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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 16691 Employer's ID Number 31-0501234

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

Country of Domicile United States of America

Incorporated/Organized 03/07/1872 Commenced Business 03/07/1872

Statutory Home Office 301 E. Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Mail Address 301 E. Fourth Street (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Robert James Schwartz (Name), 513-369-5000 (Area Code) (Telephone Number)

statutoryfilings@gaig.com (E-mail Address), 513-369-5830 (FAX Number)

OFFICERS

President & Chief Operating Officer	David Lawrence Thompson Jr. #	Vice President & Controller	Robert James Schwartz
Secretary	Matthew David Felvus	Vice President & Actuary	Lisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan Jr., Executive Vice President	Jason Mark Cohen #, Senior Vice President
Sue Ann Erhart, Senior Vice President & General Counsel	Aaron Beasy Latto, Senior Vice President	James Louis Muething, Senior Vice President
James Richard Niehaus, Senior Vice President & Chief Information Officer	Carol Prevatt Sipe, Senior Vice President	Bruce Robert Smith Jr., Senior Vice President
David John Witzgall, Senior Vice President, Chief Financial Officer & Treasurer	Annette Denise Gardner, Vice President & Assistant Treasurer	John William Tholen, Vice President
Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Vice President, Assistant General Counsel & Assistant Secretary	Lisa Ann Pennekamp, Assistant Vice President & Assistant General Counsel
Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton 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.

David Lawrence Thompson, Jr.	Matthew David Felvus	Robert James Schwartz
President & Chief Operating Officer	Secretary	Vice President & Controller

Subscribed and sworn to before me this 9th day of August, 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

Holly M Clayton

Holly M. Clayton
Notary Public State of Ohio
April 28th, 2025

NOTARIAL SEAL STATE OF OHIO

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	5,073,534,925	0	5,073,534,925	4,634,160,877
2.	Stocks:				
	2.1 Preferred stocks	306,366,016	0	306,366,016	293,030,462
	2.2 Common stocks	1,068,438,980	20,403,662	1,048,035,318	1,049,046,900
3.	Mortgage loans on real estate:				
	3.1 First liens	760,804,978	0	760,804,978	610,128,154
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	2,256,241	0	2,256,241	2,157,418
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 42,621,352), cash equivalents ($ 280,581,099) and short-term investments ($ 145,411,478)	468,613,929	0	468,613,929	1,062,849,476
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	1,911,004	0	1,911,004	1,193,407
8.	Other invested assets	1,853,100,586	0	1,853,100,586	1,715,280,527
9.	Receivables for securities	1,443,478	0	1,443,478	720,833
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,536,470,138	20,403,662	9,516,066,476	9,368,568,052
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	43,837,629	0	43,837,629	36,264,700
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	650,738,106	30,994,146	619,743,960	385,774,107
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	348,055,561	0	348,055,561	355,886,552
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	42,993,869	0	42,993,869	62,020,920
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	70,007,339	0	70,007,339	80,340,794
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	100,356,179	91,906,918	8,449,261	11,023,531
21.	Furniture and equipment, including health care delivery assets ($ 0)	4,975,247	4,975,247	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	24,746,824	0	24,746,824	12,198,429
24.	Health care ($ 0) and other amounts receivable	14,704,847	0	14,704,847	15,148,153
25.	Aggregate write-ins for other than invested assets	844,407,025	38,830,054	805,576,971	810,492,401
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,681,292,764	187,110,026	11,494,182,737	11,137,717,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	11,681,292,764	187,110,026	11,494,182,737	11,137,717,640
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Receivable from Federal Crop Insurance Corporation	528,750,031	0	528,750,031	559,865,780
2502.	Company owned life insurance	199,755,349	0	199,755,349	196,874,070
2503.	Other assets and receivables	42,514,600	38,830,054	3,684,546	10,078,660
2598.	Summary of remaining write-ins for Line 25 from overflow page	73,387,045	0	73,387,045	43,673,891
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	844,407,025	38,830,054	805,576,971	810,492,401

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 861,817,887)	3,965,178,549	3,956,123,758
2.	Reinsurance payable on paid losses and loss adjustment expenses	22,997,764	8,534,811
3.	Loss adjustment expenses	1,025,219,716	950,471,233
4.	Commissions payable, contingent commissions and other similar charges	180,811,710	112,801,170
5.	Other expenses (excluding taxes, licenses and fees)	235,956,895	232,501,534
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	19,019,590	28,845,846
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	16,431,345	24,616,831
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 875,193,636 and including warranty reserves of $ 3,192,270 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,848,050,099	1,751,526,656
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	150,476,184	203,873,832
13.	Funds held by company under reinsurance treaties	694,469,021	640,117,270
14.	Amounts withheld or retained by company for account of others	111,289,571	117,860,127
15.	Remittances and items not allocated	16,455,357	9,274,958
16.	Provision for reinsurance (including $ 119,800 certified)	41,494,800	41,494,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	38,404,781
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	12,656,393	228,983
20.	Derivatives	11,163,019	0
21.	Payable for securities	21,045,421	320
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(83,140,095)	(76,661,452)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	8,289,575,339	8,040,015,461
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	8,289,575,339	8,040,015,461
29.	Aggregate write-ins for special surplus funds	73,972,098	77,301,464
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	892,222,069	887,143,561
35.	Unassigned funds (surplus)	2,222,972,631	2,117,816,555
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	3,204,607,398	3,097,702,179
38.	Totals (Page 2, Line 28, Col. 3)	11,494,182,737	11,137,717,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable and other liabilities	9,216,266	19,115,593
2502.	Retroactive reinsurance ceded	(92,356,361)	(95,777,045)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(83,140,095)	(76,661,452)
2901.	Retroactive reinsurance gain	73,972,098	77,301,464
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	73,972,098	77,301,464
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,445,951,782)	1,187,270,885	1,085,134,630	3,052,061,772
	1.2 Assumed (written $ 1,523,607,450)	1,539,921,606	1,356,246,258	2,860,675,099
	1.3 Ceded (written $ 1,065,707,251)	927,858,274	812,242,896	2,222,887,283
	1.4 Net (written $ 1,903,851,982)	1,799,334,217	1,629,137,992	3,689,849,589
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,055,555,071):			
	2.1 Direct	409,702,563	466,789,469	1,624,912,349
	2.2 Assumed	710,433,699	603,273,193	1,198,199,524
	2.3 Ceded	437,754,766	384,958,419	1,188,839,928
	2.4 Net	682,381,496	685,104,242	1,634,271,945
3.	Loss adjustment expenses incurred	228,644,321	204,678,674	425,061,402
4.	Other underwriting expenses incurred	620,566,694	554,843,059	1,127,105,153
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,531,592,510	1,444,625,976	3,186,438,500
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	267,741,707	184,512,016	503,411,089
	INVESTMENT INCOME			
9.	Net investment income earned	181,786,068	136,545,408	311,970,909
10.	Net realized capital gains (losses) less capital gains tax of $ 10,984,950	(41,114,904)	43,858,274	75,441,054
11.	Net investment gain (loss) (Lines 9 + 10)	140,671,163	180,403,682	387,411,963
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 1,659,648)	(1,659,648)	(1,744,488)	(3,407,179)
13.	Finance and service charges not included in premiums	848,062	842,184	1,694,803
14.	Aggregate write-ins for miscellaneous income	(4,306,783)	(8,543,066)	(10,926,753)
15.	Total other income (Lines 12 through 14)	(5,118,369)	(9,445,370)	(12,639,129)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	403,294,502	355,470,328	878,183,923
17.	Dividends to policyholders	857,221	856,547	1,639,468
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	402,437,281	354,613,781	876,544,455
19.	Federal and foreign income taxes incurred	80,120,862	81,982,673	162,654,072
20.	Net income (Line 18 minus Line 19)(to Line 22)	322,316,418	272,631,108	713,890,383
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	3,097,702,179	2,555,910,508	2,555,910,508
22.	Net income (from Line 20)	322,316,418	272,631,108	713,890,383
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 17,443,083	65,386,788	142,907,425	234,855,755
25.	Change in net unrealized foreign exchange capital gain (loss)	6,489,924	(1,653,610)	(1,682,744)
26.	Change in net deferred income tax	7,109,628	(10,624,700)	(10,325,106)
27.	Change in nonadmitted assets	(19,476,047)	(17,137,525)	(27,289,496)
28.	Change in provision for reinsurance	0	0	(175,800)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	5,078,508	3,442,992	7,132,584
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(280,000,000)	(210,000,000)	(360,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	(1,627,805)	(14,613,905)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	106,905,219	177,937,884	541,791,671
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,204,607,398	2,733,848,392	3,097,702,179
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Company owned life insurance	2,881,279	2,855,513	5,769,093
1402.	Miscellaneous income/(expense)	149,050	(45,010)	851,628
1403.	Interest expense on funds held	(7,337,112)	(6,067,848)	(12,261,752)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	(5,285,722)	(5,285,722)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,306,783)	(8,543,066)	(10,926,753)
3701.	Change in foreign exchange reserve	0	(1,627,805)	(14,613,905)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	(1,627,805)	(14,613,905)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,619,184,281	1,610,406,112	3,869,014,020
2.	Net investment income	175,544,885	138,618,593	318,320,788
3.	Miscellaneous income	(7,999,648)	(7,015,161)	(13,122,500)
4.	Total (Lines 1 to 3)	1,786,729,518	1,742,009,544	4,174,212,307
5.	Benefit and loss related payments	628,245,372	613,915,486	1,227,005,365
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	700,354,976	699,660,190	1,408,737,920
8.	Dividends paid to policyholders	857,221	856,547	1,639,468
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	99,216,650	43,214,380	161,684,792
10.	Total (Lines 5 through 9)	1,428,674,218	1,357,646,603	2,799,067,544
11.	Net cash from operations (Line 4 minus Line 10)	358,055,300	384,362,941	1,375,144,763
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	850,009,719	585,534,933	1,205,806,157
	12.2 Stocks	19,703,995	103,786,650	172,409,803
	12.3 Mortgage loans	63,653,291	1,909,560	111,472,824
	12.4 Real estate	(220,748)	0	19,031,078
	12.5 Other invested assets	165,942,882	53,686,836	191,403,108
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(282,794)	1,608,336	10,992,808
	12.7 Miscellaneous proceeds	5,493,714	212,525	155,138
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,104,300,059	746,738,840	1,711,270,915
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,426,418,215	620,605,491	1,466,582,876
	13.2 Stocks	132,204,010	16,988,973	149,146,119
	13.3 Mortgage loans	213,781,812	92,792,909	233,935,075
	13.4 Real estate	203,000	550,734	659,274
	13.5 Other invested assets	131,136,120	560,251,245	748,795,482
	13.6 Miscellaneous applications	17,472	2,704,562	584,718
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,903,760,629	1,293,893,914	2,599,703,543
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(799,460,570)	(547,155,074)	(888,432,628)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	1
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	208,934,392	210,000,000	360,000,000
	16.6 Other cash provided (applied)	56,104,115	73,983,687	(113,413,302)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(152,830,277)	(136,016,313)	(473,413,301)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(594,235,547)	(298,808,446)	13,298,833
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,062,849,476	1,049,550,643	1,049,550,643
	19.2 End of period (Line 18 plus Line 19.1)	468,613,929	750,742,197	1,062,849,476

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

20.0001. Securities transferred as a dividend	71,065,608	0	0
20.0002. Exchange of mortgage loans	17,038,959	0	0
20.0003. Exchange of debt securities	15,942,758	14,984,294	40,245,583
20.0004. Payable for securities	15,921,905	2,009,995	13,453,698
20.0005. Stock based compensation	5,078,508	3,442,992	7,132,584
20.0006. Company owned life insurance	2,881,279	2,855,513	5,769,093
20.0007. Exchange of equity securities	2,459,160	4,788,308	28,480,485
20.0008. Exchange of debt to equity securities	1,107,474	0	0
20.0009. Securities acquired in paid in kind interest payment	758,711	872,456	1,369,661
20.0010. Receivable for securities	705,174	3,667,627	5,269,981

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

20.0011. Sinking fund payment offset by a premium tax credit	230,550	0	94,650
20.0012. Equity security acquired as a dividend	0	2,666,713	4,799,198
20.0013. Amortization of intangibles	0	285,722	285,722
20.0014. Transferred from real estate to other invested assets	0	0	26,664,295
20.0015. Exchange of other invested assets to equity securities	0	0	3,839,821

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (SAP) and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 322,316,418	$ 713,890,383
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 322,316,418	$ 713,890,383
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,204,607,398	$ 3,097,702,179
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,204,607,398	$ 3,097,702,179

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Prior to 2022, the Company's Canadian Insurance Operations (which are less than 10% of the Company's admitted assets and less than 10% of the Company's liabilities) were carried in Canadian dollars on each annual statement line of the balance sheet and income statement and an adjustment was made to translate the Canadian dollars to U.S. dollars in the "Net adjustment in assets and liabilities due to foreign exchange rates" on the balance sheet per SSAP No. 23.

In 2022, the Company elected to change its accounting method for its Canadian Insurance Operations to carry its balances in U.S. dollars throughout the statement. This change resulted in no impact to the Company's policyholders' surplus.

The following table show the impact of the Company's balance sheet as of January 1, 2022:

Bonds	$ (54,175,851)	Losses	$ (8,463,225)
Cash and short-term investments	(1,605,430)	Loss adjustment expenses	(2,945,535)
Accrued investment income	(54,992)	Commissions payable	(182,118)
Premiums and considerations	(3,230,665)	Taxes, licenses and fees	(779,858)
Reinsurance recoverable from reinsurers	(292,579)	Foreign tax liability	(74,649)
		Uneaned premiums	(8,001,020)
		Ceded premiums payable	(347,624)
		Funds held under reinsurance treaties	(139,257)
		Other liabilities	(21,450)
		Net adjustments in assets and liabilities due to foreign exchange rates	(38,404,781)
Total Assets	$ (59,359,517)	Total liabilities	$ (59,359,517)

The beginning balances of supporting schedules throughout the statement has been restated to reflect the accounting change for the schedules to progress properly.

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) Securities with Recognized Other-Than-Temporary Impairment

The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI Securities

The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during the current year.

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
38382A-3P-8	$ 352,027	$ 268,879	$ 83,148	$ 268,879	$ 268,879	03/31/2022
38382M-CJ-6	$ 1,513,447	$ 1,205,409	$ 308,038	$ 1,205,409	$ 1,205,409	03/31/2022
38382D-UT-4	$ 857,382	$ 681,161	$ 176,221	$ 681,161	$ 681,161	03/31/2022
38382F-NZ-3	$ 947,313	$ 756,410	$ 190,903	$ 756,410	$ 756,410	03/31/2022
38382F-BU-7	$ 490,821	$ 414,957	$ 75,864	$ 414,957	$ 414,957	03/31/2022
38382G-BH-4	$ 750,794	$ 581,193	$ 169,602	$ 581,193	$ 581,193	03/31/2022
38382G-CT-7	$ 1,169,074	$ 861,570	$ 307,504	$ 861,570	$ 861,570	03/31/2022
38382M-N3-9	$ 6,841,992	$ 5,354,099	$ 1,487,893	$ 5,354,099	$ 5,354,157	03/31/2022
38382M-Z6-9	$ 2,745,432	$ 1,815,521	$ 929,912	$ 1,815,521	$ 1,815,521	03/31/2022
65535V-NL-8	$ 1,159,404	$ 861,826	$ 132,809	$ 1,026,595	$ 1,026,595	03/31/2022
3137FA-NH-7	$ 262,914	$ 187,639	$ 75,275	$ 187,639	$ 187,639	06/30/2022
38375U-MV-9	$ 800,456	$ 547,238	$ 253,219	$ 547,238	$ 547,238	06/30/2022
38375U-PT-1	$ 289,581	$ 208,806	$ 80,775	$ 208,806	$ 208,806	06/30/2022
38382G-BE-1	$ 545,842	$ 441,422	$ 104,420	$ 441,422	$ 441,422	06/30/2022
38382M-CJ-6	$ 1,137,423	$ 1,031,766	$ 105,657	$ 1,031,766	$ 1,031,766	06/30/2022
38382M-N3-9	$ 5,110,865	$ 4,233,604	$ 877,261	$ 4,233,604	$ 4,233,604	06/30/2022
38382M-Z6-9	$ 1,714,413	$ 1,554,004	$ 160,410	$ 1,554,004	$ 1,554,004	06/30/2022
65535V-NL-8	$ 1,039,494	$ 898,886	$ 93,427	$ 946,067	$ 946,067	06/30/2022
Total	XXX	XXX	$ 5,612,336	XXX	XXX	XXX

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (159,782,245)
2. 12 Months or Longer	$ (7,253,268)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 2,708,334,135
2. 12 Months or Longer	$ 125,441,203

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2022. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in repurchase transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in reverse repurchase transactions accounted for as a sale.

M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	4	15	$ 2,003,473	$ 9,599,716	$ 4,515,511	$ 11,969,012
(2) Bonds - FV	4	3	$ 9,122,146	$ 1,472,576	$ 9,122,146	$ 1,472,576
(3) LB&SS - AC	17	18	$ 1,121,665	$ 794,436	$ 4,768,339	$ 6,994,774
(4) LB&SS - FV	2	2	$ 147,194	$ 600,338	$ 147,194	$ 600,338
(5) Preferred Stock - AC	8	4	$ 5,725,517	$ 2,356,603	$ 5,725,517	$ 2,356,601
(6) Preferred Stock - FV	26	25	$ 73,230,883	$ 69,484,415	$ 73,230,883	$ 69,484,415
(7) Total (1+2+3+4+5+6)	61	67	$ 91,350,878	$ 84,308,084	$ 97,509,590	$ 92,877,716

AC - Amortized Cost FV - Fair Value

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	2	0
2. Aggregate Amount of Investment Income	$ 6,359	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
In 2022, the Company has entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses). The notional amount of the open contract is $110,000,000 with a book adjusted carrying value and fair value of $618,156. The open contract expires on September 29, 2022. The Company recognized an unrealized loss of $575,251 during the period on this foreign currency forward contract. The Company recognized realized gains of $370,518 during the period from settlement of foreign currency forward contracts.

In 2022, the Company has entered into eleven interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of $6,067,253 during the period on these swaps.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. On March 25, 2022, the Company paid a $130 million ordinary dividend to its parent, American Financial Group, Inc. ("AFG").

On May 24, 2022, the Company paid a $150 million ordinary dividend to its parent, AFG.

NOTE 11 Debt
B. FHLB (Federal Home Loan Bank) Agreements
The Company does not have any agreements with the Federal Home Loan Bank.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plan
The Company does not have any defined benefit plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
D. Dates and Amounts of Dividends Paid
On March 25, 2022, the Company paid a $130 million ordinary dividend to its parent, AFG.

On May 24, 2022, the Company paid a $150 million ordinary dividend to its parent, AFG.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
B. Transfer and Servicing of Financial Assets
Not applicable

C. Wash Sales
The Company was not involved in any wash sales during the current year.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

NOTE 20 Fair Value Measurements
A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date
The Company has categorized its assets and liabilities at fair value into the three-level fair value hierarchy as reflected in the following table:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Residential MBS	$ -	$ 1,861,526	$ 147,185	$ -	$ 2,008,711
Collateralized loan obligations	$ -	$ 8,442,364	$ 1,368,572	$ -	$ 9,810,936
Asset backed securities	$ -	$ 7,379,744	$ 2,390,424	$ -	$ 9,770,168
All other bonds	$ 8,814,000	$ 106,835,131	$ 15,389,069	$ -	$ 131,038,200
Derivatives	$ -	$ 1,911,004	$ -	$ -	$ 1,911,004
Preferred stocks	$ 174,809,920	$ 18,864,113	$ 112,691,984	$ -	$ 306,366,017
Common stocks	$ 242,543,076	$ 104	$ 160,430,781	$ -	$ 402,973,961
Total assets at fair value/NAV	$ 426,166,996	$ 145,293,986	$ 292,418,015	$ -	$ 863,878,997

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ (11,163,019)	$ -	$ -	$ (11,163,019)
Total liabilities at fair value	$ -	$ (11,163,019)	$ -	$ -	$ (11,163,019)

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Residential MBS	$ -	$ -	$ 183,457	$ (9,072)	$ (27,200)	$ -	$ -	$ -	$ -	$ 147,185
Collateralized loan obligations	$ 959,241	$ -	$ 391,022	$ (2,129)	$ (110,086)	$ 130,524	$ -	$ -	$ -	$ 1,368,572
Asset backed securities	$ 3,994,063	$ -	$(1,536,815)	$ 2,014	$ 20,761	$ -	$ -	$ (89,599)	$ -	$ 2,390,424
All other bonds	$ 15,225,021	$ -	$ 2,321,888	$ 425,777	$ (313,251)	$ 529,500	$ -	$(2,799,866)	$ -	$ 15,389,069
Preferred stocks	$ 110,179,644	$ 9,084	$ -	$ (4,077,608)	$ (2,942,317)	$10,999,995	$ -	$(1,476,814)	$ -	$ 112,691,984
Common stocks	$ 169,083,446	$ -	$ -	$ (2,165,037)	$ (15,773,246)	$12,036,631	$ -	$(2,751,013)	$ -	$ 160,430,781
Total Assets	$ 299,441,415	$ 9,084	$ 1,359,552	$ (5,826,055)	$ (19,145,339)	$23,696,650	$ -	$(7,117,292)	$ -	$ 292,418,015

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Fair Value Disclosures
The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
The Company has no additional fair value disclosures.

C. Fair Value Level
The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships, and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 28,879,880	$ 30,490,240	$ 28,879,880	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	$ 661,952,445	$ 680,198,285	$ -	$ 661,952,445	$ -	$ -	$ -
Foreign government	$ 229,870,205	$ 241,159,404	$ -	$ 229,870,205	$ -	$ -	$ -
Residential MBS	$ 739,455,307	$ 786,049,969	$ -	$ 734,143,939	$ 5,311,368	$ -	$ -
Commercial MBS	$ 62,535,754	$ 63,562,673	$ -	$ 62,535,754	$ -	$ -	$ -
Collateralized loan obligations	$ 752,313,518	$ 769,448,383	$ -	$ 728,423,417	$ 23,890,101	$ -	$ -
Asset backed securities	$ 1,155,308,050	$ 1,209,948,208	$ -	$ 948,917,936	$ 206,390,114	$ -	$ -
All other bonds	$ 1,243,503,491	$ 1,292,677,763	$ 17,014,000	$ 1,026,390,758	$ 200,098,733	$ -	$ -
Preferred stocks	$ 306,366,017	$ 306,366,016	$ 174,809,920	$ 18,864,113	$ 112,691,984	$ -	$ -
Common stocks	$ 402,973,961	$ 402,973,962	$ 242,543,076	$ 104	$ 160,430,781	$ -	$ -
Derivative assets	$ 1,911,004	$ 1,911,004	$ -	$ 1,911,004	$ -	$ -	$ -
Derivative liabilities	$ (11,163,019)	$ (11,163,019)	$ -	$ (11,163,019)	$ -	$ -	$ -
Mortgage loans	$ 714,343,095	$ 760,804,978	$ -	$ -	$ 714,343,095	$ -	$ -
Cash and short term investments	$ 468,613,929	$ 468,613,929	$ 468,613,929	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments
Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
There have been no events subsequent to June 30, 2022, which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
F. Risk Sharing Provisions of the Affordable Care Act
Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses
A. Change in Incurred Losses and Loss Adjustment Expenses
Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by $145 million during 2022 as a result of reexamination of unpaid losses and loss adjustment expenses.

The favorable development was primarily driven by the following lines of business:

- Multiple Peril Crop ($64 million) - The improvement was driven by actual losses lower than expected from the multi-peril crop insurance.
- Other Liability-Claims Made ($21 million) – Lower than expected frequency emergence, in particular for Report Year 2020.
- Workers' Compensation ($20 million) - The improvement is primarily due to lower severity than initial projections, primarily in AY's 2016 and 2017.
- Credit ($17 million) – Lower frequency in older years for trade credit business and lower frequency in more recent years on our mortgage protection insurance.
- Commercial Multiple Peril (non-liability portion) ($15 million) – The improvement is primarily due to lower severity than initial projections, primarily in AY 2021.
- Ocean Marine ($11 million) - Lower frequency in AY's 2020 and 2021, as well as improved earned rate levels in excess of loss cost trends.
- Surety ($9 million) - The improvement is primarily due to improved frequency in more recent years.
- Commercial Auto Physical Damage ($8 million) – Reflects lower than expected frequency for AY 2021
- Aircraft ($7 million) – Better than expected frequency and favorable CAT claim development.
- Inland Marine ($7 million) – Severity below initial expectations.

Partially offset by adverse development in the following lines of business:

- Other Liability-Occurrence ($40 million) – Higher than expected severity in the excess and umbrella products, particularly AY's 2017 to 2019.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends.

B. Information about Significant Changes in Methodologies and Assumptions
There have been no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements
No significant changes

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 High Deductibles
No significant changes

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
No significant changes

NOTE 33 Asbestos/Environmental Reserves
No significant changes

NOTE 34 Subscriber Savings Accounts
No significant changes

NOTE 35 Multiple Peril Crop Insurance
No significant changes

NOTE 36 Financial Guaranty Insurance
The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Not applicable

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:
Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
Not applicable

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
Not applicable

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Not applicable

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Not applicable

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 56,874

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,221,746,909

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 655,252,020	$ 665,465,018
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 38,253,533	$ 77,823,033
14.26	All Other	$ 25,710,687	$ 51,980,766
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 719,216,239	$ 795,268,817
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A
ARES Capital Management LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO

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

18.2 If no, list exceptions:
Not applicable

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.
   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.
   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
	0.0	0.000	0	0	0	0	0	0	0	0
	0.0	0.000	0	0	0	0	0	0	0	0
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent 33.400 %

   5.2 A&H cost containment percent 10.600 %

   5.3 A&H expense percent excluding cost containment expenses 33.600 %

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
10166	38-3207001	Accident Fund Insurance Company of America	MI	Authorized		
00000	87-4835388	Alliance Insurance Series Cell of MV Re	TN	Unauthorized		
37273	39-1338397	Axis Reinsurance Co	GA	Authorized		
22225	95-2743472	Trisura Insurance Company	OK	Authorized		
00000	AA-3191454	AXA XL Reinsurance LTD	BMU	Unauthorized		
00000	AA-1320142	CCR Re	FRA	Unauthorized		
00000	AA-3191323	Davies Insurance LTD	BMU	Unauthorized		
00000	AA-6600003	Dean Specialty Ins LTD	AIA	Unauthorized		
00000	AA-1340028	Devk Ruckversicherungs	DEU	Unauthorized		
00000	00-0000000	Federal Pacific Insurance	NZL	Unauthorized		
00000	AA-3191437	Group Ark Insurance Limited	BMU	Unauthorized		
00000	AA-6600004	Kennedy Insurance INTL LTD	AIA	Unauthorized		
00000	00-0000000	Liberty Specialty Markets Singapore PTE LTD	SGP	Unauthorized		
00000	AA-1120196	Lloyd's Syndicate Number 2358	GBR	Authorized		
00000	AA-1120207	Lloyd's Syndicate Number 4321	GBR	Authorized		
00000	00-0000000	Mapfre Asistencia Compania Internacional De Seguros Y Reaseguros, SA	ESP	Unauthorized		
00000	AA-6600005	MTD Insurance LTD	AIA	Unauthorized		
00000	AA-1240051	QBE Europe SA/NV	BEL	Unauthorized		
00000	AA-2730800	Reaseguradora Patria, S.A.	MEX	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	12,722,727	11,744,174	3,949,517	(18,001,757)	26,649,365	20,998,354
2. Alaska AK	L	4,773,790	5,274,751	4,449,717	3,157,054	5,907,796	7,886,212
3. Arizona AZ	L	69,423,897	15,919,769	18,990,033	68,996,541	36,984,087	21,888,767
4. Arkansas AR	L	7,193,646	5,828,561	8,649,093	(9,087,313)	17,461,378	14,216,417
5. California CA	L	133,773,735	122,432,317	75,237,293	59,597,278	318,017,618	252,528,751
6. Colorado CO	L	21,579,328	17,757,329	8,777,624	2,321,466	30,830,705	21,849,533
7. Connecticut CT	L	9,091,415	8,962,431	1,540,318	2,377,954	16,025,671	14,252,991
8. Delaware DE	L	4,142,525	3,513,589	8,816,682	5,937,036	33,597,379	48,370,373
9. District of Columbia DC	L	5,843,910	4,760,409	705,972	397,265	7,636,452	8,220,670
10. Florida FL	L	112,785,257	87,110,296	64,719,878	32,457,199	134,668,138	131,692,193
11. Georgia GA	L	41,317,946	34,763,015	25,714,122	49,382,210	82,675,143	88,368,117
12. Hawaii HI	L	4,460,191	4,077,674	262,365	1,764,434	6,802,938	9,203,889
13. Idaho ID	L	5,255,479	4,226,876	110,895	824,656	8,452,455	7,588,647
14. Illinois IL	L	88,761,364	79,320,815	36,976,589	21,034,692	101,418,491	88,753,678
15. Indiana IN	L	26,521,677	31,210,763	13,017,817	(23,570,204)	38,545,250	26,299,704
16. Iowa IA	L	50,361,999	50,945,904	5,735,138	59,959,243	16,318,996	18,595,133
17. Kansas KS	L	48,595,146	30,463,834	18,208,880	9,620,702	6,384,425	9,508,846
18. Kentucky KY	L	12,579,061	10,791,178	2,393,069	2,936,055	21,108,210	20,608,377
19. Louisiana LA	L	10,194,085	9,438,497	3,320,971	2,178,158	14,510,945	14,925,131
20. Maine ME	L	1,663,423	1,643,586	576,037	991,664	2,373,844	3,224,497
21. Maryland MD	L	12,625,237	13,479,580	2,184,282	1,963,957	31,408,530	25,391,789
22. Massachusetts MA	L	22,889,817	22,252,386	6,042,587	4,571,615	45,040,398	38,586,488
23. Michigan MI	L	34,895,774	33,876,212	19,596,624	7,624,334	48,898,105	48,867,779
24. Minnesota MN	L	27,243,742	27,200,463	10,516,916	6,527,124	29,920,186	24,123,334
25. Mississippi MS	L	6,507,160	6,029,896	3,149,179	19,179,958	15,008,572	12,363,267
26. Missouri MO	L	35,446,046	27,498,638	14,967,480	415,125	23,808,368	44,727,508
27. Montana MT	L	5,265,363	3,368,085	1,556,643	1,884,381	3,452,543	3,763,418
28. Nebraska NE	L	26,078,515	23,131,232	15,690,758	(48,360,843)	20,469,576	11,598,843
29. Nevada NV	L	13,608,685	9,226,864	3,290,100	(6,136,050)	17,504,832	16,732,692
30. New Hampshire NH	L	2,091,304	1,749,406	365,709	850,355	6,001,944	5,491,562
31. New Jersey NJ	L	25,901,434	25,760,535	6,187,221	11,228,851	83,575,522	70,223,468
32. New Mexico NM	L	20,293,142	2,942,389	12,970,275	12,788,534	20,904,175	20,147,604
33. New York NY	L	88,182,353	77,213,356	17,855,410	29,137,076	154,776,209	135,529,960
34. North Carolina NC	L	28,524,391	25,796,743	3,154,573	9,173,172	47,376,196	34,601,155
35. North Dakota ND	L	15,828,093	16,563,615	13,907,622	32,005,316	18,816,103	9,298,492
36. Ohio OH	L	24,363,101	25,637,902	1,301,557	8,911,609	46,882,999	46,589,420
37. Oklahoma OK	L	15,407,523	11,604,894	7,423,586	1,200,278	13,618,088	14,468,365
38. Oregon OR	L	11,476,171	7,765,852	3,706,776	2,373,762	21,100,111	20,337,726
39. Pennsylvania PA	L	26,971,329	29,202,553	8,177,232	6,219,848	61,709,153	54,190,001
40. Rhode Island RI	L	4,583,423	4,005,075	552,813	1,351,735	5,705,330	7,163,377
41. South Carolina SC	L	12,514,839	10,802,033	3,175,935	(8,040,492)	19,330,208	21,845,108
42. South Dakota SD	L	28,610,410	27,523,290	16,123,025	40,141,514	14,466,668	4,951,397
43. Tennessee TN	L	11,506,751	10,463,725	1,987,852	2,134,518	20,451,796	20,975,549
44. Texas TX	L	123,497,501	84,964,884	112,026,853	65,820,985	121,908,635	195,357,709
45. Utah UT	L	11,270,088	6,673,994	3,370,917	3,160,341	13,608,608	11,448,313
46. Vermont VT	L	808,037	779,567	33,724	84,426	1,740,444	634,766
47. Virginia VA	L	15,167,382	15,003,551	741,737	15,053,602	34,242,767	28,271,005
48. Washington WA	L	28,272,337	20,518,622	11,823,842	14,566,655	48,379,275	40,882,946
49. West Virginia WV	L	2,091,423	2,942,409	8,286,933	(1,022,827)	4,772,498	5,120,671
50. Wisconsin WI	L	23,780,987	21,336,656	4,860,366	5,887,735	26,637,932	32,217,475
51. Wyoming WY	L	2,549,252	2,783,450	66,011	(81,445)	3,039,934	3,067,945
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	523	1,302	0	0	0	0
54. Puerto Rico PR	L	296,281	262,895	9,192	1,441,320	369,795	436,170
55. U.S. Virgin Islands VI	L	22,228	100	0	0	2,458	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	43,946,084	50,018,261	2,114,717	6,389,604	40,357,734	57,352,978
58. Aggregate Other Alien OT	XXX	22,394,453	15,919,311	4,410,046	5,104,936	45,883,193	54,774,522
59. Totals	XXX	1,445,951,782	1,204,485,493	623,780,503	526,825,341	2,037,538,170	1,950,513,082
DETAILS OF WRITE-INS							
58001. SGP SINGAPORE	XXX	21,918,185	15,502,181	4,408,681	5,104,936	42,741,195	50,769,485
58002. GBR UNITED KINGDOM	XXX	324,993	231,861	0	0	1,972,594	2,591,438
58003. NLD NETHERLANDS	XXX	0	16,952	1,365	0	953,312	1,206,926
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	151,275	168,316	0	0	216,091	206,673
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	22,394,453	15,919,311	4,410,046	5,104,936	45,883,193	54,774,522

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 2

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	
Verikai Inc.	DE	81-4361220	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

