amounts		1,732,901
13.	Statement value at end of current period (Line 11 minus Line 12)		1,043,053,939

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,400,198	7,888,386	7,745,407	3,179,321
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	7,400,198	7,888,386	7,745,407	3,179,321
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,476,820	1,525,890	1,455,000	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,594,654	3,751,931	3,696,043	3,505,000
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	125,903,859	130,298,077	130,493,977	123,292,715
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	484,169,527	490,963,909	484,742,403	489,469,137
	9. Canada	4,598,034	4,750,553	4,551,896	4,617,390
	10. Other Countries	169,733,789	170,759,918	169,991,709	172,413,960
	11. Totals	658,501,350	666,474,380	659,286,007	666,500,486
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	796,876,880	809,938,664	802,676,434	797,977,522
PREFERRED STOCKS	14. United States	15,364,250	15,364,250	14,686,615	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	997,130	997,130	1,000,000	
	17. Totals	16,361,380	16,361,380	15,686,615	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	16,361,380	16,361,380	15,686,615	
COMMON STOCKS	20. United States	5,011,572	5,011,572	3,195,189	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	1,272,840	1,272,840	768,065	
	23. Totals	6,284,412	6,284,412	3,963,254	
Parent, Subsidiaries and Affiliates	24. Totals	225,264,169	225,264,169	165,015,700	
	25. Total Common Stocks	231,548,581	231,548,581	168,978,955	
	26. Total Stocks	247,909,961	247,909,961	184,665,569	
	27. Total Bonds and Stocks	1,044,786,841	1,057,848,625	987,342,003	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	917,082	5,587,683	894,227	1,205	0	XXX	7,400,198	0.9	4,872,806	0.6	7,400,198	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	917,082	5,587,683	894,227	1,205	0	XXX	7,400,198	0.9	4,872,806	0.6	7,400,198	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,476,820	0	0	0	0	XXX	1,476,820	0.2	1,666,265	0.2	1,476,820	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,476,820	0	0	0	0	XXX	1,476,820	0.2	1,666,265	0.2	1,476,820	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,838,765	830,314	925,575	0	0	XXX	3,594,654	0.5	5,421,211	0.7	3,594,654	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	1,838,765	830,314	925,575	0	0	XXX	3,594,654	0.5	5,421,211	0.7	3,594,654	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	29,231,265	46,374,027	41,362,227	5,260,705	3,675,634	XXX	125,903,859	15.8	191,007,914	25.1	125,903,859	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	29,231,265	46,374,027	41,362,227	5,260,705	3,675,634	XXX	125,903,859	15.8	191,007,914	25.1	125,903,859	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	100,038,307	295,963,528	69,817,026	32,374,148	17,567,302	XXX	515,760,311	64.7	452,066,610	59.3	84,140,996	431,619,315
6.2 NAIC 2	10,227,090	85,489,133	24,434,913	8,540,874	5,033,863	XXX	133,725,872	16.8	99,370,180	13.0	64,481,714	69,244,158
6.3 NAIC 3	2,535,745	659,312	83,278	16,808	34,948	XXX	3,330,092	0.4	5,612,957	0.7	3,330,092	0
6.4 NAIC 4	400,301	0	0	689,097	0	XXX	1,089,398	0.1	1,657,579	0.2	0	1,089,398
6.5 NAIC 5	41,681	152,223	84,041	12	47,747	XXX	325,704	0.0	370,909	0.0	150,103	175,602
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	113,243,124	382,264,196	94,419,258	41,620,938	22,683,860	XXX	654,231,377	82.1	559,078,235	73.4	152,102,905	502,128,472
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	2,425,145	0	0	0	XXX	2,425,145	0.3	0	0.0	2,425,145	0
10.4 NAIC 4	0	0	1,723,624	0	0	XXX	1,723,624	0.2	0	0.0	1,723,624	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	2,425,145	1,723,624	0	0	XXX	4,148,769	0.5	0	0.0	4,148,769	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 133,502,238	348,755,552	112,999,055	37,636,059	21,242,937	0	654,135,840	82.1	XXX	XXX	222,516,525	431,619,315
11.2 NAIC 2	(d) 10,227,090	85,489,133	24,556,118	8,540,874	5,033,863	0	133,847,076	16.8	XXX	XXX	64,602,919	69,244,158
11.3 NAIC 3	(d) 2,535,745	3,084,457	83,278	16,808	34,948	0	5,755,236	0.7	XXX	XXX	5,755,236	0
11.4 NAIC 4	(d) 400,301	0	1,723,624	689,097	0	0	2,813,022	0.4	XXX	XXX	1,723,624	1,089,398
11.5 NAIC 5	(d) 41,681	152,223	84,041	12	47,747	0	(c) 325,704	0.0	XXX	XXX	150,103	175,602
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	146,707,055	437,481,365	139,446,116	46,882,849	26,359,495	0	(b) 796,876,880	100.0	XXX	XXX	294,748,408	502,128,472
11.8 Line 11.7 as a % of Col. 7	18.4	54.9	17.5	5.9	3.3	0.0	100.0	XXX	XXX	XXX	37.0	63.0
12. Total Bonds Prior Year												
12.1 NAIC 1	117,542,552	357,706,633	133,741,898	30,912,908	15,130,816	0	XXX	XXX	655,034,807	85.9	299,692,464	355,342,343
12.2 NAIC 2	11,583,217	70,980,552	10,293,255	4,462,920	2,171,440	0	XXX	XXX	99,491,384	13.1	51,545,259	47,946,125
12.3 NAIC 3	1,582,952	3,610,109	268,273	89,440	62,183	0	XXX	XXX	5,612,957	0.7	5,444,696	168,261
12.4 NAIC 4	605,387	356,597	0	695,595	0	0	XXX	XXX	1,657,579	0.2	747,766	909,814
12.5 NAIC 5	107,182	88,334	175,387	3	4	0	XXX	XXX	(c) 370,909	0.0	0	370,909
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	131,421,290	432,742,225	144,478,812	36,160,867	17,364,443	0	XXX	XXX	(b) 762,167,636	100.0	357,430,185	404,737,451
12.8 Line 12.7 as a % of Col. 9	17.2	56.8	19.0	4.7	2.3	0.0	XXX	XXX	100.0	XXX	46.9	53.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	51,466,940	109,027,385	48,394,468	8,743,800	4,883,933	0	222,516,525	27.9	299,692,464	39.3	222,516,525	XXX
13.2 NAIC 2	2,874,275	51,716,629	9,091,820	920,194	0	0	64,602,919	8.1	51,545,259	6.8	64,602,919	XXX
13.3 NAIC 3	2,535,745	3,084,457	83,278	16,808	34,948	0	5,755,236	0.7	5,444,696	0.7	5,755,236	XXX
13.4 NAIC 4	0	0	1,723,624	0	0	0	1,723,624	0.2	747,766	0.1	1,723,624	XXX
13.5 NAIC 5	24,529	69,320	8,502	9	47,744	0	150,103	0.0	0	0.0	150,103	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	56,901,489	163,897,791	59,301,692	9,680,811	4,966,625	0	294,748,408	37.0	357,430,185	46.9	294,748,408	XXX
13.8 Line 13.7 as a % of Col. 7	19.3	55.6	20.1	3.3	1.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.1	20.6	7.4	1.2	0.6	0.0	37.0	XXX	XXX	XXX	37.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	82,035,298	239,728,167	64,604,587	28,892,258	16,359,004	0	431,619,315	54.2	355,342,343	46.6	XXX	431,619,315
14.2 NAIC 2	7,352,815	33,772,504	15,464,297	7,620,680	5,033,863	0	69,244,158	8.7	47,946,125	6.3	XXX	69,244,158
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	168,261	0.0	XXX	0
14.4 NAIC 4	400,301	0	0	689,097	0	0	1,089,398	0.1	909,814	0.1	XXX	1,089,398
14.5 NAIC 5	17,153	82,904	75,539	3	3	0	175,602	0.0	370,909	0.0	XXX	175,602
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	89,805,567	273,583,574	80,144,423	37,202,038	21,392,870	0	502,128,472	63.0	404,737,451	53.1	XXX	502,128,472
14.8 Line 14.7 as a % of Col. 7	17.9	54.5	16.0	7.4	4.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	11.3	34.3	10.1	4.7	2.7	0.0	63.0	XXX	XXX	XXX	XXX	63.0

(a) Includes $ 488,226,981 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 210,282 current year of bonds with Z designations and $ 1,008,319 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 $ 175,602 current year, $ 370,909 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	2,638,553	0	0	0	XXX	2,638,553	0.3	3,638,621	0.5	2,638,553	0
1.02 Residential Mortgage-Backed Securities	917,082	2,949,131	894,227	1,205	0	XXX	4,761,645	0.6	1,234,185	0.2	4,761,645	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	917,082	5,587,683	894,227	1,205	0	XXX	7,400,198	0.9	4,872,806	0.6	7,400,198	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,476,820	0	0	0	0	XXX	1,476,820	0.2	1,666,265	0.2	1,476,820	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	1,476,820	0	0	0	0	XXX	1,476,820	0.2	1,666,265	0.2	1,476,820	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,838,765	830,314	925,575	0	0	XXX	3,594,654	0.5	5,421,211	0.7	3,594,654	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	1,838,765	830,314	925,575	0	0	XXX	3,594,654	0.5	5,421,211	0.7	3,594,654	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	19,628,823	11,222,847	2,716,991	776,634	0	XXX	34,345,296	4.3	56,107,360	7.4	34,345,296	0
5.02 Residential Mortgage-Backed Securities	6,983,206	11,062,480	2,719,768	330,405	1,541	XXX	21,097,400	2.6	40,044,581	5.3	21,097,400	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	129,547	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	2,619,236	24,088,700	35,925,467	4,153,666	3,674,093	XXX	70,461,163	8.8	94,726,427	12.4	70,461,163	0
5.05 Totals	29,231,265	46,374,027	41,362,227	5,260,705	3,675,634	XXX	125,903,859	15.8	191,007,914	25.1	125,903,859	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	30,311,362	126,721,968	20,183,198	1,930,746	0	XXX	179,147,273	22.5	157,096,712	20.6	127,954,557	51,192,717
6.02 Residential Mortgage-Backed Securities	9,601,976	21,155,080	9,530,722	7,513,824	5,761,487	XXX	53,563,089	6.7	51,938,521	6.8	11,980,896	41,582,193
6.03 Commercial Mortgage-Backed Securities	5,273,221	8,469,890	985,929	0	0	XXX	14,729,039	1.8	10,016,037	1.3	1,467,015	13,262,024
6.04 Other Loan-Backed and Structured Securities	68,056,566	225,917,258	63,719,409	32,176,369	16,922,373	XXX	406,791,975	51.0	340,026,965	44.6	10,700,437	396,091,538
6.05 Totals	113,243,124	382,264,196	94,419,258	41,620,938	22,683,860	XXX	654,231,377	82.1	559,078,235	73.4	152,102,905	502,128,472
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	2,425,145	1,723,624	0	0	XXX	4,148,769	0.5	0	0.0	4,148,769	0
10.03 Totals	0	2,425,145	1,723,624	0	0	XXX	4,148,769	0.5	0	0.0	4,148,769	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	53,255,770	141,413,681	23,946,969	2,707,380	0	XXX	221,323,800	27.8	XXX	XXX	170,131,083	51,192,717
11.02 Residential Mortgage-Backed Securities	17,502,263	35,166,691	13,144,717	7,845,434	5,763,029	XXX	79,422,134	10.0	XXX	XXX	37,839,941	41,582,193
11.03 Commercial Mortgage-Backed Securities	5,273,221	8,469,890	985,929	0	0	XXX	14,729,039	1.8	XXX	XXX	1,467,015	13,262,024
11.04 Other Loan-Backed and Structured Securities	70,675,802	250,005,958	99,644,877	36,330,035	20,596,466	XXX	477,253,138	59.9	XXX	XXX	81,161,600	396,091,538
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	2,425,145	1,723,624	0	0	XXX	4,148,769	0.5	XXX	XXX	4,148,769	0
11.08 Totals	146,707,055	437,481,365	139,446,116	46,882,849	26,359,495	0	796,876,880	100.0	XXX	XXX	294,748,408	502,128,472
11.09 Line 11.08 as a % of Col. 7	18.4	54.9	17.5	5.9	3.3	0.0	100.0	XXX	XXX	XXX	37.0	63.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	42,065,789	162,782,907	17,283,962	1,918,716	0	XXX	XXX	XXX	224,051,373	29.4	179,133,667	44,917,707
12.02 Residential Mortgage-Backed Securities	29,833,189	42,498,136	15,352,040	3,342,888	2,191,035	XXX	XXX	XXX	93,217,288	12.2	61,153,735	32,063,553
12.03 Commercial Mortgage-Backed Securities	2,925,652	6,235,681	984,250	0	0	XXX	XXX	XXX	10,145,584	1.3	1,685,589	8,459,995
12.04 Other Loan-Backed and Structured Securities	56,596,660	221,225,500	110,858,560	30,899,263	15,173,408	XXX	XXX	XXX	434,753,391	57.0	115,457,194	319,296,197
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	131,421,290	432,742,225	144,478,812	36,160,867	17,364,443	0	XXX	XXX	762,167,636	100.0	357,430,185	404,737,451
12.09 Line 12.08 as a % of Col. 9	17.2	56.8	19.0	4.7	2.3	0.0	XXX	XXX	100.0	XXX	46.9	53.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	42,858,036	111,842,321	13,733,898	1,696,828	0	XXX	170,131,083	21.3	179,133,667	23.5	170,131,083	XXX
13.02 Residential Mortgage-Backed Securities	10,642,903	19,813,152	5,564,049	1,125,264	694,573	XXX	37,839,941	4.7	61,153,735	8.0	37,839,941	XXX
13.03 Commercial Mortgage-Backed Securities	213,613	1,253,402	0	0	0	XXX	1,467,015	0.2	1,685,589	0.2	1,467,015	XXX
13.04 Other Loan-Backed and Structured Securities	3,186,937	28,563,771	38,280,121	6,858,719	4,272,052	XXX	81,161,600	10.2	115,457,194	15.1	81,161,600	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	2,425,145	1,723,624	0	0	XXX	4,148,769	0.5	0	0.0	4,148,769	XXX
13.08 Totals	56,901,489	163,897,791	59,301,692	9,680,811	4,966,625	0	294,748,408	37.0	357,430,185	46.9	294,748,408	XXX
13.09 Line 13.08 as a % of Col. 7	19.3	55.6	20.1	3.3	1.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.1	20.6	7.4	1.2	0.6	0.0	37.0	XXX	XXX	XXX	37.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	10,397,734	29,571,360	10,213,071	1,010,552	0	XXX	51,192,717	6.4	44,917,707	5.9	XXX	51,192,717
14.02 Residential Mortgage-Backed Securities	6,859,360	15,353,539	7,580,669	6,720,170	5,068,455	XXX	41,582,193	5.2	32,063,553	4.2	XXX	41,582,193
14.03 Commercial Mortgage-Backed Securities	5,059,608	7,216,488	985,929	0	0	XXX	13,262,024	1.7	8,459,995	1.1	XXX	13,262,024
14.04 Other Loan-Backed and Structured Securities	67,488,865	221,442,188	61,364,755	29,471,316	16,324,415	XXX	396,091,538	49.7	319,296,197	41.9	XXX	396,091,538
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	89,805,567	273,583,574	80,144,423	37,202,038	21,392,870	0	502,128,472	63.0	404,737,451	53.1	XXX	502,128,472
14.09 Line 14.08 as a % of Col. 7	17.9	54.5	16.0	7.4	4.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	11.3	34.3	10.1	4.7	2.7	0.0	63.0	XXX	XXX	XXX	XXX	63.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,003,183	4,003,183	0	0	0
2. Cost of short-term investments acquired	6,598	6,598	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	3,187	3,187	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	3,999,995	3,999,995	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	12,973	12,973	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: N/A

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	37,061,720	0	37,061,720	0
2. Cost of cash equivalents acquired	372,270,024	0	372,270,024	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	306,136,778	0	306,136,778	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	103,194,967	0	103,194,967	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	103,194,967	0	103,194,967	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: N/A

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
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000	11/01/2000	15,364,676	0	9,035,643	9,035,643	391,704	0	0	(391,704)	0	1,566,312	728,426
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006	10/17/2006	9,293,420	0	6,124,701	6,124,701	240,262	0	0	(240,262)	0	1,829,948	359,895
Land and Office Building, 4049 Kinross Lakes Parkway		Richfield	OH	07/15/2018	07/15/2018	23,569,204	0	21,459,534	21,459,534	604,376	0	0	(604,376)	0	1,793,858	782,121
0299999. Property occupied by the reporting entity - Administrative						48,227,300	0	36,619,879	36,619,879	1,236,343	0	0	(1,236,343)	0	5,190,118	1,870,441
0399999. Total Property occupied by the reporting entity						48,227,300	0	36,619,879	36,619,879	1,236,343	0	0	(1,236,343)	0	5,190,118	1,870,441
0699999 - Totals						48,227,300	0	36,619,879	36,619,879	1,236,343	0	0	(1,236,343)	0	5,190,118	1,870,441

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
Land and Office Building, 3250 Interstate Drive	Richfield	OH	08/15/2021	Koorsen	0	0	11,349	11,447
Land and Office Building, 3250 Interstate Drive	Richfield	OH	10/15/2021	Koorsen	0	0	10,876	10,946
Land and Office Building, 3250 Interstate Drive	Richfield	OH	11/15/2021	Koorsen	0	0	2,987	3,000
0199999. Acquired by Purchase					0	0	25,212	25,393
0399999 - Totals					0	0	25,212	25,393

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
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		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
68426ZZZ1		Columbus	OH		07/29/2021	3.095	5,000,000	0	0	0	0	0	7,285,727	07/13/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							5,000,000	0	0	0	0	0	7,285,727	XXX
0899999. Total Mortgages in good standing							5,000,000	0	0	0	0	0	7,285,727	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							5,000,000	0	0	0	0	0	7,285,727	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 13,132 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
68426ZZZ1	Columbus	OH		07/29/2021	3.095	5,000,000	0	7,285,727
0599999. Mortgages in good standing - Commercial mortgages-all other						5,000,000	0	7,285,727
0899999. Total Mortgages in good standing						5,000,000	0	7,285,727
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						5,000,000	0	7,285,727

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
0599999 - Totals																	

NONE

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	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Managment III, LLC		05/01/2015	2	930,000	767,180	767,180	44,002	0	0	0	0	0	6,120,000	37.500
000000-00-0	Canal Mezzanine Partners II, LP	R	Twinsburg	OH	Canal Mezzanine Partners II, LP		08/28/2012	2	2,790,117	2,750,221	2,750,221	(156,914)	0	0	0	0	0	557,332	24.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									3,720,117	3,517,401	3,517,401	(112,913)	0	0	0	0	0	6,677,332	XXX
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	2,109,055	1,793,176	1,793,176	109,881	0	0	0	0	0	1,300,000	3.120
000000-00-0	Primus Capital Fund VII, LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	4,072,691	5,619,342	5,619,342	887,097	0	0	0	0	0	755,855	2.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,181,746	7,412,518	7,412,518	996,978	0	0	0	0	0	2,055,855	XXX
4899999. Total - Unaffiliated									9,901,863	10,929,919	10,929,919	884,065	0	0	0	0	0	8,733,187	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									9,901,863	10,929,919	10,929,919	884,065	0	0	0	0	0	8,733,187	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE 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	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	1	0	152,197	0	2.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	152,197	0	XXX
4899999. Total - Unaffiliated							0	152,197	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	152,197	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	Canal Mezzanine Partners II, LP	Twinsburg	OH	Canal Mezzanine Partners II, LP	08/28/2012	03/19/2021	368,890	0	0	0	0	0	0	368,890	368,890	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							368,890	0	0	0	0	0	0	368,890	368,890	0	0	0	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc.	06/30/2014	09/23/2021	30,855	0	0	0	0	0	0	30,855	100,000	0	69,145	69,145	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc.	06/30/2014	11/08/2021	193,371	0	0	0	0	0	0	193,371	448,440	0	255,069	255,069	14,060
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	12/03/2021	570,621	0	0	0	0	0	0	570,621	2,502,982	0	1,932,361	1,932,361	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							794,847	0	0	0	0	0	0	794,847	3,051,422	0	2,256,575	2,256,575	14,060
4899999. Total - Unaffiliated							1,163,738	0	0	0	0	0	0	1,163,738	3,420,313	0	2,256,575	2,256,575	14,060
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							1,163,738	0	0	0	0	0	0	1,163,738	3,420,313	0	2,256,575	2,256,575	14,060

