10646202220100100

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 10646 Employer's ID Number 36-4079497

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

Country of Domicile United States of America

Incorporated/Organized 04/16/1996 Commenced Business 05/02/1996

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 Judith Elaine Gill (Name), 513-369-5000 (Area Code) (Telephone Number)
statutoryfilings@gaig.com (E-mail Address), 513-369-5830 (FAX Number)

OFFICERS

President	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	Sue Ann Erhart, Senior Vice President & General Counsel
Annette Denise Gardner #, Senior Vice President, Chief Financial Officer & Treasurer	Aaron Beasy Latto, Senior Vice President	James Louis Muething, Senior Vice President
Carol Prevatt Sipe, Senior Vice President	Bruce Robert Smith Jr., Senior Vice President	Judith Elaine Gill #, Vice President
John William Tholen, Vice President	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Vice President & Assistant Secretary
Matthew John Stevens #, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer	

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Brian Scott Hertzman #	Anthony Joseph Mercurio
Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.	

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.

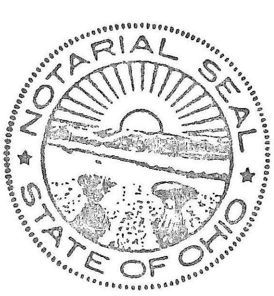
David Lawrence Thompson, Jr. President	Matthew David Felvus Secretary	Robert James Schwartz Vice President & Controller

Subscribed and sworn to before me this 13th day of February, 2023

Holly M. Clayton

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

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached............



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	109,455,084	5.615	109,455,084	0	109,455,084	5.615
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	27,307,393	1.401	27,307,393	0	27,307,393	1.401
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	20,157,163	1.034	20,157,163	0	20,157,163	1.034
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	278,615,172	14.292	278,615,172	0	278,615,172	14.292
1.06 Industrial and miscellaneous	1,068,615,882	54.815	1,068,615,882	0	1,068,615,882	54.815
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	22,099,377	1.134	22,099,377	0	22,099,377	1.134
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,526,250,071	78.289	1,526,250,071	0	1,526,250,071	78.289
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	59,735,824	3.064	59,735,824	0	59,735,824	3.064
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	59,735,824	3.064	59,735,824	0	59,735,824	3.064
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	14,349,528	0.736	14,349,528	0	14,349,528	0.736
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	250,182,504	12.833	250,182,504	0	250,182,504	12.833
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	366,276	0.019	366,276	0	366,276	0.019
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	264,898,308	13.588	264,898,308	0	264,898,308	13.588
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	83,937,265	4.306	83,937,265	0	83,937,265	4.306
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	83,937,265	4.306	83,937,265	0	83,937,265	4.306
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	577,388	0.030	577,388	0	577,388	0.030
6.02 Cash equivalents (Schedule E, Part 2)	14,092,450	0.723	14,092,450	0	14,092,450	0.723
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	14,669,838	0.752	14,669,838	0	14,669,838	0.752
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	13,159	0.001	13,159	0	13,159	0.001
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,949,504,466	100.000	1,949,504,466	0	1,949,504,466	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		62,163,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	45,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	45,000,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		23,226,695
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		83,937,265
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		83,937,265
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		83,937,265

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,873,117,743
2.	Cost of bonds and stocks acquired, Part 3, Column 7		447,158,746
3.	Accrual of discount		1,082,436
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(716,613)	
	4.2. Part 2, Section 1, Column 15	(6,897,408)	
	4.3. Part 2, Section 2, Column 13	5,236,857	
	4.4. Part 4, Column 11	625,811	(1,751,353)
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,789,725)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		443,345,509
7.	Deduct amortization of premium		15,609,533
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	549,090	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	2,381,716	
	9.4. Part 4, Column 13	62,735	2,993,541
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		14,940
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,850,884,203
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,850,884,203

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	109,455,084	104,393,677	110,903,521	98,096,506
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Totals	109,455,084	104,393,677	110,903,521	98,096,506
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	27,307,393	26,883,458	29,233,363	26,445,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	20,157,163	19,260,682	21,546,187	19,290,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	278,615,172	259,017,313	286,169,409	267,635,748
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	913,533,159	845,450,926	916,959,300	924,718,949
	9.	Canada	9,009,824	9,071,640	9,025,987	9,710,000
	10.	Other Countries	168,172,276	161,181,654	168,209,598	168,629,270
	11.	Totals	1,090,715,259	1,015,704,220	1,094,194,885	1,103,058,219
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,526,250,071	1,425,259,351	1,542,047,366	1,514,525,473
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	58,145,522	58,145,522	65,405,495	
	15.	Canada	0	0	0	
	16.	Other Countries	1,590,302	1,590,302	2,000,000	
	17.	Totals	59,735,824	59,735,824	67,405,495	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	59,735,824	59,735,824	67,405,495	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States	14,439,209	14,439,209	14,822,352	
	21.	Canada	0	0	0	
	22.	Other Countries	276,595	276,595	261,709	
	23.	Totals	14,715,804	14,715,804	15,084,061	
Parent, Subsidiaries and Affiliates	24.	Totals	250,182,504	250,182,504	165,786,542	
	25.	Total Common Stocks	264,898,308	264,898,308	180,870,602	
	26.	Total Stocks	324,634,132	324,634,132	248,276,097	
	27.	Total Bonds and Stocks	1,850,884,203	1,749,893,483	1,790,323,463	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,672,442	99,386,752	5,001,636	138,922	255,332	XXX	109,455,084	7.2	112,924,218	7.0	109,455,084	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	4,672,442	99,386,752	5,001,636	138,922	255,332	XXX	109,455,084	7.2	112,924,218	7.0	109,455,084	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	27,307,393	0	0	0	0	XXX	27,307,393	1.8	43,491,649	2.7	27,307,393	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	27,307,393	0	0	0	0	XXX	27,307,393	1.8	43,491,649	2.7	27,307,393	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	14,106,848	353,272	0	4,930,835	766,208	XXX	20,157,163	1.3	41,404,493	2.6	20,157,163	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	14,106,848	353,272	0	4,930,835	766,208	XXX	20,157,163	1.3	41,404,493	2.6	20,157,163	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	50,114,798	43,779,847	48,435,646	68,885,652	67,399,229	XXX	278,615,172	18.3	374,683,757	23.1	278,615,172	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	50,114,798	43,779,847	48,435,646	68,885,652	67,399,229	XXX	278,615,172	18.3	374,683,757	23.1	278,615,172	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	95,003,589	536,478,067	110,420,984	43,345,447	18,183,817	XXX	803,431,904	52.6	832,933,791	51.3	276,595,326	526,836,579
6.2 NAIC 2	15,677,677	157,537,291	68,103,651	8,242,215	604,651	XXX	250,165,486	16.4	202,661,433	12.5	108,663,420	141,502,065
6.3 NAIC 3	399,764	10,500,762	3,319,617	0	0	XXX	14,220,143	0.9	3,895,734	0.2	4,226,218	9,993,925
6.4 NAIC 4	14,234	56,936	71,170	90,149	0	XXX	232,490	0.0	532,945	0.0	0	232,490
6.5 NAIC 5	565,850	1	1	3	3	XXX	565,858	0.0	626,438	0.0	0	565,858
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	111,661,114	704,573,058	181,915,424	51,677,813	18,788,471	XXX	1,068,615,882	70.0	1,040,650,342	64.1	389,484,965	679,130,917
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	2,861,578	1,460,895	0	0	XXX	4,322,473	0.3	0	0.0	4,322,473	0
10.3 NAIC 3	0	4,332,136	1,403,447	0	0	XXX	5,735,583	0.4	7,340,312	0.5	5,735,583	0
10.4 NAIC 4	0	12,041,321	0	0	0	XXX	12,041,321	0.8	2,585,436	0.2	9,506,334	2,534,987
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	19,235,035	2,864,342	0	0	XXX	22,099,377	1.4	9,925,748	0.6	19,564,390	2,534,987
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 191,205,071	679,997,938	163,858,266	117,300,856	86,604,586	0	1,238,966,717	81.2	XXX	XXX	712,130,138	526,836,579
12.2 NAIC 2	(d) 15,677,677	160,398,869	69,564,546	8,242,215	604,651	0	254,487,959	16.7	XXX	XXX	112,985,893	141,502,065
12.3 NAIC 3	(d) 399,764	14,832,899	4,723,064	0	0	0	19,955,726	1.3	XXX	XXX	9,961,802	9,993,925
12.4 NAIC 4	(d) 14,234	12,098,258	71,170	90,149	0	0	12,273,811	0.8	XXX	XXX	9,506,334	2,767,477
12.5 NAIC 5	(d) 565,850	1	1	3	3	0	(c) 565,858	0.0	XXX	XXX	0	565,858
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	207,862,596	867,327,964	238,217,048	125,633,223	87,209,240	0	(b) 1,526,250,071	100.0	XXX	XXX	844,584,167	681,665,904
12.8 Line 12.7 as a % of Col. 7	13.6	56.8	15.6	8.2	5.7	0.0	100.0	XXX	XXX	XXX	55.3	44.7
13. Total Bonds Prior Year												
13.1 NAIC 1	314,622,052	775,189,002	193,992,370	59,265,051	62,369,433	0	XXX	XXX	1,405,437,907	86.6	835,191,224	570,246,683
13.2 NAIC 2	26,917,423	130,310,629	29,786,468	8,981,853	6,665,059	0	XXX	XXX	202,661,433	12.5	101,041,207	101,620,226
13.3 NAIC 3	346,587	10,889,460	0	0	0	0	XXX	XXX	11,236,046	0.7	10,736,046	500,000
13.4 NAIC 4	532,945	0	2,585,436	0	0	0	XXX	XXX	3,118,381	0.2	2,585,436	532,945
13.5 NAIC 5	144,658	350,172	106,159	25,446	3	0	XXX	XXX	(c) 626,438	0.0	626,429	9
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	342,563,666	916,739,263	226,470,433	68,272,350	69,034,495	0	XXX	XXX	(b) 1,623,080,206	100.0	950,180,343	672,899,863
13.8 Line 13.7 as a % of Col. 9	21.1	56.5	14.0	4.2	4.3	0.0	XXX	XXX	100.0	XXX	58.5	41.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	119,596,062	334,397,475	100,459,173	88,810,667	68,866,761	0	712,130,138	46.7	835,191,224	51.5	712,130,138	XXX
14.2 NAIC 2	4,829,424	52,851,488	50,041,215	5,263,766	0	0	112,985,893	7.4	101,041,207	6.2	112,985,893	XXX
14.3 NAIC 3	319,796	8,238,559	1,403,447	0	0	0	9,961,802	0.7	10,736,046	0.7	9,961,802	XXX
14.4 NAIC 4	0	9,506,334	0	0	0	0	9,506,334	0.6	2,585,436	0.2	9,506,334	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	626,429	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	124,745,282	404,993,856	151,903,835	94,074,434	68,866,761	0	844,584,167	55.3	950,180,343	58.5	844,584,167	XXX
14.8 Line 14.7 as a % of Col. 7	14.8	48.0	18.0	11.1	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.2	26.5	10.0	6.2	4.5	0.0	55.3	XXX	XXX	XXX	55.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	71,609,008	345,600,463	63,399,093	28,490,189	17,737,826	0	526,836,579	34.5	570,246,683	35.1	XXX	526,836,579
15.2 NAIC 2	10,848,253	107,547,382	19,523,331	2,978,448	604,651	0	141,502,065	9.3	101,620,226	6.3	XXX	141,502,065
15.3 NAIC 3	79,968	6,594,340	3,319,617	0	0	0	9,993,925	0.7	500,000	0.0	XXX	9,993,925
15.4 NAIC 4	14,234	2,591,924	71,170	90,149	0	0	2,767,477	0.2	532,945	0.0	XXX	2,767,477
15.5 NAIC 5	565,850	1	1	3	3	0	565,858	0.0	9	0.0	XXX	565,858
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	83,117,314	462,334,109	86,313,213	31,558,789	18,342,480	0	681,665,904	44.7	672,899,863	41.5	XXX	681,665,904
15.8 Line 15.7 as a % of Col. 7	12.2	67.8	12.7	4.6	2.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.4	30.3	5.7	2.1	1.2	0.0	44.7	XXX	XXX	XXX	XXX	44.7

(a) Includes $ 648,130,917 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 532,945 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 565,858 current year, $ 9 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,565,030	94,989,669	0	0	0	XXX	98,554,699	6.5	100,211,140	6.2	98,554,699	0
1.02 Residential Mortgage-Backed Securities	1,107,412	4,397,083	5,001,636	138,922	255,332	XXX	10,900,386	0.7	12,713,078	0.8	10,900,386	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	4,672,442	99,386,752	5,001,636	138,922	255,332	XXX	109,455,084	7.2	112,924,218	7.0	109,455,084	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	27,307,393	0	0	0	0	XXX	27,307,393	1.8	43,491,649	2.7	27,307,393	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	27,307,393	0	0	0	0	XXX	27,307,393	1.8	43,491,649	2.7	27,307,393	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	14,106,848	353,272	0	4,930,835	766,208	XXX	20,157,163	1.3	41,404,493	2.6	20,157,163	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	14,106,848	353,272	0	4,930,835	766,208	XXX	20,157,163	1.3	41,404,493	2.6	20,157,163	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	20,934,571	16,791,199	0	13,114,884	3,864,881	XXX	54,705,534	3.6	75,874,022	4.7	54,705,534	0
5.02 Residential Mortgage-Backed Securities	409,409	1,365,798	1,220,630	1,388,575	450,019	XXX	4,834,432	0.3	6,271,959	0.4	4,834,432	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	28,770,818	25,622,850	47,215,016	54,382,193	63,084,329	XXX	219,075,206	14.4	292,537,775	18.0	219,075,206	0
5.05 Totals	50,114,798	43,779,847	48,435,646	68,885,652	67,399,229	XXX	278,615,172	18.3	374,683,757	23.1	278,615,172	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	16,582,510	317,542,478	112,020,777	18,883,183	0	XXX	465,028,948	30.5	413,728,368	25.5	330,670,404	134,358,544
6.02 Residential Mortgage-Backed Securities	28,937,928	80,213,922	27,141,412	22,409,040	9,166,593	XXX	167,868,895	11.0	126,258,169	7.8	42,198,284	125,670,611
6.03 Commercial Mortgage-Backed Securities	7,357,682	2,940,280	410,356	820,711	294,088	XXX	11,823,116	0.8	34,470,157	2.1	2,611,995	9,211,121
6.04 Other Loan-Backed and Structured Securities	58,782,995	303,876,379	42,342,880	9,564,879	9,327,790	XXX	423,894,922	27.8	466,193,648	28.7	14,004,282	409,890,640
6.05 Totals	111,661,114	704,573,058	181,915,424	51,677,813	18,788,471	XXX	1,068,615,882	70.0	1,040,650,342	64.1	389,484,965	679,130,917
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	19,235,035	2,864,342	0	0	XXX	22,099,377	1.4	9,925,748	0.6	19,564,390	2,534,987
10.03 Totals	0	19,235,035	2,864,342	0	0	XXX	22,099,377	1.4	9,925,748	0.6	19,564,390	2,534,987
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	82,496,352	429,676,617	112,020,777	36,928,902	4,631,089	XXX	665,753,737	43.6	XXX	XXX	531,395,193	134,358,544
12.02 Residential Mortgage-Backed Securities	30,454,750	85,976,803	33,363,677	23,936,538	9,871,944	XXX	183,603,712	12.0	XXX	XXX	57,933,101	125,670,611
12.03 Commercial Mortgage-Backed Securities	7,357,682	2,940,280	410,356	820,711	294,088	XXX	11,823,116	0.8	XXX	XXX	2,611,995	9,211,121
12.04 Other Loan-Backed and Structured Securities	87,553,813	329,499,229	89,557,896	63,947,071	72,412,119	XXX	642,970,128	42.1	XXX	XXX	233,079,488	409,890,640
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	19,235,035	2,864,342	0	0	XXX	22,099,377	1.4	XXX	XXX	19,564,390	2,534,987
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	207,862,596	867,327,964	238,217,048	125,633,223	87,209,240	0	1,526,250,071	100.0	XXX	XXX	844,584,167	681,665,904
12.10 Line 12.09 as a % of Col. 7	13.6	56.8	15.6	8.2	5.7	0.0	100.0	XXX	XXX	XXX	55.3	44.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	187,957,492	421,250,804	57,972,693	3,613,433	3,915,250	XXX	XXX	XXX	674,709,673	41.6	541,001,211	133,708,461
13.02 Residential Mortgage-Backed Securities	27,054,993	73,376,985	24,659,456	12,256,562	7,895,210	XXX	XXX	XXX	145,243,206	8.9	69,708,282	75,534,925
13.03 Commercial Mortgage-Backed Securities	8,967,531	23,970,261	391,242	782,484	358,638	XXX	XXX	XXX	34,470,157	2.1	24,287,679	10,182,478
13.04 Other Loan-Backed and Structured Securities	118,583,649	390,800,900	140,861,605	51,619,871	56,865,397	XXX	XXX	XXX	758,731,423	46.7	305,257,423	453,474,000
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	7,340,312	2,585,436	0	0	XXX	XXX	XXX	9,925,748	0.6	9,925,748	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	342,563,666	916,739,263	226,470,433	68,272,350	69,034,495	0	XXX	XXX	1,623,080,206	100.0	950,180,343	672,899,863
13.10 Line 13.09 as a % of Col. 9	21.1	56.5	14.0	4.2	4.3	0.0	XXX	XXX	100.0	XXX	58.5	41.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	80,407,428	327,476,641	86,965,672	31,914,362	4,631,089	XXX	531,395,193	34.8	541,001,211	33.3	531,395,193	XXX
14.02 Residential Mortgage-Backed Securities	11,710,142	22,434,933	14,858,805	7,777,879	1,151,342	XXX	57,933,101	3.8	69,708,282	4.3	57,933,101	XXX
14.03 Commercial Mortgage-Backed Securities	0	2,611,995	0	0	0	XXX	2,611,995	0.2	24,287,679	1.5	2,611,995	XXX
14.04 Other Loan-Backed and Structured Securities	32,627,712	35,770,238	47,215,016	54,382,193	63,084,329	XXX	233,079,488	15.3	305,257,423	18.8	233,079,488	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	16,700,048	2,864,342	0	0	XXX	19,564,390	1.3	9,925,748	0.6	19,564,390	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	124,745,282	404,993,856	151,903,835	94,074,434	68,866,761	0	844,584,167	55.3	950,180,343	58.5	844,584,167	XXX
14.10 Line 14.09 as a % of Col. 7	14.8	48.0	18.0	11.1	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.2	26.5	10.0	6.2	4.5	0.0	55.3	XXX	XXX	XXX	55.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,088,923	102,199,976	25,055,105	5,014,540	0	XXX	134,358,544	8.8	133,708,461	8.2	XXX	134,358,544
15.02 Residential Mortgage-Backed Securities	18,744,608	63,541,870	18,504,873	16,158,659	8,720,602	XXX	125,670,611	8.2	75,534,925	4.7	XXX	125,670,611
15.03 Commercial Mortgage-Backed Securities	7,357,682	328,284	410,356	820,711	294,088	XXX	9,211,121	0.6	10,182,478	0.6	XXX	9,211,121
15.04 Other Loan-Backed and Structured Securities	54,926,101	293,728,992	42,342,880	9,564,879	9,327,790	XXX	409,890,640	26.9	453,474,000	27.9	XXX	409,890,640
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	2,534,987	0	0	0	XXX	2,534,987	0.2	0	0.0	XXX	2,534,987
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	83,117,314	462,334,109	86,313,213	31,558,789	18,342,480	0	681,665,904	44.7	672,899,863	41.5	XXX	681,665,904
15.10 Line 15.09 as a % of Col. 7	12.2	67.8	12.7	4.6	2.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.4	30.3	5.7	2.1	1.2	0.0	44.7	XXX	XXX	XXX	XXX	44.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	78,958,849	78,958,849	0	0	0
2. Cost of short-term investments acquired	2,990,000	2,990,000	0	0	0
3. Accrual of discount	10,000	10,000	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	81,756,690	81,756,690	0	0	0
7. Deduct amortization of premium	202,159	202,159	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		0
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(2,233,781)	
	3.2 Section 2, Column 19	0	(2,233,781)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(2,233,781)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(2,233,781)

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 minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	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 (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
	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	(2,233,781)	
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)		(2,233,781)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(2,233,781)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,233,781)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(2,233,781)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(2,233,781)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	960,937	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	960,937	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	46,719,742	0	46,719,742	0
2. Cost of cash equivalents acquired	540,140,076	0	540,140,076	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	572,767,369	0	572,767,369	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,092,450	0	14,092,450	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,092,450	0	14,092,450	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,825,137	08/01/2022
165421ZZ4		Cape Cod	MA		01/01/2021	5.068	36,437,265	0	0	0	0	0	77,599,981	09/15/2021
68426ZZZ1		Columbus	OH		07/29/2021	3.095	10,000,000	0	0	0	0	0	14,571,455	07/13/2021
880222ZZ0		Brooklyn	NY		01/01/2021	4.716	15,000,000	0	0	0	0	0	15,384,600	07/28/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							83,937,265	0	0	0	0	0	141,381,172	XXX
0899999. Total Mortgages in good standing							83,937,265	0	0	0	0	0	141,381,172	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							83,937,265	0	0	0	0	0	141,381,172	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 299,397 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
05461ZZZ9	Stuart	FL		03/25/2022	2.944	22,500,000	0	33,825,137
27983ZZZ2	Naples	FL		03/25/2022	2.940	22,500,000	0	37,615,385
0599999. Mortgages in good standing - Commercial mortgages-all other						45,000,000	0	71,440,522
0899999. Total Mortgages in good standing						45,000,000	0	71,440,522
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						45,000,000	0	71,440,522

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
27983ZZZ2	Naples	FL		03/25/2022	06/24/2022	0	0	0	0	0	0	0	22,500,000	22,500,000	0	0	0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	22,500,000	22,500,000	0	0	0
165421ZZ4	Cape Cod	MA		01/01/2021		726,695	0	0	0	0	0	0	726,695	726,695	0	0	0
0299999. Mortgages with partial repayments						726,695	0	0	0	0	0	0	726,695	726,695	0	0	0
0599999 - Totals						726,695	0	0	0	0	0	0	23,226,695	23,226,695	0	0	0