* Denotes insurer
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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	86-3225970	0	0		Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	NO	0
0000		00000	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	DS	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000		00000		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000		00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	NO	2
0000		00000	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000	American Financial Group, Inc.	00000	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,820,639	8,135,836	168.8	116.7
2.1	Allied Lines	1,460,468	682,441	46.7	156.8
2.2	Multiple peril crop	257,452,171	9,994,723	3.9	7.8
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	8,707,726	9,238,515	106.1	97.4
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	12,217,291	7,070,083	57.9	48.8
4.	Homeowners multiple peril	9,420	2,480	26.3	(9.9)
5.	Commercial multiple peril	64,865,860	34,407,887	53.0	95.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	89,660,289	27,834,816	31.0	31.6
9.	Inland marine	96,899,531	37,917,007	39.1	32.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(61)	0.0	0.0
11.2	Medical professional liability - claims-made	258,793	413,967	160.0	138.2
12.	Earthquake	2,283,284	(376,346)	(16.5)	(34.9)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	20,076,684	4,387,213	21.9	6.6
16.	Workers' compensation	3,761,426	2,562,041	68.1	41.3
17.1	Other liability - occurrence	200,540,703	157,909,574	78.7	68.1
17.2	Other liability - claims-made	188,918,994	47,525,098	25.2	42.0
17.3	Excess workers' compensation	365,417	390,841	107.0	(214.2)
18.1	Products liability - occurrence	1,002,351	552,681	55.1	(13.2)
18.2	Products liability - claims-made	91,955	0	0.0	(0.1)
19.1	Private passenger auto no-fault (personal injury protection)	0	5,111	0.0	0.0
19.2	Other private passenger auto liability	269,806	(155,270)	(57.5)	(30.1)
19.3	Commercial auto no-fault (personal injury protection)	184,909	128,041	69.2	10.1
19.4	Other commercial auto liability	18,013,995	1,603,520	8.9	106.3
21.1	Private passenger auto physical damage	0	1,404	0.0	0.0
21.2	Commercial auto physical damage	5,969,528	2,854,433	47.8	55.4
22.	Aircraft (all perils)	43,610,849	13,823,106	31.7	45.5
23.	Fidelity	59,211,462	28,071,087	47.4	48.8
24.	Surety	59,125,462	6,048,308	10.2	8.9
26.	Burglary and theft	546,539	125,433	23.0	76.3
27.	Boiler and machinery	3,727,049	1,292,340	34.7	4.2
28.	Credit	40,428,340	7,115,112	17.6	81.2
29.	International	0	0	0.0	0.0
30.	Warranty	657,230	(109,775)	(16.7)	19.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	2,132,714	250,918	11.8	12.1
35.	Totals	1,187,270,885	409,702,563	34.5	43.0
	DETAILS OF WRITE-INS				
3401.	Collateral protection	2,132,714	250,918	11.8	12.1
3402.	Supplemental unemployment	0	0	0.0	0.0
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,132,714	250,918	11.8	12.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	695,927	1,564,250	7,927,272
2.1	Allied Lines	830,698	1,506,235	996,786
2.2	Multiple peril crop	264,260,819	470,768,665	274,484,283
2.3	Federal flood	0	0	0
2.4	Private crop	27,143,054	27,519,426	29,633,348
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	6,393,748	12,334,873	13,175,099
4.	Homeowners multiple peril	1,203	5,287	4,104
5.	Commercial multiple peril	38,368,627	69,960,997	62,342,764
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	53,788,728	95,279,968	83,138,054
9.	Inland marine	54,368,629	107,752,001	97,069,202
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	130	130	38,839
12.	Earthquake	1,061,178	2,389,038	2,213,952
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	8,803,945	17,900,572	12,219,504
16.	Workers' compensation	2,155,464	5,497,225	2,619,615
17.1	Other liability - occurrence	93,867,292	213,649,988	224,332,927
17.2	Other liability - claims-made	93,285,377	183,931,657	176,793,232
17.3	Excess workers' compensation	0	740,000	630,000
18.1	Products liability - occurrence	90,465	585,086	847,235
18.2	Products liability - claims-made	107,851	144,780	131,259
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	198,009	390,927	224,611
19.3	Commercial auto no-fault (personal injury protection)	97,814	192,129	208,994
19.4	Other commercial auto liability	6,677,617	12,545,855	14,579,098
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	3,408,544	6,200,485	5,925,007
22.	Aircraft (all perils)	26,378,345	47,713,400	38,630,634
23.	Fidelity	30,070,106	53,830,540	48,241,695
24.	Surety	37,097,015	67,456,743	59,606,143
26.	Burglary and theft	193,217	392,647	330,856
27.	Boiler and machinery	2,001,325	3,976,116	3,568,600
28.	Credit	20,564,948	39,149,369	41,469,884
29.	International	0	0	0
30.	Warranty	332,357	637,917	374,989
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	864,319	1,935,477	2,727,508
35.	Totals	773,106,751	1,445,951,782	1,204,485,493
	DETAILS OF WRITE-INS			
3401.	Collateral protection	864,319	1,935,477	2,727,508
3402.	Supplemental unemployment	0	0	0
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	864,319	1,935,477	2,727,508

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	888,071	1,519,058	2,407,129	237,828	5,142	242,971	833,783	10,848	1,322,025	2,166,657	183,541	(181,042)	2,499
2. 2020	243,198	662,523	905,721	86,951	1,525	88,477	207,851	5,619	562,623	776,094	51,605	(92,756)	(41,151)
3. Subtotals 2020 + Prior	1,131,269	2,181,581	3,312,850	324,780	6,668	331,448	1,041,635	16,467	1,884,649	2,942,751	235,145	(273,797)	(38,652)
4. 2021	387,775	1,194,561	1,582,336	196,919	92,863	289,783	254,899	23,281	907,650	1,185,830	64,044	(170,768)	(106,724)
5. Subtotals 2021 + Prior	1,519,044	3,376,142	4,895,186	521,699	99,531	621,230	1,296,534	39,748	2,792,298	4,128,580	299,189	(444,565)	(145,376)
6. 2022	XXX	XXX	XXX	XXX	193,737	193,737	XXX	266,271	595,547	861,818	XXX	XXX	XXX
7. Totals	1,519,044	3,376,142	4,895,186	521,699	293,268	814,967	1,296,534	306,019	3,387,845	4,990,398	299,189	(444,565)	(145,376)
8. Prior Year-End Surplus As Regards Policyholders	3,097,702										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 19.7	2. (13.2)	3. (3.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (4.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 6 6 9 1 2 0 2 2 4 9 0 0 0 0 0 2

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

1 6 6 9 1 2 0 2 2 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Funded deductibles	29,243,769	0	29,243,769	26,797,876
2505. Equities and deposits in pools and associations	7,116,846	0	7,116,846	10,082,820
2506. Funds held as collateral	37,026,430	0	37,026,430	6,793,195
2597. Summary of remaining write-ins for Line 25 from overflow page	73,387,045	0	73,387,045	43,673,891

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance loss	0	(5,000,000)	(5,000,000)
1405. Amortization of intangibles	0	(285,722)	(285,722)
1497. Summary of remaining write-ins for Line 14 from overflow page	0	(5,285,722)	(5,285,722)

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	0	0	0	0	602
58005. DEU GERMANY	XXX	0	0	0	0	3,672	24,839
58006. HKG HONG KONG, SPECIAL ADMINISTRATIVE REGION OF CHINA	XXX	0	0	0	0	9,216	35,358
58007. GTM GUATEMALA	XXX	0	0	0	0	0	0
58008. AUS AUSTRALIA	XXX	0	0	0	0	0	509
58009. LUX LUXEMBOURG	XXX	0	0	0	0	1,963	2,558
58010. EGY EGYPT	XXX	151,275	168,316	0	0	201,241	142,807
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	151,275	168,316	0	0	216,091	206,673

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,157,418	37,886,932
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	203,000	659,274
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(168,972)	11,723,962
5.	Deduct amounts received on disposals	(168,972)	45,892,572
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	104,177	2,220,178
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,256,241	2,157,418
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,256,241	2,157,418

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	610,128,154	486,472,365
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	193,092,314	232,311,883
	2.2 Additional investment made after acquisition	37,856,271	1,623,193
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	420,489	1,193,538
7.	Deduct amounts received on disposals	80,692,250	111,472,824
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	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)	760,804,978	610,128,154
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	760,804,978	610,128,154
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	760,804,978	610,128,154

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,715,280,527	926,464,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	28,816,428	156,492,561
	2.2 Additional investment made after acquisition	104,569,692	618,967,217
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	167,579,276	205,479,645
6.	Total gain (loss) on disposals	3,989,869	25,574,856
7.	Deduct amounts received on disposals	165,942,882	199,378,797
8.	Deduct amortization of premium and depreciation	1,125,921	2,323,263
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	66,403	15,996,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,853,100,586	1,715,280,527
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,853,100,586	1,715,280,527

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,931,546,934	5,598,224,297
2.	Cost of bonds and stocks acquired	1,594,473,635	1,681,020,934
3.	Accrual of discount	2,409,672	9,877,436
4.	Unrealized valuation increase (decrease)	(68,391,444)	88,282,653
5.	Total gain (loss) on disposals	153,713	83,608,562
6.	Deduct consideration for bonds and stocks disposed of	963,376,597	1,442,754,189
7.	Deduct amortization of premium	6,418,005	13,030,868
8.	Total foreign exchange change in book/adjusted carrying value	(5,605,222)	(1,133,074)
9.	Deduct current year's other than temporary impairment recognized	36,459,121	19,580,211
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,359	1,207,245
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,448,339,922	5,985,722,785
12.	Deduct total nonadmitted amounts	20,403,662	9,484,547
13.	Statement value at end of current period (Line 11 minus Line 12)	6,427,936,260	5,976,238,238

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,233,228,475	275,250,012	457,710,539	(12,645,779)	4,233,228,475	4,038,122,169	0	3,896,678,464
2. NAIC 2 (a)	955,704,723	153,042,256	130,695,131	1,314,478	955,704,723	979,366,326	0	865,711,159
3. NAIC 3 (a)	139,157,621	33,823,926	17,052,592	2,256,199	139,157,621	158,185,156	0	129,547,255
4. NAIC 4 (a)	21,887,328	5,490,403	1,257,538	(9,757,765)	21,887,328	16,362,429	0	21,896,069
5. NAIC 5 (a)	33,343,913	790,267	6,930,299	(2,627,589)	33,343,913	24,576,292	0	27,702,098
6. NAIC 6 (a)	23,982,957	1,249,325	14,886,771	4,700,253	23,982,957	15,045,765	0	303,591
7. Total Bonds	5,407,305,018	469,646,190	628,532,868	(16,760,203)	5,407,305,018	5,231,658,136	0	4,941,838,635
PREFERRED STOCK								
8. NAIC 1	12,926,776	0	0	1,641,424	12,926,776	14,568,200	0	17,044,800
9. NAIC 2	159,048,694	25,000,000	327,637	(9,325,386)	159,048,694	174,395,670	0	167,592,399
10. NAIC 3	17,038,213	3,000,000	0	(4,170,412)	17,038,213	15,867,801	0	17,359,738
11. NAIC 4	2,999,992	2,000,000	0	(2,999,992)	2,999,992	2,000,000	0	999,992
12. NAIC 5	99,753,424	10,100,817	3,250,000	(7,069,897)	99,753,424	99,534,345	0	90,033,532
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	291,767,099	40,100,817	3,577,637	(21,924,263)	291,767,099	306,366,016	0	293,030,462
15. Total Bonds and Preferred Stock	5,699,072,117	509,747,007	632,110,505	(38,684,466)	5,699,072,117	5,538,024,153	0	5,234,869,097

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 148,505,394 ; NAIC 2 $ 9,318,226 ; NAIC 3 $ 0 NAIC 4 $ 16,931 ; NAIC 5 $ 282,660 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	145,411,478	XXX	145,403,906	1,752,280	175,436

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	299,982,632	419,506,791
2.	Cost of short-term investments acquired	76,136,421	442,262,030
3.	Accrual of discount	725,148	573,320
4.	Unrealized valuation increase (decrease)	9,452	757
5.	Total gain (loss) on disposals	(894,235)	1,781,424
6.	Deduct consideration received on disposals	230,322,235	564,085,712
7.	Deduct amortization of premium	225,705	1,903
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	54,074
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	145,411,478	299,982,632
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	145,411,478	299,982,632

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,193,407
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	(9,870,171)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	370,518
6.	Considerations received/(paid) on terminations	370,518
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(575,251)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(9,252,015)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(9,252,015)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(9,252,015)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(9,252,015)
4.	Part D, Section 1, Column 6	1,911,004	
5.	Part D, Section 1, Column 7	(11,163,019)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(9,252,015)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(9,252,015)
10.	Part D, Section 1, Column 9	1,911,004	
11.	Part D, Section 1, Column 10	(11,163,019)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	275,000	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	275,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	743,578,647	605,853,060
2.	Cost of cash equivalents acquired	1,254,584,093	2,698,442,186
3.	Accrual of discount	29,232	23,307
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,717,294,105	2,560,847,731
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	(316,768)	107,824
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	280,581,099	743,578,647
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	280,581,099	743,578,647

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	203,000
0199999. Acquired by Purchase					0	0	0	203,000
0399999 - Totals					0	0	0	203,000

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depreciation	 10 Current Year's Other-Than-Temporary Impairment Recognized	 11 Current Year's Change in Encumbrances	 12 Total Change in Book/Adjusted Carrying Value (11-9-10)	 13 Total Foreign Exchange Change in Book/Adjusted Carrying Value	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
560222ZZB0	Lincolnshire	IL		01/23/2022	8.422	0	75,299	27,200,000
20268ZZZ3	Orlando	FL		03/21/2022	3.349	0	4,394,162	78,500,000
797241ZB5	Miramar Beach	FL		06/17/2019	5.974	0	135,386	14,400,000
797241ZZ2	Miramar Beach	FL		11/01/2018	5.988	0	1,364,310	46,800,000
86613ZZZ6	Lakeland	FL		08/18/2021	3.787	0	5,000,000	60,946,350
0599999. Mortgages in good standing - Commercial mortgages-all other						0	10,969,157	227,846,350
86612ZZZ7	New York	NY		04/20/2021	5.000	0	2,696,837	0
0699999. Mortgages in good standing - Mezzanine Loans						0	2,696,837	0
0899999. Total Mortgages in good standing						0	13,665,994	227,846,350
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						0	13,665,994	227,846,350

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
27983ZZZ2	Naples	FL		03/25/2022	06/24/2022	0	0	0	0	0	0	0	52,500,000	52,500,000	0	0	0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	52,500,000	52,500,000	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016		176,611	0	0	0	0	0	0	176,611	176,611	0	0	0
209999ZB0	Charleston	SC		11/15/2019		85,587	0	0	0	0	0	0	85,587	85,587	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		80,383	0	0	0	0	0	0	80,383	80,383	0	0	0
353555ZZ1	Franklin	TN		11/01/2018		437,124	0	0	0	0	0	0	437,124	437,124	0	0	0
560222ZZB0	Lincolnshire	IL		01/23/2022		0	0	0	0	0	0	0	22,088	22,088	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		80,383	0	0	0	0	0	0	80,383	80,383	0	0	0
797241ZB5	Miramar Beach	FL		06/17/2019		51,670	0	0	0	0	0	0	52,327	52,327	0	0	0
797241ZZ2	Miramar Beach	FL		11/01/2018		131,887	0	0	0	0	0	0	138,027	138,027	0	0	0
86613ZZZ6	Lakeland	FL		04/04/2022		41,667	0	0	0	0	0	0	111,111	111,111	0	0	0
983444ZZ6	Lehi	UT		02/24/2014		77,430	0	0	0	0	0	0	77,430	77,430	0	0	0
0299999. Mortgages with partial repayments						1,162,740	0	0	0	0	0	0	1,261,069	1,261,069	0	0	0
0599999 - Totals						1,162,740	0	0	0	0	0	0	53,761,069	53,761,069	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company Board of	.	02/01/1999		0	737,897	0	0	100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated								0	737,897	0	0	XXX
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P	.	11/30/2017	2	0	295,711	0	0	2.490
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P	.	12/20/2019	2	0	47,548	0	0	18.510
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Nassau Private Credit GP LLC	.	03/08/2022	2	0	740,741	0	0	18.680
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	NB Direct Access Associates LP	.	08/21/2020	2	0	268,293	0	0	1.500
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	.	06/07/2017	2	0	6,155	0	0	0.340
000000-00-0	NB Credit Opportunities Fund II LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	.	10/14/2021	2	0	618,081	0	0	0.550
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partners, LP	.	11/28/2018	2	0	233,484	0	0	3.420
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc	.	10/09/2018	2	0	55,242	0	0	1.230
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC	.	07/17/2014	2	0	5,502	0	0	1.060
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC	.	07/18/2017	2	0	4,578	0	0	0.490
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC	.	12/21/2021	2	0	442,315	0	0	1.600
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	2,717,648	0	0	XXX
000000-00-0	A&M Capital Europe, SCSp	London	GBR	A&M Capital Europe-GP, L.P	.	06/30/2019	3	0	1,248,010	0	0	1.430
000000-00-0	AMCSI Pritchard-Co Invest, LP	Greenwhich	CT	AMCSI Pritchard-Co Invest GP, LP	.	10/06/2021	1	0	192,500	0	0	88.500
000000-00-0	AMMC CLO 25 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	.	08/06/2021		0	1,000,000	0	0	100.000
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associates III, LLC	.	02/08/2019	1	0	8	0	0	0.170
000000-00-0	Bridge Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.	.	07/15/2014	3	0	9,848	0	0	1.670
000000-00-0	Cincy Tech Fund VI, LLC	Cincinnati	OH	Exchange	.	06/30/2022	1	2,250,000	0	0	0	5.000
000000-00-0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC	.	09/18/2017	1	0	137,113	0	0	4.360
000000-00-0	Corsair Boomer Investors, LP	New York	NY	Corsair Boomer Management, LP	.	06/25/2018	1	0	2,016,667	0	0	4.510
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP	.	06/25/2018	1	0	21,731	0	0	1.020
000000-00-0	Cross Creek Capital III, LP	Salt Lake City	UT	Cross Creek Capital III GP, LP	.	03/09/2021	1	0	87,500	0	0	1.700
000000-00-0	Energy Impact Fund LP	New York	NY	Energy Impact Partners, LLC	.	05/19/2017	1	0	116,705	0	0	0.500
000000-00-0	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC	.	03/20/2020	1	0	1,080,545	0	0	0.800
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Gallant Capital Partners GP I, L.P.	.	05/29/2020	1	0	1,407,687	0	0	1.220
000000-00-0	Goldner Hawn Fund VII L.P	Minneapolis	MN	Goldner Hawn GP, LLC	.	04/29/2019	1	0	728,947	0	0	1.730
000000-00-0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P.	.	01/21/2020	1	0	125,000	0	0	0.300
000000-00-0	Greenspring Global Partners X-B, LP	Owings Mills	MD	Greenspring General Partner X, L.P.	.	03/26/2021	1	0	200,000	0	0	0.002
000000-00-0	Greenspring Secondaries Fund V, LP	Owings Mills	MD	Greenspring Secondaries General Partner V, LP	.	10/29/2021	1	0	201,480	0	0	0.200
000000-00-0	GreyLion Capital LP	New York	NY	GreyLion Capital GP LLP	.	08/20/2014	3	0	20,836	0	0	0.980
000000-00-0	GreyLion Capital III LP	New York	NY	GreyLion Capital III GP LLP	.	12/14/2021	3	0	465,359	0	0	0.700
000000-00-0	LLR Equity Partners VI, LP	Philadelphia	PA	LLR Capital VI, L.P.	.	05/13/2021	3	0	300,000	0	0	1.400
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	ManchesterStory GP2, LLC	.	12/17/2021	1	0	285,259	0	0	2.000
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP	.	06/11/2018	3	0	140,910	0	0	0.120
000000-00-0	Narya Capital Fund I, L.P.	Cincinnati	OH	Narya Capital Fund I, L.P.	.	03/20/2020	3	0	110,000	0	0	1.870
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Associates IV	.	04/19/2017	3	0	62,500	0	0	0.200
000000-00-0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	.	03/05/2020	3	0	187,191	0	0	1.000
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC	.	10/18/2019	1	0	6,875	0	0	2.250
000000-00-0	Paladin Cyber Fund II LP	Washington	DC	Paladin Cyber Fund II LP	.	10/06/2021	1	0	267,871	0	0	1.000
000000-00-0	Patriot Financial Partners IV, LP	Philadelphia	PA	Patriot Financial Partners GP IV, L.P.	.	05/26/2022	3	1,000,000	0	0	0	1.670
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.	.	12/16/2019	1	0	1,457,326	0	0	1.430
000000-00-0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC	.	02/19/2021	1	0	150,000	0	0	6.840
000000-00-0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC	.	11/19/2019	1	0	4,317	0	0	0.420
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Management VI, LLC	.	02/15/2018	3	0	240,000	0	0	1.200
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P	.	03/27/2020	1	0	531,578	0	0	0.800
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	.	11/01/2018	1	0	50,892	0	0	0.130
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC	.	06/08/2016	3	0	57,503	0	0	0.460
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP	.	08/19/2013	3	0	56,235	0	0	0.760
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP	.	11/20/2018	3	0	354,845	0	0	0.670
000000-00-0	Solas Stimdia Sidecar, LLC	Chattanooga	TN	Solas Partners II, LLC	.	06/08/2022	1	1,525,000	0	0	0	34.500
000000-00-0	Tritium Partners, LLC	Austin	TX	Tritium I GP, LLC	.	06/26/2015	3	0	27,886	0	0	0.870
000000-00-0	TruArc Fund IV, LP	New York	NY	Truarc Fund IV GP, LLC	.	04/15/2022	1	1,749,050	0	0	0	0.500
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC	.	09/09/2019	1	0	470,224	0	0	0.350
1999999. Joint Venture Interests - Common Stock - Unaffiliated								6,524,050	13,821,348	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	Al. Neyer Industrial Fund II-Q LLC	Cincinnati	OH	AL. Neyer Fund Manager, LLC	.	06/17/2022		1,000,000	0	0	0	2.000
000000-00-0	Hillpointe Workforce Housing Partnership III LP	Charlotte	NC	Hillpointe Fund III GP, LLC	.	10/04/2021		0	800,000	0	0	2.110
000000-00-0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P	.	08/23/2019		0	137,849	0	0	3.760
000000-00-0	Lubert-Adler Workforce Housing Fund, L.P.	Philadelphia	PA	Lubert-Adler Group WH, L.P.	.	08/08/2019		0	3,500,000	0	0	8.490
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities A	.	12/05/2018		0	1,035,000	0	0	1.600
000000-00-0	PRCP University Village, LP	Colorado Springs	CO	PRCP University Village Managers, LP	.	09/11/2018		0	80,000	0	0	80.000
000000-00-0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, L	.	04/02/2019		0	338,400	0	0	80.000
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins	CO	PRCP-CO Governors Park Managers, LP	.	11/18/2019		0	133,600	0	0	80.000
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP	.	03/24/2020		0	178,400	0	0	80.000
000000-00-0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners Managers, LP	.	11/06/2015		0	250,400	0	0	80.000
000000-00-0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP	.	05/15/2018		0	242,400	0	0	80.000
000000-00-0	PRCP-FL Naples Edge75 Partners, LP	Naples	FL	PRCP-FL Naples Edge75 Partners Managers, LP	.	03/24/2022		0	1,510,868	0	0	80.000
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	PRCP-KY Park Place Managers, LLC	.	04/29/2020		0	151,200	0	0	80.000
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	PRCP-MD Water's Landing Managers, LP	.	08/05/0819		0	439,200	0	0	80.000
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP	.	10/15/2015		0	70,400	0	0	80.000
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	PRCP-NC Greensboro Managers, LP	.	03/19/2020		0	186,400	0	0	80.000
000000-00-0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	PRCP-Orlando Parkway Manager, LLC	.	02/27/2020		0	340,000	0	0	80.000
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Ma	.	12/18/2019		0	305,600	0	0	80.000
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP	.	04/12/2019		0	33,600	0	0	80.000
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Manag	.	12/18/2019		0	434,400	0	0	80.000
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP	.	04/20/2017		0	62,400	0	0	80.000
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers	.	03/20/2019		0	356,000	0	0	80.000
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Waters Edge Partners Manag	.	08/29/2018		0	242,180	0	0	80.000
000000-00-0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP	.	08/29/2018		0	55,003	0	0	80.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								1,000,000	10,883,300	0	0	XXX
000000-00-0	Charleston Harbor Holding Company, LLC	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	.	09/08/2021		0	792,047	0	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	792,047	0	0	XXX
4899999. Total - Unaffiliated								7,524,050	27,422,296	0	0	XXX
4999999. Total - Affiliated								0	1,529,944	0	0	XXX
5099999 - Totals								7,524,050	28,952,239	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Return of Capital	02/01/1999	04/22/2022	556,000	0	0	0	0	0	0	556,000	556,000	0	0	0	245,897
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							556,000	0	0	0	0	0	0	556,000	556,000	0	0	0	245,897
000000-00-0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018	04/29/2022	188,234	0	0	0	0	0	0	188,234	188,234	0	0	0	0

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017	06/30/2022	(29,001)	0	0	0	0	0	0	(29,001)	(29,001)	0	0	0	70,912
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019	05/04/2022	14,846	0	0	0	0	0	0	14,846	14,846	0	0	0	0
000000-00-0	Monarch Capital Partners III LP	New York	NY	Return of Capital	01/12/2015	04/05/2022	75,521	0	0	0	0	0	0	75,521	75,521	0	0	0	0
000000-00-0	Monarch Capital Partners IV, L.P.	New York	NY	Return of Capital	10/30/2017	05/11/2022	1,374,797	0	0	0	0	0	0	1,374,797	1,374,797	0	0	0	0
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Return of Capital	03/08/2022	06/24/2022	1,409,617	0	0	0	0	0	0	1,409,617	1,409,617	0	0	0	76,322
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	Return of Capital	08/21/2020	05/16/2022	120,732	0	0	0	0	0	0	120,732	120,732	0	0	0	0
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	04/12/2022	50,912	0	0	0	0	0	0	50,912	50,912	0	0	0	42,626
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	06/30/2022	260,390	0	0	0	0	0	0	260,390	260,390	0	0	0	0
000000-00-0	SAAS Capital Fund III	Cincinnati	OH	Return of Capital	08/09/2018	04/11/2022	95,000	0	0	0	0	0	0	95,000	95,000	0	0	0	0
000000-00-0	SAAS Capital Fund III (B) LP	Cincinnati	OH	Return of Capital	08/26/2020	06/03/2022	99,258	0	0	0	0	0	0	99,258	99,258	0	0	0	0
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018	06/29/2022	593,266	0	0	0	0	0	0	593,266	593,266	0	0	0	121,013
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	Return of Capital	05/25/2021	04/11/2022	46,747	0	0	0	0	0	0	46,747	46,747	0	0	0	0
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital	07/17/2014	04/29/2022	86,901	0	0	0	0	0	0	86,901	86,901	0	0	0	8,003
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	04/08/2022	131,143	0	0	0	0	0	0	131,143	131,143	0	0	0	41,844
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Return of Capital	12/21/2021	04/07/2022	1,319,451	0	0	0	0	0	0	1,319,451	1,319,451	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,837,813	0	0	0	0	0	0	5,837,813	5,837,813	0	0	0	360,720
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	Return of Capital	10/21/2016	06/30/2022	(17,941)	0	0	0	0	0	0	(17,941)	(17,941)	0	0	0	17,941
000000-00-0	AMMC CLO 25 UBS WAREHOUSE	George Town	CYM	Dissolution	08/06/2021	05/27/2022	31,000,000	0	0	0	0	0	0	31,000,000	31,000,000	0	0	0	902,405
000000-00-0	ArcLight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015	05/19/2022	311,381	0	0	0	0	0	0	311,381	311,381	0	0	0	306,622
000000-00-0	BGP FS Holdco, LLC	New York	NY	Final Distribution	11/08/2016	05/09/2022	0	0	0	0	0	0	0	0	80,984	0	80,984	80,984	0
000000-00-0	Blackstone Diversified Alternatives Issuer, LLC	Columbia	MD	Return of Capital	05/21/2019	05/16/2022	21,404	0	0	0	0	0	0	21,404	21,404	0	0	0	0
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	06/27/2022	293,752	0	0	0	0	0	0	293,752	293,752	0	0	0	354
000000-00-0	CCA Life Settlements Fund II, LP	Dublin	IRL	Return of Capital	12/16/2019	04/01/2022	345,834	0	0	0	0	0	0	345,834	345,834	0	0	0	0
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Return of Capital	06/25/2018	04/29/2022	485,774	0	0	0	0	0	0	485,774	485,774	0	0	0	4,235
000000-00-0	Cross Creek Capital III, LP	Salt Lake City	UT	Return of Capital	03/09/2021	06/30/2022	(419)	0	0	0	0	0	0	(419)	(419)	0	0	0	419
000000-00-0	Electric Guard Dog, LLC	Columbia	SC	Final Distribution	06/08/2016	04/20/2022	0	0	0	0	0	0	0	0	48,778	0	48,778	48,778	0
000000-00-0	Energy Impact Fund LP	New York	NY	Return of Capital	05/19/2017	06/17/2022	89,813	0	0	0	0	0	0	89,813	89,813	0	0	0	91,356
000000-00-0	Energy Impact Fund II LP	New York	NY	Return of Capital	03/20/2020	05/20/2022	153,347	0	0	0	0	0	0	153,347	153,347	0	0	0	0
000000-00-0	Foresite Capital Fund IV, LP	San Francisco	CA	Return of Capital	04/16/2018	04/15/2022	219,221	0	0	0	0	0	0	219,221	219,221	0	0	0	0
000000-00-0	Foresite Capital Fund V, LP	San Francisco	CA	Return of Capital	06/08/2020	04/13/2022	69,768	0	0	0	0	0	0	69,768	69,768	0	0	0	0
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Return of Capital	06/29/2020	04/08/2022	20,231	0	0	0	0	0	0	20,231	20,231	0	0	0	0
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Return of Capital	05/29/2020	05/31/2022	54,573	0	0	0	0	0	0	54,573	54,573	0	0	0	0
000000-00-0	GreyLion Capital LP	New York	NY	Return of Capital	08/20/2014	04/30/2022	12,245	0	0	0	0	0	0	12,245	12,245	0	0	0	8,900
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	Return of Capital	06/11/2018	05/06/2022	82,830	0	0	0	0	0	0	82,830	82,830	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund III L.P.	New York	NY	Return of Capital	05/23/2013	06/30/2022	229,213	0	0	0	0	0	0	229,213	229,213	0	0	0	(129,973)
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	Return of Capital	04/19/2017	05/13/2022	168,604	0	0	0	0	0	0	168,604	168,604	0	0	0	10,380
000000-00-0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020	05/10/2022	313,968	0	0	0	0	0	0	313,968	313,968	0	0	0	87,191
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Return of Capital	03/27/2020	06/29/2022	367,968	0	0	0	0	0	0	367,968	367,968	0	0	0	0
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Return of Capital	11/01/2018	06/24/2022	450	0	0	0	0	0	0	450	450	0	0	0	0
000000-00-0	Snow Phipps I, LP	Wilmington	DE	Return of Capital	02/06/2007	06/30/2022	(16)	0	0	0	0	0	0	(16)	(16)	0	0	0	0
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Return of Capital	06/08/2016	04/29/2022	42,802	0	0	0	0	0	0	42,802	42,802	0	0	0	44,814
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Return of Capital	08/19/2013	06/30/2022	18,792	0	0	0	0	0	0	18,792	18,792	0	0	0	91,747
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018	06/30/2022	131,028	0	0	0	0	0	0	131,028	131,028	0	0	0	0
000000-00-0	Swyft Parent Holdings, LP	New York	NY	Return of Capital	02/07/2022	06/10/2022	34,805	0	0	0	0	0	0	34,805	34,805	0	0	0	0
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Return of Capital	07/25/2018	05/20/2022	508,260	0	0	0	0	0	0	508,260	508,260	0	0	0	0
000000-00-0	Tritium Partners, LLC	Austin	TX	Return of Capital	06/26/2015	04/12/2022	252,411	0	0	0	0	0	0	252,411	252,411	0	0	0	378,959
000000-00-0	Vida Longevity Fund, LP	Austin	TX	Return of Capital	04/01/2015	05/11/2022	62,080	0	0	0	0	0	0	62,080	62,080	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							35,272,176	0	0	0	0	0	0	35,272,176	35,401,938	0	129,762	129,762	1,815,350
000000-00-0	Benton TX Investors, LLC	Allen	TX	Return of Capital	11/03/2021	05/24/2022	48,450	0	0	0	0	0	0	48,450	48,450	0	0	0	73,950
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	05/25/2022	95	0	0	0	0	0	0	95	95	0	0	0	55,272
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Return of Capital	04/07/2017	06/10/2022	549,961	0	0	0	0	0	0	549,961	549,961	0	0	0	33,700
000000-00-0	Lubert-Adler Workforce Housing Fund, L.P.	Philadelphia	PA	Return of Capital	08/08/2019	06/27/2022	5,009,877	0	0	0	0	0	0	5,009,877	5,009,877	0	0	0	1,525,887

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	Return of Capital	12/05/2018	06/29/2022	1,359,696	0	0	0	0	0	0	1,359,696	1,359,696	0	0	0	0
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	Return of Capital	11/27/2017	04/30/2022	26,800	0	0	0	0	0	0	26,800	26,800	0	0	0	(26,800)
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	Return of Capital	10/15/2015	06/23/2022	5,125,317	0	0	0	0	0	0	5,125,317	5,125,317	0	0	0	25,231
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	Return of Capital	05/08/2018	06/23/2022	2,941,212	0	0	0	0	0	0	2,941,212	2,941,212	0	0	0	0
000000-00-0	PRCP-Oregon Partners I, LP	Oregon City	OR	Final Distribution	04/08/2016	06/09/2022	0	0	0	0	0	0	0	0	180,351	0	180,351	180,351	0
000000-00-0	Righetti Ranch, LP	San Luis Obispo	CA	Return of Capital	06/26/2015	05/26/2022	3,800,899	0	0	0	0	0	0	3,800,899	3,800,899	0	0	0	0
000000-00-0	Student Housing Joint Venture, LP	Philadelphia	PA	Return of Capital	09/30/2014	04/15/2022	30,276,805	0	0	0	0	0	0	30,276,805	30,276,805	0	0	0	17,256,461
000000-00-0	W Parker TX Investors, LLC	Plano	TX	Return of Capital	11/03/2021	05/24/2022	147,050	0	0	0	0	0	0	147,050	147,050	0	0	0	102,850
2199999. Joint Venture Interests - Real Estate - Unaffiliated							49,286,162	0	0	0	0	0	0	49,286,162	49,466,513	0	180,351	180,351	19,046,550
000000-00-0	Charleston Harbor Holding Company, LLC	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	09/08/2021	06/30/2022	222,583	0	0	0	0	0	0	222,583	222,583	0	0	0	1,969,464
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020	04/14/2022	6,961,033	0	0	0	0	0	0	6,961,033	8,159,840	0	1,198,807	1,198,807	(21,990)
2299999. Joint Venture Interests - Real Estate - Affiliated							7,183,615	0	0	0	0	0	0	7,183,615	8,382,423	0	1,198,807	1,198,807	1,947,475
482666-ZZ-0	K2 INSURANCE SERV 5.00 01/02/2025	Greenville	SC	Return of Capital	12/15/2020	06/30/2022	250,000	0	0	0	0	0	0	250,000	250,000	0	0	0	170,445
595622-ZZ-7	MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026	San Diego	CA	Return of Capital	09/30/2021	06/15/2022	110,063	0	0	0	0	0	0	110,063	110,063	0	0	0	25,810
2999999. Collateral Loans - Unaffiliated							360,063	0	0	0	0	0	0	360,063	360,063	0	0	0	196,255
000000-00-0	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018	06/22/2022	240,283	0	0	0	0	0	0	240,283	240,283	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							240,283	0	0	0	0	0	0	240,283	240,283	0	0	0	0
4899999. Total - Unaffiliated							90,996,497	0	0	0	0	0	0	90,996,497	91,306,610	0	310,113	310,113	21,418,875
4999999. Total - Affiliated							7,739,615	0	0	0	0	0	0	7,739,615	8,938,423	0	1,198,807	1,198,807	2,193,371
5099999 - Totals							98,736,112	0	0	0	0	0	0	98,736,112	100,245,032	0	1,508,920	1,508,920	23,612,247

