PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

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ANNUAL STATEMENT

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

GRANGE INSURANCE COMPANY

NAIC Group Code 0267, 0267 (Current) (Prior) NAIC Company Code 14060 Employer's ID Number 31-4192970

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935
Statutory Home Office 671 South High Street Columbus, OH, US 43206-1066
Main Administrative Office 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 *(Telephone)*
Mail Address 671 South High Street Columbus, OH, US 43206-1066
Primary Location of Books and Records 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 *(Telephone)*
Internet Website Address www.grangeinsurance.com
Statutory Statement Contact Jeffrey P. Siefker 614-445-2900 *(Telephone)*
siefkerj@grangeinsurance.com *(E-Mail)* 614-542-3017 *(Fax)*

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO
TERESA JEAN BROWN, EVP & CFO
LAVAWN DEE COLEMAN, EVP & SECRETARY

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA
KATHIE JANE ANDRADE
JAMES MARTIN BENSON
MARK LEWIS BOXER
TERESA JEAN BROWN
MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT
MARY MARNETTE PERRY
THOMAS SIMRALL STEWART
CHRISTIANNA (NMN) WOOD

State of Ohio
County of Franklin 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.

x	x	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 21st day of
February, 2023

x Teresa J Burchwell

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

NOTARY PUBLIC STATE OF OHIO

TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

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	199,532,984	7.8	199,532,984		199,532,984	7.8
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	18,094,882	0.7	18,094,882		18,094,882	0.7
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	84,013,851	3.3	84,013,851		84,013,851	3.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	427,280,612	16.7	427,280,612		427,280,612	16.7
1.06 Industrial and miscellaneous	482,492,221	18.8	482,492,221		482,492,221	18.8
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	54,520,641	2.1	54,520,641		54,520,641	2.1
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	1,265,935,191	49.4	1,265,935,191		1,265,935,191	49.4
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	41,638,389	1.6	41,638,389		41,638,389	1.6
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	41,638,389	1.6	41,638,389		41,638,389	1.6
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	220,590,763	8.6	220,590,763		220,590,763	8.6
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,307,500	0.4	10,307,500		10,307,500	0.4
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	243,446,902	9.5	243,446,902		243,446,902	9.5
3.05 Mutual funds	320,121,198	12.5	320,121,198		320,121,198	12.5
3.06 Unit investment trusts						
3.07 Closed-end funds	90,638,453	3.5	90,638,453		90,638,453	3.5
3.08 Exchange traded funds						
3.09 Total common stocks	885,104,816	34.5	885,104,816		885,104,816	34.5
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	74,628,276	2.9	74,628,276		74,628,276	2.9
5.02 Properties held for production of income	9,204,413	0.4	9,204,413		9,204,413	0.4
5.03 Properties held for sale						
5.04 Total real estate	83,832,689	3.3	83,832,689		83,832,689	3.3
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	26,210,624	1.0	26,210,624		26,210,624	1.0
6.02 Cash equivalents (Schedule E, Part 2)	66,962,228	2.6	66,962,228	25,203,446	92,165,674	3.6
6.03 Short-term investments (Schedule DA)	622,995	0.0	622,995		622,995	0.0
6.04 Total cash, cash equivalents and short-term investments	93,795,847	3.7	93,795,847	25,203,446	118,999,293	4.6
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	168,423,415	6.6	168,423,415		168,423,415	6.6
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)	25,203,446	1.0	25,203,446	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	2,563,933,793	100.0	2,563,933,793	25,203,446	2,563,933,793	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		86,273,741
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,599,937	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	–	1,599,937
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	4,040,990	
	8.2 Totals, Part 3, Column 9		4,040,990
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		83,832,689
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		83,832,689

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		155,895,455
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,300,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	33,660,770	36,960,770
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	(6,668,073)	
	5.2 Totals, Part 3, Column 9	154,774	(6,513,299)
6.	Total gain (loss) on disposals, Part 3, Column 19		(543,010)
7.	Deduct amounts received on disposals, Part 3, Column 16		17,376,502
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)		168,423,415
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		168,423,415

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,440,456,915
2.	Cost of bonds and stocks acquired, Part 3, Column 7		576,172,320
3.	Accrual of discount		1,748,817
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(5,077,933)	
	4.2 Part 2, Section 1, Column 15	(6,288,842)	
	4.3 Part 2, Section 2, Column 13	(83,701,982)	
	4.4 Part 4, Column 11	(17,229,910)	(112,298,667)
5.	Total gain (loss) on disposals, Part 4, Column 19		(29,314,826)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		664,340,964
7.	Deduct amortization of premium		13,671,380
8.	Total foreign exchange change in book / adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	532,504	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	993,510	
	9.4 Part 4, Column 13	4,671,872	6,197,886
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		124,068
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,192,678,397
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,192,678,397