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
912828-5P-1	UNITED STATES TREASURY	SD			1.A	503,516	104.0938	520,469	500,000	501,415	0	(711)	0	0	2.875	2.722	MN	1,264	14,375	12/07/2018	11/30/2023
912828-XT-2	UNITED STATES TREASURY	SD			1.A	230,485	102.7500	235,298	229,000	229,737	0	(296)	0	0	2.000	1.863	MN	403	4,580	06/06/2019	05/31/2024
912828-Y8-7	UNITED STATES TREASURY				1.A	5,970	102.2500	6,135	6,000	5,984	0	6	0	0	1.750	1.855	JJ	44	105	07/26/2019	07/31/2024
912828-Y8-7	UNITED STATES TREASURY	SD			1.A	53,730	102.2500	55,215	54,000	53,858	0	53	0	0	1.750	1.855	JJ	395	945	07/26/2019	07/31/2024
912828-YH-7	UNITED STATES TREASURY	SD			1.A	836,522	101.5938	853,388	840,000	838,037	0	756	0	0	1.500	1.587	MS	3,219	13,388	10/22/2019	09/30/2024
912828-YH-7	UNITED STATES TREASURY				1.A	159,338	101.5938	162,550	160,000	159,626	0	72	0	0	1.500	1.587	MS	613	1,613	10/22/2019	09/30/2024
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	849,867	97.0313	824,766	850,000	849,896	0	27	0	0	0.375	0.378	MN	280	3,188	12/08/2020	11/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,639,427	XXX	2,657,819	2,639,000	2,638,553	0	(94)	0	0	XXX	XXX	XXX	6,218	38,193	XXX	XXX
36241L-S7-2	GN 783242 - RMBS			4	1.A	65,088	104.3827	64,509	61,800	63,184	0	(289)	0	0	3.000	1.591	MON	155	1,854	06/27/2016	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	18,610	107.1184	18,962	17,701	18,303	0	(24)	0	0	4.000	3.040	MON	59	708	12/19/2017	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS			4	1.A	123,111	100.5357	123,848	123,188	123,083	0	3	0	0	1.500	1.510	MON	154	1,848	08/27/2012	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS			4	1.A	49,220	103.8945	48,807	46,978	47,681	0	(171)	0	0	4.000	2.945	MON	157	1,879	08/16/2011	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS			4	1.A	167,905	102.0453	170,839	167,415	167,449	0	(44)	0	0	2.500	2.436	MON	349	4,185	09/25/2013	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS			4	1.A	128,534	100.6088	123,989	123,239	125,797	0	(1,411)	0	0	3.000	2.131	MON	308	3,697	07/28/2016	10/20/2045
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	4,553,512	15.3512	4,679,614	0	4,216,149	0	(718,419)	0	0	3.000	7.324	MON	76,209	804,148	02/10/2021	08/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,105,980	XXX	5,230,567	540,321	4,761,645	0	(720,354)	0	0	XXX	XXX	XXX	77,390	818,319	XXX	XXX
0599999. Total - U.S. Government Bonds						7,745,407	XXX	7,888,386	3,179,321	7,400,198	0	(720,448)	0	0	XXX	XXX	XXX	83,609	856,512	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
93974C-L7-3	WASHINGTON ST	SD		2	1.B FE	1,455,000	101.7260	1,525,890	1,500,000	1,476,820	0	3,034	0	0	4.000	4.275	JJ	30,000	60,000	08/28/2013	07/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,455,000	XXX	1,525,890	1,500,000	1,476,820	0	3,034	0	0	XXX	XXX	XXX	30,000	60,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,455,000	XXX	1,525,890	1,500,000	1,476,820	0	3,034	0	0	XXX	XXX	XXX	30,000	60,000	XXX	XXX
021807-KC-5	ALTOONA PA AREA SCH DIST			2	1.C FE	553,334	102.5450	548,616	535,000	536,922	0	(2,050)	0	0	3.000	2.600	JD	1,338	16,050	02/21/2013	12/01/2023
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST				1.C FE	204,000	109.7150	219,430	200,000	201,174	0	(334)	0	0	5.400	5.196	MS	3,600	10,800	12/31/2010	03/01/2025
68609T-DM-7	OREGON ST			2	1.B FE	651,373	111.1700	672,579	605,000	629,139	0	(9,255)	0	0	4.000	3.118	JD	2,017	24,870	12/14/2017	12/01/2048
68609T-SH-2	OREGON ST			2	1.B FE	939,748	111.2260	967,666	870,000	925,575	0	(11,575)	0	0	3.500	2.563	JD	2,538	30,815	10/17/2019	12/01/2049
735014-JR-4	PORT OLYMPIA WASH				1.C FE	1,347,588	103.7560	1,343,640	1,295,000	1,301,844	0	(7,216)	0	0	4.500	3.906	JD	4,856	58,275	06/27/2016	12/01/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,696,043	XXX	3,751,931	3,505,000	3,594,654	0	(30,430)	0	0	XXX	XXX	XXX	14,348	140,809	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						3,696,043	XXX	3,751,931	3,505,000	3,594,654	0	(30,430)	0	0	XXX	XXX	XXX	14,348	140,809	XXX	XXX
01179R-LA-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH				1.F FE	1,390,257	108.0280	1,301,737	1,205,000	1,255,386	0	(22,233)	0	0	5.000	2.989	MS	20,083	60,250	05/14/2015	03/01/2024
047870-BA-7	ATLANTA GA WTR & WASTEWTR REV	SD			1.C FE	1,240,013	102.1780	1,098,414	1,075,000	1,089,977	0	(33,733)	0	0	5.500	3.780	MN	9,854	59,125	10/28/2011	11/01/2022
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,500,000	108.7700	1,631,550	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,000,000	108.1030	1,081,030	1,000,000	1,000,011	0	(3)	0	0	3.125	3.125	MN	5,208	31,250	10/30/2015	11/01/2040
19463P-DF-8	COLLIER CNTY FLA GAS TAX REV			2	1.E FE	3,268,667	100.2710	3,063,279	3,055,000	3,055,000	0	0	0	0	4.000	3.530	JD	10,183	122,200	06/07/2012	06/01/2022
29509P-JB-6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV	SD			1.D FE	2,430,240	101.5320	2,030,640	2,000,000	2,016,048	0	(47,702)	0	0	5.000	2.549	MN	16,667	100,000	04/25/2012	05/01/2022
312432-VS-3	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	1,671,261	100.8470	1,507,663	1,495,000	1,500,957	0	(23,813)	0	0	4.000	2.369	AO	14,950	59,800	06/22/2012	04/01/2023
413890-CX-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV				1.F FE	1,863,832	107.8920	1,672,326	1,550,000	1,622,482	0	(45,948)	0	0	5.000	2.427	MN	9,903	77,500	02/04/2016	11/15/2023
45506D-DR-3	INDIANA ST FIN AUTH REV	SD		2	1.A FE	1,153,170	105.1640	1,051,640	1,000,000	1,033,677	0	(30,480)	0	0	5.000	1.848	FA	20,833	50,000	07/25/2014	02/01/2032
47770V-AJ-9	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	SD			1.D FE	1,716,967	103.7690	1,556,535	1,500,000	1,525,261	0	(24,693)	0	0	4.000	2.287	JJ	30,000	60,000	06/27/2016	01/01/2023
574298-CS-2	MARYLAND ST TRANSN AUTH ARPT PKG REV	SD		2	1.F IF	3,410,544	100.7280	3,011,767	2,990,000	2,999,612	0	(58,258)	0	0	5.000	2.998	MS	49,833	149,500	03/18/2014	03/01/2023
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV				1.B FE	1,000,000	102.5170	1,025,170	1,000,000	999,993	0	(7)	0	0	2.400	2.400	MN	3,067	24,000	02/23/2017	11/15/2047
64465P-UM-8	NEW HAMPSHIRE MUN BD BK	SD		2	1.C FE	2,106,203	102.9440	1,832,403	1,780,000	1,802,985	0	(36,127)	0	0	5.000	2.889	FA	33,622	89,000	06/26/2012	08/15/2026
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	1,790,694	115.1970	2,044,747	1,775,000	1,781,803	0	(1,306)	0	0	4.000	3.909	MS	23,667	71,000	07/28/2016	09/01/2026
646080-QL-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH				1.C FE	56,858	104.2560	52,128	50,000	50,856	0	(909)	0	0	5.000	3.087	JD	208	2,500	09/25/2014	12/01/2022
646080-QL-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH	SD			1.C FE	1,080,293	104.2560	990,432	950,000	966,260	0	(17,271)	0	0	5.000	3.087	JD	3,958	47,500	09/25/2014	12/01/2022
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	487,810	93.1650	931,650	1,000,000	741,087	0	36,363	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	776,634	102.4500	795,661	776,634	776,634	0	0	0	0	2.980	2.979	MON	1,929	23,144	05/03/2017	08/01/2038
665306-KS-4	NORTHERN KY WTR DIST REV	SD		2	1.C FE	3,547,350	100.3660	3,010,980	3,000,000	3,005,450	0	(64,024)	0	0	5.000	2.813	FA	62,500	150,000	06/12/2012	02/01/2024
756872-HV-2	RED RIV ED FIN CORP TEX ED REV	SD		2	1.D FE	528,230	105.7320	528,660	500,000	504,235	0	(3,368)	0	0	5.000	4.269	MS	7,361	25,000	08/28/2013	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	1,000,000	110.6850	1,106,850	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	05/18/2017	06/01/2033
89952P-DS-1	TULSA CNTY OKLA INDL AUTH EDL FACS LEASE				1.D FE	1,630,800	102.3880	1,535,820	1,500,000	1,509,771	0	(14,396)	0	0	4.000	2.999	MS	20,000	60,000	06/20/2012	09/01/2022
91754R-UY-1	UTAH ST BRD HIGHER ED REV			2	1.C FE	179,301	103.9480	155,922	150,000	152,729	0	(3,204)	0	0	5.000	2.769	MN	1,250	7,500	09/19/2012	11/01/2027
960660-BA-5	WESTMINSTER COLO ECONOMIC DEV AUTH TAX I	SD		2	1.D FE	1,604,849	103.3710	1,514,385	1,465,000	1,479,178	0	(15,082)	0	0	4.000	2.920	JD	4,883	58,600	07/25/2012	12/01/2023
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	970,730	110.2450	1,102,450	1,000,000	975,904	0	1,350	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						37,404,699	XXX	35,633,839	34,316,634	34,345,296	0	(404,844)	0	0	XXX	XXX	XXX	391,148	1,449,744	XXX	XXX
3128MB-DN-4	FH G12609 - RMBS			4	1.A	475	100.3071	468	466	466	0	(2)	0	0	5.500	4.648	MON	2	26	12/31/2010	04/01/2022
3128MM-UM-3	FH G18587 - RMBS			4	1.A	527,014	105.2226	527,033	500,875	518,401	0	(1,161)	0	0	3.000	1.810	MON	1,252	15,026	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS			4	1.A	625,773	107.0659	624,881	583,642	619,273	0	(1,310)	0	0	3.500	1.534	MON	1,702	20,427	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	590,688	107.0077	604,321	564,745	587,026	0	(689)	0	0	3.500	2.254	MON	1,647	19,766	12/07/2016	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS			4	1.A	584,616	108.1528	584,766	540,685	573,894	0	(1,907)	0	0	4.500	2.214	MON	2,028	24,331	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS			4	1.A	434,903	107.1271	436,184	407,165	428,663	0	(1,289)	0	0	4.000	2.000	MON	1,357	16,287	02/14/2017	03/01/2031
3128P7-W5-8	FH C91568 - RMBS			4	1.A	580,929	105.8029	583,981	551,952	574,882	0	(1,222)	0	0	3.000	1.733	MON	1,380	16,559	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	609,040	105.8040	612,792	579,176	602,895	0	(1,229)	0	0	3.000	1.769	MON	1,448	17,375	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	179,921	105.3028	177,585	168,643	174,548	0	(1,096)	0	0	4.000	1.698	MON	562	6,746	09/27/2016	05/01/2026
31294L-6V-0	FH E02684 - RMBS			4	1.A	23,697	104.5771	23,643	22,609	22,757	0	(48)	0	0	4.500	3.847	MON	85	1,017	12/31/2010	03/01/2025
3132J4-H3-6	FH G30949 - RMBS			4	1.A	631,273	106.9561	640,745	599,073	622,477	0	(693)	0	0	3.500	2.278	MON	1,747	20,968	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	419,982	103.4382	427,278	413,076	418,008	0	(423)	0	0	3.500	3.076	MON	1,205	14,458	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	274,387	103.4501	279,788	270,457	273,265	0	(214)	0	0	3.500	3.124	MON	789	9,466	10/18/2019	09/01/2049
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS			4	1.A	2,493	100.0272	2,527	2,526	2,517	0	10	0	0	2.000	3.442	MON	4	51	07/24/2014	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	93,675	101.3868	94,531	93,238	93,320	0	(45)	0	0	2.000	1.864	MON	155	1,865	04/25/2012	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS			4	1.A	180,765	101.3390	178,391	176,034	177,718	0	(472)	0	0	2.250	1.437	MON	330	3,961	07/16/2012	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	1.A	51,828	100.6107	51,473	51,161	51,326	0	(100)	0	0	2.000	1.363	MON	85	1,023	08/27/2012	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	250,172	101.1999	248,286	245,342	247,949	0	(275)	0	0	2.000	1.620	MON	409	4,907	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	81,387	100.4485	82,028	81,662	81,497	0	12	0	0	1.250	1.324	MON	85	1,021	01/24/2013	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS			4	1.A	31,253	101.4433	31,750	31,298	31,257	0	2	0	0	1.500	1.529	MON	39	469	03/22/2013	08/25/2041
3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS			4	1.A	35,599	100.3879	35,798	35,660	35,610	0	2	0	0	2.000	2.026	MON	59	713	05/20/2013	03/25/2040
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	180,550	101.7953	187,512	184,205	182,110	0	224	0	0	2.000	2.517	MON	307	3,684	06/25/2014	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS			4	1.A	508,866	101.2465	509,320	503,049	505,880	0	(323)	0	0	2.000	1.768	MON	838	10,061	02/21/2013	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	227,899	100.8982	235,653	233,556	231,167	0	305	0	0	1.500	1.892	MON	292	3,503	06/12/2013	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS			4	1.A	103,168	102.0937	109,726	107,475	105,886	0	394	0	0	2.000	2.823	MON	179	2,150	06/24/2013	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS			4	1.A	210,001	101.1979	225,557	222,887	218,971	0	1,317	0	0	1.500	2.881	MON	279	3,343	07/23/2013	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	734,927	102.2274	734,091	718,096	722,270	0	(2,239)	0	0	3.000	2.531	MON	1,795	21,543	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	292,078	103.2776	293,666	284,347	286,962	0	(676)	0	0	3.250	2.766	MON	770	9,241	09/24/2013	08/25/2026
3136AG-LA-8	FNR 2013-93 VA - CMO/RMBS			4	1.A	177,020	100.3174	173,674	173,125	172,977	0	(495)	0	0	3.000	2.586	MON	433	5,194	09/17/2013	01/25/2025
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS			4	1.A	224,314	101.0211	217,139	214,944	217,422	0	(2,894)	0	0	3.000	0.542	MON	537	6,448	08/25/2016	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS			4	1.A	207,524	101.4186	201,767	198,945	202,134	0	(1,687)	0	0	3.000	0.292	MON	497	5,968	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	1,109,614	103.9661	1,104,605	1,062,467	1,094,796	0	(202)	0	0	3.000	1.865	MON	2,656	31,874	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	637,163	103.5102	642,953	621,149	633,038	0	(214)	0	0	3.000	2.445	MON	1,553	18,634	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	427,872	102.5290	424,937	414,455	421,709	0	(732)	0	0	2.500	1.546	MON	863	10,361	09/13/2017	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS			4	1.A	122,874	100.5648	118,887	118,219	119,448	0	(1,572)	0	0	3.500	0.175	MON	345	4,138	04/26/2017	08/25/2040
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS			4	1.A	138,742	101.4413	135,370	133,446	135,846	0	(1,331)	0	0	3.500	0.250	MON	389	4,671	05/24/2017	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS			4	1.A	84,416	103.1844	84,567	81,957	83,750	0	(23)	0	0	2.750	1.928	MON	188	2,254	12/26/2012	09/15/2040
3137A9-J7-2	FHR 3843 GJ - CMO/RMBS			4	1.A	16,216	101.0993	15,533	15,364	15,466	0	(106)	0	0	3.500	1.778	MON	45	538	04/24/2012	10/15/2039
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	169,582	102.1410	177,285	173,569	171,221	0	296	0	0	2.500	3.115	MON	362	4,339	03/24/2014	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS			4	1.A	15,532	100.2155	15,232	15,200	15,243	0	(89)	0	0	2.000	0.043	MON	25	304	09/20/2012	08/15/2040
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	80,169	101.6502	78,736	77,458	78,793	0	(205)	0	0	2.500	1.340	MON	161	1,936	03/25/2013	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS			4	1.A	118,760	101.2407	117,444	116,005	117,280	0	(178)	0	0	2.000	1.370	MON	193	2,320	01/24/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	1.A	220,981	100.8792	220,036	218,118	219,193	0	(506)	0	0	2.000	1.120	MON	364	4,362	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	92,673	102.2871	93,044	90,963	91,850	0	(192)	0	0	2.500	1.688	MON	190	2,274	09/13/2017	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS			4	1.A	324,154	101.2163	326,871	322,943	323,345	0	(95)	0	0	1.750	1.646	MON	471	5,652	09/10/2012	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS			4	1.A	32,579	100.7519	33,817	33,565	33,270	0	95	0	0	1.750	2.488	MON	49	587	02/25/2014	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS			4	1.A	153,629	101.0981	154,735	153,055	153,279	0	(49)	0	0	1.500	1.379	MON	191	2,296	10/22/2012	09/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AW-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	57,165	100.5208	57,724	57,425	57,296	0	13	0	0	1.500	1.581	MON	72	861	03/20/2013	12/15/2027
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS			4	1.A	93,224	100.7943	93,709	92,970	92,940	0	(34)	0	0	2.500	2.424	MON	194	2,324	06/24/2013	11/15/2039
3137AY-UE-9	FHR 4163 YA - CMO/RMBS			4	1.A	198,530	101.4933	196,881	193,984	195,927	0	(679)	0	0	2.500	1.471	MON	404	4,850	03/14/2013	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	127,733	101.4829	128,439	126,562	127,184	0	(113)	0	0	2.000	1.717	MON	211	2,531	08/29/2016	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS			4	1.A	160,974	100.4665	168,848	168,064	164,677	0	393	0	0	1.500	2.427	MON	210	2,521	07/22/2013	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS			4	1.A	57,106	101.8449	57,450	56,410	56,625	0	(64)	0	0	3.000	2.548	MON	141	1,692	08/15/2013	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	91,394	102.9017	91,808	89,219	90,000	0	(258)	0	0	3.000	2.226	MON	223	2,677	02/12/2014	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS			4	1.A	41,243	100.4307	42,038	41,858	41,636	0	61	0	0	2.000	2.581	MON	70	837	07/22/2014	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	1.A	134,835	101.1471	133,218	131,707	132,727	0	(596)	0	0	3.000	1.840	MON	329	3,951	07/24/2014	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS			4	1.A	56,605	101.2082	57,321	56,636	56,125	0	29	0	0	2.500	3.029	MON	118	1,416	06/02/2014	12/15/2043
3137BA-ZV-7	FHR 4336 WV - CMO/RMBS			4	1.A	167,752	100.1975	163,064	162,743	162,882	0	(1,886)	0	0	3.000	1.730	MON	407	4,882	06/11/2014	10/15/2025
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	32,924	102.2797	33,707	32,955	32,603	0	41	0	0	2.500	3.169	MON	69	824	06/25/2014	03/15/2044
3137BC-GX-0	FHR 4360 KA - CMO/RMBS			4	1.A	47,965	100.0368	46,109	46,092	46,182	0	(934)	0	0	3.000	0.451	MON	115	1,383	08/24/2016	05/15/2040
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	27,061	100.5012	27,769	27,631	27,279	0	128	0	0	2.000	3.991	MON	46	553	08/26/2014	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS			4	1.A	576,580	101.6829	571,062	561,610	569,391	0	(1,750)	0	0	2.500	1.598	MON	1,170	14,040	09/13/2017	11/15/2040
3137BR-6T-7	FHR 4608 HA - CMO/RMBS			4	1.A	76,744	100.1531	74,487	74,373	74,639	0	(1,283)	0	0	2.500	1.776	MON	155	1,859	09/26/2016	06/15/2041
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	639,101	103.1625	649,370	629,463	635,954	0	(375)	0	0	2.500	2.272	MON	1,311	15,737	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	73,784	102.7759	73,267	71,289	72,448	0	(339)	0	0	3.500	2.038	MON	208	2,495	12/19/2016	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS			4	1.A	339,672	105.7992	337,536	319,035	331,952	0	(1,080)	0	0	3.500	1.720	MON	931	11,166	07/22/2016	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	297,019	108.4167	302,099	278,646	293,128	0	(352)	0	0	4.000	2.448	MON	929	11,146	03/27/2017	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS			4	1.A	254,365	106.5006	258,770	242,976	251,833	0	(281)	0	0	3.500	2.320	MON	709	8,504	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	1.A	653,754	106.9743	671,039	627,290	649,063	0	(854)	0	0	3.500	2.298	MON	1,830	21,955	12/09/2016	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS			4	1.A	217,228	103.6750	222,427	214,543	213,557	0	181	0	0	3.500	3.656	MON	626	7,509	06/15/2011	03/25/2026
3140JX-EE-4	FN B02832 - RMBS			4	1.A	219,117	101.6127	218,018	214,558	218,274	0	(437)	0	0	3.000	2.188	MON	536	6,437	02/28/2020	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	432,105	103.4569	440,165	425,457	429,959	0	(517)	0	0	3.500	2.926	MON	1,241	14,891	10/11/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	633,286	103.4512	645,261	623,735	629,997	0	(961)	0	0	3.500	2.951	MON	1,819	21,831	11/07/2019	11/01/2049
31412Q-SE-0	FN 932117 - RMBS			4	1.A	84,820	104.9681	86,078	82,004	82,347	0	(152)	0	0	4.000	3.448	MON	273	3,280	01/28/2011	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS			4	1.A	168,630	105.2714	173,120	164,451	166,262	0	(127)	0	0	3.500	3.011	MON	480	5,756	06/16/2011	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS			4	1.A	90,382	104.9868	91,876	87,512	88,029	0	(210)	0	0	4.000	3.286	MON	292	3,501	06/16/2011	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS			4	1.A	124,717	105.2514	126,777	120,451	122,056	0	(399)	0	0	3.500	2.398	MON	351	4,216	06/16/2011	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS			4	1.A	373,910	107.7193	380,873	353,579	368,969	0	(821)	0	0	4.000	2.381	MON	1,179	14,143	12/28/2016	11/01/2031
31418A-F2-9	FN MA1084 - RMBS			4	1.A	744,580	107.0217	745,550	696,635	735,850	0	(1,933)	0	0	3.500	1.523	MON	2,032	24,382	09/13/2017	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS			4	1.A	52,602	106.6534	52,555	49,276	51,942	0	(126)	0	0	3.500	1.609	MON	144	1,725	08/11/2016	08/01/2032
31418A-SN-9	FN MA1424 - RMBS			4	1.A	332,087	107.0257	342,147	319,687	329,912	0	(424)	0	0	3.500	2.379	MON	932	11,189	09/13/2017	04/01/2033
31418B-7E-0	FN MA2692 - RMBS			4	1.A	276,623	106.9792	280,835	262,513	273,354	0	(276)	0	0	3.500	2.245	MON	766	9,188	11/16/2016	07/01/2036
31418D-HY-1	FN MA3846 - RMBS			4	1.A	314,001	101.3746	317,523	313,218	313,680	0	(146)	0	0	3.000	2.866	MON	783	9,397	10/25/2019	11/01/2049
31418V-T5-1	FN AD7771 - RMBS			4	1.A	58,902	105.0373	59,507	56,653	57,205	0	(157)	0	0	4.000	3.094	MON	189	2,266	06/16/2011	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS			4	1.A	82,305	105.2854	84,392	80,156	80,666	0	(149)	0	0	3.500	2.894	MON	234	2,805	06/16/2011	09/01/2025
31419D-NW-7	FN AE3104 - RMBS			4	1.A	84,029	105.2286	85,353	81,112	81,795	0	(180)	0	0	3.500	2.761	MON	237	2,839	12/19/2017	09/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						21,316,029	XXX	21,468,579	20,642,524	21,097,400	0	(40,372)	0	0	XXX	XXX	XXX	52,308	627,697	XXX	XXX
196479-2D-0	COLORADO HSG & FIN AUTH			2	1.A FE	2,356,419	114.4410	2,552,034	2,230,000	2,317,821	0	(31,120)	0	0	4.250	3.499	MN	16,363	97,741	11/28/2018	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	143,628	126.1570	181,198	143,629	143,629	0	0	0	0	3.200	3.200	MON	383	4,596	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,298,568	108.8180	2,501,256	2,298,568	2,298,568	0	0	0	0	3.750	3.750	MON	7,183	86,196	08/04/2017	10/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH			2	1.A FE	1,979,982	112.1420	2,018,556	1,800,000	1,941,150	0	(32,737)	0	0	3.875	2.615	MN	11,948	70,823	10/18/2019	05/01/2050
20775B-N8-5	CONN ST HSG FIN AUTH HSG MTG FIN PG			2	1.A FE	37,257	101.4380	35,503	35,000	35,246	0	(1,030)	0	0	4.000	3.173	MN	179	1,806	10/11/2013	11/15/2032
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	950,000	105.6450	1,003,628	950,000	950,000	0	0	0	0	3.050	3.050	MN	3,702	29,011	11/02/2016	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	510,000	107.3700	547,587	510,000	509,996	0	0	0	0	3.400	3.400	MN	2,216	18,520	04/26/2017	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	651,125	107.7640	662,749	615,000	635,599	0	(5,957)	0	0	4.000	3.366	MN	3,143	26,284	02/07/2018	11/15/2041
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	735,321	100.4050	717,896	715,000	715,000	0	0	0	0	4.150	4.026	MON	1,319	29,673	03/29/2016	04/15/2025
31397P-PN-4	FHM M012 AA2 - CMBS			4	1.B FE	543,414	100.4630	573,155	570,513	567,746	0	4,994	0	0	1.600	2.462	MON	761	9,128	12/13/2016	08/15/2051
31397P-PP-9	FHM M012 AA3 - CMBS			4	1.B FE	1,141,026	100.9320	1,151,661	1,141,026	1,140,044	0	(397)	0	0	2.650	2.616	MON	2,520	30,237	11/06/2014	08/15/2051
34074M-SJ-1	FLORIDA HSG FIN CORP REV			2	1.A FE	2,695,860	108.7240	2,772,462	2,550,000	2,651,625	0	(29,259)	0	0	4.250	3.507	JJ	54,188	108,375	11/15/2018	01/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	378,320	103.9570	369,047	355,000	362,678	0	(3,228)	0	0	3.500	2.911	JD	1,035	13,322	10/06/2016	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - MBS			4	1.D FE	142,780	106.4330	145,139	136,366	141,171	0	(87)	0	0	3.500	2.810	MON	398	4,760	05/05/2014	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	203,089	102.0290	193,855	190,000	195,089	0	(6,314)	0	0	4.000	2.882	JJ	3,800	7,600	06/12/2015	07/01/2034
45201L-WF-8	ILLINOIS HSG DEV AUTH - MBS			2	1.A FE	282,400	105.0410	296,635	282,399	282,399	0	0	0	0	3.875	3.875	MON	912	10,943	10/11/2013	12/01/2043
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS			2	1.A FE	874,721	105.8580	925,962	874,721	874,721	0	(65,399)	0	0	3.125	3.125	MON	2,278	27,391	01/25/2017	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV			2	1.C FE	1,304,207	111.4950	1,382,538	1,240,000	1,279,563	0	(14,754)	0	0	4.000	3.368	FA	20,667	51,851	06/01/2018	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS			2	1.A FE	509,526	100.4010	532,884	530,756	514,017	0	575	0	0	2.450	3.347	MON	1,084	13,004	08/06/2014	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	977,431	103.4360	1,011,016	977,431	977,434	0	0	0	0	4.050	4.050	MON	3,299	39,586	02/03/2017	03/01/2059
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	717,040	103.4710	741,928	717,040	717,040	0	0	0	0	2.875	2.875	MON	1,718	20,615	04/18/2017	11/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR			2	1.B FE	226,107	103.7420	217,858	210,000	215,457	0	(4,875)	0	0	4.000	3.047	MN	1,073	8,442	06/17/2015	11/15/2045
56052F-CE-3	MAINE ST HSG AUTH MTG PUR			2	1.B FE	472,217	102.5580	461,511	450,000	457,627	0	(6,103)	0	0	3.500	2.880	MN	2,013	15,818	08/07/2015	11/15/2035
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,000,000	106.4290	2,128,580	2,000,000	2,000,080	0	(15)	0	0	3.350	3.349	MS	19,728	67,000	07/27/2017	09/15/2034
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	153,501	101.3880	147,013	145,000	147,940	0	(1,824)	0	0	3.500	2.912	MS	1,692	5,309	11/18/2015	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	408,226	108.5990	412,676	380,000	402,167	0	(7,047)	0	0	3.500	2.602	MS	4,433	13,698	10/04/2019	03/01/2050
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	155,383	101.9200	147,784	145,000	146,738	0	(3,485)	0	0	4.000	3.127	JD	483	6,223	10/24/2013	12/01/2043
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	262,591	103.8870	254,523	245,000	247,021	0	(1,652)	0	0	4.000	3.699	JD	817	10,190	03/12/2015	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	641,969	103.5110	615,890	595,000	607,852	0	(9,572)	0	0	4.000	3.218	JD	1,983	23,808	08/06/2015	06/01/2046
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,332,258	107.7420	1,352,162	1,255,000	1,300,257	0	(18,153)	0	0	4.000	3.268	JD	4,183	50,200	03/09/2018	12/01/2048
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,700,930	109.3180	1,705,361	1,560,000	1,670,313	0	(28,977)	0	0	3.750	2.627	JD	4,875	58,500	10/09/2019	06/01/2050
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	187,744	100.1540	187,845	187,556	187,568	0	(22)	0	0	2.600	2.599	MON	406	4,876	08/01/2012	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	113,968	100.5480	114,592	113,968	113,968	0	0	0	0	3.000	3.000	MON	285	3,419	06/11/2014	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	190,783	102.1750	194,932	190,783	190,783	0	0	0	0	2.875	2.875	MON	457	5,485	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	287,716	101.2100	291,198	287,716	287,716	0	0	0	0	2.800	2.800	MON	671	8,056	01/13/2015	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	191,525	102.3750	196,074	191,525	191,525	0	0	0	0	2.930	2.930	MON	468	5,612	02/10/2017	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY			2	1.B FE	272,438	103.8350	259,588	250,000	253,637	0	(2,528)	0	0	4.000	3.388	JJ	5,000	10,634	12/04/2014	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY			2	1.B FE	328,377	105.0540	325,667	310,000	316,151	0	(3,504)	0	0	4.000	3.465	JJ	6,200	13,279	12/14/2016	01/01/2047
60416S-WD-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	602,263	106.4130	595,913	560,000	581,944	0	(8,858)	0	0	4.000	3.147	JJ	11,200	23,415	12/05/2017	01/01/2048
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	118,404	100.6740	119,202	118,404	118,404	0	0	0	0	2.750	2.750	MON	271	3,256	06/20/2013	12/01/2032
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	355,733	104.2800	349,338	335,000	341,678	0	(3,704)	0	0	3.500	2.957	JD	1,021	12,569	11/03/2016	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	601,938	103.9400	582,064	560,000	568,602	0	(6,124)	0	0	4.000	3.507	MN	3,867	24,076	08/12/2015	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	642,708	107.4480	644,688	600,000	622,862	0	(9,128)	0	0	4.000	3.216	MN	4,067	25,150	12/01/2017	05/01/2047
61212R-4G-8	MONTANA ST BRD HSG			2	1.B FE	118,252	101.3540	116,557	115,000	115,539	0	(785)	0	0	3.500	3.159	JD	335	4,034	08/29/2013	12/01/2044
61212R-8H-2	MONTANA ST BRD HSG			2	1.B FE	886,453	107.8080	900,197	835,000	866,272	0	(11,969)	0	0	4.000	3.298	JD	2,783	33,400	03/23/2018	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	472,366	105.1020	462,449	440,000	453,416	0	(5,406)	0	0	3.500	2.984	MS	5,250	16,160	10/26/2016	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	638,298	107.5250	645,150	600,000	624,164	0	(8,825)	0	0	4.000	3.335	MS	8,133	25,236	03/07/2018	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	817,816	108.8280	832,534	765,000	806,782	0	(12,405)	0	0	3.750	2.901	MS	9,750	29,730	10/03/2019	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV			2	1.C FE	680,644	110.7600	703,326	635,000	667,491	0	(9,964)	0	0	4.500	3.783	AO	7,144	28,575	06/15/2018	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH			2	1.A FE	480,807	104.4180	469,881	450,000	475,772	0	(8,673)	0	0	3.500	2.378	MS	5,250	16,068	10/26/2016	03/01/2045
647200-V3-5	NEW MEXICO MTG FIN AUTH			2	1.B FE	90,082	100.9840	85,836	85,000	85,548	0	(801)	0	0	3.750	3.271	MS	1,063	3,426	08/15/2012	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS			2	1.B FE	420,904	101.6830	411,527	404,716	409,908	0	(2,963)	0	0	4.500	4.408	MON	1,518	18,212	08/08/2013	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH			2	1.A FE	1,394,996	108.6550	1,396,217	1,285,000	1,369,682	0	(22,376)	0	0	3.750	2.710	JJ	24,094	48,934	07/10/2019	01/01/2050
64966W-DH-7	NEW YORK N Y CITY HSG DEV CORP REV	SD		2	1.D FE	1,624,410	106.3310	1,594,965	1,500,000	1,522,329	0	(14,171)	0	0	5.000	3.968	JJ	37,500	75,000	08/30/2013	07/01/2024
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			4	1.C FE	113,008	100.0410	113,055	113,008	113,008	0	0	0	0	3.050	3.049	MON	153	3,447	06/19/2014	06/15/2036
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,878,301	108.1550	1,887,305	1,745,000	1,849,422	0	(24,966)	0	0	3.500	2.589	AO	15,269	61,075	09/12/2019	10/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	470,338	103.4840	460,504	445,000	454,976	0	(5,618)	0	0	3.500	2.902	JJ	7,788	16,160	10/20/2016	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	725,000	108.5190	786,763	725,000	725,001	0	(6)	0	0	3.850	3.850	JJ	13,956	29,982	05/17/2017	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	532,258	106.3020	520,880	490,000	510,146	0	(8,874)	0	0	4.000	3.106	JJ	9,800	20,159	05/17/2017	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	178,773	103.2420	170,349	165,000	167,460	0	(2,056)	0	0	4.000	3.373	JJ	3,300	6,600	05/22/2015	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	605,013	106.9110	598,702	560,000	579,934	0	(9,853)	0	0	4.000	3.145	JJ	11,200	22,400	04/05/2017	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	702,920	107.4410	703,739	655,000	680,414	0	(11,087)	0	0	4.000	3.155	JJ	13,100	26,200	12/01/2017	07/01/2048
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	316,791	101.6020	321,866	316,791	316,791	0	0	0	0	2.800	2.800	MON	739	8,870	02/17/2016	03/01/2046
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	590,000	104.5990	617,134	590,000	589,994	0	0	0	0	2.800	2.800	MS	5,507	16,686	10/06/2016	09/01/2031
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	478,157	107.6860	473,818	440,000	457,276	0	(7,656)	0	0	4.500	3.578	MS	6,600	20,801	03/14/2017	03/01/2047

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
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,971,482	111.2990	1,958,862	1,760,000	1,920,555	0	(30,077)	0	0	4.500	2.982	MS	26,400	79,200	06/26/2019	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	831,469	111.5400	858,858	770,000	813,053	0	(16,887)	0	0	4.750	3.702	JJ	18,288	37,486	11/29/2018	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	120,000	100.5640	120,677	120,000	119,999	0	0	0	0	2.500	2.500	JJ	1,500	3,338	05/31/2013	07/01/2034
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	266,787	101.9440	254,860	250,000	253,319	0	(5,393)	0	0	4.000	3.088	JJ	5,000	11,035	03/29/2016	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	312,137	103.4560	305,195	295,000	298,217	0	(2,647)	0	0	3.500	3.116	JJ	5,163	10,979	08/05/2015	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	1,116,263	107.7650	1,109,980	1,030,000	1,067,961	0	(19,062)	0	0	4.000	3.116	JJ	20,600	43,067	05/03/2017	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	914,877	106.0770	912,262	860,000	880,696	0	(7,797)	0	0	4.000	3.387	AO	9,264	35,491	01/11/2017	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	571,215	103.2650	562,794	545,000	550,207	0	(2,911)	0	0	3.500	3.134	AO	5,216	19,814	08/19/2015	04/01/2040
76221R-E9-0	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	1,987,571	109.4230	1,996,970	1,825,000	1,954,453	0	(27,331)	0	0	3.750	2.668	AO	17,109	68,587	11/14/2019	10/01/2049
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	2,000,000	105.0960	2,101,920	2,000,000	2,000,027	0	(7)	0	0	3.150	3.150	AO	15,750	63,000	09/14/2016	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.C FE	1,000,000	109.5230	1,095,230	1,000,000	1,000,002	0	0	0	0	3.800	3.800	AO	9,500	38,000	11/30/2017	10/01/2037
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	1,927,148	110.9940	1,947,945	1,755,000	1,899,628	0	(26,574)	0	0	3.750	2.764	JJ	32,906	66,617	10/24/2019	01/01/2050
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	311,319	103.7260	311,178	300,000	303,249	0	(1,335)	0	0	4.000	3.883	JJ	6,000	12,354	06/25/2015	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1.B FE	653,442	102.4470	645,416	630,000	637,760	0	(4,718)	0	0	3.500	3.156	MN	4,200	23,664	10/14/2016	11/01/2041
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	865,000	106.3660	920,066	865,000	864,987	0	1	0	0	3.700	3.700	MN	5,334	33,121	05/16/2017	11/01/2036
880461-BP-2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	159,587	101.3620	152,043	150,000	151,192	0	(2,028)	0	0	4.000	3.186	JJ	3,000	6,735	10/24/2013	07/01/2043
880461-ER-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	546,488	104.2080	593,986	570,000	550,022	0	4,993	0	0	3.550	3.827	JJ	10,118	21,285	03/22/2017	07/01/2039
880461-EU-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	269,065	104.5620	261,405	250,000	253,442	0	(2,398)	0	0	4.000	3.660	JJ	5,000	10,797	05/14/2015	07/01/2045
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	2,812,170	109.6180	2,839,106	2,590,000	2,778,923	0	(34,756)	0	0	3.500	2.658	JJ	45,325	92,625	11/07/2019	01/01/2050
880461-KB-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	895,805	104.4860	872,458	835,000	862,110	0	(12,740)	0	0	3.500	2.822	JJ	14,613	30,996	09/14/2016	01/01/2047
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	517,090	104.9450	503,736	480,000	495,452	0	(7,195)	0	0	4.000	3.226	JJ	9,600	20,184	02/23/2017	07/01/2042
880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	525,789	106.8510	518,227	485,000	505,258	0	(8,924)	0	0	4.000	3.291	JJ	9,700	20,423	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	540,000	108.7220	587,099	540,000	539,993	0	(1)	0	0	3.700	3.700	JJ	9,990	21,932	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	1,031,672	106.7600	1,014,220	950,000	1,020,427	0	(10,227)	0	0	3.750	2.846	JJ	17,813	36,065	02/26/2020	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	669,382	103.4410	692,415	669,382	669,382	0	0	0	0	3.100	3.114	MON	1,729	20,826	06/08/2017	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	995,034	113.4770	1,015,619	895,000	978,561	0	(12,809)	0	0	4.000	2.910	MS	12,067	36,371	07/17/2019	03/01/2050
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV			2	1.D FE	25,023	101.5550	25,389	25,000	25,000	0	0	0	0	4.000	3.985	JJ	500	1,000	06/21/2011	07/01/2024
91743P-AH-8	UTAH HSG CORP - MBS			4	1.D FE	38,780	113.1860	40,643	35,908	38,091	0	(64)	0	0	4.000	3.549	MON	120	1,436	06/03/2014	06/21/2044
924190-HG-9	VERMONT HSG FIN AGY			2	1.C FE	216,777	102.2590	209,631	205,000	211,763	0	(5,807)	0	0	3.750	2.535	MN	1,281	7,688	04/10/2015	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY			2	1.C FE	250,454	106.4850	250,240	235,000	242,871	0	(3,689)	0	0	4.000	3.245	MN	1,567	9,400	03/09/2017	11/01/2047
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS			4	1.A FE	841,353	103.6930	872,424	841,353	841,104	0	(61)	0	0	3.125	3.110	MON	2,191	26,292	05/24/2017	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN			2	1.A FE	486,473	103.8380	477,655	460,000	470,048	0	(5,275)	0	0	3.500	2.968	JD	1,342	16,765	10/20/2016	12/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV			2	1.B FE	209,124	101.3360	202,672	200,000	201,260	0	(891)	0	0	3.000	2.729	JD	500	6,590	01/07/2015	12/01/2044
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV			2	1.B FE	1,000,000	107.0580	1,070,580	1,000,000	999,998	0	(6)	0	0	3.450	3.450	JD	2,875	34,500	04/26/2017	12/01/2032
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						71,773,249	XXX	73,195,659	68,333,558	70,461,163	0	(715,356)	0	0	XXX	XXX	XXX	736,077	2,599,296	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						130,493,977	XXX	130,298,077	123,292,715	125,903,859	0	(1,160,572)	0	0	XXX	XXX	XXX	1,179,533	4,676,736	XXX	XXX
00080Q-AF-2	ABN AMRO BANK NV		C		2.B FE	997,320	109.0680	1,090,680	1,000,000	998,915	0	272	0	0	4.750	4.783	JJ	20,188	47,500	07/21/2015	07/28/2025
00206R-MM-1	AT&T INC			1,2	2.B FE	921,853	97.7542	878,810	899,000	920,194	0	(1,552)	0	0	2.550	2.318	JD	1,910	22,542	12/07/2020	12/01/2033
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	2.B FE	367,391	100.0000	367,390	367,390	367,488	0	(12)	0	0	4.125	4.118	JD	674	15,155	12/01/2015	06/15/2029
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	2,942,234	98.9427	2,923,757	2,955,000	2,943,831	0	1,589	0	0	1.000	1.089	MN	4,022	14,775	05/10/2021	05/12/2026
023135-BX-3	AMAZON.COM INC			1,2	1.D FE	44,806	98.9427	44,524	45,000	44,830	0	32	0	0	1.000	1.089	MN	61	225	05/10/2021	05/12/2026
02361D-AL-4	AMEREN ILLINOIS CO			1,2	1.F FE	1,131,005	100.9224	1,150,515	1,140,000	1,139,043	0	1,412	0	0	2.700	2.829	MS	10,260	30,780	12/10/2015	09/01/2022
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	3.B FE	182,255	101.0000	184,078	182,255	182,313	9,539	0	0	0	4.950	4.913	JJ	4,160	9,022	07/24/2013	07/15/2024
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	999,950	106.5000	1,065,000	1,000,000	1,000,036	0	(21)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
03761U-AH-9	APOLLO INVESTMENT CORP			1,2	2.C FE	998,720	98.8123	988,123	1,000,000	998,826	0	106	0	0	4.500	4.529	JJ	20,625	0	07/09/2021	07/16/2026
037833-CG-3	APPLE INC	SD		1,2	1.B FE	2,998,680	104.0836	3,122,508	3,000,000	2,999,598	0	182	0	0	3.000	3.007	FA	35,500	90,000	02/02/2017	02/09/2024
037833-CU-2	APPLE INC	SD		1,2	1.B FE	2,997,150	104.2274	3,126,822	3,000,000	2,999,004	0	403	0	0	2.850	2.865	MN	11,875	85,500	05/04/2017	05/11/2024
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	1,999,740	102.3122	2,046,244	2,000,000	2,000,057	0	(40)	0	0	5.625	5.623	MN	18,750	112,500	03/08/2018	05/01/2023
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	2,000,000	99.1646	1,983,292	2,000,000	2,000,000	0	0	0	0	5.000	4.998	AO	16,944	50,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	101.0380	1,010,380	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,125	0	08/31/2021	09/01/2026
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	982,680	104.6250	1,046,250	1,000,000	994,496	0	1,839	0	0	4.000	4.213	AO	9,222	40,000	10/01/2014	10/08/2024