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-EQ-0	UNITED STATES TREASURY		05/18/2022	JP Morgan		1,995,313	2,000,000	598	1.A
91282C-ET-4	UNITED STATES TREASURY		06/08/2022	JP Morgan		1,962,813	2,000,000	1,291	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						3,958,125	4,000,000	1,889	XXX
31397P-PL-8	FHM M012 A1A - CMBS		06/15/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	622	1.A
57419T-WE-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		05/19/2022	RBC CAPITAL MARKETS		2,108,180	2,000,000	0	1.C FE
61212W-RS-6	MONTANA ST BRD HSG SINGLE FAMILY MTG		05/18/2022	RBC CAPITAL MARKETS		1,708,792	1,620,000	0	1.B FE
67756Q-X5-1	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		05/20/2022	JP Morgan		3,166,650	3,000,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,983,622	7,620,000	622	XXX
001746-AQ-9	AMMC 18 BR - CDO		05/16/2022	DEUTSCHE BANK SECURITIES, INC.		967,000	1,000,000	4,626	1.C FE
00178L-AC-3	AMMC 21 B - CDO		05/10/2022	DEUTSCHE BANK SECURITIES, INC.		1,465,500	1,500,000	1,236	1.C FE
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		06/07/2022	JP Morgan		1,499,970	1,500,000	0	2.B FE
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS		05/25/2022	Direct		10,128	10,128	0	1.D FM
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.		06/06/2022	BMO Capital Markets		1,500,000	1,500,000	0	2.B FE
03665T-AN-6	ANTARES CLO 2018-2, LTD. - CDO	C	04/21/2022	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0	1.A FE
03665T-AQ-9	ANTARES CLO 2018-2, LTD. - CDO	C	04/21/2022	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0	1.C FE
053807-AV-5	AVNET INC		05/12/2022	Bank of America Merrill Lynch		1,999,820	2,000,000	0	2.C FE
054980-AA-5	BDS 22FL11 ATS - CMBS		04/04/2022	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0	1.A FE
055984-AA-6	BSPRT 22FL9 A - CDO		06/10/2022	WELLS FARGO SECURITIES LLC		9,900,000	10,000,000	0	1.A FE
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		04/01/2022	Direct		10,827	10,827	0	1.D FM
088555-ZE-0	BIDTELLECT INC 10.00 06/30/2023		04/01/2022	Various		15,929	15,929	0	5.B
088555-ZE-0	BIDTELLECT INC 10.00 06/30/2023		06/01/2022	AFG Private Placement		5,580	5,580	0	5.B GI
08888#-AA-4	BIDTELLECT INC 10.00 6/30/2023		06/01/2022	AFG Private Placement		25,305	25,305	0	5.B GI
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		04/21/2022	AFG Private Placement		6,000,000	6,000,000	0	2.C PL
10240#-AA-3	BOWHUNTER HOLDINGS, LLC		06/17/2022	AFG Private Placement		138,576	138,576	0	5.B GI
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		06/21/2022	WELLS FARGO SECURITIES LLC		2,574,260	2,816,000	51,932	3.A FE
12327A-AA-6	BJETS 221 A - ABS		05/05/2022	DEUTSCHE BANK SECURITIES, INC.		1,455,235	1,500,000	0	1.F FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/17/2022	CANTOR FITZGERALD + CO.		1,190,470	1,262,680	660	1.A FE
12661P-AA-7	CSL FINANCE PLC	C	04/20/2022	Bank of America Merrill Lynch		999,010	1,000,000	0	1.G FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		06/30/2022	GOLDMAN		4,117,905	4,185,000	20,001	1.A FE
138616-AK-3	CANTOR FITZGERALD LP		04/07/2022	GOLDMAN		6,479,265	6,500,000	0	2.C FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		3,000,000	3,000,000	0	2.A FE
141781-BV-5	CARGILL INC		04/19/2022	MITSUBISHI UFJ SECURITIES		2,735,453	2,750,000	0	1.F FE
15674@-AA-9	CERBERUS SWC? II TL L+225 11/20/2026		06/10/2022	AFG Private Placement		3,280,000	3,280,000	0	1.D
17030E-AA-5	CHNGE 223 A1 - RMBS		06/24/2022	CANTOR FITZGERALD + CO.		3,424,649	3,500,000	13,611	1.F FE
173333-ZC-2	LOSANT LOT 8.00 12/04/2022		05/26/2022	EXCHANGE		250,000	250,000	39,835	5.B GI
174610-BE-4	CITIZENS FINANCIAL GROUP INC		05/18/2022	MORGAN STANLEY CO		2,000,000	2,000,000	0	2.B FE
222070-AE-4	COTY INC		06/15/2022	Bank of America Merrill Lynch		931,250	1,000,000	8,611	4.A FE
222070-AE-4	COTY INC		06/17/2022	WELLS FARGO SECURITIES LLC		3,700,000	4,000,000	37,222	3.C FE
22821C-AC-8	CROWN CAPITAL HOLDINGS LLC		06/01/2022	PIPR		2,500,000	2,500,000	0	2.A PL
233046-AQ-4	DNKN 211 A22 - RMBS		05/13/2022	JP Morgan		2,579,395	2,942,625	17,729	2.B FE
244608-AQ-8	DPATH 181R A2R - CDO	C	06/06/2022	GREENSLEDGE CAPITAL MARKETS LLC		3,000,000	3,000,000	0	1.A FE
25461L-AA-0	DIRECTV FINANCING LLC		06/13/2022	CREDIT SUISSE SECURITIES (USA)		890,000	1,000,000	19,583	3.B FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		05/06/2022	RW Baird		4,201,592	4,308,750	7,229	2.A FE
26209X-AA-9	HONK 201 A2 - RMBS		04/21/2022	BARCLAYS CAPITAL INC FIXED INC		1,558,785	1,650,600	868	2.C FE
30259R-AM-7	FMMSR 22GT1 A - CMO/RMBS		04/26/2022	CREDIT SUISSE SECURITIES (USA)		1,999,282	2,000,000	0	2.C FE
302637-AJ-2	FSKMM 1R A2R - CDO		04/06/2022	RAYMOND JAMES & ASSOCIATES INC.		1,100,000	1,100,000	6,090	1.A FE
314890-AC-8	FERGUSON FINANCE PLC	C	04/12/2022	Bank of America Merrill Lynch		1,994,040	2,000,000	0	2.A FE
319383-AE-5	FIRST BUSEY CORP		05/25/2022	PIPR		3,000,000	3,000,000	0	2.B FE
33768N-AA-0	FKH 22SFR1 A - RMBS		04/05/2022	MORGAN STANLEY CO		8,999,617	9,000,000	0	1.A FE
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		04/08/2022	J P MORGAN SECURITIES		7,879,854	8,453,078	7,749	1.A FE
34417R-AB-2	FOCUS 221 A2 - RMBS		06/28/2022	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0	2.B FE
34961J-AY-0	FCO 9R A1T - CDO		06/28/2022	RAYMOND JAMES & ASSOCIATES INC.		19,200,000	20,000,000	109,537	1.A FE
36319T-AJ-5	GALXY XXIII B2 - CDO	C	06/22/2022	EXCHANGE		750,000	750,000	3,447	1.C FE
36319T-AL-0	GALXY XXIII C2 - CDO	C	06/22/2022	EXCHANGE		3,750,000	3,750,000	17,235	1.F FE
36319W-AC-3	GALXY XXIII ASN - CDO	C	06/22/2022	EXCHANGE		130,524	875,000	4,021	6. *
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	04/27/2022	DEUTSCHE BANK SECURITIES, INC.		7,952,000	8,000,000	35,910	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		05/04/2022	AFG Private Placement		427,932	427,932	0	2.A PL
40434L-AL-9	HP INC		05/06/2022	JP Morgan		4,539,850	5,000,000	23,333	2.B FE
40434L-AN-5	HP INC		06/16/2022	GOLDMAN		6,798,000	7,000,000	0	2.B FE
411707-AH-5	HNGRY 201 A - RMBS		05/12/2022	BARCLAYS CAPITAL INC FIXED INC		457,953	493,750	3,058	2.B FE
43133Y-AA-3	HITR 4 A1A - CDO	C	06/03/2022	Bank of America Merrill Lynch		15,000,000	15,000,000	0	1.A FE
446150-BA-1	HUNTINGTON BANCSHARES INC		05/06/2022	Various		8,015,390	8,000,000	0	2.A FE
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		04/14/2022	BARCLAYS CAPITAL INC FIXED INC		5,999,928	6,000,000	14,600	1.A FE
46590X-AG-1	JBS USA LUX SA		06/13/2022	Various		4,883,955	5,000,000	0	2.C FE
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		04/01/2022	JP Morgan		0	0	(18,750)	1.A FE
46817M-AR-8	JACKSON FINANCIAL INC		06/02/2022	MORGAN STANLEY CO		5,000,000	5,000,000	0	2.B FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		04/06/2022	Bank of America Merrill Lynch		1,357,398	1,400,000	3,488	2.B FE
501797-AN-4	BATH & BODY WORKS INC		06/13/2022	Various		5,430,000	6,000,000	105,583	3.B FE
501797-AQ-7	BATH & BODY WORKS INC		05/18/2022	Various		4,067,500	4,000,000	81,444	3.B FE
50196@-AA-5	LCN NORTH AMERICAN FUND III-D LP		05/25/2022	AFG Private Placement		1,239,790	1,239,790	0	1.F PL
525241-AL-9	LXS 2007-1 WF1 - RMBS		06/01/2022	Direct		0	86	0	1.D FM
55272X-AA-0	MFA FINANCIAL INC		04/08/2022	Stifel, Nicolaus & Co., Inc.		3,712,500	3,750,000	74,436	2.C FE
55280H-AW-7	MCFCL 4RR ARR - CDO		06/23/2022	RAYMOND JAMES & ASSOCIATES INC.		24,716,106	25,692,418	124,369	1.A FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		04/05/2022	WELLS FARGO SECURITIES LLC		8,417,935	8,500,000	34,132	1.A FE
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		06/07/2022	BARCLAYS CAPITAL INC FIXED INC		7,336,943	7,500,000	31,667	1.A FE
59408T-AA-8	MICHAEL KORS (USA) INC		06/13/2022	GOLDMAN		3,345,625	3,500,000	18,003	2.C FE
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		04/01/2022	CANTOR FITZGERALD + CO.		(96,937)	(95,888)	96,937	1.A
62879W-10-7	NB SELECT OPPORTUNITIES ISPV 2022 LLC -		05/25/2022	Various		330,367	(4,321,888)	0	4.B Z
62879X-AB-1	NB SELECT OPP ISPV 2022 CL A DD 4.15 04/		05/25/2022	AFG Private Placement		1,054,532	1,054,532	0	1.G Z
62946A-AC-8	NPRL 2017-1 A1 - ABS		05/18/2022	DEUTSCHE BANK SECURITIES, INC.		1,337,173	1,394,250	0	1.G FE
62954H-BE-7	NXP BV	C	05/12/2022	CITIGROUP		2,496,150	2,500,000	0	2.B FE
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		04/22/2022	AFG Private Placement		1,073,171	1,073,171	0	2.A Z
647551-C@-7	NEW MOUNTAIN FINANCE CORP 5.90 06/15/202		06/15/2022	AFG Private Placement		7,000,000	7,000,000	0	2.C Z
654744-AD-3	NISSAN MOTOR CO LTD	C	05/06/2022	Various		5,027,976	5,417,000	38,360	2.C FE
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		04/08/2022	J P MORGAN SECURITIES		5,467,633	5,930,890	5,437	1.A FE
67389Y-AB-1	OAKCL 2015-1 SN - CDO	C	05/25/2022	BANC OF AMERICA SECURITIES		663,774	870,000	3,187	6. *
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		06/07/2022	Bank of America Merrill Lynch		5,597,344	6,000,000	22,167	1.A FE
675922-AE-8	OCT34 34 B1 - CDO		06/27/2022	EXCHANGE		2,003,000	2,003,000	8,387	1.C FE
675922-AJ-7	OCT34 34 C1 - CDO		06/27/2022	EXCHANGE		2,379,000	2,379,000	9,961	1.E FE
675922-AL-2	OCT34 34 C2 - CDO		06/27/2022	EXCHANGE		2,615,000	2,615,000	10,949	1.G FE
675923-AJ-5	OCT34 34 SN1 - CDO		06/27/2022	EXCHANGE		453,493	1,503,000	6,293	6. *
69346M-AE-9	PAYMENT ISSUER TRUST - FMSR - CMO		06/15/2022	CITIGROUP		9,950,000	10,000,000	0	2.C FE
69377E-AA-7	PRPM 22INV1 A1 - RMBS		06/23/2022	NOMURA SECURITIES/FIXED INCOME		2,431,856	2,500,000	18,028	1.A FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		05/03/2022	AFG Private Placement		327,826	327,826	0	1.E PL
74331U-AA-6	PROG 22SFR3 A - RMBS		04/06/2022	ROYAL BANK OF CANADA		5,745,561	6,000,000	0	1.A FE
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS		04/01/2022	CREDIT SUISSE		925	0	1	1.D FM
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		04/01/2022	RW Baird		1,985,000	2,000,000	889	1.A FE
75574E-AA-5	RCMT 22FL9 A - CMBS		06/23/2022	JP Morgan		9,920,000	10,000,000	0	1.A FE
75574U-AC-5	READY CAPITAL CORP		04/08/2022	PIPR		4,000,000	4,000,000	0	2.A PL
81761T-AE-5	SERV 211 A21 - RMBS		04/13/2022	BARCLAYS CAPITAL INC FIXED INC		453,816	512,425	3,181	2.C FE
82967N-BA-5	SIRIUS XM RADIO INC		06/22/2022	Various		8,377,500	9,000,000	174,167	3.C FE
87222E-AB-4	TBW 2007-1 A2 - RMBS		04/01/2022	Various		28,316	0	1	1.D FM
87222E-AC-2	TBW 2007-1 A3 - RMBS		04/01/2022	CREDIT SUISSE		(492,296)	(574,560)	(964)	1.D FM
87342R-AE-4	BELL 181 A22 - RMBS		06/08/2022	Various		7,977,384	8,005,002	58,567	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		06/22/2022	Various		5,521,325	6,476,250	17,974	2.B FE
87666Y-AA-5	TCO 22DPM A - CMBS		05/02/2022	WELLS FARGO SECURITIES LLC		14,849,790	15,000,000	0	1.A FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		06/17/2022	Various		4,810,000	5,900,000	41,311	3.A FE
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC		04/13/2022	AFG Private Placement		7,000,000	7,000,000	0	1.F PL
89609M-AA-7	TRIBUTE RAIL LLC - ABS		05/19/2022	WELLS FARGO SECURITIES LLC		3,499,295	3,500,000	0	1.F FE
89656R-AA-8	TRL 221 A - RMBS		04/20/2022	CREDIT SUISSE SECURITIES (USA)		10,999,527	11,000,000	0	1.F FE
90187B-AB-7	TWO HARBORS INVESTMENT CORP		04/14/2022	ODEON CAPITAL		958,750	1,000,000	16,319	2.C FE
90187B-AB-7	TWO HARBORS INVESTMENT CORP		04/19/2022	ODEON CAPITAL		2,850,000	3,000,000	50,000	2.C FE
92257B-AA-0	VCC 2022-3 A - CMBS		06/08/2022	CITIGROUP		5,988,401	6,000,000	33,930	1.A FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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92259U-AA-6	VCC 222 A - RMBS		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		8,998,406	9,000,000	43,198	1.A FE
925650-AB-9	VICI PROPERTIES LP		04/20/2022	JP Morgan		2,997,960	3,000,000	0	2.C FE
92852L-AC-3	VITERRA FINANCE BV	C	04/13/2022	JP Morgan		2,988,840	3,000,000	0	2.C FE
928563-AL-9	VMWARE INC		05/06/2022	JP Morgan		4,022,100	5,000,000	25,972	2.C FE
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/31/2022	MORGAN STANLEY CO		4,996,450	5,000,000	0	2.A FE
970648-AL-5	WILLIS NORTH AMERICA INC		05/12/2022	CITIGROUP		3,998,200	4,000,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						434,494,632	443,553,063	1,586,747	XXX
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		04/19/2022	DIRECT		2,400	2,400	0	3.B PL
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		05/26/2022	DIRECT		26,753	26,753	0	3.B PL
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		04/12/2022	PAYMENT IN KIND		37,018	37,018	0	4.C Z
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		05/25/2022	DIRECT		48,680	48,680	0	4.C Z
24360@-AC-6	DECOPAC, INC. - TERM B LOAN		06/30/2022	PAYMENT IN KIND		2,338	2,338	0	3.B PL
24736C-BS-2	Term Loan B : Delta Air		05/19/2022	Various		3,018,750	3,000,000	0	2.B FE
26888*-AB-8	EPS NASS PARENT, INC. - DELAYED DRAW TER		04/26/2022	DIRECT		8,530	8,530	0	2.C PL
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		04/04/2022	DIRECT		493,025	493,025	0	3.A Z
36457W-AC-5	GALWAY BORROWER LLC		05/31/2022	DIRECT		3,368	3,368	0	3.B PL
36457W-AD-3	GALWAY BORROWER LLC		06/06/2022	DIRECT		4,844	4,844	0	3.B PL
36850@-AB-9	Gehl Foods, LLC/Term Loan 1/18		05/03/2022	CAPITALIZED INTEREST		5,181	5,181	0	4.A PL
36850@-AC-7	GEHL FOODS, LLC - INCREMENTAL TERM LOAN		04/01/2022	CAPITALIZED INTEREST		778	778	0	4.A Z
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		04/12/2022	DIRECT		1,091	1,091	0	3.A PL
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental		06/30/2022	CAPITALIZED INTEREST		11	11	0	3.C PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		05/31/2022	DIRECT		6,782	6,782	0	3.B Z
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		06/21/2022	DIRECT		5,165	5,165	0	4.A PL
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		06/29/2022	DIRECT		5,166	5,166	0	4.A Z
62929#-AA-2	NM GRC Holdco, LLC/Term Loan 1/18		04/29/2022	CAPITALIZED INTEREST		1,152	1,152	0	5.B PL
62929#-AB-0	NM GRC Holdco, LLC/Delayed Draw Term Loa		04/29/2022	PAYMENT IN KIND		320	320	0	5.B PL
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMEND		05/31/2022	PAYMENT IN KIND		172	172	0	3.C Z
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMEND		06/02/2022	PAYMENT IN KIND		2,747	2,747	0	3.C Z
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM		04/29/2022	DIRECT		2,597	2,597	0	3.C Z
70977@-AA-8	PEOPLEASE HOLDINGS LLC - TERM LOAN		05/01/2022	DIRECT		1,492,481	1,492,481	0	3.A
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		04/19/2022	Various		1,474	1,474	0	5.C PL
74309#-AB-5	PRG 9/20 Last Out		04/19/2022	Various		10,915	10,915	0	5.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		04/01/2022	PAYMENT IN KIND		71	71	0	5.C Z
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		04/01/2022	Various		660	660	0	5.C Z
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo		06/30/2022	CAPITALIZED INTEREST		1,542	1,542	0	3.C FE
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed		06/30/2022	CAPITALIZED INTEREST		584	584	0	3.C PL
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed		06/30/2022	CAPITALIZED INTEREST		133	133	0	3.C Z
77636*-AC-4	ROOFING BUYER, LLC - DELAYED DRAW TERM L		06/10/2022	DIRECT		340,000	340,000	0	2.C Z
84833*-AC-1	SPERBER LANDSCAPE COMPANIES, LLC - DELAY		04/19/2022	DIRECT		55,556	55,556	0	2.A PL
86662#-AB-0	SUN ACQUIRER CORP		06/17/2022	DIRECT		7,268	7,268	0	3.B Z
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		06/30/2022	DIRECT		13,404	13,404	0	3.A PL
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A		06/01/2022	CAPITALIZED INTEREST		51,079	51,079	0	5.A PL
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN		06/01/2022	PAYMENT IN KIND		1,307	1,307	0	5.A PL
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN		06/01/2022	PAYMENT IN KIND		5,941	5,941	0	5.A PL
91859#-AA-5	LB VACATION BUYER LLC - DELAYED DRAW TER		05/02/2022	DIRECT		123,393	123,393	0	2.A PL
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		04/22/2022	DIRECT		15,183	15,183	0	3.C Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		06/30/2022	DIRECT		374,394	374,394	0	3.C Z
92840@-AC-3	VistaPharm, Inc./Term B-1 Loans 10/17		04/01/2022	CAPITALIZED INTEREST		6,076	14,466	0	3.C
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,178,328	6,167,969	0	XXX
2509999997. Total - Bonds - Part 3						452,614,707	461,341,031	1,589,258	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						452,614,707	461,341,031	1,589,258	XXX
009522-ZD-8	AIRWAY THERAPEUTICS SERIES D-2		05/06/2022	EXCHANGE	619,242.000	1,000,000	0.00	0	5.B GI
371877-ZD-6	GENETESIS SERIES C		06/14/2022	Various	866,415.000	4,600,821	0.00	0	5.B GI
50099A-ZZ-0	KRIYA THERAPEUTICS SERIES C		05/10/2022	AFG Private Placement	414,639.000	2,999,996	0.00	0	5.B GI