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	199,532,984	181,761,495	186,883,235	194,537,804
2. Canada				
3. Other Countries				
4. Totals	199,532,984	181,761,495	186,883,235	194,537,804
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	18,094,882	17,926,463	20,808,471	17,325,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	84,013,851	81,532,074	93,239,772	79,240,000
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	427,280,612	389,210,288	440,885,996	416,408,787
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	482,037,941	467,254,519	501,906,802	430,510,137
9. Canada	14,133,718	13,076,020	14,954,828	14,415,000
10. Other Countries	40,841,203	40,381,383	42,480,991	41,777,600
11. Totals	537,012,862	520,711,922	559,342,621	486,702,737
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	1,265,935,192	1,191,142,243	1,301,160,095	1,194,214,328
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	41,638,389	41,821,999	42,653,380	XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals	41,638,389	41,821,999	42,653,380	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	41,638,389	41,821,999	42,653,380	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	635,541,115	635,541,115	551,231,666	XXX
21. Canada				XXX
22. Other Countries	6,116,800	6,116,800	4,667,295	XXX
23. Totals	641,657,914	641,657,914	555,898,961	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	243,446,902	243,446,902	40,276,318	XXX
25. Total Common Stocks	885,104,816	885,104,816	596,175,279	XXX
26. Total Stocks	926,743,205	926,926,815	638,828,659	XXX
27. Total Bonds and Stocks	2,192,678,397	2,118,069,058	1,939,988,755	XXX