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
045487-AB-1	ASSOCIATED BANC-CORP			2	2.A FE	996,470	106.0725	1,060,725	1,000,000	998,826	0	354	0	0	4.250	4.292	JJ	19,597	42,500	11/05/2014	01/15/2025
04685A-2B-6	ATHENE GLOBAL FUNDING	SD			1.F FE	1,999,380	100.2049	2,004,098	2,000,000	1,999,992	0	118	0	0	4.000	4.006	JJ	34,667	80,000	01/18/2017	01/25/2022
05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR		C		1.E FE	998,240	100.3370	1,003,370	1,000,000	999,949	0	364	0	0	2.900	2.937	FA	10,472	29,000	02/13/2017	02/21/2022
05580M-81-9	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	25.0050	1,000,200	1,000,000	1,000,000	0	0	0	0	5.250	5.253	JAJO	8,896	12,250	08/04/2021	08/31/2028
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	2,000,000	25.5000	2,040,000	2,000,000	2,000,000	0	0	0	0	5.500	5.501	JAJO	18,639	64,472	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	99.5654	995,654	1,000,000	993,184	0	1,224	0	0	2.950	3.125	MS	9,096	14,750	03/03/2021	03/10/2026
060505-17-9	BANK OF AMERICA CORP			2	2.C FE	623,141	26.8200	670,500	625,000	625,000	0	0	0	0	6.450	6.450	MJSD	72	40,313	12/31/2010	12/15/2086
07330M-AC-1	TRUIST BANK			2	1.F FE	1,000,000	103.0932	1,030,932	1,000,000	1,000,000	0	0	0	0	2.636	2.636	MS	7,615	26,360	09/09/2019	09/17/2029
09257W-AC-4	BLACKSTONE MORTGAGE TRUST INC				2.C PL	492,500	102.6570	513,285	500,000	498,022	0	1,559	0	0	4.750	5.094	MS	6,993	23,750	03/23/2018	03/15/2023
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	100.7424	1,007,424	1,000,000	1,014,300	0	(1,130)	0	0	2.850	2.481	FA	11,242	0	08/18/2021	02/09/2026
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	992,990	97.2620	972,620	1,000,000	993,385	0	395	0	0	2.625	2.768	JD	7,729	0	09/10/2021	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,006,480	103.9544	2,079,088	2,000,000	2,005,444	0	(1,137)	0	0	3.625	3.548	JJ	33,431	52,764	11/23/2020	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	100.0570	1,000,570	1,000,000	989,560	0	1,650	0	0	2.750	2.990	MS	8,021	13,750	03/09/2021	09/16/2026
09261X-AC-6	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,970	97.1651	971,651	1,000,000	988,871	0	901	0	0	2.125	2.357	FA	9,326	0	07/20/2021	02/15/2027
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	995,370	99.9247	999,247	1,000,000	995,690	0	320	0	0	2.500	2.572	JJ	12,917	0	06/22/2021	07/15/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	987,300	97.8063	978,063	1,000,000	987,908	0	608	0	0	3.125	3.275	JD	1,823	15,625	06/03/2021	06/10/2031
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,000,000	105.4443	2,108,886	2,000,000	1,999,972	0	13	0	0	3.790	3.791	FA	30,531	75,800	11/01/2018	02/06/2024
107015-AA-7	BREMER FINL CORP				2.B FE	1,000,000	106.8229	1,068,229	1,000,000	1,000,022	0	(7)	0	0	5.200	5.199	JD	144	52,000	12/29/2014	12/30/2024
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	1,999,460	105.8724	2,117,448	2,000,000	1,999,805	0	95	0	0	4.500	4.505	JD	6,750	90,000	11/29/2018	12/04/2023
11135F-BE-0	BROADCOM INC			1,2	2.C FE	997,430	98.3838	983,838	1,000,000	997,762	0	332	0	0	1.950	1.989	FA	7,367	11,158	01/04/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	104.1235	1,041,235	1,000,000	1,010,552	0	(518)	0	0	3.469	3.363	AO	7,323	18,790	03/31/2021	04/15/2034
115637-AS-9	BROWN-FORMAN CORP	SD		1,2	1.G FE	1,991,060	106.5453	2,130,906	2,000,000	1,995,618	0	1,236	0	0	3.500	3.571	AO	14,778	70,000	03/22/2018	04/15/2025
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	106,400	104.2500	130,313	125,000	117,960	0	2,234	0	0	4.350	6.598	AO	1,148	5,438	12/15/2015	10/15/2024
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	3,987,920	99.9732	3,998,928	4,000,000	3,959,783	0	(28,137)	0	0	3.250	3.316	MS	32,861	65,361	03/24/2021	03/30/2026
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	473,743	106.2500	531,250	500,000	490,167	0	2,904	0	0	3.900	4.591	FA	8,125	19,500	08/21/2015	02/01/2025
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	1,021,100	104.8758	1,048,758	1,000,000	1,017,832	0	(3,268)	0	0	4.500	4.022	JJ	18,875	26,500	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	994,180	100.2052	1,002,052	1,000,000	994,564	0	384	0	0	3.375	3.500	AO	11,625	0	08/24/2021	10/01/2026
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP	SD			1.F FE	1,980,280	105.8040	2,116,080	2,000,000	1,990,963	0	2,901	0	0	3.250	3.414	JD	5,417	65,000	03/12/2018	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP	SD		1	1.F FE	1,998,640	103.6059	2,072,118	2,000,000	1,999,654	0	242	0	0	3.450	3.463	MN	8,817	69,000	05/09/2018	05/15/2023
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	109.8429	1,098,429	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
166764-BN-9	CHEVRON CORP	SD		1,2	1.D FE	2,000,000	100.1263	2,002,526	2,000,000	2,000,000	0	0	0	0	2.498	2.497	MS	16,376	49,960	02/28/2017	03/03/2022
166764-BT-6	CHEVRON CORP	SD		1,2	1.D FE	2,455,000	103.9609	2,552,240	2,455,000	2,455,000	0	0	0	0	2.895	2.895	MS	23,296	71,072	02/28/2017	03/03/2024
17288X-AB-0	CITADEL LP			1,2	2.B FE	498,570	107.0155	535,078	500,000	498,809	0	182	0	0	4.875	4.923	JJ	11,104	24,375	09/11/2019	01/15/2027
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	2,995,650	103.1818	3,095,454	3,000,000	2,998,886	0	863	0	0	3.700	3.731	MS	28,367	111,000	03/26/2018	03/29/2023
219868-BS-4	CORPORACION ANDINA DE FOMENTO		C		1.E FE	1,547,678	101.6076	1,422,506	1,400,000	1,411,220	0	(24,325)	0	0	4.375	2.584	JD	2,722	61,250	09/22/2016	06/15/2022
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	98.0742	980,742	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	13,474	0	08/17/2021	08/17/2026
22822R-BF-6	CROCAS 181 C - RMBS	SD			1.F FE	1,000,000	101.3115	1,013,115	1,000,000	1,000,015	0	(3)	0	0	3.720	3.719	MON	1,653	37,200	06/26/2018	07/15/2043
23311V-AB-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	1,312,715	100.0000	1,250,000	1,250,000	1,250,000	0	(7,977)	0	0	4.950	4.295	AO	15,469	61,875	08/14/2012	04/01/2022
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC	SD		1	1.G FE	2,324,270	99.9999	2,304,998	2,305,000	2,305,060	0	(4,351)	0	0	2.850	2.657	JJ	31,934	65,693	05/02/2017	01/06/2022
233851-DZ-4	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	995,530	101.9567	1,019,567	1,000,000	997,094	0	870	0	0	2.125	2.220	MS	6,552	21,250	03/05/2020	03/10/2025
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.F FE	2,999,070	106.7242	3,201,726	3,000,000	2,999,654	0	101	0	0	3.450	3.454	MS	31,050	103,500	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	49,967	100.6142	50,307	50,000	49,975	0	5	0	0	1.750	1.760	MS	272	875	03/04/2020	03/09/2027
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	949,373	100.6142	955,835	950,000	949,536	0	91	0	0	1.750	1.760	MS	5,172	16,625	03/04/2020	03/09/2027
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	131,943	105.6287	139,430	132,000	131,990	0	9	0	0	5.450	5.455	JD	320	18,308	05/17/2016	06/15/2023
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	739,122	106.3798	786,277	739,122	739,275	0	(1)	0	0	3.625	3.620	JJ	11,238	26,793	08/10/2015	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	2.A FE	369,565	104.3050	385,475	369,565	369,321	0	(7)	0	0	3.875	3.890	JJ	6,007	14,321	08/10/2015	01/30/2029
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	1,997,960	116.1933	2,323,866	2,000,000	1,998,563	0	172	0	0	4.800	4.812	MN	8,267	96,000	11/28/2018	11/30/2028
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	102.2780	1,022,780	1,000,000	998,684	0	142	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	996,690	111.5334	1,115,334	1,000,000	998,476	0	323	0	0	4.800	4.841	MS	16,000	48,000	02/17/2016	03/01/2026
29250N-AF-2	ENBRIDGE INC		C	1,2	2.A FE	711,273	104.3908	782,931	750,000	740,354	0	5,178	0	0	4.000	4.777	AO	7,500	30,000	09/11/2015	10/01/2023
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	999,240	102.8750	1,028,750	1,000,000	999,489	0	142	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	324,151	103.5000	362,250	350,000	339,492	0	2,750	0	0	4.150	5.120	JD	1,210	14,525	09/02/2015	06/01/2025
302635-AC-1	FS KKR CAPITAL CORP			1,2	2.C FE	498,420	100.8750	504,375	500,000	499,907	0	243	0	0	4.750	4.801	MN	3,035	23,750	04/27/2015	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	2,125,640	105.0243	2,100,486	2,000,000	2,057,250	0	(14,216)	0	0	5.125	4.269	FA	35,875	102,500	09/22/2016	08/25/2025
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.G FE	1,997,700	99.3745	1,987,490	2,000,000	1,998,140	0	440	0	0	1.625	1.649	JJ	14,986	16,250	01/08/2021	01/15/2026
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	997,860	107.2229	1,072,229	1,000,000	999,059	0	426	0	0	5.100	5.149	JJ	23,233	51,000	01/14/2019	01/17/2024
37254B-AB-6	GENPACT LUXEMBOURG SARL		C	1,2	2.C FE	499,885	100.4960	502,480	500,000	499,996	0	17	0	0	3.700	3.670	AO	4,625	18,500	03/21/2017	04/01/2022
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	999,200	102.6326	1,026,326	1,000,000	999,479	0	221	0	0	3.375	3.399	AO	7,125	34,969	09/29/2020	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	98.3263	983,263	1,000,000	997,430	0	440	0	0	2.500	2.559	FA	8,819	12,500	02/17/2021	08/24/2026
40052T-AA-7	GRYPHON FDG LTD - ABS		C		6. *	3,605	0.9850	12,928	1,312,517	0	0	0	0	0	0.500	250.000	MON	1,021	0	12/31/2010	05/11/2050
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING	SD			1.B FE	2,446,913	100.7000	2,467,150	2,450,000	2,449,777	0	625	0	0	2.500	2.526	MN	9,017	61,250	05/03/2017	05/08/2022
40434L-AA-3	HP INC			1,2	2.B FE	997,690	102.1850	1,021,850	1,000,000	998,375	0	447	0	0	2.200	2.249	JD	856	22,000	06/09/2020	06/17/2025
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	104.7369	1,047,369	1,000,000	999,035	0	261	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	500,000	107.7660	538,830	500,000	500,000	0	0	0	0	5.750	5.750	JD	80	28,750	12/12/2014	12/30/2024
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,000,000	99.9735	999,735	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MS	8,632	0	08/31/2021	09/15/2031
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	1,000,000	103.3618	1,033,618	1,000,000	1,000,046	0	(13)	0	0	5.000	5.000	AO	10,556	50,000	04/06/2015	04/15/2025
44891A-AM-9	HYUNDAI CAPITAL AMERICA			1	2.A FE	499,470	100.5842	502,921	500,000	499,972	0	107	0	0	3.100	3.122	AO	3,703	15,500	03/29/2017	04/05/2022
44891A-BF-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	998,140	102.6001	1,026,001	1,000,000	998,815	0	361	0	0	2.650	2.690	FA	10,379	26,500	02/05/2020	02/10/2025
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	98.5931	1,971,861	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	40,200	03/03/2021	03/02/2028
46647P-BH-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,000,000	101.2953	1,012,953	1,000,000	1,000,000	0	0	0	0	2.005	2.005	MS	6,015	20,050	03/10/2020	03/13/2026
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD			1.F FE	1,998,500	104.1624	2,083,248	2,000,000	1,999,534	0	213	0	0	3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
478160-CD-4	JOHNSON & JOHNSON	SD		1,2	1.A FE	1,396,192	100.1852	1,402,593	1,400,000	1,399,866	0	787	0	0	2.250	2.307	MS	10,325	31,500	02/28/2017	03/03/2022
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	986,410	104.5201	1,045,201	1,000,000	997,012	0	1,541	0	0	5.500	5.678	AO	11,153	55,000	10/15/2013	10/18/2023
532457-BQ-0	ELI LILLY AND CO			1	1.F FE	1,053,407	100.7599	1,063,017	1,055,000	1,054,879	0	322	0	0	2.350	2.381	MN	3,168	24,793	05/04/2017	05/15/2022
532457-BQ-0	ELI LILLY AND CO	SD		1	1.F FE	1,996,980	100.7599	2,015,198	2,000,000	1,999,775	0	617	0	0	2.350	2.381	MN	6,006	47,000	05/04/2017	05/15/2022
55336V-AA-8	MPLX LP			1,2	2.B FE	232,368	106.6250	266,563	250,000	243,279	0	1,946	0	0	4.000	4.940	FA	3,778	10,000	08/19/2015	02/15/2025
58013M-FL-3	MCDONALD'S CORP			1,2	2.A FE	998,160	100.8158	1,008,158	1,000,000	998,755	0	328	0	0	1.450	1.485	MS	4,833	14,500	03/03/2020	09/01/2025
62947Q-AZ-1	NXP BV		C	1,2	2.B FE	999,710	107.3657	1,073,657	1,000,000	999,845	0	66	0	0	4.875	4.883	MS	16,250	48,750	12/03/2018	03/01/2024
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1.E FE	998,050	103.6937	1,036,937	1,000,000	999,380	0	282	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
649604-AD-7	NEW YORK MORTGAGE TRUST INC				3.C	1,019,700	99.4636	1,024,475	1,030,000	1,024,475	12,600	3,556	0	0	6.250	6.613	JJ	29,684	64,375	12/19/2018	01/15/2022
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	2,000,000	99.1698	1,983,397	2,000,000	2,000,000	0	0	0	0	5.750	5.747	AO	19,486	58,458	04/15/2021	04/30/2026
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC	SD		1	2.C FE	1,998,800	99.9993	1,999,986	2,000,000	1,999,992	0	249	0	0	2.800	2.813	JJ	26,133	56,000	01/10/2017	01/13/2022
65535H-AP-4	NOMURA HOLDINGS INC		C		2.A FE	2,000,000	102.8912	2,057,824	2,000,000	2,000,000	0	0	0	0	2.648	2.648	JJ	24,273	52,960	01/09/2020	01/16/2025
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	99.2284	992,284	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	18,375	04/06/2021	04/15/2031
682680-BA-0	ONEOK INC			1,2	2.B FE	999,220	101.1134	1,011,134	1,000,000	999,467	0	137	0	0	2.200	2.215	MS	6,478	22,000	03/05/2020	09/15/2025
686330-AL-5	ORIX CORP		C		1.G FE	1,998,300	105.6104	2,112,208	2,000,000	1,999,265	0	339	0	0	4.050	4.069	JJ	37,125	81,000	01/08/2019	01/16/2024
69120V-AA-9	OWL ROCK CORE INCOME CORP			1,2	2.C FE	997,380	96.6199	966,199	1,000,000	997,515	0	135	0	0	3.125	3.182	MS	8,507	0	09/21/2021	09/23/2026
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.C FE	2,000,000	101.0185	2,020,370	2,000,000	2,000,000	0	0	0	0	3.250	3.251	MN	10,833	32,681	04/27/2021	05/01/2031
713448-DT-2	PEPSICO INC	SD		1,2	1.E FE	3,902,102	100.4784	3,928,705	3,910,000	3,909,452	0	1,625	0	0	2.250	2.292	MN	14,418	87,975	04/27/2017	05/02/2022
718546-AC-8	PHILLIPS 66			1	2.A FE	373,114	100.8759	377,276	374,000	373,976	0	97	0	0	4.300	4.327	AO	4,021	19,884	03/07/2012	04/01/2022
74153W-CL-1	PRICOA GLOBAL FUNDING I	SD			1.D FE	1,869,832	103.2605	1,930,971	1,870,000	1,869,920	0	39	0	0	2.400	2.402	MS	12,217	44,880	09/16/2019	09/23/2024
74153W-CL-1	PRICOA GLOBAL FUNDING I				1.D FE	129,988	103.2605	134,239	130,000	129,993	0	2	0	0	2.400	2.402	MS	849	3,120	09/16/2019	09/23/2024
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC				2.A	1,000,000	102.6700	1,026,700	1,000,000	1,000,000	0	0	0	0	3.850	3.849	FA	14,651	38,500	02/14/2013	02/14/2023
744320-CH-6	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	811,512	100.0971	815,791	815,000	812,531	0	657	0	0	1.500	1.575	MS	3,769	14,487	03/05/2020	03/10/2026
744320-CH-6	PRUDENTIAL FINANCIAL INC	SD		1,2	1.G FE	184,208	100.0971	185,180	185,000	184,440	0	38	0	0	1.500	1.575	MS	856	513	03/05/2020	03/10/2026
74930B-AG-0	RBB BANCORP			2,5	2.B FE	2,000,000	102.3215	2,046,430	2,000,000	2,000,000	0	0	0	0	4.000	4.001	AO	20,000	41,111	03/23/2021	04/01/2031
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II			1	1.E FE	363,985	104.0402	379,747	365,000	364,248	0	137	0	0	2.750	2.794	JJ	4,461	10,038	01/13/2020	01/21/2027
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	1,630,455	104.0402	1,701,057	1,635,000	1,631,662	0	614	0	0	2.750	2.794	JJ	19,983	44,963	01/13/2020	01/21/2027
78012K-ZG-5	ROYAL BANK OF CANADA		A		1.C FE	1,999,540	100.1991	2,003,982	2,000,000	1,999,990	0	120	0	0	2.750	2.756	FA	22,917	55,000	01/25/2017	02/01/2022
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	1,995,440	103.1585	2,063,170	2,000,000	1,995,717	0	277	0	0	3.350	3.377	AO	13,958	33,500	04/13/2021	04/16/2031
81788Y-AA-1	767 LLC			2	2.C PL	118,875	100.0024	118,878	118,875	118,875	0	0	0	0	5.250	5.250	MON	451	6,241	02/11/2016	10/05/2022
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	1,997,880	104.2398	2,084,796	2,000,000	1,999,308	0	299	0	0	3.125	3.141	MS	18,229	62,500	03/07/2017	03/16/2024
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,000,000	103.8750	2,077,500	2,000,000	2,000,053	0	(40)	0	0	5.000	4.998	AO	25,000	100,000	03/21/2018	04/01/2028
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	659,805	104.0956	686,828	659,805	660,080	0	26	0	0	4.100	4.089	AO	6,763	27,052	07/28/2015	10/01/2029
85325W-AA-6	STANDARD CHARTERED PLC		C	2,5	1.G FE	999,990	102.6813	1,026,813	1,000,000	1,000,015	0	8	0	0	2.819	2.820	JJ	11,824	28,190	01/07/2020	01/30/2026
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	2,000,000	99.0357	1,980,715	2,000,000	2,000,000	0	0	0	0	4.250	4.253	JAJO	21,250	42,736	03/31/2021	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,998,800	105.7153	3,171,459	3,000,000	2,999,610	0	193	0	0	4.400	4.407	MN	12,833	132,000	11/19/2018	11/26/2023
882508-BB-9	TEXAS INSTRUMENTS INC	SD		1,2	1.E FE	2,604,814	103.5438	2,718,025	2,625,000	2,617,792	0	2,905	0	0	2.625	2.745	MN	8,805	68,906	04/27/2017	05/15/2024
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	634,245	108.3583	541,792	500,000	523,493	0	(18,672)	0	0	8.375	4.316	MS	12,330	41,875	04/23/2015	03/15/2023
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	1,998,200	102.1444	2,042,888	2,000,000	1,998,999	0	349	0	0	2.000	2.019	AO	9,333	40,000	10/02/2019	10/07/2024
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B PL	3,000,000	98.2511	2,947,533	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	45,000	74,250	03/01/2021	03/01/2026
904764-AX-5	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	4,009,784	103.4565	4,189,988	4,050,000	4,035,721	0	5,824	0	0	2.600	2.756	MN	16,380	105,300	05/02/2017	05/05/2024
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	44,565	106.6692	48,001	45,000	44,788	0	65	0	0	3.375	3.531	MS	418	1,519	03/19/2018	03/22/2025
904764-BB-2	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	2,926,455	106.6692	3,152,075	2,955,000	2,941,148	0	4,103	0	0	3.375	3.530	MS	27,426	99,731	03/19/2018	03/22/2025
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	652,959	104.3268	681,211	652,959	653,165	0	(4)	0	0	4.300	4.287	FA	10,607	28,077	08/01/2013	02/15/2027
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	1,000,000	101.0536	1,010,536	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	16,417	05/25/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	2,577,532	113.4533	2,961,131	2,610,000	2,587,669	0	2,792	0	0	4.329	4.478	MS	31,385	112,987	06/21/2018	09/21/2028
957638-AD-1	WESTERN ALLIANCE BANCORP			2,5	2.B FE	1,000,000	103.2483	1,032,483	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	15,667	06/03/2021	06/15/2031
96524V-A*-7	WHITEHORSE FINANCE, INC.				2.A PL	1,000,000	101.8100	1,018,100	1,000,000	1,000,000	0	0	0	0	6.000	5.998	FA	24,000	60,000	08/07/2018	08/07/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						179,313,802	XXX	184,193,770	180,587,489	179,147,273	22,139	(36,654)	0	0	XXX	XXX	XXX	1,658,969	5,274,730	XXX	XXX
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	32,058	102.3833	35,081	34,264	32,031	0	307	0	0	3.266	6.175	MON	93	1,130	07/24/2013	06/25/2035
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS			4	1.D FM	91,738	93.5326	98,708	105,533	98,708	(849)	(244)	0	0	5.750	6.891	MON	506	6,068	09/13/2013	03/25/2037
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS			4	1.A FM	24,149	99.5997	28,634	28,749	28,330	0	807	0	0	0.263	8.766	MON	1	76	01/16/2014	11/25/2036
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS			4	1.D FM	182,639	98.9735	211,991	214,190	127,993	0	10,814	0	0	6.000	18.898	MON	1,071	12,851	09/18/2013	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.D FM	826,800	98.6967	862,378	873,765	823,623	0	789	0	0	2.883	3.202	MON	2,099	24,123	06/02/2020	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS			4	1.A FM	226,779	99.8649	236,217	236,536	212,936	0	320	0	0	2.170	17.445	MON	428	4,813	04/08/2016	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4	1.A FM	64,083	98.7249	73,565	74,515	70,349	0	2,432	0	0	0.524	5.076	MON	13	392	02/25/2016	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.D FM	174,239	100.2719	192,017	191,496	173,241	0	2,514	0	0	3.028	4.563	MON	483	5,885	02/12/2016	05/20/2036
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.A FM	197,250	99.8962	196,189	196,393	194,076	0	246	0	0	2.941	3.205	MON	481	6,044	01/27/2017	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.D FM	324,044	93.7531	354,405	378,020	296,771	0	7,644	0	0	2.785	7.012	MON	877	11,426	02/11/2016	04/25/2035
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS			4	1.D FM	273,184	98.3176	327,547	333,151	274,217	0	1,760	0	0	3.595	12.464	MON	998	12,362	08/16/2011	04/25/2037
12529L-AA-8	CFMT 2020-HB4 A - RMBS			4	1.A FE	3,479,941	100.0543	3,481,834	3,479,943	3,454,473	0	(25,467)	0	0	0.946	1.538	MON	549	33,564	12/11/2020	12/26/2030
12530B-AA-7	CFMT 21HB7 A - RMBS			4	1.A FE	4,916,460	99.3800	4,885,984	4,916,466	4,916,464	0	4	0	0	1.151	1.151	MON	629	8,961	10/22/2021	10/27/2031
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.D FM	277,199	95.4162	288,556	302,418	258,231	0	3,680	0	0	5.250	7.649	MON	1,323	15,877	01/16/2014	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.D FM	546,720	96.5250	548,460	568,205	522,551	0	(8,975)	0	0	2.441	2.797	MON	1,156	14,332	07/10/2019	01/25/2036
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS			4	1.A FM	14,761	99.0107	14,593	14,739	14,718	0	85	0	0	3.095	2.799	MON	38	449	01/27/2017	09/20/2034
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	207,774	101.8989	206,808	202,954	207,438	0	(85)	0	0	3.500	2.990	MON	592	7,103	01/14/2020	03/25/2050
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	1.D FM	96,396	100.2561	101,645	101,385	93,391	0	2,467	0	0	5.750	9.046	MON	486	5,828	07/17/2013	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	796,700	99.7672	794,846	796,701	796,687	0	(12)	0	0	1.390	1.387	MON	923	11,072	10/06/2020	01/26/2065
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS			4	1.D FM	193,521	100.1170	192,603	192,378	183,038	0	(1,113)	0	0	5.271	6.770	MON	845	10,183	01/29/2014	04/25/2035
29445U-AB-1	EQLS 2007-1 A2B - RMBS			4	1.A FM	436,800	96.5970	507,783	525,672	469,076	0	3,663	0	0	0.292	2.947	MON	21	1,554	10/28/2014	04/25/2037
32027L-AE-5	FFML 2006-FF14 A5 - RMBS			4	1.A FM	205,390	99.0764	229,611	231,752	221,900	0	3,476	0	0	0.262	5.110	MON	10	615	03/18/2015	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	170,004	99.4827	198,970	200,005	170,970	0	4,849	0	0	2.298	7.299	MON	383	4,619	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.D FM	630,439	74.7284	609,980	816,262	545,779	0	5,446	0	0	2.970	5.355	MON	2,020	25,605	08/01/2016	07/25/2036
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,976,797	99.8765	1,963,008	1,965,435	1,976,730	0	(67)	0	0	2.500	2.424	MON	4,095	8,189	10/20/2021	11/27/2051
33853G-AB-9	FSMT 2112 A2 - CMO/RMBS			4	1.A FE	1,491,686	99.8347	1,487,361	1,489,824	1,491,679	0	(8)	0	0	2.500	2.486	MON	3,104	3,104	11/10/2021	10/02/2051
362257-AB-3	GSAA 2006-17 A2 - RMBS			4	1.D FM	548,412	34.4436	646,687	1,877,527	481,075	0	40,850	0	0	0.462	10.819	MON	120	12,841	12/31/2010	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4	1.D FM	752,742	68.0753	836,508	1,228,799	468,073	0	69,564	0	0	0.242	15.791	MON	41	3,713	01/05/2016	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS			4	5.B FM	182,729	94.0307	161,866	172,142	150,103	0	2,488	0	0	5.500	6.979	MON	789	7,890	12/16/2014	02/25/2036
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS			4	3.B FM	76,221	72.3056	68,756	95,090	68,756	(1,352)	244	0	0	2.960	4.271	MON	235	2,840	02/26/2016	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	43,316	100.5653	45,764	45,506	43,022	0	203	0	0	2.629	4.697	MON	100	1,264	02/22/2016	11/25/2035
362381-AA-3	GSAA 2006-12 A1 - RMBS			4	1.D FM	162,470	36.4986	130,597	357,814	119,136	0	4,022	0	0	0.202	5.582	MON	10	1,462	12/31/2010	08/25/2036
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	146,446	102.2430	148,943	145,675	145,463	0	552	0	0	3.047	2.880	MON	370	4,660	01/27/2017	09/25/2034
36298Y-AA-8	GSAA 2006-14 A1 - RMBS			4	1.D FM	166,429	31.1768	125,914	403,871	115,669	0	3,206	0	0	0.202	5.741	MON	11	2,916	12/31/2010	09/25/2036
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS			4	1.A FM	160,059	101.9063	163,831	160,766	159,783	0	78	0	0	2.489	2.866	MON	334	4,264	01/27/2017	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4	1.D FM	285,237	92.2610	358,011	388,041	354,326	0	25,949	0	0	0.504	8.333	MON	65	1,974	12/04/2014	09/19/2036
43739H-AA-8	HMBT 2006-2 A1 - RMBS			4	1.A FM	114,280	98.9118	129,184	130,606	120,872	0	644	0	0	0.462	8.225	MON	8	611	02/11/2016	12/25/2036
45660K-AA-9	INDX 2006-AR39 A1 - RMBS			4	1.A FM	362,839	98.6603	444,349	450,383	369,497	0	21,786	0	0	0.282	6.417	MON	18	1,286	09/22/2015	02/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4	1.D FM	253,561	80.7865	277,759	343,818	252,081	0	16,543	0	0	0.782	7.908	MON	37	2,720	02/16/2016	02/25/2035
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS			4	1.A FM	100,157	99.8052	118,123	118,354	103,372	0	1,093	0	0	2.460	10.587	MON	243	3,131	01/31/2012	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.D FM	253,130	92.0231	278,828	302,998	238,800	0	6,238	0	0	2.802	5.823	MON	707	8,416	04/06/2017	03/25/2036
57643L-LC-8	MABS 2005-AB1 A4 - RMBS			4	1.A FM	157,919	100.0460	158,189	158,117	155,967	0	772	0	0	6.148	4.373	MON	810	4,815	11/20/2014	11/25/2035
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	869,432	99.8116	865,901	867,535	869,421	0	(11)	0	0	2.436	2.436	MON	1,761	3,615	10/22/2021	07/01/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS			4	1.A FM	146,822	96.1642	147,553	153,439	146,971	0	858	0	0	0.653	2.883	MON	17	1,082	05/02/2017	03/25/2030
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	144,849	102.3659	146,629	143,240	143,983	0	749	0	0	2.580	2.955	MON	308	4,035	01/27/2017	07/25/2034
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS			4	1.A	1,902,117	99.8693	1,899,569	1,902,055	1,902,091	0	(26)	0	0	2.500	2.490	MON	3,963	7,925	10/14/2021	08/01/2051
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,443,984	99.8504	2,408,341	2,411,950	2,443,798	0	(186)	0	0	2.500	2.430	MON	5,025	15,075	10/01/2021	10/25/2051
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS			4	1.A	970,494	99.8672	966,337	967,622	970,480	0	(15)	0	0	2.500	2.478	MON	2,016	4,032	10/21/2021	07/25/2051
693684-AA-0	PSMC 201 A1 - CMO/RMBS			4	1.A	162,148	100.5475	159,473	158,605	161,820	0	(5,229)	0	0	3.500	0.752	MON	463	5,551	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	142,211	100.1569	139,641	139,422	142,728	0	(5,936)	0	0	3.500	0.330	MON	407	4,880	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	224,358	100.1747	221,531	221,144	224,231	0	(7,804)	0	0	3.500	0.035	MON	645	7,740	10/28/2019	11/26/2049
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	398,239	100.8968	399,500	395,950	397,955	0	(133)	0	0	3.000	2.784	MON	990	11,878	11/26/2019	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	328,768	101.1860	327,600	323,760	331,236	0	(5,067)	0	0	3.500	1.761	MON	944	11,477	10/11/2019	09/27/2049
749384-AA-1	RCKT 215 A1 - CMO/RMBS			4	1.A FE	1,980,316	99.8732	1,977,495	1,980,006	1,980,310	0	(6)	0	0	2.500	2.491	MON	4,125	4,125	11/12/2021	11/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	485,569	99.8500	488,623	489,357	486,254	0	82	0	0	2.750	2.939	MON	224	13,457	10/09/2019	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,470,352	98.6600	1,466,716	1,486,637	1,470,418	0	66	0	0	2.120	2.161	MON	525	7,635	09/24/2021	09/25/2061
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4	1.A FM	431,948	97.2016	478,531	492,308	475,591	0	6,546	0	0	0.482	3.893	MON	33	4,290	08/11/2014	10/25/2046
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	1.D FM	252,097	91.0882	288,460	316,682	272,113	0	4,684	0	0	5.584	8.254	MON	1,474	17,261	02/11/2016	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,905,353	99.8246	1,887,267	1,890,583	1,905,270	0	(82)	0	0	2.500	2.455	MON	3,939	7,877	10/13/2021	07/25/2051
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS			4	1.A FM	286,129	102.0652	335,676	328,884	305,623	0	(1,700)	0	0	4.513	10.977	MON	1,237	15,033	08/04/2011	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	1.D FM	133,177	92.6828	146,036	157,565	137,801	0	3,811	0	0	3.668	7.123	MON	482	5,796	02/24/2016	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.D FM	447,247	97.2471	486,371	500,140	459,130	0	14,915	0	0	2.686	6.069	MON	1,120	14,773	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	1,999,559	100.2395	2,004,351	1,999,562	2,007,561	0	8,002	0	0	1.719	1.724	MON	573	34,368	10/14/2020	10/25/2050
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	553,843	101.6619	553,363	544,317	553,051	0	(462)	0	0	3.500	3.156	MON	1,588	19,051	11/14/2019	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	579,319	101.1309	573,856	567,439	584,383	0	(15,162)	0	0	3.500	1.581	MON	1,655	19,860	10/08/2019	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS			4	1.A	1,292,978	101.5699	1,281,635	1,261,826	1,304,879	0	(20,371)	0	0	3.500	1.676	MON	3,680	44,164	02/13/2020	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	663,154	101.3825	657,227	648,264	662,355	0	(262)	0	0	3.500	3.062	MON	1,891	22,689	01/08/2020	02/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	3,004,341	99.8424	2,968,530	2,973,215	3,004,194	0	(146)	0	0	2.500	2.451	MON	6,194	12,388	10/06/2021	11/25/2051
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	136,298	100.9920	156,790	155,250	124,524	0	8,632	0	0	3.594	11.639	MON	465	5,269	02/10/2016	11/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.D FM	188,177	95.8135	204,527	213,464	175,596	0	6,174	0	0	2.810	7.387	MON	500	6,357	01/15/2016	07/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS			4	1.A FM	247,685	98.8718	283,931	287,171	270,575	0	6,693	0	0	0.402	6.704	MON	16	733	11/06/2015	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.D FM	105,179	96.2695	108,111	112,300	102,504	0	(142)	0	0	3.375	3.500	MON	316	3,790	02/07/2013	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	1,247,513	98.3235	1,297,988	1,320,120	1,251,493	0	2,678	0	0	0.383	6.197	MON	70	5,104	07/09/2020	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	287,782	99.6677	357,545	358,737	273,940	0	1,898	0	0	5.950	10.306	MON	1,779	8,388	02/18/2014	11/25/2036
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS			4	1.A FM	271,831	99.8618	281,063	281,452	272,565	0	574	0	0	5.885	4.743	MON	1,380	12,339	03/08/2017	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	1.A FM	100,151	112.1066	131,536	117,331	125,271	0	6,190	0	0	0.502	8.055	MON	8	1,871	03/04/2016	01/25/2038
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	937,813	102.5193	1,025,193	1,000,000	958,908	0	7,276	0	0	3.000	3.828	MON	2,500	30,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	957,500	103.2055	1,032,055	1,000,000	972,069	0	5,002	0	0	3.250	3.960	MON	2,708	32,500	03/04/2019	01/25/2058
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	2,308,829	99.8242	2,286,195	2,290,221	2,308,470	0	(359)	0	0	2.500	2.363	MON	4,771	9,543	10/13/2021	08/25/2051
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS			4	1.D FM	129,559	100.5732	137,977	137,190	129,136	0	2,204	0	0	2.833	4.700	MON	324	3,942	02/23/2016	10/25/2035
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.D FM	141,129	103.2137	160,191	155,203	142,262	0	6,302	0	0	2.889	8.488	MON	374	4,743	04/14/2016	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.D FM	208,847	96.4828	225,939	234,176	224,306	0	7,917	0	0	2.737	6.578	MON	534	6,625	08/04/2016	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	3.B FM	326,813	99.7430	347,097	347,991	347,097	(3,150)	9,875	0	0	2.559	5.672	MON	742	9,074	09/16/2016	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4	1.D FM	266,395	98.7475	298,084	301,864	264,067	0	2,886	0	0	0.902	5.518	MON	53	2,763	01/22/2016	01/25/2045
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.D FM	29,608	96.7679	30,779	31,807	30,779	(8)	94	0	0	2.514	2.939	MON	67	984	02/24/2016	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	407,078	101.5154	406,015	399,954	408,294	0	(8,454)	0	0	3.500	2.201	MON	1,167	13,984	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	831,805	101.1965	831,879	822,043	836,187	0	(5,839)	0	0	3.000	2.236	MON	2,055	24,661	02/14/2020	12/27/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						53,972,292	XXX	55,101,187	57,738,038	53,563,089	(5,359)	246,277	0	0	XXX	XXX	XXX	92,227	803,756	XXX	XXX
00500J-AA-1	ACRES 21FL2 A - CMBS			4,5	1.A FE	2,000,000	100.0444	2,000,888	2,000,000	2,000,000	0	0	0	0	1.490	1.512	MON	911	0	12/07/2021	01/15/2037
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	1,801,701	106.1983	1,858,470	1,750,000	1,770,460	0	(5,296)	0	0	3.966	3.634	MON	4,820	69,405	09/09/2015	08/12/2033

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
05608B-AA-8	BX 2019-IMC A - CMBS			4	1.A	2,000,000	99.8117	1,996,235	2,000,000	2,000,000	0	0	0	0	1.110	1.113	MON	1,048	22,385	05/02/2019	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4	1.A FE	1,000,000	99.3073	993,073	1,000,000	1,000,000	0	0	0	0	0.810	0.822	MON	382	7,319	01/05/2021	01/17/2034
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A	1,965,981	99.9095	1,964,201	1,965,981	1,965,981	0	0	0	0	1.010	1.024	MON	937	20,016	10/22/2020	11/16/2037
30288B-AE-5	FREMF 2015-K721 B - CMBS			4	1.A	909,719	101.5413	1,015,413	1,000,000	987,254	0	14,781	0	0	3.577	5.306	MON	2,980	36,086	05/25/2016	11/25/2047
30295M-AS-1	FREMF 2016-K723 B - CMBS			4	1.A	702,110	103.0943	773,207	750,000	734,356	0	6,842	0	0	3.558	4.692	MON	2,224	27,202	11/03/2016	10/25/2039
35709C-AS-2	FREMF 2019-K87 B - CMBS			4	1.A	981,305	111.8293	1,118,293	1,000,000	985,929	0	1,679	0	0	4.322	4.665	MON	3,602	43,836	01/23/2019	01/25/2051
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS			4	1.A	1,436,731	101.7754	1,499,732	1,473,570	1,467,015	0	4,345	0	0	3.143	3.482	MON	3,859	46,461	04/03/2014	12/17/2047
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4	1.A FE	1,818,044	100.0981	1,819,828	1,818,044	1,818,044	0	0	0	0	1.260	1.264	MON	1,082	18,942	01/29/2021	02/15/2040
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,615,591	XXX	15,039,340	14,757,595	14,729,039	0	22,350	0	0	XXX	XXX	XXX	21,845	291,651	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	374,145	90.1730	337,380	374,147	374,147	0	0	0	0	3.967	3.967	MON	618	14,842	05/25/2017	05/16/2042
00038P-AA-8	AASET 211 A - ABS			4	1.F FE	729,333	99.0000	729,534	736,903	729,370	0	37	0	0	2.950	3.018	MON	906	2,053	11/02/2021	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO		C	2	1.A FE	4,000,000	99.9901	3,999,604	4,000,000	4,000,000	0	0	0	0	1.732	1.800	JAJO	14,044	42,427	02/19/2021	04/20/2032
000825-AA-7	ACAM 19FL1 A - CDO			4	1.A FE	1,000,000	100.1398	1,001,398	1,000,000	1,000,000	0	0	0	0	1.407	1.515	MON	626	15,596	12/10/2019	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO		C	4	1.A FE	2,000,000	100.0400	2,000,800	2,000,000	2,000,000	0	0	0	0	1.982	1.954	JAJO	8,036	41,388	03/10/2020	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO		C	4	1.A FE	1,903,266	99.9996	1,899,992	1,900,000	1,902,758	0	(508)	0	0	2.462	2.425	JAJO	9,226	23,389	04/27/2021	04/20/2032
00086A-AS-3	ABPCI 1RR AB2 - CDO		C	4	1.A FE	2,000,000	99.5970	1,991,940	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	23,986	04/29/2021	07/20/2033
001406-AA-5	DCAL 2015 A1 - ABS		D	2	4.B FE	220,434	86.2025	190,019	220,434	190,019	24,698	(3)	0	0	4.213	4.245	MON	413	9,287	02/13/2015	02/15/2040
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	99.9774	1,997,631	1,998,083	1,998,630	0	(159)	0	0	1.819	1.817	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	999,998	99.3448	993,448	1,000,000	1,000,997	0	(287)	0	0	2.120	2.098	MON	1,767	21,200	03/04/2020	04/17/2037
00213R-AB-9	ARLFR 121 A2 - ABS			4	1.F FE	1,501,172	101.5179	1,522,769	1,500,000	1,500,323	0	(309)	0	0	3.810	3.817	MON	2,540	57,150	02/06/2019	12/15/2042
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS			4,5	1.A FE	418,612	99.7805	417,693	418,612	418,612	0	0	0	0	1.184	1.758	MON	220	4,912	08/09/2019	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CDO/CMBS			4,5	1.A FE	1,000,000	99.8003	998,003	1,000,000	1,000,000	0	0	0	0	1.464	1.741	MON	651	14,573	08/09/2019	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	794,821	93.8492	745,946	794,835	794,832	0	4	0	0	3.351	3.351	MON	1,184	26,635	02/03/2020	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS			2	2.B FE	558,412	89.6008	500,342	558,413	558,423	0	(1)	0	0	3.844	3.844	MON	954	21,465	06/12/2019	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	332,709	102.7948	342,093	332,793	332,733	0	7	0	0	3.870	3.913	MON	1,037	12,879	06/13/2018	12/02/2033
00833M-AA-2	AFFRM 2021-A A - ABS			4	1.C FE	999,852	100.0230	1,000,230	1,000,000	998,003	0	(1,849)	0	0	0.880	1.088	MON	391	7,260	02/09/2021	08/15/2025
01448Q-AA-8	ALESC IV A1 - CDO			4	1.C FE	185,070	98.7950	215,343	217,970	176,994	0	22,569	0	0	0.612	7.448	JAJO	226	1,473	09/29/2016	07/30/2034
01749P-AN-8	ALLEG III CN - CDO		C	4	1.B FE	676,449	75.1161	677,149	901,469	651,989	0	(24,454)	0	0	4.340	4.340	JAJO	10,297	17,754	04/30/2015	07/26/2027
01749P-AU-2	ALLEG III B2R - CDO		C	4	1.A FE	285,024	100.0174	285,074	285,024	285,038	0	(5)	0	0	3.640	3.646	JAJO	1,902	10,375	12/22/2017	07/26/2027
02665X-AB-5	AH4R 2014-SFR3 B - RMBS			4	1.A FE	999,967	103.9666	1,039,666	1,000,000	1,000,000	0	0	0	0	4.201	4.172	MON	3,501	42,010	11/20/2014	12/18/2036
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	891,969	104.9896	936,505	891,998	891,432	0	(10)	0	0	3.732	3.754	MON	2,774	33,289	09/11/2015	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	0	0.0010	9	0	9	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS	SD		1,2	1.A FE	1,948,240	99.8594	1,997,188	2,000,000	1,986,178	0	10,950	0	0	3.070	3.685	MON	2,729	61,400	06/11/2018	03/15/2048
03235T-AA-5	ACEF 2014-1 A - CMO			4	5.B GI	100,055	30.4200	100,055	328,911	100,055	(25,332)	25,332	0	0	8.000	47.003	MON	804	26,581	12/10/2014	12/20/2024
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	2,000,000	99.6000	1,992,000	2,000,000	2,000,000	0	0	0	0	2.875	2.878	JAJO	27,792	0	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.000	2.999	JAJO	1,500	0	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	2,000,000	101.4000	2,028,000	2,000,000	2,000,000	0	0	0	0	4.100	4.098	AO	15,033	82,000	01/26/2018	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000	0	0	0	0	4.620	4.618	AO	8,470	46,200	02/19/2019	04/25/2037
03331F-AJ-9	ANCHF 7R BR - CDO			4	1.C FE	2,000,000	100.2511	2,005,022	2,000,000	2,000,000	0	0	0	0	3.133	3.133	AO	11,488	31,330	04/13/2021	04/25/2037
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	1,485,000	101.1020	1,501,365	1,485,000	1,485,000	0	0	0	0	4.194	4.215	MJSD	4,498	62,281	05/28/2019	06/07/2049
03837Q-AA-0	AQFIT 19A A - ABS			4	1.F FE	522,299	101.7207	531,369	522,380	522,307	0	(1)	0	0	3.140	3.167	MON	729	16,403	09/16/2019	07/16/2040
03879X-AA-7	ARCLO 2018-FL1 A - CMBS			4	1.A FE	2,004,375	99.8771	1,997,542	2,000,000	2,001,347	0	(1,532)	0	0	1.260	1.189	MON	1,190	25,418	11/25/2019	06/15/2028
03880V-AA-8	ARCLO 2019-FL2 A - CDO		C	4,5	1.A FE	2,500,000	100.0964	2,502,409	2,500,000	2,500,000	0	0	0	0	1.364	1.368	MON	1,611	33,917	11/01/2019	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CDO		C	4,5	1.A FE	6,003,750	99.8776	5,992,657	6,000,000	6,002,844	0	(906)	0	0	1.264	1.212	MON	3,583	62,963	04/14/2021	02/15/2035
03880W-AC-2	ARCLO 2020-FL1 AS - CDO		C	4	1.A FE	1,503,750	99.9044	1,498,566	1,500,000	1,503,047	0	(703)	0	0	1.564	1.501	MON	1,108	23,392	01/05/2021	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4	1.A FE	3,000,000	99.4977	2,984,930	3,000,000	3,000,000	0	0	0	0	1.080	1.081	MON	1,530	24,657	02/18/2021	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4	1.A FE	1,174,800	99.9162	1,198,995	1,200,000	1,185,412	0	3,241	0	0	1.354	1.721	JAJO	3,520	17,359	12/18/2018	01/15/2030
05377R-CQ-5	AESOP 2017-1 A - ABS			2	1.A FE	1,379,779	101.2680	1,397,499	1,380,000	1,379,407	0	(541)	0	0	3.070	3.197	MON	1,295	42,366	03/08/2017	09/20/2023
05377R-CQ-5	AESOP 2017-1 A - ABS	SD		2	1.A FE	104,983	101.2680	106,331	105,000	104,955	0	(41)	0	0	3.070	3.197	MON	99	3,223	03/08/2017	09/20/2023
05377R-DQ-4	AESOP 193 A - ABS			4	1.A FE	1,499,973	102.2418	1,533,627	1,500,000	1,499,100	0	(888)	0	0	2.360	2.395	MON	1,082	35,403	08/19/2019	03/20/2026
05492K-AA-7	BDS 2019-FL4 A - CDO		C	4	1.A FE	2,247,537	99.8943	2,244,693	2,247,069	2,247,113	0	(423)	0	0	1.209	1.198	MON	1,132	27,408	01/08/2021	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CDO		C	4,5	1.A FE	4,379,453	100.0261	4,376,142	4,375,000	4,377,095	0	(2,358)	0	0	1.314	1.264	MON	1,917	57,482	01/12/2021	02/18/2037