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
523333-ZA-3	LEGACY VENTURES LLC SERIES A PREFERRED S		04/06/2022	AFG Private Placement	18,450.000	2,000,000	0.00	0	4.B Z
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		04/21/2022	CITIGROUP	13,000,000.000	13,000,000	0.00	0	2.B FE
695263-20-2	PACWEST BANCORP		06/01/2022	PIPR	120,000.000	3,000,000	0.00	0	3.C FE
74666Z-ZZ-8	Series G Preferred Shares		05/02/2022	AFG Private Placement	118,267.000	1,500,000	0.00	0	5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						28,100,817	XXX	0	XXX
06055H-AB-9	BANK OF AMERICA CORP		04/19/2022	Bank of America Merrill Lynch	12,000,000.000	12,000,000	0.00	0	2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						12,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						40,100,817	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						40,100,817	XXX	0	XXX
02215L-20-9	KINETIK HOLDINGS CL A ORD		06/30/2022	VE CAPITAL	2,500.000	94,019		0	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD		05/06/2022	KEEFE BRUYETTE & WOODS	270,000.000	4,060,887		0	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		05/26/2022	VE CAPITAL	500.000	14,556		0	
22758A-10-5	CROSSAMERICA PARTNERS UNT		06/09/2022	VE CAPITAL	500.000	11,193		0	
29273V-10-0	ENERGY TRANSFER UNT		04/21/2022	VE CAPITAL	1,000.000	11,942		0	
45174J-50-9	IHEARTMEDIA CL A ORD		06/13/2022	Various	487,091.000	5,598,912		0	
500255-10-4	KOHL'S ORD		05/20/2022	Stifel, Nicolaus & Co., Inc.	100,000.000	4,214,724		0	
67058H-10-2	NUSTAR ENERGY UNT		04/12/2022	VE CAPITAL	1,000.000	15,745		0	
876030-10-7	TAPESTRY ORD		05/11/2022	Various	265,000.000	7,632,710		0	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		06/10/2022	Various	571,665.000	10,126,085		0	
G81276-10-0	SIGNET JEWELERS ORD	C	05/20/2022	Various	170,000.000	10,049,013		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						41,829,787	XXX	0	XXX
00177K-AC-6	AMMC 25 SUB - CDO	C	04/27/2022	CREDIT SUISSE SECURITIES (USA)	0.000	12,036,500		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,036,500	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						53,866,287	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						53,866,287	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						93,967,104	XXX	0	XXX
6009999999 - Totals						546,581,811	XXX	1,589,258	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31383S-RS-1	FN 511797 - RMBS		06/01/2022	Paydown		445	445	445	437	0	8	0	8	0	445	0	0	0	11	05/01/2031	1.A
31388D-ZU-5	FN 602055 - RMBS		06/01/2022	Paydown		4,905	4,905	5,002	4,843	0	63	0	63	0	4,905	0	0	0	154	09/01/2031	1.A
31388G-VW-8	FN 604629 - RMBS		06/01/2022	Paydown		1,805	1,805	1,802	429	0	1,376	0	1,376	0	1,805	0	0	0	46	09/01/2031	1.A
31388K-WT-5	FN 607358 - RMBS		06/01/2022	Paydown		123	123	126	96	0	27	0	27	0	123	0	0	0	3	10/01/2031	1.A
31390V-ER-1	FN 657244 - RMBS		06/01/2022	Paydown		320	320	324	263	0	56	0	56	0	320	0	0	0	8	09/01/2032	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,598	7,598	7,700	6,069	0	1,530	0	1,530	0	7,598	0	0	0	222	XXX	XXX
13063C-XS-4	CALIFORNIA ST		06/01/2022	Direct		1,025,000	1,025,000	1,025,000	1,025,002	0	(2)	0	(2)	0	1,025,000	0	0	0	12,496	12/01/2031	1.C FE
20772J-GW-6	CONNECTICUT ST		06/22/2022	Call @ 100.00		2,650,000	2,650,000	3,084,282	2,674,424	0	(24,424)	0	(24,424)	0	2,650,000	0	0	0	73,979	06/01/2024	1.D FE
70914P-SK-9	PENNSYLVANIA (COMMONWEALTH OF)		06/01/2022	Call @ 100.00		3,115,000	3,115,000	3,623,461	3,142,865	0	(28,553)	0	(28,553)	0	3,115,000	0	0	0	77,875	06/01/2024	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,790,000	6,790,000	7,732,743	6,842,291	0	(52,978)	0	(52,978)	0	6,790,000	0	0	0	164,350	XXX	XXX
68609T-HV-3	OREGON ST		06/01/2022	Direct		15,000	15,000	15,848	15,133	0	(133)	0	(133)	0	15,000	0	0	0	342	06/01/2049	1.B FE
68609T-SH-2	OREGON ST		06/01/2022	Direct		85,000	85,000	91,814	85,506	0	(506)	0	(506)	0	85,000	0	0	0	1,518	12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	107,662	100,639	0	(639)	0	(639)	0	100,000	0	0	0	1,860	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		06/01/2022	Paydown		37,179	37,179	37,179	37,179	0	0	0	0	0	37,179	0	0	0	465	07/01/2043	1.B FE
051687-DB-4	AURORA ILL SINGLE FAMILY MTG REV - MBS		06/01/2022	Paydown		2,788	2,788	2,829	2,819	0	(31)	0	(31)	0	2,788	0	0	0	64	12/01/2039	1.B FE
196479-E6-2	COLORADO HSG & FIN AUTH		05/02/2022	Direct		95,000	95,000	103,150	95,822	0	(822)	0	(822)	0	95,000	0	0	0	1,978	05/01/2048	1.A FE
196479-N9-6	COLORADO HSG & FIN AUTH		05/02/2022	Direct		110,000	110,000	116,505	110,537	0	(537)	0	(537)	0	110,000	0	0	0	2,289	11/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2022	Paydown		17,089	17,090	17,006	16,966	0	123	0	123	0	17,089	0	0	0	228	02/01/2044	1.B FE
19647P-BH-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2022	Call @ 100.00		7,713	7,713	7,713	7,713	0	0	0	0	0	7,713	0	0	0	111	06/01/2056	1.A FE
19647P-BK-8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/02/2022	Call @ 100.00		15,129	15,129	15,129	14,343	0	4	0	4	0	14,347	0	782	782	189	09/01/2056	1.A FE
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/06/2022	Call @ 100.00		1,917,567	1,917,567	1,917,567	1,917,531	0	0	0	0	0	1,917,531	0	36	36	29,766	11/01/2045	1.A FE
19647P-BU-6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/02/2022	Call @ 100.00		7,002	7,002	7,002	7,002	0	0	0	0	0	7,002	0	0	0	110	08/01/2057	1.A FE
196480-DQ-7	COLORADO HSG & FIN AUTH		05/02/2022	Direct		45,000	45,000	49,500	45,339	0	(339)	0	(339)	0	45,000	0	0	0	894	05/01/2050	1.A FE
196480-EW-3	COLORADO HSG & FIN AUTH		05/02/2022	Direct		70,000	70,000	73,932	70,274	0	(274)	0	(274)	0	70,000	0	0	0	1,431	05/01/2050	1.A FE
196480-EX-1	COLORADO HSG & FIN AUTH		06/01/2022	Paydown		515,309	515,309	515,309	515,309	0	0	0	0	0	515,309	0	0	0	6,433	01/01/2050	1.A FE
20775B-7X-8	CONN ST HSG FIN AUTH HSG MTG FIN PG		04/22/2022	Call @ 100.00		535,000	535,000	535,000	535,000	0	0	0	0	0	535,000	0	0	0	1,728	11/15/2030	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 101.273		95,000	95,000	100,036	92,707	0	(609)	0	(609)	0	92,098	0	2,902	2,902	2,056	11/15/2039	1.A FE
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Call @ 100.00		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	1,493	11/15/2031	1.A FE
20775C-N3-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 103.112		255,000	255,000	269,583	243,884	0	(1,728)	0	(1,728)	0	242,156	0	12,844	12,844	5,775	05/15/2042	1.A FE
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/27/2022	Direct		40,000	40,000	38,856	39,986	0	14	0	14	0	40,000	0	0	0	27	11/15/2037	1.A FE
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 102.474		370,000	370,000	403,167	360,163	0	(1,802)	0	(1,802)	0	358,361	0	11,639	11,639	7,982	05/15/2047	1.A FE
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 102.494		145,000	145,000	153,517	141,080	0	(992)	0	(992)	0	140,088	0	4,912	4,912	3,147	11/15/2041	1.A FE
25477P-HN-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		05/02/2022	Direct		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	11/01/2036	1.A FE
296122-WV-2	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2022	Direct		60,000	60,000	64,500	60,300	0	(300)	0	(300)	0	60,000	0	0	0	1,085	04/01/2051	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		06/01/2022	Paydown		43,665	43,665	44,392	44,181	0	(516)	0	(516)	0	43,665	0	0	0	738	11/01/2049	1.A
3133N3-VG-6	FH RE6015 - RMBS		06/01/2022	Paydown		202,558	202,558	205,501	204,661	0	(2,103)	0	(2,103)	0	202,558	0	0	0	3,067	09/01/2049	1.A
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS		06/01/2022	Paydown		7,405	7,405	7,112	7,100	0	305	0	305	0	7,405	0	0	0	177	06/25/2032	1.A
31392H-FC-2	FNR 0297E SR - CMO/RMBS		06/30/2022	Direct		0	0	47,541	(1,404)	0	0	0	0	0	(1,404)	0	1,404	1,404	0	01/25/2033	1.A
31392T-FH-5	FHR 2480F NS - CMO/RMBS		06/30/2022	Direct		0	0	48,859	(298)	0	0	0	0	0	(298)	0	298	298	0	01/15/2032	1.A
31393B-VF-9	FNR 2003-42 JS - CMO/RMBS		06/30/2022	Direct		0	0	10,498	(536)	0	0	0	0	0	(536)	0	536	536	0	05/25/2033	1.A
31397P-PN-4	FHM M012 AA2 - CMBS		06/15/2022	Various		2,901,478	2,901,478	2,763,658	2,887,407	0	14,071	0	14,071	0	2,901,478	0	0	0	22,844	08/15/2051	1.B FE
31397P-PP-9	FHM M012 AA3 - CMBS		06/15/2022	Various		7,737,275	7,737,275	7,737,275	7,737,275	0	0	0	0	0	7,737,275	0	0	0	100,892	08/15/2051	1.B FE
31397P-PV-6	FHM M012 A31 - CMBS		06/15/2022	Various		1,450,739	1,450,739	1,457,441	1,450,438	0	301	0	301	0	1,450,739	0	0	0	17,846	08/15/2051	1.B FE
3140K0-EL-8	FN B04638 - RMBS		06/01/2022	Paydown		85,697	85,697	85,844	85,769	0	(72)	0	(72)	0	85,697	0	0	0	880	11/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS		06/01/2022	Paydown		53,937	53,937	54,794	54,518	0	(581)	0	(581)	0	53,937	0	0	0	845	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		06/01/2022	Paydown		86,449	86,449	87,841	87,365	0	(915)	0	(915)	0	86,449	0	0	0	1,229	11/01/2049	1.A
31418D-JW-3	FN MA3876 - RMBS		06/01/2022	Paydown		116,589	116,589	116,880	116,754	0	(166)	0	(166)	0	116,589	0	0	0	1,390	12/01/2049	1.A
34074M-PA-3	FLORIDA HSG FIN CORP REV		04/01/2022	Direct		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	523	07/01/2031	1.A FE
34074M-QB-0	FLORIDA HSG FIN CORP REV		04/01/2022	Direct		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	3,231	07/01/2037	1.A FE
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV		06/01/2022	Direct		130,000	130,000	126,010	129,865	0	135	0	135	0	130,000	0	0	0	1,209	12/01/2034	1.A FE
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV		06/01/2022	Direct		605,000	605,000	608,677	605,702	0	(702)	0	(702)	0	605,000	0	0	0	9,289	12/01/2032	1.A FE
373539-Y4-1	GEORGIA ST HSG & FIN AUTH REV		06/01/2022	Call @ 100.00		1,335,000	1,335,000	1,335,000	1,335,002	0	(6)	0	(6)	0	1,334,996	0	4	4	26,983	12/01/2033	1.A FE
407272-N9-0	HAMILTON CNTY OHIO HOSP FACS REV		05/15/2022	Maturity @ 100.00		2,000,000	2,000,000	2,287,160	2,001,813	0	(14,291)	0	(14,291)	0	2,000,000	0	0	0	50,000	05/15/2022	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		06/01/2022	Paydown		26,144	26,144	26,144	26,144	0	0	0	0	0	26,144	0	0	0	281	07/01/2037	1.A FE
45201L-WF-8	ILLINOIS HSG DEV AUTH - MBS		06/01/2022	Paydown		50,638	50,638	50,638	50,638	0	0	0	0	0	50,638	0	0	0	735	12/01/2043	1.A FE
45201Y-F3-6	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		305,000	305,000	314,565	305,422	0	(422)	0	(422)	0	305,000	0	0	0	6,687	02/01/2034	1.C FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2022	Paydown		46,134	46,134	46,134	46,134	0	0	0	0	0	46,134	0	0	0	546	02/01/2047	1.A FE
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		245,000	245,000	257,686	245,427	0	(427)	0	(427)	0	245,000	0	0	0	5,150	08/01/2048	1.C FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2022	Paydown		15,790	15,790	14,970	15,066	0	724	0	724	0	15,790	0	0	0	159	06/01/2043	1.A FE
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2022	Paydown		6,211	6,211	6,211	6,211	0	0	0	0	0	6,211	0	0	0	78	02/01/2031	1.A FE
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2022	Paydown		10,127	10,127	10,127	10,127	0	0	0	0	0	10,127	0	0	0	113	07/01/2032	1.A FE
45203L-CE-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2022	Paydown		21,285	21,285	21,285	21,285	0	0	0	0	0	21,285	0	0	0	234	07/01/2032	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/02/2022	Call @ 100.00		21,284	21,284	21,284	21,284	0	0	0	0	0	21,284	0	0	0	359	03/01/2059	1.A FE
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		05/01/2022	Paydown		5,443	5,443	5,443	5,443	0	0	0	0	0	5,443	0	0	0	86	02/01/2033	1.A FE
49130T-ME-3	KENTUCKY HSG CORP HSG REV		06/06/2022	Call @ 100.00		15,000	15,000	16,158	15,064	0	(55)	0	(55)	0	15,009	0	(9)	(9)	698	01/01/2028	1.A FE
49130T-VQ-6	KENTUCKY HSG CORP HSG REV		06/06/2022	Direct		170,000	170,000	176,919	170,253	0	(253)	0	(253)	0	170,000	0	0	0	3,776	07/01/2037	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2022	Paydown		42,259	42,259	41,343	41,459	0	800	0	800	0	42,259	0	0	0	556	12/01/2038	1.A FE
56052F-BR-5	MAINE ST HSG AUTH MTG PUR		05/27/2022	Call @ 100.00		60,000	60,000	63,239	61,467	0	(198)	0	(198)	0	61,269	0	(1,269)	(1,269)	1,222	11/15/2045	1.B FE
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		05/27/2022	Direct		50,000	50,000	51,521	50,093	0	(93)	0	(93)	0	50,000	0	0	0	888	11/15/2035	1.B FE
56052F-DF-9	MAINE ST HSG AUTH MTG PUR		05/27/2022	Direct		35,000	35,000	37,099	35,060	0	(60)	0	(60)	0	35,000	0	0	0	622	11/15/2045	1.B FE
56052F-GP-4	MAINE ST HSG AUTH MTG PUR		05/27/2022	Direct		70,000	70,000	74,789	70,225	0	(225)	0	(225)	0	70,000	0	0	0	1,415	11/15/2047	1.B FE
56052F-QP-3	MAINE ST HSG AUTH MTG PUR		05/27/2022	Direct		175,000	175,000	190,127	175,676	0	(676)	0	(676)	0	175,000	0	0	0	3,302	11/15/2049	1.B FE
57419R-3B-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/10/2022	Direct		730,000	730,000	772,559	731,996	0	(1,996)	0	(1,996)	0	730,000	0	0	0	17,280	09/01/2048	1.C FE
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2022	Call @ 100.00		5,318	5,318	5,318	5,318	0	0	0	0	0	5,318	0	0	0	88	11/01/2058	1.A FE
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/10/2022	Direct		125,000	125,000	129,306	125,218	0	(218)	0	(218)	0	125,000	0	0	0	2,364	09/01/2044	1.C FE
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/16/2022	Direct		245,000	245,000	259,364	245,903	0	(903)	0	(903)	0	245,000	0	0	0	4,741	09/01/2045	1.C FE
57586N-S2-8	MASSACHUSETTS ST HSG FIN AGY		06/15/2022	Direct		100,000	100,000	100,000	100,001	0	(1)	0	(1)	0	100,000	0	0	0	2,016	12/01/2032	1.C FE
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		65,000	65,000	68,505	65,192	0	(192)	0	(192)	0	65,000	0	0	0	1,299	06/01/2046	1.C FE
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Call @ 100.00		375,000	375,000	373,470	373,871	0	40	0	40	0	373,911	0	1,089	1,089	6,281	12/01/2031	1.C FE
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		195,000	195,000	206,244	195,650	0	(650)	0	(650)	0	195,000	0	0	0	3,898	06/01/2046	1.C FE
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		430,000	430,000	458,535	431,203	0	(1,203)	0	(1,203)	0	430,000	0	0	0	7,525	06/01/2048	1.C FE
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		285,000	285,000	302,545	285,723	0	(723)	0	(723)	0	285,000	0	0	0	5,700	12/01/2048	1.C FE
594654-DQ-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Direct		1,345,000	1,345,000	1,419,284	1,348,174	0	(3,174)	0	(3,174)	0	1,345,000	0	0	0	28,581	06/01/2049	1.C FE
59465M-B4-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/01/2022	Call @ 100.00		1,000,000	1,000,000	993,750	994,670	0	28	0	28	0	994,698	0	5,302	5,302	23,750	10/01/2046	1.C FE
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		22,020	22,020	21,516	21,504	0	516	0	516	0	22,020	0	0	0	318	09/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		143,814	143,813	143,579	143,551	0	263	0	263	0	143,814	0	0	0	1,639	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		189,928	189,928	189,761	189,763	0	166	0	166	0	189,928	0	0	0	2,128	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		155,555	155,555	154,590	154,682	0	874	0	874	0	155,555	0	0	0	1,870	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		83,975	83,975	83,975	83,975	0	0	0	0	0	83,975	0	0	0	977	11/01/2045	1.A FE
60416Q-GG-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		220,401	220,401	220,401	220,401	0	0	0	0	0	220,401	0	0	0	2,754	02/01/2046	1.A FE
60416Q-GJ-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		81,359	81,359	81,359	81,359	0	0	0	0	0	81,359	0	0	0	816	08/01/2046	1.A FE
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		156,491	156,491	150,217	150,144	0	6,346	0	6,346	0	156,491	0	0	0	1,595	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		41,698	41,698	41,698	41,698	0	0	0	0	0	41,698	0	0	0	514	03/01/2047	1.A FE
60416Q-GY-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		118,727	118,727	118,727	118,727	0	0	0	0	0	118,727	0	0	0	1,344	12/01/2047	1.A FE
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Paydown		469,039	469,039	469,039	469,039	0	0	0	0	0	469,039	0	0	0	5,706	12/01/2049	1.A FE
60416Q-HT-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2022	Call @ 100.00		163,609	163,609	163,609	163,609	0	0	0	0	0	163,609	0	0	0	1,610	01/01/2050	1.A FE
60416S-5F-3	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,031	07/01/2050	1.B FE
60416S-6P-0	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	921	07/01/2035	1.B FE
60416S-B6-6	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		550,000	550,000	581,147	552,658	0	(2,658)	0	(2,658)	0	550,000	0	0	0	12,058	01/01/2049	1.B FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		30,000	30,000	30,955	30,068	0	(68)	0	(68)	0	30,000	0	0	0	506	07/01/2031	1.B FE
60416S-HX-1	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		195,000	195,000	212,501	195,700	0	(700)	0	(700)	0	195,000	0	0	0	4,154	01/01/2045	1.B FE
60416S-JB-7	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		40,000	40,000	39,850	39,994	0	6	0	6	0	40,000	0	0	0	713	01/01/2032	1.B FE
60416S-KD-1	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		20,000	20,000	21,111	20,122	0	(122)	0	(122)	0	20,000	0	0	0	430	01/01/2041	1.B FE
60416S-MZ-0	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		310,000	310,000	326,111	311,332	0	(1,332)	0	(1,332)	0	310,000	0	0	0	5,784	01/01/2046	1.B FE
60416S-PH-7	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,369	07/01/2031	1.B FE
60416S-TB-6	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,573	01/01/2031	1.B FE
60416S-TC-4	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		75,000	75,000	79,446	75,302	0	(302)	0	(302)	0	75,000	0	0	0	1,598	01/01/2047	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60416S-WD-8	MINNESOTA ST HSG FIN AGY		06/01/2022	Direct		280,000	280,000	300,911	281,596	0	(1,596)	0	(1,596)	0	280,000	0	0	0	5,832	01/01/2048	1.B FE
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2022	Call @ 100.00		60,000	60,000	63,713	60,425	0	(238)	0	(238)	0	60,188	0	(188)	(188)	842	12/01/2038	1.A FE
60637B-EZ-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2022	Direct		95,000	95,000	104,459	95,878	0	(878)	0	(878)	0	95,000	0	0	0	2,043	11/01/2040	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2022	Paydown		11,703	11,703	11,703	11,703	0	0	0	0	0	11,703	0	0	0	145	08/01/2036	1.B FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Call @ 100.00		30,000	30,000	30,954	30,098	0	(98)	0	(98)	0	30,000	0	0	0	592	05/01/2038	1.B FE
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		20,000	20,000	20,992	20,117	0	(117)	0	(117)	0	20,000	0	0	0	435	11/01/2045	1.B FE
60637B-HV-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		35,000	35,000	37,967	35,924	0	(924)	0	(924)	0	35,000	0	0	0	895	11/01/2036	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		75,000	75,000	80,339	75,342	0	(342)	0	(342)	0	75,000	0	0	0	871	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/02/2022	Direct		50,000	50,000	52,919	50,209	0	(209)	0	(209)	0	50,000	0	0	0	575	05/01/2049	1.B FE
61212R-3Q-7	MONTANA ST BRD HSG		06/01/2022	Direct		100,000	100,000	101,566	100,143	0	(143)	0	(143)	0	100,000	0	0	0	1,487	12/01/2043	1.B FE
61212R-X7-6	MONTANA ST BRD HSG		06/01/2022	Direct		55,000	55,000	57,802	52,048	0	2,952	0	2,952	0	55,000	0	0	0	1,097	12/01/2038	1.C FE
63968M-EV-7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct		45,000	45,000	47,671	45,191	0	(191)	0	(191)	0	45,000	0	0	0	850	03/01/2043	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2022	Direct		105,000	105,000	111,702	105,547	0	(547)	0	(547)	0	105,000	0	0	0	2,194	09/01/2048	1.B FE
641279-LM-4	NEVADA HSG DIV SINGLE FAMILY MTG REV		04/01/2022	Call @ 100.00		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	9,653	10/01/2029	1.B FE
641279-LR-3	NEVADA HSG DIV SINGLE FAMILY MTG REV		04/01/2022	Direct		415,000	415,000	447,241	415,963	0	(963)	0	(963)	0	415,000	0	0	0	7,263	04/01/2044	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct		10,000	10,000	10,739	10,059	0	(59)	0	(59)	0	10,000	0	0	0	207	03/01/2044	1.B FE
647200-2H-6	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		15,159	15,159	14,618	14,708	0	451	0	451	0	15,159	0	0	0	152	12/01/2035	1.A FE
647200-3H-5	NEW MEXICO MTG FIN AUTH		06/01/2022	Call @ 100.00		65,000	65,000	67,937	65,245	0	(245)	0	(245)	0	65,000	0	0	0	1,103	03/01/2045	1.A FE
647200-3N-2	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		47,297	47,297	46,233	46,392	0	905	0	905	0	47,297	0	0	0	595	02/01/2037	1.B FE
647200-3P-7	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		82,604	82,604	82,604	82,604	0	0	0	0	0	82,604	0	0	0	1,001	09/01/2037	1.A FE
647200-4R-2	NEW MEXICO MTG FIN AUTH		06/01/2022	Call @ 100.00		35,000	35,000	36,170	35,103	0	(103)	0	(103)	0	35,000	0	0	0	637	03/01/2046	1.A FE
647200-5P-5	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	622	09/01/2031	1.A FE
647200-6V-1	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,749	09/01/2037	1.A FE
647200-6Z-2	NEW MEXICO MTG FIN AUTH		06/01/2022	Direct		135,000	135,000	143,993	135,722	0	(722)	0	(722)	0	135,000	0	0	0	2,593	03/01/2048	1.A FE
647200-7V-0	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct		150,000	150,000	159,264	150,572	0	(572)	0	(572)	0	150,000	0	0	0	3,067	01/01/2049	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		7,641	7,641	7,344	7,377	0	265	0	265	0	7,641	0	0	0	85	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		7,671	7,671	7,457	7,505	0	167	0	167	0	7,671	0	0	0	80	07/01/2043	1.B FE
647200-X5-8	NEW MEXICO MTG FIN AUTH - MBS		06/01/2022	Paydown		16,875	16,875	16,875	16,875	0	0	0	0	0	16,875	0	0	0	158	10/01/2034	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct		80,000	80,000	84,597	80,298	0	(298)	0	(298)	0	80,000	0	0	0	1,738	07/01/2049	1.A FE
647201-JJ-2	NEW MEXICO MTG FIN AUTH		04/01/2022	Direct		55,000	55,000	59,241	55,241	0	(241)	0	(241)	0	55,000	0	0	0	978	07/01/2050	1.A FE
64971Q-XS-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/16/2022	JP Morgan		47,992,227	47,510,000	53,742,362	48,190,132	0	(382,618)	0	(382,618)	0	47,807,514	0	184,712	184,712	1,517,681	11/01/2027	1.A FE
64986M-K3-8	NEW YORK ST HSG FIN AGY REV		05/16/2022	Direct		65,000	65,000	63,375	64,960	0	40	0	40	0	65,000	0	0	0	1,463	11/15/2027	1.A FE
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		165,000	165,000	178,276	165,772	0	(772)	0	(772)	0	165,000	0	0	0	3,410	10/01/2037	1.B FE
649883-5R-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		340,000	340,000	358,697	341,196	0	(1,196)	0	(1,196)	0	340,000	0	0	0	7,424	10/01/2047	1.B FE
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/04/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	5,486	10/01/2034	1.B FE
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		135,000	135,000	142,922	135,222	0	(222)	0	(222)	0	135,000	0	0	0	2,522	10/01/2034	1.B FE
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		70,000	70,000	72,137	70,179	0	(179)	0	(179)	0	70,000	0	0	0	1,298	10/01/2035	1.B FE
649883-T6-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		85,000	85,000	88,188	85,306	0	(306)	0	(306)	0	85,000	0	0	0	1,549	10/01/2045	1.B FE
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Call @ 100.00		70,000	70,000	72,377	70,348	0	(68)	0	(68)	0	70,281	0	(281)	(281)	1,275	10/01/2043	1.B FE
64988R-FL-1	NEW YORK ST MTG AGY REV		04/01/2022	Direct		110,000	110,000	113,852	110,025	0	(25)	0	(25)	0	110,000	0	0	0	1,444	04/01/2041	1.A FE
64988R-GY-2	NEW YORK ST MTG AGY REV		04/01/2022	Direct		30,000	30,000	30,907	30,030	0	(30)	0	(30)	0	30,000	0	0	0	525	10/01/2030	1.A FE
64988R-HQ-8	NEW YORK ST MTG AGY REV		04/01/2022	Direct		425,000	425,000	425,000	425,001	0	(1)	0	(1)	0	425,000	0	0	0	7,756	04/01/2032	1.A FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Direct		65,000	65,000	69,965	65,271	0	(271)	0	(271)	0	65,000	0	0	0	1,159	10/01/2032	1.B FE
64990E-DG-9	NEW YORK STATE DORMITORY AUTHORITY		06/16/2022	JP Morgan		35,826,399	35,345,000	39,946,550	35,937,932	0	(289,889)	0	(289,889)	0	35,648,043	0	178,356	178,356	913,079	12/15/2027	1.B FE
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		04/01/2022	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,293	07/01/2032	1.B FE
658909-KS-4	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		670,000	670,000	630,048	668,633	0	1,367	0	1,367	0	670,000	0	0	0	11,297	07/01/2031	1.B FE
658909-KT-2	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		410,000	410,000	383,863	409,186	0	814	0	814	0	410,000	0	0	0	7,500	01/01/2035	1.B FE
658909-NG-7	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	11,807	07/01/2037	1.B FE
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		82,769	82,769	84,590	83,652	0	(883)	0	(883)	0	82,769	0	0	0	1,140	02/01/2044	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		41,763	41,763	40,239	40,488	0	1,274	0	1,274	0	41,763	0	0	0	465	03/01/2036	1.A FE
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		60,166	60,166	60,133	60,136	0	30	0	30	0	60,166	0	0	0	595	03/01/2046	1.A FE
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		32,301	32,301	31,756	31,798	0	503	0	503	0	32,301	0	0	0	380	03/01/2046	1.A FE
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Direct		95,000	95,000	98,800	95,253	0	(253)	0	(253)	0	95,000	0	0	0	2,307	09/01/2036	1.A FE
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Direct		95,000	95,000	103,238	95,372	0	(372)	0	(372)	0	95,000	0	0	0	2,255	03/01/2047	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67756Q-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	258	09/01/2037	1.A FE
67756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2022	Paydown		232,551	232,551	232,551	232,551	0	0	0	0	0	232,551	0	0	0	3,506	04/01/2040	1.A FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/01/2022	Call @ 100.00		155,050	155,050	155,050	155,050	0	0	0	0	0	155,050	0	0	0	2,567	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/01/2022	Call @ 100.00		74,040	74,040	74,040	74,040	0	0	0	0	0	74,040	0	0	0	1,086	09/01/2035	1.A FE
684907-SZ-2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		06/01/2022	Direct		80,000	80,000	83,466	80,861	0	(861)	0	(861)	0	80,000	0	0	0	1,773	09/01/2040	1.A FE
684907-UE-6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		06/01/2022	Direct		230,000	230,000	248,113	232,454	0	(2,454)	0	(2,454)	0	230,000	0	0	0	4,950	09/01/2048	1.A FE
684907-VJ-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		06/01/2022	Direct		170,000	170,000	179,547	171,059	0	(1,059)	0	(1,059)	0	170,000	0	0	0	3,716	09/01/2049	1.A FE
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		175,000	175,000	188,970	175,676	0	(676)	0	(676)	0	175,000	0	0	0	4,504	01/01/2050	1.C FE
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2022	Direct		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	729	07/01/2034	1.C FE
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		135,000	135,000	145,117	135,562	0	(562)	0	(562)	0	135,000	0	0	0	3,259	07/01/2043	1.C FE
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		380,000	380,000	399,175	380,518	0	(518)	0	(518)	0	380,000	0	0	0	7,067	07/01/2044	1.C FE
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		60,000	60,000	62,503	60,164	0	(164)	0	(164)	0	60,000	0	0	0	1,159	07/01/2036	1.C FE
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		130,000	130,000	126,168	129,848	0	152	0	152	0	130,000	0	0	0	2,571	01/01/2038	1.C FE
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		160,000	160,000	171,114	160,326	0	(326)	0	(326)	0	160,000	0	0	0	3,352	01/01/2040	1.C FE
686087-YJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		435,000	435,000	469,817	436,466	0	(1,466)	0	(1,466)	0	435,000	0	0	0	11,423	01/01/2049	1.C FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		105,000	105,000	111,700	105,337	0	(337)	0	(337)	0	105,000	0	0	0	2,179	10/01/2046	1.B FE
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,738	10/01/2032	1.B FE
708796-8E-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		3,505,000	3,505,000	3,505,000	3,505,007	0	(1)	0	(1)	0	3,505,006	0	(6)	(6)	66,925	10/01/2037	1.B FE
708796-N9-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		2,010,000	2,010,000	2,010,000	2,010,052	0	(13)	0	(13)	0	2,010,039	0	(39)	(39)	40,723	10/01/2030	1.B FE
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		60,000	60,000	62,886	60,111	0	(111)	0	(111)	0	60,000	0	0	0	1,102	04/01/2040	1.B FE
708796-X3-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		1,155,000	1,155,000	1,155,000	1,155,005	0	0	0	0	0	1,155,005	0	(5)	(5)	22,234	10/01/2030	1.B FE
70879Q-DC-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		85,000	85,000	92,570	85,573	0	(573)	0	(573)	0	85,000	0	0	0	2,080	04/01/2033	1.B FE
70879Q-GL-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Direct		265,000	265,000	282,196	265,427	0	(427)	0	(427)	0	265,000	0	0	0	4,638	04/01/2049	1.B FE
72316W-ZE-0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2022	Call @ 100.00		8,000	8,000	8,163	8,083	0	(7)	0	(7)	0	8,076	0	(76)	(76)	114	01/01/2046	1.A FE
76221R-E9-0	RHODE ISLAND HSG & MTG FIN CORP		06/15/2022	Direct		880,000	880,000	958,390	885,421	0	(5,421)	0	(5,421)	0	880,000	0	0	0	16,857	10/01/2049	1.B FE
76221R-SE-4	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Call @ 100.00		384,404	380,000	394,068	380,414	0	(414)	0	(414)	0	380,000	0	0	0	9,629	04/01/2040	1.C FE
76221R-UK-7	RHODE ISLAND HSG & MTG FIN CORP		06/15/2022	Direct		230,000	230,000	240,764	231,395	0	(1,395)	0	(1,395)	0	230,000	0	0	0	5,073	04/01/2033	1.B FE
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Direct		215,000	215,000	213,282	214,980	0	20	0	20	0	215,000	0	0	0	3,655	10/01/2035	1.B FE
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		225,000	225,000	247,070	225,981	0	(981)	0	(981)	0	225,000	0	0	0	4,293	01/01/2050	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		95,000	95,000	100,639	95,461	0	(461)	0	(461)	0	95,000	0	0	0	1,975	07/01/2043	1.A FE
83712D-XF-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		185,000	185,000	185,000	185,001	0	(1)	0	(1)	0	185,000	0	0	0	4,063	01/01/2032	1.A FE
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		55,000	55,000	59,033	55,199	0	(199)	0	(199)	0	55,000	0	0	0	1,146	01/01/2047	1.A FE
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Direct		45,000	45,000	42,746	44,897	0	103	0	103	0	45,000	0	0	0	777	07/01/2038	1.A FE
83756C-LL-7	SOUTH DAKOTA HSG DEV AUTH		06/24/2022	Call @ 100.00		180,000	180,000	195,980	184,788	0	(1,338)	0	(1,338)	0	183,449	0	(3,449)	(3,449)	4,137	11/01/2045	1.A FE
83756C-TC-9	SOUTH DAKOTA HSG DEV AUTH		06/24/2022	Call @ 100.00		355,000	355,000	387,099	374,602	0	(3,817)	0	(3,817)	0	370,786	0	(15,786)	(15,786)	9,634	11/01/2047	1.A FE
88045R-B7-6	TENNESSEE HSG DEV AGY		06/01/2022	Direct		40,000	40,000	41,929	40,165	0	(165)	0	(165)	0	40,000	0	0	0	740	07/01/2045	1.C FE
88045R-C6-7	TENNESSEE HSG DEV AGY		06/01/2022	Direct		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,364	07/01/2031	1.C FE
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		20,000	20,000	21,278	20,089	0	(89)	0	(89)	0	20,000	0	0	0	452	07/01/2043	1.B FE
880461-DN-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		90,000	90,000	99,081	90,740	0	(740)	0	(740)	0	90,000	0	0	0	1,955	07/01/2045	1.B FE
880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		240,000	240,000	260,587	241,146	0	(1,146)	0	(1,146)	0	240,000	0	0	0	4,329	01/01/2050	1.B FE
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		310,000	310,000	291,633	307,434	0	2,566	0	2,566	0	310,000	0	0	0	5,283	07/01/2036	1.B FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		25,000	25,000	25,969	25,071	0	(71)	0	(71)	0	25,000	0	0	0	458	01/01/2047	1.B FE
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		195,000	195,000	195,000	194,999	0	1	0	1	0	195,000	0	0	0	4,148	07/01/2032	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		60,000	60,000	64,277	60,266	0	(266)	0	(266)	0	60,000	0	0	0	1,271	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		05/02/2022	Direct		30,000	30,000	32,380	30,171	0	(171)	0	(171)	0	30,000	0	0	0	634	01/01/2042	1.B FE
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		85,000	85,000	84,270	84,871	0	129	0	129	0	85,000	0	0	0	1,708	07/01/2036	1.B FE
880461-SC-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		120,000	120,000	131,125	120,834	0	(834)	0	(834)	0	120,000	0	0	0	2,528	07/01/2048	1.B FE
880461-XF-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Call @ 100.00		180,000	180,000	193,455	182,736	0	(1,059)	0	(1,059)	0	181,676	0	(1,676)	(1,676)	4,211	07/01/2049	1.B FE
88275A-CW-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/01/2022	Paydown		26,149	26,149	26,411	26,262	0	(113)	0	(113)	0	26,149	0	0	0	379	01/01/2032	1.A FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Call @ 100.00		50,000	50,000	50,745	50,373	0	(53)	0	(53)	0	50,320	0	(320)	(320)	811	03/01/2046	1.B FE
88275F-NW-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Call @ 100.00		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,235	03/01/2046	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Paydown		67,999	67,999	66,023	66,237	0	1,762	0	1,762	0	67,999	0	0	0	817	09/01/2047	1.B FE
91743P-DD-4	UTAH HSG CORP		06/22/2022	Call @ 100.00		274,493	274,493	286,543	286,093	0	(91)	0	(91)	0	286,002	0	(11,509)	(11,509)	3,594	02/21/2050	1.B FE
924190-FR-7	VERMONT HSG FIN AGY		05/02/2022	Direct		65,000	65,000	68,538	65,136	0	(136)	0	(136)	0	65,000	0	0	0	1,300	11/01/2043	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
924190-HG-9	VERMONT HSG FIN AGY		05/02/2022	Direct		120,000	120,000	125,673	120,365	0	(365)	0	(365)	0	120,000	0	0	0	2,250	11/01/2045	1.C FE
924190-MD-0	VERMONT HSG FIN AGY		05/02/2022	Direct		150,000	150,000	159,864	150,317	0	(317)	0	(317)	0	150,000	0	0	0	3,000	11/01/2047	1.C FE
924190-NA-5	VERMONT HSG FIN AGY		05/02/2022	Direct		180,000	180,000	194,047	180,485	0	(485)	0	(485)	0	180,000	0	0	0	3,600	05/01/2048	1.C FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2022	Paydown		163,129	163,129	163,129	163,129	0	0	0	0	0	163,129	0	0	0	2,405	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015 SERIES A A - RMBS		06/01/2022	Paydown		155,027	155,027	155,027	155,221	0	(194)	0	(194)	0	155,027	0	0	0	2,470	06/25/2042	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2022	Paydown		278,498	278,498	278,498	278,498	0	0	0	0	0	278,498	0	0	0	3,217	10/25/2049	1.A FE
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/22/2022	Paydown		12,413	12,413	12,413	0	0	0	0	0	0	12,413	0	0	0	30	02/25/2052	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		05/25/2022	Various		6,305	6,300	6,300	0	0	0	0	0	0	6,300	0	5	5	45	02/25/2052	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		06/22/2022	Various		8,525	8,530	8,530	0	0	0	0	0	0	8,530	0	(5)	(5)	89	02/25/2052	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		06/01/2022	Paydown		34,816	34,816	34,344	36,250	0	(1,435)	0	(1,435)	0	34,816	0	0	0	447	11/25/2039	1.A FE
93978T-H4-4	WASHINGTON ST HSG FIN COMMN		06/01/2022	Direct		145,000	145,000	159,752	145,837	0	(837)	0	(837)	0	145,000	0	0	0	2,764	12/01/2049	1.A FE
93978T-VD-8	WASHINGTON ST HSG FIN COMMN		06/01/2022	Direct		50,000	50,000	52,878	50,211	0	(211)	0	(211)	0	50,000	0	0	0	917	12/01/2046	1.A FE
93978T-WE-5	WASHINGTON ST HSG FIN COMMN		06/01/2022	Direct		50,000	50,000	53,155	50,263	0	(263)	0	(263)	0	50,000	0	0	0	1,039	06/01/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						137,953,787	136,985,760	149,050,473	138,262,872	0	(723,411)	0	(723,411)	0	137,579,181	0	370,203	370,203	3,363,976	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		06/16/2022	Paydown		7,233	7,233	7,233	7,233	0	0	0	0	0	7,233	0	0	0	126	05/16/2042	2.B FE
00038P-AA-8	AASET 211 A - ABS		06/16/2022	Paydown		169,002	169,002	167,266	167,274	0	1,728	0	1,728	0	169,002	0	0	0	2,283	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A - ABS		06/16/2022	Paydown		59,228	59,228	59,228	59,229	0	(1)	0	(1)	0	59,228	0	0	0	718	10/16/2039	2.C FE
000825-AA-7	ACAM 19FL1 A - CDO		06/16/2022	Paydown		6,441	6,441	6,441	6,441	0	0	0	0	0	6,441	0	0	0	39	11/16/2034	1.A FE
00176J-AT-3	AMMC 16RR AR2 - CDO		04/14/2022	Paydown		176,262	176,262	175,786	0	0	476	0	476	0	176,262	0	0	0	537	04/16/2029	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		06/15/2022	Paydown		726,823	726,823	726,811	726,821	0	2	0	2	0	726,823	0	0	0	9,770	01/17/2040	2.A FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		06/27/2022	Paydown		149,939	149,939	114,422	120,351	0	29,587	0	29,587	0	149,939	0	0	0	272	12/25/2036	1.A FM
006346-AS-9	ADMSO 181 A - ABS		06/15/2022	Paydown		54,801	54,801	54,899	54,862	0	(62)	0	(62)	0	54,801	0	0	0	1,098	11/16/2048	1.F FE
00703Q-AD-4	ARMT 2006-3 A11 - RMBS		06/27/2022	Paydown		33,587	33,587	20,300	33,455	0	132	0	132	0	33,587	0	0	0	99	08/25/2036	1.D FM
01448Q-AA-8	ALESC IV A1 - CDO		05/03/2022	Paydown		6,928	6,928	5,882	5,625	0	1,302	0	1,302	0	6,928	0	0	0	25	07/30/2034	1.C FE
01450B-AA-6	ALESC XV A1 - CDO		06/23/2022	Paydown		35,425	35,425	33,133	33,053	0	2,372	0	2,372	0	35,425	0	0	0	156	12/23/2037	1.C FE
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS		06/25/2022	Paydown		14,530	244,674	75,364	39,796	0	(25,266)	0	(25,266)	0	14,530	0	0	0	720	04/25/2037	1.D FM
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		06/01/2022	Paydown		845	922	653	840	0	6	0	6	0	845	0	0	0	23	09/25/2036	1.D FM
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS		06/25/2022	Paydown		30,496	46,792	24,531	60	0	30,436	0	30,436	0	30,496	0	0	0	195	11/25/2036	1.D FM
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		06/01/2022	Paydown		10,730	16,464	12,673	10,461	0	269	0	269	0	10,730	0	0	0	375	11/25/2036	1.D FM
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		06/01/2022	Paydown		48,616	47,194	41,032	42,695	5,902	18	0	5,921	0	48,616	0	0	0	976	03/25/2037	1.D FM
02660L-AA-8	AHMA 2006-4 A11 - RMBS		06/27/2022	Paydown		8,767	8,767	5,821	8,660	0	107	0	107	0	8,767	0	0	0	19	10/25/2046	1.D FM
02660T-AR-4	AHM 2004-1 4A - RMBS		06/01/2022	Paydown		20,613	20,613	20,381	20,056	0	557	0	557	0	20,613	0	0	0	246	04/25/2044	1.A FM
02660T-EK-5	AHM 2005-2B 1A1 - RMBS		06/27/2022	Paydown		15,720	15,720	14,713	14,740	0	980	0	980	0	15,720	0	0	0	64	09/25/2045	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A - RMBS		06/01/2022	Paydown		6,513	6,513	6,614	6,539	0	(26)	0	(26)	0	6,513	0	0	0	102	10/17/2036	1.A FE
02665X-AA-7	AH4R 2014-SFR3 A - RMBS		06/01/2022	Paydown		68,179	68,179	68,834	68,329	0	(150)	0	(150)	0	68,179	0	0	0	1,237	12/18/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		06/01/2022	Paydown		20,193	20,193	20,192	20,169	0	23	0	23	0	20,193	0	0	0	292	04/17/2052	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		06/01/2022	Paydown		346,078	346,078	337,967	0	0	8,111	0	8,111	0	346,078	0	0	0	1,755	10/25/2066	1.A FE
03665T-AC-0	ANTR 2018-2 A2 - CDO	C	06/03/2022	Paydown		1,000,000	1,000,000	1,000,000	999,768	0	232	0	232	0	1,000,000	0	0	0	12,314	10/21/2030	1.A FE
03665T-AE-6	ANTR 2018-2 B - CDO	C	06/03/2022	Paydown		2,000,000	2,000,000	2,000,000	1,999,518	0	482	0	482	0	2,000,000	0	0	0	29,651	10/21/2030	1.C FE
038413-AA-8	AQFIT 2020-A A - ABS		06/17/2022	Paydown		279,365	279,365	279,314	279,318	0	47	0	47	0	279,365	0	0	0	2,183	07/17/2046	1.F FE
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		05/25/2022	Paydown		103,828	103,828	87,216	102,323	0	1,505	0	1,505	0	103,828	0	0	0	156	11/25/2036	1.A FM
05377R-CQ-5	AESOP 2017-1 A - ABS		04/28/2022	Various		5,008,464	5,000,000	4,999,201	4,997,853	0	25	0	25	0	4,997,878	0	10,585	10,585	55,431	09/20/2023	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	06/21/2022	Paydown		2,673,710	2,673,710	2,665,749	2,670,782	0	2,928	0	2,928	0	2,673,710	0	0	0	17,874	02/18/2037	1.A FE
05492X-AA-9	BDS 2020-FL6 A - CDO	C	05/10/2022	Various		2,387,151	2,400,598	2,404,349	2,403,452	0	(1,606)	0	(1,606)	0	2,401,846	0	(14,695)	(14,695)	14,475	09/18/2035	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		06/27/2022	Paydown		115,490	112,663	86,237	112,458	0	3,032	0	3,032	0	115,490	0	0	0	329	01/25/2037	1.A FM
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	06/01/2022	Paydown		42,956	39,111	34,266	42,485	0	471	0	471	0	42,956	0	0	0	463	06/26/2037	4.B FM
05545J-AJ-8	BCAP 15RR3 4A1 - CMO/RMBS		06/26/2022	Paydown		246,673	246,673	220,156	243,763	0	2,910	0	2,910	0	246,673	0	0	0	423	02/25/2037	1.A FM
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2022	Paydown		269,054	269,054	269,054	269,263	0	(208)	0	(208)	0	269,054	0	0	0	8,066	04/01/2024	1.C FE
05584A-AA-8	HGVGI 17A A - RMBS		06/25/2022	Paydown		35,361	35,361	35,352	35,355	0	6	0	6	0	35,361	0	0	0	430	05/25/2029	1.F FE
05586A-AC-2	BSPRT 2018-FL4 AS - CMBS		04/18/2022	Paydown		3,786,452	3,786,452	3,786,452	3,785,985	0	467	0	467	0	3,786,452	0	0	0	19,633	09/17/2035	1.A FE
05596*-AA-7	BTC HOLDINGS FUND I, LLC - CDO		05/24/2022	Direct		15,000,000	15,000,000	15,000,000	14,999,919	0	81	0	81	0	15,000,000	0	0	0	215,317	07/01/2029	1.B FE
05946X-H5-5	BAFC 2005-H 2A1 - CMO/RMBS		06/01/2022	Paydown		72,704	77,588	66,386	72,121	0	583	0	583	0	72,704	0	0	0	736	11/20/2035	1.D FM
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS		05/01/2022	Paydown		28,825	29,388	27,385	28,662	0	163	0	163	0	28,825	0	0	0	339	09/20/2035	2.B FM
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS		06/01/2022	Paydown		13,807	14,725	13,722	13,702	0	106	0	106	0	13,807	0	0	0	206	09/20/2035	1.D FM