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4A-5	UNITED STATES TREASURY	SD			1.A	3,720,227	99.6875	3,539,903	3,551,000	3,565,030	0	(87,509)	0	0	2.625	0.157	FA	31,672	93,214	03/24/2021	02/28/2023
912828-XT-2	UNITED STATES TREASURY	SD			1.A	26,884,247	96.3438	24,631,243	25,566,000	26,152,037	0	(413,184)	0	0	2.000	0.371	MN	44,951	511,320	03/24/2021	05/31/2024
912828-YM-6	UNITED STATES TREASURY	SD			1.A	5,176,069	94.7500	4,732,763	4,995,000	5,087,314	0	(50,140)	0	0	1.500	0.484	AO	12,832	74,925	03/24/2021	10/31/2024
912828-ZF-0	UNITED STATES TREASURY	SD			1.A	7,469,531	91.8750	6,890,625	7,500,000	7,482,896	0	7,547	0	0	0.500	0.602	MS	9,581	37,500	03/24/2021	03/31/2025
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	494,922	91.3125	456,563	500,000	497,102	0	1,232	0	0	0.375	0.626	AO	321	938	03/24/2021	04/30/2025
91282C-AJ-0	UNITED STATES TREASURY	SD			1.A	8,815,781	89.9688	8,097,188	9,000,000	8,888,801	0	41,257	0	0	0.250	0.720	FA	7,645	22,500	03/24/2021	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	3,923,677	89.5313	3,518,578	3,930,000	3,926,004	0	1,349	0	0	0.375	0.410	MN	1,296	14,738	03/24/2021	11/30/2025
91282C-BH-3	UNITED STATES TREASURY	SD			1.A	2,968,135	89.0313	2,702,098	3,035,000	2,987,260	0	15,215	0	0	0.375	0.894	JJ	4,763	11,381	09/28/2021	01/31/2026
91282C-BR-1	UNITED STATES TREASURY	SD			1.A	39,923,367	94.8125	37,925,000	40,000,000	39,968,255	0	26,327	0	0	0.250	0.316	MS	29,834	100,000	09/28/2021	03/15/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						99,375,956	XXX	92,493,960	98,077,000	98,554,699	0	(457,906)	0	0	XXX	XXX	XXX	142,896	866,515	XXX	XXX
31371K-BS-9	FN 253949 - RMBS			4	1.A	8,658	102.5789	7,780	7,585	8,559	0	(97)	0	0	6.500	1.046	MON	41	493	09/28/2021	09/01/2031
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS			4	1.A	2,241	92.1981	2,035	2,207	2,233	0	(7)	0	0	2.000	0.744	MON	4	44	09/28/2021	06/20/2063
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS			4	1.A	9,772	91.5442	8,893	9,715	9,799	0	31	0	0	1.500	0.544	MON	12	145	09/28/2021	04/20/2063
38375U-CG-3	GNR 2014-0020 AI - CMO/RMBS			3	1.A	59,591	2.0241	61,748	0	67,004	0	(37,154)	45,233	0	1.265	12.906	MON	3,215	50,208	09/28/2021	12/20/2063
38375U-EF-3	GNR 2014-H03 IS - CMO/RMBS			3	1.A	75,312	4.5866	69,271	0	75,355	0	(13,820)	19,497	0	1.578	11.963	MON	7,306	25,153	09/28/2021	02/20/2064
38375U-NQ-9	GNR 2014-H17 DI - CMO/RMBS			3	1.A	351,435	3.7739	351,435	0	351,435	0	(102,015)	161,249	0	1.479	7.489	MON	38,220	159,852	09/28/2021	08/20/2064
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	4,008,771	15.1274	4,059,724	0	3,692,893	0	(523,256)	0	0	3.000	10.326	MON	67,092	858,985	02/10/2021	08/20/2050
38382H-NC-0	GNR 2020-122 MI - CMO/RMBS			3	1.A	2,381,103	14.4602	2,534,171	0	2,382,654	0	(284,877)	79,860	0	2.500	7.984	MON	36,511	465,988	05/12/2021	08/20/2050
38382N-UQ-8	GNR 2021-025 BI - CMO/RMBS			3	1.A	4,630,682	15.1745	4,804,659	0	4,310,455	0	(528,714)	0	0	2.500	7.535	MON	65,964	844,247	02/18/2021	02/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						11,527,565	XXX	11,899,717	19,506	10,900,386	0	(1,489,909)	305,840	0	XXX	XXX	XXX	218,365	2,405,115	XXX	XXX
0109999999. Total - U.S. Government Bonds						110,903,521	XXX	104,393,677	98,096,506	109,455,084	0	(1,947,815)	305,840	0	XXX	XXX	XXX	361,260	3,271,630	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
70914P-UZ-3	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1.D FE	18,188,663	101.6580	16,717,658	16,445,000	16,984,186	0	(681,551)	0	0	5.000	0.804	AO	173,586	822,250	03/24/2021	10/15/2029
70914P-VA-7	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1.D FE	11,044,700	101.6580	10,165,800	10,000,000	10,323,207	0	(408,344)	0	0	5.000	0.862	AO	105,556	500,000	03/24/2021	10/15/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						29,233,363	XXX	26,883,458	26,445,000	27,307,393	0	(1,089,895)	0	0	XXX	XXX	XXX	279,142	1,322,250	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						29,233,363	XXX	26,883,458	26,445,000	27,307,393	0	(1,089,895)	0	0	XXX	XXX	XXX	279,142	1,322,250	XXX	XXX
68609T-DB-1	OREGON			2	1.B FE	5,144,670	95.8210	4,311,945	4,500,000	4,930,835	0	(107,386)	0	0	3.500	1.000	JD	13,125	157,500	01/01/2021	12/01/2037
68609T-HV-3	OREGON			2	1.B FE	363,776	100.7840	322,509	320,000	353,272	0	(22,756)	0	0	4.250	2.130	JD	1,133	14,602	03/24/2021	06/01/2049
68609T-SH-2	OREGON			2	1.B FE	777,730	98.8850	711,972	720,000	766,208	0	(16,124)	0	0	3.500	2.416	JD	2,100	25,733	03/24/2021	12/01/2049
717095-4W-0	PFLUGERVILLE TEX INDPT SCH DIST	SD			1.A FE	1,252,592	100.2150	1,152,473	1,150,000	1,156,644	0	(54,282)	0	0	5.000	0.269	FA	21,722	57,500	03/24/2021	02/15/2023
797272-MN-8	SAN DIEGO CALIF CMNTY COLLEGE DIST	SD		2	1.A FE	14,007,420	101.2840	12,761,784	12,600,000	12,950,204	0	(598,341)	0	0	5.000	0.236	FA	262,500	630,000	03/24/2021	08/01/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						21,546,187	XXX	19,260,682	19,290,000	20,157,163	0	(798,889)	0	0	XXX	XXX	XXX	300,581	885,335	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						21,546,187	XXX	19,260,682	19,290,000	20,157,163	0	(798,889)	0	0	XXX	XXX	XXX	300,581	885,335	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	2,761,950	97.6520	2,441,300	2,500,000	2,654,576	0	(60,898)	0	0	3.375	0.869	JJ	42,188	84,375	03/24/2021	07/01/2025
130536-QS-7	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD		2	1.G FE	2,201,820	97.5480	1,950,960	2,000,000	2,119,435	0	(46,788)	0	0	3.625	1.193	JJ	36,250	72,500	03/24/2021	07/01/2027
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	3,878,018	84.6820	3,238,195	3,823,947	3,864,881	0	(6,717)	0	0	3.850	3.794	MON	12,269	147,222	01/01/2021	07/01/2057
207758-RW-5	CONNECTICUT ST SPL TAX OBLIG REV	SD		2	1.D FE	5,451,750	101.5270	5,076,350	5,000,000	5,135,506	0	(179,335)	0	0	5.000	1.341	AO	62,500	250,000	03/24/2021	10/01/2030
34161B-AS-8	FLORIDA ST DEPT TRANSN SEAPORT INVT PROG	SD		2	1.B FE	3,411,473	100.7860	3,184,838	3,160,000	3,216,117	0	(111,047)	0	0	5.000	1.423	JJ	79,000	158,000	03/24/2021	07/01/2030
45506D-DQ-5	INDIANA ST FIN AUTH REV	SD		2	1.A FE	10,889,000	100.1470	10,014,700	10,000,000	10,040,473	0	(480,147)	0	0	5.000	0.191	FA	208,333	500,000	03/24/2021	02/01/2031
45506D-DR-3	INDIANA ST FIN AUTH REV			2	1.A FE	15,438	100.1470	14,521	14,500	14,559	0	(699)	0	0	5.000	0.170	FA	302	725	09/28/2021	02/01/2032
45506D-DR-3	INDIANA ST FIN AUTH REV	SD		2	1.A FE	1,524,460	100.1470	1,402,058	1,400,000	1,405,666	0	(67,221)	0	0	5.000	0.191	FA	29,167	70,000	03/24/2021	02/01/2032
594712-SE-2	MICHIGAN ST UNIV REVS	SD		2	1.C FE	1,198,861	101.0740	1,106,760	1,095,000	1,122,250	0	(43,461)	0	0	5.000	0.977	FA	20,683	54,750	03/24/2021	08/15/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	504,545	104.7670	523,835	500,000	501,536	0	(383)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	1,310,197	96.3950	1,225,739	1,271,579	1,296,745	0	(6,812)	0	0	2.980	2.822	MON	3,158	37,893	01/01/2021	08/01/2038
914119-F8-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	8,893,760	96.9270	7,754,160	8,000,000	8,627,827	0	(134,253)	0	0	4.000	2.128	JD	26,667	320,000	01/01/2021	06/01/2042
91412G-TT-2	UNIVERSITY CALIF REVS	SD		2	1.C FE	3,390,870	103.0470	3,091,410	3,000,000	3,171,653	0	(124,128)	0	0	5.000	0.792	MN	19,167	150,000	03/24/2021	05/15/2027
91412G-TU-9	UNIVERSITY CALIF REVS	SD		2	1.C FE	2,068,651	103.0330	1,890,656	1,835,000	1,937,689	0	(74,181)	0	0	5.000	0.881	MN	11,724	91,750	03/24/2021	05/15/2028
91412G-UC-7	UNIVERSITY CALIF REVS	SD		2	1.C FE	3,404,400	103.0610	3,091,830	3,000,000	3,177,386	0	(128,475)	0	0	5.000	0.657	MN	19,167	150,000	03/24/2021	05/15/2026
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	3,258,780	96.8290	2,904,870	3,000,000	3,190,312	0	(38,996)	0	0	3.375	1.934	FA	38,250	101,250	03/24/2021	08/15/2035
97712D-QP-4	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.B FE	3,344,220	100.7650	3,022,950	3,000,000	3,228,923	0	(65,514)	0	0	4.000	1.662	MN	15,333	120,000	03/24/2021	11/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						57,508,192	XXX	51,935,131	52,600,026	54,705,534	0	(1,569,054)	0	0	XXX	XXX	XXX	630,823	2,328,465	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	1,388,663	90.4162	1,210,281	1,338,567	1,384,449	0	(618)	0	0	3.500	2.998	MON	3,904	46,850	01/01/2021	11/01/2049
3140JX-EE-4	FN B02832 - RMBS			4	1.A	99,527	87.1987	83,758	96,054	99,577	0	(58)	0	0	3.000	2.514	MON	240	2,882	09/28/2021	09/01/2049
3140K0-EL-8	FN B04638 - RMBS			4	1.A	1,662,255	87.1978	1,405,400	1,611,738	1,654,359	0	(959)	0	0	3.000	2.649	MON	4,029	48,352	01/01/2021	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	297,231	90.4244	258,637	286,026	297,465	0	(153)	0	0	3.500	2.943	MON	834	10,011	09/28/2021	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	1.A	349,069	87.2099	293,800	336,888	349,045	0	(243)	0	0	3.000	2.523	MON	842	10,107	09/28/2021	01/01/2050
31418D-HY-1	FN MA3846 - RMBS			4	1.A	700,552	87.8142	599,186	682,334	697,875	0	(1,152)	0	0	3.000	2.694	MON	1,706	25,747	01/01/2021	11/01/2049
31418D-JW-3	FN MA3876 - RMBS			4	1.A	351,767	87.1983	297,770	341,486	351,662	0	(230)	0	0	3.000	2.605	MON	854	10,245	09/28/2021	12/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,849,065	XXX	4,148,834	4,693,094	4,834,432	0	(3,413)	0	0	XXX	XXX	XXX	12,410	154,193	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M			2	1.B FE	85,366	98.5060	83,357	84,621	84,621	0	(596)	0	0	3.100	3.100	MON	219	2,623	09/28/2021	07/01/2043
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL				1.B FE	1,582,999	100.0050	1,535,077	1,535,000	1,535,000	0	(6,165)	0	0	4.500	3.463	JJ	31,851	69,075	09/28/2021	01/15/2040
167570-PB-0	CHICAGO ILL MULTI-FAMILY HSG REV - RMBS			2	1.B FE	1,730,296	100.0410	1,725,707	1,725,000	1,725,000	0	0	0	0	4.625	4.625	MS	22,383	79,781	09/28/2021	09/20/2037
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS			2	1.A FE	2,074,599	100.7260	1,782,850	1,770,000	1,988,720	0	(100,553)	0	0	4.250	1.583	MN	13,033	78,028	01/01/2021	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	213,041	95.7770	163,098	170,290	211,073	0	(1,571)	0	0	3.200	1.830	MON	454	5,449	09/28/2021	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG				1.A FE	530,269	88.2570	453,479	513,817	529,687	0	(464)	0	0	3.400	3.209	MON	1,456	17,470	09/28/2021	11/01/2045
196480-DQ-7	COLORADO HSG & FIN AUTH - RMBS			2	1.A FE	1,716,784	99.9200	1,503,796	1,505,000	1,665,700	0	(57,109)	0	0	3.875	1.930	MN	10,043	59,990	01/01/2021	05/01/2050
20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM			2	1.A FE	421,496	99.9050	409,611	410,000	414,773	0	(5,356)	0	0	4.000	2.637	MN	2,869	19,054	09/28/2021	11/15/2044
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM			2	1.A FE	41,059	99.9080	39,963	40,000	40,440	0	(493)	0	0	4.000	2.712	MN	338	1,836	09/28/2021	11/15/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,067,690	99.2470	992,470	1,000,000	1,049,368	0	(26,383)	0	0	4.000	2.792	MN	5,244	41,666	03/24/2021	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	714,027	98.7010	671,167	680,000	702,780	0	(16,517)	0	0	3.500	2.458	MN	3,041	25,374	03/24/2021	05/15/2039
20775C-QA-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	238,927	98.0260	215,657	220,000	233,237	0	(3,239)	0	0	3.875	2.243	MN	1,089	8,525	03/24/2021	11/15/2035
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	189,457	97.9600	171,430	175,000	185,098	0	(2,480)	0	0	3.650	2.090	MN	816	6,388	03/24/2021	11/15/2032
20775C-SP-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	608,369	97.8060	542,823	555,000	592,260	0	(9,163)	0	0	3.850	2.037	MN	2,730	21,368	03/24/2021	11/15/2034
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	400,135	96.7390	353,097	365,000	388,539	0	(93,178)	0	0	3.400	1.672	MN	1,586	16,523	01/01/2021	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	2,650,293	95.2640	2,300,626	2,415,000	2,572,983	0	(55,413)	0	0	3.650	1.889	MN	11,263	89,791	01/01/2021	11/15/2037
20775C-VG-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	4,549,230	95.7150	3,972,173	4,150,000	4,417,479	0	(66,362)	0	0	3.400	1.673	MN	18,029	141,100	01/01/2021	11/15/2035
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,018,255	99.2580	933,025	940,000	998,722	0	(30,618)	0	0	4.000	2.625	MN	5,444	39,209	03/24/2021	11/15/2041
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR			4	1.A	197,805	92.9280	176,563	190,000	195,587	0	(1,262)	0	0	2.304	1.586	MON	365	4,742	03/24/2021	05/15/2027
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	476,658	96.3930	447,818	464,575	469,018	0	(4,354)	0	0	3.000	2.911	MON	1,161	13,937	03/24/2021	01/01/2036
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	3,741,380	100.4680	3,420,935	3,405,000	3,651,626	0	(111,061)	0	0	4.250	2.692	JJ	72,356	144,713	01/01/2021	01/01/2050
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	81,371	100.4630	75,347	75,000	79,266	0	(6,167)	0	0	3.650	1.921	JD	228	3,244	03/24/2021	12/01/2032
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI			4	1.A FE	300,916	89.1910	265,252	297,398	300,684	0	(186)	0	0	2.600	2.509	MON	644	7,732	09/28/2021	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.D FE	2,035,979	97.5260	1,866,700	1,914,054	2,031,426	0	(2,356)	0	0	3.500	2.329	MON	5,583	67,009	01/01/2021	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	81,678	100.0000	80,000	80,000	80,932	0	(3,072)	0	0	4.000	3.198	JJ	1,600	3,200	09/28/2021	07/01/2034
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	427,539	100.3130	386,205	385,000	419,337	0	(8,571)	0	0	4.000	3.024	JJ	7,700	15,678	10/04/2019	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	3,452,380	99.5490	3,081,042	3,095,000	3,371,482	0	(68,055)	0	0	3.750	2.211	AO	29,859	119,929	01/01/2021	04/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,516,135	99.1200	1,422,372	1,435,000	1,485,375	0	(24,481)	0	0	3.500	2.314	FA	20,927	51,828	01/01/2021	08/01/2046
45201Y-M9-5	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,702,108	94.7100	1,524,831	1,610,000	1,666,967	0	(27,002)	0	0	3.100	1.913	FA	20,796	49,910	01/01/2021	02/01/2035
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	1,299,734	98.6790	1,248,822	1,265,539	1,287,034	0	(6,433)	0	0	3.125	3.025	MON	3,296	39,548	01/01/2021	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,166,214	100.1510	1,051,586	1,050,000	1,135,414	0	(33,110)	0	0	4.000	2.128	FA	17,500	43,592	03/24/2021	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	9,440,231	80.1330	7,507,160	9,368,375	9,368,375	0	(36,318)	0	0	2.450	2.450	MON	19,127	229,525	01/01/2021	06/01/2043
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.B FE	2,024,180	102.4930	2,049,860	2,000,000	2,000,000	0	0	0	0	5.375	5.375	JD	8,958	107,500	09/28/2021	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			4	1.A FE	1,547,391	97.3690	1,450,641	1,489,839	1,539,786	0	(5,772)	0	0	3.000	2.489	MON	3,849	45,195	09/28/2021	02/01/2031
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	6,525,184	93.7700	5,902,515	6,294,673	6,475,149	0	(25,648)	0	0	4.050	3.538	MON	21,245	254,934	01/01/2021	03/01/2059
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL			4	1.A FE	2,615,208	98.0290	2,336,294	2,383,268	2,581,049	0	(20,410)	0	0	3.400	2.345	MON	13,730	82,164	01/01/2021	02/01/2033
49130R-AL-4	KENTUCKY HSG CORP CONDUIT MULTIFAMILY MT				1.A	802,893	100.1290	781,006	780,000	780,000	0	0	0	0	5.000	4.996	JD	3,250	39,000	03/24/2021	06/01/2035
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			4	1.A FE	277,206	96.3090	263,790	273,900	273,900	0	(2,395)	0	0	3.050	3.050	MON	696	8,354	09/28/2021	12/01/2038
56052F-AT-2	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	154,895	99.6130	149,420	150,000	152,969	0	(7,112)	0	0	3.500	2.411	MN	671	5,327	09/28/2021	11/15/2040
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	133,423	99.0350	128,746	130,000	132,079	0	(2,615)	0	0	3.500	2.618	MN	581	4,590	09/28/2021	11/15/2035
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	307,159	99.9210	289,771	290,000	302,693	0	(9,613)	0	0	4.000	2.634	MN	1,482	11,675	09/28/2021	11/15/2047
56052F-KD-6	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	2,709,648	96.8560	2,402,029	2,480,000	2,634,167	0	(38,060)	0	0	3.550	1.877	MN	11,250	99,716	01/01/2021	11/15/2037
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	572,937	100.5160	567,422	564,509	567,721	0	(4,164)	0	0	4.000	3.959	MON	1,882	22,580	09/28/2021	07/01/2043
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	1,967,167	86.1740	1,652,438	1,917,559	1,955,689	0	(5,870)	0	0	3.950	3.567	MON	6,312	75,744	01/01/2021	11/01/2058
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	200,326	99.3060	198,612	200,000	200,116	0	(169)	0	0	3.250	3.161	MS	2,167	7,733	09/28/2021	09/01/2044
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,900,805	95.8360	2,568,405	2,680,000	2,825,825	0	(37,748)	0	0	3.350	1.824	MS	26,435	89,780	01/01/2021	09/15/2034
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	354,512	98.9200	326,436	330,000	346,772	0	(4,368)	0	0	3.500	2.602	MS	3,850	12,033	10/04/2019	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	875,932	100.0650	820,533	820,000	837,811	0	(19,189)	0	0	3.950	1.549	JD	2,699	41,053	01/01/2021	12/01/2029
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	453,947	100.1570	430,675	430,000	438,312	0	(8,905)	0	0	4.300	2.154	JD	1,541	23,434	03/24/2021	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R	SD		2	1.C FE	316,588	100.0810	295,239	295,000	302,407	0	(8,033)	0	0	3.600	0.839	JD	885	13,472	03/24/2021	12/01/2025
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	223,512	99.8970	214,779	215,000	218,871	0	(2,650)	0	0	4.000	2.694	JD	717	9,273	03/24/2021	06/01/2045
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	176,173	99.9140	169,854	170,000	173,790	0	(4,577)	0	0	4.000	2.796	JD	567	6,800	09/28/2021	06/01/2046
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,202,018	99.2710	1,116,799	1,125,000	1,173,676	0	(16,118)	0	0	3.350	1.819	JD	3,141	37,688	03/24/2021	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	836,849	99.9050	794,245	795,000	824,707	0	(23,987)	0	0	4.000	2.659	JD	2,650	31,800	09/28/2021	06/01/2046
594653-7L-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	3,942,550	95.3660	3,457,018	3,625,000	3,828,033	0	(57,635)	0	0	3.100	1.414	JD	9,365	112,375	01/01/2021	12/01/2031
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	615,730	99.1270	579,893	585,000	607,769	0	(14,385)	0	0	3.500	2.308	JD	1,706	20,475	09/28/2021	06/01/2047
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	530,626	100.0930	490,456	490,000	519,633	0	(14,472)	0	0	4.000	2.543	JD	1,633	19,600	03/24/2021	12/01/2048
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,880,746	91.1510	1,711,000	1,877,104	1,877,104	0	0	0	0	2.250	2.250	MON	3,520	42,235	01/01/2021	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	4,054,016	92.4880	3,729,154	4,032,041	4,032,041	0	(7,416)	0	0	2.350	2.350	MON	7,896	94,753	01/01/2021	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,012,366	95.1270	955,694	1,004,651	1,007,294	0	(2,572)	0	0	3.000	2.983	MON	2,512	30,140	01/01/2021	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	320,331	94.8350	296,826	312,992	316,280	0	(3,229)	0	0	2.875	2.810	MON	750	8,999	09/28/2021	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,170,888	94.6600	1,090,651	1,152,177	1,160,390	0	(5,319)	0	0	2.800	2.757	MON	2,688	32,261	01/01/2021	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,203,706	95.1270	1,102,801	1,159,293	1,178,707	0	(12,644)	0	0	3.000	2.897	MON	2,898	34,779	01/01/2021	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,386,494	95.2440	2,218,311	2,329,083	2,354,296	0	(16,330)	0	0	3.050	2.984	MON	5,920	71,037	01/01/2021	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,421,581	91.8350	1,280,865	1,394,746	1,411,153	0	(5,260)	0	0	2.350	2.286	MON	2,731	32,777	01/01/2021	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,063,428	94.9630	982,941	1,035,078	1,053,547	0	(4,999)	0	0	2.930	2.828	MON	2,527	30,328	01/01/2021	03/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	70,542	99.3620	69,553	70,000	70,000	0	(458)	0	0	3.000	2.549	JJ	1,050	2,138	09/30/2022	07/01/2031
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	350,047	99.5150	333,375	335,000	342,060	0	(7,841)	0	0	4.000	2.559	JJ	6,700	13,572	09/30/2022	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	269,255	99.7100	259,246	260,000	265,040	0	(5,395)	0	0	4.000	2.993	JJ	5,200	10,749	09/30/2022	01/01/2041
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	554,426	99.8840	524,391	525,000	543,958	0	(14,738)	0	0	4.000	2.738	JJ	10,500	22,797	03/24/2021	01/01/2047
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	922,445	99.4750	860,459	865,000	905,489	0	(24,193)	0	0	4.000	2.731	JD	2,883	37,519	03/24/2021	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	251,720	83.6700	203,528	243,250	247,686	0	(3,220)	0	0	4.200	4.050	MON	851	10,217	09/28/2021	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	465,670	99.5930	443,189	445,000	455,730	0	(11,000)	0	0	3.750	2.396	MN	2,969	17,598	03/24/2021	05/01/2038
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,283,274	100.7880	1,159,062	1,150,000	1,246,442	0	(41,611)	0	0	4.250	2.401	MN	8,146	50,758	01/01/2021	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,800,833	100.2440	1,613,928	1,610,000	1,755,340	0	(49,191)	0	0	4.000	2.335	MN	11,000	66,883	01/01/2021	05/01/2050
61212R-4Z-6	MONTANA ST BRD HSG - RMBS			2	1.B FE	4,167,746	100.3320	3,902,915	3,890,000	3,978,282	0	(95,295)	0	0	3.850	1.345	JD	12,480	149,765	01/01/2021	12/01/2029
61212R-6C-5	MONTANA ST BRD HSG - RMBS			2	1.B FE	701,503	99.2550	665,009	670,000	680,951	0	(14,014)	0	0	4.150	2.333	JD	2,317	27,805	03/24/2021	12/01/2035
61212R-X7-6	MONTANA ST BRD HSG - RMBS			2	1.C FE	56,466	99.7190	54,845	55,000	55,417	0	(920)	0	0	4.000	3.472	JD	183	2,200	03/24/2021	12/01/2038
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	1,917,090	100.3180	1,705,406	1,700,000	1,875,707	0	(49,312)	0	0	4.000	2.489	JD	5,667	68,000	01/01/2021	06/01/2050
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	906,403	99.2140	897,887	905,000	906,081	0	(728)	0	0	3.500	3.490	MS	10,967	34,104	09/28/2021	09/01/2045
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	2,175,629	99.1090	2,036,690	2,055,000	2,139,869	0	(46,690)	0	0	3.500	2.500	MS	24,617	76,285	01/01/2021	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	494,569	100.1010	460,465	460,000	488,099	0	(13,961)	0	0	4.000	2.695	MS	6,267	19,539	09/28/2021	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	315,367	99.0690	292,254	295,000	309,057	0	(5,669)	0	0	3.750	2.901	MS	3,688	12,644	10/03/2019	09/01/2049
641272-FX-2	NEVADA HSG DIV - RMBS			2	1.D FE	1,854,237	100.2860	1,664,748	1,660,000	1,660,000	0	0	0	0	4.750	4.750	AO	19,713	78,850	09/28/2021	04/01/2039
641279-LR-3	NEVADA HSG DIV SINGLE FAMILY MTG REV - R			2	1.B FE	122,539	99.8200	119,784	120,000	120,958	0	(3,596)	0	0	3.500	2.414	AO	1,050	4,200	09/28/2021	04/01/2044
646107-6V-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.A FE	2,798,635	100.0170	2,720,462	2,720,000	2,720,000	0	(2,892)	0	0	4.350	4.350	JJ	54,559	118,320	01/01/2021	01/15/2031
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM			2	1.C FE	1,747,325	101.5270	1,583,821	1,560,000	1,703,332	0	(55,639)	0	0	4.500	2.784	AO	17,550	70,200	01/01/2021	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	174,422	99.0800	168,436	170,000	172,934	0	(2,042)	0	0	3.250	2.498	MS	1,842	5,843	09/28/2021	03/01/2045
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	558,053	98.3180	526,001	535,000	546,812	0	(7,502)	0	0	3.500	2.766	MS	6,242	19,195	09/28/2021	03/01/2045
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.B FE	1,353,206	93.4100	1,227,952	1,314,583	1,314,583	0	(19,457)	0	0	2.600	2.600	MON	2,848	34,179	01/01/2021	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.B FE	2,423,982	99.8980	2,373,866	2,376,290	2,384,674	0	(19,839)	0	0	2.850	2.827	MON	5,644	67,724	01/01/2021	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,341,299	100.7670	1,224,319	1,215,000	1,307,542	0	(39,796)	0	0	4.250	2.615	JJ	25,819	52,882	01/01/2021	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	776,025	99.5660	711,897	715,000	766,242	0	(18,095)	0	0	3.750	2.458	JJ	13,406	27,369	09/28/2021	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,532,013	98.8840	1,438,762	1,455,000	1,516,513	0	(19,373)	0	0	3.500	2.863	JJ	25,463	51,931	01/01/2021	07/01/2050
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			4	1.C FE	1,083,944	92.9670	1,007,237	1,083,435	1,083,435	0	0	0	0	3.050	3.049	MON	1,469	33,045	09/28/2021	06/15/2036
64972C-L4-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	2,633,100	90.0200	2,250,500	2,500,000	2,573,157	0	(30,282)	0	0	3.450	2.156	MN	14,375	86,250	01/01/2021	11/01/2037
64972C-SH-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	SD		2	1.C FE	5,472,100	98.8370	4,941,850	5,000,000	5,269,732	0	(114,520)	0	0	2.950	0.616	MN	24,583	147,500	03/24/2021	11/01/2045
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.A FE	2,501,720	101.4220	2,484,839	2,450,000	2,450,000	0	0	0	0	5.400	5.400	MN	16,905	132,300	09/28/2021	11/15/2042
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	114,316	99.6610	109,627	110,000	111,623	0	(4,958)	0	0	3.850	1.851	AO	1,059	5,437	09/28/2021	10/01/2034
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	189,094	99.5850	184,232	185,000	187,068	0	(3,160)	0	0	3.500	2.583	AO	1,619	7,089	09/28/2021	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	148,724	99.2330	143,888	145,000	147,197	0	(3,012)	0	0	3.500	2.607	AO	1,269	5,876	09/28/2021	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	254,248	99.3250	248,313	250,000	250,704	0	(2,816)	0	0	3.500	2.347	AO	2,188	10,634	09/28/2021	10/01/2043
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	2,453,463	97.9160	2,178,631	2,225,000	2,401,595	0	(58,709)	0	0	3.500	2.136	AO	19,469	81,977	01/01/2021	10/01/2032
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	2,641,990	97.6760	2,432,132	2,490,000	2,582,859	0	(74,352)	0	0	3.150	1.866	JJ	39,218	83,096	01/01/2021	07/01/2031
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	1,302,838	97.9430	1,155,727	1,180,000	1,263,518	0	(40,297)	0	0	3.850	2.000	JJ	22,715	46,751	01/01/2021	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	848,774	99.9700	794,762	795,000	833,199	0	(18,919)	0	0	4.000	2.724	JJ	15,900	32,339	03/24/2021	07/01/2047
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	1.B FE	80,000	92.9590	74,367	80,000	79,998	0	2	0	0	2.850	2.850	JJ	1,140	5,192	08/05/2016	07/01/2032
658909-KS-4	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,791,058	98.5820	1,646,319	1,670,000	1,738,110	0	(64,428)	0	0	2.950	1.287	JJ	24,633	52,791	01/01/2021	07/01/2031
658909-KT-2	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,096,612	98.4150	1,003,833	1,020,000	1,063,184	0	(40,694)	0	0	3.200	1.469	JJ	16,320	34,959	01/01/2021	01/01/2035
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,493,353	99.9310	1,379,048	1,380,000	1,453,843	0	(46,839)	0	0	4.000	2.397	JJ	27,600	55,200	01/01/2021	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,107,687	100.0130	1,025,133	1,025,000	1,083,581	0	(31,703)	0	0	4.000	2.490	JJ	20,500	41,000	03/24/2021	07/01/2048
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R			2	1.B FE	551,568	100.0890	550,490	550,000	550,000	0	0	0	0	5.400	5.400	MS	8,333	29,700	09/28/2021	03/20/2038
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,577,199	99.5660	1,485,994	1,492,471	1,537,268	0	(20,145)	0	0	3.050	2.860	MON	3,793	45,520	01/01/2021	02/01/2044
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	648,600	95.1220	605,969	637,044	644,646	0	(3,142)	0	0	2.700	2.592	MON	1,433	17,200	09/28/2021	03/01/2036
67756Q-UV-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	998,963	97.0890	864,092	890,000	961,444	0	(40,793)	0	0	3.700	1.442	MS	10,977	32,930	01/01/2021	03/01/2032
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	3,306,072	101.3670	2,975,121	2,935,000	3,216,327	0	(104,802)	0	0	4.500	2.665	MS	44,025	132,075	01/01/2021	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	680,992	101.4500	618,845	610,000	667,674	0	(27,126)	0	0	4.750	2.715	JJ	14,488	31,501	09/28/2021	01/01/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	80,420	99.4530	79,562	80,000	80,190	0	(562)	0	0	2.500	2.452	JJ	1,000	2,493	09/28/2021	07/01/2034
686087-QJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	3,622,658	98.8590	3,336,491	3,375,000	3,482,641	0	(78,382)	0	0	3.600	1.443	JJ	60,750	122,672	01/01/2021	07/01/2029
686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	489,079	99.9070	474,558	475,000	482,805	0	(12,580)	0	0	4.000	2.873	JJ	9,500	22,973	09/28/2021	07/01/2044
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	287,664	99.7370	279,264	280,000	284,250	0	(4,244)	0	0	4.000	2.958	JJ	5,600	13,007	09/28/2021	07/01/2044
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	127,306	99.6890	124,611	125,000	126,274	0	(2,942)	0	0	3.125	2.429	JJ	1,953	5,040	09/28/2021	07/01/2044
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	186,458	99.4560	179,021	180,000	184,025	0	(4,447)	0	0	3.500	2.349	JJ	3,150	7,240	09/28/2021	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	1,242,792	99.9410	1,154,319	1,155,000	1,212,241	0	(36,236)	0	0	4.000	2.512	JJ	23,100	49,991	01/01/2021	07/01/2047
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	730,232	99.1920	674,506	680,000	718,810	0	(18,928)	0	0	4.000	2.492	JJ	13,600	28,872	09/28/2021	01/01/2040
686087-YJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	1,170,410	100.6950	1,067,367	1,060,000	1,138,479	0	(39,132)	0	0	4.500	2.740	JJ	23,850	51,853	01/01/2021	01/01/2049
68608E-HB-1	OREGON ST HSG & CMNTY SVCS DEPT MULTIFAM			2	1.A FE	65,195	100.0650	65,042	65,000	65,000	0	0	0	0	4.850	4.850	JJ	1,576	3,738	09/28/2021	07/01/2035
708796-3Z-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,970,950	88.1760	3,306,600	3,750,000	3,880,075	0	(45,790)	0	0	3.100	1.800	AO	29,063	116,250	01/01/2021	10/01/2036
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	668,896	99.9320	629,572	630,000	658,450	0	(19,377)	0	0	4.000	2.542	AO	6,402	26,453	09/28/2021	10/01/2046
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,315,397	98.0050	2,112,008	2,155,000	2,256,328	0	(106,467)	0	0	3.650	2.143	AO	19,664	85,966	01/01/2021	10/01/2032
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	1,741,180	88.5100	1,515,179	1,711,873	1,725,210	0	(8,114)	0	0	3.400	3.349	MON	4,850	58,204	01/01/2021	10/01/2044
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,144,600	96.2180	1,924,360	2,000,000	2,084,958	0	(30,038)	0	0	3.150	1.564	AO	15,750	63,000	01/01/2021	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	2,229,640	95.9360	1,918,720	2,000,000	2,158,918	0	(35,652)	0	0	3.800	1.846	AO	19,000	76,000	01/01/2021	10/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	153,472	99.5130	144,294	145,000	151,065	0	(4,531)	0	0	4.000	2.543	JJ	2,900	6,050	09/28/2021	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	532,942	99.8770	504,379	505,000	525,910	0	(14,264)	0	0	4.000	2.751	JJ	10,100	21,040	09/28/2021	01/01/2047
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	343,580	95.7990	301,767	315,000	334,151	0	(157,821)	0	0	3.700	2.042	MN	1,943	14,803	01/01/2021	11/01/2036
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	290,880	95.7790	272,970	285,000	289,501	0	(1,103)	0	0	3.060	2.624	MN	1,454	9,247	09/28/2021	11/01/2037
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	1,044,386	99.4840	999,814	1,005,000	1,031,724	0	(12,110)	0	0	4.000	3.256	MN	6,700	42,121	01/01/2021	05/01/2039
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	4,351,797	101.3050	3,966,091	3,915,000	4,232,156	0	(102,483)	0	0	4.500	2.700	MN	29,363	183,859	01/01/2021	11/01/2048
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS			2	1.C FE	1,922,565	99.1880	1,810,181	1,825,000	1,886,253	0	(40,054)	0	0	3.500	2.395	JJ	31,938	68,136	01/01/2021	07/01/2045
880461-DK-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	785,366	99.2490	749,330	755,000	768,640	0	(16,295)	0	0	4.000	2.164	JJ	15,100	30,857	09/28/2021	01/01/2034
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,236,375	97.4400	2,976,792	3,055,000	3,134,138	0	(60,514)	0	0	3.550	1.792	JJ	54,226	109,310	01/01/2021	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	1,031,344	99.5570	980,636	985,000	1,009,672	0	(26,226)	0	0	4.000	2.705	JJ	19,700	43,285	09/28/2021	07/01/2045
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,195,091	99.4620	2,958,995	2,975,000	3,099,146	0	(94,788)	0	0	3.250	1.542	JJ	48,344	102,566	01/01/2021	07/01/2036
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	333,374	98.6660	300,931	305,000	326,081	0	(25,271)	0	0	3.625	1.587	JJ	5,528	13,613	09/28/2021	07/01/2032
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	384,847	99.2970	357,469	360,000	380,102	0	(10,398)	0	0	4.000	2.771	JJ	7,200	15,247	09/28/2021	01/01/2042
880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	1,120,706	96.7040	976,710	1,010,000	1,081,337	0	(72,453)	0	0	3.350	1.280	JJ	16,918	38,401	01/01/2021	07/01/2032
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	320,768	97.3580	287,206	295,000	314,168	0	(18,887)	0	0	3.700	1.777	JJ	5,458	12,383	09/28/2021	07/01/2036
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			4	1.A FE	3,587,284	90.6120	3,127,475	3,451,502	3,565,885	0	(10,841)	0	0	2.600	2.171	MON	15,218	83,507	01/01/2021	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,280,744	94.2540	1,164,037	1,235,000	1,259,293	0	(17,710)	0	0	3.180	2.243	MS	13,197	41,197	01/01/2021	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	556,746	94.3260	508,178	538,747	552,354	0	(3,510)	0	0	3.100	2.970	MON	1,392	16,830	09/28/2021	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,753,028	100.3190	1,544,913	1,540,000	1,713,731	0	(44,448)	0	0	4.000	2.415	MS	20,867	63,595	01/01/2021	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	496,028	83.1840	401,162	482,259	494,954	0	(779)	0	0	2.300	2.109	MON	1,879	11,245	09/28/2021	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	496,028	83.1840	401,162	482,259	494,954	0	(779)	0	0	2.300	2.109	MON	1,879	10,320	09/28/2021	07/01/2037
91743P-AE-5	UTAH HSG CORP - RMBS			4	1.D FE	702,588	98.0250	626,421	639,042	699,979	0	(2,084)	0	0	3.500	2.864	MON	1,864	22,366	09/28/2021	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS			4	1.D FE	190,905	98.0250	174,874	178,398	190,401	0	(403)	0	0	3.500	3.041	MON	520	6,242	09/28/2021	05/21/2044
91743P-AH-8	UTAH HSG CORP - RMBS			4	1.D FE	134,674	99.7960	119,550	119,795	134,094	0	(464)	0	0	4.000	3.186	MON	399	4,792	09/28/2021	06/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS			4	1.D FE	1,019,995	98.0250	922,831	941,424	1,015,163	0	(2,459)	0	0	3.500	2.963	MON	2,746	32,963	01/01/2021	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS			4	1.A FE	125,063	98.0250	114,521	116,829	124,736	0	(261)	0	0	3.500	3.043	MON	341	4,089	09/28/2021	08/21/2044
924190-GP-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	340,517	99.2290	327,456	330,000	334,244	0	(7,501)	0	0	4.000	2.427	MN	2,200	13,200	09/28/2021	11/01/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS			2	1.B FE	250,669	99.4300	243,604	245,000	248,420	0	(4,415)	0	0	3.750	2.961	MN	1,531	9,188	09/28/2021	11/01/2045
924190-KG-5	VERMONT HSG FIN AGY - RMBS			2	1.B FE	783,260	99.4810	736,159	740,000	770,401	0	(23,276)	0	0	4.000	2.488	MN	4,933	29,600	09/28/2021	11/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1.A FE	867,477	98.8810	788,399	797,321	863,823	0	(2,934)	0	0	6.000	5.170	MON	3,987	47,839	09/28/2021	03/25/2038
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1.A FE	584,108	98.8810	539,343	545,447	582,101	0	(1,613)	0	0	6.000	5.317	MON	2,727	32,727	09/28/2021	03/25/2038
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	2,611,887	94.6910	2,373,032	2,506,080	2,602,760	0	(4,641)	0	0	3.125	2.796	MON	6,526	78,315	01/01/2021	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	322,691	99.6310	308,856	310,000	318,153	0	(6,485)	0	0	4.000	2.739	MS	4,133	12,400	09/28/2021	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	552,054	98.8760	524,043	530,000	543,231	0	(11,694)	0	0	3.500	2.524	MS	6,183	19,950	09/28/2021	03/01/2046
97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	3,388,513	91.2130	2,900,573	3,180,000	3,300,832	0	(44,124)	0	0	3.000	1.538	MS	31,800	95,400	01/01/2021	09/01/2032
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	504,887	98.6130	468,412	475,000	495,510	0	(11,570)	0	0	3.500	1.831	MS	5,542	16,625	09/28/2021	09/01/2046
976904-L4-2	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1.D FE	2,201,820	98.6370	1,972,740	2,000,000	2,135,094	0	(33,672)	0	0	3.750	1.913	MN	12,500	75,000	01/01/2021	11/01/2037
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	111,482	99.0460	108,951	110,000	110,796	0	(547)	0	0	3.000	2.476	JD	275	3,741	09/28/2021	12/01/2044
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	1,443,989	96.6960	1,290,892	1,335,000	1,415,424	0	(22,722)	0	0	3.450	1.629	JD	3,838	46,058	09/28/2021	12/01/2032
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	2,491,379	96.6960	2,204,669	2,280,000	2,415,481	0	(38,257)	0	0	3.450	1.653	JD	6,555	82,917	01/01/2021	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						223,812,153	XXX	202,933,349	210,342,628	219,075,206	0	(3,900,185)	0	0	XXX	XXX	XXX	1,768,073	7,685,846	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						286,169,409	XXX	259,017,313	267,635,748	278,615,172	0	(5,472,653)	0	0	XXX	XXX	XXX	2,411,305	10,168,504	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.B FE	500,000	96.0000	480,000	500,000	480,000	(20,000)	0	0	0	5.500	5.499	JAJO	5,424	27,500	03/10/2021	04/20/2026
010392-FY-9	ALABAMA POWER CO	SD		1,2	1.E FE	2,997,480	95.8484	2,875,452	3,000,000	2,997,718	0	238	0	0	3.750	3.768	MS	43,438	0	08/09/2022	09/01/2027
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	96.0403	960,403	1,000,000	999,999	0	19	0	0	5.411	5.411	JJ	28,408	0	06/07/2022	07/01/2032
02079K-AJ-6	ALPHABET INC	SD		1,2	1.C FE	4,313,299	85.8451	3,845,860	4,480,000	4,357,973	0	25,374	0	0	0.800	1.411	FA	13,540	35,840	03/24/2021	08/15/2027
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	11,976,642	88.7891	10,654,692	12,000,000	11,984,305	0	4,559	0	0	1.000	1.040	MN	16,333	120,000	09/28/2021	05/12/2026
023135-CF-1	AMAZON.COM INC	SD		1,2	1.D FE	4,989,700	95.0947	4,754,735	5,000,000	4,991,126	0	1,426	0	0	3.300	3.345	AO	35,750	82,500	04/11/2022	04/13/2027
023135-CP-9	AMAZON.COM INC			1,2	1.D FE	2,848,347	99.8799	2,846,577	2,850,000	2,848,372	0	25	0	0	4.550	4.563	JD	10,806	0	11/29/2022	12/01/2027
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	3.B FE	305,451	99.2500	319,796	322,212	319,796	(1,800)	15,226	0	0	4.950	9.890	JJ	7,354	15,950	01/01/2021	07/15/2024
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.			1,2	2.B FE	1,000,000	94.7809	947,809	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	30,720	06/06/2022	06/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	3,499,160	97.4045	3,409,158	3,500,000	3,499,413	0	253	0	0	4.500	4.502	MN	21,000	78,750	05/10/2022	05/13/2032
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	2,040,000	99.1250	1,982,500	2,000,000	2,008,955	0	(16,014)	0	0	6.000	5.149	FA	45,333	120,000	01/01/2021	08/15/2023
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	1,997,440	87.9844	1,759,688	2,000,000	1,998,129	0	477	0	0	4.500	4.529	JJ	41,250	90,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	8.210	8.210	JD	6,842	0	12/21/2022	12/21/2025
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	1,026,625	100.0655	1,000,655	1,000,000	1,003,392	0	(13,359)	0	0	5.625	4.235	MN	9,375	56,250	03/24/2021	05/01/2023
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	3,000,000	87.9321	2,637,963	3,000,000	3,000,000	0	0	0	0	5.000	4.998	AO	25,417	150,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	84.7980	847,980	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,125	08/31/2021	09/01/2026
03938L-BE-3	ARCELORMITTAL SA		C	1,2	2.C FE	4,995,400	101.1250	5,056,250	5,000,000	4,995,472	0	72	0	0	6.550	6.572	MN	29,111	0	11/21/2022	11/29/2027
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	2,097,698	83.2950	1,665,900	2,000,000	2,078,436	0	(9,754)	0	0	3.250	2.649	JD	2,889	65,000	01/01/2021	06/15/2030
04685A-2K-6	ATHENE GLOBAL FUNDING				1.E FE	1,890,624	90.6228	1,948,390	2,150,000	1,899,866	0	9,242	0	0	2.950	6.399	MN	8,633	31,713	11/02/2022	11/12/2026
04685A-3G-4	ATHENE GLOBAL FUNDING	SD			1.E FE	7,179,873	83.0403	7,083,338	8,530,000	7,231,712	0	51,839	0	0	2.717	5.745	JJ	112,017	0	09/16/2022	01/07/2029
05531F-BJ-1	TRUIST FINANCIAL CORP	SD		2	1.G FE	1,032,703	99.5108	995,108	1,000,000	1,002,037	0	(17,290)	0	0	2.200	0.457	MS	6,417	22,000	03/24/2021	03/16/2023
05541T-AP-6	BGC PARTNERS INC			1,2	2.C FE	213,079	93.9903	187,981	200,000	208,102	0	(2,843)	0	0	4.375	2.810	JD	389	8,750	03/24/2021	12/15/2025
05565E-BW-4	BMW US CAPITAL LLC	SD		1,2	1.F FE	6,984,810	87.7970	6,145,790	7,000,000	6,988,932	0	2,978	0	0	1.250	1.295	FA	33,785	87,500	08/09/2021	08/12/2026
05580M-81-9	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	18.2400	729,600	1,000,000	1,000,000	0	0	0	0	5.250	5.253	JAJO	8,896	52,500	08/04/2021	08/31/2028
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	2,975,880	86.2555	2,587,665	3,000,000	2,984,197	0	4,645	0	0	2.950	3.125	MS	27,288	88,500	03/03/2021	03/10/2026
06051G-KW-8	BANK OF AMERICA CORP	SD		1,2,5	1.G FE	5,000,000	98.0440	4,902,200	5,000,000	5,000,000	0	0	0	0	4.948	4.949	JJ	109,268	0	07/19/2022	07/22/2028
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		1,2,5	1.F FE	2,000,000	104.3178	2,086,356	2,000,000	2,000,000	0	0	0	0	5.834	5.834	AO	21,391	0	10/18/2022	10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	5,000,000	93.0790	4,653,950	5,000,000	5,000,000	0	0	0	0	4.743	4.743	AO	50,724	118,575	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,046,529	93.7115	937,115	1,000,000	1,023,073	0	(13,289)	0	0	2.636	1.268	MS	7,615	26,360	03/24/2021	09/17/2029
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	4,000,000	95.8732	3,834,929	4,000,000	4,000,000	0	0	0	0	5.820	5.820	JD	14,227	116,400	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	89.1653	891,653	1,000,000	1,010,951	0	(3,349)	0	0	2.850	2.481	FA	11,242	28,500	08/18/2021	02/09/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC	SD		1,2	1.E FE	2,994,840	101.0298	3,030,894	3,000,000	2,994,881	0	41	0	0	6.200	6.222	AO	29,967	0	10/31/2022	04/22/2033
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	2,633,310	82.9369	2,488,107	3,000,000	2,650,375	0	16,670	0	0	2.625	5.891	JD	3,500	59,063	10/14/2022	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,067,506	91.8342	1,836,684	2,000,000	2,043,407	0	(13,876)	0	0	3.625	2.854	JJ	33,431	72,500	03/24/2021	01/15/2026
09261L-AD-0	BLACKSTONE SECURED LENDING FUND			1	2.C FE	2,598,710	98.5393	2,463,483	2,500,000	2,521,259	0	(39,110)	0	0	3.650	2.044	JJ	42,330	91,250	01/01/2021	07/14/2023
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	3,460,701	87.5538	3,064,383	3,500,000	3,472,888	0	6,826	0	0	2.750	2.972	MS	28,073	96,250	03/24/2021	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,970	82.6939	826,939	1,000,000	990,949	0	2,078	0	0	2.125	2.357	FA	8,028	22,549	07/20/2021	02/15/2027
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	2,986,110	85.3677	2,561,031	3,000,000	2,988,914	0	1,842	0	0	2.500	2.572	JJ	34,583	79,167	06/22/2021	07/15/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	2,961,900	74.7928	2,243,784	3,000,000	2,967,063	0	3,338	0	0	3.125	3.275	JD	5,469	93,750	06/03/2021	06/10/2031
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	445,500	90.8893	449,902	495,000	447,476	0	1,976	0	0	4.800	7.940	JJ	10,164	0	10/27/2022	07/27/2026
11135F-BE-0	BROADCOM INC			1,2	2.C FE	972,570	84.8278	848,278	1,000,000	979,210	0	3,773	0	0	1.950	2.384	FA	7,367	19,500	03/24/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.C FE	2,022,140	79.5343	1,590,686	2,000,000	2,019,660	0	(1,444)	0	0	3.469	3.363	AO	14,647	69,380	03/31/2021	04/15/2034
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	954,655	98.3764	875,550	890,000	919,995	0	(27,510)	0	0	4.000	0.860	AO	8,900	35,600	09/28/2021	04/01/2024
125491-AN-0	CI FINANCIAL CORP		C	1,2	2.B FE	1,985,987	76.8594	2,082,890	2,710,000	2,000,869	0	14,882	0	0	3.200	7.649	JD	3,372	43,360	10/13/2022	12/17/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,000,000	97.0026	1,940,052	2,000,000	2,000,000	0	0	0	0	4.927	4.929	MN	13,960	49,544	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	4,084,400	92.6563	3,706,252	4,000,000	4,054,907	0	(16,422)	0	0	4.500	4.022	JJ	75,500	180,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	994,180	86.4082	864,082	1,000,000	995,646	0	1,082	0	0	3.375	3.500	AO	8,438	36,938	08/24/2021	10/01/2026
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP	SD		1	1.F FE	5,324,155	99.5085	4,975,425	5,000,000	5,056,217	0	(151,488)	0	0	3.450	0.406	MN	22,042	172,500	03/24/2021	05/15/2023
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORP	SD		1	1.F FE	4,993,950	97.6037	4,880,185	5,000,000	4,994,723	0	773	0	0	3.650	3.693	FA	70,465	0	08/08/2022	08/12/2025
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,886,620	98.8668	1,977,336	2,000,000	1,891,006	0	4,386	0	0	6.165	7.607	JJ	57,198	0	10/13/2022	07/15/2027
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,038,676	95.6832	956,832	1,000,000	1,023,267	0	(8,897)	0	0	5.750	4.719	JD	4,792	57,500	03/24/2021	06/01/2030
166764-BT-6	CHEVRON CORP	SD		1,2	1.C FE	7,438,165	97.7206	6,840,442	7,000,000	7,159,053	0	(157,778)	0	0	2.895	0.617	MS	66,424	202,650	03/24/2021	03/03/2024
17288X-AB-0	CITADEL LP			1,2	2.B FE	532,787	93.7028	468,514	500,000	523,218	0	(5,492)	0	0	4.875	3.581	JJ	11,104	24,375	03/24/2021	01/15/2027
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	103.4717	1,034,717	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	0	11/09/2022	11/17/2033
194162-AM-5	COLGATE-PALMOLIVE CO	SD		1	1.D FE	2,997,240	96.7296	2,901,888	3,000,000	2,997,611	0	371	0	0	3.100	3.132	FA	36,683	0	08/01/2022	08/15/2025
222070-AE-4	COTY INC			1,2	3.C FE	465,625	95.0000	475,000	500,000	470,015	0	4,390	0	0	5.000	7.079	AO	5,278	12,500	06/15/2022	04/15/2026
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	89.3481	893,481	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
233851-DS-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.G FE	1,065,640	98.5523	985,523	1,000,000	1,031,385	0	(27,250)	0	0	3.650	0.880	FA	13,079	36,500	09/28/2021	02/22/2024
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	1,012,219	88.8634	888,634	1,000,000	1,008,699	0	(1,998)	0	0	1.750	1.535	MS	5,444	17,500	03/24/2021	03/09/2027
24422E-WE-5	JOHN DEERE CAPITAL CORP	SD			1.F FE	4,993,200	92.7466	4,637,330	5,000,000	4,993,850	0	650	0	0	3.350	3.372	AO	33,965	83,750	04/12/2022	04/18/2029
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	737,652	100.0149	668,100	668,000	676,797	0	(30,530)	0	0	5.450	0.841	JD	1,618	36,406	01/01/2021	06/15/2023
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.C FE	3,152,580	78.7787	3,151,148	4,000,000	3,174,509	0	21,929	0	0	3.150	6.162	JJ	58,100	0	09/01/2022	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	89.1250	891,250	1,000,000	891,250	(8,387)	9,637	0	0	5.875	8.550	FA	22,194	29,375	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	2,450,500	98.7653	1,975,306	2,000,000	2,338,263	0	(56,524)	0	0	4.800	1.658	MN	8,267	96,000	01/01/2021	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.A FE	2,992,140	105.7289	3,171,867	3,000,000	2,992,122	0	(18)	0	0	6.300	6.336	MS	34,125	0	10/24/2022	03/15/2033
26845A-AA-9	EFC - 5.875% 20MM 4/1/27			1	1.F PL	2,000,000	92.4534	1,849,068	2,000,000	2,000,000	0	0	0	0	5.875	5.879	AO	29,375	59,076	03/28/2022	04/01/2027
278642-AW-3	EBAY INC			1,2	2.A FE	1,006,285	85.3391	853,391	1,000,000	1,005,127	0	(663)	0	0	2.700	2.619	MS	8,250	27,000	03/24/2021	03/11/2030
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.C FE	1,499,610	99.2696	1,489,044	1,500,000	1,499,630	0	20	0	0	5.550	5.552	FA	3,931	0	12/05/2022	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP			1,2	2.C FE	1,498,365	98.1760	1,472,640	1,500,000	1,498,390	0	25	0	0	5.750	5.762	FA	4,073	0	12/05/2022	02/15/2033
30231G-BC-5	EXXON MOBIL CORP	SD		1,2	1.D FE	5,213,305	95.9361	4,796,805	5,000,000	5,099,944	0	(64,244)	0	0	2.019	0.713	FA	37,856	100,950	03/24/2021	08/16/2024
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.1564	2,063,128	2,000,000	2,000,000	0	0	0	0	6.361	6.365	AO	22,617	0	10/24/2022	10/27/2028
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	92.8413	1,856,826	2,000,000	2,000,000	0	0	0	0	5.000	5.001	JD	4,444	53,611	05/25/2022	06/15/2032
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	1,039,447	96.2536	962,536	1,000,000	1,023,425	0	(9,216)	0	0	5.250	4.201	MN	6,708	52,500	03/24/2021	05/15/2030
33938X-AE-5	FLEX LTD		C	1,2	2.C FE	1,981,460	99.6176	1,992,352	2,000,000	1,981,700	0	240	0	0	6.000	6.212	JJ	8,000	0	11/30/2022	01/15/2028
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	3,074,526	97.2451	2,917,353	3,000,000	2,917,353	(105,674)	(26,121)	0	0	3.810	2.898	JJ	54,610	114,300	01/01/2021	01/09/2024
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	3,024,633	89.1227	2,673,681	3,000,000	3,017,593	0	(5,620)	0	0	1.625	1.427	JJ	22,479	48,750	09/28/2021	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	1,037,522	96.2748	962,748	1,000,000	1,015,445	0	(12,555)	0	0	3.375	2.068	AO	7,125	33,750	03/24/2021	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	4,984,950	84.8501	4,242,505	5,000,000	4,989,790	0	2,639	0	0	2.500	2.559	FA	44,097	125,000	02/17/2021	08/24/2026
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.B PL	1,000,000	93.9345	939,345	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	15,450	02/24/2022	02/24/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.B PL	1,980,180	95.7500	1,915,000	2,000,000	1,981,342	0	1,162	0	0	8.875	9.125	MS	61,632	0	08/23/2022	09/01/2027
40434L-AN-5	HP INC			1,2	2.B FE	1,748,080	94.4129	1,888,258	2,000,000	1,751,817	0	3,737	0	0	5.500	7.262	JJ	58,056	0	10/14/2022	01/15/2033
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025				2.C PL	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	8.370	8.370	MN	87,420	0	11/14/2022	11/14/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,709,140	89.2441	1,784,882	2,000,000	1,721,228	0	12,088	0	0	3.050	7.004	FA	23,214	0	10/13/2022	02/14/2027
437076-CN-0	HOME DEPOT INC	SD		1,2	1.F FE	4,078,024	93.4935	3,833,234	4,100,000	4,081,239	0	3,215	0	0	2.875	2.990	AO	24,885	64,504	03/24/2022	04/15/2027
437076-CS-9	HOME DEPOT INC	SD		1,2	1.F FE	4,994,050	98.2124	4,910,620	5,000,000	4,994,272	0	222	0	0	4.500	4.514	MS	63,750	0	09/12/2022	09/15/2032
44891A-BF-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,109,380	93.7121	1,874,242	2,000,000	2,055,732	0	(27,000)	0	0	2.650	1.252	FA	20,758	53,000	01/01/2021	02/10/2025
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	87.6244	1,752,488	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
452327-AP-4	ILLUMINA INC			1,2	2.B FE	1,997,260	101.8129	2,036,258	2,000,000	1,997,285	0	25	0	0	5.750	5.782	JD	5,750	0	11/29/2022	12/13/2027
458140-AX-8	INTEL CORP	SD		1,2	1.E FE	9,088,728	94.2351	8,292,689	8,800,000	9,041,875	0	(46,853)	0	0	3.150	2.443	MN	38,500	277,200	02/22/2022	05/11/2027
458140-BY-5	INTEL CORP	SD		1,2	1.E FE	998,960	96.3159	963,159	1,000,000	999,049	0	89	0	0	3.750	3.773	FA	15,208	0	08/02/2022	08/05/2027
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	4,830,550	87.9058	4,395,290	5,000,000	4,857,957	0	27,407	0	0	1.700	2.389	MN	10,861	85,000	02/04/2022	05/15/2027
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	2,499,650	90.0674	2,251,685	2,500,000	2,499,728	0	78	0	0	2.200	2.203	FA	21,694	27,500	02/02/2022	02/09/2027
46590X-AG-1	JBS USA LUX SA			1,2	2.C FE	991,990	94.6250	946,250	1,000,000	992,717	0	727	0	0	5.125	5.290	FA	27,049	0	06/06/2022	02/01/2028
46647P-BH-8	JPMORGAN CHASE & CO	SD		1,2,5	1.E FE	2,055,230	92.4899	1,849,798	2,000,000	2,030,901	0	(13,787)	0	0	2.005	1.289	MS	12,030	40,100	03/24/2021	03/13/2026
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD			1.F FE	5,363,225	97.6910	4,884,550	5,000,000	5,138,305	0	(127,324)	0	0	3.250	0.672	JJ	68,160	162,500	03/24/2021	01/30/2024
48255G-AA-3	KKR GROUP FINANCE CO XII LLC	SD		1,2	1.F FE	3,487,645	93.7697	3,281,940	3,500,000	3,488,291	0	646	0	0	4.850	4.895	MN	20,747	84,875	05/10/2022	05/17/2032
49326E-EN-9	KEYCORP			1,2,5	2.A FE	2,000,000	95.0465	1,900,930	2,000,000	2,000,000	0	0	0	0	4.789	4.790	JD	7,982	50,018	05/16/2022	06/01/2033
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	542,275	99.3750	541,594	545,000	541,594	(1,052)	371	0	0	6.694	6.818	JJ	16,822	18,241	05/18/2022	01/15/2027
539439-AW-9	LLOYDS BANKING GROUP PLC		C	2	2.A FE	3,000,000	106.2164	3,186,492	3,000,000	3,000,000	0	0	0	0	7.953	7.951	MN	30,487	0	11/07/2022	11/15/2033
55272X-AA-0	MFA FINANCIAL INC				2.C PL	991,250	90.2044	902,044	1,000,000	994,129	0	2,879	0	0	6.250	6.681	JD	2,778	62,500	04/06/2022	06/15/2024
57636Q-AR-5	MASTERCARD INC			1,2	1.D FE	453,526	95.5354	420,356	440,000	451,423	0	(2,148)	0	0	3.300	2.623	MS	3,832	14,702	03/11/2022	03/26/2027
57636Q-AR-5	MASTERCARD INC	SD		1,2	1.D FE	7,109,979	95.5354	6,267,122	6,560,000	6,954,621	0	(91,268)	0	0	3.300	1.757	MS	57,127	216,299	03/11/2022	03/26/2027
58013M-FL-3	MCDONALD'S CORP			1,2	2.A FE	3,103,131	91.5966	2,747,898	3,000,000	3,058,447	0	(22,380)	0	0	1.450	0.687	MS	14,500	43,500	01/01/2021	09/01/2025
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.G FE	4,975,050	100.5290	5,026,450	5,000,000	4,975,472	0	422	0	0	5.250	5.364	MN	24,063	0	11/21/2022	11/29/2027
58933Y-AU-9	MERCK & CO INC	SD		1,2	1.E FE	5,331,015	97.7824	4,889,120	5,000,000	5,127,091	0	(115,250)	0	0	2.900	0.571	MS	45,917	145,000	03/24/2021	03/07/2024
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	950,000	95.0000	950,000	1,000,000	960,905	0	10,905	0	0	4.250	6.543	MN	7,083	21,250	06/13/2022	11/01/2024
594918-BY-9	MICROSOFT CORP	SD		1,2	1.A FE	5,529,815	96.7387	4,836,935	5,000,000	5,367,249	0	(92,393)	0	0	3.300	1.336	FA	66,458	165,000	03/24/2021	02/06/2027
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,000,000	97.8344	2,935,033	3,000,000	3,000,000	0	0	0	0	7.550	7.550	MS	67,950	0	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	92.4398	924,398	1,000,000	997,910	0	430	0	0	4.500	4.556	FA	17,500	22,500	02/08/2022	02/11/2027
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	852,740	82.8970	828,970	1,000,000	865,105	0	12,365	0	0	2.450	5.629	JD	1,974	12,250	06/21/2022	12/02/2027
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1.E FE	3,107,961	99.7452	2,992,356	3,000,000	3,000,000	0	(59,949)	0	0	2.700	2.700	FA	30,600	81,000	03/24/2021	02/15/2023
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1.E FE	4,232,008	97.6926	3,907,704	4,000,000	4,080,726	0	(85,783)	0	0	2.950	0.777	FA	47,200	118,000	03/24/2021	02/07/2024
639057-AG-3	NATWEST GROUP PLC		C	2	1.G FE	8,000,000	104.1299	8,330,392	8,000,000	8,000,000	0	0	0	0	7.472	7.468	MN	84,683	0	11/03/2022	11/10/2026
641062-AV-6	NESTLE HOLDINGS INC	SD		1,2	1.D FE	2,996,610	87.6395	2,629,185	3,000,000	2,997,409	0	624	0	0	1.150	1.172	JJ	16,004	28,750	09/07/2021	01/14/2027
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	4,000,000	96.5000	3,860,000	4,000,000	4,000,000	0	0	0	0	5.750	5.747	AO	38,972	230,000	04/15/2021	04/30/2026
665859-AW-4	NORTHERN TRUST CORP	SD		2	1.E FE	4,742,305	97.8359	4,647,205	4,750,000	4,743,339	0	1,034	0	0	4.000	4.035	MN	26,917	95,000	05/05/2022	05/10/2027
665859-AX-2	NORTHERN TRUST CORP			2	1.F FE	996,460	105.6795	1,056,795	1,000,000	996,503	0	43	0	0	6.125	6.173	MN	10,038	0	10/26/2022	11/02/2032
67066G-AM-6	NVIDIA CORP	SD		1,2	1.F FE	6,977,810	85.5547	5,988,829	7,000,000	6,982,496	0	3,048	0	0	1.550	1.598	JD	4,822	108,500	06/14/2021	06/15/2028
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	83.1058	831,058	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
683715-AF-3	OPEN TEXT CORP		C	1,2	2.C FE	5,000,000	100.1250	5,006,250	5,000,000	5,000,000	0	0	0	0	6.900	6.900	JD	28,750	0	11/16/2022	12/01/2027
68389X-BN-4	ORACLE CORP			1,2	2.B FE	1,030,670	91.9421	919,421	1,000,000	1,025,777	0	(4,893)	0	0	3.250	2.654	MN	4,153	32,500	01/18/2022	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	2,994,720	105.6149	3,168,447	3,000,000	2,994,777	0	57	0	0	6.250	6.274	MN	27,083	0	11/07/2022	11/09/2032
69120V-AM-3	OWL ROCK CORE INCOME CORP			1,2	2.C FE	997,380	85.2515	852,515	1,000,000	998,025	0	510	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AN-1	OWL ROCK CORE INCOME CORP			1,2	2.C FE	1,994,700	99.6421	1,992,842	2,000,000	1,994,962	0	262	0	0	7.750	7.815	MS	45,208	0	09/09/2022	09/16/2027
69371R-R9-9	PACCAR FINANCIAL CORP	SD			1.E FE	2,997,870	97.2096	2,916,288	3,000,000	2,998,153	0	283	0	0	3.550	3.575	FA	41,417	0	08/03/2022	08/11/2025
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.A PL	4,000,000	91.9558	3,678,232	4,000,000	4,000,000	0	0	0	0	3.250	3.251	MN	21,667	130,000	04/27/2021	05/01/2031
70450Y-AK-9	PAYPAL HOLDINGS INC	SD		1,2	1.G FE	2,996,190	96.3728	2,891,184	3,000,000	2,996,781	0	591	0	0	3.900	3.927	JD	9,750	61,100	05/16/2022	06/01/2027
713448-FL-7	PEPSICO INC	SD		1,2	1.E FE	2,996,160	95.9449	2,878,347	3,000,000	2,996,572	0	412	0	0	3.600	3.624	FA	48,900	0	07/14/2022	02/18/2028
74153W-CL-1	PRICOA GLOBAL FUNDING I	SD			1.D FE	1,907,318	95.3743	1,716,737	1,800,000	1,853,205	0	(30,588)	0	0	2.400	0.672	MS	11,760	43,200	03/24/2021	09/23/2024
742718-FP-9	PROCTER & GAMBLE CO	SD		1	1.D FE	4,998,050	89.3866	4,469,330	5,000,000	4,998,701	0	385	0	0	1.000	1.008	AO	9,444	50,000	04/21/2021	04/23/2026
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	3,000,000	97.3243	2,919,729	3,000,000	3,000,000	0	0	0	0	6.125	6.124	AO	31,135	98,000	04/08/2022	04/30/2025
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	3,163,638	90.2912	2,708,736	3,000,000	3,115,675	0	(27,291)	0	0	2.750	1.760	JJ	36,667	82,500	03/24/2021	01/21/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	76.2187	762,187	1,000,000	998,058	0	200	0	0	3.350	3.377	AO	6,979	33,500	04/13/2021	04/16/2031
808513-AY-1	CHARLES SCHWAB CORP	SD		1,2	1.F FE	2,162,726	98.5271	1,970,542	2,000,000	2,059,117	0	(58,719)	0	0	3.550	0.584	FA	29,583	71,000	03/24/2021	02/01/2024
808513-BU-8	CHARLES SCHWAB CORP	SD		1,2	1.F FE	2,179,814	98.6258	1,972,516	2,000,000	2,071,783	0	(61,095)	0	0	3.750	0.657	AO	18,750	75,000	03/24/2021	04/01/2024
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,015,000	99.0000	1,980,000	2,000,000	2,001,732	0	(6,846)	0	0	5.000	4.642	AO	25,000	100,000	01/01/2021	04/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	1,861,250	92.3750	1,847,500	2,000,000	1,847,500	(26,234)	12,484	0	0	5.000	6.619	FA	41,667	50,000	06/22/2022	08/01/2027
85325W-AA-6	STANDARD CHARTERED PLC		C	2,5	1.G FE	3,174,111	93.1262	2,793,786	3,000,000	3,089,896	0	(42,360)	0	0	2.819	1.352	JJ	35,472	84,570	01/01/2021	01/30/2026
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.C FE	1,079,826	86.7042	867,042	1,000,000	1,065,572	0	(8,151)	0	0	4.000	2.972	MN	5,111	40,000	03/24/2021	05/15/2030
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	4,000,000	90.6966	3,627,865	4,000,000	4,000,000	0	0	0	0	4.250	4.253	JAJO	42,500	170,000	03/31/2021	04/01/2026
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	1,038,252	96.7779	967,779	1,000,000	1,022,663	0	(8,976)	0	0	5.500	4.471	MN	8,403	55,000	03/24/2021	05/06/2030
876030-AA-5	TAPESTRY INC			1,2	2.C FE	2,358,930	78.3692	2,351,076	3,000,000	2,375,390	0	16,460	0	0	3.050	6.032	MS	26,942	45,750	09/01/2022	03/15/2032
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	90.8247	1,362,371	1,500,000	1,497,918	0	468	0	0	1.950	1.986	JJ	13,488	13,894	01/19/2022	01/15/2027
87612E-BP-0	TARGET CORP	SD		1,2	1.F FE	4,991,200	97.7677	4,888,385	5,000,000	4,991,535	0	335	0	0	4.500	4.521	MS	67,500	0	09/06/2022	09/15/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	3,282,500	84.0000	3,360,000	4,000,000	3,319,617	0	37,117	0	0	4.000	7.437	AO	33,778	80,000	09/01/2022	04/15/2029
882508-BB-9	TEXAS INSTRUMENTS INC	SD		1,2	1.D FE	1,390,577	97.4058	1,276,016	1,310,000	1,342,753	0	(27,053)	0	0	2.625	0.538	MN	4,394	34,388	03/24/2021	05/15/2024
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC				1.F PL	3,000,000	91.4611	2,743,834	3,000,000	3,000,000	0	0	0	0	3.640	3.640	AO	23,660	54,600	04/13/2022	04/13/2027
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	83.7123	1,674,246	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	32,292	02/02/2022	02/15/2032
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	2,415,730	95.1620	2,212,517	2,325,000	2,370,590	0	(25,564)	0	0	2.000	0.877	AO	10,850	46,500	03/24/2021	10/07/2024
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B FE	5,000,000	90.3099	4,515,496	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MS	63,750	225,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	1.G FE	1,795,960	94.0186	1,880,372	2,000,000	1,798,953	0	2,993	0	0	4.916	6.230	JJ	41,786	0	10/14/2022	07/28/2033
904764-AX-5	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	3,175,791	97.1342	2,914,026	3,000,000	3,070,506	0	(59,574)	0	0	2.600	0.591	MN	12,133	78,000	03/24/2021	05/05/2024
907818-GB-8	UNION PACIFIC CORP	SD		1,2	1.G FE	4,983,050	98.2152	4,910,760	5,000,000	4,983,370	0	320	0	0	4.500	4.542	JJ	70,000	0	09/06/2022	01/20/2033
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	624,439	93.0540	561,216	603,108	617,099	0	(4,388)	0	0	4.300	3.246	FA	9,797	25,934	03/24/2021	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.B FE	1,757,154	92.3634	1,631,062	1,765,918	1,759,511	0	1,512	0	0	4.000	4.137	AO	15,697	70,637	01/01/2021	10/11/2027
911312-BL-9	UNITED PARCEL SERVICE INC	SD		1,2	1.F FE	5,359,610	96.3877	4,819,385	5,000,000	5,177,388	0	(103,145)	0	0	2.800	0.701	MN	17,889	140,000	03/24/2021	11/15/2024
91159H-JG-6	US BANCORP	SD		1,2,5	1.F FE	1,833,600	95.3037	1,906,074	2,000,000	1,836,114	0	2,514	0	0	4.967	6.029	JJ	43,875	0	10/14/2022	07/22/2033
91324P-EC-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	2,994,780	89.6298	2,688,894	3,000,000	2,996,449	0	1,030	0	0	1.150	1.186	MN	4,408	34,500	05/17/2021	05/15/2026
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	88.2322	1,764,644	2,000,000	2,000,000	0	0	0	0	3.000	3.000	JD	2,667	60,000	05/25/2021	06/15/2031
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	2,378,850	91.8750	2,296,875	2,500,000	2,395,404	0	16,554	0	0	3.700	4.843	JJ	38,799	46,250	04/11/2022	01/30/2027
931142-EX-7	WALMART INC	SD		1,2	1.C FE	4,989,200	98.5253	4,926,265	5,000,000	4,989,914	0	714	0	0	3.950	3.997	MS	61,444	0	09/06/2022	09/09/2027
957638-AD-1	WESTERN ALLIANCE BANCORP			2,5	2.B FE	1,000,000	85.0132	850,132	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	30,000	06/03/2021	06/15/2031
970648-AF-8	WILLIS NORTH AMERICA INC			1,2	2.B FE	5,462,190	97.3374	4,866,870	5,000,000	5,174,714	0	(144,082)	0	0	3.600	0.680	MN	23,000	180,000	01/01/2021	05/15/2024
98379J-AA-3	RXO INC			1,2	3.A FE	2,985,000	101.0000	3,030,000	3,000,000	2,985,543	0	543	0	0	7.500	7.619	MN	41,250	0	10/12/2022	11/15/2027
983919-AJ-0	XILINX INC	SD		1,2	1.G FE	10,522,040	97.2112	9,721,120	10,000,000	10,261,238	0	(207,214)	0	0	2.950	0.842	JD	24,583	295,000	09/28/2021	06/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						468,612,833	XXX	439,267,006	468,294,238	465,028,948	(163,147)	(1,845,522)	0	0	XXX	XXX	XXX	4,267,265	8,925,876	XXX	XXX
00192J-AA-4	APS 2016-1 1A - CMO/RMBS			4	1.A FE	358,367	99.0449	357,253	360,698	359,659	0	1,040	0	0	4.270	5.164	MON	1,284	5,471	09/28/2021	07/27/2057
00443P-AA-7	ACE 2007-HE2 A1 - RMBS			4	1.A FM	2,618,164	86.2898	2,535,309	2,938,133	2,678,117	0	37,885	0	0	4.529	4.723	MON	1,848	49,005	01/01/2021	12/25/2036
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	50,393	96.6619	48,611	50,290	50,459	0	22	0	0	4.780	4.067	MON	200	1,949	09/28/2021	06/25/2035
026929-AA-7	AHM 2006-3 111 - RMBS			4	1.A FM	2,926,182	82.0219	2,554,858	3,114,850	2,986,519	0	65,192	0	0	4.749	5.746	MON	2,054	56,884	01/01/2021	12/25/2046
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	1,874,237	95.6708	1,838,762	1,921,967	1,871,515	0	(2,721)	0	0	4.500	5.607	MON	7,207	36,037	07/29/2022	05/25/2067
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS			4	1.A FM	736,335	87.4617	649,008	742,048	649,008	(98,965)	9,731	0	0	4.729	5.538	MON	487	13,522	09/28/2021	01/25/2037
055682-AC-2	BNCMT 2006-1 A3 - RMBS			4	1.A FM	860,422	96.5705	843,779	873,744	871,264	0	4,548	0	0	4.709	3.116	MON	571	14,261	01/01/2021	10/25/2036
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,870,443	96.6959	1,843,042	1,906,019	1,870,928	0	485	0	0	4.550	5.290	MON	1,445	28,841	08/29/2022	07/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	3,243,949	80.6602	2,721,612	3,374,171	3,239,686	0	(4,263)	0	0	2.500	3.143	MON	7,030	70,295	02/10/2022	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS			4	1.A FM	116,181	95.5208	107,938	112,999	115,867	0	(249)	0	0	3.316	2.525	MON	312	3,472	09/28/2021	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.A FM	143,019	90.5931	128,339	141,665	128,339	(14,571)	(104)	0	0	3.169	2.902	MON	374	4,336	09/28/2021	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS			4	1.A FM	78,790	93.4809	73,264	78,373	79,489	0	429	0	0	4.000	3.462	MON	261	2,637	09/28/2021	03/25/2044
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1.A FE	3,852,012	94.8470	3,653,522	3,852,017	3,857,928	0	5,913	0	0	1.151	1.575	MON	739	44,344	10/22/2021	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	4,731,354	86.6450	4,329,726	4,997,090	4,785,054	0	53,700	0	0	2.000	3.416	MON	1,666	85,506	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.F FE	3,566,636	93.8456	3,347,161	3,566,667	3,559,320	0	(7,316)	0	0	3.757	3.902	MON	11,167	111,666	02/22/2022	03/25/2067
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS			4	1.A	2,670,508	86.8590	2,237,611	2,576,143	2,664,334	0	(3,802)	0	0	3.000	2.290	MON	6,440	77,284	01/01/2021	05/25/2043
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS			4	1.C FM	43,876	91.1771	42,218	46,303	46,473	0	2,278	0	0	2.900	12.163	MON	112	1,289	09/28/2021	04/22/2036
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	2.B FM	376,502	90.9802	334,159	367,288	374,957	6,274	(1,588)	0	0	3.869	2.777	MON	1,184	11,931	09/28/2021	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.A FM	48,640	95.2081	44,862	47,120	48,651	0	(43)	0	0	3.311	2.565	MON	130	1,424	09/28/2021	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.A FM	142,206	95.8152	134,699	140,582	138,999	0	(2,735)	0	0	3.614	4.178	MON	423	4,337	09/28/2021	11/20/2034
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS			4	1.A FE	1,642,526	93.0000	1,581,072	1,700,078	1,661,829	0	19,304	0	0	2.000	4.403	MON	567	25,029	03/28/2022	03/25/2062
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	485,683	87.9556	418,066	475,315	486,158	0	218	0	0	3.500	3.110	MON	1,386	16,636	09/28/2021	03/25/2050
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1.F FE	1,859,670	96.1300	1,827,035	1,900,587	1,858,673	0	(997)	0	0	5.000	6.267	MON	7,919	47,515	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.F FE	1,609,782	91.9085	1,479,537	1,609,794	1,606,829	0	(2,953)	0	0	3.007	3.145	MON	4,034	44,373	01/21/2022	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS			4	1.A FM	56,329	88.0086	482,241	547,947	535,189	12,041	23,283	56,329	0	6.000	44.371	MON	2,740	32,877	12/29/2021	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	902,358	94.0202	829,309	882,054	903,583	0	(358)	0	0	3.500	2.562	MON	2,573	30,930	01/01/2021	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS			4	1.A	290,899	94.0202	269,157	286,276	290,870	0	(74)	0	0	3.500	2.887	MON	835	10,039	09/28/2021	05/25/2044
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	2,387,833	85.8547	2,043,088	2,379,705	2,385,346	0	(2,316)	0	0	1.390	1.373	MON	2,756	33,071	01/01/2021	01/26/2065
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS			4	1.A FM	289,242	89.4839	306,168	342,149	290,438	0	229	0	0	4.689	5.346	MON	267	6,565	09/28/2021	06/25/2035
29445U-AB-1	EQLS 2007-1 A2B - RMBS			4	1.A FM	1,676,300	89.0585	1,614,311	1,812,641	1,692,965	0	8,355	0	0	4.579	4.787	MON	1,153	29,675	01/01/2021	04/25/2037
32027L-AE-5	FFML 2006-FF14 A5 - RMBS			4	1.A FM	670,302	96.9364	664,982	685,999	680,068	0	5,065	0	0	4.549	5.608	MON	493	11,880	01/01/2021	10/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS			4	1.A FM	38,013	55.7648	29,625	53,125	29,625	(7,613)	4,352	0	0	3.870	17.128	MON	171	1,650	09/28/2021	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS			4	1.A FM	1,254,372	95.0645	1,219,465	1,282,777	1,269,327	0	3,969	0	0	5.169	5.136	MON	921	29,840	01/01/2021	02/25/2036
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS			4	1.A	1,656,046	84.0334	1,492,868	1,776,517	1,655,783	0	(264)	0	0	3.000	4.157	MON	4,441	35,530	04/08/2022	11/27/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,805,312	80.8895	1,451,914	1,794,935	1,802,466	0	(2,786)	0	0	2.500	2.456	MON	3,739	44,873	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,702,683	80.9626	1,414,337	1,746,902	1,700,264	0	(2,420)	0	0	2.500	2.933	MON	3,639	40,033	01/27/2022	09/25/2051