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
05493N-AA-0	BDS 21FL9 A - CMBS		C	4	1.A FE	2,500,000	99.5206	2,488,015	2,500,000	2,500,000	0	0	0	0	1.204	1.221	MON	1,170	5,463	10/01/2021	11/18/2038
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	121,287	101.4836	123,118	121,318	121,299	0	3	0	0	2.940	2.942	MON	59	3,567	04/04/2017	05/25/2029
05587T-AA-4	BSPRT 2019-FL5 A - CMBS			4	1.A FE	1,471,798	99.8846	1,470,100	1,471,798	1,471,798	0	0	0	0	1.260	1.258	MON	876	18,705	05/20/2019	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO		C	4	1.A FE	744,044	100.0307	744,273	744,044	744,044	0	0	0	0	0.960	0.950	MON	337	5,626	02/12/2021	02/17/2037
05602C-AA-2	BSPRT 21FL7 A - CDO		C	4	1.A FE	2,000,000	100.0432	2,000,865	2,000,000	2,000,000	0	0	0	0	1.420	1.441	MON	868	0	12/09/2021	12/15/2038
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS			4	1.A FE	294,258	102.3954	299,941	292,924	293,054	0	(117)	0	0	3.469	3.405	MON	847	16,248	06/03/2015	05/15/2048
05616M-AG-1	BABSN 2015-II CN - CDO		D	4	1.G FE	1,143,331	80.1905	1,202,858	1,500,000	1,094,011	0	(44,299)	0	0	5.940	5.940	JAJO	10,777	91,090	07/23/2015	10/21/2030
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	2,000,000	100.3059	2,006,119	2,000,000	2,000,000	0	0	0	0	1.831	1.829	JAJO	7,428	24,791	02/08/2021	04/20/2033
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	2,030,000	101.6000	2,032,000	2,000,000	2,024,914	0	(5,086)	0	0	4.250	3.824	AO	15,583	85,000	04/16/2021	04/25/2036
12326Q-AA-2	BJETS 191 A - ABS			4	1.G FE	466,397	100.6555	469,471	466,413	466,414	0	3	0	0	4.212	4.249	MON	873	19,645	06/11/2019	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.G FE	694,388	99.8716	693,507	694,398	694,391	0	3	0	0	2.981	2.981	MON	920	20,700	10/21/2020	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CDO/CMBS			4,5	1.A FE	2,994,063	99.7743	2,993,228	3,000,000	2,999,576	0	3,659	0	0	1.009	1.076	MON	1,261	31,574	03/10/2020	02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS			4	1.E FE	126,590	100.0134	126,644	126,627	126,625	0	7	0	0	3.870	3.906	MON	218	4,901	03/30/2017	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	230,077	99.1232	224,137	226,119	227,812	0	(663)	0	0	4.180	3.865	MON	420	9,452	01/09/2020	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	1,348,059	101.2421	1,365,159	1,348,410	1,348,086	0	12	0	0	2.690	2.691	MON	1,612	36,257	01/15/2020	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	673,730	103.3233	696,611	674,205	673,758	0	13	0	0	3.250	3.254	MON	974	21,915	01/15/2020	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - RMBS			4	1.D FE	1,308,421	98.8969	1,294,000	1,308,433	1,308,421	0	1	0	0	1.100	1.100	MON	440	12,034	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	643,617	99.2686	639,042	643,750	643,623	0	5	0	0	2.070	2.068	MON	481	13,326	10/02/2020	10/18/2045
12803V-AA-3	CAJUN 211 A2 - RMBS			4	2.B FE	1,000,000	99.8290	998,290	1,000,000	1,000,000	0	0	0	0	3.931	3.931	FMAN	6,115	0	10/29/2021	11/20/2051
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	2,968,771	97.9366	2,908,718	2,970,000	2,968,806	0	35	0	0	2.010	2.012	MON	2,653	59,701	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	994,399	100.8281	1,003,239	995,000	994,415	0	16	0	0	3.100	3.103	MON	1,371	30,847	11/18/2020	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.F FE	761,710	101.1433	770,440	761,731	761,712	0	2	0	0	3.474	3.500	MON	1,176	23,449	01/20/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4	1.A FE	1,000,000	99.9004	999,004	1,000,000	1,000,000	0	0	0	0	1.105	1.168	JAJO	2,025	6,680	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	100.2000	1,002,000	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	14,238	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4	1.A FE	2,499,100	99.9998	2,499,994	2,500,000	2,499,259	0	291	0	0	1.524	1.617	JAJO	8,254	32,108	02/04/2021	07/15/2030
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	2,000,000	99.9998	1,999,995	2,000,000	2,000,444	0	(468)	0	0	1.524	1.584	JAJO	6,603	32,379	02/08/2018	04/15/2030
15674H-AA-3	CERB 29 A - CDO		C	4	1.A FE	1,000,000	100.0884	1,000,884	1,000,000	1,000,000	0	0	0	0	2.024	2.130	JAJO	4,385	19,688	10/16/2020	10/15/2032
15674J-AA-9	CERB 30 A - CDO		C	2	1.A FE	1,004,688	100.4945	1,004,945	1,000,000	1,004,637	0	(50)	0	0	1.974	1.894	JAJO	4,276	0	12/21/2021	01/17/2033
15674P-AA-5	CERB XXXIII A - CDO		C	2	1.A FE	1,000,000	100.2923	1,002,924	1,000,000	1,000,000	0	0	0	0	1.684	1.757	JAJO	3,648	3,946	06/23/2021	07/23/2033
17181C-AA-6	CIMLT 181 A - RMBS			4	1.C FE	140,556	99.2333	139,478	140,556	140,551	0	3	0	0	1.571	1.593	MON	74	2,169	05/15/2018	03/20/2043
19421U-AA-2	CASL 2019-A A1 - ABS			4	1.A FE	625,672	102.0789	641,783	628,713	626,128	0	294	0	0	1.502	1.665	MON	131	9,551	06/26/2019	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	314,241	102.8910	323,444	314,356	314,255	0	5	0	0	3.280	3.311	MON	172	10,311	06/26/2019	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	832,568	106.3810	886,090	832,941	832,678	0	28	0	0	4.130	4.174	MON	573	34,400	06/12/2018	12/26/2047
19424K-AB-9	CASL 21A A2 - ABS			4	1.C FE	2,870,939	98.0353	2,815,097	2,871,512	2,870,964	0	25	0	0	1.600	1.610	MON	766	39,053	02/09/2021	07/25/2051
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	115,466	101.3839	117,095	115,497	115,476	0	3	0	0	2.730	2.752	MON	53	3,153	10/13/2016	10/25/2040
21872M-AA-0	CAFL 182 A - CMBS			4	1.A FE	585,664	103.3320	605,183	585,668	585,615	0	(14)	0	0	4.026	4.018	MON	1,965	40,682	12/06/2018	11/15/2052
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018		D	4,5	1.D FE	1,654,357	94.5203	1,612,066	1,705,523	1,666,303	0	3,381	0	0	1.544	1.671	JAJO	4,976	25,580	07/25/2018	01/01/2037
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	98.0613	2,451,533	2,500,000	2,499,527	0	9	0	0	2.060	2.061	MON	858	40,628	02/24/2021	02/27/2051
244608-AA-3	DPATH 181 A1 - CDO		C	4	1.A FE	1,000,000	100.0074	1,000,074	1,000,000	1,000,102	0	(209)	0	0	1.824	1.890	JAJO	3,951	19,231	12/07/2018	01/15/2031
244608-AJ-4	DPATH 181 A2 - CDO		C	4	1.A FE	1,000,000	100.1169	1,001,169	1,000,000	1,000,181	0	(56)	0	0	4.526	4.542	JAJO	9,555	45,260	12/07/2018	01/15/2031
25216A-AA-2	DEXT 2020-1 A - ABS			4	1.B FE	504,912	100.0614	505,232	504,922	504,914	0	2	0	0	1.460	1.460	MON	328	7,372	10/28/2020	02/16/2027
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	99.1050	1,982,100	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	36,271	06/30/2021	09/25/2051
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	970,000	102.2106	991,443	970,000	970,107	0	4	0	0	4.116	4.134	JAJO	7,320	39,925	04/18/2018	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	1,990,000	100.4209	1,998,376	1,990,000	1,990,000	0	0	0	0	2.662	2.662	JAJO	9,712	27,811	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	965,000	103.8587	1,002,236	965,000	965,131	0	(4)	0	0	4.739	4.762	JAJO	9,019	45,731	04/17/2018	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	992,500	100.8020	1,000,460	992,500	992,500	0	0	0	0	3.240	3.240	JAJO	6,336	27,308	10/29/2020	01/20/2051
26827E-AC-9	ECAF I A2 - ABS		D	4	4.C FE	758,003	90.9095	689,097	758,003	689,097	26,619	(9,461)	0	0	4.947	3.779	MON	1,667	37,498	06/15/2015	06/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO			4	1.A FE	599,625	99.8071	598,843	600,000	599,602	0	239	0	0	0.832	0.928	JAJO	1,012	5,421	02/15/2018	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	1,046,988	100.9678	1,057,337	1,047,203	1,047,029	0	21	0	0	2.540	2.558	MON	443	26,599	10/16/2019	03/25/2044
28852E-AA-7	ECLO II A - CDO			4	1.A FE	1,508,696	100.0113	1,508,867	1,508,696	1,507,723	0	(102)	0	0	1.856	1.964	FMAN	3,656	28,586	12/18/2017	02/15/2029
28852L-AA-1	ECLO III A1 - CDO			4	1.A FE	1,423,323	99.9668	1,422,851	1,423,323	1,423,456	0	24	0	0	1.782	1.846	JAJO	5,142	26,568	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4	1.A FE	1,897,764	99.9666	1,897,131	1,897,764	1,897,703	0	(62)	0	0	1.881	1.891	JAJO	7,240	19,871	03/23/2021	07/22/2030
28853R-AL-3	ECLO 4R AR - CDO			4	1.A FE	1,546,519	99.9462	1,545,686	1,546,519	1,546,519	0	0	0	0	1.704	1.772	JAJO	5,709	8,739	05/19/2021	04/15/2029

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
30070R-AA-0	XAN 20RS08 A - CDO		C	4,5	1.A FE	15,586	99.9982	15,586	15,586	15,586	0	0	0	0	1.314	1.360	MON	9	204	03/02/2020	03/16/2035
30070R-AC-6	XAN 20RS08 AS - CDO		C	2,5	1.A FE	2,005,625	99.9305	1,998,610	2,000,000	2,000,445	0	(5,180)	0	0	1.612	1.523	MON	1,343	29,619	01/14/2021	03/16/2035
30259R-AH-8	FMMSR 2021-GT1 A - CMO/RMBS			4	2.C FE	1,499,827	99.1758	1,487,638	1,500,000	1,499,840	0	13	0	0	3.620	3.623	MON	905	22,022	07/28/2021	07/25/2028
302637-AG-8	FSKMM 1R A1R - CDO			4	1.A FE	1,500,000	100.1694	1,502,541	1,500,000	1,500,000	0	0	0	0	1.974	2.046	JAJO	6,415	25,222	12/14/2020	01/15/2031
302637-AJ-2	FSKMM 1R A2R - CDO			4	1.A FE	1,000,000	100.2664	1,002,664	1,000,000	1,000,000	0	0	0	0	2.374	2.448	JAJO	5,143	20,115	12/14/2020	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4	1.C FE	1,000,000	100.2656	1,002,656	1,000,000	1,000,000	0	0	0	0	2.724	2.800	JAJO	5,901	23,002	12/14/2020	01/15/2031
32010L-AN-4	NHSTR 161R 1BR - CDO			4	1.A FE	999,987	100.0181	1,000,181	1,000,000	999,892	0	98	0	0	3.353	3.375	JAJO	6,147	33,530	12/17/2019	01/25/2032
33830J-AB-1	FIVE GUYS FDG LLC - ABS			4	1.C FE	975,131	102.4336	1,016,653	992,500	975,762	0	393	0	0	3.600	4.330	JAJO	6,551	35,730	05/12/2020	07/25/2047
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS			4	1.C FE	767,058	103.9894	756,523	727,500	765,358	0	(756)	0	0	4.434	4.134	JAJO	5,466	32,257	09/05/2019	10/30/2048
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	1,500,000	100.0500	1,500,750	1,500,000	1,500,000	0	0	0	0	2.904	2.914	JAJO	8,228	43,559	08/05/2020	07/23/2031
34956N-AA-0	FCBSL 7 A1 - CDO		C	4	1.A FE	2,375,000	100.0403	2,375,957	2,375,000	2,375,000	0	0	0	0	1.574	1.648	JAJO	7,061	39,561	06/21/2019	07/23/2032
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	1,000,000	100.7042	1,007,042	1,000,000	1,000,137	0	(7)	0	0	4.940	4.965	JAJO	11,115	49,400	06/29/2018	07/10/2030
34961J-AY-0	FCO 9R A1T - CDO			4	1.A FE	1,500,000	100.0460	1,500,690	1,500,000	1,500,000	0	0	0	0	1.671	1.739	JAJO	5,640	0	09/20/2021	10/15/2033
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.C FE	2,500,000	98.3994	2,459,986	2,500,000	2,500,000	0	0	0	0	2.723	2.723	JAJO	15,128	68,075	09/14/2020	07/11/2030
34961W-AU-9	FCO 11R BFR - CDO			4	1.C FE	2,000,000	100.0175	2,000,350	2,000,000	2,000,000	0	0	0	0	3.320	3.334	JAJO	14,018	66,400	08/18/2020	04/15/2031
35041J-AA-3	FFIN 2019-1 A - ABS			4	1.C FE	641,372	102.5113	657,581	641,472	632,591	0	(3,359)	0	0	3.860	5.108	MON	1,100	24,761	03/20/2019	11/15/2034
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	1,000,000	100.0165	1,000,165	1,000,000	1,000,000	0	0	0	0	2.498	2.508	JAJO	4,927	20,747	12/15/2020	01/20/2031
36166V-AE-5	GCI CREDIT SUISSE A - RMBS			4	1.F FE	1,887,736	99.1388	1,871,961	1,888,222	1,887,743	0	7	0	0	2.380	2.381	MON	1,623	22,501	06/04/2021	06/18/2046
361837-AA-5	GARR 151 A1 - CDO			4	1.A FE	683,384	100.0139	693,887	693,791	690,058	0	1,922	0	0	1.448	1.846	FMAN	1,005	10,138	12/12/2018	09/21/2029
375415-AC-0	GILBT 1 B - CDO		C	4	1.C FE	585,750	100.0040	600,024	600,000	591,230	0	1,954	0	0	1.724	2.088	JAJO	2,241	10,931	12/18/2018	10/15/2030
381362-AL-6	GTCOP 121R A2R - CDO		C	4	1.A FE	1,482,723	101.1713	1,500,126	1,482,759	1,482,759	0	0	0	0	4.604	4.630	MJSD	3,034	68,266	06/08/2018	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4	1.A FE	2,301,563	100.0275	2,300,633	2,300,000	2,301,503	0	(60)	0	0	1.840	1.871	FMAN	6,700	5,674	12/14/2021	03/14/2031
38175B-AA-2	GOCAP 36 A - CDO		C	2	1.A FE	3,995,200	99.5954	3,983,814	4,000,000	3,996,471	0	991	0	0	1.440	1.537	FMAN	9,118	44,731	09/08/2021	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4	1.C FE	1,500,000	99.6826	1,495,239	1,500,000	1,499,887	0	74	0	0	2.031	2.105	JAJO	6,179	31,801	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4	1.A FE	500,000	100.0154	500,077	500,000	499,830	0	97	0	0	1.774	1.868	JAJO	1,675	9,269	08/07/2017	10/25/2030
38175L-AC-6	GOCAP 18 BR - CDO			4	1.C FE	600,000	99.9994	599,997	600,000	599,741	0	118	0	0	2.124	2.147	JAJO	2,407	13,246	09/29/2017	10/25/2029
38175W-AA-6	GOCAP 31 A1R - CDO			4	1.A FE	1,500,450	99.8830	1,498,245	1,500,000	1,500,418	0	(32)	0	0	1.560	1.601	FMAN	3,704	0	12/14/2021	08/05/2030
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1.A FE	951,250	100.0545	1,000,545	1,000,000	965,255	0	8,939	0	0	2.040	3.100	FMAN	3,230	21,082	06/02/2020	06/21/2031
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4	1.A FE	2,000,000	100.0702	2,001,405	2,000,000	2,000,000	0	0	0	0	1.820	1.877	FMAN	5,763	37,702	02/27/2020	05/05/2032
38177X-AA-2	GBDC3 1 A - CDO			4	1.A FE	2,000,000	100.1444	2,002,888	2,000,000	2,000,000	0	0	0	0	1.724	1.726	JAJO	7,470	21,167	02/22/2021	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	4	1.A FE	220,000	100.1886	220,415	220,000	220,000	0	0	0	0	1.734	1.810	JAJO	721	1,298	06/08/2021	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2	1.A FE	460,000	99.8636	459,373	460,000	460,000	0	0	0	0	1.924	2.000	JAJO	1,672	3,012	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4	1.A FE	3,000,000	100.0739	3,002,216	3,000,000	3,000,000	0	0	0	0	1.652	1.675	JAJO	17,619	0	08/06/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	2,000,000	99.5500	1,991,000	2,000,000	2,000,000	0	0	0	0	2.944	2.953	JAJO	9,158	0	10/15/2021	10/19/2029
390556-AL-2	GRTLK 141R AR - CDO			4	1.A FE	439,199	100.0085	439,237	439,199	439,215	0	(80)	0	0	1.744	1.812	JAJO	1,659	8,090	10/06/2017	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CDO		C	4	1.A FE	4,475,788	100.1224	4,515,522	4,510,000	4,486,675	0	9,541	0	0	1.360	1.560	MON	2,896	58,689	12/16/2020	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CDO		C	4	1.D FE	1,504,219	100.1316	1,501,974	1,500,000	1,503,028	0	(1,191)	0	0	2.110	1.648	MON	1,494	25,907	01/08/2021	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4,5	1.A FE	2,996,875	99.4962	2,984,885	3,000,000	2,996,913	0	38	0	0	1.107	1.113	MON	1,476	9,516	10/05/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	967,500	104.9079	1,014,984	967,500	967,500	0	0	0	0	4.959	4.989	MJSD	1,466	47,978	05/23/2018	06/22/2048
411707-AH-5	HNGRY 201 A - RMBS			4	2.B FE	1,683,000	104.6726	1,761,640	1,683,000	1,683,000	0	0	0	0	3.981	4.001	MJSD	2,047	66,814	11/13/2020	12/20/2050
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4	1.C FE	475,147	99.6289	473,384	475,147	475,147	0	0	0	0	1.920	1.959	FMAN	1,013	9,267	06/13/2019	05/23/2039
43133K-AC-9	HCOMF ARR - CDO		C	4	1.C FE	2,000,000	100.1250	2,002,500	2,000,000	2,000,000	0	0	0	0	2.600	2.638	FMAN	5,344	0	11/15/2021	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS			4	1.C FE	200,515	101.3644	203,279	200,543	200,529	0	3	0	0	2.660	2.680	MON	89	5,334	02/22/2017	12/26/2028
433674-AA-6	NZES 20PLS1 A - RMBS				2.C FE	1,418,393	100.4302	1,424,498	1,418,396	1,418,394	0	3	0	0	3.844	3.844	MON	909	54,978	12/14/2020	12/25/2025
44040H-AA-0	HORZN 2019 A - ABS			4	2.A FE	876,073	98.9876	867,208	876,077	876,098	0	4	0	0	3.721	3.721	MON	1,449	32,599	06/21/2019	07/15/2039
44931B-AE-7	ICG 2015-1 CN - CDO			4	1.D FE	1,204,129	81.7181	1,225,771	1,500,000	1,203,470	0	(351)	0	0	8.870	8.870	JAJO	57,989	80,625	06/11/2015	07/19/2027
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	4.B Z	350,470	60.0000	210,282	350,470	210,282	0	0	0	0	4.229	4.250	JAJO	2,717	14,821	11/16/2012	01/26/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV			2	1.A FE	2,019,560	111.0000	2,003,550	1,805,000	1,980,930	0	(38,701)	0	0	3.750	2.283	AO	18,047	69,093	03/06/2020	04/01/2050
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	955,991	99.2731	949,558	956,511	956,000	0	9	0	0	2.300	2.302	MON	1,039	18,822	02/03/2021	02/16/2054
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS			4	1.A FE	1,701,547	100.0000	1,701,546	1,701,547	1,701,547	0	0	0	0	0.810	0.811	MON	574	13,873	01/26/2018	03/19/2037
466365-AA-1	JACK 2019-1 A2I - RMBS			4	2.B FE	2,977,500	100.4862	2,991,977	2,977,500	2,977,500	0	0	0	0	3.982	3.982	FMAN	11,856	118,564	06/28/2019	08/25/2049
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,659,412	96.6202	1,600,253	1,656,230	1,656,614	0	(1,230)	0	0	3.967	3.889	MON	2,920	65,703	09/10/2019	04/15/2044
476681-AB-7	JMIKE 211 A2I - ABS			4	2.B FE	2,000,000	100.2000	2,004,000	2,000,000	2,000,000	0	0	0	0	2.891	2.891	FMAN	3,533	0	12/03/2021	02/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48254V-AE-3	KKRLP 3 A2 - CDO			4	1.A FE	2,000,000	99.9048	1,998,095	2,000,000	2,000,000	0	0	0	0	1.666	1.749	JAJO	10,087	0	08/20/2021	10/20/2030
48669R-AA-9	KCAP F3C A - CDO			4	1.A FE	1,000,313	100.0449	1,000,449	1,000,000	1,000,014	0	(72)	0	0	2.114	2.099	MJSD	705	20,934	12/11/2018	12/20/2029
50188N-AA-6	LCM 19 CN - CDO			4	1.D FE	759,228	82.4500	824,500	1,000,000	761,082	0	339	0	0	4.420	4.420	MON	9,026	37,167	06/30/2015	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	1.A FE	2,000,000	99.9495	1,998,991	2,000,000	2,000,000	0	0	0	0	1.503	1.513	MON	834	22,806	04/16/2021	12/24/2035
543190-AA-0	LTRAN III A1 - RMBS			4	1.F FE	335,097	101.0690	349,548	345,851	340,043	0	652	0	0	2.980	4.226	MON	458	10,306	07/22/2016	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	467,275	99.7360	488,801	490,095	480,049	0	2,948	0	0	4.060	4.834	MON	884	19,898	01/19/2017	01/17/2045
55280H-AW-7	MCFCL 6R ARR - CDO			4,5	1.A FE	4,600,000	99.9400	4,597,240	4,600,000	4,600,000	0	0	0	0	1.620	1.698	JAJO	12,625	0	09/28/2021	10/23/2033
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	2,000,000	100.0726	2,001,452	2,000,000	2,000,000	0	0	0	0	1.681	1.749	JAJO	6,819	19,226	03/10/2021	04/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	2,349,161	100.6917	2,365,042	2,348,794	2,349,080	0	1,088	0	0	3.250	3.244	FMAN	9,754	75,873	11/09/2020	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4	1.A FE	2,500,000	99.6031	2,490,077	2,500,000	2,500,000	0	0	0	0	1.209	1.259	MON	1,341	14,523	06/10/2021	07/18/2036
55953P-AE-5	MAGNE 16 SUB - CDO			4	5.B GI	108,421	39.0500	122,031	312,500	75,538	0	(23,476)	0	0	30.000	30.000	JAJO	3,473	45,535	02/02/2018	01/18/2028
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	2,500,000	100.0638	2,501,595	2,500,000	2,500,000	0	0	0	0	2.074	2.077	JAJO	11,233	46,199	11/20/2020	01/15/2034
56577J-AA-1	MRNON 212R AR - CDO		C	4	1.A FE	3,450,000	100.2251	3,457,765	3,450,000	3,450,000	0	0	0	0	1.814	1.887	JAJO	13,558	19,772	05/28/2021	07/15/2033
56577J-AC-7	MRNON 212R BR - CDO		C	4	1.C FE	5,000,000	100.2413	5,012,063	5,000,000	5,000,000	0	0	0	0	2.174	2.249	JAJO	23,549	34,356	05/28/2021	07/15/2033
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4	1.A FE	1,000,000	100.2053	1,002,053	1,000,000	1,000,000	0	0	0	0	1.824	1.826	JAJO	3,951	7,547	04/27/2021	07/17/2034
58003U-AA-6	MF1 2020-FL4 A - CDO		C	4,5	1.A FE	4,000,000	100.8256	4,033,023	4,000,000	4,000,000	0	0	0	0	1.864	1.837	MON	3,107	74,332	10/28/2020	12/17/2035
58003U-AC-2	MF1 2020-FL4 AS - CDO		C	4,5	1.A FE	2,500,000	99.7221	2,493,053	2,500,000	2,500,000	0	0	0	0	2.264	2.239	MON	2,359	56,568	10/28/2020	12/17/2035
58550L-AA-3	MWST 211 A - CMO/RMBS			4,5	1.A FE	1,000,000	99.3991	993,991	1,000,000	1,000,000	0	0	0	0	0.806	1.444	MON	112	7,264	01/29/2021	02/25/2055
58551V-AA-0	MWST 202 A - CMO/RMBS			4	1.A FE	3,000,000	99.6237	2,988,711	3,000,000	3,000,000	0	0	0	0	0.902	0.915	MON	376	28,257	12/14/2020	11/25/2053
59319W-AA-9	MF1 2020-FL3 A - CDO			4,5	1.A FE	823,807	100.1833	825,317	823,807	823,807	0	0	0	0	2.214	2.222	MON	861	18,277	06/12/2020	07/16/2035
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	2,000,000	97.7829	1,955,657	2,000,000	2,000,000	0	0	0	0	2.815	2.814	JAJO	11,104	34,718	02/18/2021	04/22/2031
61034V-AC-7	MCMML XII A1 - CDO		C	4	1.A FE	1,500,000	99.9245	1,498,867	1,500,000	1,500,000	0	0	0	0	1.627	1.698	MJSD	7,390	0	08/17/2021	09/15/2033
62848F-AC-6	MYERS 1 A2 - CDO			4	1.A FE	978,125	99.9072	999,072	1,000,000	987,253	0	2,644	0	0	1.532	1.879	JAJO	3,106	16,131	12/20/2018	10/20/2030
62946A-AA-2	NPRL 161 A1 - ABS			4	1.F FE	454,617	102.7193	466,979	454,617	454,632	0	3	0	0	4.164	4.164	MON	578	18,930	04/25/2016	04/30/2046
62946A-AB-0	NPRL 161 A2 - ABS			4	1.F FE	1,021,719	107.4426	1,074,426	1,000,000	1,011,059	0	(2,187)	0	0	5.438	5.206	MON	1,662	54,380	07/20/2016	04/30/2046
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	715,553	101.5509	726,681	715,583	715,565	0	4	0	0	3.098	3.119	MON	739	22,060	11/01/2019	11/19/2049
62947A-AF-0	NPRL 211 A1 - ABS			4	1.F FE	3,498,785	99.4046	3,479,161	3,500,000	3,498,858	0	73	0	0	2.230	2.248	MON	2,602	58,538	03/23/2021	03/19/2051
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	760,647	101.0229	768,445	760,665	760,653	0	6	0	0	4.212	4.212	MON	534	32,039	11/12/2020	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS			4	2.C FE	888,381	99.6714	885,482	888,402	888,382	0	1	0	0	3.104	3.105	MON	460	11,260	07/20/2021	07/25/2026
62955W-AA-2	NRZ FNT EXCESS LLC - ABS			4	2.C FE	1,280,666	99.2353	1,270,880	1,280,674	1,280,666	0	0	0	0	3.228	3.228	MON	689	24,230	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO			4	1.A FE	2,000,000	100.0916	2,001,831	2,000,000	2,000,000	0	0	0	0	2.038	2.085	JAJO	8,266	34,501	12/04/2020	01/20/2031
63939E-AB-9	NAVSL 2015-A A2A - ABS			4	1.A FE	205,000	101.2101	207,557	205,075	205,061	0	7	0	0	2.650	2.673	MON	242	5,435	01/13/2015	12/15/2028
643821-AA-9	USRE 211 A1 - ABS			4	1.D FE	981,870	98.0797	980,797	1,000,000	981,921	0	51	0	0	1.910	1.976	MON	584	2,706	10/25/2021	10/20/2061
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS			4	2.C FE	818,133	99.0779	810,598	818,142	818,134	0	1	0	0	2.981	2.981	MON	406	18,088	03/12/2021	03/25/2026
64831J-AA-7	NRART 20T1 AT1 - RMBS			4	1.A FE	3,999,995	100.0068	4,000,272	4,000,000	3,999,998	0	3	0	0	1.035	1.037	MON	1,839	40,583	12/17/2020	12/16/2052
67108L-BE-2	OZLM VI 2BS - CDO			4	1.C FE	1,000,000	100.0892	1,000,892	1,000,000	999,999	0	165	0	0	4.490	4.517	JAJO	9,229	44,900	04/11/2018	04/17/2031
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS			4	1.A FE	1,471,603	99.0698	1,457,973	1,471,662	1,471,617	0	13	0	0	1.850	1.851	MON	832	27,226	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS			4	1.A FE	1,471,046	98.8581	1,454,857	1,471,662	1,471,140	0	84	0	0	2.210	2.216	MON	994	32,524	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - RMBS			4	1.A FE	975,893	97.8265	954,830	976,044	975,897	0	4	0	0	1.480	1.481	MON	441	12,961	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS			4	1.A FE	975,912	97.5079	951,720	976,044	975,916	0	4	0	0	1.930	1.931	MON	576	16,902	01/20/2021	01/20/2051
67389Y-AF-2	OAKCL 2015-1 CN - CDO		C	4	1.E FE	1,526,160	80.5747	1,611,494	2,000,000	1,524,382	0	(1,892)	0	0	5.280	5.280	JAJO	16,592	81,570	08/04/2015	10/20/2027
67590A-BR-2	OCT14 14RR ABR - CDO			4	1.A FE	985,000	99.8648	983,668	985,000	985,000	0	0	0	0	1.374	1.445	JAJO	2,932	8,299	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	2,000,000	102.7616	2,055,233	2,000,000	2,000,000	0	0	0	0	4.250	4.272	JAJO	17,000	85,000	05/24/2019	07/19/2037
68267B-AA-8	OMFIT 2018-1 A - ABS			4	1.A FE	558,786	100.0616	559,282	558,938	558,937	0	5	0	0	3.300	3.323	MON	871	18,445	02/21/2018	03/14/2029
68267B-AB-6	OMFIT 2018-1 B - ABS			4	1.C FE	1,999,861	101.0564	2,021,127	2,000,000	2,000,065	0	(65)	0	0	3.610	3.634	MON	3,409	72,200	02/21/2018	03/14/2029
68267D-AA-4	OMFIT 2019-1 A - ABS			4	1.A FE	523,138	100.0401	523,420	523,210	523,206	0	12	0	0	3.480	3.507	MON	860	18,208	01/15/2019	02/14/2031
68268H-AA-4	OMFIT 2016-3 A - ABS			4	1.A FE	699,574	100.3778	688,448	685,857	686,909	0	(2,052)	0	0	3.830	3.568	MON	949	26,268	01/24/2017	06/18/2031
68269C-AA-4	OMFIT 2018-2 A - ABS			4	1.A FE	1,999,571	103.1707	2,063,414	2,000,000	1,999,882	0	73	0	0	3.570	3.600	MON	3,372	71,400	03/12/2018	03/14/2033
691204-AA-9	OR III A1L - CDO		C	4	1.A FE	480,000	100.2215	501,107	500,000	486,528	0	3,982	0	0	1.931	2.841	JAJO	1,958	10,094	03/13/2020	04/20/2032
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	2,000,000	99.9913	1,999,826	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	55,000	03/06/2020	04/20/2032
69120L-AA-1	ORTF 201 A - CDO		C	4	1.F FE	2,985,000	100.0991	3,002,972	3,000,000	2,988,362	0	3,188	0	0	3.170	3.304	JAJO	20,607	80,044	11/24/2020	01/15/2031
69546R-AA-4	PAID 213 A - ABS			4	1.G FE	1,915,126	99.5476	1,906,462	1,915,126	1,915,126	0	0	0	0	1.150	1.213	MON	979	5,445	09/10/2021	05/15/2029
69546T-AA-0	PAID 2020-3 A - ABS			4	1.G FE	182,185	100.3731	182,866	182,187	182,186	0	1	0	0	2.100	2.110	MON	170	3,839	10/22/2020	05/17/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69547J-AA-1	PAID 211 A - ABS			4	1.G FE	2,318,622	99.7643	2,313,163	2,318,628	2,318,626	0	4	0	0	1.180	1.180	MON	1,216	20,748	03/02/2021	11/15/2027
70163Q-AE-8	PARLI AR - CDO		C	4	1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	1.438	1.448	JAJO	1,318	0	11/15/2021	10/20/2031
70806U-AA-0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	1,500,000	100.1390	1,502,084	1,500,000	1,500,000	0	0	0	0	2.115	2.095	JAJO	6,875	22,461	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	438,330	98.9718	433,826	438,333	438,325	0	4	0	0	3.967	4.000	MON	773	17,389	05/23/2019	06/15/2044
72703P-AA-1	PLNT 2018-1 A21 - ABS			1,2	2.C FE	435,375	100.0376	435,539	435,375	435,391	0	(11)	0	0	4.262	4.277	MJSD	1,340	18,556	07/19/2018	09/08/2048
74331C-AB-4	PROG 2020-SFR1 B - RMBS			4	1.D FE	999,988	99.3863	993,863	1,000,000	999,778	0	(151)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74332W-AA-1	PROG 2019-SFR3 A - RMBS			4	1.A FE	1,989,451	100.6909	2,003,242	1,989,498	1,987,851	0	587	0	0	2.271	2.314	MON	3,765	45,181	08/07/2019	09/17/2036
74332W-AC-7	PROG 2019-SFR3 B - RMBS			4	1.D FE	999,978	99.9511	999,511	1,000,000	999,099	0	319	0	0	2.571	2.620	MON	2,143	25,710	08/07/2019	09/17/2036
74333B-AA-6	PROG 2019-SFR1 A - RMBS			4	1.A FE	1,997,959	100.0697	1,999,419	1,998,027	1,996,585	0	(703)	0	0	3.422	3.407	MON	5,698	68,373	02/14/2019	03/17/2036
74969T-AA-8	RBIT 21HB1 A - ABS			4	1.A FE	2,370,520	99.9800	2,370,049	2,370,523	2,370,482	0	(38)	0	0	1.260	1.278	MON	581	2,797	11/17/2021	11/25/2031
75575J-AA-3	RCMT 2020-FL4 A - CMBS			4	1.A FE	2,729,960	100.2210	2,735,993	2,729,960	2,729,960	0	0	0	0	2.252	2.302	MON	854	63,151	06/19/2020	02/26/2035
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	999,827	101.4485	1,014,486	1,000,000	999,849	0	17	0	0	2.470	2.472	MON	755	24,700	10/06/2020	11/20/2030
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	1,750,000	99.9000	1,748,250	1,750,000	1,750,000	0	0	0	0	2.540	2.548	JAJO	8,767	44,452	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,000,000	101.4000	1,014,000	1,000,000	1,000,000	0	0	0	0	3.572	3.571	AO	6,251	35,720	01/30/2020	04/28/2038
784034-AB-6	SCFET 2019-2 A2 - ABS			4	1.A FE	1,999,590	101.3477	2,026,955	2,000,000	1,999,875	0	129	0	0	2.470	2.489	MON	1,509	49,263	10/22/2019	04/20/2026
78403D-AM-2	SBATOW 2018-1 1C - RMBS			4	1.F FE	2,000,000	100.3870	2,007,740	2,000,000	2,000,022	0	(6)	0	0	3.448	3.472	MON	3,065	68,960	02/16/2018	03/16/2048
78403D-AN-0	SBATOW 2019-1 1C - RMBS			4	1.F FE	1,500,000	102.8784	1,543,176	1,500,000	1,500,000	0	0	0	0	2.836	2.853	MON	1,891	42,540	09/10/2019	01/17/2050
784054-AB-4	SCFET 201 A2 - ABS			4	1.A FE	947,590	100.0304	947,923	947,635	947,621	0	17	0	0	0.680	0.685	MON	197	6,690	08/11/2020	10/20/2025
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	1,000,000	99.7304	997,304	1,000,000	1,000,000	0	0	0	0	4.969	4.944	MON	5,107	0	11/22/2021	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	1,417,035	98.9514	1,402,215	1,417,074	1,417,036	0	0	0	0	2.301	2.340	MON	1,449	4,166	10/18/2021	02/28/2033
78448Q-AB-4	SMB 2015-B A2A - ABS			4	1.A FE	22,614	100.3318	22,794	22,718	22,706	0	14	0	0	2.980	3.283	MON	30	677	07/23/2015	07/15/2027
78449P-AB-5	SMB 2018-A A2A - ABS			4	1.A FE	2,078,262	103.5873	2,153,209	2,078,641	2,078,485	0	32	0	0	3.500	3.528	MON	3,233	72,752	03/14/2018	02/15/2036
78472J-AE-3	SPART 20T2 AT2 - RMBS			4	1.A FE	999,809	100.7184	1,007,184	1,000,000	999,815	0	5	0	0	1.830	1.831	MON	813	19,215	10/23/2020	11/15/2055
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	1,975,850	99.9365	1,974,596	1,975,850	1,976,026	0	(35)	0	0	4.088	4.103	MJSD	2,019	80,773	04/30/2018	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO			4	1.A FE	1,000,000	99.9487	999,487	1,000,000	1,000,000	0	0	0	0	1.782	1.849	JAJO	3,612	11,942	02/11/2021	04/20/2033
81742L-AA-4	SEQI 1 A - CDO		C	4	1.A FE	1,674,304	99.9201	1,672,966	1,674,304	1,674,304	0	0	0	0	1.524	1.537	JAJO	5,528	14,246	02/22/2021	04/15/2031
81761T-AE-5	SERV 211 A21 - RMBS			4	2.C FE	1,995,000	99.4465	1,983,958	1,995,000	1,995,000	0	0	0	0	2.865	2.865	FMAN	9,526	14,289	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	997,763	102.0908	1,000,490	980,000	992,199	0	(2,109)	0	0	3.882	3.608	JAJO	6,975	38,044	01/22/2020	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	1,492,500	98.2644	1,466,596	1,492,500	1,492,500	0	0	0	0	2.394	2.391	JAJO	6,551	22,332	03/03/2021	04/25/2051
82652K-AA-2	SRFC 171 A - RMBS			4	1.F FE	100,212	100.0665	100,286	100,219	100,216	0	1	0	0	2.910	2.930	MON	89	2,916	03/13/2017	03/20/2034
83404R-AB-4	SOFI 2018-B A2F - ABS			4	1.A FE	1,108,487	101.7325	1,128,864	1,109,640	1,109,089	0	90	0	0	3.340	3.385	MON	618	37,062	03/13/2018	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.C FE	752,950	103.3000	764,420	740,000	752,456	0	(258)	0	0	3.395	3.303	MON	768	25,123	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,097,149	100.7000	1,987,147	1,973,333	2,092,854	0	(2,873)	0	0	2.745	2.446	MON	1,655	54,168	06/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			4	2.B FE	997,500	97.5264	972,826	997,500	997,500	0	0	0	0	2.190	2.190	MON	667	6,068	07/29/2021	08/21/2051
85208N-AD-2	SPRNTS 1A1 - RMBS			1	2.A FE	2,437,500	104.6200	2,550,113	2,437,500	2,437,500	0	0	0	0	4.738	4.766	MJSD	3,529	115,489	03/14/2018	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	641,415	98.2252	635,907	647,397	643,495	0	696	0	0	4.089	4.357	MON	1,177	26,472	06/15/2018	05/15/2043
85816B-DE-7	STCR 151RR BR2 - CDO			4	1.A FE	1,000,000	99.9689	999,689	1,000,000	1,000,000	0	0	0	0	1.610	1.647	FMAN	1,788	12,380	03/05/2021	05/21/2029
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.E FE	900,473	103.3910	931,502	900,951	900,707	0	47	0	0	3.960	3.999	MON	1,090	35,678	10/12/2016	10/22/2046
86271P-AA-3	STRTA II A1 - CDO		C	4	1.A FE	1,500,000	99.9517	1,499,275	1,500,000	1,500,000	0	0	0	0	1.701	1.784	JAJO	5,741	0	09/20/2021	10/20/2033
87233G-AE-0	TCP 1612 A1J - CDO			4	1.A FE	674,766	100.0726	675,255	674,766	674,766	0	0	0	0	2.503	2.502	MJSD	797	16,820	01/10/2019	12/15/2028
87240P-AJ-0	TCP 1R AR - CDO		C	4	1.A FE	1,000,000	99.8579	998,579	1,000,000	1,000,000	0	0	0	0	1.616	1.639	FMAN	4,892	0	08/26/2021	08/20/2033
87244C-AJ-5	CHMML I AR - CDO			4	1.A FE	1,000,330	100.0085	1,000,085	1,000,000	1,000,325	0	(5)	0	0	1.661	1.714	JAJO	3,369	0	12/14/2021	10/21/2030
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	1,983,206	98.9436	1,962,661	1,983,616	1,983,210	0	5	0	0	2.070	2.071	MON	1,597	20,759	05/04/2021	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	1,641,824	100.2500	1,645,929	1,641,824	1,641,063	0	502	0	0	2.018	2.005	MJSD	184	32,947	11/20/2018	09/30/2039
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	978,802	102.9380	1,007,560	978,802	978,802	0	0	0	0	2.300	2.322	MON	3,817	20,949	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	978,802	102.9380	1,007,560	978,802	978,802	0	0	0	0	2.300	2.322	MON	1,939	22,825	06/12/2020	07/01/2037
88315L-AS-7	TMCL 2021-3 A - RMBS		C	4	1.F FE	958,733	98.0653	954,502	973,333	958,813	0	79	0	0	1.940	2.017	MON	577	3,158	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	2,962,182	100.1538	2,966,849	2,962,295	2,962,245	0	63	0	0	4.163	4.163	MON	5,481	57,207	06/17/2021	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	1.G FE	577,285	100.0848	577,799	577,310	577,531	0	(40)	0	0	4.212	4.222	MON	1,081	24,316	04/25/2017	05/17/2032
89412K-AA-8	TRAP XI A1 - CDO			4	1.C FE	802,998	91.8750	779,662	848,611	802,208	0	22,298	0	0	0.464	1.546	JAJO	885	4,536	02/12/2019	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - RMBS			4	1.F FE	1,258,260	104.7190	1,251,168	1,194,787	1,244,326	0	(3,867)	0	0	5.194	4.245	MON	2,586	62,057	01/17/2019	10/16/2040
89656G-AA-2	TRL 211 A - RMBS			4	1.F FE	1,969,185	99.4453	1,958,410	1,969,334	1,969,190	0	5	0	0	2.260	2.260	MON	1,484	20,894	06/22/2021	07/19/2051
89657A-AC-0	TRL 2020-1 A - RMBS			4	1.F FE	1,078,243	98.8534	1,066,137	1,078,503	1,078,273	0	25	0	0	1.960	1.974	MON	822	21,139	10/14/2020	06/17/2048