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	9,337,251	102,653,978	72,598,933	9,641,741	5,301,083	XXX	199,532,987	15.8	211,937,531	15.4	199,532,987	
1.2. NAIC 2						XXX						
1.3. NAIC 3						XXX						
1.4. NAIC 4						XXX						
1.5. NAIC 5						XXX						
1.6. NAIC 6						XXX						
1.7. Totals	9,337,251	102,653,978	72,598,933	9,641,741	5,301,083	XXX	199,532,987	15.8	211,937,531	15.4	199,532,987	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						XXX						
2.4. NAIC 4						XXX						
2.5. NAIC 5						XXX						
2.6. NAIC 6						XXX						
2.7. Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1. NAIC 1	2,014,780	9,011,990	3,674,746	3,393,366		XXX	18,094,882	1.4	23,004,735	1.7	18,094,882	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals	2,014,780	9,011,990	3,674,746	3,393,366		XXX	18,094,882	1.4	23,004,735	1.7	18,094,882	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1	4,561,583	30,310,264	29,024,597	18,908,106	1,209,300	XXX	84,013,851	6.6	101,783,942	7.4	84,013,851	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals	4,561,583	30,310,264	29,024,597	18,908,106	1,209,300	XXX	84,013,851	6.6	101,783,942	7.4	84,013,851	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	39,901,348	186,514,018	138,796,549	57,939,092	4,129,605	XXX	427,280,611	33.7	390,861,705	28.4	427,280,611	
5.2. NAIC 2						XXX						
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	39,901,348	186,514,018	138,796,549	57,939,092	4,129,605	XXX	427,280,611	33.7	390,861,705	28.4	427,280,611	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	55,406,057	130,372,040	37,482,416	14,200,504	2,656,616	XXX	240,117,632	19.0	239,421,885	17.4	149,484,881	90,632,751
6.2. NAIC 2	10,009,539	75,972,500	31,591,536	10,121,658		XXX	127,695,232	10.1	176,816,945	12.8	109,793,961	17,901,271
6.3. NAIC 3		24,965,251	50,657,147	4,323,746	2,722,838	XXX	82,668,982	6.5	104,288,504	7.6	30,648,836	52,020,146
6.4. NAIC 4	405,439	16,173,725	14,700,971	226,710		XXX	31,506,845	2.5	36,529,335	2.7	6,093,239	25,413,606
6.5. NAIC 5		1,126,524				XXX	1,126,524	0.1	400,000	0.0		1,126,524
6.6. NAIC 6						XXX						
6.7. Totals	65,821,035	248,610,040	134,432,070	28,872,618	5,379,454	XXX	483,115,215	38.1	557,456,669	40.5	296,020,917	187,094,298
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX				37,864,459	2.7		
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX	54,520,641	54,520,641	4.3	54,574,773	4.0	54,520,641	
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX	54,520,641	54,520,641	4.3	92,439,232	6.7	54,520,641	
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1. NAIC 1						XXX			XXX	XXX		
11.2. NAIC 2						XXX			XXX	XXX		
11.3. NAIC 3						XXX			XXX	XXX		
11.4. NAIC 4						XXX			XXX	XXX		
11.5. NAIC 5						XXX			XXX	XXX		
11.6. NAIC 6						XXX			XXX	XXX		
11.7. Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 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) 111,221,019	458,862,290	281,577,241	104,082,810	13,296,603		969,039,963	76.5	XXX	XXX	878,407,211	90,632,751
12.2. NAIC 2	(d) 10,009,539	75,972,500	31,591,536	10,121,658		54,520,641	182,215,874	14.4	XXX	XXX	164,314,603	17,901,271
12.3. NAIC 3	(d)	24,965,251	50,657,147	4,323,746	2,722,838		82,668,982	6.5	XXX	XXX	30,648,836	52,020,146
12.4. NAIC 4	(d) 405,439	16,173,725	14,700,971	226,710			31,506,845	2.5	XXX	XXX	6,093,239	25,413,606
12.5. NAIC 5	(d)	1,126,524					(c) 1,126,524	0.1	XXX	XXX		1,126,524
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	121,635,997	577,100,290	378,526,895	118,754,924	16,019,441	54,520,641	(b) 1,266,558,188	100.0	XXX	XXX	1,079,463,889	187,094,298
12.8. Line 12.7 as a % of Col. 7	9.6	45.6	29.9	9.4	1.3	4.3	100.0	XXX	XXX	XXX	85.2	14.8
13. Total Bonds Prior Year												
13.1. NAIC 1	115,270,799	411,860,632	319,487,990	109,297,100	11,093,278	37,864,459	XXX	XXX	1,004,874,258	73.0	934,875,022	69,999,236
13.2. NAIC 2	20,510,589	90,504,367	44,330,614	13,805,875	7,665,501	54,574,773	XXX	XXX	231,391,717	16.8	204,441,187	26,950,530
13.3. NAIC 3		14,619,445	73,692,586	10,960,656	5,015,816		XXX	XXX	104,288,504	7.6	49,751,323	54,537,180
13.4. NAIC 4	1,470,928	11,269,590	23,788,817				XXX	XXX	36,529,335	2.7	7,410,078	29,119,256
13.5. NAIC 5		400,000					XXX	XXX	(c) 400,000	0.0		400,000
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	137,252,316	528,654,034	461,300,007	134,063,631	23,774,595	92,439,232	XXX	XXX	(b) 1,377,483,814	100.0	1,196,477,610	181,006,202
13.8. Line 13.7 as a % of Col. 9	10.0	38.4	33.5	9.7	1.7	6.7	XXX	XXX	100.0	XXX	86.9	13.1
14. Total Publicly Traded Bonds												
14.1. NAIC 1	78,144,341	418,819,934	271,904,514	98,898,436	10,639,987		878,407,211	69.4	934,875,022	67.9	878,407,211	XXX
14.2. NAIC 2	7,340,302	66,808,602	27,923,398	7,721,660		54,520,641	164,314,603	13.0	204,441,187	14.8	164,314,603	XXX
14.3. NAIC 3		11,170,391	15,884,699	2,534,349	1,059,398		30,648,836	2.4	49,751,323	3.6	30,648,836	XXX
14.4. NAIC 4	405,439	4,524,669	936,421	226,710			6,093,239	0.5	7,410,078	0.5	6,093,239	XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	85,890,082	501,323,596	316,649,032	109,381,155	11,699,385	54,520,641	1,079,463,889	85.2	1,196,477,610	86.9	1,079,463,889	XXX
14.8. Line 14.7 as a % of Col. 7	8.0	46.4	29.3	10.1	1.1	5.1	100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.8	39.6	25.0	8.6	0.9	4.3	85.2	XXX	XXX	XXX	85.2	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	33,076,678	40,042,356	9,672,727	5,184,374	2,656,616		90,632,751	7.2	69,999,236	5.1	XXX	90,632,751
15.2. NAIC 2	2,669,237	9,163,899	3,668,138	2,399,998			17,901,271	1.4	26,950,530	2.0	XXX	17,901,271
15.3. NAIC 3		13,794,860	34,772,448	1,789,397	1,663,441		52,020,146	4.1	54,537,180	4.0	XXX	52,020,146
15.4. NAIC 4		11,649,056	13,764,550				25,413,606	2.0	29,119,256	2.1	XXX	25,413,606
15.5. NAIC 5		1,126,524					1,126,524	0.1	400,000	0.0	XXX	1,126,524
15.6. NAIC 6											XXX	
15.7. Totals	35,745,915	75,776,695	61,877,863	9,373,769	4,320,057		187,094,298	14.8	181,006,202	13.1	XXX	187,094,298
15.8. Line 15.7 as a % of Col. 7	19.1	40.5	33.1	5.0	2.3		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.8	6.0	4.9	0.7	0.3		14.8	XXX	XXX	XXX	XXX	14.8