STATEMENT AS OF JUNE 30, 2022 OF THE GREAT AMERICAN INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		06/01/2022	Paydown		50,661	54,319	46,317	49,838	0	823	0	823	0	50,661	0	0	0	1,314	06/25/2037	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		06/01/2022	Paydown		319	320	313	308	11	1	0	12	0	319	0	0	0	3	11/25/2035	1.D FM
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		06/01/2022	Paydown		2,305	4,279	4,052	4,037	0	(1,732)	0	(1,732)	0	2,305	0	0	0	113	01/25/2036	1.D FM
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		06/01/2022	Paydown		1,302	1,300	996	1,284	0	17	0	17	0	1,302	0	0	0	27	10/25/2036	1.D FM
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		06/01/2022	Paydown		86,004	87,913	80,392	85,721	0	283	0	283	0	86,004	0	0	0	1,076	05/20/2036	1.D FM
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		05/01/2022	Paydown		293	697	683	295	0	(1)	0	(1)	0	293	0	0	0	12	06/20/2037	1.D FM
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		06/01/2022	Paydown		100	267	262	101	0	(1)	0	(1)	0	100	0	0	0	6	06/20/2037	2.B FM
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		05/01/2022	Paydown		438	1,042	1,022	440	0	(2)	0	(2)	0	438	0	0	0	18	06/20/2037	1.D FM
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		06/01/2022	Paydown		150	399	391	150	0	(1)	0	(1)	0	150	0	0	0	8	06/20/2037	2.B FM
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		06/01/2022	Paydown		11,575	11,077	3,652	11,418	0	158	0	158	0	11,575	0	0	0	241	05/26/2037	1.A FM
05990E-AD-2	BAFC 2012-R6 2A2 - CMO/RMBS		06/27/2022	Paydown		23,984	23,892	20,792	23,579	0	405	0	405	0	23,984	0	0	0	77	07/28/2036	1.A FM
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		06/01/2022	Paydown		143,355	143,355	140,981	0	0	2,374	0	2,374	0	143,355	0	0	0	931	01/25/2052	1.A FE
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		06/01/2022	Paydown		30,153	30,153	30,473	30,158	0	(5)	0	(5)	0	30,153	0	0	0	644	09/25/2033	1.A FM
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		06/01/2022	Paydown		91,718	91,732	78,634	90,899	0	820	0	820	0	91,718	0	0	0	1,052	04/25/2035	1.D FM
09069Z-ZF-1	Biowish Tech Intl TI 12.00 03/31/2022		04/01/2022	Adjustment		270,674	270,674	265,206	270,487	12	175	0	187	0	270,674	0	0	0	8,121	04/30/2022	5.B GI
09659W-2G-8	BNP PARIBAS SA	C	05/04/2022	Jefferies		5,036,850	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	36,850	36,850	193,428	01/10/2025	1.G FE
09748R-AA-6	BOJA 2020-1 A2 - ABS		04/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	96	10/20/2050	2.B FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2022	Paydown		96,650	96,650	96,811	96,690	0	(39)	0	(39)	0	96,650	0	0	0	2,235	12/20/2025	1.F FE
12327A-AA-6	BJETS 221 A - ABS		06/15/2022	Paydown		39,235	39,235	38,064	0	0	1,171	0	1,171	0	39,235	0	0	0	146	06/15/2037	1.G FE
12327F-AA-5	BJETS 2020-1 A - ABS		06/15/2022	Paydown		154,712	154,712	154,710	154,710	0	2	0	2	0	154,712	0	0	0	1,653	11/15/2035	1.G FE
12434L-AA-2	BXMT 2020-FL2 A - CMBS		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	02/18/2038	1.A FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		06/15/2022	Paydown		4,151	4,151	4,182	4,164	0	(13)	0	(13)	0	4,151	0	0	0	78	04/15/2047	1.E FE
12489W-QE-7	CBASS 2005-CB8 AF3 - RMBS		06/01/2022	Paydown		182,393	182,393	176,009	180,183	0	2,210	0	2,210	0	182,393	0	0	0	2,451	12/25/2035	1.A FM
12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/15/2022	Paydown		5,339	5,339	5,337	5,337	0	1	0	1	0	5,339	0	0	0	18	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		06/15/2022	Paydown		4,152	4,152	4,152	4,152	0	1	0	1	0	4,152	0	0	0	49	02/15/2050	1.A FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		06/15/2022	Paydown		4,449	4,449	4,446	4,446	0	3	0	3	0	4,449	0	0	0	56	02/15/2050	1.A FE
12529K-AA-0	CFMT 21GRN1 A - RMBS		06/20/2022	Paydown		451,225	451,225	451,220	451,221	0	4	0	4	0	451,225	0	0	0	2,036	03/20/2041	1.D FE
12530B-AA-7	CFMT 2021-3 A - CMBS		05/25/2022	Paydown		195,834	195,834	195,834	195,834	0	0	0	0	0	195,834	0	0	0	853	10/27/2031	1.A FE
12530B-AA-7	CFMT 2021-3 A - CMBS		06/25/2022	Paydown		64,872	64,872	64,872	64,872	0	0	0	0	0	64,872	0	0	0	372	10/27/2031	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		04/01/2022	Paydown		(1,444)	(1,444)	(1,368)	0	0	(77)	0	(77)	0	(1,444)	0	0	0	(3)	02/26/2052	1.A FE
12530M-AB-1	SORT 2020-1 A2 - ABS		06/15/2022	Paydown		11,306	11,306	11,301	11,301	0	5	0	5	0	11,306	0	0	0	88	07/15/2060	1.D FE
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS		06/01/2022	Paydown		56,177	55,911	23,267	55,260	0	917	0	917	0	56,177	0	0	0	798	06/20/2036	1.D FM
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		06/01/2022	Paydown		919	921	393	0	0	(1)	0	(1)	0	919	0	0	0	39	09/25/2037	1.D FM
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS		06/01/2022	Paydown		1,696	1,360	1,608	1,714	0	(19)	0	(19)	0	1,696	0	0	0	540	11/25/2037	1.A FM
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		05/01/2022	Paydown		0	1	0	0	0	0	0	0	0	0	0	0	0	4	07/25/2037	1.D FM
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		06/01/2022	Paydown		527,875	527,875	527,870	0	0	4	0	4	0	527,875	0	0	0	5,150	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2022	Paydown		50,000	50,000	49,990	49,990	0	10	0	10	0	50,000	0	0	0	431	10/18/2045	1.F FE
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS		06/01/2022	Paydown		12,955	15,006	15,170	12,510	0	445	0	445	0	12,955	0	0	0	383	02/25/2037	1.D FM
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		06/01/2022	Paydown		9,718	11,256	11,238	9,595	0	123	0	123	0	9,718	0	0	0	275	02/25/2037	1.D FM
12628L-AD-2	CSAB 2006-4 A2A - RMBS		06/01/2022	Paydown		11,409	11,409	3,512	11,355	0	55	0	55	0	11,409	0	0	0	65	12/25/2036	1.D FM
12638P-AB-5	CSMC 2007-3 A1A - RMBS		06/01/2022	Paydown		41,698	41,698	14,832	41,336	0	362	0	362	0	41,698	0	0	0	277	04/25/2037	1.D FM
12641P-CJ-1	CSMC 2009-R 9A4 - CMO/RMBS		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(6)	09/27/2038	1.A FM
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		04/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,157)	09/25/2037	1.D FM
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(681)	01/25/2036	1.D FM
12641Q-DN-9	CSMC 2009-7R 152 - CMO/RMBS		04/01/2022	Paydown		(1)	0	0	0	0	(1)	0	(1)	0	(1)	0	0	0	1	04/27/2037	1.A FM
12641Q-DP-4	CSMC 2009-7R 153 - CMO/RMBS		04/01/2022	Paydown		381	0	0	(16)	0	397	0	397	0	381	0	0	0	1	04/27/2037	1.D FM
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS		04/01/2022	Paydown		(1)	0	0	0	0	(1)	0	(1)	0	(1)	0	0	0	1	03/25/2037	1.A FM
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS		06/27/2022	Paydown		115,044	107,617	78,110	112,971	0	2,073	0	2,073	0	115,044	0	0	0	259	12/30/2036	1.A FM
12661P-AA-7	CSL FINANCE PLC	C	04/28/2022	MORGAN STANLEY CO		998,560	1,000,000	999,010	0	0	2	0	2	0	999,012	0	(452)	(452)	535	04/27/2027	1.G FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		06/01/2022	Paydown		136,958	138,168	125,167	137,105	0	(147)	0	(147)	0	136,958	0	0	0	3,100	04/25/2035	1.D FM
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS		06/01/2022	Paydown		51,033	51,033	51,799	51,093	0	(59)	0	(59)	0	51,033	0	0	0	1,184	08/25/2024	1.A FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		06/01/2022	Paydown		4,900	4,900	4,985	4,934	0	(34)	0	(34)	0	4,900	0	0	0	126	10/25/2034	1.A FM
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		06/27/2022	Paydown		6,576	6,762	0	6,095	0	481	0	481	0	6,576	0	0	0	(1,196)	01/25/2036	1.D FM
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS		06/01/2022	Paydown		7,538	7,650	1,360	7,457	0	81	0	81	0	7,538	0	0	0	174	05/25/2036	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		06/01/2022	Paydown		32,624	32,431	25,806	31,712	0	913	0	913	0	32,624	0	0	0	358	05/20/2036	1.D FM
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		06/01/2022	Paydown		28,011	27,997	24,523	26,562	0	1,449	0	1,449	0	28,011	0	0	0	294	04/22/2036	1.D FM
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		04/01/2022	Paydown		1,714	1,696	1,126	1,719	0	(5)	0	(5)	0	1,714	0	0	0	32	11/25/2035	1.D FM
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		06/01/2022	Paydown		5,629	5,614	5,096	5,590	0	39	0	39	0	5,629	0	0	0	72	12/20/2035	1.D FM
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS		06/01/2022	Paydown		6,000	6,000	5,192	5,942	0	58	0	58	0	6,000	0	0	0	63	01/25/2036	1.D FM
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		06/01/2022	Paydown		11,008	11,008	11,025	10,993	0	15	0	15	0	11,008	0	0	0	142	09/20/2034	1.A FM
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		06/01/2022	Paydown		674	674	675	666	0	8	0	8	0	674	0	0	0	7	05/25/2034	1.A FM
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS		06/01/2022	Paydown		1,663	1,663	1,670	1,565	0	98	0	98	0	1,663	0	0	0	20	11/20/2034	1.A FM
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		06/01/2022	Paydown		2,398	2,398	2,409	2,255	0	143	0	143	0	2,398	0	0	0	29	11/20/2034	1.A FM
12737*-AA-3	CGA Capital Series 2020-CTL-10		06/10/2022	Paydown		245,592	245,592	245,592	245,592	0	0	0	0	0	245,592	0	0	0	2,546	03/10/2031	1.B
12803V-AA-3	CAJUN 211 A2 - RMBS		05/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	319	11/20/2051	2.B FE
138616-AK-3	CANTOR FITZGERALD LP		05/02/2022	JP Morgan		6,303,175	6,500,000	6,479,265	0	0	204	0	204	0	6,479,469	0	(176,294)	(176,294)	16,250	04/14/2027	2.C FE
14576A-AA-0	CARM 201 A1 - RMBS		06/15/2022	Paydown		17,500	17,500	17,493	17,493	0	7	0	7	0	17,500	0	0	0	137	12/15/2050	1.A FE
14576A-AB-8	CARM 201 A2 - RMBS		06/15/2022	Paydown		2,200	2,200	2,199	2,199	0	1	0	1	0	2,200	0	0	0	23	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - RMBS		06/15/2022	Paydown		1,562	1,563	1,562	1,562	0	1	0	1	0	1,562	0	0	0	19	12/15/2050	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		06/25/2022	Paydown		106,044	106,044	102,454	0	0	3,590	0	3,590	0	106,044	0	0	0	304	03/25/2062	1.A FE
14855J-AB-1	CLAST 161 A - ABS		06/15/2022	Paydown		105,581	105,581	105,463	105,492	0	89	0	89	0	105,581	0	0	0	1,775	08/15/2041	1.G FE
14856G-AA-8	CLAST 2021-1 A - ABS		06/15/2022	Paydown		233,735	233,735	233,728	233,729	0	6	0	6	0	233,735	0	0	0	3,918	01/15/2046	1.G FE
15674@-AA-9	CERBERUS SWC? II TL L+225 11/20/2026		06/29/2022	Direct		820,000	820,000	819,969	540,921	0	8	0	8	0	820,000	0	0	0	9,574	11/20/2026	1.D
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		06/01/2022	Paydown		61,100	61,100	62,551	62,450	0	(1,350)	0	(1,350)	0	61,100	0	0	0	792	03/25/2050	1.A
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		06/01/2022	Paydown		1,330	1,485	1,110	1,298	0	32	0	32	0	1,330	0	0	0	19	01/25/2036	1.D FM
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS		06/25/2022	Paydown		7,919	7,920	5,690	8,028	0	(108)	0	(108)	0	7,919	0	0	0	210	11/25/2036	1.D FM
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		06/25/2022	Paydown		10,439	7,644	4,922	10,417	0	22	0	22	0	10,439	0	0	0	168	12/25/2036	1.D FM
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS		06/01/2022	Paydown		16,021	16,021	15,510	15,275	0	745	0	745	0	16,021	0	0	0	185	02/25/2037	1.A FM
16165M-AG-3	CFLX 2006-2 A5 - RMBS		06/01/2022	Paydown		41,177	32,926	32,224	40,642	0	535	0	535	0	41,177	0	0	0	569	09/25/2036	1.D FM
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS		06/01/2022	Paydown		161,810	153,467	133,186	159,134	0	2,676	0	2,676	0	161,810	0	0	0	2,696	08/25/2037	1.D FM
17025A-AH-5	CWHL 2006-17 A8 - CMO/RMBS		06/25/2022	Paydown		15,810	15,782	2,358	0	0	429	0	429	0	15,810	0	0	0	492	12/25/2036	1.D FM
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		06/01/2022	Paydown		995,679	995,679	995,671	0	0	7	0	7	0	995,679	0	0	0	9,536	01/25/2067	1.F FE
17181C-AA-6	CIMLT 181 A - RMBS		06/20/2022	Paydown		111,944	111,944	111,944	111,940	0	4	0	4	0	111,944	0	0	0	705	03/20/2043	1.C FE
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		06/01/2022	Paydown		2,445	2,445	0	2,418	0	28	0	28	0	2,445	0	0	0	35	03/25/2036	1.D FM
17307G-TY-4	CMLTI 2005-3 4A1 - CMO/RMBS		06/01/2022	Paydown		12,113	12,657	11,179	12,128	0	(15)	0	(15)	0	12,113	0	0	0	137	08/25/2035	1.D FM
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		06/01/2022	Paydown		2,258	2,258	0	2,243	0	15	0	15	0	2,258	0	0	0	48	08/25/2035	1.D FM
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		05/01/2022	Paydown		1,410	1,608	1,529	1,402	0	8	0	8	0	1,410	0	0	0	38	04/25/2036	3.B FM
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		06/01/2022	Paydown		9,450	9,847	9,362	9,409	0	41	0	41	0	9,450	0	0	0	212	04/25/2036	1.D FM
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS		06/01/2022	Paydown		1,704	1,723	601	1,628	0	76	0	76	0	1,704	0	0	0	17	03/25/2037	1.D FM
173333-ZB-4	LOSANT LOT INC 8.00 05/29/2022		05/26/2022	EXCHANGE		250,000	250,000	250,000	249,804	196	0	0	196	0	250,000	0	0	0	39,835	06/04/2022	5.B GI
17401Q-AQ-4	CITIZENS BANK NA		06/13/2022	Jefferies		4,006,280	4,000,000	3,994,200	3,998,514	0	534	0	534	0	3,999,049	0	7,231	7,231	105,244	03/29/2023	2.A FE
18976G-AR-7	CMALT 2007-A6 A16 - CMO/RMBS		06/01/2022	Paydown		30,364	34,471	20,012	30,123	0	241	0	241	0	30,364	0	0	0	810	06/25/2037	1.D FM
19421U-AA-2	CASL 2019-A A1 - ABS		06/27/2022	Paydown		28,982	28,982	28,842	28,863	0	119	0	119	0	28,982	0	0	0	200	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		06/01/2022	Paydown		107,348	107,348	107,348	107,346	0	2	0	2	0	107,348	0	0	0	612	01/26/2065	1.A FE
20267U-AA-7	CBSLT 2016-B A1 - ABS		06/25/2022	Paydown		27,927	27,927	27,920	27,922	0	5	0	5	0	27,927	0	0	0	299	10/25/2040	1.A FE
21075W-CJ-2	CONHE 1996-1 A7 - RMBS		06/01/2022	Paydown		168	168	31	166	0	2	0	2	0	168	0	0	0	4	03/15/2027	1.D FM
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		04/29/2022	Paydown		124,594	124,594	126,463	125,470	0	(875)	0	(875)	0	124,594	0	0	0	2,492	04/29/2026	2.B FE
21872M-AA-0	CAFL 182 A - CMBS		06/01/2022	Paydown		104,904	104,904	104,903	104,894	0	9	0	9	0	104,904	0	0	0	3,464	11/15/2052	1.A FE
21872N-AA-8	CAFL 2019-3 A - CMBS		06/01/2022	Paydown		570,586	570,586	570,571	570,548	0	38	0	38	0	570,586	0	0	0	7,023	10/17/2052	1.A FE
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	05/03/2022	CREDIT SUISSE SECURITIES (USA)		4,894,150	5,000,000	4,988,000	4,995,743	0	425	0	425	0	4,996,167	0	(102,017)	(102,017)	114,063	03/26/2025	2.A FE
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS		06/15/2022	Paydown		12,242	12,242	8,554	12,175	0	66	0	66	0	12,242	0	0	0	23	07/15/2036	1.A FM
23283P-AQ-7	CYRUSONE LP		04/11/2022	Call @ 100.28		5,014,187	5,000,000	4,992,950	4,995,755	0	393	0	393	0	4,996,148	0	18,039	18,039	58,806	11/15/2024	3.A FE
233046-AH-4	DNKN 2017-1 AII - RMBS		05/20/2022	Paydown		7,500	7,500	7,496	7,498	0	2	0	2	0	7,500	0	0	0	126	11/20/2047	1.C FE
233046-AM-3	DNKN 2019-1 A23 - RMBS		05/20/2022	Paydown		10,625	10,625	11,033	10,940	0	(315)	0	(315)	0	10,625	0	0	0	213	05/20/2049	1.C FE
233046-AQ-4	DNKN 211 A22 - RMBS		05/20/2022	Paydown		7,375	7,375	6,465	0	0	910	0	910	0	7,375	0	0	0	46	11/20/2051	2.B FE
23342K-AC-8	DRB 2017-A A2B - ABS		06/25/2022	Paydown		41,523	41,523	40,605	40,983	0	541	0	541	0	41,523	0	0	0	467	05/27/2042	1.A FE
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		06/25/2022	Paydown		72,667	72,667	72,572	0	0	95	0	95	0	72,667	0	0	0	487	03/25/2067	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		06/27/2022	Paydown		31,819	31,819	25,057	28,233	0	3,586	0	3,586	0	31,819	0	0	0	288	12/25/2036	1.A FM
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		06/01/2022	Paydown		94,023	94,023	94,581	87,246	0	6,776	0	6,776	0	94,023	0	0	0	2,125	04/25/2035	1.D FM
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		06/25/2022	Paydown		30	30	25	30	0	0	0	0	0	30	0	0	0	0	04/25/2035	1.A FM
251510-MD-2	DBALT 2006-AB1 A1A - RMBS		06/01/2022	Paydown		6,696	6,573	77	6,614	0	83	0	83	0	6,696	0	0	0	123	02/25/2036	1.D FM
25216A-AA-2	DEXT 2020-1 A - ABS		06/15/2022	Paydown		69,615	69,615	69,614	69,614	0	1	0	1	0	69,615	0	0	0	431	02/16/2027	1.B FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		04/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	51	07/27/2048	2.A FE
25755T-AK-6	DPABS 2018-1 A22 - RMBS		04/25/2022	Paydown		3,750	3,750	3,749	3,750	0	0	0	0	0	3,750	0	0	0	81	07/27/2048	2.A FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		04/25/2022	Paydown		6,898	6,898	6,677	0	0	221	0	221	0	6,898	0	0	0	63	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		04/25/2022	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	299	04/25/2051	2.A FE
258258-AA-0	DORIC NIMROD AIR FINANCE ALPHA LTD - ABS	C	05/30/2022	Paydown		71,018	71,018	71,018	71,012	0	6	0	6	0	71,018	0	0	0	1,820	11/30/2024	3.C FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		04/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	59	04/20/2048	2.C FE
26209X-AA-9	HONK 201 A2 - RMBS		04/20/2022	Paydown		15,000	15,000	14,855	0	0	145	0	145	0	15,000	0	0	0	142	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		04/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	81	01/20/2051	2.C FE
26827E-AC-9	ECAF I A2 - ABS	D	06/15/2022	Paydown		43,829	43,829	43,829	39,845	2,816	1,168	0	3,984	0	43,829	0	0	0	953	06/15/2040	4.C FE
26829C-AZ-0	GLGU 2015-7 AX - CDO		04/20/2022	Paydown		50,000	50,000	49,969	49,967	0	33	0	33	0	50,000	0	0	0	226	04/22/2030	1.A FE
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030		04/15/2022	Paydown		139,413	139,413	139,413	139,413	0	0	0	0	0	139,413	0	0	0	2,293	01/15/2030	2.A
26857E-AA-6	ELFI 2019-A A - ABS		06/25/2022	Paydown		159,579	159,579	159,547	159,553	0	27	0	27	0	159,579	0	0	0	1,649	03/25/2044	1.A FE
26884T-AT-9	ERAC USA FINANCE LLC		06/14/2022	JP Morgan		9,800,800	10,000,000	9,981,500	9,994,942	0	1,237	0	1,237	0	9,996,180	0	(195,380)	(195,380)	168,750	11/01/2023	2.A FE
28852E-AA-7	ECLO II A - CDO		05/16/2022	Paydown		465,348	465,348	465,348	465,048	0	300	0	300	0	465,348	0	0	0	4,774	02/15/2029	1.A FE
28853R-AL-3	ECLO IV AR - CDO		04/15/2022	Paydown		637,932	637,932	637,932	637,932	0	0	0	0	0	637,932	0	0	0	5,676	04/15/2029	1.A FE
28931@-AC-7	ELM II, INC.		06/30/2022	Direct		111	111	109	111	0	0	0	0	0	111	0	0	0	4	03/06/2025	3.A PL
28931@-AB-9	ELM L+575 03/06/2025		06/30/2022	Direct		3,279	3,279	3,241	3,275	0	4	0	4	0	3,279	0	0	0	111	03/06/2025	3.A PL
28931@-AD-5	ELM II, INC.		06/30/2022	Direct		188	188	184	188	0	1	0	1	0	188	0	0	0	6	03/06/2025	3.A PL
29278N-AP-8	ENERGY TRANSFER LP		05/03/2022	GOLDMAN		2,895,720	3,000,000	2,997,720	2,998,466	0	149	0	149	0	2,998,615	0	(102,895)	(102,895)	41,083	05/15/2025	2.C FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS		06/27/2022	Paydown		287,894	287,894	239,222	256,898	0	30,995	0	30,995	0	287,894	0	0	0	644	04/25/2037	1.A FM
302635-AC-1	FS KKR CAPITAL CORP		04/15/2022	Call @ 100.00		4,000,000	4,000,000	4,017,480	4,001,080	0	(1,163)	0	(1,163)	0	3,999,917	0	83	83	79,167	05/15/2022	2.C FE
314890-AC-8	FERGUSON FINANCE PLC	C	05/02/2022	CANTOR FITZGERALD + CO.		1,966,280	2,000,000	1,994,040	0	0	41	0	41	0	1,994,081	0	(27,801)	(27,801)	3,306	04/20/2027	2.A FE
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		06/25/2022	Paydown		572,755	572,755	568,191	568,797	0	3,958	0	3,958	0	572,755	0	0	0	3,804	07/25/2030	1.A FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		06/27/2022	Paydown		185,931	185,931	164,369	177,505	0	8,425	0	8,425	0	185,931	0	0	0	334	10/25/2036	1.A FM
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		06/01/2022	Paydown		10,577	10,577	8,990	9,199	0	1,378	0	1,378	0	10,577	0	0	0	101	02/25/2035	1.A FM
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		06/01/2022	Paydown		25,192	25,357	23,887	24,106	0	1,086	0	1,086	0	25,192	0	0	0	259	09/25/2035	1.D FM
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		06/01/2022	Paydown		7,277	7,698	4,761	7,162	0	115	0	115	0	7,277	0	0	0	197	04/25/2036	1.D FM
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		06/01/2022	Paydown		1,971	1,971	1,821	1,941	0	30	0	30	0	1,971	0	0	0	22	11/25/2035	1.D FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		06/27/2022	Paydown		338,957	338,957	289,914	324,107	0	14,850	0	14,850	0	338,957	0	0	0	1,611	02/25/2036	1.A FM
33768N-AA-0	FKH 22SFR1 A - RMBS		05/22/2022	Paydown		7,621	7,621	7,621	0	0	0	0	0	0	7,621	0	0	0	0	05/19/2039	1.A FE
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		06/01/2022	Paydown		118,741	118,741	110,689	0	0	8,052	0	8,052	0	118,741	0	0	0	451	08/25/2051	1.A FE
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		06/25/2022	Paydown		675,294	675,294	679,198	679,175	0	(3,881)	0	(3,881)	0	675,294	0	0	0	6,948	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		06/01/2022	Paydown		362,018	362,018	352,854	0	0	9,164	0	9,164	0	362,018	0	0	0	2,910	09/25/2051	1.A
33852J-AA-6	FSMT 217 A1 - CMO/RMBS		06/25/2022	Paydown		388,137	388,137	385,261	207,338	0	2,884	0	2,884	0	388,137	0	0	0	3,565	08/25/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		06/01/2022	Paydown		225,537	225,537	225,819	225,818	0	(281)	0	(281)	0	225,537	0	0	0	2,217	11/27/2051	1.A
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS		04/30/2022	Paydown		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	194	10/30/2048	2.B FE
35040U-AA-9	FFIN 2017-1 A - ABS		06/15/2022	Paydown		94,483	94,483	94,470	94,481	0	2	0	2	0	94,483	0	0	0	1,288	07/15/2033	1.A FE
35041J-AA-3	FFIN 2019-1 A - ABS		06/15/2022	Paydown		312,113	312,113	312,064	307,792	0	4,321	0	4,321	0	312,113	0	0	0	4,967	11/15/2034	1.B FE
35042P-AA-8	FFIN 2021-2 A - ABS		06/15/2022	Paydown		607,163	607,163	607,148	607,148	0	15	0	15	0	607,163	0	0	0	6,140	01/15/2042	1.D FE
361528-AA-0	GBXL 2022-1 A - ABS		06/20/2022	Paydown		68,969	68,969	68,936	0	0	33	0	33	0	68,969	0	0	0	561	02/20/2052	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		06/18/2022	Paydown		51,111	51,111	51,098	51,098	0	13	0	13	0	51,111	0	0	0	507	06/18/2046	1.F FE
361856-DX-2	GMACM 2004-HE5 A5 - RMBS		06/01/2022	Paydown		18,247	18,247	0	14,745	0	3,502	0	3,502	0	18,247	0	0	0	428	09/25/2034	1.A FM
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		06/27/2022	Paydown		28,784	28,784	19,087	28,257	0	527	0	527	0	28,784	0	0	0	51	03/25/2037	1.D FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		05/01/2022	Paydown		(2,151)	1,072	952	(2,144)	0	(7)	0	(7)	0	(2,151)	0	0	0	30	02/25/2036	4.B FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		06/01/2022	Paydown		64,004	65,020	57,764	64,567	0	(563)	0	(563)	0	64,004	0	0	0	2,373	02/25/2036	1.D FM
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS		06/01/2022	Paydown		12,833	12,833	12,464	12,539	0	293	0	293	0	12,833	0	0	0	138	08/25/2034	1.A FM
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS		06/01/2022	Paydown		31,229	31,229	30,750	30,545	0	684	0	684	0	31,229	0	0	0	346	12/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		06/01/2022	Paydown		251,371	251,371	244,576	243,462	0	7,909	0	7,909	0	251,371	0	0	0	3,259	01/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		06/01/2022	Paydown		26,967	26,967	25,619	25,486	0	1,481	0	1,481	0	26,967	0	0	0	350	01/25/2035	1.A FM
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		06/01/2022	Paydown		148,458	148,458	145,837	0	0	2,621	0	2,621	0	148,458	0	0	0	1,419	05/28/2052	1.A FE
36319W-AJ-8	GALXY XXIII CN - CDO	C	06/22/2022	EXCHANGE		4,630,524	5,375,000	4,674,673	4,632,234	0	(1,710)	0	(1,710)	0	4,630,524	0	0	0	133,066	04/24/2029	6. *
371877-ZC-8	GENETESIS CONVERTIBLE BRIDGE NOTE 8.00 0		06/14/2022	EXCHANGE		1,000,000	1,000,000	1,000,000	995,927	4,073	0	0	4,073	0	1,000,000	0	0	0	100,822	03/11/2023	5.B GI
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		4,000,000	4,000,000	3,979,687	3,998,717	0	1,283	0	1,283	0	4,000,000	0	0	0	74,000	04/01/2022	2.C FE
381362-AL-6	GTCOP 121R A2R - CDO	C	06/15/2022	Paydown		61,902	61,902	61,900	61,902	0	0	0	0	0	61,902	0	0	0	1,207	06/15/2034	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		04/15/2022	Paydown		394,039	394,039	394,039	394,053	0	(14)	0	(14)	0	394,039	0	0	0	3,586	10/15/2029	1.A FE
39678W-AA-6	GCSP 51 A - CMO/RMBS		06/25/2022	Paydown		17,322	17,322	17,138	17,377	0	(55)	0	(55)	0	17,322	0	0	0	318	09/25/2034	1.A FM
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		05/04/2022	Direct		28,669	28,669	28,669	26,004	0	0	0	0	0	28,669	0	0	0	653	12/14/2028	2.A PL
40434L-AA-3	HP INC		04/28/2022	Bank of America Merrill Lynch		9,514,700	10,000,000	9,976,900	9,983,748	0	1,509	0	1,509	0	9,985,257	0	(470,557)	(470,557)	82,500	06/17/2025	2.B FE
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		06/01/2022	Paydown		20,495	20,495	20,404	20,369	0	125	0	125	0	20,495	0	0	0	267	06/19/2034	1.A FM
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS		06/01/2022	Paydown		2,786	2,786	2,824	2,831	0	(44)	0	(44)	0	2,786	0	0	0	28	08/19/2034	1.A FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		06/21/2022	Paydown		123,134	145,652	107,162	119,838	0	3,297	0	3,297	0	123,134	0	0	0	340	09/19/2036	1.D FM
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		06/21/2022	Paydown		175,384	175,385	135,252	139,625	0	35,760	0	35,760	0	175,384	0	0	0	323	02/19/2037	1.A FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		06/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	124	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		06/20/2022	Paydown		8,750	8,750	8,659	7,500	0	91	0	91	0	8,750	0	0	0	162	12/20/2050	2.B FE
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		05/03/2022	US BANCORP		6,810,580	7,000,000	6,990,410	6,993,243	0	636	0	636	0	6,993,880	0	(183,300)	(183,300)	95,754	06/08/2025	2.C FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	04/11/2022	Paydown		210,280	210,280	206,075	206,951	0	3,330	0	3,330	0	210,280	0	0	0	1,624	10/11/2038	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		06/25/2022	Paydown		105,046	105,046	104,501	104,718	0	328	0	328	0	105,046	0	0	0	1,160	12/26/2028	1.C FE
43285H-AA-6	HGVT 2020-A A - RMBS		06/25/2022	Paydown		58,475	58,475	58,471	58,471	0	3	0	3	0	58,475	0	0	0	661	02/25/2039	1.A FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		06/25/2022	Paydown		210,538	210,538	210,537	210,537	0	0	0	0	0	210,538	0	0	0	3,358	12/25/2025	2.C FE
43730N-AA-4	HPA 221 A - CMBS		05/09/2022	Paydown		16,130	16,130	15,967	0	0	162	0	162	0	16,130	0	0	0	44	04/19/2039	1.A FE
43730N-AA-4	HPA 221 A - CMBS		06/01/2022	Paydown		5,053	5,053	5,002	0	0	51	0	51	0	5,053	0	0	0	(14)	04/19/2039	1.A FE
43739E-AP-2	HMBT 2005-1 A1 - RMBS		06/27/2022	Paydown		40,223	40,223	35,344	39,999	0	223	0	223	0	40,223	0	0	0	139	03/25/2035	1.D FM
43739H-AA-8	HMBT 2006-2 A1 - RMBS		06/27/2022	Paydown		52,600	52,600	46,025	48,677	0	3,923	0	3,923	0	52,600	0	0	0	132	12/25/2036	1.A FM
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS		06/01/2022	Paydown		13,809	6,971	6,925	13,508	0	301	0	301	0	13,809	0	0	0	86	04/25/2047	1.D FM
440405-AE-8	HORZN 181 A - ABS		05/15/2022	Paydown		774	774	773	774	0	0	0	0	0	774	0	0	0	14	12/15/2038	2.A FE
44040H-AA-0	HORZN 2019 A - ABS		06/15/2022	Paydown		89,225	89,225	89,308	89,308	0	(83)	0	(83)	0	89,225	0	0	0	1,301	07/15/2039	2.B FE
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		5,000,000	5,000,000	4,927,792	4,995,218	0	4,782	0	4,782	0	5,000,000	0	0	0	77,500	04/05/2022	2.A FE
45254N-MZ-7	IMM 2005-2 1A2 - RMBS		06/27/2022	Paydown		17,228	17,228	14,471	15,684	0	1,544	0	1,544	0	17,228	0	0	0	75	04/25/2035	1.A FM
45254N-NT-0	IMM 2005-3 M1 - RMBS		06/27/2022	Paydown		7,758	7,758	0	5,475	0	2,283	0	2,283	0	7,758	0	0	0	33	08/25/2035	1.A FM
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS		06/25/2022	Paydown		81,252	81,252	81,251	0	0	1	0	1	0	81,252	0	0	0	470	05/25/2067	1.A FE
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		06/27/2022	Paydown		8,174	8,047	5,935	8,026	0	148	0	148	0	8,174	0	0	0	34	02/25/2035	1.D FM
45660L-LP-2	INDX 2005-AR7 4A1 - CMO/RMBS		06/01/2022	Paydown		2,085	2,085	1,840	2,053	0	32	0	32	0	2,085	0	0	0	27	06/25/2035	1.D FM
45660L-LQ-0	INDX 2005-AR7 5A1 - CMO/RMBS		06/01/2022	Paydown		4,527	4,527	3,334	4,464	0	63	0	63	0	4,527	0	0	0	51	06/25/2035	1.D FM
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS		06/01/2022	Paydown		1,683	1,683	1,380	1,451	0	231	0	231	0	1,683	0	0	0	20	10/25/2034	1.A FM
45686@-AB-0	INFRASTRIPE LLC		06/30/2022	Direct		7,016	7,016	6,899	7,006	0	11	0	11	0	7,016	0	0	0	166	09/30/2024	2.C PL
45783N-AA-5	INSTR 2021-1 A - RMBS		06/15/2022	Paydown		41,149	41,149	41,127	41,127	0	22	0	22	0	41,149	0	0	0	368	02/16/2054	1.F FE
46185J-AC-2	IHSFR 2018-SFR1 B - RMBS		05/18/2022	MORGAN STANLEY CO		2,474,645	2,499,641	2,499,641	2,499,641	0	0	0	0	0	2,499,641	0	(24,996)	(24,996)	13,125	03/19/2037	1.A FE
46590B-AA-2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS		06/01/2022	Paydown		151,065	151,065	151,065	151,043	0	22	0	22	0	151,065	0	0	0	2,229	06/17/2041	1.A FE
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		06/01/2022	Paydown		185,268	185,268	187,671	190,437	0	(5,169)	0	(5,169)	0	185,268	0	0	0	2,554	03/25/2050	1.A
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		06/01/2022	Paydown		187,050	187,050	184,010	0	0	3,040	0	3,040	0	187,050	0	0	0	1,528	07/25/2051	1.A
46619X-AA-1	HENDR 2015-3 A - RMBS		06/15/2022	Paydown		24,043	24,043	24,022	24,024	0	19	0	19	0	24,043	0	0	0	397	03/17/2070	1.A FE
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS		06/01/2022	Paydown		17,961	18,013	(4,367)	0	0	17,947	0	17,947	0	17,960	0	1	1	296	04/25/2036	1.D FM
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS		06/01/2022	Paydown		1,758	1,769	1,729	1,746	0	11	0	11	0	1,758	0	0	0	22	08/25/2035	1.D FM
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS		06/01/2022	Paydown		2,445	2,484	1,217	0	0	1	0	1	0	2,445	0	0	0	58	01/25/2036	1.D FM
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		06/01/2022	Paydown		5,448	5,451	3,681	5,489	0	(41)	0	(41)	0	5,448	0	0	0	126	12/25/2035	1.D FM
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		06/01/2022	Paydown		30,594	29,851	2,322	30,052	0	542	0	542	0	30,594	0	0	0	408	03/25/2036	1.D FM
46627M-EJ-2	JPALT 2006-S1 112 - CMO/RMBS		06/01/2022	Paydown		16,813	16,838	12,608	16,751	0	62	0	62	0	16,813	0	0	0	388	03/25/2036	1.D FM
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS		06/01/2022	Paydown		1,293	1,294	0	1,268	0	25	0	25	0	1,293	0	0	0	16	04/25/2037	1.D FM
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		06/01/2022	Paydown		639	644	392	632	0	7	0	7	0	639	0	0	0	15	06/25/2037	1.D FM
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS		06/01/2022	Paydown		888	888	608	889	0	0	0	0	0	888	0	0	0	20	08/25/2037	1.D FM
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS		06/01/2022	Paydown		20,569	20,569	16,687	17,824	0	2,745	0	2,745	0	20,569	0	0	0	251	07/29/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS		06/01/2022	Paydown		69,974	70,045	7,075	0	0	69,974	0	69,974	0	69,974	0	0	0	854	04/26/2035	1.D FM
466365-AD-5	JACK 221 A21 - RMBS		05/25/2022	Paydown		55,000	55,000	54,986	0	0	14	0	14	0	55,000	0	0	0	547	02/26/2052	2.B FE
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		06/01/2022	Paydown		248,897	248,897	240,185	241,290	0	7,606	0	7,606	0	248,897	0	0	0	2,957	10/27/2042	1.A FE
46637V-AA-3	JPTEP A - CMO/RMBS		06/01/2022	Paydown		41,910	41,910	41,616	41,647	0	263	0	263	0	41,910	0	0	0	536	09/17/2042	1.A FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		06/01/2022	Paydown		10,378	10,378	9,963	10,013	0	365	0	365	0	10,378	0	0	0	120	12/27/2042	1.A FE
46645A-AB-7	J P MORGAN RESECURITIZATION TRUST SERIES		05/26/2022	Paydown		163,920	163,920	150,192	162,485	0	1,435	0	1,435	0	163,920	0	0	0	376	06/26/2047	1.A FE
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		06/01/2022	Paydown		498,630	498,630	485,882	0	0	12,748	0	12,748	0	498,630	0	0	0	3,111	07/25/2052	1.A FE
470473-AH-2	JTWN 5R B2R - CDO		04/18/2022	Paydown		265,924	265,924	265,924	265,939	0	(15)	0	(15)	0	265,924	0	0	0	5,106	01/19/2027	1.A FE
472320-AA-8	JMAC 08R1 A - CMO/RMBS		06/25/2022	Paydown		57,592	72,714	53,193	55,231	0	2,360	0	2,360	0	57,592	0	0	0	1,274	06/25/2047	1.D FM
472321-AA-6	JMAC 2008-R2 1A1 - CMO/RMBS		06/01/2022	Paydown		241,384	241,384	184,999	219,575	0	21,810	0	21,810	0	241,384	0	0	0	6,002	10/25/2035	1.A FM
472321-AG-3	JMAC 2008-R2 1A3 - CMO/RMBS		06/30/2022	Paydown		(878)	7,631	40	(3,833)	0	(1,028)	0	(1,028)	0	(4,861)	0	3,983	3,983	188	10/25/2035	1.D FM
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		06/01/2022	Paydown		1,594	3,910	3,805	1,620	0	(26)	0	(26)	0	1,594	0	0	0	71	06/21/2037	1.D FM
47232D-BM-3	JMAC 09R5 7A5 - CMO/RMBS		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,308)	09/25/2036	1.D FM
476681-AB-7	JMIKE 211 A2I - ABS		05/15/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	188	02/15/2052	2.B FE
48244X-AA-0	KDAC 2017-1 A - ABS	C	06/15/2022	Paydown		42,328	42,328	42,327	37,270	5,058	0	0	5,058	0	42,328	0	0	0	694	12/15/2042	3.C FE
48669R-AA-9	KCAP F3C A - CDO		06/21/2022	Paydown		178,784	178,784	178,784	178,800	0	(15)	0	(15)	0	178,784	0	0	0	2,247	12/20/2029	1.A FE
49255P-AA-1	KSTRL 2018-1 A - ABS	C	06/15/2022	Paydown		41,910	41,910	40,727	41,121	0	789	0	789	0	41,910	0	0	0	732	12/15/2038	2.B FE
493268-AY-2	KSLT 2000-B A2 - ABS		04/25/2022	Paydown		3,685	3,685	2,985	3,668	0	16	0	16	0	3,685	0	0	0	9	07/25/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		06/24/2022	Paydown		831,398	831,398	831,398	831,398	0	0	0	0	0	831,398	0	0	0	7,782	12/24/2035	1.A FE
50543L-AA-0	LAFL 2016 A1 - ABS	C	06/15/2022	Paydown		72,452	72,452	71,046	71,894	0	557	0	557	0	72,452	0	0	0	1,287	01/15/2042	3.A FE
52520M-BS-1	LMT 2005-2 2A1 - CMO/RMBS		06/25/2022	Paydown		31,938	31,916	19,006	31,638	0	300	0	300	0	31,938	0	0	0	111	12/25/2035	1.D FM
52521R-AC-5	LMT 2007-5 1A1 - CMO/RMBS		06/25/2022	Paydown		33,821	26,930	19,033	32,986	0	835	0	835	0	33,821	0	0	0	115	06/25/2037	1.D FM
52522D-AG-6	LXS 2006-16N AA1 - RMBS		06/27/2022	Paydown		262,896	262,887	204,138	255,355	0	7,541	0	7,541	0	262,896	0	0	0	825	11/25/2046	1.A FM
525241-AL-9	LXS 2007-1 WF1 - RMBS		05/01/2022	Paydown		4,205	4,194	1,628	4,164	0	41	0	41	0	4,205	0	0	0	73	01/25/2037	1.D FM
543190-AA-0	LTRAN III A1 - RMBS		06/15/2022	Paydown		118,047	118,047	116,728	117,237	0	811	0	811	0	118,047	0	0	0	1,593	01/17/2045	1.F FE
543190-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		16,723	16,723	16,064	16,435	0	287	0	287	0	16,723	0	0	0	339	01/17/2045	1.F FE
55283A-AA-7	MCA 3 A - CDO		05/15/2022	Paydown		48,024	48,024	48,035	48,032	0	(9)	0	(9)	0	48,024	0	0	0	780	11/15/2035	1.F FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		06/25/2022	Paydown		245,174	245,174	242,807	0	0	2,367	0	2,367	0	245,174	0	0	0	1,206	03/26/2057	1.A FE
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		06/25/2022	Paydown		302,866	302,866	296,281	0	0	6,585	0	6,585	0	302,866	0	0	0	963	05/25/2067	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	05/15/2022	Paydown		9,526	9,526	9,526	9,526	0	0	0	0	0	9,526	0	0	0	116	10/15/2039	1.G FE
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II		04/13/2022	Maturity @ 100.00		1,000,000	1,000,000	972,459	999,730	0	1,964	0	1,964	0	1,000,000	0	0	0	12,500	04/13/2022	1.B FE
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS		06/01/2022	Paydown		22,031	22,031	21,205	21,946	0	85	0	85	0	22,031	0	0	0	187	12/25/2033	1.A FM
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS		06/01/2022	Paydown		539	539	512	505	0	34	0	34	0	539	0	0	0	7	02/25/2035	1.A FM
576433-XW-1	MARM 2005-2 3A1 - CMO/RMBS		06/01/2022	Paydown		87,825	87,825	84,312	83,751	0	4,075	0	4,075	0	87,825	0	0	0	940	03/25/2035	1.A FM
576434-UH-5	MALT 2004-9 A6 - RMBS		04/01/2022	Paydown		1	1	1	7	0	(7)	0	(7)	0	1	0	0	0	(7)	08/25/2034	1.A FM
57643L-LC-8	MABS 2005-AB1 A4 - RMBS		06/01/2022	Paydown		81,131	81,131	81,030	80,028	0	1,103	0	1,103	0	81,131	0	0	0	1,132	11/25/2035	1.A FM
58003U-AA-6	MF1 2020-FL4 A - CDO	C	05/03/2022	Bank of America Merrill Lynch		19,956,250	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(43,750)	(43,750)	158,743	12/17/2035	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		06/22/2022	Paydown		280,039	280,039	280,652	280,648	0	(609)	0	(609)	0	280,039	0	0	0	2,916	07/01/2051	1.A
58550L-AA-3	MWST 211 A - CMO/RMBS		05/02/2022	Bank of America Merrill Lynch		5,938,125	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(61,875)	(61,875)	19,898	02/25/2055	1.A FE
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		06/27/2022	Paydown		198,484	198,484	191,909	0	0	6,575	0	6,575	0	198,484	0	0	0	1,378	12/25/2051	1.A
58551V-AA-0	MWST 2020-2 A - CMO/RMBS		05/02/2022	Various		7,739,063	7,800,000	7,800,000	7,800,000	0	(5,200,000)	0	(5,200,000)	0	7,800,000	0	(60,938)	(60,938)	30,142	11/25/2053	1.A FE
59111R-AA-0	METAL 2017-1 A - ABS	C	06/15/2022	Paydown		13,120	13,245	13,245	11,834	1,412	(126)	0	1,286	0	13,120	0	0	0	253	10/15/2042	4.B FE
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/08/2022	Maturity @ 100.00		1,000,000	1,000,000	979,813	998,632	0	1,368	0	1,368	0	1,000,000	0	0	0	13,250	04/08/2022	1.D FE
59319W-AA-9	MF1 2020-FL3 A - CDO		06/15/2022	Paydown		644,082	644,082	644,082	644,082	0	0	0	0	0	644,082	0	0	0	7,279	07/16/2035	1.A FE
61033R-AJ-2	MCMML 171R AR - CDO		04/22/2022	Paydown		220,834	220,834	220,834	220,834	0	0	0	0	0	220,834	0	0	0	1,665	04/23/2029	1.A FE