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89657B-AB-0	TRL 2019-2 A1 - RMBS			4	1.F FE	1,397,081	100.5571	1,405,197	1,397,412	1,397,143	0	43	0	0	2.390	2.410	MON	1,299	33,398	10/08/2019	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	1,965,830	99.4319	1,955,464	1,966,636	1,965,833	0	3	0	0	2.150	2.152	MON	1,644	21,376	05/25/2021	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	2,500,000	100.2500	2,506,250	2,500,000	2,500,000	0	0	0	0	2.664	2.897	JAJO	14,059	62,500	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	1,679,508	99.6445	1,673,537	1,679,508	1,679,508	0	0	0	0	2.182	2.251	FMAN	6,109	37,961	02/08/2019	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,915,990	100.2500	1,920,780	1,915,990	1,915,990	0	0	0	0	3.321	3.290	JAJO	13,433	76,003	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	1,439,631	99.7489	1,436,050	1,439,666	1,439,608	0	(23)	0	0	2.250	2.251	MON	270	27,264	01/15/2021	02/28/2051
92257C-AA-8	VCC 2019-1 A - CMBS			4	1.A FE	498,292	102.6308	511,519	498,407	498,407	0	1,269	0	0	3.760	3.654	MON	1,562	18,740	03/11/2019	03/25/2049
92259L-AB-4	VCC 2020-1 AFX - CMBS			4	1.A FE	989,253	102.4827	1,013,821	989,261	989,032	0	(177)	0	0	2.610	2.538	MON	2,152	25,820	02/10/2020	02/25/2050
92259T-AA-9	VCC 211 A1 - RMBS			4	1.A FE	1,397,530	97.9117	1,368,465	1,397,652	1,397,511	0	(19)	0	0	1.400	1.397	MON	1,631	13,045	05/10/2021	05/25/2051
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	663,850	98.4489	653,582	663,879	663,865	0	4	0	0	3.597	3.625	MON	1,061	23,880	09/30/2019	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS			4	1.F FE	622,087	100.9825	628,347	622,234	622,021	0	21	0	0	2.820	2.854	MON	780	17,547	07/20/2017	06/15/2033
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	920,000	103.6032	953,149	920,000	920,000	0	0	0	0	3.783	3.783	MJSD	1,547	34,804	06/13/2019	06/15/2049
96033W-AA-6	WESTR 181 A - RMBS			4	1.A FE	200,787	100.3490	201,843	201,141	200,785	0	0	0	0	3.380	3.380	MON	567	6,799	04/19/2018	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS			4	1.C FE	400,270	100.4553	404,113	402,281	401,649	0	403	0	0	3.580	3.831	MON	1,200	14,402	04/19/2018	12/20/2031
96034L-AA-9	WESTR 201 A - RMBS			4	1.A FE	889,258	101.2573	901,623	890,428	890,049	0	144	0	0	2.713	2.766	MON	2,013	24,157	07/08/2020	03/20/2034
96525W-AC-7	WITEH 10 B2 - CDO			4	1.A FE	707,256	100.1886	708,590	707,256	707,256	0	0	0	0	4.070	4.089	JAJO	5,917	28,785	03/19/2015	04/19/2027
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,801,352	97.2506	1,751,850	1,801,377	1,801,377	0	8	0	0	3.228	3.228	MON	2,584	58,149	02/18/2020	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	1,964,884	99.9136	1,963,289	1,964,986	1,964,886	0	1	0	0	3.104	3.104	MON	2,711	35,410	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	995,000	99.8454	993,462	995,000	995,000	0	0	0	0	2.841	2.841	MJSD	2,042	31,016	10/09/2020	12/05/2050
979888-AC-8	WDMNT 2018-4 A2 - CDO			4	1.A FE	2,500,000	99.9189	2,497,973	2,500,000	2,499,918	0	122	0	0	1.581	1.653	JAJO	8,017	41,596	03/29/2018	04/22/2030
97988P-BA-3	WDMNT 171RR A1R - CDO			4	1.A FE	1,500,000	100.0719	1,501,078	1,500,000	1,500,000	0	0	0	0	1.759	1.887	JAJO	0	0	09/24/2021	10/18/2033
97988W-AA-9	WDMNT 207 A1A - CDO		C	2	1.A FE	3,000,000	100.4458	3,013,374	3,000,000	3,000,000	0	0	0	0	2.024	2.025	JAJO	13,154	52,171	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.C FE	1,000,000	99.7107	997,107	1,000,000	1,000,047	0	17	0	0	3.540	3.554	JAJO	6,982	35,400	06/19/2018	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4	1.A FE	3,000,000	100.0187	3,000,563	3,000,000	3,000,000	0	0	0	0	1.632	1.705	JAJO	10,202	2,727	09/17/2021	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO			4	1.A FE	2,000,000	100.0106	2,000,212	2,000,000	2,000,000	0	0	0	0	1.892	1.966	JAJO	7,884	39,971	11/29/2018	01/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO			4	1.A FE	983,750	99.8291	998,291	1,000,000	992,236	0	3,188	0	0	1.682	2.111	JAJO	3,505	17,845	02/07/2019	01/16/2031
98878F-AE-9	ZCCP 2021-1 A2A - CDO		C	4	1.A FE	4,975,000	99.8863	4,994,317	5,000,000	4,977,327	0	2,327	0	0	1.950	2.078	JAJO	50,635	0	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	997,500	101.5084	1,012,546	997,500	997,500	0	0	0	0	3.238	3.238	JAJO	5,473	12,471	05/27/2021	07/31/2051
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	2,000,000	99.3987	1,987,975	2,000,000	2,000,000	0	0	0	0	2.480	2.488	JAJO	9,782	26,316	03/10/2021	04/20/2033
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						407,117,621	XXX	407,818,270	409,104,995	406,791,976	25,984	(44,311)	0	0	XXX	XXX	XXX	1,212,954	7,847,548	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						655,019,306	XXX	662,152,568	662,188,117	654,231,377	42,764	187,663	0	0	XXX	XXX	XXX	2,985,995	14,217,686	XXX	XXX
22080R-20-6	STRUCTURED PRODUCTS CORP CORTS TR FOR PE				2.C FE	121,205	32.0000	160,000	125,000	121,205	0	0	0	0	8.000	8.251	AO	0	10,000	12/31/2010	04/06/2028
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						121,205	XXX	160,000	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
4899999. Total - Hybrid Securities						121,205	XXX	160,000	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
35180Y-AB-9	FRG TL B 1L USD			5	3.C FE	2,421,872	99.6670	2,438,189	2,446,335	2,425,145	0	8,635	0	0	5.500	5.819	MON	8,222	80,753	02/24/2021	02/24/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA			5	4.C PL	1,723,624	99.0000	1,723,624	1,741,034	1,723,624	(2,419)	2,540	0	0	8.000	8.325	JAJO	1,163	117,405	03/09/2021	01/22/2027
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						4,145,496	XXX	4,161,813	4,187,369	4,148,769	(2,419)	11,174	0	0	XXX	XXX	XXX	9,385	198,158	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						4,145,496	XXX	4,161,813	4,187,369	4,148,769	(2,419)	11,174	0	0	XXX	XXX	XXX	9,385	198,158	XXX	XXX
7699999. Total - Issuer Obligations						224,630,176	XXX	227,923,249	222,673,123	221,323,800	22,139	(468,988)	0	0	XXX	XXX	XXX	2,100,684	6,973,476	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						80,394,301	XXX	81,800,334	78,920,882	79,422,134	(5,359)	(514,449)	0	0	XXX	XXX	XXX	221,925	2,249,772	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						14,615,591	XXX	15,039,340	14,757,595	14,729,039	0	22,350	0	0	XXX	XXX	XXX	21,845	291,651	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						478,890,870	XXX	481,013,929	477,438,553	477,253,138	25,984	(759,667)	0	0	XXX	XXX	XXX	1,949,031	10,446,844	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						4,145,496	XXX	4,161,813	4,187,369	4,148,769	(2,419)	11,174	0	0	XXX	XXX	XXX	9,385	198,158	XXX	XXX
8399999 - Total Bonds						802,676,434	XXX	809,938,664	797,977,522	796,876,880	40,346	(1,709,579)	0	0	XXX	XXX	XXX	4,302,870	20,159,901	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$ 365,075,770	1B ...$ 47,549,649	1C ...$ 66,542,518	1D ...$ 38,301,694	1E ...$ 30,039,686	1F ...$ 81,074,139	1G ...$ 25,552,383
1B	2A ....$ 35,586,503	2B ...$ 51,405,726	2C ...$ 46,854,847				
1C	3A ....$ 1,589,492	3B ...$ 716,125	3C ...$ 3,449,620				
1D	4A ....$ 0	4B ...$ 400,301	4C ...$ 2,412,721				
1E	5A ....$ 0	5B ...$ 325,704	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP 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
025816-CH-0	AMERICAN EXPRESS CO			2,000,000.000	1,000.00	0.000	2,002,500	100.125	2,002,500	2,000,000	0	26,428	0	2,500	0	0	2,500	0	2.C FE	07/27/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	1,071,000	107.100	1,071,000	1,000,000	0	47,000	0	(35,250)	0	0	(35,250)	0	2.A FE	05/12/2020
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP			40,000.000	25.00	0.000	1,100,400	27.510	1,100,400	1,000,000	15,000	60,000	0	17,200	0	0	17,200	0	1.D	06/17/2014
313400-64-0	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	25.00	2.200	11,000	2.200	11,000	1,500	0	0	0	9,500	0	0	9,500	0	6. FE	12/31/2010
313400-67-3	FEDERAL HOME LOAN MORTGAGE CORP			15,000.000	25.00	2.230	33,450	2.230	33,450	4,575	0	0	0	28,875	0	0	28,875	0	6. FE	12/31/2010
313400-69-9	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	50.00	4.290	21,450	4.290	21,450	1,500	0	0	0	19,950	0	0	19,950	0	6. FE	12/31/2010
313400-73-1	FEDERAL HOME LOAN MORTGAGE CORP			4,000.000	50.00	4.200	16,800	4.200	16,800	2,200	0	0	0	14,600	0	0	14,600	0	6. FE	12/31/2010
369604-BQ-5	GENERAL ELECTRIC CO			644,000.000	1,000.00	98.750	635,950	98.750	635,950	650,440	1,011	23,744	0	38,718	(78)	0	38,640	0	3.A FE	01/20/2016
404280-CQ-0	HSBC HOLDINGS PLC		C	1,000,000.000	100.00	0.000	997,130	99.713	997,130	1,000,000	0	23,500	0	(2,870)	0	0	(2,870)	0	2.C FE	03/02/2021
46625H-HA-1	JPMORGAN CHASE & CO			489,000.000	1,000.00	0.000	489,000	100.000	489,000	507,949	3,128	18,071	0	3,656	11	0	3,668	0	2.B FE	10/13/2011
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	1,006,400	100.640	1,006,400	1,000,000	0	40,000	0	7,650	0	0	7,650	0	2.B FE	02/19/2020
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM			23,000.000	0.00	0.000	0	0.000	0	23	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-70-4	LEHMAN BROS HLDG C 5.94			4,000.000	0.00	0.000	0	0.000	0	20	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-72-0	LEHMAN BROTHERS HOLDINGS			8,000.000	25.00	0.000	0	0.000	0	8	0	0	0	0	0	0	0	0	6. *	12/31/2010
59156R-BT-4	METLIFE INC			2,000,000.000	1,000.00	0.000	2,255,000	112.750	2,255,000	2,000,000	34,597	117,500	0	(37,500)	0	0	(37,500)	0	2.B FE	03/20/2018
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	977,500	97.750	977,500	1,000,000	0	8,689	0	(22,500)	0	0	(22,500)	0	2.B FE	09/08/2021
743315-AU-7	PROGRESSIVE CORP			1,000,000.000	1,000.00	0.000	1,022,500	102.250	1,022,500	1,000,000	15,826	53,750	0	(17,479)	(21)	0	(17,500)	0	2.A FE	03/09/2018
89832Q-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	1,121,800	112.180	1,121,800	1,000,000	0	61,200	0	(20,700)	0	0	(20,700)	0	2.B FE	06/16/2020
902973-83-3	US BANCORP			20,000.000	25.00	0.000	499,600	24.980	499,600	518,400	8,125	32,500	0	(31,800)	0	0	(31,800)	0	2.A FE	08/26/2013
902973-BC-9	US BANCORP			1,000,000.000	1,000.00	0.000	1,003,500	100.350	1,003,500	1,000,000	0	0	0	3,500	0	0	3,500	0	2.A FE	10/19/2021
949746-55-6	WELLS FARGO & CO			40,000.000	25.00	0.000	1,076,400	26.910	1,076,400	1,000,000	0	58,501	0	0	0	0	0	0	2.B FE	07/15/2013
949746-TD-3	WELLS FARGO & CO			1,000,000.000	1,000.00	0.000	1,020,000	102.000	1,020,000	1,000,000	0	34,558	0	20,000	0	0	20,000	0	2.B FE	01/19/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							16,361,380	XXX	16,361,380	15,686,615	77,688	605,441	0	(1,950)	(88)	0	(2,038)	0	XXX	XXX
8999999 - Total Preferred Stocks							16,361,380	XXX	16,361,380	15,686,615	77,688	605,441	0	(1,950)	(88)	0	(2,038)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 1,100,400	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 3,596,600	2B ...$ 7,946,100	2C ...$ 2,999,630				
1C	3A ...$ 635,950	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 82,700						

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
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			20,554.000	270,491	13.160	270,491	201,635	7,194	28,776	0	40,902	0	40,902	0	09/01/2016	
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT			68,000.000	238,000	3.500	238,000	129,531	0	0	0	(19,040)	0	(19,040)	0	10/30/2015	
06738E-20-4	BARCLAYS ADR REP 4 ORD		C	35,500.000	367,425	10.350	367,425	177,855	0	5,806	0	83,780	0	83,780	0	03/18/2014	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			818.000	42,372	51.800	42,372	32,090	0	0	0	12,757	0	12,757	0	08/07/2017	
163851-10-8	CHEMOURS ORD			1,100.000	36,916	33.560	36,916	7,700	0	1,100	0	9,647	0	9,647	0	07/01/2015	
172967-42-4	CITIGROUP ORD			5,200.000	314,028	60.390	314,028	254,690	0	10,608	0	(6,604)	0	(6,604)	0	01/14/2015	
20825C-10-4	CONOCOPHILLIPS ORD			7,000.000	505,260	72.180	505,260	281,890	1,400	12,250	0	225,330	0	225,330	0	06/27/2011	
25401T-10-8	DIGITALBRIDGE GROUP CL A ORD			4,808.000	40,051	8.330	40,051	8,414	0	0	0	16,924	0	16,924	0	01/11/2017	
29273V-10-0	ENERGY TRANSFER UNT			77,376.000	636,804	8.230	636,804	355,930	0	47,199	0	158,621	0	158,621	0	10/19/2018	
354613-10-1	FRANKLIN RESOURCES ORD			8,500.000	284,665	33.490	284,665	87,058	2,465	9,520	0	72,250	0	72,250	0	09/10/2015	
37045V-10-0	GENERAL MOTORS ORD			2,485.000	145,696	58.630	145,696	74,401	0	0	0	42,220	0	42,220	0	08/12/2015	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			17,721.000	207,513	11.710	207,513	89,845	4,430	21,265	0	30,480	0	30,480	0	11/02/2017	
389375-10-6	GRAY TELEVISION ORD			30,000.000	604,800	20.160	604,800	444,393	0	9,600	0	68,100	0	68,100	0	09/05/2019	
628351-10-8	MUTUAL RISK MANAGEMENT LTD.		C	140,000.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2010	
71742W-10-3	PHENIXFIN ORD			4,783.000	200,049	41.825	200,049	55,598	0	0	0	64,642	0	64,642	0	10/19/2017	
75574U-10-1	READY CAPITAL ORD			50,857.000	794,895	15.630	794,895	666,784	21,360	70,193	0	134,969	0	134,969	0	03/22/2021	
780259-10-7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD		C	8,000.000	346,800	43.350	346,800	193,760	0	13,120	0	77,920	0	77,920	0	09/28/2015	
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD		C	6,500.000	282,100	43.400	282,100	163,605	0	10,660	0	53,690	0	53,690	0	08/21/2015	
87901J-10-5	TEGNA ORD			20,000.000	371,200	18.560	371,200	294,702	1,900	6,600	0	92,200	0	92,200	0	09/04/2019	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD			55,257.000	318,833	5.770	318,833	210,529	9,394	37,575	0	(33,154)	0	(33,154)	0	08/02/2018	
D18190-89-8	DEUTSCHE BANK N ORD		C	12,646.000	158,075	12.500	158,075	103,065	0	0	0	20,234	0	20,234	0	03/30/2017	
G30401-10-6	ENDO INTERNATIONAL ORD		C	31,500.000	118,440	3.760	118,440	129,780	0	0	0	(107,730)	0	(107,730)	0	05/06/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,284,413	XXX	6,284,413	3,963,254	48,143	284,272	0	1,038,138	0	1,038,138	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	15,608,374	31.217	15,608,374	6,641,936	0	0	0	1,307,006	0	1,307,006	0	01/01/1999	
89684#-10-2	TRIUMPHE CASUALTY CO			75,000.000	21,919,137	292.255	21,919,137	12,990,027	0	0	0	1,482,199	0	1,482,199	0	01/01/2006	
89391#-10-6	TRANSPROTECTION SVCS CO			300.000	1,732,901	5,776.338	1,732,901	0	0	0	0	738,559	0	738,559	0	07/30/2013	
92206#-10-7	VANLINER INS CO.			3,000.000	186,003,756	62,001.252	186,003,756	145,383,737	0	0	0	19,305,084	0	19,305,084	0	07/30/2013	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					225,264,169	XXX	225,264,169	165,015,700	0	0	0	22,832,848	0	22,832,848	0	XXX	XXX
9799999 - Total Common Stocks					231,548,581	XXX	231,548,581	168,978,955	48,143	284,272	0	23,870,986	0	23,870,986	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					247,909,961	XXX	247,909,961	184,665,569	125,831	889,713	0	23,869,036	0	23,868,949	0	XXX	XXX

1.

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

1A 1A ...$ 0 1B ...$ 0 1C ...$ 0 1D ...$ 0 1E ...$ 0 1F ...$ 0 1G ...$ 0

1B 2A ...$ 0 2B ...$ 0 2C ...$ 0

1C 3A ...$ 0 3B ...$ 0 3C ...$ 0

1D 4A ...$ 0 4B ...$ 0 4C ...$ 0

1E 5A ...$ 0 5B ...$ 0 5C ...$ 0

1F 6 ...$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS		02/10/2021	CANTOR FITZGERALD + CO.		4,934,567	0	41,293
0599999. Subtotal - Bonds - U.S. Governments						4,934,567	0	41,293
00038P-AA-8	AASET 211 A - ABS		11/02/2021	GOLDMAN		742,296	750,000	0
000823-AJ-3	ABPCI 2017-1A A1R - CDO	C	02/19/2021	Natixis		4,000,000	4,000,000	0
000844-AC-4	ABPCI 8 A1B - CDO	C	04/27/2021	Natixis		1,903,266	1,900,000	1,165
00086A-AS-3	ABPCI DIRECT LENDING FUND CLO I LTD - CD	C	04/29/2021	Natixis		2,000,000	2,000,000	0
00500J-AA-1	ACRES 21FL2 A - CMBS		12/07/2021	JP Morgan		2,000,000	2,000,000	0
00833M-AA-2	AFFRM 21A A - ABS		02/09/2021	BARCLAYS CAPITAL INC FIXED INC		999,852	1,000,000	0
023135-BX-3	AMAZON.COM INC		05/10/2021	JP Morgan		2,987,040	3,000,000	0
03290A-AA-8	ANCHF 13 A - CDO	C	05/25/2021	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	0
033295-AA-4	ANCHF 14 A - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	0
03331F-AJ-9	ANCHF 7R BR - CDO		04/13/2021	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	0
03761U-AH-9	APOLLO INVESTMENT CORP		07/09/2021	Bank of America Merrill Lynch		998,720	1,000,000	0
03880W-AA-6	ARCLO 2020-FL1 A - CDO	C	04/14/2021	MORGAN STANLEY CO		3,003,750	3,000,000	102
03880W-AC-2	ARCLO 2020-FL1 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY		1,503,750	1,500,000	1,494
03881C-AA-9	ARCLO 21FL1 A - CDO/CMBS	C	02/18/2021	JP Morgan		3,000,000	3,000,000	0
038923-AU-2	ARBOR REALTY TRUST, INC.		04/30/2021	AFG Private Placement		2,000,000	2,000,000	0
038923-AX-6	ARBOR REALTY TRUST INC		08/31/2021	AFG Private Placement		1,000,000	1,000,000	0
05492K-AA-7	BDS 2019-FL4 A - CDO	C	01/08/2021	WELLS FARGO SECURITIES LLC		1,000,625	1,000,000	905
054920-AA-4	BDS 2020-FL5 A - CDO	C	01/12/2021	WELLS FARGO SECURITIES LLC		2,379,453	2,375,000	2,330
05493N-AA-0	BDS 21FL9 A - CMBS	C	10/01/2021	GOLDMAN		2,500,000	2,500,000	0
05580M-81-9	B RILEY FINANCIAL INC		08/04/2021	B.RILEY & CO., LLC		1,000,000	1,000,000	0
05580M-82-7	B. RILEY FINANCIAL INC		03/25/2021	B.RILEY & CO., LLC		2,000,000	2,000,000	0
05601G-AA-4	BPCRE 21FL1 A - CDO	C	02/12/2021	JP Morgan		1,500,000	1,500,000	0
05602C-AA-2	BSPRT 21FL7 A - CDO	C	12/09/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
05608V-AA-4	BX 21MFM1 A - CMBS		01/05/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		03/03/2021	GOLDMAN		991,960	1,000,000	0
09259E-AB-4	BLACKROCK TCP CAPITAL CORP		08/18/2021	Bank of America Merrill Lynch		1,015,430	1,000,000	1,425
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		09/10/2021	CITIGROUP		992,990	1,000,000	0
09261M-AA-4	BLKMM 4 A - CDO	C	02/08/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
09261X-AA-0	BLACKSTONE SECURED LENDING FUND		03/09/2021	CITIGROUP		987,910	1,000,000	0
09261X-AC-6	BLACKSTONE SECURED LENDING FUND		07/20/2021	CITIGROUP		987,970	1,000,000	0
093662-AJ-3	BLOCK FINANCIAL LLC		06/22/2021	JP Morgan		995,370	1,000,000	0
09581J-AA-4	BLUE OWL FINANCE LLC		06/03/2021	GOLDMAN		987,300	1,000,000	0
10901U-AA-0	BDF 1 A - CDO	C	04/16/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,030,000	1,000,000	20,660
11135F-BE-0	BROADCOM INC		01/04/2021	SMBC SECURITIES INC		997,430	1,000,000	0
11135F-BL-4	BROADCOM INC		03/31/2021	EXCHANGE		1,011,070	1,000,000	0
12325J-AH-4	BUSINESS DEVELOPMENT CORPORATION OF AMER		03/24/2021	WELLS FARGO SECURITIES LLC		3,987,920	4,000,000	0
12529K-AA-0	CFMT 21GRN1 A - RMBS		02/11/2021	GOLDMAN		1,999,981	2,000,000	0
12530B-AA-7	CFMT 21HB7 A - RMBS		10/22/2021	BARCLAYS CAPITAL INC FIXED INC		4,999,994	5,000,000	0
12803V-AA-3	CAJUN 211 A2 - RMBS		10/29/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES & ASSOCIATES INC.		1,021,100	1,000,000	7,125
140501-AC-1	CAPITAL SOUTHWEST CORP		08/24/2021	RAYMOND JAMES & ASSOCIATES INC.		994,180	1,000,000	0
14856G-AA-8	CLAST 211 A - ABS		01/20/2021	GOLDMAN		999,972	1,000,000	0
15137E-BN-2	CENT CLO 21 LIMITED - CDO		03/23/2021	JP Morgan		1,000,000	1,000,000	0
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	0
15672R-AA-3	CERB 24 A1 - CDO	C	02/04/2021	CANTOR FITZGERALD + CO.		1,999,100	2,000,000	2,046
15674J-AA-9	CERB 30 A - CDO	C	12/21/2021	Amherst Securities Group LLC		1,004,688	1,000,000	3,783
15674P-AA-5	CERB 33 A - CDO	C	06/23/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
19424K-AB-9	CASL 21A A2 - ABS		02/09/2021	BARCLAYS CAPITAL INC FIXED INC		3,624,277	3,625,000	0
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC		08/17/2021	AFG Private Placement		1,000,000	1,000,000	0
23802W-AA-9	COLO 211 A2 - ABS		02/24/2021	DEUTSCHE BANK SECURITIES, INC.		2,499,518	2,500,000	0
25402J-AA-7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
25755T-AN-0	DPABS 211 AI - RMBS		04/08/2021	GUGGENHEIM		2,000,000	2,000,000	0
28852L-AN-3	ELLINGTON CLO III, LTD. - CDO		03/23/2021	CITIGROUP		1,923,149	1,923,149	0
28853R-AL-3	ECLO 4R AR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
30070R-AC-6	XAN 20RSO8 AS - CDO	C	01/14/2021	MORGAN STANLEY & COMPANY		2,005,625	2,000,000	350
30259R-AH-8	FREEDOM MORTGAGE CORPORATION - CMO		07/28/2021	CREDIT SUISSE SECURITIES (USA)		1,499,827	1,500,000	0
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		10/20/2021	Amherst Securities Group LLC		2,011,563	2,000,000	3,750
33853G-AB-9	FSMT 2112 A2 - CMO/RMBS		11/10/2021	Amherst Securities Group LLC		1,501,875	1,500,000	1,875
34961J-AY-0	FCO 9R A1T - CDO		09/20/2021	Natixis		1,500,000	1,500,000	0
36143L-2A-2	GA GLOBAL FUNDING TRUST		01/08/2021	WELLS FARGO SECURITIES LLC		1,997,700	2,000,000	0
36166V-AE-5	GCI FUNDING I LLC, SERIES 2021-1 - ABS	C	06/04/2021	CREDIT SUISSE SECURITIES		1,999,485	2,000,000	0
38172F-AA-6	GOCAP 34R AR1 - CDO	C	12/14/2021	RAYMOND JAMES & ASSOCIATES INC.		2,001,563	2,000,000	4,149
38173M-AB-8	GOLUB CAPITAL BDC INC		02/17/2021	SMBC SECURITIES INC		996,990	1,000,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38175B-AA-2	GOCAP 36 A - CDO	C	09/08/2021	Various		1,995,200	2,000,000	1,421
38175W-AA-6	GOCAP 31 A1R - CDO		12/14/2021	RAYMOND JAMES & ASSOCIATES INC.		1,500,450	1,500,000	2,665
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C	06/08/2021	Natixis		220,000	220,000	0
38178E-AC-9	GOCAP 16RR 2R2 - CDO	C	06/08/2021	Natixis		460,000	460,000	0
38178G-AA-8	GOCAP 49R AR - CDO		08/06/2021	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING 2021-		10/15/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
39809L-AC-8	GSTNE 19FL2 B - CDO	C	01/08/2021	MORGAN STANLEY & COMPANY		1,504,219	1,500,000	2,052
39809P-AA-3	GSTNE 21FL3 A - CDO		07/29/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
39809P-AA-3	GSTNE 21FL3 A - CMBS		10/05/2021	WELLS FARGO SECURITIES LLC		1,996,875	2,000,000	1,349
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		08/31/2021	PIPR		1,000,000	1,000,000	0
43133K-AC-9	HILDENE COMMUNITY FUNDING CDO LTD. - CDO	C	11/15/2021	PIPR		2,000,000	2,000,000	0
45005*-AB-6	IRG INDUSTRIAL LLC		03/03/2021	AFG Private Placement		2,000,000	2,000,000	0
45783N-AA-5	INSTAR LEASING III LLC - ABS		02/03/2021	CREDIT SUISSE SECURITIES (USA)		999,456	1,000,000	0
476681-AB-7	JMIKE 211 A2I - ABS		12/03/2021	GUGGENHEIM		2,000,000	2,000,000	0
48254V-AE-3	KKR LENDING PARTNERS III CLO LLC - CDO		08/20/2021	Bank of America Merrill Lynch		2,000,000	2,000,000	0
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		04/16/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	2,261
55280H-AW-7	MCFCL 6R ARR - CDO		09/28/2021	WELLS FARGO SECURITIES LLC		4,600,000	4,600,000	0
55280Q-AU-1	MCFCL 5RR ARR - CDO		03/10/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
55283T-AA-6	MF1 2021-FL6 A - CDO		06/10/2021	JP Morgan		2,500,000	2,500,000	0
56577J-AA-1	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C	05/28/2021	WELLS FARGO SECURITIES LLC		3,450,000	3,450,000	0
56577J-AC-7	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C	05/28/2021	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0
56577L-AA-6	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		1,000,000	1,000,000	0
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		10/22/2021	Bank of America Merrill Lynch		922,764	920,749	1,599
58550L-AA-3	MWST 211 A - CMO/RMBS		01/29/2021	Jefferies		1,000,000	1,000,000	0
610331-AA-8	MCAF 211 A2 - ABS	C	02/18/2021	MITSUBISHI UFJ SECURITIES		2,000,000	2,000,000	0
61034V-AC-7	MCMML 12 A1 - CDO	C	08/17/2021	SMBC SECURITIES INC		1,500,000	1,500,000	0
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		10/14/2021	CANTOR FITZGERALD + CO.		1,975,520	1,975,455	2,307
62947A-AF-0	NPRL 2021-1A A1 - ABS		03/23/2021	Various		3,498,785	3,500,000	558
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		07/20/2021	CITIGROUP		999,976	1,000,000	0
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		05/18/2021	CITIGROUP		1,499,991	1,500,000	0
643821-AA-9	USRE 211 A1 - ABS		10/25/2021	GOLDMAN		981,870	1,000,000	0
64830Y-AC-1	NEW RESIDENTIAL MORTGAGE LLC - CMO		03/12/2021	CITIGROUP		999,989	1,000,000	0
64831J-AA-7	NRART 20T1 AT1 - RMBS		01/01/2021	Reclassification		3,999,995	4,000,000	0
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/15/2021	PIPER SANDLER & CO		2,000,000	2,000,000	0
67190A-AA-4	OAKIG 211 A1 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		999,845	1,000,000	0
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		999,865	1,000,000	0
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		10/01/2021	Bank of America Merrill Lynch		2,533,203	2,500,000	6,424
67590A-BR-2	OCT14 14RR ABR - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)		985,000	985,000	0
680277-AC-4	OLD SECOND BANCORP INC		04/06/2021	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	0
69120V-AA-9	OWL ROCK CORE INCOME CORP		09/21/2021	DEUTSCHE BANK SECURITIES, INC.		997,380	1,000,000	0
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		10/22/2021	Bank of America Merrill Lynch		1,002,969	1,000,000	1,875
69506Y-SC-4	PACIFIC WESTERN BANK		04/27/2021	PIPR		2,000,000	2,000,000	0
69546R-AA-4	PAID 213 A - ABS		09/10/2021	CREDIT SUISSE SECURITIES (USA)		2,000,000	2,000,000	0
69547J-AA-1	PAID 211 A - ABS		03/02/2021	CREDIT SUISSE SECURITIES (USA)		2,999,993	3,000,000	0
70163Q-AE-8	PARLI AR - CDO	C	11/15/2021	SG AMERICAS SECURITIES, LLC		1,500,000	1,500,000	0
74930B-AG-0	RBB BANCORP		03/23/2021	JANNEY MONTGOMERY SCOTT		2,000,000	2,000,000	0
749384-AA-1	RCKT 215 A1 - CMO/RMBS		11/12/2021	Bank of America Merrill Lynch		2,000,313	2,000,000	2,083
74969B-AA-7	RBIT 202 A - ABS		01/25/2021	Direct		0	0	0
74969B-AA-7	RBIT 202 A - ABS		02/01/2021	NOMURA SECURITIES/FIXED INCOME		0	0	0
74969T-AA-8	RBIT 21HB1 A - ABS		11/17/2021	NOMURA SECURITIES/FIXED INCOME		2,499,997	2,500,000	0
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/24/2021	NOMURA SECURITIES/FIXED INCOME		1,483,569	1,500,000	0
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		10/13/2021	BANC OF AMERICA/FIXED INCOME		1,932,529	1,917,549	1,864
78433D-AA-2	SEB4P 211 A2 - ABS		11/22/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
78433X-AA-8	SALTT 211 AA - ABS		10/18/2021	GOLDMAN		1,499,959	1,500,000	0
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		04/13/2021	Bank of America Merrill Lynch		1,995,440	2,000,000	0
80349B-BD-8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD		02/11/2021	GOLDMAN		1,000,000	1,000,000	0
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING I LTD. -	C	02/22/2021	GOLDMAN		2,000,000	2,000,000	0
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		10/06/2021	Bank of America Merrill Lynch		3,031,406	3,000,000	2,917
81761T-AE-5	SERVICEMASTER FUNDING COMPANY LLC - ABS		07/26/2021	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
817743-AE-7	SPRO 2021-1 A2 - RMBS		03/03/2021	BARCLAYS CAPITAL INC FIXED INC		1,500,000	1,500,000	0
83546D-AN-8	SONIC 211 A21 - RMBS		07/29/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
85816B-DE-7	STCR 151RR BR2 - CDO		03/05/2021	BNP Paribas		1,000,000	1,000,000	1,411
86271P-AA-3	STRTA 2 A1 - CDO	C	09/20/2021	Bank of America Merrill Lynch		1,500,000	1,500,000	0
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026		03/31/2021	AFG Private Placement		2,000,000	2,000,000	0