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4	1.A FM	420,002	55.8234	319,960	573,165	319,960	(112,062)	30,658	0	0	4.529	8.615	MON	361	3,968	09/28/2021	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	99,588	95.1324	89,474	94,052	99,694	0	(28)	0	0	3.936	0.918	MON	308	3,231	09/28/2021	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS			4	1.A FM	460,254	89.3529	412,952	462,158	461,120	0	574	0	0	3.193	3.056	MON	1,230	12,998	09/28/2021	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS			4	1.A FM	68,124	89.3529	61,345	68,654	68,140	0	11	0	0	3.193	3.181	MON	183	1,931	09/28/2021	01/25/2035
41162G-AA-0	HVMLT 2006-11 A1A - RMBS			4	1.A FM	305,258	87.4998	279,370	319,280	305,593	0	(24)	0	0	4.679	3.366	MON	539	5,708	09/28/2021	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS			4	1.A FM	7,741,708	85.5414	7,507,538	8,776,496	7,928,941	0	69,293	0	0	4.639	3.527	MON	14,703	142,459	01/01/2021	02/19/2037
43739E-AK-3	HMBT 2004-2 A2 - RMBS			4	1.A FM	1,191,570	91.6711	1,126,851	1,229,232	1,196,941	0	2,693	0	0	5.289	4.475	MON	903	30,348	01/01/2021	12/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43789K-AA-0	HOF 221 A1 - CMO/RMBS			4	1.A FE	954,474	98.3979	949,028	964,480	952,113	0	(2,361)	0	0	5.073	5.696	MON	4,078	20,402	08/05/2022	07/25/2067
45660K-AA-9	INDX 2006-AR39 A1 - RMBS			4	1.G FM	757,802	87.4507	663,375	758,571	763,480	0	4,258	0	0	4.567	2.677	MON	481	12,596	09/28/2021	02/25/2037
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS			4	1.A	720,204	89.3895	625,853	700,142	722,488	0	148	0	0	3.500	1.965	MON	2,042	24,505	01/01/2021	03/25/2050
46637V-AA-3	JPTEP A - CMO/RMBS			4	1.A FE	474,368	88.8672	410,275	461,672	474,209	0	(264)	0	0	3.000	2.400	MON	1,154	13,850	09/28/2021	09/17/2042
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	2,625,065	81.4600	2,228,927	2,736,225	2,622,365	0	(2,701)	0	0	2.500	3.200	MON	5,700	57,005	02/10/2022	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	2,723,814	80.6072	2,253,452	2,795,597	2,720,943	0	(2,871)	0	0	2.500	2.900	MON	5,824	58,242	02/03/2022	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	5,545,379	94.2500	5,632,155	5,975,762	5,547,214	0	1,835	0	0	4.750	6.522	MON	23,654	23,654	11/22/2022	01/25/2063
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	3,221,734	94.1089	3,061,495	3,253,143	3,225,886	0	4,151	0	0	3.907	4.332	MON	2,118	95,325	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS			4	1.A FE	2,243,676	94.5425	2,168,370	2,293,540	2,247,406	0	3,730	0	0	3.966	4.817	MON	1,516	53,328	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS			4	1.A FE	1,935,349	96.1526	1,891,277	1,966,954	1,931,362	0	(3,986)	0	0	4.950	5.780	MON	8,114	40,568	07/15/2022	07/16/2057
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS			4	1.A	2,782,821	84.2095	2,367,070	2,810,930	2,780,326	0	(2,495)	0	0	3.000	3.189	MON	7,027	70,273	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	2,283,757	80.7612	1,840,364	2,278,772	2,280,530	0	(3,198)	0	0	2.500	2.499	MON	4,747	56,969	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	1,807,664	80.8134	1,510,884	1,869,595	1,806,629	0	(1,036)	0	0	2.344	3.035	MON	487	38,950	02/09/2022	12/25/2051
589929-PK-8	GNABS 1998-GN1 M1 - RMBS			4	1.A FM	14,581	98.4685	14,444	14,668	14,601	0	16	0	0	7.630	7.512	MON	93	327	09/28/2021	02/25/2027
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	117,282	95.0961	105,783	111,238	117,766	0	240	0	0	3.839	1.937	MON	356	3,458	09/28/2021	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,567,588	80.8271	1,299,941	1,608,298	1,565,302	0	(2,286)	0	0	2.500	2.907	MON	3,351	36,857	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,746,107	80.7534	1,394,785	1,727,216	1,743,379	0	(4,370)	0	0	2.500	2.386	MON	3,598	43,180	10/14/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS			4	1.A	1,753,952	80.7763	1,407,541	1,742,517	1,751,461	0	(2,446)	0	0	2.500	2.446	MON	3,630	43,563	10/15/2021	09/25/2051
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS			4	1.A	1,426,402	86.9177	1,385,246	1,593,746	1,434,409	0	8,007	0	0	2.277	6.850	MON	3,024	15,118	07/15/2022	04/25/2061
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022			4	1.A	1,481,771	84.4542	1,590,997	1,883,857	1,479,694	0	(2,078)	0	0	3.000	6.664	MON	4,710	9,419	10/21/2022	03/25/2052
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS			4	1.A	865,151	83.8438	778,300	928,274	863,677	0	(1,475)	0	0	3.000	4.176	MON	2,321	18,565	04/08/2022	12/26/2051
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS			4	1.A	1,796,060	87.0580	1,676,095	1,925,263	1,796,344	0	284	0	0	3.500	4.665	MON	1,123	39,307	06/07/2022	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	3,527,356	80.5414	2,803,744	3,481,123	3,521,947	0	(5,158)	0	0	2.500	2.355	MON	7,252	87,028	10/01/2021	10/25/2051
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS			4	1.A	3,091,747	80.7193	2,488,249	3,082,596	3,087,641	0	(4,060)	0	0	2.500	2.494	MON	6,422	77,065	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	183,705	97.6897	177,942	182,150	183,367	0	(296)	0	0	3.500	2.821	MON	531	6,375	09/28/2021	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	61,210	98.6877	60,120	60,920	61,115	0	(82)	0	0	3.500	3.052	MON	178	2,132	09/28/2021	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	200,319	98.0732	190,991	194,743	198,355	0	(1,426)	0	0	3.500	0.909	MON	568	6,815	01/01/2021	11/26/2049
71085P-BN-2	PCHLT 2005-1 M4 - RMBS			4	1.A FM	3,880,669	92.4865	3,626,720	3,921,349	3,934,792	0	13,281	0	0	5.739	1.234	MON	3,125	62,396	01/01/2021	02/26/2035
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	330,842	83.4670	274,447	328,809	330,761	0	(101)	0	0	3.000	2.812	MON	822	9,864	09/28/2021	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS			4	1.A FM	2,621,005	95.5865	2,519,783	2,636,129	2,643,283	0	10,944	0	0	3.300	3.574	MON	1,208	73,770	01/01/2021	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	239,021	88.6636	207,804	234,374	239,124	0	23	0	0	3.500	2.521	MON	684	8,203	09/28/2021	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,330,410	80.7831	1,092,325	1,352,171	1,328,461	0	(1,949)	0	0	2.500	2.770	MON	2,817	30,987	01/13/2022	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS			4	1.A	1,858,060	80.8054	1,532,297	1,896,282	1,855,567	0	(2,493)	0	0	2.500	2.827	MON	3,951	43,480	01/10/2022	01/25/2052
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	152,520	84.1200	129,301	153,710	152,786	0	576	0	0	2.750	2.939	MON	70	5,662	10/09/2019	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,651,711	79.7630	1,332,046	1,670,005	1,651,749	0	(37)	0	0	2.125	2.164	MON	591	35,488	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	2,880,562	85.1060	2,454,923	2,884,548	2,880,598	0	36	0	0	3.000	3.022	MON	1,442	78,844	01/21/2022	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4	1.A FM	3,676,160	92.7570	3,518,004	3,792,711	3,744,961	0	27,812	0	0	4.769	5.517	MON	2,512	92,860	01/01/2021	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,884,394	94.0639	1,785,928	1,898,634	1,881,649	0	(2,745)	0	0	4.000	4.459	MON	6,329	50,630	04/01/2022	01/25/2070
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,782,632	80.4317	1,422,687	1,768,813	1,780,100	0	(2,455)	0	0	2.500	2.428	MON	3,685	44,220	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	933,682	80.5828	764,815	949,105	932,402	0	(1,280)	0	0	2.500	2.768	MON	1,977	21,750	01/07/2022	12/25/2051
76971E-AA-2	RBIT 20HB1 A1 - RMBS			4	1.A FE	6,391,728	85.0000	5,414,471	6,369,966	6,383,914	0	(30,603)	0	0	1.719	1.642	MON	1,825	109,487	01/01/2021	10/25/2050
81378E-AA-1	SABR 2007-BR4 A2A - RMBS			4	1.A FM	311,861	59.4324	260,991	439,139	313,021	0	19,496	0	0	4.479	9.730	MON	273	5,395	09/28/2021	05/26/2037
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	863,303	89.5531	754,053	842,018	860,036	0	(1,611)	0	0	2.500	2.076	MON	1,754	21,050	01/01/2021	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	309,315	88.5542	272,016	307,174	309,427	0	67	0	0	3.500	3.207	MON	896	10,751	09/28/2021	11/25/2049
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	2,316,893	80.4634	1,844,938	2,292,890	2,313,519	0	(3,262)	0	0	2.500	2.394	MON	4,777	57,322	10/06/2021	11/25/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	914,158	80.3607	753,702	937,899	912,959	0	(1,200)	0	0	2.500	2.898	MON	1,954	21,503	01/19/2022	02/26/2052
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS			4	1.A FM	324,856	92.8180	321,305	346,166	325,678	0	962	0	0	3.590	5.774	MON	1,036	10,290	09/28/2021	09/25/2035
86359B-JR-3	SASC 2004-6XS A3 - RMBS			4	1.A FM	32,911	98.2525	31,745	32,310	32,524	0	(336)	0	0	5.470	3.510	MON	147	1,767	09/28/2021	03/25/2034
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	442,386	90.0000	413,123	459,026	443,643	0	630	0	0	4.669	8.101	MON	298	8,975	01/01/2021	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	1,608,618	87.5688	1,489,817	1,701,311	1,608,928	0	5,904	0	0	6.450	5.100	MON	9,145	50,210	01/01/2021	11/25/2036
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS			4	1.A	1,058,007	95.7479	957,479	1,000,000	1,039,717	0	(15,155)	0	0	4.000	2.256	MON	3,333	40,000	09/28/2021	04/25/2056
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,310,197	80.9025	1,093,470	1,351,589	1,308,642	0	(1,554)	0	0	2.500	3.011	MON	2,816	28,158	02/04/2022	09/25/2051
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS			4	1.A	3,539,257	80.4157	2,938,401	3,654,015	3,534,876	0	(4,381)	0	0	2.500	3.026	MON	7,613	76,171	02/04/2022	11/25/2051
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	4,176,096	80.7103	3,343,375	4,142,439	4,169,482	0	(5,965)	0	0	2.500	2.423	MON	8,630	103,561	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,989,509	85.6218	1,741,272	2,033,679	1,993,673	0	4,163	0	0	1.824	2.703	MON	3,091	30,912	02/10/2022	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS			4	1.A FE	1,368,560	92.8187	1,273,624	1,372,164	1,367,472	0	(1,088)	0	0	4.124	3.976	MON	4,711	42,336	03/22/2022	02/25/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS			4	1.A FE	479,811	97.9707	470,079	479,816	478,314	0	(1,497)	0	0	5.152	5.379	MON	2,060	10,300	07/28/2022	07/25/2067
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS			4	1.A FM	65,092	87.5820	60,029	68,540	66,020	0	673	0	0	2.839	3.671	MON	162	1,919	09/28/2021	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS			4	1.A FM	8,111,766	84.8295	7,249,477	8,545,935	8,276,544	0	102,744	0	0	3.368	2.567	MON	23,982	271,039	01/01/2021	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4	1.A FM	534,149	89.5571	483,841	540,260	537,408	0	1,947	0	0	5.189	2.550	MON	545	11,668	09/28/2021	01/25/2045
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	434,490	88.2656	377,150	427,290	435,148	0	433	0	0	3.000	2.203	MON	1,068	12,819	09/28/2021	12/27/2049
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS			4	1.A	2,300,816	80.5090	1,888,361	2,345,527	2,301,341	0	526	0	0	0.508	2.781	MON	199	53,752	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						166,936,857	XXX	149,816,905	172,585,785	167,868,895	(214,896)	406,775	56,329	0	XXX	XXX	XXX	314,425	3,758,069	XXX	XXX
05525F-AA-9	BAMLL 2013-FRR3 A - CMBS	@		4	1.D FE	1,905,000	95.8683	1,917,366	2,000,000	1,935,511	0	68,855	56,950	0	0.000	6.838	N/A	0	0	09/28/2021	08/28/2046
05608B-AA-8	BX 2019-IMC A - CMBS			4	1.A	1,000,000	97.6618	976,618	1,000,000	1,000,000	0	0	0	0	5.318	5.376	MON	2,511	25,430	09/28/2021	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4	1.A FE	2,000,860	96.7679	1,935,359	2,000,000	2,000,086	0	(715)	0	0	5.018	4.951	MON	4,739	44,776	09/28/2021	01/17/2034
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A	2,457,476	97.2379	2,389,599	2,457,476	2,457,481	0	5	0	0	5.218	5.274	MON	6,055	60,014	01/01/2021	11/16/2037
61764R-BJ-6	MSBAM 2015-C20 B - CMBS			4	1.A	2,721,349	93.3776	2,334,441	2,500,000	2,611,995	0	(55,342)	0	0	4.160	1.846	MON	8,667	104,000	01/01/2021	02/18/2048
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4	1.A FE	1,818,044	93.4352	1,698,693	1,818,044	1,818,044	0	0	0	0	5.468	5.930	MON	4,694	49,006	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						11,902,728	XXX	11,252,075	11,775,520	11,823,116	0	12,803	56,950	0	XXX	XXX	XXX	26,666	283,226	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	364,754	78.6226	312,940	398,028	366,010	0	1,003	0	0	3.967	4.595	MON	658	15,790	09/28/2021	05/16/2042
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	610,039	82.0320	505,621	616,371	610,305	0	235	0	0	2.950	3.018	MON	758	18,183	11/02/2021	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO		C	2	1.A FE	4,524,700	96.3444	4,383,672	4,550,000	4,526,227	0	1,527	0	0	5.843	6.374	JAJO	53,906	107,219	11/03/2022	04/20/2032
000825-AA-7	ACAM 19FL1 A - CDO/CMBS			4	1.A FE	974,959	99.4794	972,438	977,528	976,229	0	842	0	0	5.817	6.235	MON	2,527	31,151	01/01/2021	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO		C	4	1.A FE	1,502,370	98.4306	1,476,459	1,500,000	1,501,608	0	(609)	0	0	6.093	1.910	JAJO	18,532	44,009	09/28/2021	04/20/2032
00086A-AQ-7	ABPCI I AA2 - CDO		C	4	1.A FE	8,856,875	96.1445	8,893,369	9,250,000	8,867,340	0	10,465	0	0	5.943	7.832	JAJO	111,464	0	12/01/2022	07/20/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	5,000,000	86.0323	4,301,615	5,000,000	5,000,000	0	0	0	0	2.750	2.759	JAJO	27,118	137,500	04/29/2021	07/20/2033
00173U-AE-4	AMMC 27 AJ - CDO		C	4,5	1.A FE	3,080,000	99.8600	3,075,688	3,080,000	3,080,000	0	0	0	0	7.246	7.290	JAJO	11,158	0	11/08/2022	01/20/2036
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	1,009,240	91.2642	912,642	1,000,000	1,004,553	0	(4,035)	0	0	2.120	1.962	MON	1,767	21,200	09/28/2021	04/17/2037
00217L-AA-0	AREIT 2019-CRE3 A - CMBS			4,5	1.A FE	46,922	98.0628	46,042	46,951	46,951	0	13	0	0	5.437	5.558	MON	113	1,237	09/28/2021	09/16/2036
00256D-AA-0	AASET 2019-1 A - ABS			2	4.C FE	231,345	63.9862	232,490	363,344	232,490	(1,747)	2,913	129,971	0	3.844	7.658	MON	621	13,967	09/28/2021	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	505,820	95.8813	465,274	485,260	498,640	0	(6,887)	0	0	3.870	1.639	MON	1,513	18,780	09/28/2021	12/02/2033
006346-AS-9	ADMSO 181 A - ABS			4	1.F FE	567,499	94.8712	576,592	607,763	568,321	0	822	0	0	4.810	7.689	MON	1,299	2,436	11/30/2022	11/16/2048
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	934,345	94.6026	826,947	874,126	933,431	0	(801)	0	0	3.732	3.301	MON	2,719	32,622	09/28/2021	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	9	0.0010	9	0	9	0	0	0	0	0.000	6.737	MON	0	0	09/28/2021	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS	SD		1,2	1.A FE	2,025,864	99.4947	1,989,895	2,000,000	2,002,746	0	(13,252)	0	0	3.070	2.411	MON	2,729	61,400	03/24/2021	03/15/2048
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	3,000,000	86.2000	2,586,000	3,000,000	3,000,000	0	0	0	0	2.875	2.885	JAJO	15,333	112,604	05/25/2021	07/27/2039
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	502,074	93.4563	467,282	500,000	501,626	0	(367)	0	0	3.928	3.839	AO	3,601	19,640	09/28/2021	04/26/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,821,401	95.1703	1,713,065	1,800,000	1,814,446	0	(5,525)	0	0	4.100	3.780	AO	13,530	73,800	09/28/2021	04/25/2036
03331F-AJ-9	ANCHF 7R BR - CDO			4	1.C FE	2,000,000	86.7077	1,734,154	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/25/2037
03665J-AJ-7	ANTR 2017-1 AR - CDO		C	4	1.A FE	3,000,000	96.0274	2,880,823	3,000,000	3,000,000	0	0	0	0	5.833	5.459	JAJO	35,481	80,110	03/02/2021	04/20/2033
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	1,509,216	98.2566	1,459,111	1,485,000	1,498,228	0	(8,785)	0	0	4.194	3.562	MJSD	4,498	62,281	09/28/2021	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	785,075	91.1066	676,467	742,500	774,483	0	(8,471)	0	0	4.723	3.378	MJSD	2,533	35,068	09/28/2021	06/07/2049
038370-AA-0	AQFIT 19A A - ABS			4	1.F FE	141,280	94.1910	129,934	137,947	142,335	0	963	0	0	3.140	2.098	MON	193	4,332	09/28/2021	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS			4	1.F FE	675,390	94.3294	632,240	670,246	675,049	0	(267)	0	0	1.900	1.573	MON	495	12,735	09/28/2021	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CMBS		C	4,5	1.A FE	1,046,448	99.7195	1,049,660	1,052,612	1,052,068	0	3,477	0	0	5.650	6.904	MON	2,808	29,471	01/01/2021	09/15/2034
03880W-AC-2	ARCLO 2020-FL1 AS - CMBS		C	4,5	1.A FE	1,501,346	97.5703	1,463,555	1,500,000	1,500,476	0	(736)	0	0	5.817	5.868	MON	4,121	45,039	09/28/2021	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4	1.A FE	4,000,000	97.3722	3,894,889	4,000,000	4,000,000	0	0	0	0	5.288	5.340	MON	9,988	100,326	02/18/2021	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4	1.A FE	1,191,963	97.1833	1,166,200	1,200,000	1,193,372	0	1,072	0	0	5.309	6.215	JAJO	13,450	27,177	09/28/2021	01/15/2030
05377R-DQ-4	AESOP 193 A - ABS			4	1.A FE	1,553,569	93.1226	1,396,838	1,500,000	1,530,950	0	(17,927)	0	0	2.360	1.325	MON	1,082	35,400	09/28/2021	03/20/2026
05377R-DY-7	AESOP 2020-2 A - ABS			4	1.B FE	5,093,784	90.7086	4,535,429	5,000,000	5,047,362	0	(23,273)	0	0	2.020	1.696	MON	3,086	101,000	01/01/2021	02/22/2027
05492Q-AA-4	BDS 2020-FL5 A - CMBS		C	4,5	1.A FE	2,602,726	98.9540	2,582,008	2,609,302	2,602,908	0	(3,838)	0	0	5.073	6.426	MON	4,780	73,683	09/28/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS		C	4	1.A FE	2,000,000	95.6648	1,913,296	2,000,000	2,000,000	0	0	0	0	5.439	5.490	MON	3,928	53,498	10/01/2021	11/18/2038
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	398,242	96.4941	376,422	390,098	393,480	0	(4,511)	0	0	2.940	2.639	MON	191	11,469	09/28/2021	05/25/2029
05607Y-AJ-0	B2R 2015 - 1 B - RMBS			4	1.B FE	197,220	97.9674	182,828	186,622	191,542	0	(2,881)	0	0	3.965	2.348	MON	617	11,897	01/01/2021	05/15/2048
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	2,000,000	97.0492	1,940,985	2,000,000	2,000,000	0	0	0	0	5.943	6.117	JAJO	24,100	55,637	02/08/2021	04/20/2033
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	994,784	89.6372	889,649	992,500	994,693	0	(88)	0	0	3.832	3.819	JAJO	7,501	38,033	09/28/2021	10/20/2050
10805V-AA-5	BRDGE 22SFR1 A - RMBS			4	1.A FE	8,199,294	91.3980	8,225,818	9,000,000	8,229,330	0	30,036	0	0	3.400	6.751	MON	26,350	0	11/17/2022	11/19/2037
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	4,136,952	95.6177	3,824,708	4,000,000	4,076,800	0	(32,624)	0	0	4.250	3.444	AO	31,167	170,000	04/16/2021	04/25/2036
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.G FE	427,932	91.0839	389,504	427,632	427,897	0	(31)	0	0	2.981	2.975	MON	567	12,748	09/28/2021	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	914,098	93.2628	832,972	893,145	907,086	0	(6,882)	0	0	2.690	1.942	MON	1,068	24,039	09/28/2021	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	933,908	85.3874	762,633	893,145	925,533	0	(8,138)	0	0	3.250	2.695	MON	1,290	29,034	09/28/2021	02/15/2050
12528C-AQ-4	CFIP 2014-1 BR - CDO			4	1.B FE	1,000,087	97.8526	978,526	1,000,000	1,000,091	0	5	0	0	5.791	5.834	JAJO	12,868	28,535	09/28/2021	07/13/2029
12529K-AA-0	CFMT 21GRN1 A - ABS			4	1.D FE	779,211	92.0637	717,377	779,218	779,211	0	0	0	0	1.100	1.103	MON	262	8,571	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	1,121,356	86.8942	971,043	1,117,500	1,120,575	0	(748)	0	0	2.070	2.001	MON	835	23,132	09/28/2021	10/18/2045
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	2,945,880	84.6637	2,489,112	2,940,000	2,945,595	0	(148)	0	0	2.010	2.001	MON	2,626	59,107	01/01/2021	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	991,085	87.3385	864,651	990,000	991,057	0	(23)	0	0	3.100	3.094	MON	1,364	30,692	09/28/2021	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	635,009	84.0040	520,019	619,040	632,217	0	(2,251)	0	0	3.474	2.866	MON	956	21,505	09/28/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4	1.A FE	995,950	98.3812	979,830	995,952	996,018	0	64	0	0	5.328	5.381	JAJO	9,728	20,936	09/28/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	4,000,000	88.5570	3,542,280	4,000,000	4,000,000	0	0	0	0	3.164	3.176	JAJO	23,203	126,560	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4	1.A FE	1,859,098	98.7182	1,848,790	1,872,795	1,874,827	0	10,192	0	0	5.479	5.648	JAJO	21,663	45,493	01/01/2021	07/15/2030
15672R-AC-9	CERB 24 B - CDO		C	4	1.B FE	665,249	97.4385	649,915	667,000	665,694	0	374	0	0	5.979	6.848	JAJO	8,419	19,602	09/28/2021	07/15/2030
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	1,979,960	98.5684	1,971,367	2,000,000	1,991,292	0	5,497	0	0	5.479	6.573	JAJO	23,134	48,583	01/01/2021	04/15/2030
15674H-AA-3	CERB 29 A - CDO		C	4	1.A FE	2,000,000	99.0244	1,980,488	2,000,000	2,000,000	0	0	0	0	4.412	2.130	JAJO	18,628	58,777	01/01/2021	10/15/2032
15674P-AA-5	CERB XXXIII A - CDO		C	2	1.A FE	3,000,000	96.2501	2,887,504	3,000,000	3,000,000	0	0	0	0	5.639	5.973	JAJO	35,715	77,768	06/23/2021	07/23/2033
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	494,334	89.7774	472,954	526,807	498,422	0	3,196	0	0	3.280	4.824	MON	288	17,279	09/28/2021	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	880,208	93.0894	824,711	885,935	880,899	0	540	0	0	4.130	4.329	MON	610	36,589	09/28/2021	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	3,585,338	85.9505	3,082,230	3,586,053	3,585,407	0	38	0	0	1.600	1.610	MON	956	57,377	02/09/2021	07/25/2051
21872B-AG-1	CAFL 181 B - RMBS			4	1.D FE	983,032	99.5585	995,585	1,000,000	983,381	0	274	0	0	4.003	4.093	MON	3,336	40,030	09/28/2021	06/01/2051
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	1,896,099	90.8460	1,919,253	2,112,645	1,900,629	0	4,530	0	0	4.030	6.500	FMAN	9,696	21,285	11/10/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	1,850,344	92.7103	1,793,944	1,935,000	1,855,038	0	4,695	0	0	4.021	5.381	FMAN	8,861	38,903	07/14/2022	05/20/2049
233046-AM-3	DB MASTER FINANCE LLC - RMBS			4	1.C FE	2,080,251	92.9073	1,797,756	1,935,000	2,050,599	0	(15,616)	0	0	4.002	2.949	FMAN	8,819	77,439	01/01/2021	05/20/2049
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	86.4719	2,161,798	2,500,000	2,499,626	0	99	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
244608-AQ-8	DPATH 2018-1 A2R - CDO		C	4	1.A FE	2,500,000	93.3311	2,333,278	2,500,000	2,500,000	0	0	0	0	4.946	4.976	JAJO	26,104	34,004	06/06/2022	07/15/2033
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	85.8116	1,716,231	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	78,660	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	1,855,472	95.2774	1,791,215	1,880,000	1,858,455	0	2,983	0	0	4.474	4.949	JAJO	15,420	21,028	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	2,845,095	94.6365	2,802,755	2,961,600	2,843,682	0	221	0	0	4.116	5.682	JAJO	22,348	39,514	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	6,895,000	83.1151	5,730,786	6,895,000	6,895,000	0	0	0	0	2.662	2.662	JAJO	33,650	183,545	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	1,010,035	92.8637	886,848	955,000	991,536	0	(14,853)	0	0	4.739	3.002	JAJO	8,926	45,257	09/28/2021	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	1,009,620	82.6330	811,869	982,500	1,008,010	0	(1,467)	0	0	3.240	3.093	JAJO	6,272	31,804	09/28/2021	01/20/2051
26245R-AC-4	DRSLF 58 A2 - CDO			4	1.A FE	1,244,025	96.7233	1,209,041	1,250,000	1,245,563	0	1,239	0	0	5.329	6.168	JAJO	14,063	28,953	09/28/2021	07/17/2031
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	266,268	91.2889	238,330	261,072	265,556	0	(562)	0	0	2.540	2.007	MON	111	6,631	09/28/2021	03/25/2044
28852L-AA-1	ECLO III A1 - CDO			4	1.A FE	1,410,347	99.2742	1,406,830	1,417,116	1,414,103	0	2,844	0	0	5.893	6.259	JAJO	16,933	38,704	09/28/2021	07/22/2030
28853R-AL-3	ECLO IV AR - CDO			4	1.A FE	613,986	99.3106	609,753	613,986	613,986	0	0	0	0	5.659	5.924	JAJO	7,335	16,096	05/19/2021	04/15/2029
30259R-AE-5	FMMSR 20GT1 A - RMBS			4	2.C FE	992,601	87.4999	874,999	1,000,000	994,607	0	1,600	0	0	4.450	4.684	MON	742	44,500	09/28/2021	01/25/2026
30259R-AH-8	FMMSR 2021-GT1 A - RMBS			4	2.C FE	999,884	81.3381	813,381	1,000,000	999,912	0	18	0	0	3.620	3.622	MON	603	36,200	07/28/2021	07/25/2028
302637-AJ-2	FSKMM 1R A2R - CDO			4	1.A FE	997,995	98.3029	983,029	1,000,000	1,000,902	0	2,952	0	0	4.762	6.639	JAJO	10,053	33,046	09/28/2021	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4	1.C FE	995,683	95.8838	958,839	1,000,000	995,862	0	132	0	0	5.112	6.865	JAJO	10,792	36,614	09/28/2021	01/15/2031
33767P-AA-6	FKH 2022-SFR2 A - RMBS			4	1.A FE	1,918,339	94.5642	1,880,648	1,988,753	1,915,396	0	(2,943)	0	0	4.250	5.261	MON	7,044	35,687	06/15/2022	07/19/2039
33830J-AA-3	GUYS 2017-1 A2 - RMBS			2	2.C FE	1,544,912	94.5300	1,400,226	1,481,250	1,517,480	0	(21,986)	0	0	4.600	2.993	JAJO	12,492	68,138	09/28/2021	07/25/2047
33830J-AB-1	FIVE GUYS FDG LLC - ABS			4	1.C FE	2,056,911	95.4852	1,885,833	1,975,000	2,012,237	0	(42,852)	0	0	3.600	2.366	JAJO	13,035	71,100	01/01/2021	07/25/2047
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	1,502,768	87.7915	1,244,445	1,417,500	1,485,609	0	(13,835)	0	0	5.093	3.873	JAJO	12,233	72,193	09/28/2021	04/30/2047
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS			4	1.C FE	760,684	91.7394	660,524	720,000	759,628	0	(850)	0	0	4.434	2.393	JAJO	5,409	31,925	09/28/2021	10/30/2048
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	997,500	95.7345	954,952	997,500	997,500	0	0	0	0	7.206	7.206	JAJO	12,180	23,760	06/28/2022	07/30/2052
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	3,015,000	88.6065	2,658,197	3,000,000	3,010,064	0	(2,455)	0	0	2.904	2.821	JAJO	16,455	87,117	01/01/2021	07/23/2031
34956N-AA-0	FCBSL VII A1 - CDO		C	4	1.A FE	2,997,798	98.1954	2,945,863	3,000,000	2,997,870	0	16	0	0	5.775	6.284	JAJO	33,204	76,969	01/01/2021	07/23/2032
34960J-AS-4	FCO 6RR ATR - CDO			2	1.A FE	910,214	99.1330	903,039	910,936	913,002	0	2,651	0	0	5.269	5.330	JAJO	10,932	21,263	09/28/2021	07/10/2030
34960J-AU-9	FCO 6RR A2R - CDO			4	1.A FE	998,509	98.0409	980,409	1,000,000	999,190	0	481	0	0	5.509	1.848	JAJO	12,548	25,769	09/28/2021	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO			4	1.C FE	992,421	97.3852	973,852	1,000,000	994,937	0	1,945	0	0	5.959	6.252	JAJO	13,573	30,319	09/28/2021	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	1,000,692	94.2335	942,335	1,000,000	1,000,455	0	(194)	0	0	4.940	4.949	JAJO	11,115	49,400	09/28/2021	07/10/2030
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.C FE	1,000,382	89.4721	894,721	1,000,000	1,000,275	0	(88)	0	0	2.723	2.713	JAJO	6,051	27,230	09/28/2021	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO			4	1.C FE	2,200,990	88.7090	1,951,598	2,200,000	2,200,174	0	(650)	0	0	3.320	3.331	JAJO	15,420	73,040	01/01/2021	04/15/2031
34963V-AA-3	FCO 17 A - CDO		C	4,5	1.A FE	837,131	97.8948	819,507	837,131	837,131	0	0	0	0	5.234	5.471	JAJO	9,249	15,203	01/21/2022	01/15/2030
361528-AA-0	GBXL 2022-1 A - ABS			4	1.F FE	971,509	86.7354	843,048	971,976	971,518	0	10	0	0	2.870	2.872	MON	852	24,099	02/01/2022	02/20/2052
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	1,000,501	90.7450	907,450	1,000,000	1,000,351	0	(121)	0	0	2.498	2.492	JAJO	4,927	24,980	09/28/2021	01/20/2031
36166V-AE-5	GCI CREDIT SUISSE A - RMBS			4	1.F FE	849,511	85.0816	722,964	849,730	849,521	0	7	0	0	2.380	2.381	MON	730	20,224	06/04/2021	06/18/2046
375415-AC-0	GILBT 1 B - CDO		C	4	1.C FE	599,973	96.9466	581,679	600,000	601,164	0	1,177	0	0	5.679	5.953	JAJO	7,194	15,852	09/28/2021	10/15/2030
381362-AL-6	GTCOP 121R A2R - CDO		C	4	1.A FE	339,795	98.0723	329,942	336,427	338,655	0	(835)	0	0	4.604	3.824	MJSD	688	17,940	09/28/2021	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4	1.A FE	6,449,811	98.7013	6,415,586	6,500,000	6,476,822	0	12,660	0	0	6.232	6.752	FMAN	61,883	190,685	12/14/2021	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO		C	4	1.A FE	1,000,215	97.5582	975,582	1,000,000	1,000,183	0	(22)	0	0	5.963	6.006	JAJO	12,091	28,021	09/28/2021	10/20/2031
38175B-AA-2	GOCAP 36 A - CDO		C	2	1.A FE	996,200	97.9308	979,308	1,000,000	998,511	0	1,237	0	0	5.832	6.183	FMAN	8,909	25,258	02/03/2021	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4	1.C FE	991,580	97.7985	977,985	1,000,000	994,331	0	2,134	0	0	6.143	6.459	JAJO	12,456	29,846	09/28/2021	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4	1.A FE	1,993,234	98.3792	1,967,584	2,000,000	2,000,746	0	5,189	0	0	6.008	5.431	JAJO	22,699	55,590	01/01/2021	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4	1.C FE	1,000,102	96.9461	969,461	1,000,000	1,000,113	0	(6)	0	0	6.508	6.528	JAJO	12,294	32,864	09/28/2021	10/25/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4	1.A FE	2,981,967	98.1284	2,943,853	3,000,000	2,995,182	0	9,299	0	0	6.212	6.528	FMAN	28,470	87,397	01/01/2021	05/05/2032
38177G-AE-1	GCTLF 2020-1 C - CDO		C	4	1.C FE	500,625	98.4559	492,279	500,000	500,000	0	(625)	0	0	7.893	8.098	JAJO	8,002	18,963	02/10/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO			4	1.A FE	4,000,000	96.5906	3,863,624	4,000,000	4,000,000	0	0	0	0	5.679	6.399	JAJO	47,957	105,679	02/22/2021	04/15/2033
38178G-AA-8	GOCAP 49 AR - CDO			4	1.A FE	500,015	95.8992	479,496	500,000	500,001	0	(1)	0	0	5.773	5.814	JAJO	5,853	14,293	09/28/2021	08/26/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	2,000,000	85.3522	1,707,044	2,000,000	2,000,000	0	0	0	0	2.944	2.954	JAJO	11,611	56,419	10/15/2021	10/19/2029
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS		C	4	1.A FE	3,115,870	98.2369	3,081,076	3,136,374	3,128,144	0	6,240	0	0	5.568	5.883	MON	8,246	88,642	09/28/2021	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CDO/CMBS		C	4	1.B FE	1,499,999	96.5526	1,448,289	1,500,000	1,500,000	0	0	0	0	5.918	1.735	MON	4,192	47,751	09/28/2021	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4	1.A FE	2,000,000	96.6658	1,933,315	2,000,000	2,000,000	0	0	0	0	5.518	5.496	MON	5,211	51,907	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	2,042,099	93.9022	1,798,227	1,915,000	1,988,487	0	(27,629)	0	0	4.959	3.328	MJSD	2,902	94,965	01/01/2021	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS			4	2.B FE	1,038,874	85.5859	838,742	980,000	1,028,083	0	(8,611)	0	0	3.981	2.902	MJSD	1,192	39,014	09/28/2021	12/20/2050
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.C FE	2,988,000	83.0833	2,492,499	3,000,000	2,990,643	0	2,643	0	0	2.600	2.669	FMAN	13,000	73,017	01/25/2022	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS			4	1.C FE	369,703	98.4283	356,377	362,067	367,508	0	(1,752)	0	0	2.660	1.279	MON	161	9,631	09/28/2021	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	768,229	91.1765	693,301	760,394	767,076	0	(969)	0	0	3.844	3.391	MON	487	29,230	09/28/2021	12/25/2025
43730N-AA-4	HPA 221 A - CMBS			4	1.A FE	2,856,585	93.8559	2,708,338	2,885,634	2,846,630	0	(9,955)	0	0	3.930	4.442	MON	9,450	74,029	03/25/2022	04/19/2039
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	524,381	60.0000	735,987	1,226,645	565,850	0	32,905	0	0	4.229	4.229	JAJO	9,510	51,875	09/28/2021	01/26/2043
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	3,000,000	87.1590	2,614,770	3,000,000	3,000,000	0	0	0	0	3.380	3.394	JAJO	19,153	64,783	02/14/2022	04/24/2034
466365-AB-9	JACK 2019-1 A2II - RMBS			4	2.B FE	1,328,217	90.5019	1,333,772	1,473,750	1,333,448	0	5,231	0	0	4.476	4.128	FMAN	6,597	16,491	10/27/2022	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	491,115	86.6606	426,803	492,500	491,279	0	164	0	0	3.445	3.527	FMAN	1,697	13,385	02/04/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,471,707	81.6912	1,213,626	1,485,627	1,472,199	0	391	0	0	3.967	4.030	MON	2,619	58,935	09/28/2021	04/15/2044
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS			4	2.B FE	964,722	91.4767	910,193	995,000	968,255	0	3,532	0	0	4.098	6.130	JAJO	6,874	25,241	04/06/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO			4	1.A FE	2,000,000	97.5445	1,950,889	2,000,000	2,000,000	0	0	0	0	5.793	5.873	JAJO	23,492	55,869	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO			4	1.A FE	1,395,160	99.5565	1,394,440	1,400,652	1,397,144	0	1,194	0	0	6.646	6.954	MJSD	3,103	50,968	09/28/2021	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	1.A FE	1,178,382	99.5360	1,172,421	1,177,886	1,177,638	0	(281)	0	0	5.786	5.874	MON	1,704	35,882	09/28/2021	12/24/2035
543190-AA-0	LTRAN III A1 - RMBS			4	1.F FE	843,968	96.3756	799,849	829,928	839,107	0	(3,999)	0	0	2.980	1.863	MON	1,099	24,732	09/28/2021	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	982,630	91.0984	885,683	972,227	978,806	0	(3,051)	0	0	4.060	3.744	MON	1,754	39,472	09/28/2021	01/17/2045
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	3,000,000	97.0608	2,911,825	3,000,000	3,000,000	0	0	0	0	5.793	6.451	JAJO	35,238	78,893	03/10/2021	04/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	1,852,804	94.0408	1,743,037	1,853,490	1,852,756	0	(482)	0	0	3.179	3.229	FMAN	7,693	61,621	01/01/2021	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4	1.A FE	7,000,000	95.8112	6,706,783	7,000,000	7,000,000	0	0	0	0	5.426	5.497	MON	14,772	187,311	06/10/2021	07/18/2036
55821A-AC-2	MDPK XXVIII A2 - CDO			4	1.A FE	992,411	96.5958	965,958	1,000,000	993,697	0	981	0	0	5.359	6.281	JAJO	11,314	23,157	09/28/2021	07/15/2030
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	3,500,000	98.8627	3,460,195	3,500,000	3,500,000	0	0	0	0	6.029	6.366	JAJO	44,549	104,957	01/01/2021	01/15/2034
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4	1.A FE	1,002,301	97.0000	970,000	1,000,000	1,001,031	0	(1,054)	0	0	5.779	6.469	JAJO	12,200	27,439	09/28/2021	07/17/2034
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	5,000,000	91.8144	4,590,722	5,000,000	5,000,000	0	0	0	0	2.815	2.826	JAJO	26,195	141,532	02/18/2021	04/22/2031
61033W-AC-6	MCMML 9 A2 - CDO		C	4	1.A FE	1,000,307	91.8755	918,755	1,000,000	1,000,072	0	(218)	0	0	3.279	3.289	JAJO	6,285	32,790	09/28/2021	10/22/2031
61034J-AC-4	MCMML 13 A2 - CDO			4	1.A FE	1,000,000	88.4026	884,026	1,000,000	1,000,000	0	0	0	0	3.270	3.283	FMAN	3,361	22,345	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4	1.A FE	1,000,000	96.1115	961,115	1,000,000	1,000,000	0	0	0	0	6.253	6.275	MJSD	3,126	34,565	08/17/2021	09/15/2033
62946A-AB-0	NPRL 161 A2 - ABS			4	2.A FE	1,053,520	94.8590	948,590	1,000,000	1,039,731	0	(11,003)	0	0	5.438	20.821	MON	1,662	54,380	09/28/2021	04/30/2046
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	1,048,843	90.3257	903,257	1,000,000	1,039,483	0	(7,461)	0	0	4.219	3.351	MON	1,289	42,190	09/28/2021	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	2,084,476	88.9360	1,940,058	2,181,410	2,088,199	0	3,880	0	0	3.098	4.063	MON	2,253	44,115	06/02/2022	11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS			4	1.F FE	2,493,045	86.9800	2,169,514	2,494,267	2,493,414	0	314	0	0	2.230	2.250	MON	1,854	55,621	03/03/2021	03/19/2051
62954J-AA-2	NPRL 2019-1 A1 - ABS			4	1.F FE	455,311	92.5040	419,354	453,336	455,249	0	(49)	0	0	2.574	2.351	MON	357	11,669	09/28/2021	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	504,932	88.7524	443,762	500,000	502,727	0	(1,099)	0	0	3.241	3.105	MON	495	16,205	09/28/2021	09/20/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	1,224,239	92.6709	1,132,918	1,222,517	1,223,585	0	(340)	0	0	4.212	4.180	MON	858	51,492	01/01/2021	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS			4	2.C FE	711,553	87.3385	621,475	711,570	711,558	0	3	0	0	3.104	3.105	MON	368	22,087	07/20/2021	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	2,050,576	88.6197	1,817,225	2,050,588	2,050,579	0	3	0	0	3.228	3.228	MON	1,103	66,193	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO			4	1.A FE	2,997,566	98.2121	2,946,363	3,000,000	2,991,387	0	10,988	0	0	6.093	6.372	JAJO	37,063	88,018	01/01/2021	01/20/2031
643821-AA-9	USRE 211 A1 - ABS			4	1.D FE	1,963,740	84.6046	1,692,092	2,000,000	1,964,445	0	604	0	0	1.910	1.976	MON	1,167	38,200	10/25/2021	10/20/2061
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS			4	2.C FE	2,575,620	88.8040	2,287,279	2,575,648	2,575,629	0	6	0	0	2.981	2.981	MON	1,280	77,684	03/12/2021	03/25/2026
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	970,953	88.8325	856,051	963,669	968,747	0	(1,757)	0	0	1.850	1.661	MON	545	17,828	09/28/2021	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS			4	1.A FE	972,829	85.4081	823,051	963,669	971,001	0	(1,463)	0	0	2.210	2.045	MON	651	21,297	09/28/2021	11/21/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	1,894,862	87.3954	1,660,355	1,899,820	1,895,034	0	136	0	0	1.480	1.491	MON	859	28,117	09/28/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	1,425,475	82.9720	1,182,239	1,424,865	1,425,376	0	(96)	0	0	1.930	1.928	MON	840	27,500	09/28/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4	1.A FE	4,000,000	97.1257	3,885,026	4,000,000	4,000,000	0	0	0	0	5.329	6.042	JAJO	45,002	91,406	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	3,001,061	97.2024	2,916,073	3,000,000	3,000,746	0	(206)	0	0	4.250	4.264	JAJO	25,500	127,500	01/01/2021	07/19/2037
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	1,003,274	90.7884	907,884	1,000,000	1,002,166	0	(885)	0	0	2.750	2.663	JAJO	5,424	27,500	09/28/2021	04/20/2032
69120L-AA-1	ORTF 201 A - CDO		C	4	1.F FE	5,001,576	98.2915	4,914,577	5,000,000	4,999,901	0	(127)	0	0	7.029	3.150	JAJO	74,196	200,911	01/01/2021	01/15/2031
69354W-AC-0	PNMSR 18GT1 A - ABS			4	2.B FE	1,966,189	99.0614	1,981,229	2,000,000	1,995,114	0	13,629	0	0	7.239	7.478	MON	2,011	91,219	01/01/2021	02/25/2025
69546M-AA-5	PAID 221 A - ABS			4	1.G FE	2,116,234	96.0189	2,031,985	2,116,234	2,116,234	0	0	0	0	2.030	2.039	MON	1,909	36,396	01/26/2022	10/15/2029
70806U-AA-0	PNTPK 2 A1 - CDO		C	4	1.A FE	1,498,665	98.4012	1,476,018	1,500,000	1,498,382	0	(193)	0	0	5.979	6.064	JAJO	18,934	44,217	09/28/2021	01/15/2032
74331C-AB-4	PROG 2020-SFR1 B - RMBS			4	1.A FE	1,008,000	91.2807	912,808	1,000,000	1,005,780	0	(1,765)	0	0	2.030	1.850	MON	1,692	20,330	09/28/2021	04/17/2037
74331U-AA-6	PROG 22SFR3 A - RMBS			4	1.A FE	957,594	90.7754	907,754	1,000,000	961,614	0	4,021	0	0	3.200	4.177	MON	1,244	19,644	04/05/2022	04/19/2039
74983D-AQ-0	RACEP 10R A2R - CDO		C	4	1.A FE	1,500,429	97.1686	1,457,530	1,500,000	1,500,404	0	(31)	0	0	5.808	5.850	JAJO	16,457	38,651	09/28/2021	07/25/2031
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	507,798	94.4303	472,151	500,000	507,875	0	277	0	0	2.470	0.962	MON	377	12,350	09/28/2021	11/20/2030
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,039,366	92.5171	925,171	1,000,000	1,029,332	0	(7,958)	0	0	3.572	2.717	AO	6,251	35,720	09/28/2021	04/28/2038
78403D-AN-0	SBATOW 2019-1 1C - RMBS	SD		4	1.F FE	1,064,002	94.1731	941,731	1,000,000	1,034,407	0	(16,861)	0	0	2.836	1.131	MON	1,260	28,360	03/24/2021	01/17/2050
78403D-AZ-3	SBATOW 221 1C - RMBS			4	1.F FE	3,000,000	100.3173	3,009,520	3,000,000	3,000,000	0	0	0	0	6.599	6.598	MON	8,799	12,098	11/15/2022	11/15/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	842,980	88.9596	749,932	843,003	842,982	0	2	0	0	2.301	2.340	MON	862	19,398	10/18/2021	02/28/2033
78472J-AE-3	SPART 20T2 AT2 - RMBS			4	1.A FE	2,011,638	85.6028	1,712,056	2,000,000	2,011,156	0	(246)	0	0	1.830	1.807	MON	1,627	36,600	01/01/2021	11/15/2055
80349B-BD-8	SARAT US 2R3 - CDO			4	1.A FE	2,000,000	96.7645	1,935,291	2,000,000	2,000,000	0	0	0	0	5.893	5.971	JAJO	23,898	54,623	02/11/2021	04/20/2033
81742L-AA-4	SEQI 1 A - CDO		C	4	1.A FE	2,600,912	99.1063	2,577,667	2,600,912	2,600,912	0	0	0	0	5.479	5.798	JAJO	30,085	69,322	02/22/2021	04/15/2031
81761T-AE-5	SERV 211 A21 - RMBS			4	2.C FE	1,975,000	80.0960	1,581,896	1,975,000	1,975,000	0	0	0	0	2.865	3.019	FMAN	9,431	56,619	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	1,525,643	88.5461	1,288,346	1,455,000	1,509,466	0	(13,010)	0	0	3.882	2.833	JAJO	10,355	56,483	09/28/2021	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	2,462,500	78.1712	1,924,966	2,462,500	2,462,500	0	0	0	0	2.394	2.391	JAJO	10,808	58,952	03/03/2021	04/25/2051
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.C FE	1,017,361	89.6000	875,093	976,667	1,016,220	0	(910)	0	0	3.395	3.172	MON	1,013	33,158	09/28/2021	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,539,333	85.8000	2,094,950	2,441,667	2,525,648	0	(11,426)	0	0	2.745	1.852	MON	2,048	67,024	01/01/2021	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			2	2.B FE	493,750	81.4764	402,290	493,750	493,750	0	0	0	0	2.190	2.200	MON	330	10,813	07/29/2021	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS			4	1.A FE	1,784,694	90.2303	1,601,794	1,775,228	1,783,761	0	(637)	0	0	1.970	1.780	MON	583	34,972	01/01/2021	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS			1	2.A FE	1,832,440	98.8244	1,667,662	1,687,500	1,750,227	0	(23,986)	0	0	4.738	1.647	MJSD	2,443	79,954	01/01/2021	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	1,338,117	81.0392	1,088,067	1,342,643	1,339,446	0	1,080	0	0	4.089	4.247	MON	2,440	54,901	09/28/2021	05/15/2043
86268H-AA-6	STRTA 1 A - CDO		C	4	1.A FE	998,637	99.0582	990,582	1,000,000	999,615	0	792	0	0	5.669	5.890	JAJO	11,968	26,318	09/28/2021	01/15/2031
86271P-AA-3	STRTA II A1 - CDO		C	4	1.A FE	1,000,000	98.5700	985,700	1,000,000	1,000,000	0	0	0	0	5.833	5.910	JAJO	11,827	27,066	09/20/2021	10/20/2033
87240P-AJ-0	TCP 1R AR - CDO		C	4	1.A FE	1,000,000	95.6908	956,908	1,000,000	1,000,000	0	0	0	0	4.484	6.278	FMAN	5,107	31,237	08/26/2021	08/20/2033
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	11,019,391	84.5102	9,898,505	11,712,795	11,039,219	0	19,810	0	0	2.070	3.559	MON	9,429	175,104	11/03/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	3,641,043	93.7553	3,512,437	3,746,390	3,657,575	0	7,826	0	0	6.530	6.966	MJSD	1,359	136,291	01/01/2021	09/30/2039
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	2,872,950	93.4733	2,692,031	2,880,000	2,873,467	0	517	0	0	4.940	5.017	FMAN	14,227	94,848	06/08/2022	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	4,298,094	84.4666	4,402,695	5,212,350	4,322,095	0	24,001	0	0	1.946	6.857	FMAN	10,143	25,358	11/10/2022	08/25/2051
87974K-AS-3	TELOS 145R A2R - CDO			4	1.A FE	349,995	99.8160	355,800	356,456	355,745	0	1,288	0	0	5.329	6.161	JAJO	4,010	8,242	12/19/2018	04/17/2028
88089J-AA-5	TERRA ABS I LLC - ABS			4	1.G FE	10,000,000	100.1400	10,014,000	10,000,000	10,000,000	0	0	0	0	8.150	8.287	MON	36,222	0	12/15/2022	12/22/2042
88315L-AS-7	TMCL 2021-3 A - ABS		C	4	1.F FE	1,143,913	81.8006	949,977	1,161,333	1,145,306	0	1,298	0	0	1.940	2.223	MON	688	22,530	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	4,733,264	75.5586	3,576,524	4,733,444	4,733,368	0	3	0	0	4.163	4.163	MON	8,758	197,053	06/17/2021	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	2.B FE	883,884	86.0333	755,459	878,101	881,479	0	(1,963)	0	0	4.212	3.814	MON	1,644	36,986	09/28/2021	05/17/2032
89609M-AA-7	TRIBUTE RAIL LLC - ABS			4	1.F FE	1,477,486	96.0900	1,420,003	1,477,784	1,477,495	0	8	0	0	4.760	4.813	MON	2,736	39,470	05/19/2022	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - RMBS			4	1.A FE	981,180	94.3324	885,544	938,748	966,382	0	(11,795)	0	0	3.530	2.201	MON	2,761	34,081	09/28/2021	05/19/2037
89613T-AB-4	TAH 2018-SFR1 B - RMBS			4	1.A FE	2,111,845	94.0961	1,881,921	2,000,000	2,060,782	0	(25,907)	0	0	3.739	2.363	MON	6,232	74,780	01/01/2021	05/19/2037
89656G-AA-2	TRL 211 A - RMBS			4	1.F FE	1,886,538	82.4375	1,555,334	1,886,681	1,886,553	0	10	0	0	2.260	2.272	MON	1,421	42,639	06/22/2021	07/19/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89656R-AA-8	TRL 221 A - RMBS			4	1.F FE	985,187	92.5467	911,797	985,229	985,195	0	8	0	0	4.550	4.550	MON	1,494	28,811	04/20/2022	05/19/2052
89657A-AC-0	TRL 2020-1 A - RMBS			4	1.F FE	816,235	87.1913	718,774	824,364	815,974	0	(201)	0	0	1.960	2.293	MON	628	14,811	11/29/2022	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - RMBS			4	1.F FE	564,282	92.9348	514,937	554,085	561,880	0	(1,959)	0	0	2.390	1.646	MON	515	13,243	09/28/2021	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	2,789,964	85.2933	2,380,627	2,791,108	2,789,996	0	28	0	0	2.150	2.152	MON	2,334	60,010	05/25/2021	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	1,761,054	89.8770	1,582,782	1,761,054	1,761,054	0	0	0	0	3.000	5.114	JAJO	11,153	52,832	01/01/2021	07/15/2041
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,714,202	91.1283	1,562,123	1,714,202	1,714,202	0	0	0	0	7.079	5.795	JAJO	25,618	56,929	01/01/2021	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	4,528,263	84.3200	3,849,105	4,564,877	4,531,684	0	3,582	0	0	2.250	2.437	MON	856	99,286	02/25/2022	02/28/2051
92257B-AA-0	VCC 2022-3 A - CMBS			4	1.A FE	1,389,536	96.5925	1,344,788	1,392,228	1,389,558	0	22	0	0	5.220	5.261	MON	6,056	42,393	06/08/2022	06/25/2052
92258X-AA-1	VCC 221 A - ABS			4	1.A FE	2,764,474	92.2035	2,566,518	2,783,536	2,768,458	0	3,984	0	0	3.380	3.636	MON	1,568	86,243	02/14/2022	02/25/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS			4	1.A FE	532,300	88.1133	451,732	512,672	529,912	0	(1,578)	0	0	2.610	0.491	MON	1,115	13,381	09/28/2021	02/25/2050
92259T-AA-9	VCC 211 A1 - ABS			4	1.A FE	3,823,691	88.5773	3,387,217	3,824,025	3,823,552	0	(88)	0	0	1.400	1.397	MON	4,461	53,536	05/10/2021	05/25/2051
92259U-AA-6	VCC 222 A - ABS			4	1.A FE	1,895,069	94.0210	1,782,078	1,895,405	1,895,051	0	(18)	0	0	4.670	4.671	MON	1,475	66,387	04/05/2022	04/25/2052
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	605,122	75.7249	460,311	607,873	605,515	0	380	0	0	3.597	3.741	MON	972	21,865	09/28/2021	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS			4	1.F FE	975,232	99.3724	954,202	960,229	972,278	0	(2,496)	0	0	2.820	2.068	MON	1,203	27,078	09/28/2021	06/15/2033
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	3,856,689	91.9600	3,347,344	3,640,000	3,754,221	0	(36,396)	0	0	3.783	2.880	MJSD	6,120	137,701	01/01/2021	06/15/2049
96034J-AB-2	WESTR 221 B - RMBS			4	1.F FE	374,782	94.0677	352,968	375,228	373,962	0	(820)	0	0	2.288	2.641	MON	715	7,441	01/14/2022	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS			4	1.A FE	515,196	97.4100	492,347	505,438	510,712	0	(3,560)	0	0	2.713	1.214	MON	1,143	13,713	09/28/2021	03/20/2034
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,675,489	77.0881	1,301,650	1,688,523	1,675,966	0	379	0	0	3.228	3.275	MON	2,422	54,506	09/28/2021	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	5,658,974	73.5872	4,164,497	5,659,268	5,658,986	0	8	0	0	3.104	3.104	MON	7,807	175,664	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	2,797,122	84.4550	2,508,314	2,970,000	2,806,157	0	11,659	0	0	2.841	4.106	MJSD	6,094	56,252	06/02/2022	12/05/2050
97988W-AA-9	WDMNT 207 A1A - CDO		C	2	1.A FE	5,000,000	99.0965	4,954,825	5,000,000	5,000,000	0	0	0	0	5.979	6.315	JAJO	63,113	147,390	01/01/2021	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.C FE	2,015,757	89.1934	1,783,867	2,000,000	2,010,954	0	(2,436)	0	0	3.540	3.413	JAJO	13,963	70,800	01/01/2021	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4	1.A FE	4,600,000	98.5025	4,531,115	4,600,000	4,600,000	0	0	0	0	5.589	6.301	JAJO	54,277	118,450	09/17/2021	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO			4	1.A FE	1,965,613	98.1409	1,942,799	1,979,602	1,973,234	0	3,693	0	0	5.849	6.337	JAJO	24,444	56,179	01/01/2021	01/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						424,374,764	XXX	393,211,702	427,327,206	423,894,922	(1,747)	(222,602)	129,971	0	XXX	XXX	XXX	2,278,053	11,017,664	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,071,827,182	XXX	993,547,687	1,079,982,750	1,068,615,882	(379,789)	(1,648,546)	243,251	0	XXX	XXX	XXX	6,886,409	23,984,834	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN			5	4.C FE	2,584,311	87.0000	2,540,509	2,920,125	2,540,509	(66,167)	26,392	0	0	12.230	17.827	MJSD	1,984	90,243	09/15/2022	06/30/2025
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD			5	3.C FE	1,414,930	97.3500	1,440,455	1,479,666	1,417,911	0	3,144	0	0	7.230	8.555	FMAN	18,405	7,663	09/08/2022	02/01/2027
16384Y-AF-4	CHEMOURS COMPANY, THE - TRANCHE B-2 US$			5	3.A FE	2,907,922	97.9840	2,922,358	2,982,484	2,914,226	0	6,504	0	0	6.140	7.333	JAJO	1,017	41,992	09/16/2022	04/03/2025
17288Y-AD-4	CITADEL SECURITIES LP - 2021 TERM LOAN			5	2.C FE	1,460,691	97.9250	1,461,438	1,492,405	1,460,895	0	284	0	0	6.701	7.300	FMAN	2,785	2,025	09/01/2022	02/02/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.B FE	1,008,750	101.8000	1,018,000	1,000,000	1,008,181	0	(569)	0	0	7.993	7.898	JAJO	16,207	8,793	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	4.A FE	7,183,507	96.0000	6,965,825	7,256,068	6,965,825	(242,495)	16,208	0	0	8.688	9.051	MJSD	141,833	380,831	02/24/2021	03/10/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA			5	4.B PL	2,533,309	99.0000	2,534,987	2,560,593	2,534,987	(4,643)	5,067	0	0	11.735	12.137	JAJO	26,774	209,916	03/09/2021	01/22/2027
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN			5	3.C FE	936,496	92.0420	915,771	994,950	915,771	(23,519)	3,084	0	0	7.884	9.351	JAJO	436	19,288	09/08/2022	04/16/2028
N8233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA		C	5	2.C FE	1,850,257	98.4580	1,861,278	1,890,428	1,853,397	0	3,335	0	0	6.980	7.718	JAJO	733	14,248	08/29/2022	07/21/2026
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM		C	5	3.A FE	487,528	99.4310	495,912	498,750	487,675	0	175	0	0	8.092	8.719	JAJO	2,434	2,439	09/16/2022	07/22/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						22,367,703	XXX	22,156,532	23,075,469	22,099,377	(336,824)	63,623	0	0	XXX	XXX	XXX	212,609	777,439	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						22,367,703	XXX	22,156,532	23,075,469	22,099,377	(336,824)	63,623	0	0	XXX	XXX	XXX	212,609	777,439	XXX	XXX
2419999999. Total - Issuer Obligations						676,276,531	XXX	629,840,238	664,706,264	665,753,737	(163,147)	(5,761,266)	0	0	XXX	XXX	XXX	5,620,706	14,328,441	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						183,313,487	XXX	165,865,455	177,298,386	183,603,712	(214,896)	(1,086,547)	362,169	0	XXX	XXX	XXX	545,199	6,317,376	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						11,902,728	XXX	11,252,075	11,775,520	11,823,116	0	12,803	56,950	0	XXX	XXX	XXX	26,666	283,226	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2449999999. Total - Other Loan-Backed and Structured Securities						648,186,917	XXX	596,145,051	637,669,834	642,970,128	(1,747)	(4,122,787)	129,971	0	XXX	XXX	XXX	4,046,125	18,703,510	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						22,367,703	XXX	22,156,532	23,075,469	22,099,377	(336,824)	63,623	0	0	XXX	XXX	XXX	212,609	777,439	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,542,047,366	XXX	1,425,259,351	1,514,525,473	1,526,250,071	(716,613)	(10,894,175)	549,090	0	XXX	XXX	XXX	10,451,306	40,409,991	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 633,449,526	1B ..$ 96,290,037	1C ..$ 99,578,562	1D ..$ 105,190,111	1E ..$ 59,142,296	1F ..$ 162,525,636	1G ..$ 82,790,548
1B	2A ...$ 62,392,587	2B ..$ 81,092,757	2C ..$ 111,002,614				
1C	3A ...$ 13,071,890	3B ..$ 2,232,639	3C ..$ 4,651,197				
1D	4A ...$ 6,965,825	4B ..$ 2,534,987	4C ..$ 2,772,999				
1E	5A ...$ 0	5B ..$ 565,858	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			1,000,000.000	1,000.00	0.000	821,250	82.125	821,250	1,000,000	0	35,993	0	(180,000)	0	0	(180,000)	0	2.C FE	07/27/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	962,630	96.263	962,630	1,106,250	0	47,000	0	(108,370)	0	0	(108,370)	0	2.A FE	01/01/2021
19075Q-AC-6	COBANK ACB			2,000,000.000	1,000.00	0.000	1,930,000	96.500	1,930,000	2,166,840	0	125,000	0	(280,000)	0	0	(280,000)	0	2.A FE	03/24/2021
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			1,000,000.000	1,000.00	0.000	790,000	79.000	790,000	1,000,000	0	33,750	0	(215,000)	0	0	(215,000)	0	1.F FE	06/08/2021
28852N-20-8	ELLINGTON FINANCIAL INC			1,417.000	25.00	0.000	26,385	18.620	26,385	32,145	598	2,391	0	(10,769)	0	0	(10,769)	0	1.G PL	01/01/2021
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP			200,000.000	25.00	0.000	5,900,000	29.500	5,900,000	5,416,000	75,000	300,000	0	398,000	0	0	398,000	0	1.D FE	01/01/2021
369604-BQ-5	GENERAL ELECTRIC CO			5,641,000.000	1,000.00	99.125	5,591,641	99.125	5,591,641	5,232,028	21,574	278,496	0	14,894	6,259	0	21,154	0	3.A FE	01/01/2021
404280-CQ-0	HSBC HOLDINGS PLC		C	2,000,000.000	100.00	0.000	1,590,302	79.515	1,590,302	2,000,000	0	94,000	0	(403,958)	0	0	(403,958)	0	2.C FE	03/02/2021
46625H-JQ-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	995,000	99.500	995,000	1,122,500	28,125	67,500	0	(44,063)	(39,687)	0	(83,750)	0	2.B FE	01/01/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	852,500	85.250	852,500	998,750	0	40,000	0	(153,900)	0	0	(153,900)	0	2.B FE	01/01/2021
55261F-AG-9	M&T BANK CORP			5,000,000.000	1,000.00	0.000	4,887,500	97.750	4,887,500	5,537,500	121,833	322,500	0	(302,906)	(172,094)	0	(475,000)	0	2.C FE	01/01/2021
55261F-AH-7	M&T BANK CORP			5,000,000.000	1,000.00	0.000	4,281,250	85.625	4,281,250	5,450,000	42,708	256,250	0	(1,057,784)	(73,466)	0	(1,131,250)	0	2.C FE	01/01/2021
59156R-BT-4	METLIFE INC			1,000,000.000	1,000.00	0.000	955,000	95.500	955,000	1,146,250	17,299	58,750	0	(153,691)	(18,809)	0	(172,500)	0	2.B FE	01/01/2021
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,740,000	87.000	1,740,000	2,177,500	16,667	100,000	0	(370,981)	(29,019)	0	(400,000)	0	2.B FE	01/01/2021
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	792,500	79.250	792,500	1,000,000	0	34,000	0	(185,000)	0	0	(185,000)	0	2.B FE	09/08/2021
743315-AU-7	PROGRESSIVE CORP			2,000,000.000	1,000.00	0.000	1,915,000	95.750	1,915,000	2,080,000	31,653	107,500	0	(93,178)	(36,822)	0	(130,000)	0	2.A FE	01/01/2021
808513-BK-0	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,602,500	86.750	2,602,500	3,000,000	0	120,000	0	(465,000)	0	0	(465,000)	0	2.B FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,737,500	91.250	2,737,500	3,000,000	0	111,250	0	(262,500)	0	0	(262,500)	0	2.B FE	03/02/2022
857477-60-8	STATE STREET CORP			320,000.000	25.00	0.000	7,782,400	24.320	7,782,400	9,065,600	0	471,936	0	(988,800)	0	0	(988,800)	0	2.A FE	01/01/2021
857477-AQ-6	STATE STREET CORP			667,000.000	1,000.00	0.000	666,166	99.875	666,166	665,333	2,635	34,740	0	(4,202)	33	0	(4,169)	0	2.A FE	01/01/2021
89832Q-AF-6	TRUIST FINANCIAL CORP			2,000,000.000	1,000.00	0.000	1,837,500	91.875	1,837,500	2,285,000	0	102,000	0	(406,100)	0	0	(406,100)	0	2.B FE	01/01/2021
902973-BC-9	US BANCORP			3,000,000.000	1,000.00	0.000	2,452,500	81.750	2,452,500	3,000,000	0	107,608	0	(558,000)	0	0	(558,000)	0	2.A FE	10/19/2021
949746-46-5	WELLS FARGO & CO			200,000.000	25.00	0.000	4,964,000	24.820	4,964,000	5,830,000	0	331,248	0	(612,000)	0	0	(612,000)	0	2.B FE	01/01/2021
949746-55-6	WELLS FARGO & CO			40,000.000	25.00	0.000	914,800	22.870	914,800	1,092,800	0	58,501	0	(161,600)	0	0	(161,600)	0	2.B FE	09/28/2021
949746-TD-3	WELLS FARGO & CO			2,000,000.000	1,000.00	0.000	1,747,500	87.375	1,747,500	2,001,000	0	78,000	0	(292,500)	0	0	(292,500)	0	2.B FE	03/24/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							59,735,824	XXX	59,735,824	67,405,495	358,092	3,318,413	0	(6,897,408)	(363,604)	0	(7,261,012)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							59,735,824	XXX	59,735,824	67,405,495	358,092	3,318,413	0	(6,897,408)	(363,604)	0	(7,261,012)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							59,735,824	XXX	59,735,824	67,405,495	358,092	3,318,413	0	(6,897,408)	(363,604)	0	(7,261,012)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 5,900,000	1E ..$ 0	1F ..$ 790,000	1G ..$ 26,385
1B	2A ...$ 15,708,696	2B ..$ 20,138,800	2C ..$ 11,580,302				
1C	3A ...$ 5,591,641	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT			383,756.000	1,124,405	2.930	1,124,405	1,124,405	0	0	0	107,452	326,193	(218,741)	0	01/01/2021	
110122-10-8	BRISTOL MYERS SQUIBB ORD			30,000.000	2,158,500	71.950	2,158,500	1,860,900	0	64,800	0	288,000	0	288,000	0	01/01/2021	
209034-10-7	CONSOLIDATED COMMUNICATIONS HLDG ORD			592,877.000	2,122,500	3.580	2,122,500	2,466,368	0	0	0	(699,275)	1,612,945	(2,312,220)	0	03/25/2021	
28852N-10-9	ELLINGTON FINANCIAL ORD			30,834.000	381,417	12.370	381,417	457,577	4,625	55,501	0	(145,536)	0	(145,536)	0	01/01/2021	
354613-10-1	FRANKLIN RESOURCES ORD			47,100.000	1,242,498	26.380	1,242,498	1,177,029	14,130	54,636	0	(334,881)	0	(334,881)	0	01/01/2021	
37045V-10-0	GENERAL MOTORS ORD			32,225.000	1,084,049	33.640	1,084,049	1,341,849	0	5,801	0	(805,303)	0	(805,303)	0	01/01/2021	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			10,708.000	57,395	5.360	57,395	57,395	2,142	10,708	0	(18,418)	49,578	(67,996)	0	01/01/2021	
389375-10-6	GRAY TELEVISION ORD			141,500.000	1,583,385	11.190	1,583,385	2,531,435	0	45,280	0	(1,269,255)	0	(1,269,255)	0	01/01/2021	
50181P-10-0	LCNB ORD			1,662.000	29,916	18.000	29,916	24,415	0	1,346	0	(2,543)	0	(2,543)	0	01/01/2021	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			12,600.000	2,205,378	175.030	2,205,378	1,375,794	0	45,360	0	303,030	0	303,030	0	01/01/2021	
73754Y-10-0	POTBELLY ORD			70,000.000	389,900	5.570	389,900	308,000	0	0	0	(700)	0	(700)	0	01/01/2021	
75574U-10-1	READY CAPITAL ORD			63,378.000	706,031	11.140	706,031	827,850	25,351	106,475	0	(284,567)	0	(284,567)	0	03/22/2021	
87901J-10-5	TEGNA ORD			10,000.000	211,900	21.190	211,900	139,500	950	3,800	0	26,300	0	26,300	0	01/01/2021	
90187B-80-4	TWO HARBORS INVESTMENT ORD			13,897.250	219,160	15.770	219,160	354,102	0	37,801	0	(101,589)	0	(101,589)	0	01/01/2021	
92556V-10-6	VIATRIS ORD			50,000.000	556,500	11.130	556,500	544,000	0	24,000	0	273,000	393,000	(120,000)	0	01/01/2021	
D18190-89-8	DEUTSCHE BANK N ORD		C	24,010.000	276,595	11.520	276,595	261,709	0	5,141	0	(23,530)	0	(23,530)	0	01/01/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					14,349,528	XXX	14,349,528	14,852,328	47,198	460,648	0	(2,687,815)	2,381,716	(5,069,531)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					14,349,528	XXX	14,349,528	14,852,328	47,198	460,648	0	(2,687,815)	2,381,716	(5,069,531)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF			11,529.000	366,276	31.770	366,276	231,733	0	32,742	0	32,735	0	32,735	0	01/01/2021	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					366,276	XXX	366,276	231,733	0	32,742	0	32,735	0	32,735	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					366,276	XXX	366,276	231,733	0	32,742	0	32,735	0	32,735	0	XXX	XXX
10805Z-ZC-5	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY			25,000.000	117,938,791	4,717.552	117,938,791	112,586,589	0	0	0	3,534,211	0	3,534,211	0	01/01/2021	
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA			1,000,000.000	132,243,713	132.244	132,243,713	53,199,953	0	0	0	4,357,726	0	4,357,726	0	01/01/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					250,182,504	XXX	250,182,504	165,786,542	0	0	0	7,891,937	0	7,891,937	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					250,182,504	XXX	250,182,504	165,786,542	0	0	0	7,891,937	0	7,891,937	0	XXX	XXX
5989999999 - Total Common Stocks					264,898,308	XXX	264,898,308	180,870,602	47,198	493,390	0	5,236,857	2,381,716	2,855,141	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					324,634,132	XXX	324,634,132	248,276,097	405,290	3,811,804	0	(1,660,551)	2,381,716	(4,405,871)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		12/01/2022	Direct		33	33	0
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		12/01/2022	Direct		31	31	0
0109999999. Subtotal - Bonds - U.S. Governments						65	65	0
60416S-BU-3	MINNESOTA ST HSG FIN AGY		09/30/2022	Corporate Action		10,000	10,000	0
60416S-HX-1	MINNESOTA ST HSG FIN AGY		09/30/2022	Corporate Action		20,000	20,000	0
60416S-KD-1	MINNESOTA ST HSG FIN AGY		09/30/2022	Corporate Action		20,000	20,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						50,000	50,000	0
000823-AJ-3	ABPCI II A1 - CDO	C	11/03/2022	BARCLAYS CAPITAL INC FIXED INC		524,700	550,000	1,607
00086A-AQ-7	ABPCI I AA2 - CDO	C	12/01/2022	PIPR		8,856,875	9,250,000	70,238
00173U-AE-4	AMMC 27 AJ - CDO	C	11/08/2022	Jefferies		3,080,000	3,080,000	0
006346-AS-9	ADMSO 181 A - ABS		11/30/2022	DEUTSCHE BANK SECURITIES, INC.		570,275	610,737	1,387
010392-FY-9	ALABAMA POWER CO		08/09/2022	MIZUHO SECURITIES USA INC.		2,997,480	3,000,000	0
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		06/07/2022	JP Morgan		999,980	1,000,000	0
023135-CF-1	AMAZON.COM INC		04/11/2022	JP Morgan		4,989,700	5,000,000	0
023135-CP-9	AMAZON.COM INC		11/29/2022	JP Morgan		2,848,347	2,850,000	0
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.		06/06/2022	BMO Capital Markets		1,000,000	1,000,000	0
03076C-AL-0	AMERIPRISE FINANCIAL INC		05/10/2022	Bank of America Merrill Lynch		3,499,160	3,500,000	0
03464H-AA-3	AOMT 225 A1 - RMBS		07/29/2022	DEUTSCHE BANK SECURITIES, INC.		1,950,331	2,000,000	8,250
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC		12/21/2022	AFG Private Placement		3,000,000	3,000,000	0
03938L-BE-3	ARCELORMITTAL SA	C	11/21/2022	JP Morgan		4,995,400	5,000,000	0
04685A-2K-6	ATHENE GLOBAL FUNDING		11/02/2022	Bank of America Merrill Lynch		1,890,624	2,150,000	30,303
04685A-3G-4	ATHENE GLOBAL FUNDING		09/16/2022	Various		7,179,873	8,530,000	46,090
06051G-KW-8	BANK OF AMERICA CORP		07/19/2022	Bank of America Merrill Lynch		5,000,000	5,000,000	0
06406R-BM-8	BANK OF NEW YORK MELLON CORP		10/18/2022	CITIGROUP		2,000,000	2,000,000	0
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		08/29/2022	BARCLAYS CAPITAL INC FIXED INC		1,962,670	2,000,000	7,583
073096-AA-7	BAYPORT POLYMERS LLC		04/11/2022	CITIGROUP		5,000,000	5,000,000	0
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		02/10/2022	BANC OF AMERICA/FIXED INCOME		3,557,138	3,699,932	3,340
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		04/21/2022	AFG Private Placement		4,000,000	4,000,000	0
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		10/31/2022	Bank of America Merrill Lynch		2,994,840	3,000,000	0
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		10/14/2022	GOLDMAN		1,640,320	2,000,000	17,938
10805V-AA-5	BRDGE 22SFR1 A - RMBS		11/17/2022	RBC CAPITAL MARKETS		8,199,294	9,000,000	0
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		10/27/2022	WELLS FARGO SECURITIES LLC		445,500	495,000	6,204
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		02/14/2022	NOMURA SECURITIES/FIXED INCOME		4,734,110	5,000,000	0
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		02/22/2022	CANTOR FITZGERALD + CO.		3,999,966	4,000,000	9,601
125491-AN-0	CI FINANCIAL CORP	C	10/13/2022	Stifel, Nicolaus & Co., Inc.		1,985,987	2,710,000	27,140
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		2,000,000	2,000,000	0
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		03/28/2022	NOMURA SECURITIES/FIXED INCOME		1,932,295	2,000,000	0
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORP		08/08/2022	JP Morgan		4,993,950	5,000,000	0
15089Q-AM-6	CELANESE US HOLDINGS LLC		10/13/2022	JP Morgan		1,886,620	2,000,000	31,853
17030E-AA-5	CHNGE 223 A1 - RMBS		06/24/2022	CANTOR FITZGERALD + CO.		1,956,942	2,000,000	7,778
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		01/21/2022	CANTOR FITZGERALD + CO.		1,999,985	2,000,000	4,343
172967-PA-3	CITIGROUP INC		11/09/2022	CITIGROUP		1,000,000	1,000,000	0
194162-AM-5	COLGATE-PALMOLIVE CO		08/01/2022	JP Morgan		2,997,240	3,000,000	0
222070-AE-4	COTY INC		06/15/2022	Bank of America Merrill Lynch		465,625	500,000	4,306
233046-AF-8	DNKN 2017-1 AII - RMBS		11/10/2022	BARCLAYS CAPITAL INC FIXED INC		1,901,076	2,118,190	20,155
233046-AK-7	DNKN 2019-1 A22 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		1,859,906	1,945,000	12,600
24422E-WE-5	JOHN DEERE CAPITAL CORP		04/12/2022	Bank of America Merrill Lynch		4,993,200	5,000,000	0
244608-AQ-8	DPATH 181R A2R - CDO	C	06/06/2022	GREENSLEDGE CAPITAL MARKETS LLC		2,500,000	2,500,000	0
253393-AF-9	DICK'S SPORTING GOODS INC		09/01/2022	Various		3,152,580	4,000,000	17,850
25461L-AA-0	DIRECTV FINANCING LLC		06/13/2022	CREDIT SUISSE SECURITIES (USA)		890,000	1,000,000	19,583
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Bank of America Merrill Lynch		1,860,407	1,885,000	469
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		11/02/2022	GUGGENHEIM		1,856,171	2,001,600	2,060
260543-DG-5	DOW CHEMICAL CO		10/24/2022	CITIGROUP		2,992,140	3,000,000	0
26845A-AA-9	EFC - 5.875% 20MM 4/1/27		03/28/2022	PIPR		2,000,000	2,000,000	0
29273V-AP-5	ENERGY TRANSFER LP		12/05/2022	Bank of America Merrill Lynch		1,499,610	1,500,000	0
29273V-AQ-3	ENERGY TRANSFER LP		12/05/2022	DEUTSCHE BANK SECURITIES, INC.		1,498,365	1,500,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
316773-DJ-6	FIFTH THIRD BANCORP		10/24/2022	GOLDMAN		2,000,000	2,000,000	0
319383-AE-5	FIRST BUSEY CORP		05/25/2022	PIPR		2,000,000	2,000,000	0
33767P-AA-6	FKH 22SFR2 A - RMBS		06/15/2022	MORGAN STANLEY CO		1,929,187	2,000,000	0
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		04/08/2022	J P MORGAN SECURITIES		1,751,079	1,878,462	1,722
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		01/27/2022	Bank of America Merrill Lynch		1,857,796	1,906,042	3,971
33938X-AE-5	FLEX LTD	C	11/30/2022	Bank of America Merrill Lynch		1,981,460	2,000,000	0
34417R-AB-2	FOCUS 221 A2 - RMBS		06/28/2022	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
34963V-AA-3	FCO 17 A - CDO	C	01/21/2022	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
361528-AA-0	GBXL 221 A - ABS		02/01/2022	WELLS FARGO SECURITIES LLC		999,519	1,000,000	0
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/		02/24/2022	AFG Private Placement		1,000,000	1,000,000	0
38177G-AE-1	GCTLF 201 C - CDO	C	02/10/2022	CREDIT SUISSE SECURITIES (USA)		500,625	500,000	1,356
38178G-AA-8	GOCAP 49 AR - CDO		01/01/2022	WELLS FARGO SECURITIES LLC		0	0	(1)
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		08/23/2022	PIPR		1,980,180	2,000,000	0
40434L-AN-5	HP INC		10/14/2022	GOLDMAN		1,748,080	2,000,000	35,750
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025		11/14/2022	AFG Private Placement		8,000,000	8,000,000	0
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC		10/13/2022	BARCLAYS CAPITAL INC FIXED INC		1,709,140	2,000,000	10,675
43133K-AC-9	HCOMF 1 ARR - CDO	C	01/25/2022	PIPR		2,988,000	3,000,000	13,650
437076-CN-0	HOME DEPOT INC		03/24/2022	MORGAN STANLEY CO		4,078,024	4,100,000	0
437076-CS-9	HOME DEPOT INC		09/12/2022	CREDIT SUISSE SECURITIES (USA)		4,994,050	5,000,000	0
43730N-AA-4	HPA 221 A - CMBS		03/25/2022	ROYAL BANK OF CANADA		2,969,800	3,000,000	0
43789K-AA-0	HOF 221 A1 - CMO/RMBS		08/05/2022	CREDIT SUISSE SECURITIES (USA)		989,626	1,000,000	5,647
452327-AP-4	ILLUMINA INC		11/29/2022	GOLDMAN		1,997,260	2,000,000	0
458140-AX-8	INTEL CORP		02/22/2022	CREDIT SUISSE SECURITIES (USA)		9,088,728	8,800,000	79,310
458140-BY-5	INTEL CORP		08/02/2022	JP Morgan		998,960	1,000,000	0
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP		02/04/2022	GOLDMAN		4,830,550	5,000,000	19,597
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES		2,499,650	2,500,000	0
46590X-AG-1	JBS USA LUX SA		06/06/2022	MIZUHO SECURITIES USA INC.		991,990	1,000,000	0
46604E-AG-7	IVYH 9RR A2R - CDO		02/14/2022	Natixis		3,000,000	3,000,000	0
466365-AB-9	JACK 2019-1 A2II - RMBS		10/27/2022	BARCLAYS CAPITAL INC FIXED INC		1,331,597	1,477,500	12,124
466365-AD-5	JACK 221 A21 - RMBS		02/04/2022	Bank of America Merrill Lynch		498,594	500,000	0
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		02/10/2022	J P MORGAN SECURITIES		2,789,600	2,907,726	2,625
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		02/03/2022	JP Morgan		2,904,658	2,981,207	828
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		11/22/2022	JP Morgan		5,567,872	6,000,000	22,958
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		04/06/2022	Bank of America Merrill Lynch		969,570	1,000,000	2,492
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		05/10/2022	JP Morgan		3,487,645	3,500,000	0
49326E-EN-9	KEYCORP		05/16/2022	KEYBANK CAPITAL MARKETS INC		2,000,000	2,000,000	0
501797-AQ-7	BATH & BODY WORKS INC		05/18/2022	RBC CAPITAL MARKETS		542,275	545,000	12,667
539439-AW-9	LLOYDS BANKING GROUP PLC	C	11/07/2022	MORGAN STANLEY CO		3,000,000	3,000,000	0
55272X-AA-0	MFA FINANCIAL INC		04/06/2022	Stifel, Nicolaus & Co., Inc.		991,250	1,000,000	19,618
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		04/05/2022	WELLS FARGO SECURITIES LLC		3,466,209	3,500,000	14,054
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		06/07/2022	BARCLAYS CAPITAL INC FIXED INC		2,445,648	2,500,000	10,556
55285U-AA-1	MFRA 22INV2 A1 - RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		1,967,864	2,000,000	7,700
57636Q-AR-5	MASTERCARD INC		03/11/2022	GOLDMAN		2,061,480	2,000,000	30,983
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		02/10/2022	Amherst Securities Group LLC		2,936,627	2,966,290	3,213
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		02/09/2022	J P MORGAN SECURITIES		1,908,913	1,974,312	1,371
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		11/21/2022	Bank of America Merrill Lynch		4,975,050	5,000,000	0
59408T-AA-8	MICHAEL KORS (USA) INC		06/13/2022	GOLDMAN		950,000	1,000,000	5,194
61034J-AC-4	MCMML 13 A2 - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		01/27/2022	CANTOR FITZGERALD + CO.		1,744,933	1,790,249	3,730
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		03/01/2022	CANTOR FITZGERALD + CO.		0	(21,309)	0
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		09/13/2022	AFG Private Placement		3,000,000	3,000,000	0
61774A-AA-1	MORGAN STANLEY DIRECT LENDING FUND		02/08/2022	SMBC SECURITIES INC		997,480	1,000,000	0
629377-CP-5	NRG ENERGY INC		06/21/2022	JP Morgan		852,740	1,000,000	1,429
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/02/2022	CANTOR FITZGERALD + CO.		1,871,496	1,986,331	2,906
639057-AG-3	NATWEST GROUP PLC	C	11/03/2022	JP Morgan		8,000,000	8,000,000	0
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		1,472,940	1,645,742	1,873