61690P-AV-3	MSRR 13R7 10B - CMO/RMBS		06/01/2022	Paydown		86,123	86,123	86,015	85,866	0	256	0	256	0	86,123	0	0	0	2,088	12/27/2046	1.A FM
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS		06/01/2022	Paydown		1,587	1,587	49	812	0	775	0	775	0	1,587	0	0	0	13	06/25/2036	1.A FM
61751D-AE-4	MSM 2006-17XS A3A - RMBS		06/01/2022	Paydown		39,692	39,692	20,729	39,501	0	192	0	192	0	39,692	0	0	0	214	10/25/2046	1.D FM
61751M-AU-8	MSM 2007-10XS A18 - RMBS		06/01/2022	Paydown		101,845	101,845	92,775	90,949	0	10,896	0	10,896	0	101,845	0	0	0	621	02/25/2037	1.A FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS		06/01/2022	Paydown		13,345	13,345	8,768	0	0	58	0	58	0	13,345	0	0	0	267	04/25/2037	1.D FM
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		06/01/2022	Paydown		40,110	40,111	41,652	39,676	0	435	0	435	0	40,110	0	0	0	1,119	04/26/2036	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		06/01/2022	Paydown		552,824	552,824	538,831	0	0	13,993	0	13,993	0	552,824	0	0	0	4,663	05/25/2051	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		06/01/2022	Paydown		156,351	156,351	158,061	158,050	0	(1,699)	0	(1,699)	0	156,351	0	0	0	1,600	08/25/2051	1.A
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		06/25/2022	Paydown		161,769	161,769	162,830	162,826	0	(1,057)	0	(1,057)	0	161,769	0	0	0	1,669	09/25/2051	1.A
62946A-AC-8	NPRL 2017-1 A1 - ABS		06/20/2022	Paydown		95,502	64,068	63,809	57,748	0	31,693	0	31,693	0	95,502	0	0	0	714	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/19/2022	Paydown		129,138	129,138	129,132	129,135	0	3	0	3	0	129,138	0	0	0	1,598	11/19/2049	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		04/25/2022	Paydown		246,645	246,645	246,645	246,596	0	50	0	50	0	246,645	0	0	0	2,170	10/25/2029	1.A FE
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		06/25/2022	Paydown		154,521	154,521	154,517	154,518	0	2	0	2	0	154,521	0	0	0	2,702	11/25/2025	2.C FE
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		06/25/2022	Paydown		183,514	183,514	183,509	183,510	0	4	0	4	0	183,514	0	0	0	2,366	07/25/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - ABS		06/25/2022	Paydown		132,377	132,377	132,376	132,376	0	1	0	1	0	132,377	0	0	0	1,774	05/25/2026	2.C FE
63939E-AB-9	NAVSL 2015-A A2A - ABS		05/25/2022	Various		883,121	888,068	887,741	888,008	0	20	0	20	0	888,028	0	(4,907)	(4,907)	10,400	12/15/2028	1.A FE
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		05/16/2022	Direct		482,927	482,927	482,927	362,489	0	0	0	0	0	482,927	0	0	0	8,974	07/29/2025	2.A Z
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS		06/01/2022	Paydown		4,950	4,950	3,292	4,940	0	10	0	10	0	4,950	0	0	0	32	10/25/2036	1.D FM
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS		06/01/2022	Paydown		1,980	1,980	1,317	1,976	0	4	0	4	0	1,980	0	0	0	13	10/25/2036	1.D FM
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	04/20/2022	Paydown		60,795	60,795	60,795	60,793	0	2	0	2	0	60,795	0	0	0	1,176	04/20/2028	1.A FE
65246Q-AA-7	NEWREZ LLC - ABS		06/25/2022	Paydown		304,297	304,297	304,291	304,291	0	6	0	6	0	304,297	0	0	0	4,391	11/25/2026	2.C FE
65251X-AN-6	NSBKY 1 AR - CDO		04/04/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	8,512	10/25/2028	1.A FE
654740-BL-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC		05/02/2022	CITIGROUP		15,000,300	15,000,000	14,994,600	14,998,293	0	327	0	327	0	14,998,620	0	1,680	1,680	360,052	09/21/2023	2.C FE
65535H-AP-4	NOMURA HOLDINGS INC	C	05/03/2022	JP Morgan		4,534,607	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	(165,393)	(165,393)	99,911	01/16/2025	2.A FE
65535V-MJ-4	NAA 2005-AR3 1A1 - RMBS		06/27/2022	Paydown		10,734	10,734	8,923	10,654	0	80	0	80	0	10,734	0	0	0	37	07/25/2035	1.A FM
65535V-NL-8	NAA 2005-AR4 5A3 - RMBS		04/25/2022	Paydown		2,831	2,831	1,812	3,025	0	40	234	(194)	0	2,831	0	0	0	3	08/25/2035	1.D FM
65536H-BW-7	NHELI 2006-FM1 2A3 - RMBS		06/27/2022	Paydown		163,762	163,762	142,473	164,076	0	(315)	0	(315)	0	163,762	0	0	0	477	11/25/2035	1.A FM
65538P-AA-6	NAA 2007-1 1AA - RMBS		06/01/2022	Paydown		13,029	11,828	0	12,769	0	261	0	261	0	13,029	0	0	0	222	03/25/2047	1.D FM
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		06/01/2022	Paydown		38,455	35,364	30,737	38,229	0	226	0	226	0	38,455	0	0	0	473	12/29/2036	1.D FM
67087T-DE-8	OAK 2002-A A3 - ABS		06/30/2022	Paydown		22,084	22,084	0	(750)	0	21,666	0	21,666	0	20,916	0	1,168	1,168	529	05/15/2024	5.A FE
671022-ZC-8	ORCC FINANCING II I+200 12/22/2028	C	04/01/2022	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	64,725	12/22/2028	1.A Z
671022-ZE-4	ORCC FINANCING IV REV SOFR 10/01/2030		04/27/2022	AFG Private Placement		6,600,000	6,600,000	6,600,000	0	0	0	0	0	0	6,600,000	0	0	0	0	10/01/2030	1.C Z
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		06/25/2022	Paydown		162,155	162,155	149,490	0	0	12,666	0	12,666	0	162,155	0	0	0	389	11/01/2051	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		06/20/2022	Paydown		19,619	19,619	19,618	19,618	0	1	0	1	0	19,619	0	0	0	151	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		06/20/2022	Paydown		19,619	19,619	19,611	19,612	0	7	0	7	0	19,619	0	0	0	181	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		06/20/2022	Paydown		26,134	26,134	26,130	26,130	0	4	0	4	0	26,134	0	0	0	161	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		06/20/2022	Paydown		26,134	26,134	26,130	26,131	0	3	0	3	0	26,134	0	0	0	210	01/20/2051	1.A FE
67389Y-AF-2	OAKCL 2015-1 CN - CDO	C	05/25/2022	Paydown		2,793,774	3,000,000	2,289,240	2,286,573	0	507,201	0	507,201	0	2,793,774	0	0	0	217,845	10/20/2027	6. *
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		06/25/2022	Paydown		12,006	12,006	11,201	0	0	806	0	806	0	12,006	0	0	0	35	06/25/2052	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		06/01/2022	Paydown		470,155	470,155	476,399	476,363	0	(6,208)	0	(6,208)	0	470,155	0	0	0	4,993	10/25/2051	1.A
675923-AG-1	OCT34 34 BCN - CDO		06/27/2022	EXCHANGE		7,450,493	8,500,000	7,615,210	7,472,307	0	(21,814)	0	(21,814)	0	7,450,493	0	0	0	228,938	01/22/2030	6. *
68267B-AA-8	OMFIT 2018-1 A - ABS		06/14/2022	Paydown		876,042	876,042	875,804	876,041	0	1	0	1	0	876,042	0	0	0	11,592	03/14/2029	1.A FE
68267B-AB-6	OMFIT 2018-1 B - ABS		05/18/2022	BARCLAYS CAPITAL INC FIXED INC		5,992,500	6,000,000	5,999,584	6,000,194	0	(64)	0	(64)	0	6,000,130	0	(7,630)	(7,630)	93,860	03/14/2029	1.B FE
682680-BA-0	ONEOK INC		04/28/2022	WELLS FARGO SECURITIES LLC		9,391,900	10,000,000	9,992,200	9,994,672	0	460	0	460	0	9,995,133	0	(603,233)	(603,233)	138,722	09/15/2025	2.B FE
68268H-AA-4	OMFIT 2016-3 A - ABS		06/18/2022	Paydown		237,230	237,230	239,602	237,420	0	(190)	0	(190)	0	237,230	0	0	0	3,743	06/18/2031	1.A FE
68269C-AA-4	OMFIT 2018-2 A - ABS		05/24/2022	CANTOR FITZGERALD + CO.		1,979,375	2,000,000	1,999,571	1,999,882	0	22	0	22	0	1,999,904	0	(20,529)	(20,529)	32,130	03/14/2033	1.A FE
68286#-AA-6	171 SAW MILL LLC		06/05/2022	Paydown		86,592	86,592	86,594	86,594	0	(2)	0	(2)	0	86,592	0	0	0	1,303	07/05/2032	1.B
686330-AK-7	ORIX CORP	C	05/03/2022	SMBC SECURITIES INC		7,414,425	7,500,000	7,490,250	7,495,908	0	492	0	492	0	7,496,401	0	(81,976)	(81,976)	102,240	12/04/2024	1.G FE
69346W-AA-5	PFP 2019-6 A - CMBS	C	06/16/2022	Paydown		328,735	328,735	325,243	327,234	0	1,501	0	1,501	0	328,735	0	0	0	1,772	04/16/2037	1.A FE
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		06/01/2022	Paydown		358,913	358,913	359,979	359,973	0	(1,060)	0	(1,060)	0	358,913	0	0	0	3,718	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		117,561	117,561	120,188	120,160	0	(2,598)	0	(2,598)	0	117,561	0	0	0	1,595	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2022	Paydown		27,877	27,877	28,435	28,733	0	(855)	0	(855)	0	27,877	0	0	0	377	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2022	Paydown		84,452	84,452	85,679	85,796	0	(1,344)	0	(1,344)	0	84,452	0	0	0	1,322	11/26/2049	1.A
69546M-AA-5	PAID 221 A - ABS		06/15/2022	Paydown		1,404,210	1,404,210	1,404,210	0	0	0	0	0	0	1,404,210	0	0	0	8,845	10/15/2029	1.G FE
69546R-AA-4	PAID 213 A - ABS		04/12/2022	CREDIT SUISSE SECURITIES (USA)		4,911,229	5,009,860	5,009,860	5,009,860	0	0	0	0	0	5,009,860	0	(98,632)	(98,632)	19,044	05/15/2029	1.G FE
69546T-AA-0	PAID 2020-3 A - ABS		06/15/2022	Paydown		835,160	835,160	835,152	835,158	0	2	0	2	0	835,160	0	0	0	7,195	05/17/2027	1.D FE
713448-DT-2	PEPSICO INC		04/11/2022	Call @ 100.00		2,000,000	2,000,000	1,940,100	1,994,986	0	4,144	0	4,144	0	1,999,130	0	870	870	19,875	05/02/2022	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/30/2022	Direct		371,146	371,146	371,146	355,108	0	5	0	5	0	371,146	0	0	0	6,758	12/31/2031	1.E PL
72703P-AC-7	PLNT 191 A2 - ABS		06/05/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	145	12/05/2049	2.C FE
74041E-AA-3	PRETSL XVII A1 - CDO		06/23/2022	Paydown		244,461	244,461	229,769	229,960	0	14,502	0	14,502	0	244,461	0	0	0	1,258	03/23/2035	1.A FE
74041N-AA-3	PRETSL XII A1 - CDO	C	06/24/2022	Paydown		105,937	105,937	103,413	0	0	2,524	0	2,524	0	105,937	0	0	0	438	12/24/2033	1.A FE
74042D-AA-4	PRETSL XX A1 - CDO		06/22/2022	Paydown		322,901	322,901	297,271	297,281	0	25,620	0	25,620	0	322,901	0	0	0	1,498	03/22/2038	1.A FE
74042F-AA-9	PRETSL 25 A1 - CDO	C	06/22/2022	Paydown		121,161	121,161	106,470	0	0	14,691	0	14,691	0	121,161	0	0	0	346	06/22/2037	1.E FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2022	Paydown		29,624	29,624	30,045	30,025	0	(401)	0	(401)	0	29,624	0	0	0	377	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2022	Paydown		60,001	60,002	60,348	60,305	0	(304)	0	(304)	0	60,001	0	0	0	758	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		06/27/2022	Paydown		70,053	69,380	54,527	68,521	0	1,532	0	1,532	0	70,053	0	0	0	126	01/25/2037	1.A FM
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS		06/01/2022	Paydown		32,454	31,557	30,259	31,962	0	492	0	492	0	32,454	0	0	0	843	03/25/2037	1.D FM
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS		06/25/2022	Paydown		66,722	66,728	63,733	65,273	1,008	441	0	1,449	0	66,722	0	0	0	731	02/26/2051	3.B FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		06/01/2022	Paydown		40,578	40,579	41,206	41,584	0	(1,006)	0	(1,006)	0	40,578	0	0	0	592	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		06/01/2022	Paydown		710,334	710,334	705,498	405,967	0	4,837	0	4,837	0	710,334	0	0	0	6,260	11/25/2051	1.A
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		06/01/2022	Paydown		569,765	569,765	558,281	0	0	11,484	0	11,484	0	569,765	0	0	0	5,144	01/25/2052	1.A FE
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		06/25/2022	Paydown		71,941	71,941	68,041	0	0	3,901	0	3,901	0	71,941	0	0	0	448	03/25/2052	1.A FE
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		06/25/2022	Paydown		270,744	317,148	313,184	0	0	(42,440)	0	(42,440)	0	270,744	0	0	0	2,619	12/26/2051	1.A
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS		06/01/2022	Paydown		864	1,849	851	817	0	46	0	46	0	864	0	0	0	30	02/25/2037	1.D FM
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS		06/25/2022	Paydown		21,376	22,471	7,210	0	0	550	0	550	0	21,376	0	0	0	533	04/25/2037	1.D FM
74969T-AA-8	RBIT 2021-HB1 A - ABS		05/25/2022	Paydown		1,315,318	1,315,318	1,315,316	1,315,295	0	23	0	23	0	1,315,318	0	0	0	6,090	11/25/2031	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - ABS		06/25/2022	Paydown		714,934	714,934	714,933	714,921	0	12	0	12	0	714,934	0	0	0	4,922	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		06/25/2022	Paydown		361,911	361,911	357,947	357,963	0	3,948	0	3,948	0	361,911	0	0	0	3,240	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		04/25/2022	Paydown		58,738	58,738	58,656	0	0	81	0	81	0	58,738	0	0	0	431	01/25/2062	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		06/25/2022	Paydown		84,528	104,142	103,340	0	0	(18,812)	0	(18,812)	0	84,528	0	0	0	893	01/25/2070	1.A FE
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		06/01/2022	Paydown		25,961	33,142	26,383	25,792	0	170	0	170	0	25,961	0	0	0	871	07/25/2036	1.D FM
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS		06/30/2022	Paydown		38,251	41,648	30,640	9,062	0	28,592	0	28,592	0	37,653	0	597	597	109	09/25/2036	1.D FM
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS		06/01/2022	Paydown		20,434	22,198	21,355	19,841	0	593	0	593	0	20,434	0	0	0	535	04/25/2037	1.D FM
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		06/27/2022	Paydown		616,805	602,704	470,267	607,322	0	9,483	0	9,483	0	616,805	0	0	0	1,906	05/25/2036	1.D FM
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		06/27/2022	Paydown		415,632	415,632	367,987	406,796	0	8,836	0	8,836	0	415,632	0	0	0	1,817	07/25/2036	1.A FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		06/01/2022	Paydown		173,904	173,904	175,263	175,255	0	(1,351)	0	(1,351)	0	173,904	0	0	0	1,767	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		06/25/2022	Paydown		159,494	159,494	156,902	0	0	2,592	0	2,592	0	159,494	0	0	0	1,308	12/25/2051	1.A
75575J-AA-3	RCMT 2020-FL4 A - CMBS		05/05/2022	Various		5,227,220	5,237,038	5,237,038	5,237,038	0	0	0	0	0	5,237,038	0	(9,819)	(9,819)	47,489	02/26/2035	1.A FE
75970N-BE-6	RAMC 2005-3 AF4 - RMBS		06/01/2022	Paydown		216,737	216,737	216,735	216,737	0	0	0	0	0	216,737	0	0	0	4,897	11/25/2035	1.A FM
76110V-QL-5	RFMS2 2004-HS2 AI6 - RMBS		06/01/2022	Paydown		2	2	0	2	0	0	0	0	0	2	0	0	0	0	06/25/2034	1.A FM
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS		06/30/2022	Direct		0	0	0	(13,128)	0	0	0	0	0	(13,128)	0	13,128	13,128	0	09/25/2035	1.D FM
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS		06/01/2022	Paydown		12,042	12,042	9,578	11,905	0	137	0	137	0	12,042	0	0	0	175	07/25/2035	1.D FM
761118-DV-7	RALI 2005-QS12 A8 - CMO/RMBS		06/25/2022	Paydown		40,032	40,864	13,806	39,544	0	487	0	487	0	40,032	0	0	0	119	08/25/2035	1.D FM
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		06/01/2022	Paydown		846	937	248	842	0	5	0	5	0	846	0	0	0	23	10/25/2035	1.D FM
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS		06/01/2022	Paydown		9,983	12,252	11,937	9,906	0	77	0	77	0	9,983	0	0	0	293	02/25/2036	1.D FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2022	Paydown		4,619	5,668	82	4,532	0	86	0	86	0	4,619	0	0	0	125	02/25/2036	1.D FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10	02/25/2036	2.B FM
76112B-HY-9	RAMP 2005-RS1 A16 - RMBS		04/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2034	1.A FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		06/01/2022	Paydown		83,178	86,756	78,888	82,490	0	689	0	689	0	83,178	0	0	0	1,010	05/18/2035	1.D FM
76971E-AA-2	RBIT 20HB1 A1 - ABS		06/25/2022	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	0	10/25/2050	1.A FE
77879R-AB-2	ROTOR 2011-1 1A - ABS	D	05/15/2022	Paydown		89,599	89,599	87,807	76,159	11,964	1,476	0	13,440	0	89,599	0	0	0	2,147	06/15/2046	5.A FE
784034-AB-6	SCFET 2019-2 A2 - ABS		05/02/2022	Various		13,934,064	14,000,000	13,997,129	13,999,125	0	250	0	250	0	13,999,375	0	(65,311)	(65,311)	128,449	04/20/2026	1.A FE
78433D-AA-2	SEB4P 211 A2 - ABS		04/30/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	325	01/30/2052	2.C FE
78433X-AA-8	SALTT 211 AA - ABS		06/15/2022	Paydown		152,006	152,006	152,002	152,002	0	4	0	4	0	152,006	0	0	0	1,379	02/28/2033	1.C FE
78454*-AA-5	SMIF 2018 FINANCE LLC		04/15/2022	Direct		45,863	45,863	45,863	45,863	0	0	0	0	0	45,863	0	0	0	2,294	07/16/2040	2.A PL
80306A-AA-8	SAPA 2018-1 A - ABS	C	06/15/2022	Paydown		108,800	108,800	109,451	109,215	0	(415)	0	(415)	0	108,800	0	0	0	1,889	12/15/2040	2.B FE
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		06/27/2022	Paydown		31,407	31,407	20,177	30,926	0	481	0	481	0	31,407	0	0	0	53	05/26/2037	1.D FM
81441N-AC-0	SNMLT 062 A3 - RMBS		05/25/2022	Paydown		179,469	179,469	180,590	179,469	0	0	0	0	0	179,469	0	0	0	3,802	10/25/2036	1.A FM
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		06/01/2022	Paydown		346,700	346,700	352,767	352,263	0	(5,563)	0	(5,563)	0	346,700	0	0	0	5,005	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2022	Paydown		55,717	55,717	56,884	57,482	0	(1,765)	0	(1,765)	0	55,717	0	0	0	711	11/25/2049	1.A
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		06/01/2022	Paydown		71,113	71,113	72,868	73,679	0	(2,566)	0	(2,566)	0	71,113	0	0	0	969	03/25/2050	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		213,383	213,383	218,285	218,022	0	(4,638)	0	(4,638)	0	213,383	0	0	0	3,066	02/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		06/01/2022	Paydown		563,714	563,714	569,616	569,588	0	(5,874)	0	(5,874)	0	563,714	0	0	0	5,547	11/25/2051	1.A
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		06/01/2022	Paydown		311,827	311,827	303,934	0	0	7,893	0	7,893	0	311,827	0	0	0	2,555	02/26/2052	1.A FE
81761T-AE-5	SERV 211 A21 - RMBS		05/01/2022	Paydown		8,788	8,788	8,640	7,500	0	147	0	147	0	8,788	0	0	0	117	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		04/25/2022	Paydown		7,963	7,963	8,039	8,015	0	(52)	0	(52)	0	7,963	0	0	0	155	10/25/2049	2.C FE
817743-AG-2	SPRO 221 A2 - RMBS		04/25/2022	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	96	01/25/2052	2.C FE
81788Y-AA-1	767 LLC		06/05/2022	Paydown		79,246	79,246	79,246	79,246	0	0	0	0	0	79,246	0	0	0	1,735	10/05/2022	2.C PL
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	05/02/2022	US BANCORP		3,986,120	4,000,000	3,982,546	3,993,475	0	968	0	968	0	3,994,443	0	(8,323)	(8,323)	79,167	03/16/2024	1.E FE
83438J-AA-4	SLOSO 2007-1 A1A - CDO		04/07/2022	Paydown		70,633	70,633	63,128	0	0	7,505	0	7,505	0	70,633	0	0	0	86	10/07/2037	1.D FE
83546D-AL-2	SONIC 2020-1 A21 - RMBS		06/20/2022	Paydown		13,750	13,750	13,991	13,981	0	(231)	0	(231)	0	13,750	0	0	0	195	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		06/20/2022	Paydown		20,625	20,625	21,919	21,874	0	(1,249)	0	(1,249)	0	20,625	0	0	0	236	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		06/20/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	80	08/21/2051	2.B FE
83611M-HM-3	SVHE 2005-B M2 - RMBS		06/01/2022	Paydown		23,529	31,590	0	14,116	0	9,413	0	9,413	0	23,529	0	0	0	595	05/25/2035	3.B FM
85022W-AP-9	SCFT 2020-A A - ABS		06/25/2022	Paydown		393,059	393,059	393,040	393,041	0	18	0	18	0	393,059	0	0	0	3,183	09/26/2037	1.A FE
85208H-AA-1	SPRTE 2017-1 A - ABS	C	04/19/2022	Paydown		7,841	7,841	7,812	7,833	0	8	0	8	0	7,841	0	0	0	111	12/15/2037	2.B FE
85208N-AD-2	SPRNTS 1A1 - RMBS		06/20/2022	Paydown		187,495	187,495	187,495	187,495	0	0	0	0	0	187,495	0	0	0	4,466	09/20/2029	2.A FE
86206@-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC		04/30/2022	Direct		74,093	74,093	74,000	74,083	0	9	0	9	0	74,093	0	0	0	2,038	01/31/2026	1.D FE
86208#-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/		06/15/2022	Direct		80,251	80,251	80,251	80,251	0	0	0	0	0	80,251	0	0	0	3,067	12/15/2030	1.C FE
86208@-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		06/01/2022	Direct		30,946	30,946	30,946	30,946	0	0	0	0	0	30,946	0	0	0	851	03/01/2026	1.C FE
86212V-AA-2	STR 2016-1 A1 - ABS		06/20/2022	Paydown		10,768	10,768	10,763	10,765	0	3	0	3	0	10,768	0	0	0	178	10/22/2046	1.E FE
86212V-AD-6	STR 2018-1 A1 - ABS		06/20/2022	Paydown		7,500	7,500	7,498	7,499	0	1	0	1	0	7,500	0	0	0	124	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1 A2 - ABS		06/20/2022	Paydown		8,125	8,125	8,122	8,123	0	2	0	2	0	8,125	0	0	0	145	10/20/2048	1.A FE
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		06/01/2022	Paydown		60,408	53,597	47,055	59,510	0	899	0	899	0	60,408	0	0	0	624	11/25/2035	1.A FM
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2022	Paydown		67,680	67,680	54,017	67,211	0	470	0	470	0	67,680	0	0	0	689	07/25/2035	1.D FM
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		06/01/2022	Paydown		7,083	7,090	6,250	7,009	0	74	0	74	0	7,083	0	0	0	80	07/25/2035	1.D FM
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS		06/25/2022	Paydown		35,984	29,895	14,007	35,452	0	532	0	532	0	35,984	0	0	0	52	08/25/2035	1.D FM
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		06/01/2022	Paydown		45,739	45,787	34,294	44,337	0	1,402	0	1,402	0	45,739	0	0	0	588	09/25/2035	1.D FM
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		06/01/2022	Paydown		5,702	5,707	5,182	5,625	0	77	0	77	0	5,702	0	0	0	61	09/25/2035	1.D FM
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS		06/01/2022	Paydown		6,842	6,845	5,814	6,745	0	97	0	97	0	6,842	0	0	0	83	10/25/2035	1.D FM
863587-AE-1	SAIL 2006-3 A5 - RMBS		06/27/2022	Paydown		100,492	100,492	81,374	95,535	0	4,957	0	4,957	0	100,492	0	0	0	214	06/25/2036	1.A FM
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		06/01/2022	Paydown		6,397	6,397	5,991	6,400	0	(3)	0	(3)	0	6,397	0	0	0	89	08/25/2031	1.D FM
86359A-MG-5	SASC 2003-AL1 APO - CMO/RMBS		06/01/2022	Paydown		10,799	10,799	7,606	10,632	0	166	0	166	0	10,799	0	0	0	0	04/25/2031	5.B GI
86359A-WT-6	SASC 2003-AL2 APO - RMBS		06/01/2022	Paydown		12,655	12,655	9,839	12,565	0	90	0	90	0	12,655	0	0	0	0	01/25/2031	5.B GI
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		06/27/2022	Paydown		1,098,785	1,098,785	1,038,352	1,041,664	0	57,121	0	57,121	0	1,098,785	0	0	0	2,899	05/25/2047	1.E FE
87222E-AB-4	TBW 2007-1 A2 - RMBS		06/27/2022	Paydown		76,189	76,189	56,513	0	0	19,676	0	19,676	0	76,189	0	0	0	81	03/25/2037	1.D FM
87222E-AC-2	TBW 2007-1 A3 - RMBS		06/01/2022	Paydown		(356,297)	(355,672)	(446,996)	(469,625)	0	31,341	0	31,341	0	(356,297)	0	0	0	(2,694)	03/25/2037	1.D FM
87265K-AD-4	SIXTH STREET SPECIALTY LENDING INC		06/07/2022	NOMURA SECURITIES/FIXED INCOME		4,950,680	4,390,000	4,390,000	4,390,000	0	0	0	0	0	4,390,000	0	560,680	560,680	168,792	08/01/2022	2.B FE
87267C-AA-6	TRP 211 A - ABS		06/17/2022	Paydown		6,144	6,144	5,667	0	0	477	0	477	0	6,144	0	0	0	21	06/19/2051	1.F FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		05/25/2022	Paydown		5,500	5,500	5,500	5,491	0	9	0	9	0	5,500	0	0	0	137	05/25/2046	2.B FE
87342R-AE-4	BELL 181 A22 - RMBS		05/25/2022	Paydown		10,711	10,711	10,706	0	0	4	0	4	0	10,711	0	0	0	0	11/25/2048	2.B FE
87342R-AF-1	BELL 181 A22 - RMBS		05/25/2022	Paydown		5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	275	11/25/2048	1.C FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2022	Paydown		8,750	8,750	7,626	0	0	1,124	0	1,124	0	8,750	0	0	0	50	08/25/2051	2.B FE
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	05/02/2022	RBC CAPITAL MARKETS		9,131,940	9,000,000	8,996,400	8,998,830	0	202	0	202	0	8,999,032	0	132,908	132,908	173,800	11/26/2023	2.B FE
881561-GQ-1	TMTS 0415AL A1 - RMBS		06/01/2022	Paydown		47,161	47,161	46,277	47,559	0	(397)	0	(397)	0	47,161	0	0	0	1,128	07/25/2034	1.A FM
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		06/27/2022	Paydown		77,614	77,611	66,247	76,058	0	1,556	0	1,556	0	77,614	0	0	0	1,278	01/25/2038	1.A FM
88275F-SC-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2022	Direct		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,335	09/01/2035	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2022	Call @ 100.00		9,570	9,570	9,570	9,570	0	0	0	0	0	9,570	0	0	0	111	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2022	Call @ 100.00		9,570	9,570	9,570	9,570	0	0	0	0	0	9,570	0	0	0	93	07/01/2037	1.A FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2022	Paydown		140,000	140,000	137,900	137,911	0	2,089	0	2,089	0	140,000	0	0	0	1,132	08/20/2046	1.F FE
88430@-AA-1	36TH STREET CAPITAL LLC		06/15/2022	Direct		2,671,143	2,671,143	2,671,143	2,671,143	0	0	0	0	0	2,671,143	0	0	0	28,008	03/01/2027	1.G PL
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS		05/25/2022	Paydown		3,118	3,118	2,988	3,001	0	117	0	117	0	3,118	0	0	0	32	04/25/2036	2.B FM
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS		06/25/2022	Paydown		37,158	37,158	35,615	35,762	0	1,395	0	1,395	0	37,158	0	0	0	380	04/25/2036	1.D FM
88603U-AA-7	THRST 2021 A - ABS	C	06/15/2022	Paydown		37,705	37,705	37,704	37,705	0	1	0	1	0	37,705	0	0	0	654	06/15/2040	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88607A-AA-7	TBOLT 2019 A - ABS	C	05/15/2022	Paydown		35,207	35,207	35,206	35,207	0	0	0	0	0	35,207	0	0	0	452	11/15/2039	1.G FE
89171D-AD-9	TPMT 2015-1 A4 - RMBS		06/01/2022	Paydown		18,858	18,858	19,312	18,977	0	(118)	0	(118)	0	18,858	0	0	0	385	10/27/2053	1.A
89412K-AA-8	TRAP XI A1 - CDO		04/11/2022	Paydown		74,706	74,706	70,690	70,621	0	4,085	0	4,085	0	74,706	0	0	0	194	10/10/2041	1.A FE
89413A-AA-9	TRAP IX A1 - CDO		04/27/2022	Paydown		203,252	203,252	186,270	184,406	0	18,847	0	18,847	0	203,252	0	0	0	545	01/27/2040	1.B FE
89413C-AA-5	TRAP X A1 - CDO		04/06/2022	Paydown		29,675	29,675	27,115	0	0	2,559	0	2,559	0	29,675	0	0	0	41	07/08/2041	1.B FE
89656G-AA-2	TRL 211 A - RMBS		06/19/2022	Paydown		22,178	22,178	22,176	22,176	0	2	0	2	0	22,178	0	0	0	207	07/19/2051	1.F FE
89657A-AC-0	TRL 2020-1 A - RMBS		06/17/2022	Paydown		60,950	60,950	60,935	60,937	0	13	0	13	0	60,950	0	0	0	498	10/17/2050	1.F FE
89657B-AA-2	TRL 191 A1 - ABS		06/17/2022	Paydown		22,999	22,999	22,987	22,991	0	8	0	8	0	22,999	0	0	0	365	04/17/2049	1.F FE
89657B-AB-0	TRL 2019-2 A1 - RMBS		06/17/2022	Paydown		72,311	72,311	72,293	72,297	0	14	0	14	0	72,311	0	0	0	720	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		06/17/2022	Paydown		28,847	28,847	28,835	28,835	0	12	0	12	0	28,847	0	0	0	258	06/20/2051	1.F FE
89708B-AA-1	TROPC 5 AL1 - CDO	C	04/15/2022	Paydown		22,620	22,620	20,143	19,722	0	2,898	0	2,898	0	22,620	0	0	0	54	07/15/2036	1.B FE
898203-AA-2	TFINS 2017-2 A1 - CDO	C	06/21/2022	Paydown		7,933	7,933	7,775	7,799	0	134	0	134	0	7,933	0	0	0	86	09/20/2039	1.D FE
898203-AB-0	TFINS 2017-2 A2 - CDO	C	06/20/2022	Paydown		4,760	4,760	4,665	4,556	0	204	0	204	0	4,760	0	0	0	85	09/20/2039	1.D FE
89820X-AA-6	TFINS 2020-2 A1 - CDO		04/15/2022	Paydown		458,608	458,608	458,608	458,608	0	0	0	0	0	458,608	0	0	0	6,879	07/15/2041	1.C FE
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	05/02/2022	Paydown		172,603	172,603	172,603	172,603	0	0	0	0	0	172,603	0	0	0	1,969	02/02/2039	1.C FE
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		322,775	322,775	322,775	322,775	0	0	0	0	0	322,775	0	0	0	5,360	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		06/28/2022	Paydown		125,165	125,165	123,598	95,354	0	1,574	0	1,574	0	125,165	0	0	0	1,067	02/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		06/01/2022	Paydown		282,759	282,759	274,099	0	0	8,660	0	8,660	0	282,759	0	0	0	1,763	09/25/2051	1.A
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		06/01/2022	Paydown		918,103	918,103	889,269	0	0	28,834	0	28,834	0	918,103	0	0	0	5,436	11/25/2051	1.A
91743P-DE-2	UTAH HSG CORP		06/21/2022	Paydown		109,638	109,638	113,698	113,559	0	(3,921)	0	(3,921)	0	109,638	0	0	0	1,479	03/21/2050	1.B FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		06/01/2022	Paydown		612,832	612,832	617,811	617,715	0	(4,883)	0	(4,883)	0	612,832	0	0	0	6,515	08/25/2051	1.A
92257A-AB-0	VCC 2018-1 A - CMBS		06/01/2022	Paydown		207,703	207,703	207,633	207,759	0	(55)	0	(55)	0	207,703	0	0	0	3,066	04/27/2048	1.A FE
92257B-AA-0	VCC 2022-3 A - CMBS		06/25/2022	Paydown		31,489	31,489	31,429	0	0	61	0	61	0	31,489	0	0	0	137	06/25/2052	1.A FE
92257C-AA-8	VCC 2019-1 A - CMBS		06/01/2022	Paydown		161,341	161,341	161,304	161,341	0	0	0	0	0	161,341	0	0	0	2,490	03/25/2049	1.A FE
92258X-AA-1	VCC 221 A - RMBS		05/25/2022	Paydown		80,111	80,111	79,563	0	0	549	0	549	0	80,111	0	0	0	831	02/25/2052	1.A FE
92258X-AA-1	VCC 221 A - RMBS		06/25/2022	Paydown		35,381	35,381	35,139	0	0	242	0	242	0	35,381	0	0	0	498	02/25/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - CMBS		06/01/2022	Paydown		263,031	263,031	263,029	262,970	0	61	0	61	0	263,031	0	0	0	3,007	02/25/2050	1.A FE
92259U-AA-6	VCC 222 A - RMBS		05/25/2022	Paydown		25,405	25,405	25,401	0	0	4	0	4	0	25,405	0	0	0	168	04/25/2052	1.A FE
92259U-AA-6	VCC 222 A - RMBS		06/25/2022	Paydown		35,762	35,762	35,755	0	0	6	0	6	0	35,762	0	0	0	418	04/25/2052	1.A FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		05/03/2022	RBC CAPITAL MARKETS		2,489,595	2,482,000	2,451,124	2,460,764	0	930	0	930	0	2,461,694	0	27,901	27,901	66,855	09/21/2028	2.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2022	Paydown		587,825	587,825	575,059	0	0	12,767	0	12,767	0	587,825	0	0	0	2,473	11/26/2066	1.A FE
92538U-AA-9	VERUS 223 A1 - CMO/RMBS		06/25/2022	Paydown		83,209	83,209	82,990	0	0	219	0	219	0	83,209	0	0	0	472	02/25/2067	1.A FE
925650-AB-9	VICI PROPERTIES LP		05/02/2022	WELLS FARGO SECURITIES LLC		2,974,650	3,000,000	2,997,960	0	0	(5)	0	(5)	0	2,997,955	0	(23,305)	(23,305)	1,979	02/15/2028	2.C FE
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/02/2022	Bank of America Merrill Lynch		8,084,160	8,000,000	7,885,560	7,953,970	0	8,085	0	8,085	0	7,962,055	0	122,105	122,105	161,500	11/13/2023	2.A FE
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		06/01/2022	Paydown		25,131	25,131	23,835	25,018	0	113	0	113	0	25,131	0	0	0	278	10/25/2035	1.D FM
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS		06/01/2022	Paydown		10,917	10,917	7,315	10,754	0	163	0	163	0	10,917	0	0	0	50	01/25/2046	1.D FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2022	Paydown		12,027	12,575	9,741	11,854	0	173	0	173	0	12,027	0	0	0	155	05/25/2037	1.D FM
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS		06/01/2022	Paydown		23,370	28,295	26,793	23,158	0	212	0	212	0	23,370	0	0	0	332	04/25/2037	1.D FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		06/01/2022	Paydown		16,242	16,382	14,598	16,034	0	208	0	208	0	16,242	0	0	0	185	11/25/2036	1.D FM
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		06/01/2022	Paydown		54,737	51,407	49,690	72	0	54,666	0	54,666	0	54,737	0	0	0	181	01/25/2047	1.D FM
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS		06/01/2022	Paydown		6,336	5,896	5,573	6,291	0	45	0	45	0	6,336	0	0	0	79	10/25/2036	1.D FM
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS		06/01/2022	Paydown		5,858	5,545	5,242	5,817	0	41	0	41	0	5,858	0	0	0	61	10/25/2036	3.B FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		06/01/2022	Paydown		69,938	63,906	54,202	69,518	0	420	0	420	0	69,938	0	0	0	828	07/25/2037	1.D FM
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		06/01/2022	Paydown		8,178	8,204	8,228	8,036	0	142	0	142	0	8,178	0	0	0	194	02/25/2036	1.D FM
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS		06/01/2022	Paydown		14,457	20,255	18,876	14,006	0	450	0	450	0	14,457	0	0	0	515	07/25/2036	1.D FM
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		06/25/2022	Paydown		6,607	7,438	0	6,359	0	249	0	249	0	6,607	0	0	0	27	07/25/2036	1.D FM
94353W-AA-3	WAAV 171 A - ABS		05/15/2022	Paydown		20,647	20,647	20,647	20,648	0	(1)	0	(1)	0	20,647	0	0	0	297	11/15/2042	2.B FE
94945P-AA-3	WLKRG 2017-A A - RMBS		06/15/2022	Paydown		132,280	132,280	132,149	132,162	0	118	0	118	0	132,280	0	0	0	1,549	06/15/2033	1.F FE
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		06/01/2022	Paydown		267,275	267,275	272,035	273,184	0	(5,910)	0	(5,910)	0	267,275	0	0	0	4,085	09/27/2049	1.A
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		06/01/2022	Paydown		79,549	79,549	80,493	80,991	0	(1,443)	0	(1,443)	0	79,549	0	0	0	1,016	12/27/2049	1.A
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		06/25/2022	Paydown		756,921	756,921	742,492	0	0	14,429	0	14,429	0	756,921	0	0	0	6,597	08/25/2051	1.A FE
95058X-AE-8	WEN 2018-1 A22 - RMBS		06/15/2022	Paydown		5,000	5,000	4,781	4,842	0	158	0	158	0	5,000	0	0	0	97	03/16/2048	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95058X-AG-3	WEN 2019-1 A21 - RMBS		06/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	47	06/15/2049	2.B FE
96034J-AA-4	WESTR 221 A - RMBS		06/01/2022	Paydown		509,149	509,149	508,639	0	0	510	0	510	0	509,149	0	0	0	2,634	08/20/2036	1.A FE
96034J-AB-2	WESTR 221 B - RMBS		06/20/2022	Paydown		436,414	436,414	435,895	0	0	519	0	519	0	436,414	0	0	0	2,883	08/20/2036	1.F FE
96034L-AA-9	WESTR 2020-1 A - RMBS		06/01/2022	Paydown		202,086	202,086	201,821	202,000	0	86	0	86	0	202,086	0	0	0	2,272	03/20/2034	1.A FE
96525W-AC-7	WITEH 10 B2 - CDO		04/17/2022	Paydown		1,535,044	1,535,044	1,535,044	1,535,044	0	0	0	0	0	1,535,044	0	0	0	31,238	04/19/2027	1.A FE
97064E-AA-6	WESTF 2018-A A - ABS		06/15/2022	Paydown		22,193	22,193	22,191	22,193	0	0	0	0	0	22,193	0	0	0	470	09/15/2043	2.A FE
97064F-AA-3	WESTF 2020-A A - ABS		06/15/2022	Paydown		43,497	43,497	43,496	43,497	0	0	0	0	0	43,497	0	0	0	585	03/15/2045	1.F FE
979888-AC-8	WDMNT 2018-4 A2 - CDO		04/19/2022	Paydown		2,500,000	2,500,000	2,500,000	2,499,918	0	82	0	82	0	2,500,000	0	0	0	19,689	04/22/2030	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		04/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	142	07/31/2051	2.B FE
98944P-AB-3	ZCAP 2018-1 A - ABS		06/15/2022	Paydown		100,483	100,483	98,994	99,296	0	1,187	0	1,187	0	100,483	0	0	0	1,829	10/15/2038	2.C FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		05/02/2022	Jefferies		9,660,100	10,000,000	9,988,100	9,991,332	0	689	0	689	0	9,992,021	0	(331,921)	(331,921)	244,847	01/15/2026	2.B FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		06/15/2022	Paydown		85,686	89,828	89,255	83,989	5,350	(3,654)	0	1,697	0	85,686	0	0	0	1,357	11/15/2037	3.C FE
G7256K-AB-0	PROP 2017-1 A - ABS		06/15/2022	Paydown		13,209	13,209	13,202	13,185	0	25	0	25	0	13,209	0	0	0	273	03/15/2042	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						336,030,914	340,466,599	335,494,665	304,028,027	37,803	(3,859,211)	234	(3,821,642)	0	337,979,033	0	(1,948,119)	(1,948,119)	5,090,816	XXX	XXX
00216C-AD-5	AQ Sunshine, Inc./Term Loan 3/19		06/30/2022	Direct		958	958	941	951	5	1	0	7	0	958	0	0	0	19	04/15/2025	3.B PL
00216C-AG-8	AQ SUNSHINE, INC. - TRANCHE C DELAYED DR		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	10	04/15/2025	3.B Z
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN		06/30/2022	Direct		156	156	156	151	0	0	0	0	0	156	0	0	0	3	04/15/2025	3.B Z
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		06/30/2022	Direct		1,856	1,856	1,856	1,856	0	0	0	0	0	1,856	0	0	0	45	07/31/2026	1.F Z
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL		06/30/2022	Direct		644	644	644	644	0	0	0	0	0	644	0	0	0	19	07/31/2026	1.F PL
00231@-AB-5	ATS ACQUISITION COMPANY, LLC - CLOSING D		06/30/2022	Direct		2,360	2,360	2,360	2,360	0	0	0	0	0	2,360	0	0	0	76	11/30/2026	2.C PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/11/2024	4.B PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		04/01/2022	Direct		371	371	371	371	0	0	0	0	0	371	0	0	0	10	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		04/01/2022	Direct		106	106	106	106	0	0	0	0	0	106	0	0	0	4	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		04/01/2022	Direct		628	628	628	628	0	0	0	0	0	628	0	0	0	10	06/09/2028	3.A PL
00843@-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM		04/01/2022	Direct		63	63	63	63	0	0	0	0	0	63	0	0	0	1	06/09/2028	3.B PL
00843@-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		04/01/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	2	06/09/2028	3.A Z
01370#-AA-4	Alcami Corporation/First Lien Term Loan		06/30/2022	Direct		1,172	1,172	1,140	1,085	84	2	0	87	0	1,172	0	0	0	27	07/14/2025	5.A FE
02254G-AE-3	Alvogen		06/30/2022	Direct		25,000	25,000	23,750	24,288	543	169	0	712	0	25,000	0	0	0	1,177	12/31/2023	4.C FE
02928@-AA-1	AMERICAN RESTORATION OPERATIONS, LLC - T		06/30/2022	Direct		1,728	1,728	1,728	1,693	35	0	0	35	0	1,728	0	0	0	71	10/02/2025	5.A
02928@-AC-7	AMERICAN RESTORATION OPERATIONS, LLC - D		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	10/02/2025	3.A Z
02928@-AD-5	AMERICAN RESTORATION OPERATIONS, LLC - D		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	18	10/02/2025	3.A Z
02928@-AF-0	AMERICAN RESTORATION OPERATIONS, LLC - D		04/01/2022	Adjustment		347	347	347	347	0	0	0	0	0	347	0	0	0	7	10/02/2025	3.A Z
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		06/30/2022	Direct		124	124	124	124	0	0	0	0	0	124	0	0	0	4	04/10/2026	3.B PL
03272*-AB-1	ANAQUA PARENT HOLDINGS, INC. - DELAYED T		06/30/2022	Direct		5	5	5	0	0	0	0	0	0	5	0	0	0	0	04/10/2026	3.B PL
03979*-AA-9	RTI Surgical		06/30/2022	Direct		2,589	2,589	2,589	2,589	0	0	0	0	0	2,589	0	0	0	110	07/20/2026	3.B PL
05365@-AA-4	Avetta, LLC/Term Loan 4/18		06/30/2022	Direct		1,752	1,752	1,717	1,749	0	3	0	3	0	1,752	0	0	0	63	04/10/2024	3.B PL
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T		06/30/2022	Direct		1,355	1,355	1,330	1,353	0	3	0	3	0	1,355	0	0	0	49	04/10/2024	3.B PL
05365@-AE-6	AVETTA, LLC - THIRD AMENDMENT TRANCHE B		06/30/2022	Direct		174	174	174	174	0	0	0	0	0	174	0	0	0	6	04/10/2024	5.B GI
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		06/30/2022	Direct		1,172	1,172	1,130	1,169	0	3	0	3	0	1,172	0	0	0	40	04/08/2026	3.B PL
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA		06/30/2022	Direct		350	350	350	350	0	0	0	0	0	350	0	0	0	14	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		06/30/2022	Direct		200	200	200	95	0	0	0	0	0	200	0	0	0	7	10/30/2026	3.B PL
07386*-AA-7	Bearcat Buyer, Inc./First Lien Term Loan		06/30/2022	Direct		1,711	1,711	1,664	1,707	0	3	0	3	0	1,711	0	0	0	45	07/09/2026	4.A PL