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87240P-AJ-0	TCP 1R AR - CDO	C	08/26/2021	Natixis		1,000,000	1,000,000	0
87244C-AJ-5	CHMML I AR - CDO		12/14/2021	RAYMOND JAMES & ASSOCIATES INC.		1,000,330	1,000,000	2,631
87267C-AA-6	TRP 2021 LLC - ABS		05/04/2021	CREDIT SUISSE SECURITIES (USA)		1,999,586	2,000,000	0
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		11/26/2021	Direct		0	1	0
88315L-AS-7	TMCL 2021-3 A - RMBS	C	10/27/2021	RAYMOND JAMES & ASSOCIATES INC.		971,867	986,667	479
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC - ABS	C	06/17/2021	MIZUHO SECURITIES USA INC.		2,999,886	3,000,000	0
89656G-AA-2	TRL 211 A - ABS		06/22/2021	WELLS FARGO SECURITIES LLC		1,999,848	2,000,000	0
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.		03/01/2021	AFG Private Placement		3,000,000	3,000,000	0
89683L-AA-8	TRIUMPH RAIL LLC - ABS		05/25/2021	CREDIT SUISSE SECURITIES (USA)		1,999,180	2,000,000	0
90352W-AD-6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE SECURITIES		1,499,964	1,500,000	0
91824N-AC-6	UWM 211 A3 - CMO/RMBS		10/13/2021	MORGAN STANLEY CO		(37,492)	0	(36)
91824N-AC-6	UWM 211 A3 - CMO/RMBS		10/13/2021	MORGAN STANLEY CO		2,454,509	2,397,538	2,367
919794-AE-7	VALLEY NATIONAL BANCORP		05/25/2021	PIPR		1,000,000	1,000,000	0
92259T-AA-9	VCC 211 A1 - RMBS		05/10/2021	CITIGROUP		1,499,869	1,500,000	2,508
95003L-AA-8	WFCM 21SAVE A - CMBS		01/29/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
957638-AD-1	WESTERN ALLIANCE BANCORP		06/03/2021	PIPR		1,000,000	1,000,000	0
97064G-AA-1	WESTF 2021-A A - ABS		05/07/2021	Bank of America Merrill Lynch		1,999,896	2,000,000	0
97988P-BA-3	WDMNT 171RR A1R - CDO		09/24/2021	DEUTSCHE BANK SECURITIES, INC.		1,500,000	1,500,000	0
98877G-AQ-1	ZCCP 191R A1R - CDO	C	09/17/2021	Amherst Securities Group LLC		3,000,000	3,000,000	0
98878F-AE-9	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM	C	05/28/2021	Amherst Securities Group LLC		4,975,000	5,000,000	0
98920M-AA-0	ZAXBY 211 A2 - ABS		05/27/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
98955R-AG-4	OR 2R AFR - CDO	C	03/10/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						262,013,689	261,986,107	89,891
35180Y-AB-9	FRG TL B 1L USD		02/24/2021	JP MORGAN		2,970,000	3,000,000	0
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		03/09/2021	DIRECT		1,741,034	1,758,621	0
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		12/30/2021	DIRECT		0	0	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						4,711,035	4,758,621	0
8399997. Total - Bonds - Part 3						271,659,290	266,744,728	131,184
8399998. Total - Bonds - Part 5						6,761,797	6,750,000	5,160
8399999. Total - Bonds						278,421,087	273,494,728	136,344
025816-CH-0	AMERICAN EXPRESS CO		07/27/2021	CITIGROUP	2,000,000.000	2,000,000	0.00	0
404280-CQ-0	HSBC HOLDINGS PLC	C	03/02/2021	HSBC SECURITIES	1,000,000.000	1,000,000	0.00	0
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		09/08/2021	CITIGROUP	1,000,000.000	1,000,000	0.00	0
902973-BC-9	US BANCORP		10/19/2021	US BANCORP	1,000,000.000	1,000,000	0.00	0
949746-TD-3	WELLS FARGO & CO		01/19/2021	WELLS FARGO SECURITIES LLC	1,000,000.000	1,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						6,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						6,000,000	XXX	0
75574U-10-1	READY CAPITAL ORD		03/22/2021	Various	16,415.800	231,134		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						231,134	XXX	0
92206@-10-7	VANLINER INS CO		01/31/2021	Stock Options	0.000	2,992		0
92206@-10-7	VANLINER INS CO		02/28/2021	Stock Options	0.000	2,763		0
92206@-10-7	VANLINER INS CO		03/31/2021	Stock Options	0.000	3,412		0
92206@-10-7	VANLINER INS CO		04/30/2021	Stock Options	0.000	3,302		0
92206@-10-7	VANLINER INS CO		05/31/2021	Stock Options	0.000	3,412		0
92206@-10-7	VANLINER INS CO		06/30/2021	Stock Options	0.000	3,302		0
92206@-10-7	VANLINER INS CO		07/31/2021	Stock Options	0.000	3,412		0
92206@-10-7	VANLINER INS CO		08/31/2021	Stock Options	0.000	3,412		0
92206@-10-7	VANLINER INS CO		09/30/2021	Stock Options	0.000	3,302		0
92206@-10-7	VANLINER INS CO		11/30/2021	Stock Options	0.000	411		0
92206@-10-7	VANLINER INS CO		12/31/2021	Stock Options	0.000	425		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						30,144	XXX	0
9799997. Total - Common Stocks - Part 3						261,279	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						261,279	XXX	0
9899999. Total - Preferred and Common Stocks						6,261,279	XXX	0
9999999 - Totals						284,682,366	XXX	136,344

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
36241L-S7-2	GN 783242 - RMBS		12/01/2021	Paydown		42,055	42,055	44,293	43,194	0	(1,138)	0	(1,138)	0	42,055	0	0	0	680	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2021	Paydown		6,678	6,678	7,021	6,914	0	(236)	0	(236)	0	6,678	0	0	0	140	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2021	Paydown		85,036	85,036	84,983	84,961	0	75	0	75	0	85,036	0	0	0	646	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		12/01/2021	Paydown		27,619	27,619	28,937	28,133	0	(514)	0	(514)	0	27,619	0	0	0	591	04/16/2039
38377E-NN-0	GNR 2010-042 NH - CMO/RMBS		01/20/2021	Paydown		3,746	3,746	3,887	3,748	0	(3)	0	(3)	0	3,746	0	0	0	12	04/20/2039
38377L-ZD-3	GNR 2010-127 NH - CMO/RMBS		04/20/2021	Paydown		39,340	39,340	40,527	39,432	0	(91)	0	(91)	0	39,340	0	0	0	222	02/20/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		12/01/2021	Paydown		68,702	68,702	68,903	68,733	0	(32)	0	(32)	0	68,702	0	0	0	958	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2021	Paydown		398,795	398,795	415,930	411,639	0	(12,844)	0	(12,844)	0	398,795	0	0	0	4,987	10/20/2045
912828-4B-3	UNITED STATES TREASURY		03/15/2021	Various		1,000,000	1,000,000	999,609	999,975	0	25	0	25	0	1,000,000	0	0	0	11,875	03/15/2021
0599999. Subtotal - Bonds - U.S. Governments						1,671,970	1,671,970	1,694,090	1,686,728	0	(14,758)	0	(14,758)	0	1,671,970	0	0	0	20,112	XXX
20772J-GT-3	CONNECTICUT ST		06/01/2021	Maturity @ 100.00		190,000	190,000	228,190	192,479	0	(2,479)	0	(2,479)	0	190,000	0	0	0	4,750	06/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						190,000	190,000	228,190	192,479	0	(2,479)	0	(2,479)	0	190,000	0	0	0	4,750	XXX
463020-PY-7	IRONDALE ALA		10/01/2021	Maturity @ 100.00		380,000	380,000	377,500	379,722	0	278	0	278	0	380,000	0	0	0	10,260	10/01/2021
490278-3L-0	KENT CNTY MICH		08/30/2021	Call @ 100.00		1,095,000	1,095,000	1,151,061	1,101,242	0	(6,242)	0	(6,242)	0	1,095,000	0	0	0	63,723	01/01/2022
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST		03/01/2021	Call @ 100.00		55,000	55,000	56,100	55,415	0	(15)	0	(15)	0	55,400	0	(400)	(400)	1,485	03/01/2025
68609T-DM-7	OREGON ST		12/01/2021	Call @ 100.00		160,000	160,000	172,264	162,792	0	(948)	0	(948)	0	161,845	0	(1,845)	(1,845)	3,330	12/01/2048
68609T-SH-2	OREGON ST		12/01/2021	Call @ 100.00		95,000	95,000	102,616	96,956	0	(549)	0	(549)	0	96,407	0	(1,407)	(1,407)	1,779	12/01/2049
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,785,000	1,785,000	1,859,540	1,796,127	0	(7,475)	0	(7,475)	0	1,788,652	0	(3,652)	(3,652)	80,577	XXX
047870-BA-7	ATLANTA GA WTR & WASTEWTR REV		11/01/2021	Call @ 100.00		975,000	975,000	1,124,663	988,084	0	(13,084)	0	(13,084)	0	975,000	0	0	0	53,625	11/01/2022
196479-2D-0	COLORADO HSG & FIN AUTH		11/01/2021	Direct		450,000	450,000	475,511	452,655	0	(2,655)	0	(2,655)	0	450,000	0	0	0	8,674	05/01/2049
196479-TZ-2	COLORADO HSG & FIN AUTH		05/03/2021	Direct		10,000	10,000	10,830	10,044	0	(44)	0	(44)	0	10,000	0	0	0	250	11/01/2028
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2021	Various		122,801	122,808	122,807	122,808	0	(7)	0	(7)	0	122,801	0	0	0	1,968	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2021	Paydown		24,381	24,381	24,381	24,381	0	0	0	0	0	24,381	0	0	0	499	10/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH		11/01/2021	Direct		175,000	175,000	192,498	176,441	0	(1,441)	0	(1,441)	0	175,000	0	0	0	3,361	05/01/2050
20775B-N8-5	CONN ST HSG FIN AUTH HSG MTG FIN PG		08/18/2021	Call @ 100.00		135,000	135,000	143,706	136,256	0	(606)	0	(606)	0	135,650	0	(650)	(650)	2,802	11/15/2032
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Direct		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,527	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Direct		490,000	490,000	490,000	490,001	0	(1)	0	(1)	0	490,000	0	0	0	11,181	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		160,000	160,000	169,398	163,340	0	(351)	0	(351)	0	162,988	0	(2,988)	(2,988)	1,943	11/15/2041
249218-AU-2	DENVER COLO PUB SCHS CTFS PARTN		12/15/2021	Maturity @ 100.00		1,550,000	1,550,000	1,468,455	1,539,374	0	10,626	0	10,626	0	1,550,000	0	0	0	40,269	12/15/2021
25483V-EQ-3	DISTRICT COLUMBIA REV		10/01/2021	Call @ 100.00		2,605,000	2,605,000	2,907,467	2,631,851	0	(26,851)	0	(26,851)	0	2,605,000	0	0	0	130,250	10/01/2021
3128M1-CK-3	FH G11974 - RMBS		04/15/2021	Paydown		922	922	935	920	0	2	0	2	0	922	0	0	0	8	05/01/2021
3128MB-DN-4	FH G12609 - RMBS		12/01/2021	Paydown		5,946	5,946	6,057	5,973	0	(27)	0	(27)	0	5,946	0	0	0	154	04/01/2022
3128MM-UM-3	FH G18587 - RMBS		12/01/2021	Paydown		239,185	239,185	251,667	248,109	0	(8,924)	0	(8,924)	0	239,185	0	0	0	3,657	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2021	Paydown		260,773	260,773	279,598	277,278	0	(16,505)	0	(16,505)	0	260,773	0	0	0	4,724	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2021	Paydown		277,212	277,212	289,946	288,487	0	(11,275)	0	(11,275)	0	277,212	0	0	0	4,780	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS		12/01/2021	Paydown		195,321	195,321	211,190	208,006	0	(12,685)	0	(12,685)	0	195,321	0	0	0	4,681	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2021	Paydown		161,420	161,420	172,417	170,454	0	(9,034)	0	(9,034)	0	161,420	0	0	0	3,388	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2021	Paydown		218,004	218,004	229,449	227,543	0	(9,539)	0	(9,539)	0	218,004	0	0	0	3,214	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2021	Paydown		244,720	244,720	257,339	255,262	0	(10,541)	0	(10,541)	0	244,720	0	0	0	3,726	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2021	Paydown		97,881	97,881	104,427	101,945	0	(4,064)	0	(4,064)	0	97,881	0	0	0	2,082	05/01/2026
31294L-6V-0	FH E02684 - RMBS		12/01/2021	Paydown		16,936	16,936	17,751	17,084	0	(148)	0	(148)	0	16,936	0	0	0	335	03/01/2025
3132J4-H3-6	FH G30949 - RMBS		12/01/2021	Paydown		266,147	266,147	280,453	276,853	0	(10,706)	0	(10,706)	0	266,147	0	0	0	4,901	08/01/2036
313383-ZU-8	FEDERAL HOME LOAN BANKS		09/10/2021	Maturity @ 100.00		880,000	880,000	894,978	881,433	0	(1,433)	0	(1,433)	0	880,000	0	0	0	26,400	09/10/2021
3133N3-U9-3	FH RE6008 - RMBS		12/01/2021	Paydown		832,605	832,605	846,525	843,400	0	(10,795)	0	(10,795)	0	832,605	0	0	0	13,653	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2021	Paydown		417,017	417,017	423,076	421,678	0	(4,661)	0	(4,661)	0	417,017	0	0	0	6,270	09/01/2049
31350A-BR-8	FEDMFH 15M034 A - CMBS		12/15/2021	Call @ 100.00		185,000	185,000	190,290	185,000	0	0	0	0	0	185,000	0	0	0	7,366	04/15/2025
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		12/01/2021	Paydown		49,401	49,401	48,753	49,034	0	367	0	367	0	49,401	0	0	0	481	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2021	Paydown		51,183	51,183	51,423	51,253	0	(70)	0	(70)	0	51,183	0	0	0	593	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		12/01/2021	Paydown		154,722	154,722	158,880	156,616	0	(1,894)	0	(1,894)	0	154,722	0	0	0	1,713	02/25/2041
3136A6-4N-1	FNR 2012-72 QE - CMO/RMBS		02/25/2021	Paydown		35,839	35,839	37,609	35,976	0	(137)	0	(137)	0	35,839	0	0	0	99	01/25/2038
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		12/01/2021	Paydown		93,601	93,601	94,822	94,085	0	(485)	0	(485)	0	93,601	0	0	0	892	07/25/2041
3136A8-XC-9	FNR 2012-99 AB - CMO/RMBS		09/27/2021	Paydown		98,797	98,797	98,496	98,643	0	154	0	154	0	98,797	0	0	0	671	05/25/2039
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2021	Paydown		71,763	71,763	73,176	72,606	0	(843)	0	(843)	0	71,763	0	0	0	756	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2021	Paydown		46,639	46,639	46,482	46,538	0	101	0	101	0	46,639	0	0	0	297	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		12/01/2021	Paydown		33,887	33,887	33,838	33,841	0	47	0	47	0	33,887	0	0	0	280	08/25/2041
3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS		12/01/2021	Paydown		100,424	100,424	100,251	100,277	0	147	0	147	0	100,424	0	0	0	1,000	03/25/2040
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2021	Paydown		111,735	111,735	109,518	110,328	0	1,407	0	1,407	0	111,735	0	0	0	1,140	11/25/2041

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
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		12/01/2021	Paydown		140,794	140,794	142,422	141,676	0	(883)	0	(883)	0	140,794	0	0	0	1,458	01/25/2042
3136AC-JY-8	FNR 2013-17 PC - CMO/RMBS		05/25/2021	Paydown		15,406	15,406	15,646	15,447	0	(42)	0	(42)	0	15,406	0	0	0	66	03/25/2039
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2021	Paydown		70,031	70,031	68,335	69,223	0	808	0	808	0	70,031	0	0	0	560	08/25/2041
3136AE-6N-2	FNR 2013-74 HA - CMO/RMBS		08/25/2021	Paydown		80,194	80,194	81,948	80,622	0	(429)	0	(429)	0	80,194	0	0	0	883	10/25/2037
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		12/01/2021	Paydown		49,613	49,613	47,625	48,697	0	916	0	916	0	49,613	0	0	0	516	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		12/01/2021	Paydown		133,197	133,197	125,496	130,070	0	3,127	0	3,127	0	133,197	0	0	0	1,040	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2021	Paydown		144,666	144,666	148,056	145,958	0	(1,292)	0	(1,292)	0	144,666	0	0	0	2,362	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2021	Paydown		57,706	57,706	59,275	58,374	0	(668)	0	(668)	0	57,706	0	0	0	1,021	08/25/2026
3136AG-LA-8	FNR 2013-93 VA - CMO/RMBS		12/01/2021	Paydown		216,799	216,799	221,677	217,234	0	(434)	0	(434)	0	216,799	0	0	0	4,735	01/25/2025
3136AK-MN-0	FNR 2014-39 VA - CMO/RMBS		02/25/2021	Paydown		271,180	271,180	278,722	271,891	0	(711)	0	(711)	0	271,180	0	0	0	742	08/25/2027
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		12/01/2021	Paydown		425,731	425,731	444,290	436,371	0	(10,640)	0	(10,640)	0	425,731	0	0	0	5,878	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		12/01/2021	Paydown		347,624	347,624	362,616	356,145	0	(8,521)	0	(8,521)	0	347,624	0	0	0	5,743	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2021	Paydown		680,997	680,997	711,216	701,848	0	(20,851)	0	(20,851)	0	680,997	0	0	0	10,326	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2021	Paydown		251,128	251,128	257,602	256,021	0	(4,893)	0	(4,893)	0	251,128	0	0	0	4,290	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2021	Paydown		272,539	272,539	281,361	277,790	0	(5,251)	0	(5,251)	0	272,539	0	0	0	3,298	01/25/2045
3136AU-RZ-6	FNR 2016-92 DA - CMO/RMBS		06/25/2021	Paydown		233,766	233,766	238,916	236,517	0	(2,751)	0	(2,751)	0	233,766	0	0	0	1,638	02/25/2034
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		12/01/2021	Paydown		363,754	363,754	378,077	372,369	0	(8,615)	0	(8,615)	0	363,754	0	0	0	5,547	08/25/2040
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		12/01/2021	Paydown		323,246	323,246	336,075	332,283	0	(9,038)	0	(9,038)	0	323,246	0	0	0	4,661	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2021	Paydown		51,407	51,407	52,949	52,546	0	(1,139)	0	(1,139)	0	51,407	0	0	0	748	09/15/2040
3137A6-FB-3	FHR 3809 GA - CMO/RMBS		09/15/2021	Paydown		164,645	164,645	172,124	165,687	0	(1,042)	0	(1,042)	0	164,645	0	0	0	3,007	10/15/2039
3137A9-J7-2	FHR 3843 GJ - CMO/RMBS		12/01/2021	Paydown		29,460	29,460	31,094	29,859	0	(399)	0	(399)	0	29,460	0	0	0	515	10/15/2039
3137AE-LS-2	FHR 3910 JC - CMO/RMBS		11/15/2021	Paydown		54,805	54,805	56,021	55,062	0	(257)	0	(257)	0	54,805	0	0	0	446	12/15/2037
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2021	Paydown		74,785	74,785	73,067	73,646	0	1,139	0	1,139	0	74,785	0	0	0	864	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS		12/01/2021	Paydown		95,433	95,433	97,521	96,268	0	(835)	0	(835)	0	95,433	0	0	0	976	08/15/2040
3137AJ-MG-6	FHMS 2011-K016 X1 - CMBS		10/25/2021	Paydown		0	0	1,844,344	129,547	0	(129,547)	0	(129,547)	0	0	0	0	0	134,814	10/25/2021
3137AP-BF-6	FHR 4033 ED - CMO/RMBS		10/15/2021	Paydown		51,780	51,780	51,942	51,801	0	(21)	0	(21)	0	51,780	0	0	0	527	10/15/2036
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2021	Paydown		62,633	62,633	64,826	63,879	0	(1,246)	0	(1,246)	0	62,633	0	0	0	795	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		12/01/2021	Paydown		54,658	54,658	55,957	55,343	0	(685)	0	(685)	0	54,658	0	0	0	669	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2021	Paydown		410,687	410,687	416,077	413,662	0	(2,975)	0	(2,975)	0	410,687	0	0	0	4,117	08/15/2040
3137AS-Q8-0	FHR 4088 PA - CMO/RMBS		10/15/2021	Paydown		60,570	60,570	63,447	62,223	0	(1,654)	0	(1,654)	0	60,570	0	0	0	498	12/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2021	Paydown		85,470	85,470	87,077	86,484	0	(1,014)	0	(1,014)	0	85,470	0	0	0	1,081	10/15/2031
3137AT-Q5-4	FHR 4097 TG - CMO/RMBS		09/15/2021	Paydown		141,533	141,533	137,420	140,028	0	1,505	0	1,505	0	141,533	0	0	0	1,121	05/15/2039
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		12/01/2021	Paydown		180,989	180,989	181,668	181,268	0	(278)	0	(278)	0	180,989	0	0	0	1,879	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		12/01/2021	Paydown		19,274	19,274	18,708	19,050	0	224	0	224	0	19,274	0	0	0	180	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		12/01/2021	Paydown		132,721	132,721	133,219	132,958	0	(237)	0	(237)	0	132,721	0	0	0	957	09/15/2041
3137AU-X8-7	FHR 4123 AE - CMO/RMBS		12/15/2021	Paydown		159,692	159,692	160,241	159,821	0	(129)	0	(129)	0	159,692	0	0	0	1,629	09/15/2039
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2021	Paydown		25,534	25,534	25,418	25,471	0	63	0	63	0	25,534	0	0	0	194	12/15/2027
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS		12/01/2021	Paydown		79,017	79,017	79,233	79,020	0	(4)	0	(4)	0	79,017	0	0	0	1,047	11/15/2039
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		12/01/2021	Paydown		353,012	353,012	361,285	357,784	0	(4,772)	0	(4,772)	0	353,012	0	0	0	2,919	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2021	Paydown		48,276	48,276	48,722	48,556	0	(280)	0	(280)	0	48,276	0	0	0	505	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2021	Paydown		85,550	85,550	81,940	83,625	0	1,925	0	1,925	0	85,550	0	0	0	628	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		12/01/2021	Paydown		60,994	60,994	61,747	61,296	0	(302)	0	(302)	0	60,994	0	0	0	964	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2021	Paydown		69,347	69,347	71,038	70,155	0	(808)	0	(808)	0	69,347	0	0	0	1,000	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		12/01/2021	Paydown		73,313	73,313	72,237	72,819	0	495	0	495	0	73,313	0	0	0	701	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2021	Paydown		174,145	174,145	178,281	176,281	0	(2,136)	0	(2,136)	0	174,145	0	0	0	2,478	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		12/01/2021	Paydown		65,962	65,962	65,926	65,334	0	629	0	629	0	65,962	0	0	0	855	12/15/2043
3137BA-ZV-7	FHR 4336 WV - CMO/RMBS		12/01/2021	Paydown		123,363	123,363	127,160	124,898	0	(1,535)	0	(1,535)	0	123,363	0	0	0	2,925	10/15/2025
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2021	Paydown		37,845	37,845	37,809	37,393	0	451	0	451	0	37,845	0	0	0	375	03/15/2044
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		12/01/2021	Paydown		625,921	625,921	651,349	639,829	0	(13,907)	0	(13,907)	0	625,921	0	0	0	8,552	05/15/2040
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2021	Paydown		73,807	73,807	72,285	72,524	0	1,283	0	1,283	0	73,807	0	0	0	654	02/15/2044
3137BH-FN-2	FHR 4463 CA - CMO/RMBS		02/16/2021	Paydown		85,247	85,247	88,497	86,320	0	(1,073)	0	(1,073)	0	85,247	0	0	0	223	08/15/2039
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		12/01/2021	Paydown		403,792	403,792	414,555	410,645	0	(6,853)	0	(6,853)	0	403,792	0	0	0	4,973	11/15/2040
3137BR-6T-7	FHR 4608 HA - CMO/RMBS		12/01/2021	Paydown		556,215	556,215	573,945	567,799	0	(11,584)	0	(11,584)	0	556,215	0	0	0	6,009	06/15/2041
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2021	Paydown		109,345	109,345	111,019	110,538	0	(1,193)	0	(1,193)	0	109,345	0	0	0	1,462	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2021	Paydown		67,017	67,017	69,363	68,426	0	(1,408)	0	(1,408)	0	67,017	0	0	0	1,122	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS		12/01/2021	Paydown		142,821	142,821	152,059	149,087	0	(6,266)	0	(6,266)	0	142,821	0	0	0	2,643	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS		12/01/2021	Paydown		125,708	125,708	133,997	132,400	0	(6,692)	0	(6,692)	0	125,708	0	0	0	2,586	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS		12/01/2021	Paydown		149,053	149,053	156,040	154,658	0	(5,606)	0	(5,606)	0	149,053	0	0	0	2,496	01/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138W9-DC-1	FN AS0098 - RMBS		12/01/2021	Paydown		305,404	305,404	318,288	316,420	0	(11,016)	0	(11,016)	0	305,404	0	0	0	5,080	08/01/2033
31397P-PN-4	FHM M012 AA2 - CMBS		12/01/2021	Paydown		145,944	145,943	139,010	143,957	0	1,987	0	1,987	0	145,944	0	0	0	1,364	08/15/2051
31397P-PP-9	FHM M012 AA3 - CMBS		12/01/2021	Paydown		291,888	291,885	291,885	291,735	0	153	0	153	0	291,888	0	0	0	4,517	08/15/2051
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		12/01/2021	Paydown		61,914	61,914	62,689	61,577	0	336	0	336	0	61,914	0	0	0	1,312	03/25/2026
31398N-BS-2	FNR 2010-102 DE - CMO/RMBS		10/25/2021	Paydown		24,123	24,123	24,868	24,257	0	(134)	0	(134)	0	24,123	0	0	0	288	06/25/2029
3140JX-EE-4	FN B02832 - RMBS		12/01/2021	Paydown		578,117	578,117	590,402	589,306	0	(11,189)	0	(11,189)	0	578,117	0	0	0	6,227	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2021	Paydown		1,034,338	1,034,338	1,050,500	1,046,541	0	(12,202)	0	(12,202)	0	1,034,338	0	0	0	14,036	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		1,241,400	1,241,400	1,260,409	1,255,775	0	(14,375)	0	(14,375)	0	1,241,400	0	0	0	18,456	11/01/2049
31412Q-SE-0	FN 932117 - RMBS		12/01/2021	Paydown		60,313	60,313	62,384	60,677	0	(364)	0	(364)	0	60,313	0	0	0	1,270	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS		12/01/2021	Paydown		73,618	73,618	75,489	74,485	0	(867)	0	(867)	0	73,618	0	0	0	1,309	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS		12/01/2021	Paydown		55,306	55,306	57,119	55,765	0	(459)	0	(459)	0	55,306	0	0	0	1,142	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS		12/01/2021	Paydown		84,990	84,990	88,000	86,404	0	(1,414)	0	(1,414)	0	84,990	0	0	0	1,545	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS		12/01/2021	Paydown		138,874	138,874	146,860	145,242	0	(6,367)	0	(6,367)	0	138,874	0	0	0	2,909	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2021	Paydown		308,635	308,635	329,877	326,865	0	(18,230)	0	(18,230)	0	308,635	0	0	0	5,203	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2021	Paydown		19,480	19,480	20,795	20,584	0	(1,103)	0	(1,103)	0	19,480	0	0	0	350	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2021	Paydown		148,892	148,892	154,668	153,853	0	(4,960)	0	(4,960)	0	148,892	0	0	0	2,531	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2021	Paydown		164,620	164,620	173,468	171,591	0	(6,971)	0	(6,971)	0	164,620	0	0	0	2,796	07/01/2036
31418D-HY-1	FN MA3846 - RMBS		12/01/2021	Paydown		621,529	621,529	623,083	622,736	0	(1,207)	0	(1,207)	0	621,529	0	0	0	7,593	11/01/2049
31418V-T5-1	FN AD7771 - RMBS		12/01/2021	Paydown		35,759	35,759	37,179	36,206	0	(447)	0	(447)	0	35,759	0	0	0	681	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS		12/01/2021	Paydown		54,862	54,862	56,333	55,312	0	(451)	0	(451)	0	54,862	0	0	0	958	09/01/2025
31419D-NW-7	FN AE3104 - RMBS		12/01/2021	Paydown		27,752	27,752	28,750	28,047	0	(296)	0	(296)	0	27,752	0	0	0	494	09/01/2025
34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2021	Direct		335,000	335,000	354,162	336,028	0	(1,028)	0	(1,028)	0	335,000	0	0	0	11,263	01/01/2050
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV		09/01/2021	Call @ 100.00		130,000	130,000	138,540	132,079	0	(263)	0	(263)	0	131,816	0	(1,816)	(1,816)	1,290	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - MBS		12/01/2021	Paydown		129,441	129,441	135,529	134,084	0	(4,643)	0	(4,643)	0	129,441	0	0	0	2,155	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		150,000	150,000	160,334	151,169	0	(1,169)	0	(1,169)	0	150,000	0	0	0	4,500	07/01/2034
45201L-WF-8	ILLINOIS HSG DEV AUTH - MBS		12/01/2021	Paydown		69,295	69,295	69,295	69,295	0	0	0	0	0	69,295	0	0	0	1,465	12/01/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		01/04/2021	Direct		65,000	65,000	72,727	65,006	0	(6)	0	(6)	0	65,000	0	0	0	20	04/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		(65,000)	(65,000)	(72,727)	(65,006)	0	6	0	6	0	(65,000)	0	0	0	(20)	04/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		12/01/2021	Paydown		314,001	379,401	379,401	314,002	0	(1)	0	(1)	0	314,001	0	0	0	5,031	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV		11/01/2021	Direct		260,000	260,000	273,463	261,210	0	(1,210)	0	(1,210)	0	260,000	0	0	0	8,149	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		12/01/2021	Paydown		153,457	153,457	147,319	148,451	0	5,006	0	5,006	0	153,457	0	0	0	1,995	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2021	Call @ 100.00		8,578	8,578	8,578	8,578	0	0	0	0	0	8,578	0	0	0	190	03/01/2059
45528U-DG-3	INDIANAPOLIS IND LOC PUB IMPT BD BK		06/01/2021	Call @ 100.00		3,000,000	3,000,000	3,449,460	3,022,675	0	(22,675)	0	(22,675)	0	3,000,000	0	0	0	75,000	06/01/2021
46246K-J2-9	IOWA FIN AUTH REV		08/01/2021	Maturity @ 100.00		1,175,000	1,175,000	1,216,818	1,178,485	0	(3,485)	0	(3,485)	0	1,175,000	0	0	0	43,828	08/01/2021
49130T-NP-7	KENTUCKY HSG CORP HSG REV		02/25/2021	Direct		15,000	15,000	15,777	14,837	0	163	0	163	0	15,000	0	0	0	414	07/01/2027
502810-AC-8	LA CROSSE WIS RES RECOVERY REV		11/01/2021	Maturity @ 100.00		2,500,000	2,500,000	3,008,445	2,559,016	0	(59,016)	0	(59,016)	0	2,500,000	0	0	0	150,000	11/01/2021
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Paydown		265,999	265,999	265,999	265,999	0	0	0	0	0	265,999	0	0	0	4,353	11/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR		11/19/2021	Direct		120,000	120,000	129,204	121,062	0	(1,062)	0	(1,062)	0	120,000	0	0	0	3,618	11/15/2045
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		11/19/2021	Direct		210,000	210,000	220,368	211,144	0	(1,144)	0	(1,144)	0	210,000	0	0	0	5,536	11/15/2035
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		85,000	85,000	89,984	86,090	0	(351)	0	(351)	0	85,739	0	(739)	(739)	2,490	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/24/2021	Call @ 100.00		115,000	115,000	123,542	118,284	0	(705)	0	(705)	0	117,579	0	(2,579)	(2,579)	3,367	03/01/2050
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		160,000	160,000	171,458	160,921	0	(921)	0	(921)	0	160,000	0	0	0	1,834	12/01/2043
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		110,000	110,000	117,898	110,190	0	(190)	0	(190)	0	110,000	0	0	0	1,229	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		250,000	250,000	269,735	251,709	0	(1,709)	0	(1,709)	0	250,000	0	0	0	7,492	06/01/2046
594654-CL-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		09/01/2021	Direct		1,510,000	1,510,000	1,510,000	1,510,078	0	(78)	0	(78)	0	1,510,000	0	0	0	24,750	12/01/2033
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		295,000	295,000	313,160	296,778	0	(1,778)	0	(1,778)	0	295,000	0	0	0	8,800	12/01/2048
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Direct		205,000	205,000	223,520	206,779	0	(1,779)	0	(1,779)	0	205,000	0	0	0	6,000	06/01/2050
60416Q-CD-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		05/03/2021	Call @ 100.00		15,000	15,000	15,841	15,050	0	(39)	0	(39)	0	15,011	0	(11)	(11)	450	01/01/2031
60416Q-DL-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		07/01/2021	Call @ 100.00		10,000	10,000	10,796	10,047	0	(47)	0	(47)	0	10,000	0	0	0	413	07/01/2034
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		76,301	76,301	76,377	76,315	0	(14)	0	(14)	0	76,301	0	0	0	953	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		99,553	99,553	99,553	99,553	0	0	0	0	0	99,553	0	0	0	1,646	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		112,496	112,496	112,496	112,496	0	0	0	0	0	112,496	0	0	0	1,384	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		133,614	133,614	133,614	133,614	0	0	0	0	0	133,614	0	0	0	1,758	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		89,926	89,926	89,926	89,926	0	0	0	0	0	89,926	0	0	0	1,184	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		85,000	85,000	92,629	85,546	0	(354)	0	(354)	0	85,191	0	(191)	(191)	2,492	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		125,000	125,000	132,410	125,955	0	(600)	0	(600)	0	125,355	0	(355)	(355)	3,854	01/01/2047
60416S-WD-8	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		135,000	135,000	145,188	136,387	0	(935)	0	(935)	0	135,452	0	(452)	(452)	4,102	01/01/2048
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		145,259	145,259	145,259	145,259	0	0	0	0	0	145,259	0	0	0	3,321	12/01/2032

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
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/13/2021	Call @ 100.00		130,000	130,000	138,046	131,089	0	(648)	0	(648)	0	130,441	0	(441)	(441)	1,576	12/01/2038
60637B-CK-4	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2021	Direct		75,000	75,000	80,454	75,223	0	(223)	0	(223)	0	75,000	0	0	0	1,594	11/01/2030
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Direct		260,000	260,000	279,471	261,375	0	(1,375)	0	(1,375)	0	260,000	0	0	0	5,974	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Call @ 100.00		155,000	155,000	166,033	156,650	0	(997)	0	(997)	0	155,653	0	(653)	(653)	2,566	05/01/2047
61212R-4G-8	MONTANA ST BRD HSG		12/01/2021	Call @ 100.00		85,000	85,000	87,404	85,252	0	(252)	0	(252)	0	85,000	0	0	0	2,179	12/01/2044
61212R-8H-2	MONTANA ST BRD HSG		12/01/2021	Call @ 100.00		195,000	195,000	207,016	196,150	0	(1,150)	0	(1,150)	0	195,000	0	0	0	5,900	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Call @ 100.00		120,000	120,000	128,827	120,989	0	(643)	0	(643)	0	120,346	0	(346)	(346)	2,565	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Call @ 100.00		155,000	155,000	164,894	156,433	0	(985)	0	(985)	0	155,447	0	(447)	(447)	3,581	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2021	Call @ 100.00		145,000	145,000	155,011	146,674	0	(1,071)	0	(1,071)	0	145,603	0	(603)	(603)	3,488	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2021	Direct		130,000	130,000	139,344	130,666	0	(666)	0	(666)	0	130,000	0	0	0	4,388	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		105,000	105,000	112,188	107,716	0	(754)	0	(754)	0	106,962	0	(1,962)	(1,962)	2,832	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		220,336	220,336	220,336	220,336	0	0	0	0	0	220,336	0	0	0	4,010	08/01/2038
647200-M8-4	NEW MEXICO MTG FIN AUTH		09/01/2021	Call @ 100.00		120,000	120,000	125,964	120,000	0	0	0	0	0	120,000	0	0	0	3,777	09/01/2025
647200-N5-9	NEW MEXICO MTG FIN AUTH		02/01/2021	Direct		5,000	5,000	5,410	5,000	0	0	0	0	0	5,000	0	0	0	104	09/01/2030
647200-V3-5	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		65,000	65,000	68,886	65,414	0	(251)	0	(251)	0	65,164	0	(164)	(164)	1,871	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		119,104	119,104	123,868	121,504	0	(2,400)	0	(2,400)	0	119,104	0	0	0	2,573	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		170,000	170,000	184,552	171,108	0	(1,108)	0	(1,108)	0	170,000	0	0	0	4,831	01/01/2050
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/15/2021	Paydown		4,350	4,350	4,350	4,350	0	0	0	0	0	4,350	0	0	0	73	06/15/2036
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Direct		195,000	195,000	209,896	196,091	0	(1,091)	0	(1,091)	0	195,000	0	0	0	5,338	10/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2021	Call @ 100.00		185,000	185,000	195,534	186,813	0	(741)	0	(741)	0	186,071	0	(1,071)	(1,071)	4,957	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		12/01/2021	Call @ 100.00		235,000	235,000	235,000	235,001	0	(1)	0	(1)	0	235,000	0	0	0	7,251	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2021	Call @ 100.00		145,000	145,000	157,505	146,843	0	(895)	0	(895)	0	145,948	0	(948)	(948)	4,391	07/01/2047
658877-DZ-5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		01/04/2021	Direct		45,000	45,000	47,997	45,000	0	0	0	0	0	45,000	0	0	0	1,013	01/01/2028
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		65,000	65,000	70,426	65,206	0	(206)	0	(206)	0	65,000	0	0	0	2,000	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		150,000	150,000	162,057	150,637	0	(637)	0	(637)	0	150,000	0	0	0	4,400	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		155,000	155,000	166,340	155,644	0	(644)	0	(644)	0	155,000	0	0	0	4,600	07/01/2048
677377-U9-2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2021	Direct		10,000	10,000	10,822	10,033	0	(33)	0	(33)	0	10,000	0	0	0	260	11/01/2028
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Paydown		168,774	168,774	168,774	168,774	0	0	0	0	0	168,774	0	0	0	2,500	03/01/2046
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		160,000	160,000	160,000	159,999	0	0	0	0	0	159,999	0	1	1	3,299	09/01/2031
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		115,000	115,000	124,973	116,083	0	(855)	0	(855)	0	115,228	0	(228)	(228)	4,118	03/01/2047
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Call @ 100.00		180,000	180,000	201,629	190,033	0	(900)	0	(900)	0	189,133	0	(9,133)	(9,133)	6,075	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		190,000	190,000	205,168	191,589	0	(1,589)	0	(1,589)	0	190,000	0	0	0	7,936	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,850	07/01/2034
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		235,000	235,000	250,779	236,857	0	(1,857)	0	(1,857)	0	235,000	0	0	0	7,615	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		150,000	150,000	158,714	150,509	0	(509)	0	(509)	0	150,000	0	0	0	4,290	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		305,000	305,000	330,544	307,213	0	(2,213)	0	(2,213)	0	305,000	0	0	0	10,133	07/01/2047
686430-FJ-3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN		04/01/2021	Maturity @ 100.00		1,955,000	1,955,000	2,192,943	1,962,466	0	(7,466)	0	(7,466)	0	1,955,000	0	0	0	48,875	04/01/2021
696550-WX-6	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		08/01/2021	Call @ 100.00		2,500,000	2,500,000	2,856,625	2,531,146	0	(31,146)	0	(31,146)	0	2,500,000	0	0	0	125,000	08/01/2022
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2021	Call @ 100.00		125,000	125,000	132,976	125,319	0	(319)	0	(319)	0	125,000	0	0	0	2,659	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2021	Call @ 100.00		100,000	100,000	104,810	100,161	0	(161)	0	(161)	0	100,000	0	0	0	1,886	04/01/2040
76221R-E9-0	RHODE ISLAND HSG & MTG FIN CORP		10/01/2021	Direct		155,000	155,000	168,807	156,013	0	(1,013)	0	(1,013)	0	155,000	0	0	0	4,700	10/01/2049
76221R-RB-1	RHODE ISLAND HSG & MTG FIN CORP		10/01/2021	Direct		85,804	85,000	90,081	85,483	0	321	0	321	0	85,804	0	0	0	3,058	10/01/2040
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		160,000	160,000	175,694	160,958	0	(958)	0	(958)	0	160,000	0	0	0	4,726	01/01/2050
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		80,000	80,000	83,018	80,131	0	(131)	0	(131)	0	80,000	0	0	0	2,446	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		08/04/2021	Direct		215,000	215,000	223,000	215,449	0	(449)	0	(449)	0	215,000	0	0	0	2,158	11/01/2041
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,672	11/01/2036
842039-CH-0	SOUTHEASTERN PA TRANSN AUTH REV		06/01/2021	Call @ 100.00		1,200,000	1,200,000	1,408,008	1,211,548	0	(11,548)	0	(11,548)	0	1,200,000	0	0	0	30,000	06/01/2025
880461-BP-2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		105,000	105,000	111,711	105,771	0	(627)	0	(627)	0	105,144	0	(144)	(144)	3,332	07/01/2043
880461-ER-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		165,000	165,000	158,194	163,192	0	541	0	541	0	163,733	0	1,267	1,267	4,645	07/01/2039
880461-EU-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Direct		110,000	110,000	118,389	110,424	0	(424)	0	(424)	0	110,000	0	0	0	3,386	07/01/2045
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		270,000	270,000	293,161	273,111	0	(1,546)	0	(1,546)	0	271,565	0	(1,565)	(1,565)	7,460	01/01/2050
880461-KB-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		255,000	255,000	273,569	257,046	0	(1,671)	0	(1,671)	0	255,375	0	(375)	(375)	6,994	01/01/2047
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		125,000	125,000	134,659	125,789	0	(789)	0	(789)	0	125,000	0	0	0	3,833	07/01/2042
880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		145,000	145,000	157,195	146,047	0	(1,047)	0	(1,047)	0	145,000	0	0	0	4,460	01/01/2042
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	8,316	07/01/2036
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Direct		50,000	50,000	54,299	50,275	0	(275)	0	(275)	0	50,000	0	0	0	1,607	07/01/2050
88271H-EP-0	TEXAS ST AFFORDABLE HSG CORP SINGLE FAMI		09/01/2021	Call @ 100.00		90,000	90,000	96,408	90,542	0	(519)	0	(519)	0	90,023	0	(23)	(23)	3,597	09/01/2028
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Paydown		125,256	125,256	125,256	125,256	0	0	0	0	0	125,256	0	0	0	1,857	09/01/2047