(a) Includes $187,094,298 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $4,185,466 current year of bonds with Z designations and $1,549,636 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $622,995; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01. Issuer Obligations		77,905,469	58,646,322			XXX	136,551,791	10.8	160,683,705	11.7	136,551,791	
1.02. Residential Mortgage-Backed Securities	7,007,819	17,318,581	7,409,059	1,881,068	82,715	XXX	33,699,241	2.7	30,872,099	2.2	33,699,241	
1.03. Commercial Mortgage-Backed Securities	2,329,432	7,429,928	6,543,553	7,760,674	5,218,368	XXX	29,281,955	2.3	20,381,727	1.5	29,281,955	
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	9,337,251	102,653,978	72,598,934	9,641,742	5,301,083	XXX	199,532,987	15.8	211,937,531	15.4	199,532,987	
2. All Other Governments												
2.01. Issuer Obligations						XXX						
2.02. Residential Mortgage-Backed Securities						XXX						
2.03. Commercial Mortgage-Backed Securities						XXX						
2.04. Other Loan-Backed and Structured Securities						XXX						
2.05. Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01. Issuer Obligations	2,014,780	9,011,990	3,674,746	3,393,366		XXX	18,094,882	1.4	23,004,735	1.7	18,094,882	
3.02. Residential Mortgage-Backed Securities						XXX						
3.03. Commercial Mortgage-Backed Securities						XXX						
3.04. Other Loan-Backed and Structured Securities						XXX						
3.05. Totals	2,014,780	9,011,990	3,674,746	3,393,366		XXX	18,094,882	1.4	23,004,735	1.7	18,094,882	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations	4,561,583	30,310,264	29,024,597	18,908,106	1,209,300	XXX	84,013,851	6.6	101,783,942	7.4	84,013,851	
4.02. Residential Mortgage-Backed Securities						XXX						
4.03. Commercial Mortgage-Backed Securities						XXX						
4.04. Other Loan-Backed and Structured Securities						XXX						
4.05. Totals	4,561,583	30,310,264	29,024,597	18,908,106	1,209,300	XXX	84,013,851	6.6	101,783,942	7.4	84,013,851	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations	1,350,140	88,412,011	90,774,190	33,177,726		XXX	213,714,067	16.9	174,470,214	12.7	213,714,067	
5.02. Residential Mortgage-Backed Securities	30,404,818	78,523,880	38,634,934	20,814,618	3,419,439	XXX	171,797,688	13.6	173,060,082	12.6	171,797,688	
5.03. Commercial Mortgage-Backed Securities	5,139,741	11,274,673	3,739,007	37,349		XXX	20,190,769	1.6	16,978,946	1.2	20,190,769	
5.04. Other Loan-Backed and Structured Securities	3,006,649	8,303,455	5,648,418	3,909,399	710,166	XXX	21,578,087	1.7	26,352,463	1.9	21,578,087	
5.05. Totals	39,901,348	186,514,019	138,796,549	57,939,092	4,129,605	XXX	427,280,611	33.7	390,861,705	28.4	427,280,611	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	37,368,370	220,105,728	132,674,193	28,794,357	5,379,454	XXX	424,322,101	33.5	529,810,386	38.5	296,020,917	128,301,184
6.02. Residential Mortgage-Backed Securities	472,384	1,889,535	39,365			XXX	2,401,284	0.2				2,401,284
6.03. Commercial Mortgage-Backed Securities	11,595,205	3,137,108				XXX	14,732,313	1.2	4,750,000	0.3		14,732,313
6.04. Other Loan-Backed and Structured Securities	16,385,077	23,477,669	1,718,511	78,261		XXX	41,659,517	3.3	22,896,282	1.7		41,659,517
6.05. Totals	65,821,036	248,610,040	134,432,069	28,872,618	5,379,454	XXX	483,115,215	38.1	557,456,668	40.5	296,020,917	187,094,298
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