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		10/21/2022	Bank of America Merrill Lynch		1,490,498	1,894,952	3,790
665859-AW-4	NORTHERN TRUST CORP		05/05/2022	WELLS FARGO SECURITIES LLC		4,742,305	4,750,000	0
665859-AX-2	NORTHERN TRUST CORP		10/26/2022	CITIGROUP		996,460	1,000,000	0
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		04/08/2022	J P MORGAN SECURITIES		910,794	977,247	1,384
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		06/07/2022	Bank of America Merrill Lynch		1,865,781	2,000,000	7,389
683715-AF-3	OPEN TEXT CORP	C	11/16/2022	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
68389X-BN-4	ORACLE CORP		01/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,030,670	1,000,000	5,868
68389X-CJ-2	ORACLE CORP		11/07/2022	CITIGROUP		2,994,720	3,000,000	0
69120V-AN-1	OWL ROCK CORE INCOME CORP		09/09/2022	SMBC SECURITIES INC		1,994,700	2,000,000	0
69371R-R9-9	PACCAR FINANCIAL CORP		08/03/2022	MITSUBISHI UFJ SECURITIES		2,997,870	3,000,000	0
69546M-AA-5	PAID 221 A - ABS		01/26/2022	CANTOR FITZGERALD + CO.		3,000,000	3,000,000	0
70450Y-AK-9	PAYPAL HOLDINGS INC		05/16/2022	MORGAN STANLEY CO		2,996,190	3,000,000	0
713448-FL-7	PEPSICO INC		07/14/2022	MORGAN STANLEY CO		2,996,160	3,000,000	0
74331U-AA-6	PROG 22SFR3 A - RMBS		04/06/2022	ROYAL BANK OF CANADA		957,594	1,000,000	0
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		12/01/2022	INTERCOMPANY		0	0	(17)
749384-AA-1	RCKT 215 A1 - CMO/RMBS		01/13/2022	CANTOR FITZGERALD + CO.		1,442,547	1,466,143	1,731
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		01/10/2022	Bank of America Merrill Lynch		1,959,688	2,000,000	2,361
74969X-AA-9	RPIT 221 A - CMO/RMBS		01/21/2022	BARCLAYS CAPITAL INC FIXED INC		2,995,855	3,000,000	0
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		04/01/2022	RW Baird		1,985,000	2,000,000	889
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		01/07/2022	WELLS FARGO SECURITIES LLC		971,356	987,402	686
75574U-AC-5	READY CAPITAL CORP		04/08/2022	PIPR		3,000,000	3,000,000	0
78403D-AZ-3	SBA TOWER TRUST - ABS		11/15/2022	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		01/19/2022	MORGAN STANLEY CO		974,688	1,000,000	1,736
82967N-BA-5	SIRIUS XM RADIO INC		06/22/2022	Various		1,861,250	2,000,000	38,611
87267C-AA-6	TRP 211 A - ABS		11/03/2022	Amherst Securities Group LLC		3,221,607	3,915,360	4,503
87342R-AE-4	BELL 181 A22 - RMBS		06/08/2022	Various		2,892,912	2,900,000	25,618
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/10/2022	Various		4,308,948	5,225,513	21,196
876030-AA-5	TAPESTRY INC		09/01/2022	WELLS FARGO SECURITIES LLC		2,358,930	3,000,000	43,463
87612E-BM-7	TARGET CORP		01/19/2022	CITIGROUP		1,497,450	1,500,000	0
87612E-BP-0	TARGET CORP		09/06/2022	DEUTSCHE BANK SECURITIES, INC.		4,991,200	5,000,000	0
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		09/01/2022	Various		3,282,500	4,000,000	44,778
88089J-AA-5	TERRA ABS I LLC - ABS		12/15/2022	MORGAN STANLEY CO		10,000,000	10,000,000	0
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC		04/13/2022	AFG Private Placement		3,000,000	3,000,000	0
89214P-DD-8	TOWNE BANK		02/02/2022	PIPR		2,000,000	2,000,000	0
89609M-AA-7	TRIBUTE RAIL LLC - ABS		05/19/2022	WELLS FARGO SECURITIES LLC		1,499,698	1,500,000	0
89656R-AA-8	TRL 221 A - RMBS		04/20/2022	CREDIT SUISSE SECURITIES (USA)		999,957	1,000,000	0
89657A-AC-0	TRL 2020-1 A - RMBS		11/29/2022	Amherst Securities Group LLC		65,331	75,581	58
89788N-AA-8	TRUIST FINANCIAL CORP		10/14/2022	UBS SECURITIES		1,795,960	2,000,000	21,849
90352W-AD-6	STEAM 2021-1 A - ABS		02/25/2022	DEUTSCHE BANC ALEX. BROWN INST		902,372	952,372	179
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		02/04/2022	BANC OF AMERICA/FIXED INCOME		1,400,946	1,445,205	703
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		02/04/2022	BANC OF AMERICA/FIXED INCOME		3,799,539	3,922,737	1,907
907818-GB-8	UNION PACIFIC CORP		09/06/2022	BARCLAYS CAPITAL INC FIXED INC		4,983,050	5,000,000	0
91159H-JG-6	US BANCORP		10/14/2022	US BANCORP		1,833,600	2,000,000	23,731
92257B-AA-0	VCC 2022-3 A - CMBS		06/08/2022	CITIGROUP		1,497,100	1,500,000	8,483
92258X-AA-1	VCC 221 A - RMBS		02/14/2022	CITIGROUP		2,979,455	3,000,000	12,393
92259U-AA-6	VCC 222 A - RMBS		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,646	2,000,000	9,599
92538G-AA-0	VERUS 218 A1 - CMO/RMBS		02/10/2022	BARCLAYS CAPITAL INC		2,349,300	2,401,456	1,582
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		03/22/2022	CREDIT SUISSE SECURITIES (USA)		1,496,060	1,500,000	3,958
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)		499,994	500,000	2,361
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		04/11/2022	JP Morgan		2,378,850	2,500,000	18,757
931142-EX-7	WALMART INC		09/06/2022	BARCLAYS CAPITAL INC FIXED INC		4,989,200	5,000,000	0
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		01/13/2022	WELLS FARGO SECURITIES LLC		2,452,344	2,500,000	4,514
96034J-AB-2	WESTR 221 B - RMBS		01/14/2022	Amherst Securities Group LLC		499,406	500,000	0
974153-AB-4	WSTOP 201 A2 - RMBS		06/02/2022	RW Baird		1,788,513	1,990,000	157
98379J-AA-3	XPO ESCROW SUB LLC		10/12/2022	Various		2,985,000	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						405,669,818	419,216,980	992,891
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		09/15/2022	JEFFRIES		2,617,443	2,957,563	0
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		09/08/2022	CITI BANK		1,418,676	1,483,583	0
16384Y-AF-4	CHEMOURS COMPANY, THE - TRANCHE B-2 US$		09/16/2022	JP MORGAN		2,916,461	2,991,242	0
17288Y-AD-4	CITADEL SECURITIES LP - 2021 TERM LOAN		09/01/2022	GOLDMAN SACHS		1,464,408	1,496,203	0
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		05/17/2022	BARCLAYS		1,008,750	1,000,000	0
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		09/08/2022	CITIBANK		941,250	1,000,000	0
N8233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA	C	08/29/2022	DEUTSCHE BANK		1,859,625	1,900,000	0
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM	C	09/16/2022	BARCLAYS		488,750	500,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						12,715,363	13,328,590	0
2509999997. Total - Bonds - Part 3						418,435,246	432,595,635	992,891
2509999998. Total - Bonds - Part 5						10,370,734	10,580,000	23,421
2509999999. Total - Bonds						428,805,980	443,175,635	1,016,312
808513-CB-9	CHARLES SCHWAB CORP		03/02/2022	Bank of America Merrill Lynch	3,000,000.000	3,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						3,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						3,000,000	XXX	0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		08/31/2022	Stock Options	0.000	180,776		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		06/07/2022	Capital Contribution	0.000	15,000,000		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		12/31/2022	Stock Options	0.000	171,990		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,352,766	XXX	0
5989999997. Total - Common Stocks - Part 3						15,352,766	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						15,352,766	XXX	0
5999999999. Total - Preferred and Common Stocks						18,352,766	XXX	0
6009999999 - Totals						447,158,746	XXX	1,016,312