07386*-AB-5	Bearcat Buyer, Inc./First Lien Delayed D		06/30/2022	Direct		354	354	354	354	0	0	0	0	0	354	0	0	0	9	07/09/2026	4.A PL
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		06/30/2022	Direct		293	293	287	293	0	0	0	0	0	293	0	0	0	8	07/09/2026	4.A PL
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		06/30/2022	Direct		3,443	3,443	3,443	3,443	0	0	0	0	0	3,443	0	0	0	126	12/29/2025	2.C PL
10527@-AB-7	BRANDMUSCLE, INC. - TERM A LOAN		06/30/2022	Direct		3,750	3,750	3,750	3,696	54	0	0	54	0	3,750	0	0	0	127	01/31/2025	3.A PL
1252L*-AB-9	CG BUYER, LLC - DELAYED DRAW TERM LOAN		06/30/2022	Direct		6,786	6,786	6,786	6,786	0	0	0	0	0	6,786	0	0	0	241	06/30/2026	2.A Z
12713@-AA-9	CST Buyer Company/Tranche B Term Loan 03		05/18/2022	Direct		562	562	562	562	0	0	0	0	0	562	0	0	0	9	10/03/2025	2.C PL
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		06/30/2022	Direct		435	435	435	435	0	0	0	0	0	435	0	0	0	15	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco, Inc./Term Loan 10/19		06/30/2022	Direct		629	629	629	629	0	0	0	0	0	629	0	0	0	22	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		06/30/2022	Direct		371	371	371	267	0	0	0	0	0	371	0	0	0	12	10/31/2025	3.B PL
12740@-AB-4	CV INTERMEDIATE HOLDCO CORP. - CLOSING D		06/30/2022	Direct		7,297	7,297	7,297	7,182	115	0	0	115	0	7,297	0	0	0	248	03/31/2026	3.B PL
12740@-AC-2	CV INTERMEDIATE HOLDCO CORP. - DELAYED D		06/30/2022	Direct		2,700	2,700	2,700	2,657	43	0	0	43	0	2,700	0	0	0	92	03/31/2026	3.A PL
14886M-AN-1	Checkout Holding Dip - Catalina Last Out		06/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	67	08/15/2023	5.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19076*-AA-7	COBALT BUYER SUB INC		06/30/2022	Direct		234	234	234	232	2	0	0	2	0	234	0	0	0	7	10/02/2028	3.A PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. –		06/30/2022	Direct		509	509	509	509	0	0	0	0	0	509	0	0	0	20	01/20/2027	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. –		06/30/2022	Direct		167	167	167	167	0	0	0	0	0	167	0	0	0	7	01/20/2027	3.A PL
23344U-AC-4	DS ADMIRAL BIDCO, LLC – TERM LOAN		04/29/2022	Direct		1,875	1,875	1,875	1,861	14	0	0	14	0	1,875	0	0	0	64	03/16/2028	3.A Z
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19		06/30/2022	Direct		5,428	5,428	5,428	5,428	0	0	0	0	0	5,428	0	0	0	159	11/01/2025	3.C PL
23363#-AC-3	DRS HOLDINGS III, INC. – 2021 TERM LOAN		06/30/2022	Direct		75,993	75,993	75,993	75,993	0	0	0	0	0	75,993	0	0	0	2,326	11/01/2025	3.A PL
24360@-AC-6	DECOPAC, INC. – TERM B LOAN		06/30/2022	Direct		706	706	706	655	42	0	0	42	0	706	0	0	0	34	05/15/2028	3.B PL
24823@-AA-1	DENALI HOLDCO LLC		06/30/2022	Direct		313	313	313	309	3	0	0	3	0	313	0	0	0	11	09/15/2027	3.B PL
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2022	Direct		2,350	2,350	2,350	2,344	6	0	0	6	0	2,350	0	0	0	43	08/04/2025	3.C PL
25403#-AR-7	DILIGENT CORPORATION		06/30/2022	Direct		32	32	32	32	0	0	0	0	0	32	0	0	0	1	08/04/2025	3.C PL
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2022	Direct		156	156	155	156	0	0	0	0	0	156	0	0	0	3	08/04/2025	3.C PL
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	3	08/04/2025	3.C PL
25403#-AW-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2022	Direct		51	51	51	0	0	0	0	0	0	51	0	0	0	1	08/04/2025	3.C Z
25460H-AB-8	DIRECTV FINANCING, LLC – CLOSING DATE TE		06/30/2022	Direct		341,125	341,125	135,070	70,995	231	(5)	0	227	0	341,125	0	0	0	3,498	08/02/2027	3.B FE
26887@-AA-9	EP WEALTH ADVISORS, LLC – TERM LOAN		06/30/2022	Direct		425	425	425	425	0	0	0	0	0	425	0	0	0	12	09/04/2026	1.F PL
26887@-AB-7	EP WEALTH ADVISORS, LLC – DELAYED DRAW T		06/30/2022	Direct		442	442	442	442	0	0	0	0	0	442	0	0	0	13	09/04/2026	1.F PL
26888*-AA-0	EPS NASS PARENT, INC. – INITIAL TERM LOA		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	6	04/19/2028	2.C PL
26888*-AB-8	EPS NASS PARENT, INC. – DELAYED DRAW TER		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	39	04/19/2028	2.C PL
28619*-AA-2	ELEMICA PARENT, INC. – DELAYED DRAW TERM		06/30/2022	Direct		198	198	198	198	0	0	0	0	0	198	0	0	0	7	09/18/2025	3.B PL
28619*-AB-0	Elemica Parent, Inc./Term Loan 9/19		06/30/2022	Direct		1,020	1,020	995	1,018	0	2	0	2	0	1,020	0	0	0	34	09/18/2025	3.B PL
28619*-AC-8	ELEMICA PARENT, INC. – AMENDMENT NO. 1 T		06/30/2022	Direct		111	111	111	111	0	0	0	0	0	111	0	0	0	4	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT, INC. – AMENDMENT NO. 1 D		06/30/2022	Direct		286	286	286	286	0	0	0	0	0	286	0	0	0	10	09/18/2025	3.B PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC		06/30/2022	Direct		150	150	150	150	0	0	0	0	0	150	0	0	0	5	12/18/2026	3.A PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC		06/30/2022	Direct		200	200	200	200	0	0	0	0	0	200	0	0	0	7	12/18/2026	3.A PL
28931@-AE-3	ELM TL L+575 03/06/2025		06/30/2022	Direct		541	541	541	541	0	0	0	0	0	541	0	0	0	18	03/06/2025	3.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES,INC. – INI		06/30/2022	Direct		15,625	15,625	15,625	15,625	0	0	0	0	0	15,625	0	0	0	531	12/15/2025	2.B PL
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		06/30/2022	Direct		1,224	1,224	1,196	1,222	0	2	0	2	0	1,224	0	0	0	39	04/09/2026	3.B PL
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION –		06/30/2022	Direct		2,183	2,183	2,183	2,183	0	0	0	0	0	2,183	0	0	0	75	11/16/2026	3.B PL
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION –		06/30/2022	Direct		1,164	1,164	1,164	1,164	0	0	0	0	0	1,164	0	0	0	40	11/16/2026	3.B PL
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION –		06/30/2022	Direct		872	872	872	872	0	0	0	0	0	872	0	0	0	30	11/16/2026	3.B PL
30208*-AB-3	EXO GROUP HOLDINGS, LLC		06/30/2022	Direct		2,708	2,708	2,708	2,662	47	0	0	47	0	2,708	0	0	0	87	09/01/2026	3.A PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC – TERM L		06/29/2022	Direct		7,615	7,615	7,615	7,615	0	0	0	0	0	7,615	0	0	0	201	10/01/2026	2.C PL
35180Y-AC-7	FRG TL 1L USD		04/05/2022	Direct		3,083,067	3,083,067	3,048,382	3,078,545	0	4,522	0	4,522	0	3,083,067	0	0	0	42,892	11/22/2023	3.C Z
35180Y-AC-7	FRG TL 1L USD		06/22/2022	Direct		4,561,299	4,561,299	4,509,984	4,483,519	0	77,780	0	77,780	0	4,561,299	0	0	0	145,806	11/22/2023	3.C FE
35921#-AA-6	Frontline Technologies Intermediate Hold		05/20/2022	Direct		16,115	16,115	15,573	16,077	0	38	0	38	0	16,115	0	0	0	510	09/18/2023	3.C PL
35921@-AC-4	Frontline Technologies Intermediate Hold		05/20/2022	Direct		1,982	1,982	1,982	1,982	0	0	0	0	0	1,982	0	0	0	63	09/18/2023	3.C PL
36261*-AB-4	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC –		06/30/2022	Direct		15,380	15,380	15,380	15,072	308	0	0	308	0	15,380	0	0	0	531	11/24/2026	3.A PL
36457W-AC-5	GALWAY BORROWER LLC		06/06/2022	Direct		4,844	4,844	4,844	0	0	0	0	0	0	4,844	0	0	0	16	09/29/2028	3.B PL
36457W-AD-3	GALWAY BORROWER LLC		06/30/2022	Direct		284	284	279	271	0	0	0	1	0	284	0	0	0	4	09/29/2028	3.B PL
36850@-AB-9	Gehl Foods, LLC/Term Loan 1/18		05/31/2022	Direct		1,080,187	1,080,187	1,051,118	1,037,625	21,387	10,705	0	32,091	0	1,080,187	0	0	0	64,764	01/25/2024	4.A PL
36850@-AC-7	GEHL FOODS, LLC – INCREMENTAL TERM LOAN		05/31/2022	Direct		26,596	26,596	26,596	0	0	0	0	0	0	26,596	0	0	0	1,187	01/25/2024	4.A Z
39341#-AA-0	Green Street Parent, LLC and Green Stree		06/30/2022	Direct		5,000	5,000	4,900	4,609	384	7	0	391	0	5,000	0	0	0	163	08/27/2026	3.A PL
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		06/30/2022	Direct		3,125	3,125	3,046	3,119	0	6	0	6	0	3,125	0	0	0	96	11/03/2025	2.C PL
40481#-AA-8	HH – STELLA, INC. – INITIAL TERM LOAN		06/30/2022	Direct		401	401	401	401	0	0	0	0	0	401	0	0	0	18	04/24/2028	3.A PL
40481#-AB-6	HH – STELLA, INC. – DELAYED DRAW TERM LO		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/24/2028	3.A PL
41902@-AA-9	Sigma Electric Manufacturing Corporation		06/30/2022	Direct		1,733	1,733	1,698	1,730	0	4	0	4	0	1,733	0	0	0	597	10/31/2023	3.A PL
41902@-AB-7	Sigma Electric Manufacturing Corporation		06/30/2022	Direct		637	637	631	636	0	1	0	1	0	637	0	0	0	9	10/31/2023	3.A PL
42981#-AA-9	HIGH STREET BUYER, INC. – DELAYED DRAW T		06/30/2022	Direct		313	313	313	260	3	0	0	3	0	313	0	0	0	10	04/14/2028	3.B Z
42983#-AA-7	HIGH STREET BUYER, INC. – TERM LOAN B		06/30/2022	Direct		233	233	233	231	2	0	0	2	0	233	0	0	0	8	04/14/2028	3.B Z
42983#-AB-5	HIGH STREET BUYER, INC. – DELAYED DRAW T		06/30/2022	Direct		135	135	135	134	1	0	0	1	0	135	0	0	0	5	04/14/2028	3.B Z
42983#-AC-3	HIGH STREET BUYER, INC. – DELAYED DRAW T		06/30/2022	Direct		307	307	307	304	3	0	0	3	0	307	0	0	0	12	04/14/2028	3.B Z
45004K-AC-0	IRI Holdings, Inc./Term Loan 11/18		06/30/2022	Direct		1,563	1,563	1,547	1,561	0	1	0	1	0	1,563	0	0	0	30	12/01/2025	4.B FE
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental		06/30/2022	Direct		114	114	114	105	9	0	0	9	0	114	0	0	0	3	04/30/2024	3.C PL
45686@-AC-8	INFRASTRIPE LLC DDTL L+600 09/30/2024		06/06/2022	Direct		3,066	3,066	3,066	3,066	0	0	0	0	0	3,066	0	0	0	109	09/30/2024	2.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45686@-AC-8	INFRASTRIPE LLC DDTL L+600 09/30/2024		06/30/2022	Direct		1,659	1,659	1,659	1,659	0	0	0	0	0	1,659	0	0	0	59	09/30/2024	2.C PL
45763F-AN-8	Inmar, Inc./Initial Term Loan (First Lie		06/30/2022	Direct		2,997	2,997	2,847	2,982	0	15	0	15	0	2,997	0	0	0	75	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		06/30/2022	Direct		1,234	1,234	1,206	1,232	0	2	0	2	0	1,234	0	0	0	40	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		06/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	5	01/11/2026	3.B Z
48234K-AC-6	Term Loan B : K&N Engineering		06/30/2022	Direct		2,577	2,577	2,229	2,473	57	47	0	104	0	2,577	0	0	0	75	10/20/2023	5.B FE
48240@-AA-5	K2 Insurance Services, LLC/Term Loan 7/1		06/30/2022	Direct		3,947	3,947	3,843	3,937	0	10	0	10	0	3,947	0	0	0	59	07/01/2026	2.C PL
48240@-AB-3	K2 Insurance Services, LLC/Delayed Draw		06/30/2022	Direct		680	680	680	680	0	0	0	0	0	680	0	0	0	15	07/01/2026	2.C PL
48773#-AA-8	Kellermeyer Bergensons Services, LLC/Ter		06/30/2022	Direct		300	300	297	300	0	0	0	0	0	300	0	0	0	14	11/07/2026	4.A PL
48773#-AB-6	Kellermeyer Bergensons Services, LLC/202		06/30/2022	Direct		66	66	66	66	0	0	0	0	0	66	0	0	0	3	11/07/2026	4.A PL
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		04/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/07/2026	4.A PL
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A		06/30/2022	Direct		1,697	1,697	1,663	1,694	0	3	0	3	0	1,697	0	0	0	88	11/07/2026	4.A PL
48881#-AB-5	Kene Acquisition, Inc./Term Loan 8/19		06/30/2022	Direct		1,027	1,027	1,001	1,025	0	2	0	2	0	1,027	0	0	0	41	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition, Inc./Delayed Draw Term		06/30/2022	Direct		171	171	171	170	1	0	0	1	0	171	0	0	0	7	08/10/2026	3.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		06/30/2022	Direct		378	378	378	378	0	0	0	0	0	378	0	0	0	13	07/23/2027	3.B PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		06/30/2022	Direct		60	60	60	60	0	0	0	0	0	60	0	0	0	2	07/23/2027	3.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		06/30/2022	Direct		384	384	384	384	0	0	0	0	0	384	0	0	0	13	07/23/2027	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		06/30/2022	Direct		1,815	1,815	1,815	1,815	0	0	0	0	0	1,815	0	0	0	62	07/23/2027	3.B PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		06/30/2022	Direct		17	17	17	0	0	0	0	0	0	17	0	0	0	0	07/23/2027	3.B Z
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN		06/30/2022	Direct		392	392	392	392	0	0	0	0	0	392	0	0	0	13	03/22/2027	3.B PL
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		06/30/2022	Direct		141	141	141	141	0	0	0	0	0	141	0	0	0	5	03/22/2027	3.B PL
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		06/30/2022	Direct		186	186	186	186	0	0	0	0	0	186	0	0	0	5	06/15/2027	2.C PL
55371*-AU-9	MRI Software LLC/Term Loan 2/20		06/30/2022	Direct		589	589	589	586	2	0	0	2	0	589	0	0	0	10	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		06/30/2022	Direct		109	109	109	43	0	0	0	0	0	109	0	0	0	1	02/10/2026	4.A PL
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		06/30/2022	DIRECT		5,166	5,166	5,166	0	0	0	0	0	0	5,166	0	0	0	5	02/10/2026	4.A Z
55410@-AA-4	MMIT HOLDINGS, LLC		06/30/2022	Direct		313	313	313	309	3	0	0	3	0	313	0	0	0	12	09/15/2027	3.B PL
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18		06/30/2022	Direct		1,400	1,400	1,385	1,399	0	1	0	1	0	1,400	0	0	0	41	12/22/2025	3.B PL
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		06/30/2022	Direct		163	163	163	163	0	0	0	0	0	163	0	0	0	5	12/22/2025	3.B PL
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		06/30/2022	Direct		272	272	267	272	0	0	0	0	0	272	0	0	0	5	06/23/2028	3.B PL
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		06/30/2022	Direct		90	90	90	90	0	0	0	0	0	90	0	0	0	3	06/23/2028	3.B Z
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		06/30/2022	Direct		260	260	260	259	1	0	0	1	0	260	0	0	0	5	06/01/2027	4.C PL
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA		06/30/2022	Direct		59	59	59	58	1	0	0	1	0	59	0	0	0	1	06/01/2027	4.C PL
57810J-AC-2	Amynta Agency Borrower Inc./Incremental		06/30/2022	Direct		789	789	789	785	3	0	0	3	0	789	0	0	0	19	02/28/2025	4.C FE
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		06/30/2022	Direct		14,651	14,651	14,651	14,651	0	0	0	0	0	14,651	0	0	0	251	12/18/2025	2.B PL
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN		06/30/2022	Direct		1,319	1,319	1,319	1,319	0	0	0	0	0	1,319	0	0	0	24	01/07/2028	2.C PL
61554@-AA-8	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		06/30/2022	Direct		252	252	252	252	0	0	0	0	0	252	0	0	0	13	10/08/2027	1.G PL
61554@-AB-6	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		06/30/2022	Direct		10	10	10	10	0	0	0	0	0	10	0	0	0	1	10/08/2027	1.G PL
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		06/30/2022	Direct		64	64	64	62	1	0	0	1	0	64	0	0	0	3	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE, INC. - CLOSING DATE T		06/30/2022	Direct		241	241	241	236	5	0	0	5	0	241	0	0	0	8	12/29/2026	3.A PL
62929#-AA-2	NM GRC Holdco, LLC/Term Loan 1/18		05/26/2022	Direct		956,942	956,942	956,942	950,998	0	0	0	0	0	956,942	0	0	0	34,049	02/09/2024	5.A PL
62929#-AB-0	NM GRC Holdco, LLC/Delayed Draw Term Loa		05/26/2022	Direct		265,989	265,989	265,989	264,675	0	0	0	0	0	265,989	0	0	0	9,114	02/09/2024	5.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings II, L		06/30/2022	Direct		486	486	475	485	0	1	0	1	0	486	0	0	0	15	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II, L		06/30/2022	Direct		162	162	162	159	3	0	0	3	0	162	0	0	0	5	10/31/2024	3.B PL
62976#-AE-6	NSM Insurance Group, LLC/Dollar Term Loa		06/30/2022	Direct		3,458	3,458	3,458	3,397	61	0	0	61	0	3,458	0	0	0	103	05/11/2026	3.A PL
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN		06/30/2022	Direct		11,800	11,800	11,800	11,572	228	0	0	228	0	11,800	0	0	0	966	08/02/2026	3.A PL
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D		06/30/2022	Direct		10,425	10,425	10,425	10,290	135	0	0	135	0	10,425	0	0	0	284	08/02/2026	3.A PL
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONA		04/01/2022	Adjustment		4,861	4,861	4,861	4,861	0	0	0	0	0	4,861	0	0	0	107	08/02/2026	3.A Z
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONA		06/30/2022	Direct		4,861	4,861	4,861	4,861	0	0	0	0	0	4,861	0	0	0	107	08/02/2026	3.A PL
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		06/30/2022	Direct		1,048	1,048	1,027	1,039	8	2	0	9	0	1,048	0	0	0	28	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		06/30/2022	Direct		156	156	153	155	1	0	0	1	0	156	0	0	0	2	07/02/2026	3.A PL
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC - TERM LOA		06/30/2022	Direct		236	236	236	234	2	0	0	2	0	236	0	0	0	8	05/19/2027	3.B PL
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED		06/30/2022	Direct		39	39	39	5	0	0	0	0	0	39	0	0	0	1	05/19/2027	3.B PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		06/30/2022	Direct		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		06/30/2022	Direct		321	321	321	321	0	0	0	0	0	321	0	0	0	11	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		06/30/2022	Direct		47	47	47	47	0	0	0	0	0	47	0	0	0	2	09/15/2027	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67008*-AA-9	TERM LOAN - LX191049		05/10/2022	Direct		2,313	2,313	2,313	2,313	0	0	0	0	0	2,313	0	0	0	45	12/01/2026	2.C PL
67096@-AA-0	OMH-HealthEdge Holdings, LLC/Term Loan 9		06/30/2022	Direct		286	286	286	286	0	0	0	0	0	286	0	0	0	11	10/24/2025	2.A PL
69345Y-AB-0	PFC ACQUISITION CORP.		06/30/2022	Direct		12,446	12,446	11,860	12,350	50	46	0	96	0	12,446	0	0	0	344	03/01/2026	5.A FE
69398*-AD-7	PDI TA Holdings, Inc./First Lien Term Lo		06/30/2022	Direct		4,667	4,667	4,661	4,666	0	0	0	0	0	4,667	0	0	0	130	10/24/2026	5.A
70466@-AA-6	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		06/30/2022	Direct		7,510	7,510	7,510	7,398	112	0	0	112	0	7,510	0	0	0	303	01/01/2023	3.B FE
70559@-AA-4	Pegasus Global Enterprise Holdings, LLC/		06/30/2022	Direct		1,380	1,380	1,344	1,377	0	3	0	3	0	1,380	0	0	0	43	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings, LLC/		06/30/2022	Direct		399	399	399	399	0	0	0	0	0	399	0	0	0	13	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings, LLC		06/30/2022	Direct		399	399	399	399	0	0	0	0	0	399	0	0	0	14	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		06/30/2022	Direct		373	373	373	373	0	0	0	0	0	373	0	0	0	13	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		06/30/2022	Direct		105	105	105	14	0	0	0	0	0	105	0	0	0	3	05/29/2025	3.A PL
70977@-AA-8	PEOPLEASE HOLDINGS LLC - TERM LOAN		04/01/2022	Adjustment		2,925	2,925	2,925	0	0	0	0	0	0	2,925	0	0	0	88	12/31/2022	3.A
71571E-AD-1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		04/01/2022	CANTOR FITZGERALD + CO.		(4,519)	0	0	0	0	8,368	0	8,368	0	8,368	0	(12,887)	(12,887)	183	12/31/2022	6. *
71571E-AD-1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		05/20/2022	CANTOR FITZGERALD + CO.		1,415	0	0	0	0	419	0	419	0	419	0	996	996	(8)	12/31/2022	6.
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		04/01/2022	Direct		45	45	45	45	0	0	0	0	0	45	0	0	0	1	07/23/2025	3.B PL
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		04/01/2022	Direct		2,278	2,278	2,227	2,276	0	2	0	2	0	2,278	0	0	0	42	07/23/2025	3.B PL
72765#-AB-6	PLATO US BIDCO LLC - THIRD AMENDMENT TER		04/01/2022	Adjustment		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	129	04/15/2026	1.G PL
72765#-AB-6	PLATO US BIDCO LLC - THIRD AMENDMENT TER		06/30/2022	Direct		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	252	04/15/2026	1.G Z
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20		06/30/2022	Direct		1,140	1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	55	04/23/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME		06/30/2022	Direct		250	250	250	250	0	0	0	0	0	250	0	0	0	12	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER, LLC - TERM LOAN		06/30/2022	Direct		285	285	285	285	0	0	0	0	0	285	0	0	0	14	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER, LLC - DELAYED DRAW		06/30/2022	Direct		97	97	97	97	0	0	0	0	0	97	0	0	0	5	04/23/2027	3.C PL
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		04/01/2022	Adjustment		454	454	454	450	0	0	0	0	0	454	0	0	0	11	08/21/2024	5.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		04/01/2022	Adjustment		26	26	26	25	0	0	0	0	0	26	0	0	0	1	08/21/2024	5.C Z
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		04/01/2022	Adjustment		199	199	199	199	0	0	0	0	0	199	0	0	0	0	08/24/2024	5.C Z
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN		06/30/2022	Direct		313	313	313	311	2	0	0	2	0	313	0	0	0	11	04/20/2028	3.C PL
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo		06/30/2022	Direct		1,245	1,245	1,245	1,138	99	0	0	99	0	1,245	0	0	0	50	07/15/2023	3.C FE
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed		06/30/2022	Direct		462	462	462	422	37	0	0	37	0	462	0	0	0	18	07/15/2023	3.C PL
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed		06/30/2022	Direct		107	107	107	98	8	0	0	8	0	107	0	0	0	4	07/15/2023	3.C Z
75000#-AE-8	RSC Acquisition, Inc./Term Loan 10/19		06/30/2022	Direct		537	537	530	536	1	1	0	1	0	537	0	0	0	17	10/30/2026	3.C PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY, INC - T		06/30/2022	Direct		706	706	706	706	0	0	0	0	0	706	0	0	0	28	12/31/2026	3.B PL
75734@-AB-9	Reddy Ice Holdings, Inc./Term Loan 7/19		06/30/2022	Direct		3,948	3,948	3,822	3,937	0	11	0	11	0	3,948	0	0	0	150	07/01/2025	3.B Z
76009W-AW-0	RENT-A-CENTER, INC.		06/30/2022	Direct		25,000	25,000	25,086	24,891	114	(5)	0	109	0	25,000	0	0	0	321	02/17/2028	3.C FE
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN		06/30/2022	Direct		313	313	313	313	0	0	0	0	0	313	0	0	0	9	06/14/2027	1.G PL
76252@-AA-1	Rialto Management Group, LLC/Term Loan 1		06/30/2022	Direct		84,074	84,074	83,233	83,848	0	226	0	226	0	84,074	0	0	0	1,506	12/01/2025	2.B PL
76252@-AB-9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN		06/30/2022	Direct		544	544	544	544	0	0	0	0	0	544	0	0	0	21	12/01/2025	2.B PL
77636*-AB-6	ROOFING BUYER, LLC - CLOSING DATE TERM L		06/30/2022	Direct		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	89	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER, LLC - DELAYED DRAW TERM L		06/30/2022	Direct		1,175	1,175	1,175	0	0	0	0	0	0	1,175	0	0	0	8	12/08/2026	2.C PL
78433*-AA-1	SG Acquisition, Inc./Term Loan 1/20		05/10/2022	Direct		3,120	3,120	3,120	3,026	94	0	0	94	0	3,120	0	0	0	43	01/27/2027	3.A PL
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		04/01/2022	Direct		480	480	480	480	0	0	0	0	0	480	0	0	0	10	08/04/2024	2.C FE
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		04/01/2022	Direct		38	38	38	15	0	0	0	0	0	38	0	0	0	1	08/04/2024	2.C Z
79400@-AA-6	Saldon Holdings, Inc./First Amendment Te		06/30/2022	Direct		292	292	289	291	0	0	0	0	0	292	0	0	0	10	03/13/2025	3.B PL
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19		06/30/2022	Direct		1,809	1,809	1,763	1,805	0	4	0	4	0	1,809	0	0	0	61	03/13/2025	3.B PL
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT		06/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	5	03/13/2025	3.B Z
816307-A@-1	SelectQuote, Inc./Term Loan 10/19		06/30/2022	Direct		611	611	611	611	0	0	0	0	0	611	0	0	0	22	11/05/2024	2.B PL
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN		06/30/2022	Direct		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	25	06/30/2027	4.C
84833*-AC-1	SPERBER LANDSCAPE COMPANIES, LLC		04/19/2022	DIRECT		0	55,556	0	0	0	0	0	0	0	0	0	0	0	139	09/01/2026	2.A PL
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA		06/30/2022	Direct		369	369	369	369	0	0	0	0	0	369	0	0	0	14	11/24/2025	2.C PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE		06/30/2022	Direct		14	14	14	14	0	0	0	0	0	14	0	0	0	1	11/24/2025	2.C PL
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		04/01/2022	Direct		191	191	191	191	0	0	0	0	0	191	0	0	0	4	03/02/2026	3.C Z
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		04/01/2022	Direct		76	76	76	54	0	0	0	0	0	76	0	0	0	2	03/02/2026	3.C Z
86662#-AA-2	SUN ACQUIRER CORP		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	13	09/08/2028	3.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86662#-AB-0	SUN ACQUIRER CORP		05/27/2022	Direct		43	43	43	40	0	0	0	0	0	43	0	0	0	6	09/08/2028	3.B Z
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		06/30/2022	Direct		1,018	1,018	998	1,016	0	2	0	2	0	1,018	0	0	0	30	10/31/2023	3.A PL
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM		06/30/2022	Direct		421	421	421	0	0	0	0	0	0	421	0	0	0	9	02/12/2027	1.F PL
87300*-AB-0	THG Acquisition, LLC/Term Loan 12/19		06/30/2022	Direct		354	354	354	352	2	0	0	2	0	354	0	0	0	12	12/02/2026	5.A
87300*-AC-8	THG Acquisition, LLC/Delayed Draw Term L		06/30/2022	Direct		99	99	99	99	1	0	0	1	0	99	0	0	0	3	12/02/2026	5.A
87300*-AD-6	THG ACQUISITION, LLC - TERM LOAN		06/30/2022	Direct		292	292	292	292	0	0	0	0	0	292	0	0	0	10	12/02/2026	3.A PL
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN		06/30/2022	Direct		486	486	486	486	0	0	0	0	0	486	0	0	0	16	12/02/2026	3.A PL
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	2	08/30/2026	3.B PL
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	2	08/28/2026	3.B PL
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		04/01/2022	Direct		807	807	807	807	0	0	0	0	0	807	0	0	0	14	10/04/2027	3.A PL
87326#-AB-6	TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW		04/01/2022	Direct		241	241	241	241	0	0	0	0	0	241	0	0	0	6	10/04/2027	3.B Z
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		04/01/2022	Direct		84	84	84	72	0	0	0	0	0	84	0	0	0	2	10/04/2027	3.A PL
88084@-AB-8	TerSera Therapeutics LLC/First Amendment		06/30/2022	Direct		274	274	271	274	0	0	0	0	0	274	0	0	0	5	03/30/2025	3.B PL
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		06/30/2022	Direct		261	261	258	261	0	0	0	0	0	261	0	0	0	4	03/30/2025	3.B PL
88084@-AD-4	TerSera Therapeutics LLC/First Amendment		06/30/2022	Direct		274	274	274	274	0	0	0	0	0	274	0	0	0	5	03/30/2025	3.B PL
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		06/30/2022	Direct		102	102	99	102	0	0	0	0	0	102	0	0	0	2	03/30/2025	3.B PL
88732#-AA-4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	2	08/28/2026	4.C PL
88732#-AC-0	TimeClock Plus, LLC/Term Loan 8/19		06/30/2022	Direct		669	669	656	668	0	1	0	1	0	669	0	0	0	22	08/28/2026	4.C PL
90212T-AD-3	2U, INC. - INITIAL TERM LOAN		06/30/2022	Direct		313	313	307	312	0	1	0	1	0	313	0	0	0	10	12/30/2024	4.B PL
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO		06/30/2022	Direct		2,813	2,813	2,813	2,784	28	0	0	28	0	2,813	0	0	0	44	07/19/2028	3.A PL
90385P-AC-4	The Ultimus Group Midco, LLC/First Lien		06/30/2022	Direct		965	965	945	960	3	1	0	4	0	965	0	0	0	28	02/01/2026	4.B PL
91830@-AD-5	VLS Recovery Services, LLC/Term Loan 10/		04/01/2022	Direct		2,434	2,434	2,372	2,431	0	3	0	3	0	2,434	0	0	0	80	10/17/2024	3.A PL
91830@-AF-0	VLS Recovery Services, LLC/Delayed Draw		04/01/2022	Direct		399	399	394	398	0	0	0	0	0	399	0	0	0	13	10/17/2024	3.A PL
91830@-AH-6	VLS Recovery Services, LLC/Second Amendm		04/01/2022	Direct		345	345	333	344	0	1	0	1	0	345	0	0	0	11	10/17/2024	3.A PL
91830@-AJ-2	VLS RECOVERY SERVICES, LLC - DELAYED DRA		04/01/2022	Direct		502	502	502	502	0	0	0	0	0	502	0	0	0	16	10/17/2024	3.A PL
91859#-AA-5	LB VACATION BUYER LLC - DELAYED DRAW TER		06/30/2022	Direct		1,193	1,193	1,193	982	0	0	0	0	0	1,193	0	0	0	44	04/08/2026	2.A PL
91859#-AB-3	LB VACATION BUYER LLC - CLOSING DATE TER		06/30/2022	Direct		6,795	6,795	6,595	6,775	0	20	0	20	0	6,795	0	0	0	207	04/08/2026	2.A PL
92215*-AC-2	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		04/01/2022	Direct		6,856	6,856	6,856	0	0	0	0	0	0	6,856	0	0	0	107	03/18/2027	3.C Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		04/01/2022	Adjustment		(230)	(230)	(230)	0	0	0	0	0	0	(230)	0	0	0	(2)	03/18/2027	3.C Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		04/01/2022	Direct		369	369	369	0	0	0	0	0	0	369	0	0	0	2	03/18/2027	3.C Z
92840@-AC-3	VistaPharm, Inc./Term B-1 Loans 10/17		06/30/2022	Maturity @ 100.00		700,171	700,171	294,072	287,996	0	0	0	0	0	294,072	0	406,099	406,099	33,628	07/08/2022	3.C Z
928432-A*-4	Visual Edge Technology, Inc./Term Loan 0		06/30/2022	Direct		2,236	2,236	2,192	2,133	99	4	0	102	0	2,236	0	0	0	96	08/31/2022	4.B PL
928432-A@-2	Visual Edge Technology, Inc./Delayed Dra		06/30/2022	Direct		2,475	2,475	2,435	2,360	112	4	0	115	0	2,475	0	0	0	106	08/31/2022	4.B PL
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	19	03/30/2027	3.B Z
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		06/30/2022	Direct		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	39	03/30/2027	3.B PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		06/30/2022	Direct		364	364	364	364	0	0	0	0	0	364	0	0	0	0	03/30/2027	3.B PL
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	6	03/30/2028	3.B Z
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		06/30/2022	Direct		332	332	332	332	0	0	0	0	0	332	0	0	0	12	03/30/2028	3.B PL
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	2	03/30/2027	3.B Z
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		06/30/2022	Direct		139	139	134	138	0	0	0	0	0	139	0	0	0	2	03/30/2027	3.B PL
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		04/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/30/2027	3.B Z
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		06/30/2022	Direct		174	174	174	174	0	0	0	0	0	174	0	0	0	6	03/30/2027	3.B PL
92975@-AA-4	TA/WEG Holdings, LLC/Term Loan 9/19		04/01/2022	Direct		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	43	10/04/2027	3.A PL
92975@-AB-2	TA/WEG Holdings, LLC/Initial Delayed Dra		04/01/2022	Direct		769	769	769	769	0	0	0	0	0	769	0	0	0	26	10/04/2027	3.A PL
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		06/30/2022	Direct		285	285	285	285	0	0	0	0	0	285	0	0	0	9	04/20/2027	3.B PL
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN		06/30/2022	Direct		357	357	357	357	0	0	0	0	0	357	0	0	0	12	01/20/2027	2.C PL
96811*-AA-5	Wildcat BuyerCo, Inc./Term Loan 2/20		06/30/2022	Direct		205	205	205	205	0	0	0	0	0	205	0	0	0	10	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term		06/30/2022	Direct		107	107	107	107	0	0	0	0	0	107	0	0	0	5	02/27/2026	2.C PL
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		06/30/2022	Direct		313	313	313	309	4	0	0	4	0	313	0	0	0	11	07/01/2025	3.C PL
98415D-A@-3	XIFIN, Inc./Term Loan 02/20		06/30/2022	Direct		271	271	271	263	8	0	0	8	0	271	0	0	0	9	02/06/2026	3.A PL
98422B-AB-5	XPER TL B 1L USD		06/30/2022	Direct		62,500	62,500	62,188	62,474	0	27	0	27	0	62,500	0	0	0	1,242	06/03/2028	3.C FE
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		06/30/2022	Direct		629	629	614	628	0	1	0	1	0	629	0	0	0	20	01/11/2026	3.B PL
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		04/01/2022	Direct		234	234	232	234	0	0	0	0	0	234	0	0	0	5	03/02/2026	3.C Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	D	06/30/2022	Direct		339	339	339	336	3	0	0	3	0	339	0	0	0	12	03/29/2025	3.B Z
N1603L-AD-9	BRIGBI TL B 1L USD		06/30/2022	Direct		1,019	1,019	594	1,018	0	1	0	1	0	1,019	0	0	0	23	06/30/2024	5.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						11,630,745	11,689,404	10,900,783	10,766,787	24,611	102,475	0	127,085	0	11,236,536	0	394,209	394,209	353,120	XXX	XXX
2509999997. Total - Bonds - Part 4						492,513,044	496,039,361	503,294,026	460,006,685	62,414	(4,532,235)	234	(4,470,056)	0	493,692,348	0	(1,183,707)	(1,183,707)	8,974,344	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						492,513,044	496,039,361	503,294,026	460,006,685	62,414	(4,532,235)	234	(4,470,056)	0	493,692,348	0	(1,183,707)	(1,183,707)	8,974,344	XXX	XXX
009522-ZB-2	AIRWAY HEIGHTS WASHINGTON		05/06/2022	EXCHANGE	1,000,000.000	1,000,000	0.00	1,000,000	665,000	0	0	0	0	0	1,000,000	0	0	0	0		5.B GI
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		05/23/2022	Direct	3,276.370	327,637	0.00	327,637	331,514	(54,896)	0	0	(54,896)	0	327,637	0	0	0	(5,068)		2.A PL
371877-ZD-6	GENETESIS SERIES C		06/30/2022	EXCHANGE	423,641.000	2,250,000	0.00	2,250,000	0	0	0	0	0	0	2,250,000	0	0	0	0		5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,577,637	XXX	3,577,637	996,514	(54,896)	0	0	(54,896)	0	3,577,637	0	0	0	(5,068)	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						3,577,637	XXX	3,577,637	996,514	(54,896)	0	0	(54,896)	0	3,577,637	0	0	0	(5,068)	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						3,577,637	XXX	3,577,637	996,514	(54,896)	0	0	(54,896)	0	3,577,637	0	0	0	(5,068)	XXX	XXX
001743-AE-3	AMMC 18 SUB		06/30/2022	Distribution	0.000	213,235		0	0	0	0	0	0	0	213,235	0	0	0	0		
001747-AE-4	AMMC XI SN		06/30/2022	Distribution	0.000	120,762		0	0	0	0	0	0	0	120,762	0	0	0	0		
001748-AD-4	AMMC XIV SN		06/30/2022	Distribution	0.000	64,878		0	0	0	0	0	0	0	64,878	0	0	0	0		
00175N-AC-2	AMMC 15 SN		06/30/2022	Distribution	0.000	354,209		0	0	0	0	0	0	0	354,209	0	0	0	0		
00176B-AF-0	AMMC 13 SN		06/30/2022	Distribution	0.000	108,033		0	0	0	0	0	0	0	108,033	0	0	0	0		
00176K-AC-7	AMMC 16 SN		06/30/2022	Distribution	0.000	57,544		0	0	0	0	0	0	0	57,544	0	0	0	0		
00176N-AG-2	AMMC 22 SUB		06/30/2022	Distribution	0.000	206,778		0	0	0	0	0	0	0	206,778	0	0	0	0		
00176Q-AC-4	AMMC 19 SN		06/30/2022	Distribution	0.000	16,622		0	0	0	0	0	0	0	16,622	0	0	0	0		
00176R-AC-2	AMMC 23 SUB		06/30/2022	Distribution	0.000	412,308		0	0	0	0	0	0	0	412,308	0	0	0	0		
00177C-AC-4	AMMC 20 SN		06/30/2022	Distribution	0.000	118,006		0	0	0	0	0	0	0	118,006	0	0	0	0		
00177K-AC-6	AMMC 25 SUB		06/30/2022	Distribution	0.000	(131)		0	0	0	0	0	0	0	(131)	0	0	0	0		
00177M-AB-4	AMMC 24 SUB		06/30/2022	Distribution	0.000	229,932		0	0	0	0	0	0	0	229,932	0	0	0	0		
00179T-AB-7	AMMC 21 SN		06/30/2022	Distribution	0.000	784,659		0	0	0	0	0	0	0	784,659	0	0	0	0		
76155G-20-6	REVOLUTION LIGHTING TECHNOLOGIES ORD		05/13/2022	Litigation Claim Distribution	0.000	64,046		0	0	0	0	0	0	0	45,127	0	18,919	18,919	0		
88606X-10-0	TBOLT 2018 G		06/30/2022	Distribution	0.000	396		0	0	0	0	0	0	0	396	0	0	0	0		
88607B-AA-5	TBOLT 2019 E		06/30/2022	Distribution	0.000	(2,663)		0	0	0	0	0	0	0	(2,663)	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,748,614	XXX	0	0	0	0	0	0	0	2,729,695	0	18,919	18,919	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,748,614	XXX	0	0	0	0	0	0	0	2,729,695	0	18,919	18,919	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,748,614	XXX	0	0	0	0	0	0	0	2,729,695	0	18,919	18,919	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						6,326,251	XXX	3,577,637	996,514	(54,896)	0	0	(54,896)	0	6,307,332	0	18,919	18,919	(5,068)	XXX	XXX
6009999999 - Totals						498,839,295	XXX	506,871,662	461,003,198	7,518	(4,532,235)	234	(4,524,952)	0	499,999,680	0	(1,164,789)	(1,164,789)	8,969,276	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	04/20/2022	07/20/2027	0	100,000,000	1.06271%	0	0	452,952	(3,368,097)		(3,368,097)	(3,368,097)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	04/20/2022	07/20/2027	0	100,000,000	1.06271%	0	0	411,460	(3,271,767)		(3,271,767)	(3,271,767)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	04/20/2022	07/20/2027	0	100,000,000	1.06271%	0	0	375,671	(2,618,580)		(2,618,580)	(2,618,580)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	04/20/2022	01/20/2025	0	41,000,000	1.06271%	0	0	153,861	(759,920)		(759,920)	(759,920)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange	06/21/2022	03/20/2027	0	61,000,000	1.59514%	0	0	255,165	(1,108,259)		(1,108,259)	(1,108,259)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	06/21/2022	12/20/2027	0	44,000,000	2.06343%	0	0	172,503	(36,396)		(36,396)	(36,396)	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	06/10/2022	02/05/2027	0	73,000,000	1.39336%	0	0	79,190	219,115		219,115	219,115	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	06/10/2022	07/07/2028	0	25,000,000	1.14540%	0	0	30,678	236,452		236,452	236,452	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange	06/21/2022	06/20/2025	0	20,000,000	1.59514%	0	0	23,377	171,084		171,084	171,084	0	0	0	0		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange	06/15/2022	12/15/2024	0	51,000,000	1.27865%	0	0	46,815	394,595		394,595	394,595	0	0	0	0		100/100
RECEIVE FIXED *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange	04/20/2022	10/20/2026	0	43,000,000	1.06271%	0	0	3,789	271,601		271,601	271,601	0	0	0	0		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	2,005,458	(9,870,171)	XXX	(9,870,171)	(9,870,171)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	2,005,458	(9,870,171)	XXX	(9,870,171)	(9,870,171)	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	2,005,458	(9,870,171)	XXX	(9,870,171)	(9,870,171)	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	2,005,458	(9,870,171)	XXX	(9,870,171)	(9,870,171)	0	0	0	0	XXX	XXX
1.29610 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	06/30/2022	09/29/2022	1	110,000,000	1.2961	0	0	0	618,156		618,156	0	618,156	0	0	275,000		100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	618,156	XXX	618,156	0	618,156	0	0	275,000	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	618,156	XXX	618,156	0	618,156	0	0	275,000	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	2,005,458	(9,252,015)	XXX	(9,252,015)	(9,870,171)	618,156	0	0	275,000	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	2,005,458	(9,252,015)	XXX	(9,252,015)	(9,870,171)	618,156	0	0	275,000	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	618,156	0	618,156	618,156	0	618,156	275,000	0
0299999999. Total NAIC 1 Designation			0	0	618,156	0	618,156	618,156	0	618,156	275,000	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			30,333,572	0	1,292,848	(11,163,019)	0	1,292,848	(11,163,019)	0	0	0
0999999999 - Gross Totals			30,333,572	0	1,911,004	(11,163,019)	618,156	1,911,004	(11,163,019)	618,156	275,000	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,911,004	(11,163,019)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	Cash		Morgan Stanley (0617HUGU4)	30,333,572	30,333,572	30,333,572		
0199999999 - Total				30,333,572	30,333,572	30,333,572	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				0	0	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