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
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		85,000	85,000	94,500	87,975	0	(473)	0	(473)	0	87,502	0	(2,502)	(2,502)	2,029	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		01/26/2021	Call @ 100.00		1,188	1,188	1,188	1,188	0	0	0	0	0	1,188	0	0	0	2	07/01/2037
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		10/26/2021	Call @ 100.00		(1,188)	(1,188)	(1,188)	(1,188)	0	0	0	0	0	(1,188)	0	0	0	(2)	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		01/26/2021	Call @ 100.00		1,188	1,188	1,188	1,188	0	0	0	0	0	1,188	0	0	0	2	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		10/26/2021	Call @ 100.00		(1,188)	(1,188)	(1,188)	(1,188)	0	0	0	0	0	(1,188)	0	0	0	(2)	07/01/2037
91474P-BH-2	UNIVERSITY NORTHN IOWA UNIV REVS		07/01/2021	Call @ 100.00		1,630,000	1,630,000	1,643,448	1,630,806	0	(806)	0	(806)	0	1,630,000	0	0	0	48,900	07/01/2023
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV		07/01/2021	Direct		20,000	20,000	20,018	20,000	0	0	0	0	0	20,000	0	0	0	600	07/01/2024
91743P-AH-8	UTAH HSG CORP - MBS		12/01/2021	Paydown		22,836	22,836	24,663	24,265	0	(1,429)	0	(1,429)	0	22,836	0	0	0	301	06/21/2044
919061-FC-0	VALDEZ ALASKA MARINE TERM REV		01/01/2021	Call @ 100.00		1,000,000	1,000,000	1,087,942	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2021
924190-HG-9	VERMONT HSG FIN AGY		11/01/2021	Direct		105,000	105,000	111,032	106,099	0	(1,099)	0	(1,099)	0	105,000	0	0	0	2,906	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY		11/01/2021	Direct		65,000	65,000	69,274	65,379	0	(379)	0	(379)	0	65,000	0	0	0	1,900	11/01/2047
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		12/01/2021	Paydown		245,572	245,572	245,572	245,517	0	55	0	55	0	245,572	0	0	0	3,999	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN		12/01/2021	Call @ 100.00		200,000	200,000	211,510	202,108	0	(824)	0	(824)	0	201,284	0	(1,284)	(1,284)	3,710	12/01/2046
93978T-ZD-4	WASHINGTON ST HSG FIN COMMN		06/01/2021	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,749,943	0	50	0	50	0	1,749,993	0	7	7	27,675	12/01/2037
97689Q-EF-9	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Call @ 100.00		1,000,000	1,000,000	918,680	930,202	0	31,006	0	31,006	0	961,208	0	38,792	38,792	23,760	09/01/2036
983220-HV-2	WYOMING CMNTY DEV AUTH HSG REV		09/01/2021	Call @ 100.00		110,000	110,000	115,018	110,574	0	(113)	0	(113)	0	110,461	0	(461)	(461)	1,060	12/01/2044
3199999. Subtotal - Bonds - U.S. Special Revenues						59,121,170	59,185,767	64,471,823	59,775,057	0	(661,822)	0	(661,822)	0	59,113,235	0	7,934	7,934	1,640,286	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2021	Paydown		44,863	44,863	44,863	44,863	0	0	0	0	0	44,863	0	0	0	1,359	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2021	Paydown		13,097	13,097	12,963	0	0	135	0	135	0	13,097	0	0	0	20	11/16/2041
000823-AA-2	ABPCI II A1 - CDO	C	03/18/2021	Paydown		2,000,000	2,000,000	2,000,000	1,999,026	0	974	0	974	0	2,000,000	0	0	0	16,560	07/20/2029
00085U-AA-9	ABPCI 4 A1A - CDO	C	10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	999,470	0	530	0	530	0	1,000,000	0	0	0	17,450	01/20/2030
00085U-AJ-0	ABPCI 4 A1B - CDO	C	10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,111	0	(111)	0	(111)	0	1,000,000	0	0	0	38,000	01/20/2030
00102D-AC-2	ACIS 145 A2 - CDO		05/10/2021	Paydown		121,230	121,230	121,230	121,240	0	(10)	0	(10)	0	121,230	0	0	0	1,479	11/02/2026
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2021	Paydown		3,914	3,914	3,914	2,935	979	0	0	979	0	3,914	0	0	0	141	02/15/2040
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		12/16/2021	Paydown		581,388	581,388	581,388	581,388	0	0	0	0	0	581,388	0	0	0	5,959	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2021	Paydown		156,029	156,029	156,026	156,028	0	1	0	1	0	156,029	0	0	0	4,370	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2021	Paydown		99,507	99,507	99,506	99,509	0	(2)	0	(2)	0	99,507	0	0	0	2,126	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS		12/02/2021	Paydown		101,928	101,928	101,902	101,908	0	20	0	20	0	101,928	0	0	0	2,094	12/02/2033
00452P-AD-9	ACIS 2015-6 A2 - CDO		05/10/2021	Paydown		413,933	413,933	413,933	413,933	0	0	0	0	0	413,933	0	0	0	5,140	05/03/2027
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2021	Paydown		26,349	26,349	24,652	24,396	0	1,953	0	1,953	0	26,349	0	0	0	340	06/25/2035
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2021	Paydown		24,111	24,111	24,111	24,118	0	(7)	0	(7)	0	24,111	0	0	0	746	06/15/2029
01448Q-AA-8	ALESC IV A1 - CDO		11/01/2021	Paydown		159,632	159,632	135,537	152,403	0	7,228	0	7,228	0	159,632	0	0	0	701	07/30/2034
01749P-AN-8	ALLEG III CN - CDO	C	10/25/2021	Paydown		98,531	98,531	73,936	73,935	0	24,595	0	24,595	0	98,531	0	0	0	1,940	07/26/2027
01749P-AU-2	ALLEG III B2R - CDO	C	10/25/2021	Paydown		214,976	214,976	214,976	214,990	0	(14)	0	(14)	0	214,976	0	0	0	7,825	07/26/2027
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		12/01/2021	Paydown		112,394	110,493	96,049	101,756	10,794	(156)	0	10,638	0	112,394	0	0	0	2,601	03/25/2037
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2021	Paydown		264,764	264,764	264,764	250,992	13,857	(85)	0	13,773	0	264,764	0	0	0	12,492	07/15/2024
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2021	Paydown		18,356	18,356	18,356	18,345	0	11	0	11	0	18,356	0	0	0	376	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS		12/01/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
03235T-AA-5	ACEF 2014-1 A - CMO		12/20/2021	Paydown		3,960	3,960	1,205	1,205	0	2,755	0	2,755	0	3,960	0	0	0	220	12/20/2024
03674X-AC-0	ANTERO RESOURCES CORP		02/10/2021	Call @ 100.00		600,000	600,000	324,000	324,000	0	0	0	0	0	324,000	0	276,000	276,000	4,807	12/01/2022
03789X-AD-0	DIN 2019-1 A21 - RMBS		09/05/2021	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	236	06/07/2049
038370-AA-0	AQFIT 19A A - ABS		12/15/2021	Paydown		414,168	414,168	414,104	414,111	0	58	0	58	0	414,168	0	0	0	7,050	07/16/2040
03879Y-AA-5	ARCLO 2019-FL1 A - CDO	C	12/15/2021	Paydown		3,500,000	3,500,000	3,506,563	3,504,284	0	(4,284)	0	(4,284)	0	3,500,000	0	0	0	44,481	05/15/2037
04002Q-AA-0	AREIT 18CRE2 A - CMBS		04/16/2021	Paydown		716,384	716,384	716,384	716,384	0	0	0	0	0	716,384	0	0	0	2,372	11/16/2035
04010L-AR-4	ARES CAPITAL CORP		12/23/2021	Call @ 100.00		1,000,000	1,000,000	996,390	999,231	0	715	0	715	0	999,946	0	54	54	51,757	01/19/2022
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		12/27/2021	Paydown		148,264	148,264	124,542	141,946	0	6,318	0	6,318	0	148,264	0	0	0	213	11/25/2036
05492E-AE-3	BDS 2019-FL3 B - CDO		09/17/2021	Paydown		1,000,000	1,000,000	1,004,063	1,001,143	0	(1,143)	0	(1,143)	0	1,000,000	0	0	0	16,048	01/15/2036
05492K-AA-7	BDS 2019-FL4 A - CDO	C	10/18/2021	Paydown		752,931	752,931	753,088	501,954	0	(157)	0	(157)	0	752,931	0	0	0	7,157	08/15/2036
05565Q-BU-1	BP CAPITAL MARKETS PLC	C	01/22/2021	Call @ 100.00		358,834	350,000	361,043	351,327	0	(92)	0	(92)	0	351,236	0	(1,236)	(1,236)	11,638	11/01/2021
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2021	Paydown		46,196	46,196	46,184	46,188	0	8	0	8	0	46,196	0	0	0	715	05/25/2029
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		12/15/2021	Paydown		528,202	528,202	528,202	528,202	0	0	0	0	0	528,202	0	0	0	5,671	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	11/15/2021	Paydown		755,956	755,956	755,956	0	0	0	0	0	0	755,956	0	0	0	3,748	02/17/2037
05605G-AJ-1	B2R 2015-2 B - RMBS		08/17/2021	Paydown		492,300	492,300	507,060	492,300	0	0	0	0	0	492,300	0	0	0	22,687	11/18/2048
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		12/01/2021	Paydown		366,910	366,910	368,581	367,219	0	(309)	0	(309)	0	366,910	0	0	0	10,308	05/15/2048
05682Q-AE-6	BCC 2017-1 A2 - CDO	C	05/20/2021	Call @ 100.00		500,000	500,000	500,000	496,146	0	309	0	309	0	496,455	0	3,545	3,545	4,612	07/22/2030
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		12/01/2021	Paydown		65,095	70,611	60,210	63,438	0	1,658	0	1,658	0	65,095	0	0	0	2,254	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2021	Paydown		340,539	340,959	322,632	321,084	0	19,455	0	19,455	0	340,539	0	0	0	7,258	01/25/2036

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
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		12/01/2021	Paydown		123,484	123,484	118,390	110,996	0	12,488	0	12,488	0	123,484	0	0	0	1,381	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2021	Paydown		27,281	27,281	23,462	24,866	0	2,415	0	2,415	0	27,281	0	0	0	71	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2021	Paydown		69,066	71,124	64,714	68,592	0	474	0	474	0	69,066	0	0	0	1,249	05/20/2036
05973B-AA-5	BANC 2019-CRE6 A - CMBS		12/17/2021	Paydown		724,043	724,043	724,043	724,043	0	0	0	0	0	724,043	0	0	0	4,181	09/17/2036
07090A-AC-7	BATLN XIV A2 - CDO	C	11/30/2021	Paydown		1,750,000	1,750,000	1,732,500	1,736,594	0	13,406	0	13,406	0	1,750,000	0	0	0	81,083	04/20/2032
07330N-AQ-8	TRUIST BANK		12/15/2021	Call @ 100.00		1,000,000	1,000,000	999,310	999,849	0	138	0	138	0	999,988	0	12	12	37,188	01/15/2022
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2021	Paydown		35,402	35,402	35,556	35,393	0	8	0	8	0	35,402	0	0	0	565	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2021	Paydown		63,021	60,826	52,141	62,424	0	597	0	597	0	63,021	0	0	0	1,022	04/25/2035
075887-BA-6	BECTON DICKINSON AND CO		03/15/2021	Call @ 100.00		407,428	400,000	411,864	401,167	0	(274)	0	(274)	0	400,893	0	(893)	(893)	11,768	11/08/2021
11134L-AF-6	BROADCOM CORP		03/31/2021	EXCHANGE		1,092,620	1,000,000	998,960	999,521	0	37	0	37	0	999,558	0	93,062	93,062	25,778	01/15/2024
115885-AE-5	ALLIED WASTE INDUSTRIES LLC		05/01/2021	Maturity @ 100.00		500,000	500,000	619,620	505,234	0	(5,234)	0	(5,234)	0	500,000	0	0	0	23,125	05/01/2021
12326Q-AA-2	BJETS 191 A - ABS		12/15/2021	Paydown		297,646	297,646	297,636	297,644	0	2	0	2	0	297,646	0	0	0	8,159	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2021	Paydown		276,392	276,392	276,388	276,388	0	4	0	4	0	276,392	0	0	0	4,164	11/15/2035
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Paydown		2,090	2,090	2,090	2,090	0	0	0	0	0	2,090	0	0	0	50	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2021	Paydown		3,733	3,733	3,798	3,771	0	(39)	0	(39)	0	3,733	0	0	0	96	04/15/2047
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		12/01/2021	Paydown		159,668	159,668	130,928	130,579	0	29,088	0	29,088	0	159,668	0	0	0	3,521	04/25/2037
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2021	Paydown		44,172	44,172	44,160	44,161	0	11	0	11	0	44,172	0	0	0	759	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2021	Paydown		22,086	22,086	22,070	22,071	0	15	0	15	0	22,086	0	0	0	446	02/15/2050
12529F-AA-1	CFMT 20HB3 A - RMBS		06/25/2021	Paydown		904,497	904,497	904,495	904,499	0	(3)	0	(3)	0	904,497	0	0	0	12,459	05/25/2030
12529K-AA-0	CFMT 21GRN1 A - RMBS		10/20/2021	Paydown		580,324	580,324	580,319	0	0	5	0	5	0	580,324	0	0	0	2,104	03/20/2041
12529K-AA-0	CFMT 21GRN1 A - RMBS		12/20/2021	Paydown		111,243	111,243	111,242	0	0	1	0	1	0	111,243	0	0	0	973	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2021	Paydown		1,520,057	1,520,057	1,520,057	1,520,056	0	1	0	1	0	1,520,057	0	0	0	7,829	12/26/2030
12530B-AA-7	CFMT 21HB7 A - RMBS		12/27/2021	Paydown		83,534	83,534	83,534	0	0	0	0	0	0	83,534	0	0	0	152	10/27/2031
12563L-AS-6	CLIF 203 A - ABS		12/18/2021	Paydown		85,625	85,625	85,607	85,607	0	18	0	18	0	85,625	0	0	0	938	10/18/2045
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2021	Paydown		72,320	74,014	67,842	71,939	0	381	0	381	0	72,320	0	0	0	1,930	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		12/01/2021	Paydown		101,667	99,997	96,216	93,542	0	8,125	0	8,125	0	101,667	0	0	0	1,702	01/25/2036
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		12/01/2021	Paydown		103,158	103,158	103,318	102,423	0	735	0	735	0	103,158	0	0	0	1,900	09/20/2034
12673P-AH-8	CA INC		01/20/2021	Call @ 100.00		523,900	500,000	499,550	499,859	0	4	0	4	0	499,863	0	137	137	31,650	08/15/2022
13875E-AN-4	CANYC 2014-2 AJ - CDO	C	04/14/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,871	0	13	0	13	0	999,884	0	116	116	7,989	04/16/2029
14042E-3Y-4	CAPITAL ONE (NEW YORK BRANCH) NA		06/23/2021	Call @ 100.00		1,000,000	1,000,000	997,180	999,761	0	204	0	204	0	999,965	0	35	35	27,042	07/23/2021
14315J-AN-9	CGMS 172 A2B - CDO	C	04/20/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,815	0	27	0	27	0	999,842	0	158	158	13,294	07/21/2031
144141-DA-3	DUKE ENERGY PROGRESS LLC		09/15/2021	Maturity @ 100.00		210,000	210,000	206,850	209,695	0	305	0	305	0	210,000	0	0	0	6,300	09/15/2021
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2021	Paydown		30,000	30,000	29,988	29,988	0	12	0	12	0	30,000	0	0	0	323	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2021	Paydown		5,000	5,000	4,997	4,997	0	3	0	3	0	5,000	0	0	0	82	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2021	Paydown		238,269	238,269	238,262	0	0	7	0	7	0	238,269	0	0	0	3,881	01/15/2046
15137E-BL-6	CECLO 21 ARB - CDO		03/26/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,042	0	12	0	12	0	1,000,054	0	(54)	(54)	16,650	07/29/2030
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,103	0	(103)	0	(103)	0	1,000,000	0	0	0	15,361	07/16/2029
15673Q-AA-4	CERB XXIII A - CDO	C	08/23/2021	Paydown		1,580,923	1,580,923	1,557,210	1,559,392	0	21,532	0	21,532	0	1,580,923	0	0	0	9,914	04/15/2028
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2021	Paydown		270,987	270,987	277,423	277,089	0	(6,102)	0	(6,102)	0	270,987	0	0	0	4,195	03/25/2050
17181C-AA-6	CIMLT 181 A - RMBS		12/20/2021	Paydown		120,208	120,208	120,208	120,201	0	6	0	6	0	120,208	0	0	0	1,147	03/20/2043
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2021	Paydown		38,254	39,528	37,582	37,848	0	407	0	407	0	38,254	0	0	0	1,153	04/25/2036
193051-AA-7	COLD 2020-ICE5 A - CMBS		02/15/2021	Paydown		34,019	34,019	34,019	34,019	0	0	0	0	0	34,019	0	0	0	61	11/16/2037
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2021	Paydown		163,534	163,534	162,743	162,785	0	749	0	749	0	163,534	0	0	0	1,159	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2021	Paydown		81,767	81,767	81,737	81,739	0	28	0	28	0	81,767	0	0	0	1,259	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2021	Paydown		193,913	193,913	193,826	193,845	0	68	0	68	0	193,913	0	0	0	4,203	12/26/2047
19424K-AB-9	CASL 21A A2 - ABS		12/25/2021	Paydown		753,489	753,488	753,338	0	0	150	0	150	0	753,489	0	0	0	6,004	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2021	Paydown		176,702	176,702	176,702	176,701	0	0	0	0	0	176,702	0	0	0	1,326	01/26/2065
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2021	Paydown		87,101	87,101	87,078	87,084	0	17	0	17	0	87,101	0	0	0	1,109	10/25/2040
21872M-AA-0	CAFL 182 A - CMBS		12/01/2021	Paydown		256,867	258,893	258,891	258,876	0	(2,009)	0	(2,009)	0	256,867	0	0	0	10,039	11/15/2052
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	07/26/2021	Paydown		288,154	288,154	279,509	280,956	0	7,198	0	7,198	0	288,154	0	0	0	3,852	01/01/2037
23341B-AC-9	DRB 2016-B A2 - ABS		09/27/2021	Paydown		83,075	83,075	83,049	83,059	0	16	0	16	0	83,075	0	0	0	1,288	06/25/2040
24703T-AA-4	DELL INTERNATIONAL LLC		12/07/2021	Call @ 100.00		391,769	368,000	367,842	367,949	0	21	0	21	0	367,970	0	30	30	31,180	06/15/2023
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2021	Paydown		43,831	43,831	43,831	43,840	0	(9)	0	(9)	0	43,831	0	0	0	1,192	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2021	Paydown		21,916	21,916	21,916	21,902	0	14	0	14	0	21,916	0	0	0	637	01/30/2029
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		12/01/2021	Paydown		39,603	39,603	39,839	37,910	0	1,694	0	1,694	0	39,603	0	0	0	1,076	04/25/2035
25216A-AA-2	DEXT 2020-1 A - ABS		12/15/2021	Paydown		431,185	431,185	431,176	431,176	0	9	0	9	0	431,185	0	0	0	3,280	02/16/2027
256853-AB-8	DOLPHIN ENERGY L L C LTD	C	11/29/2021	Call @ 100.00		1,503,227	1,500,000	1,682,475	1,521,745	0	(20,738)	0	(20,738)	0	1,501,006	0	(1,006)	(1,006)	82,060	12/15/2021
25755T-AG-5	DPABS 2017-1 A22 - RMBS		04/26/2021	Paydown		1,940,000	1,940,000	1,940,000	1,940,086	0	(86)	0	(86)	0	1,940,000	0	0	0	29,231	07/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2021	Paydown		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	232	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2021	Paydown		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	106	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2021	Paydown		10,000	10,000	10,000	10,001	0	(1)	0	(1)	0	10,000	0	0	0	296	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	146	01/20/2051
26827E-AC-9	ECAF I A2 - ABS	D	10/15/2021	Paydown		26,686	26,686	26,686	23,656	2,652	378	0	3,030	0	26,686	0	0	0	931	06/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		10/20/2021	Paydown		400,000	400,000	399,750	399,575	0	425	0	425	0	400,000	0	0	0	2,294	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2021	Paydown		667,427	667,427	667,290	667,303	0	125	0	125	0	667,427	0	0	0	8,255	03/25/2044
28852E-AA-7	ECLO II A - CDO		11/15/2021	Paydown		402,977	402,977	402,977	402,745	0	233	0	233	0	402,977	0	0	0	6,130	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		04/20/2021	Paydown		41,801	41,801	41,801	41,804	0	(3)	0	(3)	0	41,801	0	0	0	289	07/22/2030
28852L-AE-3	ECLO III A2 - CDO		04/06/2021	Paydown		1,953,498	1,953,498	1,953,498	1,953,248	0	250	0	250	0	1,953,498	0	0	0	40,649	07/22/2030
28852L-AN-3	ECLO 2018-3A A2R - CDO		04/20/2021	Paydown		25,385	25,385	25,385	0	0	0	0	0	0	25,385	0	0	0	19	07/22/2030
28853R-AL-3	ECLO 4R AR - CDO		10/15/2021	Paydown		453,481	453,481	453,481	0	0	0	0	0	0	453,481	0	0	0	2,563	04/15/2029
292505-AJ-3	OVINTIV INC		08/16/2021	Call @ 100.00		600,000	600,000	565,350	594,509	0	3,914	0	3,914	0	598,423	0	1,577	1,577	17,615	11/15/2021
29445U-AB-1	EQLS 2007-1 A2B - RMBS		12/27/2021	Paydown		105,469	105,469	87,638	93,379	0	12,090	0	12,090	0	105,469	0	0	0	186	04/25/2037
30070R-AA-0	XAN 20RS08 A - CDO/CMBS	C	03/16/2021	Paydown		335,498	335,498	335,498	335,498	0	0	0	0	0	335,498	0	0	0	1,073	03/16/2035
30070R-AA-0	XAN 20RS08 A - CDO	C	12/17/2021	Paydown		1,664,604	1,664,604	1,664,604	1,664,604	0	0	0	0	0	1,664,604	0	0	0	12,211	03/16/2035
302637-AA-1	FSKMM 1 A1 - CDO		01/14/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	5,488	07/15/2030
317579-AA-8	FINS 2015-1 A - ABS		04/30/2021	Paydown		104,810	104,810	104,810	104,833	0	(23)	0	(23)	0	104,810	0	0	0	1,948	07/30/2026
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/27/2021	Paydown		168,844	168,844	149,638	159,134	0	9,710	0	9,710	0	168,844	0	0	0	260	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		12/01/2021	Paydown		19,663	19,663	16,713	16,331	0	3,331	0	3,331	0	19,663	0	0	0	322	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2021	Paydown		120,717	126,393	97,620	120,493	0	224	0	224	0	120,717	0	0	0	1,527	07/25/2036
337930-AC-5	FLAGSTAR BANCORP INC		01/22/2021	Call @ 100.00		1,026,500	1,000,000	999,990	1,000,008	0	(1)	0	(1)	0	1,000,007	0	(7)	(7)	58,316	07/15/2021
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		12/25/2021	Paydown		34,565	34,565	34,765	0	0	(200)	0	(200)	0	34,565	0	0	0	109	11/27/2051
33853G-AB-9	FSMT 2112 A2 - CMO/RMBS		12/01/2021	Paydown		10,176	10,176	10,189	0	0	(13)	0	(13)	0	10,176	0	0	0	21	10/02/2051
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		10/30/2021	Paydown		7,500	7,500	7,908	7,898	0	(398)	0	(398)	0	7,500	0	0	0	208	10/30/2048
34955Y-AL-3	FCBSL VI B2R - CDO		02/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(136)	07/23/2031
34960Y-AQ-5	FCO VII ATR - CDO		10/29/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	37,004	12/15/2028
34961J-AC-8	FCO IX A1T - CDO		10/12/2021	Paydown		1,500,000	1,500,000	1,504,500	1,501,876	0	(1,876)	0	(1,876)	0	1,500,000	0	0	0	23,774	11/15/2029
35041J-AA-3	FFIN 2019-1 A - ABS		12/15/2021	Paydown		391,493	391,493	391,432	388,123	0	3,370	0	3,370	0	391,493	0	0	0	8,184	11/15/2034
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		12/18/2021	Paydown		111,778	111,778	111,749	0	0	29	0	29	0	111,778	0	0	0	774	06/18/2046
361837-AA-5	GARR 151 A1 - CDO		11/26/2021	Paydown		306,209	306,209	301,616	303,714	0	2,496	0	2,496	0	306,209	0	0	0	4,474	09/21/2029
362257-AB-3	GSAA 2006-17 A2 - RMBS		12/27/2021	Paydown		175,793	175,793	51,348	174,021	0	1,772	0	1,772	0	175,793	0	0	0	725	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/27/2021	Paydown		198,891	198,891	121,838	192,469	0	6,422	0	6,422	0	198,891	0	0	0	429	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		12/01/2021	Paydown		66,013	73,667	78,198	65,856	0	158	0	158	0	66,013	0	0	0	1,600	02/25/2036
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		12/01/2021	Paydown		11,167	11,366	9,110	11,155	0	12	0	12	0	11,167	0	0	0	161	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2021	Paydown		15,141	15,141	14,413	14,247	0	894	0	894	0	15,141	0	0	0	236	11/25/2035
362381-AA-3	GSAA 2006-12 A1 - RMBS		12/27/2021	Paydown		34,775	34,775	15,790	34,571	0	203	0	203	0	34,775	0	0	0	76	08/25/2036
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2021	Paydown		44,916	44,916	45,154	44,680	0	236	0	236	0	44,916	0	0	0	712	09/25/2034
36255C-AC-3	GPMT 2018-FL21 AS - CDO		09/21/2021	Paydown		1,007,750	1,000,000	1,000,000	1,000,000	0	7,750	0	7,750	0	1,007,750	0	0	0	7,962	11/21/2035
36255C-AC-3	GPMT 2018-FL21 AS - CMBS		09/21/2021	Paydown		(7,750)	0	0	0	0	(7,750)	0	(7,750)	0	(7,750)	0	0	0	0	11/21/2035
36298Y-AA-8	GSAA 2006-14 A1 - RMBS		12/27/2021	Paydown		33,596	33,596	13,844	33,472	0	123	0	123	0	33,596	0	0	0	160	09/25/2036
36655Y-AB-3	MTLOG 2018-1 A1T - CDO		12/20/2021	Paydown		1,536,437	1,536,437	1,536,437	1,536,504	0	(67)	0	(67)	0	1,536,437	0	0	0	18,397	03/22/2027
36828Q-QH-2	GECMC 2005-C4 AJ - CMBS		02/11/2021	Paydown		20,458	90,544	85,903	90,223	0	320	0	320	0	90,544	0	(70,086)	(70,086)	5,008	11/10/2045
381362-AL-6	GTCOP 121R A2R - CDO	C	12/15/2021	Paydown		517,241	517,241	517,229	517,241	0	0	0	0	0	517,241	0	0	0	23,814	06/15/2034
38172X-AG-4	GOCAP 16 A1R - CDO	C	06/24/2021	Paydown		250,000	250,000	250,000	250,005	0	(5)	0	(5)	0	250,000	0	0	0	3,190	07/25/2029
38172X-AJ-8	GOCAP 16 A2R - CDO	C	06/24/2021	Paydown		700,000	700,000	700,000	699,993	0	7	0	7	0	700,000	0	0	0	9,636	07/25/2029
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,492	07/20/2032
38521V-AA-9	GACM 2019-FL1 A - CDO/CMBS	C	03/15/2021	Paydown		834,023	833,988	833,988	833,988	0	35	0	35	0	834,023	0	0	0	2,216	06/15/2037
38521V-AA-9	GACM 2019-FL1 A - CDO	C	11/16/2021	Paydown		1,165,977	1,166,012	1,166,012	1,166,012	0	(35)	0	(35)	0	1,165,977	0	0	0	8,314	06/15/2037
38522H-AA-9	GACM 2020-FL2 A - CDO/CMBS	C	03/16/2021	Paydown		679,381	679,381	679,381	679,381	0	0	0	0	0	679,381	0	0	0	3,811	03/16/2035
38522H-AA-9	GACM 2020-FL2 A - CMBS	C	09/16/2021	Paydown		1,320,427	1,320,427	1,320,427	1,320,427	0	0	0	0	0	1,320,427	0	0	0	12,742	03/16/2035
40052T-AA-7	GRYPHON FDG LTD - ABS	C	07/20/2021	Call @ 100.00		131,779	131,779	362	0	0	0	0	0	0	0	0	131,779	131,779	0	05/11/2050
40537Y-AJ-2	HLA 2013-2 C - CDO		11/01/2021	Paydown		500,000	500,000	498,750	500,000	0	0	0	0	0	500,000	0	0	0	11,518	08/01/2025
40538C-AU-4	HLA 2014-1 B2R - CDO	C	08/05/2021	Paydown		569,909	569,909	569,909	569,909	0	0	0	0	0	569,909	0	0	0	9,091	04/18/2026
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		12/01/2021	Paydown		13,155	13,155	13,097	13,068	0	87	0	87	0	13,155	0	0	0	221	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/20/2021	Paydown		112,397	121,515	89,321	108,479	0	3,918	0	3,918	0	112,397	0	0	0	327	09/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	310	06/22/2048
411707-AH-5	HNGRY 201 A - RMBS		12/20/2021	Paydown		17,000	17,000	17,000	17,000	0	0	0	0	0	17,000	0	0	0	421	12/20/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
423452-AC-5	HELMERICH AND PAYNE INC		10/27/2021	Various		557,910	500,000	510,820	507,482	0	(1,442)	0	(1,442)	0	506,040	0	(6,040)	(6,040)	83,872	03/15/2025
42806D-AH-2	HERTZ 2015-3 A - ABS		07/02/2021	Paydown		432,370	432,370	427,506	432,370	0	0	0	0	0	432,370	0	0	0	4,261	09/27/2021
42806D-CH-0	HERTZ 192 A - ABS		07/02/2021	Paydown		228,283	228,283	228,216	228,235	0	48	0	48	0	228,283	0	0	0	2,975	05/25/2025
43133J-AA-6	HITR 2019-2 A1 - CDO	C	11/22/2021	Paydown		7,865	7,865	7,865	7,865	0	0	0	0	0	7,865	0	0	0	153	05/23/2039
43133K-AA-3	HCOMF 1R AR - CDO	C	11/24/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	68,972	11/01/2035
43133W-AA-7	HITR A - CDO	C	08/26/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	91,838	02/01/2038
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2021	Paydown		101,806	101,806	101,792	101,797	0	9	0	9	0	101,806	0	0	0	1,399	12/26/2028
433674-AA-6	NZES 20PLS1 A - RMBS		10/25/2021	Paydown		500,418	500,418	500,417	500,416	0	2	0	2	0	500,418	0	0	0	8,234	12/25/2025
433674-AA-6	NZES 20PLS1 A - RMBS		12/25/2021	Paydown		81,186	81,186	81,185	81,185	0	0	0	0	0	81,186	0	0	0	3,018	12/25/2025
43739H-AA-8	HMBT 2006-2 A1 - RMBS		12/27/2021	Paydown		135,518	135,518	118,578	124,750	0	10,768	0	10,768	0	135,518	0	0	0	361	12/25/2036
44040H-AA-0	HORZN 2019 A - ABS		12/15/2021	Paydown		62,072	62,072	62,072	62,073	0	(1)	0	(1)	0	62,072	0	0	0	1,031	07/15/2039
451102-BJ-5	ICAHN ENTERPRISES LP		04/12/2021	Call @ 100.00		600,000	600,000	617,315	600,710	0	(710)	0	(710)	0	600,000	0	0	0	21,536	02/01/2022
45112A-AA-5	ICONX 2012-1 A2 - ABS		04/25/2021	Paydown		6,561	6,561	6,561	3,936	2,624	0	0	2,624	0	6,561	0	0	0	111	01/26/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/01/2021	Adjustment		160,000	160,000	179,019	160,936	0	(936)	0	(936)	0	160,000	0	0	0	1,875	04/01/2050
45257E-AB-0	IMSA 2006-5 1AB - RMBS		09/27/2021	Paydown		486,887	486,887	418,472	461,886	0	25,000	0	25,000	0	486,887	0	0	0	659	02/25/2037
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/27/2021	Paydown		124,319	117,937	95,012	121,479	0	2,840	0	2,840	0	124,319	0	0	0	177	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/27/2021	Paydown		63,448	60,430	44,566	62,162	0	1,285	0	1,285	0	63,448	0	0	0	218	02/25/2035
45780K-AD-8	INTOW 161 A - ABS		02/08/2021	Paydown		1,041,318	1,000,000	1,000,000	1,000,015	0	41,303	0	41,303	0	1,041,318	0	0	0	2,403	11/15/2046
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2021	Paydown		43,489	43,489	43,465	0	0	24	0	24	0	43,489	0	0	0	470	02/16/2054
460690-BH-2	INTERPUBLIC GROUP OF COMPANIES INC		03/29/2021	Call @ 100.00		336,196	325,000	315,725	323,672	0	259	0	259	0	323,931	0	1,069	1,069	18,130	03/15/2022
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		12/17/2021	Paydown		44,353	44,353	44,353	44,353	0	0	0	0	0	44,353	0	0	0	178	03/19/2037
46617Y-AP-8	JFIN 2015R A2R - CDO	C	07/08/2021	Paydown		798,596	798,596	798,596	798,365	0	232	0	232	0	798,596	0	0	0	9,152	03/16/2026
46617Y-AT-0	JFIN 2015R B2R - CDO	C	06/15/2021	Paydown		1,000,000	1,000,000	1,000,000	999,778	0	222	0	222	0	1,000,000	0	0	0	17,955	03/16/2026
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		12/01/2021	Paydown		157,656	157,657	133,417	136,244	0	21,413	0	21,413	0	157,656	0	0	0	2,679	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2021	Paydown		76,601	76,601	63,994	75,916	0	684	0	684	0	76,601	0	0	0	1,049	03/25/2036
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS		01/01/2021	Paydown		3,173	3,173	3,094	3,150	0	23	0	23	0	3,173	0	0	0	9	12/17/2047
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2021	Paydown		98,766	98,766	98,956	98,862	0	(96)	0	(96)	0	98,766	0	0	0	2,147	04/15/2044
543190-AA-0	LTRAN III A1 - RMBS		12/15/2021	Paydown		66,441	66,441	64,375	65,200	0	1,241	0	1,241	0	66,441	0	0	0	773	01/17/2045
55280H-AL-1	MCFCL IV AR - CDO		11/01/2021	Paydown		4,600,000	4,600,000	4,574,813	4,587,462	0	12,538	0	12,538	0	4,600,000	0	0	0	83,779	10/22/2029
55282L-AA-4	MF1 19FL2 A - CDO	C	09/27/2021	Paydown		1,000,000	1,000,000	981,563	982,171	0	17,829	0	17,829	0	1,000,000	0	0	0	5,431	11/27/2034
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		11/15/2021	Paydown		146,533	145,365	145,388	146,554	0	(21)	0	(21)	0	146,533	0	0	0	2,707	11/15/2035
55819B-AM-2	MDPK XVIII A2R - CDO	C	12/07/2021	Paydown		1,000,000	1,000,000	978,100	984,542	0	15,458	0	15,458	0	1,000,000	0	0	0	17,525	10/21/2030
56577D-AA-4	MRNON 2018-1 A1 - CDO	C	06/30/2021	Paydown		1,000,000	1,000,000	973,125	979,138	0	20,862	0	20,862	0	1,000,000	0	0	0	11,810	04/15/2030
56577D-AJ-5	MRNON 2018-1 A2 - CDO	C	06/23/2021	Paydown		1,000,000	1,000,000	999,628	999,962	0	38	0	38	0	1,000,000	0	0	0	30,056	04/15/2030
56577H-AA-5	MRNON 191 A1A - CDO	C	05/19/2021	Paydown		1,000,000	1,000,000	999,688	999,695	0	305	0	305	0	1,000,000	0	0	0	12,482	04/15/2031
57643L-LC-8	MABS 2005-AB1 A4 - RMBS		12/01/2021	Paydown		181,457	181,457	181,230	178,104	0	3,353	0	3,353	0	181,457	0	0	0	2,747	11/25/2035
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2021	Paydown		53,215	53,215	53,331	0	0	(116)	0	(116)	0	53,215	0	0	0	188	07/01/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		12/25/2021	Paydown		31,386	31,386	30,033	29,888	0	1,498	0	1,498	0	31,386	0	0	0	161	03/25/2030
59319W-AA-9	MF1 2020-FL3 A - CDO		12/15/2021	Paydown		1,176,193	1,176,193	1,176,193	1,176,193	0	0	0	0	0	1,176,193	0	0	0	18,894	07/16/2035
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2021	Paydown		10,258	10,258	10,373	10,257	0	0	0	0	0	10,258	0	0	0	168	07/25/2034
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		12/25/2021	Paydown		75,055	73,400	73,403	0	0	1,653	0	1,653	0	75,055	0	0	0	156	08/01/2051
62856R-AC-9	PROSUS NV	C	07/15/2021	Call @ 100.00		579,560	500,000	499,810	499,914	0	9	0	9	0	499,923	0	77	77	106,602	07/21/2025
62946A-AA-2	NPRL 161 A1 - ABS		12/20/2021	Paydown		99,341	99,341	99,341	99,344	0	(3)	0	(3)	0	99,341	0	0	0	2,232	04/30/2046
62947A-AA-1	NPRL 2019-2 A1 - ABS		03/19/2021	Paydown		1,887,926	1,887,926	1,887,893	1,887,911	0	16	0	16	0	1,887,926	0	0	0	13,451	11/19/2049
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2021	Paydown		184,603	184,603	184,595	184,598	0	6	0	6	0	184,603	0	0	0	2,971	11/19/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		10/25/2021	Paydown		79,794	79,794	79,792	79,792	0	2	0	2	0	79,794	0	0	0	2,228	11/25/2025
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2021	Paydown		118,182	118,182	118,180	118,180	0	3	0	3	0	118,182	0	0	0	2,113	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		12/25/2021	Paydown		111,598	111,599	111,596	0	0	3	0	3	0	111,598	0	0	0	713	07/25/2026
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		12/25/2021	Paydown		219,326	219,326	219,325	0	0	1	0	1	0	219,326	0	0	0	2,065	05/25/2026
63939E-AB-9	NAVSL 2015-A A2A - ABS		12/15/2021	Paydown		133,032	133,032	132,983	133,018	0	14	0	14	0	133,032	0	0	0	1,864	12/15/2028
64829T-AB-7	NZES 18FNT1 B - CMO/RMBS		12/10/2021	Paydown		1,046,417	1,046,417	1,046,333	1,046,386	0	31	0	31	0	1,046,417	0	0	0	27,246	05/25/2023
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		10/25/2021	Paydown		148,859	148,859	148,857	0	0	2	0	2	0	148,859	0	0	0	1,246	03/25/2026
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/25/2021	Paydown		33,000	33,000	32,999	0	0	0	0	0	0	33,000	0	0	0	688	03/25/2026
651290-AP-3	OVINTIV EXPLORATION INC		06/18/2021	Call @ 100.00		180,599	175,000	165,813	173,325	0	705	0	705	0	174,030	0	970	970	14,487	01/30/2022
65252D-AC-3	NWSTR 1R BR - CDO		10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	999,713	0	287	0	287	0	1,000,000	0	0	0	15,974	01/20/2027
67091R-AP-4	OCP 2015-8 2BR - CDO	D	01/20/2021	Various		500,000	500,000	500,000	499,971	0	29	0	29	0	500,000	0	0	0	4,293	04/19/2027
67097L-AB-2	OCP 2017-13 A1B - CDO		09/14/2021	Call @ 100.00		1,000,000	1,000,000	995,500	997,278	0	391	0	391	0	997,669	0	2,331	2,331	14,319	07/15/2030
67097L-AF-3	OCP 2017-13 A2B - CDO		09/14/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,141	0	2	0	2	0	1,000,143	0	(143)	(143)	34,711	07/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
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
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Paydown		26,159	26,159	26,158	26,158	0	1	0	1	0	26,159	0	0	0	262	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		12/20/2021	Paydown		26,159	26,159	26,148	26,148	0	11	0	11	0	26,159	0	0	0	313	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - RMBS		12/20/2021	Paydown		23,956	23,956	23,952	0	0	4	0	4	0	23,956	0	0	0	170	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		12/20/2021	Paydown		23,956	23,956	23,953	0	0	3	0	3	0	23,956	0	0	0	222	01/20/2051
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2021	Paydown		88,050	88,050	89,219	0	0	(1,169)	0	(1,169)	0	88,050	0	0	0	392	10/25/2051
67590A-BB-7	OCT14 14R ABR - CDO		03/17/2021	Paydown		985,000	985,000	985,000	985,154	0	(154)	0	(154)	0	985,000	0	0	0	6,534	07/16/2029
68267B-AA-8	OMFIT 2018-1 A - ABS		12/14/2021	Paydown		1,441,062	1,441,062	1,440,670	1,441,047	0	15	0	15	0	1,441,062	0	0	0	29,755	03/14/2029
68267D-AA-4	OMFIT 2019-1 A - ABS		12/14/2021	Paydown		1,976,790	1,976,790	1,976,519	1,976,726	0	64	0	64	0	1,976,790	0	0	0	39,972	02/14/2031
68268H-AA-4	OMFIT 2016-3 A - ABS		12/18/2021	Paydown		1,314,143	1,314,143	1,340,426	1,320,089	0	(5,946)	0	(5,946)	0	1,314,143	0	0	0	35,754	06/18/2031
68268L-AA-5	OMFIT 2015-3 A - ABS		12/20/2021	Paydown		677,984	677,984	677,866	677,978	0	5	0	5	0	677,984	0	0	0	11,689	11/18/2028
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		12/01/2021	Paydown		32,378	32,378	32,474	0	0	(96)	0	(96)	0	32,378	0	0	0	100	07/25/2051
693684-AA-0	PSMC 201 A1 - CMO/RMBS		12/01/2021	Paydown		450,142	450,142	460,200	454,934	0	(4,792)	0	(4,792)	0	450,142	0	0	0	6,662	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown		785,144	785,144	800,847	795,117	0	(9,973)	0	(9,973)	0	785,144	0	0	0	10,481	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2021	Paydown		1,510,548	1,510,550	1,532,500	1,522,867	0	(12,319)	0	(12,319)	0	1,510,548	0	0	0	19,743	11/26/2049
69546R-AA-4	PAID 213 A - ABS		12/15/2021	Paydown		84,874	84,874	84,874	0	0	0	0	0	0	84,874	0	0	0	230	05/15/2029
69546T-AA-0	PAID 2020-3 A - ABS		12/15/2021	Paydown		317,813	317,813	317,811	317,811	0	2	0	2	0	317,813	0	0	0	3,981	05/17/2027
69547J-AA-1	PAID 211 A - ABS		12/15/2021	Paydown		681,372	681,372	681,371	0	0	2	0	2	0	681,372	0	0	0	4,511	11/15/2027
70163Q-AA-6	PARLI II A - CDO	C	12/20/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	53,965	08/12/2030
70469F-AC-7	AWPT 3 A1 - CDO	C	12/23/2021	Paydown		1,000,000	1,000,000	997,500	997,545	0	2,455	0	2,455	0	1,000,000	0	0	0	21,445	01/27/2031
713448-BW-7	PEPSICO INC		08/25/2021	Maturity @ 100.00		1,470,000	1,470,000	1,453,124	1,468,464	0	1,536	0	1,536	0	1,470,000	0	0	0	44,100	08/25/2021
71424#-AA-3	PERMIAN HOLDCO 2, INC.		10/14/2021	Bankruptcy		0	120,227	0	60,113	3,997	0	64,110	(60,113)	0	0	0	0	0	4,208	10/15/2021
714244-ZZ-6	PERMIAN DD 14.00 10/15/2021		10/14/2021	Bankruptcy		0	61,908	0	30,954	2,058	0	33,012	(30,954)	0	0	0	0	0	2,168	10/15/2021
718546-AC-8	PHILLIPS 66		12/16/2021	Call @ 100.00		380,257	376,000	375,109	375,878	0	93	0	93	0	375,971	0	29	29	19,991	04/01/2022
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		23,992	23,992	23,992	23,992	0	1	0	1	0	23,992	0	0	0	431	06/15/2044
72703P-AA-1	PLNT 2018-1 A21 - ABS		12/05/2021	Paydown		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	120	09/08/2048
74332W-AA-1	PROG 2019-SFR3 A - RMBS		07/01/2021	Paydown		2,573	2,572	2,572	2,570	0	3	0	3	0	2,573	0	0	0	29	09/17/2036
74334A-AA-7	PROG 2018-SFR1 A - RMBS		03/18/2021	Paydown		1,997,569	1,997,569	1,997,559	1,996,316	0	1,253	0	1,253	0	1,997,569	0	0	0	16,255	03/19/2035
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2021	Paydown		563,537	563,537	566,795	566,581	0	(3,044)	0	(3,044)	0	563,537	0	0	0	6,408	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2021	Paydown		694,675	694,672	705,418	698,967	0	(4,292)	0	(4,292)	0	694,675	0	0	0	10,246	09/27/2049
749384-AA-1	RCKT 215 A1 - CMO/RMBS		12/01/2021	Paydown		19,994	19,994	19,997	0	0	(3)	0	(3)	0	19,994	0	0	0	42	11/25/2051
74968Q-AA-5	RBIT 2020-1 A - ABS		01/25/2021	Paydown		21,752	21,752	21,752	21,752	0	0	0	0	0	21,752	0	0	0	39	02/25/2030
74968Q-AA-5	RBIT 2020-1 A - ABS		11/26/2021	Paydown		555,317	555,317	555,317	555,318	0	(1)	0	(1)	0	555,317	0	0	0	9,127	02/25/2030
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2021	Paydown		359,658	359,658	356,874	357,317	0	2,341	0	2,341	0	359,658	0	0	0	5,256	10/25/2063
74969B-AA-7	RBIT 202 A - ABS		10/25/2021	Paydown		838,973	838,973	838,731	838,698	0	275	0	275	0	838,973	0	0	0	6,930	06/25/2030
74969B-AA-7	RBIT 202 A - ABS		11/26/2021	Paydown		2,471,266	2,471,266	2,470,555	2,470,457	0	809	0	809	0	2,471,266	0	0	0	37,847	06/25/2030
74969T-AA-8	RBIT 21HB1 A - ABS		12/01/2021	Paydown		129,477	129,477	129,477	0	0	0	0	0	0	129,477	0	0	0	0	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		12/25/2021	Paydown		13,363	13,363	13,217	0	0	146	0	146	0	13,363	0	0	0	69	09/25/2061
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		12/27/2021	Paydown		69,881	69,881	61,313	66,579	0	3,302	0	3,302	0	69,881	0	0	0	397	10/25/2046
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2021	Paydown		94,753	101,884	81,106	94,053	0	700	0	700	0	94,753	0	0	0	2,846	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2021	Paydown		26,966	26,966	27,177	0	0	(211)	0	(211)	0	26,966	0	0	0	85	07/25/2051
75574W-AC-1	RCMT 18FL2 B - CDO		01/25/2021	Paydown		231,526	231,526	231,526	231,526	0	0	0	0	0	231,526	0	0	0	261	06/25/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		10/25/2021	Paydown		94,624	94,624	94,624	94,624	0	0	0	0	0	94,624	0	0	0	1,805	02/26/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2021	Paydown		175,385	175,385	175,385	175,385	0	0	0	0	0	175,385	0	0	0	4,057	02/26/2035
75620R-AC-6	RCTTE 1 SN - CDO		01/26/2021	Bank of America Merrill Lynch		114,731	305,949	76,372	76,372	0	(1,421)	0	(1,421)	0	74,951	0	39,780	39,780	7,587	10/20/2027
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		12/01/2021	Paydown		201,847	201,847	175,607	188,614	0	13,233	0	13,233	0	201,847	0	0	0	5,242	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2021	Paydown		38,072	37,613	31,791	37,707	0	365	0	365	0	38,072	0	0	0	663	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2021	Paydown		84,334	87,608	78,343	82,784	0	1,550	0	1,550	0	84,334	0	0	0	1,793	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS		10/25/2021	Paydown		276	276	276	276	0	0	0	0	0	276	0	0	0	3	10/25/2050
76971E-AA-2	RBIT 20HB1 A1 - ABS		11/25/2021	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/25/2050
78355H-KB-4	RYDER SYSTEM INC		08/16/2021	Call @ 100.00		502,498	500,000	499,590	499,945	0	40	0	40	0	499,984	0	16	16	15,483	11/15/2021
784054-AB-4	SCFET 201 A2 - ABS		12/20/2021	Paydown		1,552,365	1,552,365	1,552,291	1,552,314	0	51	0	51	0	1,552,365	0	0	0	7,122	10/20/2025
78433X-AA-8	SALTT 211 AA - ABS		12/15/2021	Paydown		82,926	82,926	82,923	0	0	2	0	2	0	82,926	0	0	0	106	02/28/2033
78448Q-AB-4	SMB 2015-B A2A - ABS		12/15/2021	Paydown		100,960	100,960	100,494	100,841	0	118	0	118	0	100,960	0	0	0	1,720	07/15/2027
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2021	Paydown		621,383	621,383	621,270	621,327	0	56	0	56	0	621,383	0	0	0	11,515	02/15/2036
80349B-AP-2	SARAT 2013-1 A2R - CDO		02/26/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,068	0	(68)	0	(68)	0	1,000,000	0	0	0	7,059	01/22/2030
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2021	Paydown		325,696	325,696	325,696	0	0	0	0	0	0	325,696	0	0	0	2,771	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2021	Paydown		830,201	830,201	844,729	844,225	0	(14,025)	0	(14,025)	0	830,201	0	0	0	13,086	12/27/2049