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-BS-9	FN 253949 - RMBS		12/01/2022	Paydown		2,883	2,883	3,291	3,290	0	(407)	0	(407)	0	2,883	0	0	0	90	09/01/2031
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		09/01/2022	Paydown		36	36	36	36	0	(1)	0	(1)	0	36	0	0	0	0	06/20/2063
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		11/01/2022	Paydown		13,605	13,605	13,686	13,681	0	(75)	0	(75)	0	13,605	0	0	0	30	04/20/2063
0109999999. Subtotal - Bonds - U.S. Governments						16,524	16,524	17,014	17,007	0	(483)	0	(483)	0	16,524	0	0	0	120	XXX
172217-SC-6	CINCINNATI OHIO		06/01/2022	Call @ 100.00		1,790,000	1,790,000	1,892,495	1,791,663	0	(35,869)	0	(35,869)	0	1,790,000	0	0	0	44,750	12/01/2023
172217-SD-4	CINCINNATI OHIO		06/01/2022	Call @ 100.00		1,000,000	1,000,000	1,057,770	1,000,937	0	(20,214)	0	(20,214)	0	1,000,000	0	0	0	25,000	12/01/2024
438670-H2-0	HONOLULU HAWAII CITY & CNTY		11/01/2022	Call @ 100.00		5,065,000	5,065,000	5,457,841	5,268,913	0	(203,913)	0	(203,913)	0	5,065,000	0	0	0	253,250	11/01/2030
537360-RB-7	LITTLE ROCK ARK		11/30/2022	Call @ 100.00		1,000,000	1,000,000	1,001,130	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,976	03/01/2033
537360-RC-5	LITTLE ROCK ARK		11/30/2022	Call @ 100.00		960,000	960,000	960,509	960,000	0	0	0	0	0	960,000	0	0	0	19,056	03/01/2036
64966J-RL-2	NEW YORK N Y		05/12/2022	Call @ 100.00		5,000,000	5,000,000	5,098,700	5,000,000	0	0	0	0	0	5,000,000	0	0	0	153,472	10/01/2029
68609T-HV-3	OREGON		12/01/2022	Direct		170,000	170,000	193,256	174,076	0	(4,076)	0	(4,076)	0	170,000	0	0	0	2,504	06/01/2049
68609T-SH-2	OREGON		12/01/2022	Direct		150,000	150,000	162,027	151,458	0	(1,458)	0	(1,458)	0	150,000	0	0	0	2,705	12/01/2049
854854-FV-3	STANTON TEX INDPT SCH DIST		04/01/2022	Call @ 100.00		500,000	500,000	517,895	500,000	0	(2,459)	0	(2,459)	0	500,000	0	0	0	15,694	02/15/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,635,000	15,635,000	16,341,624	15,847,047	0	(267,989)	0	(267,989)	0	15,635,000	0	0	0	555,407	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		12/01/2022	Paydown		71,120	71,120	71,746	71,621	0	(501)	0	(501)	0	71,120	0	0	0	1,100	07/01/2043
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		07/15/2022	Call @ 100.00		35,000	35,000	36,094	35,141	0	(141)	0	(141)	0	35,000	0	0	0	1,125	01/15/2040
196479-2D-0	COLORADO HSG & FIN AUTH		11/01/2022	Direct		460,000	460,000	539,161	470,754	0	(10,754)	0	(10,754)	0	460,000	0	0	0	8,530	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Paydown		116,967	116,968	146,332	146,060	0	(29,093)	0	(29,093)	0	116,967	0	0	0	3,518	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Call @ 100.00		472,732	472,732	487,869	487,760	0	(162)	0	(162)	0	487,598	0	(14,866)	(14,866)	7,365	11/01/2045
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Call @ 100.00		43,115	43,115	43,725	43,652	0	(35)	0	(35)	0	43,617	0	(502)	(502)	906	07/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH		11/01/2022	Direct		290,000	290,000	330,809	294,624	0	(4,624)	0	(4,624)	0	290,000	0	0	0	5,045	05/01/2050
20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG		08/24/2022	Call @ 100.00		485,000	485,000	498,599	496,982	0	(2,255)	0	(2,255)	0	494,727	0	(9,727)	(9,727)	6,745	11/15/2044
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2022	Call @ 100.00		95,000	95,000	97,515	97,216	0	(316)	0	(316)	0	96,900	0	(1,900)	(1,900)	1,275	11/15/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		300,000	300,000	320,307	302,053	0	(2,053)	0	(2,053)	0	300,000	0	0	0	3,339	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		285,000	285,000	299,261	287,123	0	(2,123)	0	(2,123)	0	285,000	0	0	0	2,921	05/15/2039
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Direct		1,155,000	1,155,000	1,266,180	1,160,631	0	(5,631)	0	(5,631)	0	1,155,000	0	0	0	13,014	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/17/2022	Direct		235,000	235,000	257,896	237,745	0	(2,745)	0	(2,745)	0	235,000	0	0	0	4,718	11/15/2037
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Direct		295,000	295,000	319,559	297,477	0	(2,477)	0	(2,477)	0	295,000	0	0	0	3,342	11/15/2041
3133N3-U9-3	FH RE6008 - RMBS		12/01/2022	Paydown		451,427	451,427	468,322	467,109	0	(15,682)	0	(15,682)	0	451,427	0	0	0	3,802	11/01/2049
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		12/15/2022	Call @ 100.00		680,000	680,000	707,934	704,510	0	(1,874)	0	(1,874)	0	702,636	0	(22,636)	(22,636)	8,707	05/15/2027
31397P-PN-4	FHM M012 AA2 - CMBS		06/15/2022	Various		1,711,535	1,711,539	1,737,572	1,719,200	0	(7,665)	0	(7,665)	0	1,711,535	0	0	0	12,001	08/15/2051
31397P-PP-9	FHM M012 AA3 - CMBS		06/15/2022	Various		1,711,535	1,711,539	1,760,917	1,726,250	0	(14,715)	0	(14,715)	0	1,711,535	0	0	0	19,877	08/15/2051
31397P-PV-6	FHM M012 A31 - CMBS		06/15/2022	Various		3,423,069	3,423,079	3,514,475	3,450,265	0	(27,196)	0	(27,196)	0	3,423,069	0	0	0	37,504	08/15/2051
3140JX-EE-4	FN B02832 - RMBS		12/01/2022	Paydown		2,820	2,820	2,922	2,925	0	(105)	0	(105)	0	2,820	0	0	0	45	09/01/2049
3140K0-EL-8	FN B04638 - RMBS		12/01/2022	Paydown		362,339	362,339	373,696	372,137	0	(9,797)	0	(9,797)	0	362,339	0	0	0	2,436	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2022	Paydown		139,431	139,431	144,894	145,082	0	(5,651)	0	(5,651)	0	139,431	0	0	0	1,520	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS		12/01/2022	Paydown		122,277	122,277	126,698	126,778	0	(4,500)	0	(4,500)	0	122,277	0	0	0	1,491	01/01/2050
31418D-HY-1	FN MA3846 - RMBS		12/01/2022	Paydown		211,706	211,706	217,359	215,790	0	(4,084)	0	(4,084)	0	211,706	0	0	0	(3,154)	11/01/2049
31418D-JW-3	FN MA3876 - RMBS		12/01/2022	Paydown		101,210	101,210	104,257	104,294	0	(3,084)	0	(3,084)	0	101,210	0	0	0	1,037	12/01/2049
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS		12/01/2022	Paydown		161,744	161,744	165,951	164,807	0	(3,063)	0	(3,063)	0	161,744	0	0	0	2,300	01/01/2036
34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2022	Direct		845,000	845,000	928,478	851,922	0	(6,922)	0	(6,922)	0	845,000	0	0	0	27,306	01/01/2050
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV		06/01/2022	Call @ 100.00		300,000	300,000	325,485	316,884	0	(1,029)	0	(1,029)	0	315,855	0	(15,855)	(15,855)	2,779	12/01/2032
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		12/01/2022	Paydown		53,484	53,484	54,117	54,109	0	(624)	0	(624)	0	53,484	0	0	0	753	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2022	Paydown		131,315	131,315	139,680	139,529	0	(8,214)	0	(8,214)	0	131,315	0	0	0	2,137	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		210,000	210,000	214,406	211,541	0	(1,541)	0	(1,541)	0	210,000	0	0	0	6,200	07/01/2034
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		65,000	65,000	72,182	65,329	0	(329)	0	(329)	0	65,000	0	0	0	1,722	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		10/03/2022	Direct		50,000	50,000	55,774	50,860	0	(860)	0	(860)	0	50,000	0	0	0	1,937	04/01/2050
45201Y-M9-5	ILLINOIS HSG DEV AUTH REV		08/01/2022	Direct		230,000	230,000	243,158	231,440	0	(1,440)	0	(1,440)	0	230,000	0	0	0	6,433	02/01/2035
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2022	Paydown		265,222	265,222	272,388	271,075	0	(5,853)	0	(5,853)	0	265,222	0	0	0	3,166	02/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV		11/01/2022	Direct		180,000	180,000	199,922	182,100	0	(2,100)	0	(2,100)	0	180,000	0	0	0	5,008	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2022	Paydown		1,861,092	1,861,092	1,875,366	1,868,307	0	(7,215)	0	(7,215)	0	1,861,092	0	0	0	17,887	06/01/2043
45201Y-ZK-6	ILLINOIS HSG DEV AUTH REV		05/02/2022	Call @ 100.00		390,000	390,000	398,096	397,240	0	(1,125)	0	(1,125)	0	396,116	0	(6,116)	(6,116)	11,700	02/01/2035
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2022	Paydown		25,466	25,466	26,450	26,418	0	(952)	0	(952)	0	25,466	0	0	0	420	02/01/2031
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2022	Call @ 100.00		58,626	58,626	60,773	60,250	0	(110)	0	(110)	0	60,140	0	(1,514)	(1,514)	1,296	03/01/2059
462467-NT-4	IOWA FIN AUTH SINGLE FAMILY MTG REV - MB		02/01/2022	Paydown		538,418	538,418	538,676	538,418	0	0	0	0	0	538,418	0	0	0	1,926	02/01/2043
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		11/01/2022	Paydown		30,248	33,070	36,288	32,978	0	(2,730)	0	(2,730)	0	30,248	0	0	0	606	02/01/2033
49130R-AL-4	KENTUCKY HSG CORP CONDUIT MULTIFAMILY MT		12/01/2022	Direct		45,000	45,000	46,321	45,000	0	0	0	0	0	45,000	0	0	0	1,750	06/01/2035
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2022	Paydown		54,227	54,227	54,882	54,701	0	(474)	0	(474)	0	54,227	0	0	0	830	12/01/2038
56052F-AT-2	MAINE ST HSG AUTH MTG PUR		11/17/2022	Direct		335,000	335,000	345,931	339,479	0	(4,479)	0	(4,479)	0	335,000	0	0	0	8,904	11/15/2040
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		11/17/2022	Direct		95,000	95,000	97,501	95,758	0	(758)	0	(758)	0	95,000	0	0	0	2,477	11/15/2035
56052F-GP-4	MAINE ST HSG AUTH MTG PUR		11/17/2022	Direct		140,000	140,000	148,284	141,789	0	(1,789)	0	(1,789)	0	140,000	0	0	0	4,233	11/15/2047
56052F-KD-6	MAINE ST HSG AUTH MTG PUR		02/24/2022	Call @ 100.00		2,310,000	2,310,000	2,523,906	2,489,051	0	(5,251)	0	(5,251)	0	2,483,800	0	(173,800)	(173,800)	10,876	11/15/2037
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2022	Paydown		114,398	114,398	116,106	115,893	0	(1,495)	0	(1,495)	0	114,398	0	0	0	2,468	07/01/2043
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2022	Call @ 100.00		21,392	21,392	21,946	21,883	0	(30)	0	(30)	0	21,853	0	(461)	(461)	461	11/01/2058
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		245,000	245,000	245,399	245,349	0	(143)	0	(143)	0	245,206	0	(206)	(206)	6,985	09/01/2044
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		45,000	45,000	48,343	45,735	0	(224)	0	(224)	0	45,511	0	(511)	(511)	942	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		11/01/2022	Call @ 100.00		1,470,000	1,470,000	1,570,269	1,536,329	0	(28,613)	0	(28,613)	0	1,507,716	0	(37,716)	(37,716)	44,563	12/01/2029
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV		11/01/2022	Call @ 100.00		770,000	770,000	812,881	800,829	0	(13,256)	0	(13,256)	0	787,573	0	(17,573)	(17,573)	25,407	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV		11/01/2022	Call @ 100.00		535,000	535,000	574,151	563,001	0	(12,125)	0	(12,125)	0	550,876	0	(15,876)	(15,876)	14,803	12/01/2025
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Call @ 100.00		205,000	205,000	213,116	211,218	0	(747)	0	(747)	0	210,471	0	(5,471)	(5,471)	2,468	06/01/2045
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		08/15/2022	Call @ 100.00		5,000,000	5,000,000	5,338,500	5,151,431	0	(151,431)	0	(151,431)	0	5,000,000	0	0	0	250,000	08/15/2029
576000-NH-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		08/15/2022	Call @ 100.00		10,355,000	10,355,000	11,042,779	10,662,783	0	(307,783)	0	(307,783)	0	10,355,000	0	0	0	517,750	08/15/2030
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		120,000	120,000	124,357	121,340	0	(1,340)	0	(1,340)	0	120,000	0	0	0	3,600	06/01/2046
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Call @ 100.00		375,000	375,000	400,673	396,598	0	(2,215)	0	(2,215)	0	394,383	0	(19,383)	(19,383)	6,281	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		385,000	385,000	405,266	389,764	0	(4,764)	0	(4,764)	0	385,000	0	0	0	11,500	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		205,000	205,000	215,769	207,152	0	(2,152)	0	(2,152)	0	205,000	0	0	0	5,338	06/01/2047
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		135,000	135,000	146,193	136,685	0	(1,685)	0	(1,685)	0	135,000	0	0	0	4,000	12/01/2048
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		497,655	497,655	498,621	497,655	0	0	0	0	0	497,655	0	0	0	6,077	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		910,546	910,546	915,509	912,221	0	(1,675)	0	(1,675)	0	910,546	0	0	0	9,551	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		223,570	223,570	225,287	224,730	0	(1,161)	0	(1,161)	0	223,570	0	0	0	1,653	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		68,574	68,574	70,182	70,002	0	(1,428)	0	(1,428)	0	68,574	0	0	0	862	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		286,405	286,405	291,056	289,769	0	(3,364)	0	(3,364)	0	286,405	0	0	0	3,710	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		335,072	335,072	347,908	344,337	0	(9,266)	0	(9,266)	0	335,072	0	0	0	4,314	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		433,486	433,486	444,171	441,218	0	(7,732)	0	(7,732)	0	433,486	0	0	0	5,163	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		296,644	296,644	302,351	301,252	0	(4,608)	0	(4,608)	0	296,644	0	0	0	3,283	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		209,837	209,838	215,585	214,595	0	(4,758)	0	(4,758)	0	209,837	0	0	0	2,076	03/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY		11/02/2022	Call @ 100.00		120,000	120,000	121,057	119,455	0	(429)	0	(429)	0	120,027	0	(27)	(27)	2,899	07/01/2031
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		175,000	175,000	183,247	176,576	0	(2,224)	0	(2,224)	0	175,870	0	(870)	(870)	5,627	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		210,000	210,000	217,944	211,261	0	(2,375)	0	(2,375)	0	211,040	0	(1,040)	(1,040)	6,901	01/01/2041
60416S-TB-6	MINNESOTA ST HSG FIN AGY		12/01/2022	Direct		195,000	195,000	211,263	208,738	0	(13,738)	0	(13,738)	0	195,000	0	0	0	7,805	01/01/2031
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		275,000	275,000	290,414	279,310	0	(3,568)	0	(3,568)	0	275,742	0	(742)	(742)	8,453	01/01/2047
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	Paydown		236,807	236,807	238,448	236,807	0	0	0	0	0	236,807	0	0	0	962	12/01/2032
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2022	Direct		320,000	320,000	341,251	324,037	0	(4,037)	0	(4,037)	0	320,000	0	0	0	4,247	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		12/01/2022	Paydown		14,218	14,218	14,713	14,666	0	(447)	0	(447)	0	14,218	0	0	0	326	01/01/2040
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Direct		200,000	200,000	209,290	202,036	0	(2,036)	0	(2,036)	0	200,000	0	0	0	3,339	05/01/2038
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2022	Direct		275,000	275,000	306,870	279,514	0	(4,514)	0	(4,514)	0	275,000	0	0	0	5,714	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Call @ 100.00		320,000	320,000	357,930	327,279	0	(4,390)	0	(4,390)	0	322,889	0	(2,889)	(2,889)	5,167	05/01/2050
61212R-6C-5	MONTANA ST BRD HSG - RMBS		12/01/2022	Direct		105,000	105,000	109,937	106,251	0	(1,251)	0	(1,251)	0	105,000	0	0	0	3,113	12/01/2035