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

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, New York		0.450	344	0	1,861,570	1,504,068	5,085,584	XXX
Bank of America	Singapore		0.980	555	75	4,716,904	4,717,814	7,216,527	XXX
Cash Held With Securities On Deposit			0.000	0	0	0	2,128	5,833	XXX
DBS Bank Ltd	Singapore		0.500	893	250	23,249,952	24,708,501	23,296,613	XXX
The Bank of Guam	Hagatna, Guam	SD	0.030	0	8	53,334	53,334	51,334	XXX
Certificate of Deposit .03% 12/26/22			0.000	0	0	0	0	0	XXX
First Bank	St. Thomas, Virgin Island	SD	0.100	0	273	515,433	515,433	515,433	XXX
Certificate of Deposit .10% 12/20/22			0.000	0	0	0	0	0	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.050	19	0	75,764	75,767	75,770	XXX
The Nortern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	2,201,581	8,322	8,941	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(24,766,444)	(35,880,160)	(39,763,821)	XXX
Northrim Bank	Anchorage, Alaska	SD	0.400	0	103	37,315	37,315	37,315	XXX
Certificate of Deposit .40% 10/22/22			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		1.740	8,817	5,170	11,493,939	11,573,019	11,458,564	XXX
Raymond James Bank	New York, New York		0.100	12	0	16,026	154,540	72,217	XXX
Royal Bank of Canada	Toronto, Canada	SD	1.180	11,234	0	11,308,410	4,036,576	1,584,412	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	1,786	0	3,168,652	3,252,229	7,529,134	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.760	41,380	15,214	16,039,317	16,118,617	17,025,049	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	11,455,247	3,115,386	8,422,087	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	65,039	21,092	61,427,002	33,992,890	42,620,992	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	65,039	21,092	61,427,002	33,992,890	42,620,992	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	362	366	360	XXX
0599999. Total - Cash		XXX	XXX	65,039	21,092	61,427,364	33,993,256	42,621,352	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
0109999999. Total - U.S. Government Bonds						0	0	0
	MONETARY AUTHORITY OF SINGAPORE		04/05/2022	0.000	07/01/2022	5,137,601	0	0
	MONETARY AUTHORITY OF SINGAPORE		04/12/2022	0.000	07/08/2022	2,047,400	0	0
	MONETARY AUTHORITY OF SINGAPORE		04/26/2022	0.000	07/22/2022	122,061	0	0
	MONETARY AUTHORITY OF SINGAPORE		05/18/2022	0.000	08/12/2022	182,907	0	0
	MONETARY AUTHORITY OF SINGAPORE		06/28/2022	0.000	09/23/2022	5,117,674	0	0
	MAS BILL 0.00 07/22/2022		06/21/2022	0.000	07/22/2022	104,090	0	0
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						12,711,733	0	0
0309999999. Total - All Other Government Bonds						12,711,733	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						12,711,733	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						12,711,733	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	04/04/2022	1.160		0	0	0
60934N-67-4	FEDERATED US TREASURY CASH RESERVE		06/30/2022	0.450		62,424,595	0	6,611
825252-40-6	INVESCO TREASURY INST		06/30/2022	1.390		194,692,123	143,016	118,605
94975H-29-6	ALLSPRING:TRS+ MM I	SD	03/02/2022	1.250		0	0	0
94988A-75-9	ALLSPRING:100%TR MM INS	SD	06/01/2022	1.050		5,490	3	3
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						257,122,208	143,020	125,220
60934N-10-4	FEDERATED HRMS GV O INST		06/30/2022	1.370		10,747,158	0	17,019
8309999999. Subtotal - All Other Money Market Mutual Funds						10,747,158	0	17,019
8609999999 - Total Cash Equivalents						280,581,099	143,020	142,239

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(7)	0	0	14
2. Alaska AK	0	0	0	0	0	0	0	1
3. Arizona AZ	0	0	0	0	(6)	0	0	13
4. Arkansas AR	0	0	0	0	(3)	0	0	5
5. California CA	0	0	0	0	(229)	0	0	185
6. Colorado CO	0	0	0	0	(1)	0	0	5
7. Connecticut CT	0	0	0	0	(861)	0	0	39
8. Delaware DE	0	0	0	0	(5)	0	0	9
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	78	0	0	203
11. Georgia GA	0	0	0	0	(6)	0	0	14
12. Hawaii HI	0	0	0	0	(1)	0	0	5
13. Idaho ID	0	0	0	0	0	0	0	4
14. Illinois IL	0	0	0	0	(21)	0	0	47
15. Indiana IN	0	0	0	0	(1)	0	0	4
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(1)	0	0	9
18. Kentucky KY	0	0	0	0	0	0	0	1
19. Louisiana LA	0	0	0	0	(1)	0	0	4
20. Maine ME	0	0	0	0	(2)	0	0	8
21. Maryland MD	0	0	0	0	0	0	0	3
22. Massachusetts MA	0	0	0	0	(14)	0	0	29
23. Michigan MI	0	0	0	0	(4)	0	0	18
24. Minnesota MN	0	0	0	0	(1)	0	0	5
25. Mississippi MS	0	0	0	0	0	0	0	1
26. Missouri MO	0	0	0	0	0	0	0	1
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	(1)	0	0	1
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	4
31. New Jersey NJ	0	0	0	0	(3)	0	0	3
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	13
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	1
37. Oklahoma OK	0	0	0	0	(1)	0	0	5
38. Oregon OR	0	0	0	0	(5)	0	0	23
39. Pennsylvania PA	130	258,793	150,000	1	415,021	238,499	4	785,174
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(7)	0	0	14
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	2
44. Texas TX	0	0	0	0	(1)	0	0	3
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	2
47. Virginia VA	0	0	0	0	(3)	0	0	6
48. Washington WA	0	0	0	0	(5)	0	0	21
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
59. Totals	130	258,793	150,000	1	413,907	238,499	4	785,896
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2022

NAIC Group Code 0084 NAIC Company Code 16691

Company Name GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 102,405,996	$ 116,212,577	$ 17,978,973

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 0

2.32 Amount estimated using reasonable assumptions: $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $ 0