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
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		1,237,209	1,237,209	1,263,113	1,247,566	0	(10,357)	0	(10,357)	0	1,237,209	0	0	0	17,905	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		12/25/2021	Paydown		1,648,638	1,648,638	1,689,339	1,657,973	0	(9,334)	0	(9,334)	0	1,648,638	0	0	0	23,756	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		764,699	764,699	782,264	781,630	0	(16,931)	0	(16,931)	0	764,699	0	0	0	11,530	02/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2021	Paydown		26,785	26,785	27,065	0	0	(280)	0	(280)	0	26,785	0	0	0	98	11/25/2051
81761T-AE-5	SERV 211 A21 - RMBS		11/01/2021	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	36	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		10,000	10,000	10,181	10,146	0	(146)	0	(146)	0	10,000	0	0	0	243	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2021	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	90	04/25/2051
81788Y-AA-1	767 LLC		12/05/2021	Paydown		151,407	151,407	151,407	151,407	0	0	0	0	0	151,407	0	0	0	4,340	10/05/2022
82652K-AA-2	SRFC 171 A - RMBS		12/20/2021	Paydown		53,432	53,432	53,429	53,430	0	2	0	2	0	53,432	0	0	0	789	03/20/2034
832248-AY-4	SMITHFIELD FOODS INC		10/15/2021	Various		2,012,860	2,000,000	1,997,440	1,999,423	0	418	0	418	0	1,999,841	0	159	159	93,632	02/01/2022
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2021	Paydown		1,083,189	1,083,189	1,082,064	1,082,564	0	625	0	625	0	1,083,189	0	0	0	17,784	08/25/2047
83417F-AA-7	SOCTY 2014-2 A - ABS		10/20/2021	Paydown		364,916	364,916	364,911	364,987	0	(71)	0	(71)	0	364,916	0	0	0	17,983	07/20/2044
83417P-AA-5	SOCTY 2015-1 A - ABS		10/18/2021	Paydown		1,254,088	1,254,088	1,253,438	1,254,152	0	(64)	0	(64)	0	1,254,088	0	0	0	58,965	08/21/2045
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2021	Paydown		3,750	3,750	3,816	3,814	0	(64)	0	(64)	0	3,750	0	0	0	69	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2021	Paydown		10,000	10,000	10,627	10,620	0	(620)	0	(620)	0	10,000	0	0	0	149	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2021	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	11	08/21/2051
84470P-AC-3	SOUTHSIDE BANCSHARES INC		09/30/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,030	0	(30)	0	(30)	0	1,000,000	0	0	0	55,000	09/30/2026
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2021	Paydown		48,286	48,286	48,286	48,304	0	(18)	0	(18)	0	48,286	0	0	0	1,485	10/01/2029
85208N-AD-2	SPRNTS 2018-1 A1 - RMBS		09/20/2021	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	11,105	09/20/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2021	Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	8,884	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS	C	10/15/2021	Paydown		74,305	74,305	73,618	73,777	0	528	0	528	0	74,305	0	0	0	1,390	05/15/2043
85816B-CQ-1	STCR 2015-1 BR - CDO		03/19/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,022	0	(13)	0	(13)	0	1,000,008	0	(8)	(8)	6,625	05/21/2029
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2021	Paydown		20,798	20,798	20,787	20,792	0	7	0	7	0	20,798	0	0	0	449	10/22/2046
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2021	Paydown		126,950	127,026	111,520	123,963	0	2,987	0	2,987	0	126,950	0	0	0	2,213	11/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2021	Paydown		48,190	48,483	42,740	47,611	0	579	0	579	0	48,190	0	0	0	766	07/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/27/2021	Paydown		142,500	142,500	122,906	130,943	0	11,557	0	11,557	0	142,500	0	0	0	203	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2021	Paydown		31,295	31,295	29,311	31,309	0	(14)	0	(14)	0	31,295	0	0	0	528	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2021	Paydown		1,268,473	1,268,473	1,198,707	1,199,958	0	68,515	0	68,515	0	1,268,473	0	0	0	2,876	05/25/2047
871829-BG-1	SYSCO CORP		12/14/2021	Call @ 100.00		2,145,820	2,000,000	1,989,600	1,993,489	0	1,388	0	1,388	0	1,994,877	0	5,123	5,123	234,373	03/15/2025
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2021	Paydown		73,733	73,733	59,150	55,915	0	17,819	0	17,819	0	73,733	0	0	0	1,051	11/25/2036
87233G-AE-0	TCP 1612 A1J - CDO		12/15/2021	Paydown		325,234	325,234	325,234	325,234	0	0	0	0	0	325,234	0	0	0	8,107	12/15/2028
87240P-AA-9	TCP 1 A1 - CDO	C	09/15/2021	Call @ 100.00		2,800,000	2,800,000	2,785,875	2,788,023	0	3,969	0	3,969	0	2,791,992	0	8,008	8,008	43,174	08/20/2029
87267C-AA-6	TRP 211 A - ABS		12/17/2021	Paydown		16,384	16,384	16,380	0	0	3	0	3	0	16,384	0	0	0	101	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2021	Paydown		47,734	47,734	47,734	47,697	0	37	0	37	0	47,734	0	0	0	862	09/30/2039
87342R-AB-0	BELL 2016-1 A22 - RMBS		09/01/2021	Paydown		482,500	482,500	482,500	482,500	0	0	0	0	0	482,500	0	0	0	15,448	05/25/2046
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS		12/01/2021	Paydown		54,976	54,976	53,097	53,128	0	1,848	0	1,848	0	54,976	0	0	0	1,533	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/27/2021	Paydown		108,831	108,826	92,892	105,213	0	3,617	0	3,617	0	108,831	0	0	0	422	01/25/2038
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/28/2021	Call @ 100.00		15,128	15,128	15,128	15,128	0	0	0	0	0	15,128	0	0	0	189	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/28/2021	Call @ 100.00		15,128	15,128	15,128	15,128	0	0	0	0	0	15,128	0	0	0	191	07/01/2037
88315L-AS-7	TMCL 2021-3 A - RMBS	C	12/20/2021	Paydown		13,333	13,333	13,133	0	0	200	0	200	0	13,333	0	0	0	22	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2021	Paydown		37,705	37,705	37,704	0	0	1	0	1	0	37,705	0	0	0	467	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2021	Paydown		45,729	45,729	45,727	45,750	0	(21)	0	(21)	0	45,729	0	0	0	1,303	05/17/2032
894126-AB-7	TRAP 4 A1B - CDO		11/24/2021	Paydown		241,991	241,991	191,476	231,784	0	10,208	0	10,208	0	241,991	0	0	0	2,285	05/24/2034
89412K-AA-8	TRAP XI A1 - CDO		10/12/2021	Paydown		894,084	894,084	846,027	883,897	0	10,187	0	10,187	0	894,084	0	0	0	2,872	10/10/2041
89531F-AE-7	TREST 2017-1 A2 - CDO	C	03/31/2021	Paydown		500,000	500,000	500,000	499,840	0	160	0	160	0	500,000	0	0	0	4,368	07/25/2029
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2021	Paydown		82,834	82,834	87,235	86,537	0	(3,703)	0	(3,703)	0	82,834	0	0	0	2,255	10/16/2040
89656F-AA-4	TRL 2012-1 A1 - ABS		06/15/2021	Paydown		801,556	801,556	784,398	792,662	0	8,894	0	8,894	0	801,556	0	0	0	8,225	01/15/2043
89656F-AB-2	TRL 2012-1 A2 - ABS		06/15/2021	Paydown		2,250,000	2,250,000	2,233,555	2,243,902	0	6,098	0	6,098	0	2,250,000	0	0	0	39,656	01/15/2043
89656G-AA-2	TRL 211 A - RMBS		12/19/2021	Paydown		30,666	30,666	30,664	0	0	2	0	2	0	30,666	0	0	0	239	07/19/2051
89657A-AC-0	TRL 2020-1 A - RMBS		12/17/2021	Paydown		146,158	146,158	146,123	146,124	0	35	0	35	0	146,158	0	0	0	1,549	06/17/2048
89657B-AB-0	TRL 2019-2 A1 - RMBS		12/17/2021	Paydown		289,242	289,242	289,174	289,178	0	65	0	65	0	289,242	0	0	0	3,744	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		10/17/2021	Paydown		22,249	22,249	22,240	0	0	9	0	9	0	22,249	0	0	0	99	06/20/2051
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2021	Paydown		11,115	11,115	11,110	0	0	5	0	5	0	11,115	0	0	0	112	06/20/2051
89690E-AF-4	TRMF 2017-1 A1 - ABS		06/15/2021	Paydown		199,941	199,941	199,938	199,942	0	(1)	0	(1)	0	199,941	0	0	0	1,731	08/15/2047
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2021	Paydown		4,187	4,187	4,187	4,187	0	0	0	0	0	4,187	0	0	0	72	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown		84,010	84,010	84,010	84,010	0	0	0	0	0	84,010	0	0	0	2,513	04/16/2040
90352W-AA-2	STEAM 2018-1 A1 - RMBS		02/25/2021	Paydown		1,338,787	1,304,273	1,304,272	1,304,287	0	34,500	0	34,500	0	1,338,787	0	0	0	8,158	04/27/2048
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2021	Paydown		60,334	60,334	60,333	0	0	1	0	1	0	60,334	0	0	0	617	02/28/2051

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
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2021	Paydown		49,847	49,847	49,847	49,863	0	(16)	0	(16)	0	49,847	0	0	0	1,608	02/15/2027
91823G-AA-6	VCO 181 A - CDO		08/17/2021	Paydown		888,944	888,944	880,888	883,523	0	5,421	0	5,421	0	888,944	0	0	0	8,712	07/20/2030
91824N-AC-6	UWM 211 A3 - CMO/RMBS		10/13/2021	Paydown		0	0	0	0	0	0	0	0	0	37,492	0	(37,492)	(37,492)	0	08/25/2051
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2021	Paydown		107,317	107,317	108,189	0	0	(872)	0	(872)	0	69,825	0	37,492	37,492	305	08/25/2051
92257C-AA-8	VCC 2019-1 A - CMBS		12/01/2021	Paydown		194,944	194,944	194,899	194,447	0	496	0	496	0	194,944	0	0	0	4,226	03/25/2049
92257L-AB-6	VCC 171 AFX - CMBS		04/26/2021	Paydown		53,695	53,695	53,681	53,553	0	143	0	143	0	53,695	0	0	0	279	05/25/2047
92259L-AB-4	VCC 2020-1 AFX - CMBS		10/01/2021	Paydown		202,742	202,742	202,740	202,731	0	11	0	11	0	202,742	0	0	0	2,510	02/25/2050
92259L-AB-4	VCC 2020-1 AFX - CMBS		12/01/2021	Paydown		92,102	92,102	92,101	92,097	0	5	0	5	0	92,102	0	0	0	1,550	02/25/2050
92259T-AA-9	VCC 211 A1 - RMBS		10/25/2021	Paydown		65,425	65,425	65,420	0	0	6	0	6	0	65,425	0	0	0	339	05/25/2051
92259T-AA-9	VCC 211 A1 - RMBS		12/25/2021	Paydown		36,923	36,923	36,919	0	0	3	0	3	0	36,923	0	0	0	327	05/25/2051
92915Q-AE-3	VOYA 2017-3 A1B - CDO	C	04/01/2021	Paydown		1,000,000	1,000,000	1,000,000	992,061	0	7,939	0	7,939	0	1,000,000	0	0	0	7,112	07/22/2030
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		12/01/2021	Paydown		44,831	44,831	42,337	44,497	0	334	0	334	0	44,831	0	0	0	685	10/25/2035
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2021	Paydown		64,861	58,338	53,048	63,905	0	956	0	956	0	64,861	0	0	0	922	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2021	Paydown		59,290	54,342	48,464	58,326	0	964	0	964	0	59,290	0	0	0	962	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2021	Paydown		81,697	81,089	76,154	80,657	0	1,040	0	1,040	0	81,697	0	0	0	1,159	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2021	Paydown		89,587	89,587	79,061	77,513	0	12,074	0	12,074	0	89,587	0	0	0	459	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		37,940	37,940	37,938	37,939	0	1	0	1	0	37,940	0	0	0	722	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		12/15/2021	Paydown		340,806	340,806	340,726	340,678	0	128	0	128	0	340,806	0	0	0	4,681	06/15/2033
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2021	Paydown		9,066	11,148	10,377	9,083	0	(17)	0	(17)	0	9,066	0	0	0	243	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		752,396	752,396	765,799	757,323	0	(4,926)	0	(4,926)	0	752,396	0	0	0	10,577	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		1,141,231	1,139,790	1,153,325	1,144,230	0	(2,999)	0	(2,999)	0	1,141,231	0	0	0	14,530	12/27/2049
95003L-AA-8	WFCM 2021-SAVE A - CMBS		04/15/2021	Paydown		181,956	181,956	181,956	0	0	0	0	0	0	181,956	0	0	0	363	02/15/2040
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2021	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,135	06/15/2049
95168W-AR-8	WSTC 2014-2 ABR - CDO		04/16/2021	Paydown		186,881	186,881	186,881	186,892	0	(11)	0	(11)	0	186,881	0	0	0	2,059	01/16/2027
95763P-AJ-0	WESTERN ALLIANCE BANK		07/15/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,850	07/15/2025
96033D-AA-8	WESTR 171 A - RMBS		08/23/2021	Paydown		113,091	113,091	112,954	112,929	0	161	0	161	0	113,091	0	0	0	1,930	12/20/2030
96033W-AA-6	WESTR 181 A - RMBS		12/01/2021	Paydown		189,696	189,696	189,363	189,361	0	335	0	335	0	189,696	0	0	0	3,551	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS		12/01/2021	Paydown		379,393	379,393	377,496	378,416	0	976	0	976	0	379,393	0	0	0	7,523	12/20/2031
96034L-AA-9	WESTR 201 A - RMBS		12/01/2021	Paydown		450,032	450,032	449,440	449,768	0	264	0	264	0	450,032	0	0	0	6,668	03/20/2034
96525W-AC-7	WITEH 10 B2 - CDO		10/17/2021	Paydown		292,744	292,744	292,744	292,744	0	0	0	0	0	292,744	0	0	0	11,915	04/19/2027
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2021	Paydown		99,291	99,291	99,289	99,290	0	0	0	0	0	99,291	0	0	0	1,662	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2021	Paydown		35,014	35,014	35,012	0	0	2	0	2	0	35,014	0	0	0	365	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	103	12/05/2050
97988P-AN-6	WDMNT 171R A1R - CDO		10/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,214	10/19/2020
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,025,290	1,002,728	0	(2,728)	0	(2,728)	0	1,000,000	0	0	0	49,500	11/15/2021
98779P-AH-0	WESBANCO BANK INC		09/15/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,125	12/15/2025
98877G-AA-6	ZCCP 2019-1 A1 - CDO	C	09/28/2021	Call @ 100.00		1,500,000	1,500,000	1,498,594	1,497,657	0	431	0	431	0	1,498,088	0	1,912	1,912	29,555	07/16/2031
98886Y-AR-9	ZAIS2 2 ABR - CDO		01/26/2021	Paydown		38,834	38,834	38,834	38,838	0	(4)	0	(4)	0	38,834	0	0	0	283	07/27/2026
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	31	07/31/2051
98955R-AB-5	OR II A1F - CDO	C	04/09/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,298	01/21/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						168,580,953	168,459,103	166,933,442	160,942,970	36,961	485,032	97,122	424,870	0	167,681,088	0	486,507	486,507	3,564,990	XXX
35180Y-AB-9	FRG TL B 1L USD		07/02/2021	Direct		553,665	553,665	548,128	0	0	175	0	175	0	553,665	0	0	0	2,792	02/24/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		12/31/2021	Direct		17,586	17,586	17,410	0	0	13	0	13	0	17,545	0	42	42	606	01/22/2027
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		12/31/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	323	01/22/2027
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						571,251	571,251	565,539	0	0	188	0	188	0	571,210	0	42	42	3,721	XXX
8399997. Total - Bonds - Part 4						231,920,344	231,863,092	235,752,624	224,393,362	36,961	(201,314)	97,122	(261,476)	0	231,016,155	0	490,831	490,831	5,314,437	XXX
8399998. Total - Bonds - Part 5						6,750,000	6,750,000	6,761,797	0	0	(11,797)	0	(11,797)	0	6,750,000	0	0	0	79,763	XXX
8399999. Total - Bonds						238,670,344	238,613,092	242,514,421	224,393,362	36,961	(213,111)	97,122	(273,273)	0	237,766,155	0	490,831	490,831	5,394,200	XXX
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		06/15/2021	Call @ 100.00	1,000,000.000	1,000,000	0.00	1,000,000	938,750	61,250	0	0	61,250	0	1,000,000	0	0	0	17,022	
59156R-BP-2	METLIFE INC		06/15/2021	Call @ 100.00	334,000.000	334,000	0.00	334,000	334,835	(835)	0	0	(835)	0	334,000	0	0	0	6,374	
902973-AY-2	U.S. BANCORP		04/15/2021	Call @ 100.00	500,000.000	500,000	0.00	500,000	498,125	1,873	0	0	1,873	0	499,998	0	2	2	17,472	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX
8999997. Total - Preferred Stocks - Part 4						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999999. Total - Preferred Stocks						1,834,000	XXX	1,834,000	1,771,710	62,288	0	0	62,288	0	1,833,998	0	2	2	40,868	XXX
037347-10-1	ANWORTH MORTGAGE ASSET REIT ORD		03/22/2021	Exchange	97,250.000	290,457		109,893	263,548	(153,655)	0	0	(153,655)	0	109,893	0	180,564	180,564	8,753	
29250N-10-5	ENBRIDGE ORD	C	02/22/2021	Strategas Securities LLC	1,675.000	59,019		51,992	53,583	(1,591)	0	0	(1,591)	0	51,992	0	7,027	7,027	1,104	
55272X-10-2	MFA FINANCIAL REIT ORD		03/04/2021	GUGGENHEIM	25,000.000	99,999		38,750	97,250	(58,500)	0	0	(58,500)	0	38,750	0	61,249	61,249	1,875	
75574U-10-1	READY CAPITAL ORD		03/22/2021	Adjustment	0.800	12		11	0	0	0	0	0	0	11	0	1	1	0	
85571B-10-5	STARWOOD PROPERTY REIT		02/16/2021	KEEFE BRUYETTE & WOODS	15,000.000	327,593		257,905	289,500	(31,595)	0	0	(31,595)	0	257,905	0	69,688	69,688	7,200	
876030-10-7	TAPESTRY ORD		03/02/2021	Various	21,600.000	813,760		286,848	671,328	(384,480)	0	0	(384,480)	0	286,848	0	526,912	526,912	0	
92556H-20-6	VIACOMCBS CL B ORD		01/14/2021	Various	13,200.000	538,574		184,932	491,832	(306,900)	0	0	(306,900)	0	184,932	0	353,642	353,642	3,168	
76150W-10-7	REVERSE MORTGAGE INVESTMENT 144A ORD		04/12/2021	Corporate Action	0.000	135,172		0	0	0	0	0	0	0	0	0	135,172	135,172	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,264,586	XXX	930,331	1,867,041	(936,721)	0	0	(936,721)	0	930,331	0	1,334,255	1,334,255	22,100	XXX
922068-10-7	VANLINER INS CO		10/31/2021	Forfeiture of Unvested Shares	0.000	68,739		68,739	68,739	0	0	0	0	0	68,739	0	0	0	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						68,739	XXX	68,739	68,739	0	0	0	0	0	68,739	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						2,333,325	XXX	999,070	1,935,780	(936,721)	0	0	(936,721)	0	999,070	0	1,334,255	1,334,255	22,100	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						2,333,325	XXX	999,070	1,935,780	(936,721)	0	0	(936,721)	0	999,070	0	1,334,255	1,334,255	22,100	XXX
9899999. Total - Preferred and Common Stocks						4,167,325	XXX	2,833,070	3,707,490	(874,433)	0	0	(874,433)	0	2,833,068	0	1,334,257	1,334,257	62,968	XXX
9999999 - Totals						242,837,669	XXX	245,347,491	228,100,851	(837,472)	(213,111)	97,122	(1,147,706)	0	240,599,223	0	1,825,088	1,825,088	5,457,168	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
03879Y-AC-1	ARCLO 2019-FL1 AS - CDO	C	01/06/2021	MORGAN STANLEY & COMPANY	12/15/2021	Paydown	2,000,000	2,006,250	2,000,000	2,000,000	0	(6,250)	0	(6,250)	0	0	0	0	32,515	2,212
28853R-AA-7	ECLO 4 A - CDO		01/27/2021	BARCLAYS CAPITAL INC FIXED INC	06/17/2021	Paydown	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	17,489	1,619
55282L-AA-4	MF1 19FL2 A - CDO	C	01/12/2021	WELLS FARGO SECURITIES LLC	09/27/2021	Paydown	750,000	751,172	750,000	750,000	0	(1,172)	0	(1,172)	0	0	0	0	4,073	453
55282L-AC-0	MF1 19FL2 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY	10/25/2021	Paydown	2,000,000	2,004,375	2,000,000	2,000,000	0	(4,375)	0	(4,375)	0	0	0	0	25,685	877
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,750,000	6,761,797	6,750,000	6,750,000	0	(11,797)	0	(11,797)	0	0	0	0	79,763	5,160
8399998. Total - Bonds							6,750,000	6,761,797	6,750,000	6,750,000	0	(11,797)	0	(11,797)	0	0	0	0	79,763	5,160
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								6,761,797	6,750,000	6,750,000	0	(11,797)	0	(11,797)	0	0	0	0	79,763	5,160

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						0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	8BI	15,608,374	0	0	500,000.000	100.0
89684#-10-2	TRIUMPHE CASUALTY CO		41106	95-3623282	8BI	21,919,137	0	0	75,000.000	100.0
92206@-10-7	VANLINER INS CO		21172	86-0114294	8BI	186,003,756	0	0	3,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						223,531,267	0	0	XXX	XXX
89391#-10-6	TRANSPROTECTION SVCS CO			43-1254631	8BIII	1,732,901	0	1,732,901	300.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						1,732,901	0	1,732,901	XXX	XXX
1899999. Total Common Stocks						225,264,169	0	1,732,901	XXX	XXX
1999999 - Totals						225,264,169	0	1,732,901	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

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
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, OH		0.000	0	0	26,176,223	XXX
First Hawaiian	Honolulu, HI		0.000	0	0	7,582	XXX
The Bank of New York Mellon	New York, NY		0.000	24	0	6,649	XXX
Cash Held With Securities on Deposit			0.000	0	0	478	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	24	0	26,190,932	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	24	0	26,190,932	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999 Total - Cash		XXX	XXX	24	0	26,191,682	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	45,023,044	4. April	14,390,794	7. July	11,665,419	10. October	28,487,792
2. February	24,441,349	5. May	16,485,854	8. August	22,287,524	11. November	25,888,076
3. March	20,303,249	6. June	24,027,243	9. September	15,716,429	12. December	26,191,682

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-80-7	FIRST AMER:TRS OBG Y	SD	12/30/2021	0.010		1,975,000	8	68
825252-40-6	INVESCO TREASURY INST		12/31/2021	0.010		101,215,661	854	7,223
94975P-40-5	ALLSPRING:GOVT MM I	SD	12/01/2021	0.010		4,306	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						103,194,967	863	7,291
9999999 - Total Cash Equivalents						103,194,967	863	7,291

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE 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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	379,255	381,100
4.	Arkansas AR	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	255,447	247,908
5.	California CA	0	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	83,668,794	86,430,483
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	114,996	118,750
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	313,809	311,670
11.	Georgia GA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	105,408	120,957
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	517,734	530,831
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	799,495	802,907
23.	Michigan MI	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	504,938	490,008
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	319,930	335,788
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	344,591	356,041
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	359,358	361,631
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,484,176	3,555,818	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,666,903	1,709,800
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	201,694	211,464
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	601,493	620,490
59.	Subtotal	XXX	XXX	3,484,176	3,555,818	90,153,843	93,029,826
	DETAILS OF WRITE-INS						
5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION	0	0	601,493	620,490
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	601,493	620,490