ANNUAL STATEMENT FOR THE YEAR 2022 OF GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
61212R-X7-6	MONTANA ST BRD HSG - RMBS		12/01/2022	Direct		55,000	55,000	56,466	55,482	0	(482)	0	(482)	0	55,000	0	0	0	1,600	12/01/2038
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/01/2022	Direct		275,000	275,000	310,118	278,418	0	(3,418)	0	(3,418)	0	275,000	0	0	0	8,400	06/01/2050
63968M-EV-7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Call @ 100.00		125,000	125,000	125,949	125,682	0	(682)	0	(682)	0	125,000	0	0	0	2,588	03/01/2043
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		415,000	415,000	415,643	415,154	0	(146)	0	(146)	0	415,007	0	(7)	(7)	9,018	09/01/2045
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Direct		715,000	715,000	756,971	722,220	0	(7,220)	0	(7,220)	0	715,000	0	0	0	15,021	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Direct		150,000	150,000	161,273	152,020	0	(2,020)	0	(2,020)	0	150,000	0	0	0	3,511	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		95,000	95,000	101,559	96,575	0	(587)	0	(587)	0	95,988	0	(988)	(988)	1,325	09/01/2049
641272-FX-2	NEVADA HSG DIV		10/03/2022	Direct		60,000	60,000	67,021	60,000	0	0	0	0	0	60,000	0	0	0	2,138	04/01/2039
641279-LR-3	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/03/2022	Direct		255,000	255,000	260,396	257,370	0	(2,370)	0	(2,370)	0	255,000	0	0	0	6,650	04/01/2044
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		10/03/2022	Direct		355,000	355,000	397,628	359,368	0	(4,368)	0	(4,368)	0	355,000	0	0	0	11,925	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Call @ 100.00		105,000	105,000	107,731	106,683	0	(502)	0	(502)	0	106,181	0	(1,181)	(1,181)	2,607	03/01/2045
647200-3M-4	NEW MEXICO MTG FIN AUTH		03/01/2022	Call @ 100.00		2,030,000	2,030,000	2,071,737	2,036,000	0	(5,618)	0	(5,618)	0	2,030,382	0	(382)	(382)	14,563	09/01/2041
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Call @ 100.00		145,000	145,000	151,248	148,495	0	(1,283)	0	(1,283)	0	147,212	0	(2,212)	(2,212)	3,818	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2022	Paydown		281,688	281,688	290,243	288,772	0	(7,084)	0	(7,084)	0	281,688	0	0	0	4,432	08/01/2038
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		272,977	272,977	280,997	277,017	0	(4,040)	0	(4,040)	0	272,977	0	0	0	3,436	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		425,119	425,119	433,651	430,168	0	(5,049)	0	(5,049)	0	425,119	0	0	0	4,721	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		290,000	290,000	320,146	293,484	0	(3,484)	0	(3,484)	0	290,000	0	0	0	9,381	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		140,000	140,000	151,949	141,306	0	(1,306)	0	(1,306)	0	140,000	0	0	0	3,991	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		270,000	270,000	284,291	271,338	0	(1,338)	0	(1,338)	0	270,000	0	0	0	7,263	07/01/2050
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/15/2022	Paydown		46,650	46,650	46,672	46,650	0	0	0	0	0	46,650	0	0	0	779	06/15/2036
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Call @ 100.00		280,000	280,000	290,987	286,758	0	(2,952)	0	(2,952)	0	283,806	0	(3,806)	(3,806)	6,632	10/01/2034
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		105,000	105,000	107,324	105,540	0	(540)	0	(540)	0	105,000	0	0	0	1,320	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		110,000	110,000	112,825	110,789	0	(789)	0	(789)	0	110,000	0	0	0	1,740	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Call @ 100.00		235,000	235,000	238,993	238,309	0	(1,437)	0	(1,437)	0	236,873	0	(1,873)	(1,873)	4,674	10/01/2043
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		400,000	400,000	441,072	403,897	0	(3,897)	0	(3,897)	0	400,000	0	0	0	5,879	10/01/2032
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Direct		1,130,000	1,130,000	1,198,975	1,141,143	0	(11,143)	0	(11,143)	0	1,130,000	0	0	0	23,125	07/01/2031
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Direct		260,000	260,000	287,066	262,343	0	(2,343)	0	(2,343)	0	260,000	0	0	0	5,769	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		185,000	185,000	197,513	185,967	0	(967)	0	(967)	0	185,000	0	0	0	4,794	07/01/2047
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		11/14/2022	RBC CAPITAL MARKETS		1,420,008	1,425,000	1,570,350	1,551,207	0	(38,620)	0	(38,620)	0	1,512,587	0	(92,579)	(92,579)	76,403	07/01/2047
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		11/01/2022	Call @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	(335)	07/01/2032
658909-FV-3	NORTH DAKOTA ST HSG FIN AGY		01/03/2022	Call @ 100.00		450,000	450,000	461,102	459,886	0	(27)	0	(27)	0	459,859	0	(9,859)	(9,859)	9,000	07/01/2034
658909-KS-4	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		730,000	730,000	782,918	733,627	0	(3,627)	0	(3,627)	0	730,000	0	0	0	12,182	07/01/2031
658909-KT-2	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Direct		445,000	445,000	478,424	447,327	0	(2,327)	0	(2,327)	0	445,000	0	0	0	8,041	01/01/2035
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		450,000	450,000	486,963	453,750	0	(3,750)	0	(3,750)	0	450,000	0	0	0	13,400	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		285,000	285,000	307,991	287,173	0	(2,173)	0	(2,173)	0	285,000	0	0	0	8,500	07/01/2048
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV		09/20/2022	Call @ 100.00		15,000	15,000	15,043	15,000	0	0	0	0	0	15,000	0	0	0	675	03/20/2038
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Paydown		415,488	415,488	439,075	433,567	0	(18,079)	0	(18,079)	0	415,488	0	0	0	7,506	02/01/2044
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Paydown		135,183	135,183	137,636	137,463	0	(2,280)	0	(2,280)	0	135,183	0	0	0	1,846	03/01/2036
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Call @ 100.00		35,000	35,000	36,464	35,877	0	(782)	0	(782)	0	35,095	0	(95)	(95)	1,006	09/01/2036
67756Q-UV-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		245,000	245,000	274,995	247,928	0	(2,928)	0	(2,928)	0	245,000	0	0	0	5,920	03/01/2032
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		595,000	595,000	670,226	601,893	0	(6,893)	0	(6,893)	0	595,000	0	0	0	20,588	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		175,000	175,000	195,367	178,101	0	(3,101)	0	(3,101)	0	175,000	0	0	0	6,835	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		155,000	155,000	155,814	155,350	0	(350)	0	(350)	0	155,000	0	0	0	3,507	07/01/2034
686087-QJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Direct		165,000	165,000	177,108	165,808	0	(808)	0	(808)	0	165,000	0	0	0	2,998	07/01/2029
686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		450,000	450,000	463,338	454,591	0	(4,591)	0	(4,591)	0	450,000	0	0	0	16,193	07/01/2044
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Call @ 100.00		265,000	265,000	272,253	270,095	0	(1,153)	0	(1,153)	0	268,942	0	(3,942)	(3,942)	8,243	07/01/2044
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		235,000	235,000	239,336	236,826	0	(1,826)	0	(1,826)	0	235,000	0	0	0	6,861	07/01/2044
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		110,000	110,000	113,947	111,143	0	(1,143)	0	(1,143)	0	110,000	0	0	0	3,274	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		405,000	405,000	435,784	409,712	0	(4,712)	0	(4,712)	0	405,000	0	0	0	13,026	07/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		165,000	165,000	177,189	166,818	0	(1,818)	0	(1,818)	0	165,000	0	0	0	5,178	01/01/2040
686087-YJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		280,000	280,000	309,165	282,043	0	(2,043)	0	(2,043)	0	280,000	0	0	0	7,584	01/01/2049
68608E-HB-1	OREGON ST HSG & CMNTY SVCS DEPT MULTIFAM		09/15/2022	Call @ 100.00		605,000	605,000	606,815	605,000	0	0	0	0	0	605,000	0	0	0	34,789	07/01/2035
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/03/2022	Direct		230,000	230,000	244,200	232,344	0	(2,344)	0	(2,344)	0	230,000	0	0	0	4,011	10/01/2046
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/03/2022	Direct		1,510,000	1,510,000	1,622,389	1,525,255	0	(15,255)	0	(15,255)	0	1,510,000	0	0	0	33,891	10/01/2032
708796-8E-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2022	Call @ 100.00		2,695,000	2,695,000	2,927,255	2,892,202	0	(29,393)	0	(29,393)	0	2,862,809	0	(167,809)	(167,809)	48,320	10/01/2037
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2022	Paydown		498,750	498,750	507,289	505,000	0	(6,250)	0	(6,250)	0	498,750	0	0	0	7,115	10/01/2044
76221R-SE-4	RHODE ISLAND HSG & MTG FIN CORP		04/01/2022	Call @ 100.00		369,334	365,000	366,931	365,940	0	(940)	0	(940)	0	365,000	0	0	0	9,353	04/01/2040
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		11/14/2022	MORGAN STANLEY CO		3,421,745	3,485,000	4,058,248	4,001,063	0	(113,696)	0	(113,696)	0	3,887,367	0	(465,622)	(465,622)	171,305	01/01/2050
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/03/2022	Direct		60,000	60,000	63,506	60,696	0	(696)	0	(696)	0	60,000	0	0	0	1,850	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/03/2022	Direct		205,000	205,000	216,343	207,120	0	(2,120)	0	(2,120)	0	205,000	0	0	0	6,260	01/01/2047
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH		10/07/2022	Call @ 100.00		3,585,000	3,585,000	3,910,267	3,704,056	0	(115,836)	0	(115,836)	0	3,588,220	0	(3,220)	(3,220)	68,440	11/01/2036
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		105,000	105,000	107,166	107,064	0	(125)	0	(125)	0	106,939	0	(1,939)	(1,939)	923	11/01/2037
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		400,000	400,000	415,676	407,542	0	(1,764)	0	(1,764)	0	405,779	0	(5,779)	(5,779)	4,472	05/01/2039
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH		06/23/2022	Call @ 100.00		975,000	975,000	1,083,781	1,027,288	0	(9,476)	0	(9,476)	0	1,017,812	0	(42,812)	(42,812)	12,362	11/01/2048
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		12/01/2022	Direct		635,000	635,000	668,947	641,019	0	(6,019)	0	(6,019)	0	635,000	0	0	0	17,002	07/01/2045
880461-DK-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Call @ 100.00		125,000	125,000	130,028	126,523	0	(850)	0	(850)	0	125,674	0	(674)	(674)	3,243	01/01/2034
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Direct		235,000	235,000	248,952	236,136	0	(1,136)	0	(1,136)	0	235,000	0	0	0	5,177	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		560,000	560,000	586,348	566,384	0	(6,384)	0	(6,384)	0	560,000	0	0	0	17,698	07/01/2045
880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		12/01/2022	RBC CAPITAL MARKETS		1,664,593	1,720,000	1,898,364	1,882,512	0	(36,333)	0	(36,333)	0	1,846,180	0	(181,587)	(181,587)	78,008	01/01/2050
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2022	Direct		945,000	945,000	1,014,911	953,341	0	(8,341)	0	(8,341)	0	945,000	0	0	0	15,978	07/01/2036
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		335,000	335,000	366,165	345,080	0	(10,080)	0	(10,080)	0	335,000	0	0	0	8,529	07/01/2032
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		11/01/2022	Direct		120,000	120,000	128,282	121,354	0	(1,354)	0	(1,354)	0	120,000	0	0	0	3,653	01/01/2042
880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		860,000	860,000	954,265	884,955	0	(24,955)	0	(24,955)	0	860,000	0	0	0	21,689	07/01/2032
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		240,000	240,000	260,964	246,250	0	(6,250)	0	(6,250)	0	240,000	0	0	0	6,702	07/01/2036
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/01/2022	Paydown		62,210	62,210	64,657	64,467	0	(2,257)	0	(2,257)	0	62,210	0	0	0	878	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		360,000	360,000	373,334	363,377	0	(2,326)	0	(2,326)	0	361,051	0	(1,051)	(1,051)	6,569	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Paydown		130,635	130,635	135,000	134,785	0	(4,150)	0	(4,150)	0	130,635	0	0	0	1,917	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		255,000	255,000	290,274	262,460	0	(3,462)	0	(3,462)	0	258,998	0	(3,998)	(3,998)	5,805	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/26/2022	Call @ 100.00		1,941	1,941	1,997	1,995	0	(2)	0	(2)	0	1,993	0	(52)	(52)	43	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/26/2022	Call @ 100.00		1,941	1,941	1,997	1,996	0	(2)	0	(2)	0	1,993	0	(52)	(52)	39	07/01/2037
914119-UW-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2022	Call @ 100.00		3,385,000	3,385,000	3,578,724	3,388,143	0	(67,796)	0	(67,796)	0	3,385,000	0	0	0	84,625	06/01/2029
91743P-AE-5	UTAH HSG CORP - RMBS		12/01/2022	Paydown		336,637	336,631	370,106	369,829	0	(33,193)	0	(33,193)	0	336,637	0	0	0	2,053	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS		12/01/2022	Paydown		36,348	36,348	38,897	38,876	0	(2,528)	0	(2,528)	0	36,348	0	0	0	748	05/21/2044
91743P-AH-8	UTAH HSG CORP - RMBS		12/01/2022	Paydown		203,363	203,362	228,621	228,423	0	(25,060)	0	(25,060)	0	203,363	0	0	0	3,500	06/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS		12/01/2022	Paydown		204,276	204,276	221,325	220,810	0	(16,534)	0	(16,534)	0	204,276	0	0	0	3,229	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS		12/01/2022	Paydown		26,766	26,766	28,653	28,638	0	(1,871)	0	(1,871)	0	26,766	0	0	0	556	08/21/2044
924190-GP-0	VERMONT HSG FIN AGY		11/01/2022	Direct		145,000	145,000	149,621	146,556	0	(1,556)	0	(1,556)	0	145,000	0	0	0	4,300	11/01/2044
924190-HG-9	VERMONT HSG FIN AGY		11/01/2022	Direct		180,000	180,000	184,165	181,206	0	(1,206)	0	(1,206)	0	180,000	0	0	0	4,969	11/01/2045
924190-KG-5	VERMONT HSG FIN AGY		11/01/2022	Direct		305,000	305,000	322,830	308,716	0	(3,716)	0	(3,716)	0	305,000	0	0	0	9,000	11/01/2046
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2022	Paydown		318,784	318,784	346,833	346,545	0	(27,762)	0	(27,762)	0	318,784	0	0	0	8,946	03/25/2038
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2022	Paydown		170,833	170,833	182,942	182,819	0	(11,985)	0	(11,985)	0	170,833	0	0	0	4,976	03/25/2038
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2022	Paydown		438,654	438,654	457,174	456,389	0	(17,735)	0	(17,735)	0	438,654	0	0	0	6,974	11/25/2039
93978T-XE-4	WASHINGTON ST HSG FIN COMMN		03/01/2022	Call @ 100.00		285,000	285,000	305,799	304,808	0	(622)	0	(622)	0	304,185	0	(19,185)	(19,185)	2,565	12/01/2032
976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Call @ 100.00		195,000	195,000	202,983	199,523	0	(915)	0	(915)	0	198,608	0	(3,608)	(3,608)	5,800	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		245,000	245,000	255,195	246,364	0	(1,364)	0	(1,364)	0	245,000	0	0	0	4,900	03/01/2046
97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2022	Call @ 100.00		760,000	760,000	809,833	799,423	0	(1,703)	0	(1,703)	0	797,720	0	(37,720)	(37,720)	11,400	09/01/2032
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Call @ 100.00		170,000	170,000	180,696	175,883	0	(1,094)	0	(1,094)	0	174,788	0	(4,788)	(4,788)	4,463	09/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV		09/01/2022	Call @ 100.00		95,000	95,000	96,280	96,160	0	(188)	0	(188)	0	95,971	0	(971)	(971)	947	12/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		630,000	630,000	688,407	678,007	0	(1,704)	0	(1,704)	0	676,303	0	(46,303)	(46,303)	1,176	12/01/2032
0909999999. Subtotal - Bonds - U.S. Special Revenues						93,568,654	93,690,809	99,747,258	96,572,315	0	(1,623,546)	0	(1,623,546)	0	95,018,094	0	(1,453,774)	(1,453,774)	2,429,342	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2022	Paydown		163,192	163,192	149,550	149,654	0	13,538	0	13,538	0	163,192	0	0	0	4,881	05/16/2042
00037B-AB-8	ABB FINANCE (USA) INC		05/08/2022	Maturity @ 100.00		500,000	500,000	513,002	500,321	0	(4,072)	0	(4,072)	0	500,000	0	0	0	7,188	05/08/2022
00038P-AA-8	AASET 211 A - ABS		12/16/2022	Paydown		120,532	120,532	119,294	119,300	0	1,232	0	1,232	0	120,532	0	0	0	2,058	11/16/2041
000825-AA-7	ACAM 19FL1 A - CDO/CMBS		12/16/2022	Paydown		1,022,472	1,022,472	1,019,786	1,020,234	0	2,239	0	2,239	0	1,022,472	0	0	0	10,646	11/16/2034
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		12/01/2022	Paydown		576,998	576,998	573,268	573,671	0	3,326	0	3,326	0	576,998	0	0	0	2,263	07/27/2057
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		12/16/2022	Paydown		371,661	371,661	371,427	371,555	0	106	0	106	0	371,661	0	0	0	3,490	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		12/15/2022	Dividend		985,383	1,000,000	998,859	999,279	0	721	0	721	0	1,000,000	0	(14,617)	(14,617)	29,044	09/16/2036
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2022	Paydown		195,069	195,069	131,243	193,969	0	63,834	62,735	1,100	0	195,069	0	0	0	4,645	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS		12/02/2022	Paydown		180,326	180,326	187,966	187,857	0	(7,531)	0	(7,531)	0	180,326	0	0	0	3,653	12/02/2033
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/27/2022	Paydown		427,021	427,021	380,517	383,725	0	43,296	0	43,296	0	427,021	0	0	0	1,882	12/25/2036
006346-AS-9	ADMSO 181 A - ABS		12/15/2022	Paydown		2,974	2,974	2,777	0	0	197	0	197	0	2,974	0	0	0	12	11/16/2048
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2022	Paydown		91,050	91,050	91,236	91,316	0	(266)	0	(266)	0	91,050	0	0	0	1,556	06/25/2035
00833M-AA-2	AFFRM 2021-A A - ABS		10/17/2022	Paydown		1,000,000	1,000,000	999,852	998,003	0	1,997	0	1,997	0	1,000,000	0	0	0	7,106	08/15/2025
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2022	Paydown		42,298	42,298	40,097	40,218	0	2,080	0	2,080	0	42,298	0	0	0	1,578	07/15/2024
02665W-CA-7	AMERICAN HONDA FINANCE CORP		11/16/2022	Maturity @ 100.00		3,000,000	3,000,000	3,105,228	3,001,569	0	(55,955)	0	(55,955)	0	3,000,000	0	0	0	78,000	11/16/2022
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2022	Paydown		17,871	17,871	19,102	19,100	0	(1,229)	0	(1,229)	0	17,871	0	0	0	368	10/17/2052
026929-AA-7	AHM 2006-3 111 - RMBS		12/27/2022	Paydown		392,874	392,874	369,077	382,061	0	10,812	0	10,812	0	392,874	0	0	0	1,995	12/25/2046
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2022	Paydown		78,033	78,033	76,095	0	0	1,938	0	1,938	0	78,033	0	0	0	843	05/25/2067
038370-AA-0	AQFIT 19A A - ABS		12/15/2022	Paydown		210,306	210,306	215,387	215,527	0	(5,221)	0	(5,221)	0	210,306	0	0	0	3,255	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2022	Paydown		479,551	479,551	483,231	483,179	0	(3,628)	0	(3,628)	0	479,551	0	0	0	4,423	07/17/2046
03879X-AA-7	ARCLO 2018-FL1 A - CMBS		02/15/2022	Paydown		5,000,000	5,000,000	4,959,496	4,978,996	0	21,004	0	21,004	0	5,000,000	0	0	0	10,823	06/15/2028
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	12/15/2022	Paydown		947,387	947,388	941,840	943,804	0	3,583	0	3,583	0	947,387	0	0	0	20,318	09/15/2034
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS	C	12/15/2022	Dividend		1,941,596	2,000,000	1,962,745	1,968,479	0	5,853	0	5,853	0	1,974,332	0	(32,736)	(32,736)	61,065	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	12/15/2022	Paydown		4,454,401	4,500,000	4,505,100	4,503,992	0	(3,132)	0	(3,132)	0	4,500,860	0	(46,459)	(46,459)	121,428	02/15/2035
05377R-CQ-5	AESOP 2017-1 A - ABS		04/28/2022	Various		5,008,464	5,000,000	5,163,787	5,053,927	0	(34,891)	0	(34,891)	0	5,019,036	0	(10,572)	(10,572)	55,431	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS		10/28/2022	JP Morgan		1,970,625	2,000,000	2,107,762	2,064,372	0	(37,771)	0	(37,771)	0	2,026,601	0	(55,976)	(55,976)	63,928	09/20/2024
05492K-AA-7	BDS 2019-FL4 A - CDO	C	03/25/2022	Various		4,493,291	4,494,137	4,489,149	4,491,836	0	1,278	0	1,278	0	4,493,115	0	176	176	13,790	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	10/18/2022	Paydown		3,765,698	3,765,698	3,756,207	3,762,160	0	3,538	0	3,538	0	3,765,698	0	0	0	27,392	02/18/2037
05492X-AA-9	BDS 2020-FL6 A - CDO	C	05/10/2022	Various		739,613	742,975	745,095	744,704	0	(1,150)	0	(1,150)	0	743,553	0	(3,940)	(3,940)	3,794	09/18/2035
05525C-AA-6	BAMLL 2013-FRR2 A - CMBS		09/25/2022	Paydown		1,000,000	1,000,000	975,729	982,550	0	17,450	0	17,450	0	1,000,000	0	0	0	0	12/27/2045
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/27/2022	Paydown		137,697	133,392	132,365	132,708	0	4,990	0	4,990	0	137,697	0	0	0	701	01/25/2037
055682-AC-2	BNCMT 2006-1 A3 - RMBS		12/27/2022	Paydown		933,700	933,700	919,464	926,188	0	7,511	0	7,511	0	933,700	0	0	0	4,194	10/25/2036
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2022	Paydown		155,832	155,832	159,086	158,986	0	(3,153)	0	(3,153)	0	155,832	0	0	0	2,347	05/25/2029
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		03/25/2022	Various		4,040,967	4,047,445	4,047,445	4,047,445	0	0	0	0	0	4,047,445	0	(6,479)	(6,479)	10,643	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	04/19/2022	Paydown		1,488,089	1,488,089	1,488,089	1,488,089	0	0	0	0	0	1,488,089	0	0	0	3,358	02/17/2037
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		04/18/2022	Paydown		781,132	781,132	779,593	779,629	0	1,503	0	1,503	0	781,132	0	0	0	31,651	05/15/2048
05607Y-AJ-0	B2R 2015 - 1 B - RMBS		12/01/2022	Paydown		1,813,378	1,813,378	1,916,357	1,889,174	0	(75,796)	0	(75,796)	0	1,813,378	0	0	0	73,852	05/15/2048
05973B-AE-7	BANC 2019-CRE6 AS - CMBS		02/17/2022	Paydown		990,059	990,059	989,435	989,438	0	621	0	621	0	990,059	0	0	0	2,006	09/17/2036
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		93,981	93,981	92,227	0	0	1,754	0	1,754	0	93,981	0	0	0	830	07/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2022	Paydown		325,761	325,761	313,188	0	0	12,572	0	12,572	0	325,761	0	0	0	3,222	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		12/01/2022	Paydown		30,295	30,295	31,149	31,131	0	(836)	0	(836)	0	30,295	0	0	0	413	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2022	Paydown		54,728	54,728	55,251	55,249	0	(521)	0	(521)	0	54,728	0	0	0	571	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		12/01/2022	Paydown		117,656	117,656	118,282	118,686	0	(1,030)	0	(1,030)	0	117,656	0	0	0	1,797	03/25/2044
097023-CC-7	BOEING CO		09/28/2022	MORGAN STANLEY CO		4,817,000	5,000,000	5,187,860	5,167,078	0	(59,214)	0	(59,214)	0	5,107,864	0	(290,864)	(290,864)	151,278	03/01/2024
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2022	Paydown		7,500	7,500	7,517	7,517	0	(17)	0	(17)	0	7,500	0	0	0	216	10/20/2050
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		08/24/2022	Various		2,010,606	2,000,000	2,169,596	2,083,930	0	(39,323)	0	(39,323)	0	2,083,762	0	(83,762)	(83,762)	90,196	02/06/2024
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	09/28/2022	PERSHING DIV OF DLJ SEC LNDING		2,979,390	3,000,000	3,308,295	3,200,430	0	(80,856)	0	(80,856)	0	3,119,574	0	(140,184)	(140,184)	111,000	12/04/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12326Q-AA-2	BJETS 191 A - ABS		05/16/2022	Paydown		932,827	932,827	932,855	932,856	0	(29)	0	(29)	0	932,827	0	0	0	44,418	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2022	Paydown		266,766	266,766	266,953	266,951	0	(185)	0	(185)	0	266,766	0	0	0	5,158	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CMBS		03/25/2022	DIVIDEND		3,955,000	4,000,000	3,980,098	3,998,085	0	(1,969)	0	(1,969)	0	3,996,116	0	(41,116)	(41,116)	11,972	02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS		03/17/2022	Paydown		1,808,956	1,808,956	1,657,836	1,727,431	0	81,524	0	81,524	0	1,808,956	0	0	0	17,875	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2022	Paydown		5,795	5,795	5,931	5,930	0	(135)	0	(135)	0	5,795	0	0	0	58	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2022	Paydown		5,795	5,795	6,060	6,058	0	(263)	0	(263)	0	5,795	0	0	0	80	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2022	Paydown		529,215	529,215	529,210	529,210	0	5	0	5	0	529,215	0	0	0	2,906	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		03/25/2022	Various		6,921,036	6,959,885	6,952,925	6,904,226	0	15,469	0	15,469	0	6,919,696	0	1,341	1,341	15,791	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS		05/25/2022	Paydown		414,628	414,628	414,628	414,628	0	0	0	0	0	414,628	0	0	0	1,500	10/27/2031
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2022	Paydown		649,821	649,821	649,820	649,821	0	0	0	0	0	649,821	0	0	0	4,770	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2022	Paydown		2,910	2,910	2,756	0	0	155	0	155	0	2,910	0	0	0	50	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/01/2022	Paydown		433,333	433,333	433,330	0	0	4	0	4	0	433,333	0	0	0	7,810	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		12/18/2022	Paydown		170,000	170,000	170,587	170,582	0	(582)	0	(582)	0	170,000	0	0	0	1,889	10/18/2045
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		12/01/2022	Paydown		304,689	304,689	315,850	315,569	0	(10,880)	0	(10,880)	0	304,689	0	0	0	2,973	05/25/2043
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		12/01/2022	Paydown		34,422	34,506	32,697	32,935	0	1,487	0	1,487	0	34,422	0	0	0	277	04/22/2036
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		12/01/2022	Paydown		76,572	75,911	77,815	76,527	1,297	(1,252)	0	44	0	76,572	0	0	0	1,430	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		12/01/2022	Paydown		36,017	36,018	37,179	37,221	0	(1,203)	0	(1,203)	0	36,017	0	0	0	152	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		12/01/2022	Paydown		61,790	61,790	62,504	62,296	0	(506)	0	(506)	0	61,790	0	0	0	791	11/20/2034
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2022	Paydown		30,000	30,000	30,060	30,059	0	(59)	0	(59)	0	30,000	0	0	0	314	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2022	Paydown		5,000	5,000	5,005	5,005	0	(5)	0	(5)	0	5,000	0	0	0	82	12/15/2050
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		12/25/2022	Paydown		299,922	299,922	289,769	0	0	10,153	0	10,153	0	299,922	0	0	0	2,376	03/25/2062
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2022	Paydown		142,691	142,691	146,371	146,247	0	(3,556)	0	(3,556)	0	142,691	0	0	0	2,693	01/15/2046
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES CORP		11/29/2022	Maturity @ 100.00		5,000,000	5,000,000	5,182,825	5,006,518	0	(99,010)	0	(99,010)	0	5,000,000	0	0	0	127,500	11/29/2022
15137E-BN-2	CECLO 21 A1R - CDO		10/27/2022	Paydown		4,048	4,048	4,048	4,048	0	0	0	0	0	4,048	0	0	0	85	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	10/17/2022	Paydown		127,205	127,205	126,275	126,651	0	554	0	554	0	127,205	0	0	0	3,090	07/15/2030
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2022	Paydown		133,547	133,547	136,460	136,532	0	(2,985)	0	(2,985)	0	133,547	0	0	0	1,846	03/25/2050
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		12/01/2022	Paydown		99,413	99,413	97,272	0	0	2,140	0	2,140	0	99,413	0	0	0	1,222	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2022	Paydown		390,206	390,206	390,203	0	0	3	0	3	0	390,206	0	0	0	4,573	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		12/01/2022	Paydown		80,694	92,345	90,514	70,235	2,029	8,429	0	10,459	0	80,694	0	0	0	2,984	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2022	Paydown		270,388	270,388	276,612	277,097	0	(6,709)	0	(6,709)	0	270,388	0	0	0	3,418	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		12/01/2022	Paydown		87,756	87,756	89,173	89,187	0	(1,431)	0	(1,431)	0	87,756	0	0	0	1,109	05/25/2044
17401Q-AQ-4	CITIZENS BANK NA		06/13/2022	Jefferies		1,001,570	1,000,000	1,059,742	1,035,846	0	(14,019)	0	(14,019)	0	1,021,827	0	(20,257)	(20,257)	26,311	03/29/2023
19416Q-EL-0	COLGATE-PALMOLIVE CO		11/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,167,155	5,002,216	0	(88,670)	0	(88,670)	0	5,000,000	0	0	0	112,500	11/15/2022
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2022	Paydown		101,906	101,906	95,624	95,797	0	6,109	0	6,109	0	101,906	0	0	0	1,738	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2022	Paydown		224,653	224,653	223,200	223,239	0	1,414	0	1,414	0	224,653	0	0	0	4,515	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2022	Paydown		1,166,793	1,166,794	1,166,561	1,166,571	0	223	0	223	0	1,166,793	0	0	0	8,269	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2022	Paydown		408,749	408,749	410,145	410,116	0	(1,367)	0	(1,367)	0	408,749	0	0	0	2,457	01/26/2065
225401-AB-4	CREDIT SUISSE GROUP AG	C	01/10/2022	Call @ 100.00		2,000,000	2,000,000	2,063,994	2,001,363	0	(1,363)	0	(1,363)	0	2,000,000	0	0	0	35,740	01/09/2023
22822R-BF-6	CROCAS 2018-1 C - RMBS		03/15/2022	Various		1,500,000	1,500,000	1,558,106	1,539,168	0	(39,168)	0	(39,168)	0	1,500,000	0	0	0	27,499	07/15/2043
233046-AF-8	DNKN 2017-1 AII - RMBS		11/20/2022	Paydown		5,545	5,545	4,977	0	0	568	0	568	0	5,545	0	0	0	56	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2022	Paydown		10,000	10,000	9,563	0	0	438	0	438	0	10,000	0	0	0	151	05/20/2049
233046-AM-3	DB MASTER FINANCE LLC - RMBS		11/20/2022	Paydown		20,000	20,000	21,501	21,356	0	(1,356)	0	(1,356)	0	20,000	0	0	0	500	05/20/2049
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		12/25/2022	Paydown		214,317	214,317	181,177	181,782	0	32,534	0	32,534	0	214,317	0	0	0	766	06/25/2035
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2022	Paydown		5,000	5,000	4,935	0	0	65	0	65	0	5,000	0	0	0	56	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2022	Paydown		10,000	10,000	10,301	10,284	0	(284)	0	(284)	0	10,000	0	0	0	257	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2022	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,165	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2022	Paydown		10,000	10,000	10,576	10,538	0	(538)	0	(538)	0	10,000	0	0	0	296	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2022	Paydown		10,000	10,000	10,276	10,275	0	(275)	0	(275)	0	10,000	0	0	0	202	01/20/2051
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2022	Paydown		87,996	87,996	89,747	89,696	0	(1,701)	0	(1,701)	0	87,996	0	0	0	918	03/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28852L-AA-1	ECLO III A1 - CDO		10/20/2022	Paydown		6,207	6,207	6,177	6,181	0	26	0	26	0	6,207	0	0	0	170	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		10/17/2022	Paydown		932,533	932,533	932,533	932,533	0	0	0	0	0	932,533	0	0	0	11,462	04/15/2029
29445U-AB-1	EQLS 2007-1 A2B - RMBS		12/27/2022	Paydown		290,045	290,045	268,229	269,559	0	20,487	0	20,487	0	290,045	0	0	0	1,054	04/25/2037
30070R-AA-0	XAN 20RS08 A - CDO	C	01/19/2022	Paydown		12,988	12,988	12,988	12,990	0	(2)	0	(2)	0	12,988	0	0	0	15	03/16/2035
30070R-AC-6	XAN 20RS08 AS - CDO	C	03/17/2022	Paydown		1,000,000	1,000,000	1,001,096	1,000,637	0	(637)	0	(637)	0	1,000,000	0	0	0	3,508	03/16/2035
302635-AC-1	FS KKR CAPITAL CORP		04/15/2022	Call @ 100.00		1,500,000	1,500,000	1,548,750	1,513,300	0	(13,300)	0	(13,300)	0	1,500,000	0	0	0	29,688	05/15/2022
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		08/25/2022	Paydown		2,002,044	2,002,044	2,015,574	2,014,263	0	(12,219)	0	(12,219)	0	2,002,044	0	0	0	19,654	07/25/2030
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/27/2022	Paydown		492,328	492,328	481,062	484,437	0	7,891	0	7,891	0	492,328	0	0	0	1,724	10/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		12/01/2022	Paydown		17,984	18,516	13,249	17,347	0	637	0	637	0	17,984	0	0	0	253	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS		12/27/2022	Paydown		527,679	527,679	515,994	520,513	0	7,165	0	7,165	0	527,679	0	0	0	4,507	02/25/2036
33767P-AA-6	FKH 2022-SFR2 A - RMBS		11/01/2022	Paydown		11,247	11,247	10,849	0	0	398	0	398	0	11,247	0	0	0	129	07/19/2039
33830J-AA-3	GUYS 2017-1 A2 - RMBS		10/25/2022	Paydown		7,500	7,500	7,822	7,795	0	(295)	0	(295)	0	7,500	0	0	0	302	07/25/2047
33830J-AB-1	FIVE GUYS FDG LLC - ABS		10/25/2022	Paydown		10,000	10,000	10,415	10,304	0	(304)	0	(304)	0	10,000	0	0	0	315	07/25/2047
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		12/01/2022	Paydown		101,945	101,945	95,032	0	0	6,913	0	6,913	0	101,945	0	0	0	1,048	11/27/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/25/2022	Paydown		170,499	170,499	171,485	171,478	0	(979)	0	(979)	0	170,499	0	0	0	2,038	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2022	Paydown		159,141	159,141	155,112	0	0	4,028	0	4,028	0	159,141	0	0	0	1,753	09/25/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2022	Paydown		15,000	15,000	15,902	15,867	0	(867)	0	(867)	0	15,000	0	0	0	477	04/30/2047
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		10/30/2022	Paydown		7,500	7,500	7,924	7,922	0	(422)	0	(422)	0	7,500	0	0	0	208	10/30/2048
34417R-AA-4	FOCUS 171R A2B - RMBS		07/29/2022	Paydown		959,740	955,000	979,633	979,490	0	(19,750)	0	(19,750)	0	959,740	0	0	0	24,602	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	60	07/30/2052
34960J-AS-4	FCO 6RR ATR - CDO		10/11/2022	Paydown		89,064	89,064	88,993	89,006	0	57	0	57	0	89,064	0	0	0	2,079	07/10/2030
34963V-AA-3	FCO 17 A - CDO	C	10/15/2022	Paydown		162,869	162,869	162,869	0	0	0	0	0	0	162,869	0	0	0	1,314	01/15/2030
35040U-AA-9	FFIN 2017-1 A - ABS		09/15/2022	Paydown		169,157	169,157	171,056	170,572	0	(1,415)	0	(1,415)	0	169,157	0	0	0	2,081	07/15/2033
360271-AK-6	FULTON FINANCIAL CORP		03/16/2022	Maturity @ 100.00		289,000	289,000	293,532	289,774	0	(774)	0	(774)	0	289,000	0	0	0	5,202	03/16/2022
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2022	Paydown		28,024	28,024	28,010	0	0	14	0	14	0	28,024	0	0	0	428	02/20/2052
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		12/18/2022	Paydown		94,381	94,381	94,357	94,357	0	24	0	24	0	94,381	0	0	0	1,367	06/18/2046
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/27/2022	Paydown		62,420	62,420	45,740	60,979	0	1,441	0	1,441	0	62,420	0	0	0	140	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2022	Paydown		51,623	51,623	54,662	54,736	0	(3,113)	0	(3,113)	0	51,623	0	0	0	499	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		12/01/2022	Paydown		376,137	376,137	374,587	374,825	0	1,312	0	1,312	0	376,137	0	0	0	4,659	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		12/01/2022	Paydown		55,876	55,876	55,444	55,448	0	427	0	427	0	55,876	0	0	0	692	01/25/2035
36252R-AQ-2	GSMS 2014-GC18 AAB - CMBS		05/20/2022	Various		4,088,523	4,093,586	4,271,371	4,202,782	0	(39,729)	0	(39,729)	0	4,163,053	0	(74,530)	(74,530)	71,931	01/11/2047
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		2,000,000	2,000,000	2,042,652	2,006,000	0	(6,000)	0	(6,000)	0	2,000,000	0	0	0	37,000	04/01/2022
381362-AL-6	GTCOP 121R A2R - CDO	C	12/15/2022	Paydown		404,952	404,952	409,005	408,638	0	(3,686)	0	(3,686)	0	404,952	0	0	0	7,531	06/15/2034
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	12/15/2022	Paydown		1,363,626	1,363,626	1,354,711	1,357,335	0	6,291	0	6,291	0	1,363,626	0	0	0	28,103	09/15/2037
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/08/2022	Maturity @ 100.00		4,000,000	4,000,000	4,094,100	4,002,319	0	(29,457)	0	(29,457)	0	4,000,000	0	0	0	50,000	05/08/2022
40434L-AA-3	HP INC		04/28/2022	Bank of America Merrill Lynch		2,854,410	3,000,000	3,175,992	3,136,264	0	(13,254)	0	(13,254)	0	3,123,009	0	(268,599)	(268,599)	24,750	06/17/2025
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		12/19/2022	Paydown		227,150	218,141	208,561	208,806	0	18,344	0	18,344	0	227,150	0	0	0	1,447	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		12/19/2022	Paydown		1,495,795	1,495,796	1,319,435	1,339,535	0	156,260	0	156,260	0	1,495,795	0	0	0	4,470	02/19/2037
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2022	Paydown		20,000	20,000	21,327	21,056	0	(1,056)	0	(1,056)	0	20,000	0	0	0	620	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS		12/20/2022	Paydown		10,000	10,000	10,601	10,579	0	(579)	0	(579)	0	10,000	0	0	0	249	12/20/2050
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		05/03/2022	US BANCORP		3,891,760	4,000,000	4,302,016	4,234,292	0	(23,273)	0	(23,273)	0	4,211,019	0	(319,259)	(319,259)	54,717	06/08/2025
423012-AA-1	HEINEKEN NV	C	04/01/2022	Maturity @ 100.00		500,000	500,000	514,964	503,634	0	(3,634)	0	(3,634)	0	500,000	0	0	0	8,500	04/01/2022
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2022	Paydown		239,561	239,561	244,613	244,320	0	(4,759)	0	(4,759)	0	239,561	0	0	0	3,268	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2022	Paydown		303,403	303,403	306,530	306,456	0	(3,053)	0	(3,053)	0	303,403	0	0	0	5,960	12/25/2025
43730N-AA-4	HPA 221 A - CMBS		05/09/2022	Paydown		24,195	24,195	23,951	0	0	244	0	244	0	24,195	0	0	0	66	04/19/2039
43730N-AA-4	HPA 221 A - CMBS		12/01/2022	Paydown		90,172	90,172	89,264	0	0	908	0	908	0	90,172	0	0	0	1,392	04/19/2039
43739E-AK-3	HMBT 2004-2 A2 - RMBS		12/27/2022	Paydown		389,988	389,988	378,039	378,889	0	11,099	0	11,099	0	389,988	0	0	0	3,181	12/25/2034
43789K-AA-0	HOF 221 A1 - CMO/RMBS		12/25/2022	Paydown		35,520	35,520	35,152	0	0	369	0	369	0	35,520	0	0	0	530	07/25/2067
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		3,000,000	3,000,000	3,087,411	3,017,957	0	(17,957)	0	(17,957)	0	3,000,000	0	0	0	46,500	04/05/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		465,000	465,000	518,694	489,728	0	(3,156)	0	(3,156)	0	486,572	0	(21,572)	(21,572)	4,649	04/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		210,000	210,000	221,873	210,754	0	(754)	0	(754)	0	210,000	0	0	0	3,910	08/01/2046
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/27/2022	Paydown		117,160	111,312	111,199	111,408	0	5,752	0	5,752	0	117,160	0	0	0	393	02/25/2037
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		05/18/2022	Various		2,512,041	2,552,320	2,531,082	2,552,320	0	0	0	0	0	2,552,320	0	(40,279)	(40,279)	10,699	03/19/2037
46185J-AC-2	IHSFR 2018-SFR1 B - RMBS		05/18/2022	MORGAN STANLEY CO		1,979,716	1,999,713	1,983,162	1,999,713	0	0	0	0	0	1,999,713	0	(19,997)	(19,997)	10,500	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		05/18/2022	Various		1,345,370	1,355,468	1,355,468	1,355,468	0	0	0	0	0	1,355,468	0	(10,098)	(10,098)	11,305	01/19/2038
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2022	Paydown		401,094	401,094	412,587	413,811	0	(12,717)	0	(12,717)	0	401,094	0	0	0	4,395	03/25/2050
466365-AA-1	JACK 2019-1 A2I - RMBS		02/24/2022	Paydown		4,962,500	4,962,500	5,084,677	5,082,462	0	(119,962)	0	(119,962)	0	4,962,500	0	0	0	48,652	08/25/2049
466365-AB-9	JACK 2019-1 A2II - RMBS		11/25/2022	Paydown		3,750	3,750	3,380	0	0	370	0	370	0	3,750	0	0	0	42	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS		11/25/2022	Paydown		7,500	7,500	7,479	0	0	21	0	21	0	7,500	0	0	0	139	02/26/2052
46637V-AA-3	JPTEP A - CMO/RMBS		12/01/2022	Paydown		86,106	86,106	88,474	88,494	0	(2,387)	0	(2,387)	0	86,106	0	0	0	1,352	09/17/2042
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS		05/05/2022	DEUTSCHE BANK SECURITIES, INC.		13,814,040	13,827,003	14,441,902	14,135,803	0	(110,051)	0	(110,051)	0	14,025,753	0	(211,712)	(211,712)	190,703	12/17/2047
46641J-AX-4	JPMBB 2014-C18 ASB - CMBS		05/19/2022	Various		1,692,356	1,695,516	1,758,977	1,734,796	0	(16,789)	0	(16,789)	0	1,718,006	0	(25,650)	(25,650)	28,823	02/15/2047
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2022	Paydown		170,603	170,603	169,005	169,016	0	1,587	0	1,587	0	170,603	0	0	0	4,067	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2022	Paydown		171,502	171,502	164,535	0	0	6,967	0	6,967	0	171,502	0	0	0	1,675	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/25/2022	Paydown		185,610	185,610	180,845	0	0	4,766	0	4,766	0	185,610	0	0	0	1,832	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/01/2022	Paydown		24,238	24,238	22,493	0	0	1,746	0	1,746	0	24,238	0	0	0	96	01/25/2063
470473-AH-2	JTWN 5R B2R - CDO		04/18/2022	Paydown		443,175	443,175	443,750	443,709	0	(535)	0	(535)	0	443,175	0	0	0	6,218	01/19/2027
47048H-AQ-0	JTWN X A2R - CDO	C	02/14/2022	Paydown		1,000,000	1,000,000	998,281	998,385	0	1,615	0	1,615	0	1,000,000	0	0	0	5,948	07/17/2029
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		10/30/2022	Paydown		5,000	5,000	4,848	0	0	152	0	152	0	5,000	0	0	0	101	04/30/2052
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		04/01/2022	Maturity @ 100.00		500,000	500,000	515,671	500,888	0	(3,805)	0	(3,805)	0	500,000	0	0	0	8,750	04/01/2022
48669R-AA-9	KCAP F3C A - CDO		12/20/2022	Paydown		599,348	599,348	596,998	597,336	0	2,012	0	2,012	0	599,348	0	0	0	9,693	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/23/2022	Paydown		1,322,114	1,322,114	1,322,671	1,322,150	0	(36)	0	(36)	0	1,322,114	0	0	0	22,306	12/24/2035
53944Y-AC-7	LLOYDS BANKING GROUP PLC	C	01/11/2022	Maturity @ 100.00		3,000,000	3,000,000	3,077,361	3,002,048	0	(2,048)	0	(2,048)	0	3,000,000	0	0	0	45,000	01/11/2022
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	08/15/2022	Paydown		677,895	677,895	677,895	677,895	0	0	0	0	0	677,895	0	0	0	4,052	05/15/2036
543190-AA-0	LTRAN III A1 - RMBS		11/15/2022	Paydown		34,699	34,699	35,286	35,250	0	(551)	0	(551)	0	34,699	0	0	0	406	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		7,963	7,963	8,049	8,042	0	(79)	0	(79)	0	7,963	0	0	0	162	01/17/2045
55283A-AA-7	MCA 3 A - CDO		11/01/2022	Paydown		495,304	495,304	495,121	495,237	0	67	0	67	0	495,304	0	0	0	9,092	11/15/2035
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/25/2022	Paydown		246,857	246,857	244,474	0	0	2,383	0	2,383	0	246,857	0	0	0	3,460	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		12/25/2022	Paydown		206,460	206,460	201,971	0	0	4,489	0	4,489	0	206,460	0	0	0	1,698	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS		12/01/2022	Paydown		33,046	33,046	32,515	0	0	531	0	531	0	33,046	0	0	0	454	07/16/2057
58003U-AA-6	MF1 2020-FL4 A - CDO	C	05/04/2022	Amherst Securities Group LLC		7,985,000	8,000,000	8,012,922	7,995,411	0	1,511	0	1,511	0	7,996,923	0	(11,923)	(11,923)	64,013	12/17/2035
58003U-AC-2	MF1 2020-FL4 AS - CMBS	C	12/15/2022	Dividend		2,462,252	2,500,000	2,504,601	2,500,697	0	2,231	0	2,231	0	2,502,928	0	(40,676)	(40,676)	92,680	12/17/2035
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2022	Paydown		155,359	155,359	153,806	0	0	1,554	0	1,554	0	155,359	0	0	0	1,942	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/25/2022	Paydown		323,833	323,833	324,541	324,537	0	(704)	0	(704)	0	323,833	0	0	0	3,126	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/27/2022	Paydown		104,718	104,718	101,249	0	0	3,469	0	3,469	0	104,718	0	0	0	1,080	12/25/2051
58551V-AA-0	MWST 2020-2 A - CMO/RMBS		05/04/2022	Various		4,976,563	5,000,000	5,006,250	5,006,121	0	(2,399)	0	(2,399)	0	5,003,722	0	(27,160)	(27,160)	16,389	11/25/2053
589929-PK-8	GNABS 1998-GN1 M1 - RMBS		04/01/2022	Paydown		19,008	19,008	18,895	18,900	0	108	0	108	0	19,008	0	0	0	350	02/25/2027
59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		1,647,615	1,647,615	1,661,912	1,652,302	0	(4,687)	0	(4,687)	0	1,647,615	0	0	0	12,071	07/16/2035
594918-AQ-7	MICROSOFT CORP		11/15/2022	Maturity @ 100.00		9,395,000	9,395,000	9,698,985	9,399,029	0	(161,218)	0	(161,218)	0	9,395,000	0	0	0	199,644	11/15/2022
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2022	Paydown		32,002	32,002	33,741	33,811	0	(1,809)	0	(1,809)	0	32,002	0	0	0	460	07/25/2034
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		07/26/2022	Paydown		87,359	87,359	88,161	87,889	0	(530)	0	(530)	0	87,359	0	0	0	1,677	04/26/2036
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2022	Paydown		181,951	181,951	177,345	0	0	4,606	0	4,606	0	181,951	0	0	0	1,914	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2022	Paydown		151,876	153,530	156,010	154,342	0	(2,466)	0	(2,466)	0	151,876	0	0	0	1,845	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS		12/01/2022	Paydown		184,674	184,673	185,885	185,879	0	(1,206)	0	(1,206)	0	184,674	0	0	0	2,017	09/25/2051
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2022	Paydown		520,505	520,505	518,665	359,764	0	1,992	0	1,992	0	520,505	0	0	0	3,499	11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS		12/19/2022	Paydown		5,733	5,733	5,730	5,730	0	3	0	3	0	5,733	0	0	0	119	03/19/2051
62947Q-BA-5	NXP BV	C	11/03/2022	Bank of America Merrill Lynch		2,955,990	3,000,000	3,379,281	3,210,400	0	(104,058)	0	(104,058)	0	3,152,685	0	(196,695)	(196,695)	173,063	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
62954J-AA-2	NPRL 2019-1 A1 - ABS		12/20/2022	Paydown		179,377	179,377	180,158	180,153	0	(777)	0	(777)	0	179,377	0	0	0	2,612	09/20/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2022	Paydown		298,812	298,812	299,233	299,157	0	(344)	0	(344)	0	298,812	0	0	0	6,498	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		12/25/2022	Paydown		176,831	176,831	176,827	176,828	0	4	0	4	0	176,831	0	0	0	2,840	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2022	Paydown		510,759	510,759	510,756	510,756	0	3	0	3	0	510,759	0	0	0	8,519	05/25/2026
63743H-EQ-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,119,680	5,000,000	0	(53,283)	0	(53,283)	0	5,000,000	0	0	0	115,000	09/15/2022
63939E-AB-9	NAVSL 2015-A A2A - ABS		05/25/2022	Various		612,258	615,226	625,497	624,119	0	(3,808)	0	(3,808)	0	620,311	0	(8,054)	(8,054)	6,605	12/15/2028
64352V-MN-8	NCHET 2005-A A4W - RMBS		02/25/2022	Paydown		25,706	25,706	25,617	25,624	0	82	0	82	0	25,706	0	0	0	132	08/25/2035
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		12/01/2022	Paydown		51,997	51,997	46,537	0	0	5,460	0	5,460	0	51,997	0	0	0	310	04/25/2061
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/21/2022	Paydown		696,919	696,919	696,911	696,912	0	7	0	7	0	696,919	0	0	0	9,949	03/25/2026
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		12/25/2022	Paydown		11,095	11,095	8,727	0	0	2,368	0	2,368	0	11,095	0	0	0	42	03/25/2052
64831J-AA-7	NRART 20T1 AT1 - RMBS		03/25/2022	DIVIDEND		2,956,535	3,000,000	3,000,840	3,000,533	0	(129)	0	(129)	0	3,000,404	0	(43,869)	(43,869)	8,623	12/16/2052
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		12/01/2022	Paydown		48,973	48,973	45,643	0	0	3,330	0	3,330	0	48,973	0	0	0	517	12/26/2051
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2022	Paydown		17,439	17,439	17,571	17,563	0	(124)	0	(124)	0	17,439	0	0	0	175	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2022	Paydown		17,439	17,439	17,605	17,598	0	(159)	0	(159)	0	17,439	0	0	0	209	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2022	Paydown		52,268	52,268	52,132	52,133	0	135	0	135	0	52,268	0	0	0	419	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2022	Paydown		39,201	39,201	39,218	39,218	0	(17)	0	(17)	0	39,201	0	0	0	410	01/20/2051
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		12/25/2022	Paydown		74,737	74,737	69,721	0	0	5,016	0	5,016	0	74,737	0	0	0	863	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2022	Paydown		377,998	377,998	383,018	382,991	0	(4,993)	0	(4,993)	0	377,998	0	0	0	3,838	10/25/2051
68267B-AA-8	OMFIT 2018-1 A - ABS		06/14/2022	Paydown		558,938	558,938	564,441	560,501	0	(1,563)	0	(1,563)	0	558,938	0	0	0	4,949	03/14/2029
68267B-AB-6	OMFIT 2018-1 B - ABS		05/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,997,500	2,000,000	2,057,154	2,025,830	0	(8,524)	0	(8,524)	0	2,017,306	0	(19,806)	(19,806)	31,287	03/14/2029
682680-BA-0	ONEOK INC		04/28/2022	WELLS FARGO SECURITIES LLC		3,756,760	4,000,000	4,161,692	4,127,408	0	(11,444)	0	(11,444)	0	4,115,964	0	(359,204)	(359,204)	55,489	09/15/2025
68268H-AA-4	OMFIT 2016-3 A - ABS		07/18/2022	Paydown		342,929	342,929	346,761	345,137	0	(2,208)	0	(2,208)	0	342,929	0	0	0	3,765	06/18/2031
686330-AL-5	ORIX CORP	C	08/04/2022	MIZUHO SECURITIES USA INC.		2,507,950	2,500,000	2,736,543	2,659,665	0	(46,881)	0	(46,881)	0	2,612,784	0	(104,834)	(104,834)	107,438	01/16/2024
69346T-AA-2	PFP 2019-5 A - CMBS		02/16/2022	Paydown		105,201	105,201	105,143	105,149	0	52	0	52	0	105,201	0	0	0	163	04/14/2036
69346T-AA-2	PFP 2019-5 A - CMBS		03/16/2022	Paydown		177,357	177,357	177,260	177,269	0	88	0	88	0	177,357	0	0	0	481	04/14/2036
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		12/01/2022	Paydown		304,080	304,080	304,983	304,977	0	(897)	0	(897)	0	304,080	0	0	0	3,297	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		135,056	135,059	136,212	136,181	0	(1,125)	0	(1,125)	0	135,056	0	0	0	1,675	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2022	Paydown		148,214	148,214	148,922	148,889	0	(675)	0	(675)	0	148,214	0	0	0	1,351	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2022	Paydown		173,830	173,830	178,808	178,327	0	(4,497)	0	(4,497)	0	173,830	0	0	0	1,837	11/26/2049
69546M-AA-5	PAID 221 A - ABS		12/15/2022	Paydown		883,766	883,766	883,766	0	0	0	0	0	0	883,766	0	0	0	10,276	10/15/2029
69546R-AA-4	PAID 213 A - ABS		04/12/2022	Various		941,124	957,563	957,563	957,563	0	0	0	0	0	957,563	0	(16,439)	(16,439)	3,392	05/15/2029
69546T-AA-0	PAID 2020-3 A - ABS		08/15/2022	Paydown		910,933	910,933	910,966	910,952	0	(19)	0	(19)	0	910,933	0	0	0	6,137	05/17/2027
69547J-AA-1	PAID 211 A - ABS		10/14/2022	Various		5,366,764	5,410,131	5,410,118	5,410,127	0	3	0	3	0	5,410,130	0	(43,366)	(43,366)	37,042	11/15/2027
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		12/27/2022	Paydown		2,091,375	2,091,375	2,069,680	2,091,462	0	(86)	0	(86)	0	2,091,375	0	0	0	14,529	02/26/2035
713448-DT-2	PEPSICO INC		04/11/2022	Call @ 100.00		4,000,000	4,000,000	4,080,624	4,019,824	0	(19,824)	0	(19,824)	0	4,000,000	0	0	0	39,750	05/02/2022
72703P-AA-1	PLNT 2018-1 A21 - ABS		02/10/2022	Paydown		677,250	677,250	678,085	677,861	0	(611)	0	(611)	0	677,250	0	0	0	5,212	09/08/2048
74005P-BB-9	LINDE INC		05/16/2022	Call @ 100.00		500,000	500,000	510,702	500,448	0	(3,494)	0	(3,494)	0	500,000	0	0	0	8,281	08/15/2022
74333N-AA-0	PROG 2019-SFR2 A - RMBS		05/19/2022	Paydown		990,361	990,361	1,000,492	996,832	0	(6,471)	0	(6,471)	0	990,361	0	0	0	12,972	05/19/2036
74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING		08/22/2022	Maturity @ 100.00		10,000,000	10,000,000	10,309,880	10,141,039	0	(141,039)	0	(141,039)	0	10,000,000	0	0	0	261,500	08/22/2022
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2022	Paydown		67,141	67,141	67,556	67,560	0	(419)	0	(419)	0	67,141	0	0	0	781	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		12/27/2022	Paydown		839,581	839,581	834,764	838,374	0	1,207	0	1,207	0	839,581	0	0	0	8,900	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2022	Paydown		89,383	89,386	91,158	91,185	0	(1,802)	0	(1,802)	0	89,383	0	0	0	875	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2022	Paydown		113,972	113,972	112,138	0	0	1,834	0	1,834	0	113,972	0	0	0	1,059	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		12/01/2022	Paydown		103,718	103,718	101,628	0	0	2,091	0	2,091	0	103,718	0	0	0	1,279	01/25/2052
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2022	Paydown		90,969	90,969	90,265	90,917	0	51	0	51	0	90,969	0	0	0	(457)	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS		11/25/2022	Paydown		312,178	312,178	308,758	308,772	0	3,406	0	3,406	0	312,178	0	0	0	3,667	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2022	Paydown		115,452	115,452	115,292	0	0	160	0	160	0	115,452	0	0	0	2,517	01/25/2062

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		12/27/2022	Paydown		716,300	716,300	694,288	702,029	0	14,271	0	14,271	0	716,300	0	0	0	4,531	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		101,228	101,366	100,606	0	0	622	0	622	0	101,228	0	0	0	880	01/25/2070
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2022	Paydown		121,770	121,770	122,721	122,716	0	(946)	0	(946)	0	121,770	0	0	0	1,294	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/25/2022	Paydown		38,296	38,296	37,674	0	0	622	0	622	0	38,296	0	0	0	409	12/25/2051
76971E-AA-2	RBIT 20HB1 A1 - RMBS		12/25/2022	Paydown		628,499	628,499	630,647	632,895	0	(4,396)	0	(4,396)	0	628,499	0	0	0	10,346	10/25/2050
78355H-KD-0	RYDER SYSTEM INC		02/11/2022	Call @ 100.00		3,000,000	3,000,000	3,077,052	3,006,014	0	(6,014)	0	(6,014)	0	3,000,000	0	0	0	37,333	03/01/2022
784054-AB-4	SCFET 201 A2 - ABS		03/21/2022	Paydown		1,610,980	1,610,980	1,612,419	1,611,632	0	(653)	0	(653)	0	1,610,980	0	0	0	1,278	10/20/2025
78433X-AA-8	SALTT 211 AA - ABS		12/15/2022	Paydown		101,713	101,713	101,711	101,711	0	3	0	3	0	101,713	0	0	0	1,221	02/28/2033
78448Q-AB-4	SMB 2015-B A2A - ABS		03/15/2022	Paydown		34,078	34,078	34,320	34,253	0	(175)	0	(175)	0	34,078	0	0	0	147	07/15/2027
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	C	01/10/2022	Call @ 100.00		2,000,000	2,000,000	2,060,310	2,001,441	0	(1,441)	0	(1,441)	0	2,000,000	0	0	0	35,710	01/10/2023
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD	C	06/14/2022	Jefferies		4,993,750	5,000,000	5,112,315	5,084,807	0	(48,416)	0	(48,416)	0	5,036,391	0	(42,641)	(42,641)	75,819	11/20/2022
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		12/27/2022	Paydown		75,373	75,373	53,527	74,340	0	1,033	0	1,033	0	75,373	0	0	0	126	05/26/2037
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2022	Paydown		1,584,847	1,584,847	1,584,847	1,584,847	0	0	0	0	0	1,584,847	0	0	0	19,554	04/15/2031
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2022	Paydown		204,290	204,290	209,454	209,053	0	(4,762)	0	(4,762)	0	204,290	0	0	0	2,390	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2022	Paydown		71,118	71,118	71,614	71,624	0	(506)	0	(506)	0	71,118	0	0	0	695	11/25/2049
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2022	Paydown		184,789	184,789	186,724	186,715	0	(1,925)	0	(1,925)	0	184,789	0	0	0	2,410	11/25/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2022	Paydown		62,101	62,101	60,529	0	0	1,572	0	1,572	0	62,101	0	0	0	621	02/26/2052
81761T-AE-5	SERV 211 A21 - RMBS		11/01/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	323	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2022	Paydown		15,000	15,000	15,728	15,696	0	(696)	0	(696)	0	15,000	0	0	0	364	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	374	04/25/2051
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	C	11/03/2022	Bank of America Merrill Lynch		3,645,536	3,700,000	3,970,990	3,902,544	0	(96,266)	0	(96,266)	0	3,806,277	0	(160,741)	(160,741)	127,342	11/13/2023
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	05/02/2022	US BANCORP		2,989,590	3,000,000	3,176,595	3,157,950	0	(24,021)	0	(24,021)	0	3,133,929	0	(144,339)	(144,339)	59,375	03/16/2024
82652K-AA-2	SRFC 171 A - RMBS		01/20/2022	Paydown		501,095	501,095	501,841	501,806	0	(711)	0	(711)	0	501,095	0	0	0	1,215	03/20/2034
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2022	Paydown		10,000	10,000	10,417	10,414	0	(414)	0	(414)	0	10,000	0	0	0	184	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2022	Paydown		25,000	25,000	26,000	25,977	0	(977)	0	(977)	0	25,000	0	0	0	372	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	59	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2022	Paydown		782,399	782,399	786,571	786,441	0	(4,041)	0	(4,041)	0	782,399	0	0	0	7,603	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS		09/20/2022	Paydown		187,500	187,500	203,604	197,135	0	(9,635)	0	(9,635)	0	187,500	0	0	0	6,663	09/20/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2022	Paydown		562,500	562,500	610,813	591,404	0	(28,904)	0	(28,904)	0	562,500	0	0	0	15,596	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS	C	12/15/2022	Paydown		275,850	275,850	274,920	274,971	0	879	0	879	0	275,850	0	0	0	8,894	05/15/2043
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2022	Paydown		52,551	52,567	49,331	49,310	0	3,241	0	3,241	0	52,551	0	0	0	379	09/25/2035
86359B-JR-3	SASC 2004-6XS A3 - RMBS		12/01/2022	Paydown		37,659	37,659	38,360	38,300	0	(641)	0	(641)	0	37,659	0	0	0	943	03/25/2034
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2022	Paydown		1,101,116	1,101,116	1,061,200	1,062,703	0	38,412	0	38,412	0	1,101,116	0	0	0	5,968	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2022	Paydown		451,111	451,111	426,533	425,050	0	26,061	0	26,061	0	451,111	0	0	0	6,655	11/25/2036
87267C-AA-6	TRP 211 A - ABS		12/17/2022	Paydown		137,031	137,031	135,039	125,910	0	1,992	0	1,992	0	137,031	0	0	0	1,431	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2022	Paydown		358,171	358,171	348,099	348,932	0	9,239	0	9,239	0	358,171	0	0	0	7,229	09/30/2039
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2022	Paydown		20,000	20,000	19,962	0	0	38	0	38	0	20,000	0	0	0	463	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/25/2022	Paydown		13,163	13,163	10,854	0	0	2,309	0	2,309	0	13,163	0	0	0	64	08/25/2051
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	05/02/2022	RBC CAPITAL MARKETS		3,043,980	3,000,000	3,324,552	3,209,738	0	(39,059)	0	(39,059)	0	3,170,679	0	(126,699)	(126,699)	57,933	11/26/2023
87974K-AS-3	TELOS 145R A2R - CDO		10/17/2022	Paydown		143,544	143,544	140,942	142,739	0	805	0	805	0	143,544	0	0	0	2,409	04/17/2028
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		5,201	5,201	5,349	5,346	0	(2)	0	(2)	0	5,344	0	(143)	(143)	57	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		5,201	5,201	5,349	5,346	0	(2)	0	(2)	0	5,344	0	(143)	(143)	45	07/01/2037
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2022	Paydown		104,000	104,000	102,440	102,448	0	1,552	0	1,552	0	104,000	0	0	0	1,093	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2022	Paydown		203,713	203,713	203,705	203,710	0	3	0	3	0	203,713	0	0	0	4,964	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2022	Paydown		132,191	132,191	133,061	132,995	0	(804)	0	(804)	0	132,191	0	0	0	3,721	05/17/2032
89171U-AG-4	TPMT 2015-4 M2 - RMBS		10/27/2022	CITIGROUP		3,619,922	3,750,000	4,039,575	3,979,340	0	(79,663)	0	(79,663)	0	3,899,676	0	(279,755)	(279,755)	128,906	04/26/2055
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2022	Paydown		22,216	22,216	22,211	0	0	4	0	4	0	22,216	0	0	0	385	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - RMBS		12/01/2022	Paydown		49,454	49,454	51,690	51,532	0	(2,077)	0	(2,077)	0	49,454	0	0	0	1,162	05/19/2037
89656G-AA-2	TRL 211 A - RMBS		12/19/2022	Paydown		82,653	82,653	82,646	82,647	0	6	0	6	0	82,653	0	0	0	962	07/19/2051
89656R-AA-8	TRL 221 A - RMBS		12/17/2022	Paydown		14,771	14,771	14,770	0	0	1	0	1	0	14,771	0	0	0	244	05/19/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89657A-AC-0	TRL 2020-1 A - RMBS		12/17/2022	Paydown		114,019	114,019	114,240	113,679	0	(212)	0	(212)	0	114,019	0	0	0	1,123	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - RMBS		12/17/2022	Paydown		144,621	144,621	147,283	147,167	0	(2,546)	0	(2,546)	0	144,621	0	0	0	1,872	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2022	Paydown		158,846	158,846	158,781	158,782	0	65	0	65	0	158,846	0	0	0	2,052	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO		04/15/2022	Paydown		238,946	238,946	238,946	238,946	0	0	0	0	0	238,946	0	0	0	2,850	07/15/2041
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		201,789	201,789	201,789	201,789	0	0	0	0	0	201,789	0	0	0	2,441	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2022	Paydown		226,602	226,602	225,114	187,778	0	1,496	0	1,496	0	226,602	0	0	0	2,692	02/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2022	Paydown		93,616	93,616	90,749	0	0	2,867	0	2,867	0	93,616	0	0	0	847	09/25/2051
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		12/01/2022	Paydown		268,722	268,722	260,282	0	0	8,440	0	8,440	0	268,722	0	0	0	2,839	11/25/2051
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown		49,851	49,851	51,614	51,370	0	(1,519)	0	(1,519)	0	49,851	0	0	0	1,608	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2022	Paydown		161,614	161,614	160,812	160,889	0	725	0	725	0	161,614	0	0	0	4,846	10/11/2027
91823A-AG-6	VBTOW 181 C - ABS		02/28/2022	Paydown		3,000,000	3,000,000	3,081,996	3,044,175	0	(44,175)	0	(44,175)	0	3,000,000	0	0	0	21,616	02/18/2048
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2022	Paydown		438,003	438,003	441,562	441,493	0	(3,490)	0	(3,490)	0	438,003	0	0	0	5,346	08/25/2051
92257B-AA-0	VCC 2022-3 A - CMBS		12/01/2022	Paydown		107,772	107,772	107,564	0	0	208	0	208	0	107,772	0	0	0	1,860	06/25/2052
92258X-AA-1	VCC 221 A - RMBS		05/25/2022	Paydown		80,431	80,431	79,880	0	0	551	0	551	0	80,431	0	0	0	673	02/25/2052
92258X-AA-1	VCC 221 A - ABS		12/25/2022	Paydown		136,034	136,034	135,102	0	0	932	0	932	0	136,034	0	0	0	3,074	02/25/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS		12/01/2022	Paydown		146,835	146,835	152,457	152,225	0	(5,390)	0	(5,390)	0	146,835	0	0	0	1,760	02/25/2050
92259T-AA-9	VCC 211 A1 - ABS		12/25/2022	Paydown		834,816	834,816	834,743	834,732	0	84	0	84	0	834,816	0	0	0	6,255	05/25/2051
92259U-AA-6	VCC 222 A - RMBS		05/25/2022	Paydown		5,646	5,646	5,645	0	0	1	0	1	0	5,646	0	0	0	37	04/25/2052
92259U-AA-6	VCC 222 A - ABS		12/25/2022	Paydown		98,950	98,950	98,932	0	0	18	0	18	0	98,950	0	0	0	2,474	04/25/2052
92343V-ER-1	VERIZON COMMUNICATIONS INC		05/03/2022	RBC CAPITAL MARKETS		995,036	992,000	1,135,203	1,121,484	0	(6,108)	0	(6,108)	0	1,115,376	0	(120,341)	(120,341)	26,721	09/21/2028
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2022	Paydown		367,778	367,778	359,790	0	0	7,988	0	7,988	0	367,778	0	0	0	2,471	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2022	Paydown		127,836	127,836	127,500	0	0	336	0	336	0	127,836	0	0	0	1,615	02/25/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		12/25/2022	Paydown		20,184	20,184	20,184	0	0	0	0	0	0	20,184	0	0	0	198	07/25/2067
92890P-AF-1	WFRBS 2013-C14 ASB - CMBS		05/20/2022	Various		1,525,479	1,528,284	1,560,980	1,546,962	0	(9,010)	0	(9,010)	0	1,537,953	0	(12,473)	(12,473)	19,102	06/15/2046
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		12/01/2022	Paydown		8,574	7,900	7,502	7,532	0	1,043	0	1,043	0	8,574	0	0	0	81	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2022	Paydown		1,526,328	1,501,084	1,424,822	1,435,719	0	90,609	0	90,609	0	1,526,328	0	0	0	20,394	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2022	Paydown		99,693	99,693	98,565	98,807	0	886	0	886	0	99,693	0	0	0	768	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown		56,006	56,006	55,753	55,754	0	252	0	252	0	56,006	0	0	0	1,074	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		12/15/2022	Paydown		515,873	515,873	523,933	523,687	0	(7,814)	0	(7,814)	0	515,873	0	0	0	7,126	06/15/2033
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		120,739	120,739	122,773	122,837	0	(2,098)	0	(2,098)	0	120,739	0	0	0	1,206	12/27/2049
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		12/25/2022	Paydown		154,473	154,473	151,528	0	0	2,945	0	2,945	0	154,473	0	0	0	1,734	08/25/2051
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2022	Paydown		40,000	40,000	42,381	41,652	0	(1,652)	0	(1,652)	0	40,000	0	0	0	946	06/15/2049
96033W-AA-6	WESTR 181 A - RMBS		01/20/2022	Paydown		201,141	201,141	202,965	202,920	0	(1,779)	0	(1,779)	0	201,141	0	0	0	823	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS		01/20/2022	Paydown		402,281	402,281	406,819	406,148	0	(3,866)	0	(3,866)	0	402,281	0	0	0	1,743	12/20/2031
96034J-AB-2	WESTR 221 B - RMBS		12/20/2022	Paydown		124,772	124,772	124,624	0	0	148	0	148	0	124,772	0	0	0	1,301	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS		12/01/2022	Paydown		384,990	384,990	392,424	391,719	0	(6,729)	0	(6,729)	0	384,990	0	0	0	5,381	03/20/2034
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2022	Paydown		112,854	112,854	111,983	111,990	0	865	0	865	0	112,854	0	0	0	1,745	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2022	Paydown		235,691	235,691	235,679	235,679	0	12	0	12	0	235,691	0	0	0	3,623	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		12/05/2022	Paydown		15,000	15,000	14,127	5,126	0	886	0	886	0	15,000	0	0	0	231	12/05/2050
97988L-AC-9	WDMNT 185 A2 - CDO		04/19/2022	Paydown		1,000,000	1,000,000	999,924	999,945	0	55	0	55	0	1,000,000	0	0	0	8,327	07/25/2030
98878C-AA-4	ZCCP 181 A1 - CDO		10/17/2022	Paydown		20,398	20,398	20,254	20,294	0	104	0	104	0	20,398	0	0	0	579	01/16/2031
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		05/02/2022	Various		9,663,100	10,000,000	10,951,650	10,763,513	0	(64,258)	0	(64,258)	0	10,699,255	0	(1,036,155)	(1,036,155)	244,847	01/15/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						305,384,513	307,077,122	314,010,079	303,708,977	3,326	(1,350,568)	62,735	(1,409,977)	0	309,906,505	0	(4,532,598)	(4,532,598)	4,881,264	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		12/30/2022	Direct		37,438	37,438	33,132	0	0	278	0	278	0	37,438	0	0	0	1,062	06/30/2025
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		12/30/2022	Direct		3,917	3,917	3,746	0	0	8	0	8	0	3,917	0	0	0	10	02/01/2027
17288Y-AD-4	CITADEL SECURITIES LP - 2021 TERM LOAN		12/30/2022	Direct		3,797	3,797	3,717	0	0	0	0	0	0	3,797	0	0	0	5	02/02/2028
16384Y-AF-4	CHEMOURS COMPANY, THE - TRANCHE B-2 US$		12/30/2022	Direct		8,758	8,758	8,539	0	0	18	0	18	0	8,758	0	0	0	108	04/03/2025
35180Y-AB-9	FRG TL B 1L USD		08/04/2022	Direct		148,382	148,382	146,898	148,200	0	431	0	431	0	148,631	0	(249)	(249)	4,198	02/24/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		12/30/2022	Direct		50,959	50,959	50,416	50,873	42	44	0	86	0	50,959	0	0	0	3,362	01/22/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		12/30/2022	Direct		5,051	5,051	4,754	0	0	8	0	8	0	5,051	0	0	0	51	04/16/2028
N8233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA	C	12/30/2022	Direct		9,572	9,572	9,368	0	0	9	0	9	0	9,572	0	0	0	46	07/21/2026
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM	C	12/30/2022	Direct		1,250	1,250	1,222	0	0	0	0	0	0	1,250	0	0	0	6	07/22/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						269,123	269,123	261,791	199,073	42	796	0	838	0	269,371	0	(249)	(249)	8,849	XXX
2509999997. Total - Bonds - Part 4						414,873,815	416,688,578	430,377,765	416,344,418	3,368	(3,241,791)	62,735	(3,301,158)	0	420,845,495	0	(5,986,620)	(5,986,620)	7,874,983	XXX
2509999998. Total - Bonds - Part 5						10,325,644	10,580,000	10,370,734	0	0	(3,004)	0	(3,004)	0	10,367,730	0	(42,086)	(42,086)	121,005	XXX
2509999999. Total - Bonds						425,199,458	427,268,578	440,748,499	416,344,418	3,368	(3,244,795)	62,735	(3,304,162)	0	431,213,224	0	(6,028,706)	(6,028,706)	7,995,987	XXX
19075Q-80-5	COBANK ACB		10/03/2022	Call @ 100.00	10,000.000	1,000,000	0.00	1,053,750	1,020,000	33,750	0	0	33,750	0	1,053,750	0	(53,750)	(53,750)	62,500	
46625H-HA-1	JPMORGAN CHASE & CO		10/31/2022	Call @ 100.00	488,000.000	488,000	0.00	484,340	488,000	(3,534)	105	0	(3,429)	0	484,571	0	3,429	3,429	22,887	
693475-85-7	PNC FINANCIAL SERVICES GROUP INC		11/01/2022	Call @ 25.00	240,000.000	6,000,000	0.00	6,424,800	6,175,200	249,600	0	0	249,600	0	6,424,800	0	(424,800)	(424,800)	370,869	
808513-AE-5	CHARLES SCHWAB CORP		11/01/2022	Call @ 100.00	5,600,000.000	5,600,000	0.00	5,915,000	5,600,000	24,627	(24,627)	0	0	0	5,600,000	0	0	0	463,288	
902973-83-3	US BANCORP		01/18/2022	Call @ 25.00	200,000.000	5,000,000	0.00	5,314,000	4,996,000	318,000	0	0	318,000	0	5,314,000	0	(314,000)	(314,000)	81,250	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						18,088,000	XXX	19,191,890	18,279,200	622,443	(24,522)	0	597,921	0	18,877,121	0	(789,121)	(789,121)	1,000,793	XXX
4509999997. Total - Preferred Stocks - Part 4						18,088,000	XXX	19,191,890	18,279,200	622,443	(24,522)	0	597,921	0	18,877,121	0	(789,121)	(789,121)	1,000,793	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						18,088,000	XXX	19,191,890	18,279,200	622,443	(24,522)	0	597,921	0	18,877,121	0	(789,121)	(789,121)	1,000,793	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF		10/31/2022	Adjustment	1,490.000	58,050		29,949	29,949	0	0	0	0	0	29,949	0	28,101	28,101	3,174	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						58,050	XXX	29,949	29,949	0	0	0	0	0	29,949	0	28,101	28,101	3,174	XXX
5989999997. Total - Common Stocks - Part 4						58,050	XXX	29,949	29,949	0	0	0	0	0	29,949	0	28,101	28,101	3,174	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						58,050	XXX	29,949	29,949	0	0	0	0	0	29,949	0	28,101	28,101	3,174	XXX
5999999999. Total - Preferred and Common Stocks						18,146,050	XXX	19,221,839	18,309,149	622,443	(24,522)	0	597,921	0	18,907,070	0	(761,019)	(761,019)	1,003,967	XXX
6009999999 - Totals						443,345,509	XXX	459,970,338	434,653,567	625,811	(3,269,317)	62,735	(2,706,241)	0	450,120,294	0	(6,789,725)	(6,789,725)	8,999,954	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00085U-AL-5	ABPCI 4R A1R - CDO	C	12/02/2022	PIPR	12/07/2022	BNP Paribas	3,580,000	3,402,119	3,442,394	3,402,556	0	437	0	437	0	0	39,838	39,838	25,178	23,421
138616-AK-3	CANTOR FITZGERALD LP		04/07/2022	GOLDMAN	05/02/2022	JP Morgan	2,000,000	1,993,620	1,939,500	1,993,683	0	63	0	63	0	0	(54,183)	(54,183)	5,000	0
30328D-AA-1	FSRIA 22FL6 A - CMBS		08/10/2022	BARCLAYS CAPITAL INC FIXED INC	12/15/2022	Dividend	5,000,000	4,974,995	4,943,750	4,971,491	0	(3,504)	0	(3,504)	0	0	(27,741)	(27,741)	90,827	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,580,000	10,370,734	10,325,644	10,367,730	0	(3,004)	0	(3,004)	0	0	(42,086)	(42,086)	121,005	23,421
2509999998. Total - Bonds							10,580,000	10,370,734	10,325,644	10,367,730	0	(3,004)	0	(3,004)	0	0	(42,086)	(42,086)	121,005	23,421
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								10,370,734	10,325,644	10,367,730	0	(3,004)	0	(3,004)	0	0	(42,086)	(42,086)	121,005	23,421

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
10805Z-ZC-5	Bridgefield Employers Insurance Company		10701	59-1835212	8BI	117,938,791	0	0	25,000.000	100.0
76049Z-ZC-2	Republic Indemnity Company of America		22179	95-2801326	8BI	132,243,713	0	0	1,000,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						250,182,504	0	0	XXX	XXX
1899999. Total Common Stocks						250,182,504	0	0	XXX	XXX
1999999 - Totals						250,182,504	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
10805#-10-2	Bridgefield Casualty Insurance Company	Bridgefield Employers Insurance Company	0	25,000.000	100.0
76049*-10-3	Republic Indemnity Company of California	Republic Indemnity Company of America	0	2,350,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-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
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/17/2022	10/15/2025	1	95,000,000	4.07914	0	0	(43,200)	(2,099,661)		(2,099,661)	(2,099,661)	0	0	0	793,406		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2022	07/15/2024	1	27,000,000	4.31786	0	0	45,159	(134,120)		(134,120)	(134,120)	0	0	0	167,531		100/100
0909999999. Subtotal - Written Options - Other - Other										0	0	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	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	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	XXX	XXX
0989999999. Total Written Options										0	0	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	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	0	0	XXX	0	0	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	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	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	0	0	XXX	0	0	0	0	0	0	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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	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	1,959	(2,233,781)	XXX	(2,233,781)	(2,233,781)	0	0	0	960,937	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 A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			4,957,213	0	0	(2,233,781)	0	0	(2,233,781)	0	960,937	0
0999999999 - Gross Totals			4,957,213	0	0	(2,233,781)	0	0	(2,233,781)	0	960,937	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(2,233,781)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTS5)	4,957,213	4,957,213	4,957,213		
0199999999 - Total					4,957,213	4,957,213	4,957,213	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							XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank	Cincinnati, Ohio		0.000	0	0	27,645	XXX
The Bank of New York Mellon	New York, New York		2.000	1,873	0	549,743	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,873	0	577,388	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,873	0	577,388	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	1,873	0	577,388	XXX

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

1.	January	118,446	4.	April	537,778	7.	July	32,757	10.	October	1,377,353
2.	February	242,901	5.	May	359,563	8.	August	32,815	11.	November	571,575
3.	March	53,432	6.	June	62,092	9.	September	32,842	12.	December	577,388

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	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						0	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						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2022	4.030		0	0	0
825252-40-6	INVESCO TREASURY INST		12/30/2022	4.220		14,092,450	64,051	668,707
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						14,092,450	64,051	668,708
8609999999 - Total Cash Equivalents						14,092,450	64,051	668,708

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA	O	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	424,961,962	402,752,086
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	331,011	345,731
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	O	PROPERTY AND CASUALTY	0	0	364,967	326,789
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	1,754,839	1,571,273	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,754,839	1,571,273	425,657,939	403,424,606
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0