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	54,520,641	54,520,641	4.3	92,439,231	6.7	54,520,641	
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01. Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01. Issuer Obligations	45,294,873	425,745,462	314,794,048	84,273,556	6,588,754	XXX	876,696,692	69.2	XXX	XXX	748,395,508	128,301,184
12.02. Residential Mortgage-Backed Securities	37,885,021	97,731,996	46,083,358	22,695,685	3,502,154	XXX	207,898,213	16.4	XXX	XXX	205,496,929	2,401,284
12.03. Commercial Mortgage-Backed Securities	19,064,377	21,841,709	10,282,560	7,798,023	5,218,368	XXX	64,205,037	5.1	XXX	XXX	49,472,724	14,732,313
12.04. Other Loan-Backed and Structured Securities	19,391,726	31,781,123	7,366,929	3,987,660	710,166	XXX	63,237,604	5.0	XXX	XXX	21,578,087	41,659,517
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	54,520,641	54,520,641	4.3	XXX	XXX	54,520,641	
12.06. Affiliated Bank Loans						XXX			XXX	XXX		
12.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09. Totals	121,635,997	577,100,290	378,526,895	118,754,924	16,019,442	54,520,641	1,266,558,187	100.0	XXX	XXX	1,079,463,889	187,094,298
12.10. Lines 12.09 as a % Col. 7	9.6	45.6	29.9	9.4	1.3	4.3	100.0	XXX	XXX	XXX	85.2	14.8
13. Total Bonds Prior Year												
13.01. Issuer Obligations	44,050,119	388,257,533	417,987,200	117,452,926	22,005,204	XXX	XXX	XXX	989,752,982	71.9	836,393,062	153,359,921
13.02. Residential Mortgage-Backed Securities	67,665,231	94,432,126	30,326,910	10,291,325	1,216,590	XXX	XXX	XXX	203,932,182	14.8	203,932,182	
13.03. Commercial Mortgage-Backed Securities	13,292,162	19,578,209	6,038,753	3,201,548		XXX	XXX	XXX	42,110,673	3.1	37,360,673	4,750,000
13.04. Other Loan-Backed and Structured Securities	12,244,803	26,386,166	6,947,143	3,117,831	552,802	XXX	XXX	XXX	49,248,745	3.6	26,352,463	22,896,282
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	92,439,231	XXX	XXX	92,439,231	6.7	92,439,231	
13.06. Affiliated Bank Loans						XXX	XXX	XXX				
13.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08. Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09. Totals	137,252,315	528,654,034	461,300,006	134,063,630	23,774,596	92,439,231	XXX	XXX	1,377,483,813	100.0	1,196,477,611	181,006,203
13.10. Line 13.09 as a % of Col. 9	10.0	38.4	33.5	9.7	1.7	6.7	XXX	XXX	100.0	XXX	86.9	13.1
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	38,001,623	378,473,079	254,674,061	74,978,047	2,268,697	XXX	748,395,508	59.1	836,393,062	60.7	748,395,508	XXX
14.02. Residential Mortgage-Backed Securities	37,412,637	95,842,461	46,043,993	22,695,685	3,502,154	XXX	205,496,929	16.2	203,932,182	14.8	205,496,929	XXX
14.03. Commercial Mortgage-Backed Securities	7,469,173	18,704,601	10,282,560	7,798,023	5,218,368	XXX	49,472,724	3.9	37,360,673	2.7	49,472,724	XXX
14.04. Other Loan-Backed and Structured Securities	3,006,649	8,303,455	5,648,418	3,909,399	710,166	XXX	21,578,087	1.7	26,352,463	1.9	21,578,087	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	54,520,641	54,520,641	4.3	92,439,231	6.7	54,520,641	XXX
14.06. Affiliated Bank Loans						XXX						XXX
14.07. Unaffiliated Bank Loans						XXX						XXX
14.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09. Totals	85,890,082	501,323,596	316,649,032	109,381,154	11,699,385	54,520,641	1,079,463,889	85.2	1,196,477,611	86.9	1,079,463,889	XXX
14.10. Line 14.09 as a % of Col. 7	8.0	46.4	29.3	10.1	1.1	5.1	100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.8	39.6	25.0	8.6	0.9	4.3	85.2	XXX	XXX	XXX	85.2	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations	7,293,250	47,272,382	60,119,987	9,295,508	4,320,057	XXX	128,301,184	10.1	153,359,921	11.1	XXX	128,301,184
15.02. Residential Mortgage-Backed Securities	472,384	1,889,535	39,365			XXX	2,401,284	0.2			XXX	2,401,284
15.03. Commercial Mortgage-Backed Securities	11,595,205	3,137,108				XXX	14,732,313	1.2	4,750,000	0.3	XXX	14,732,313
15.04. Other Loan-Backed and Structured Securities	16,385,077	23,477,669	1,718,511	78,261		XXX	41,659,517	3.3	22,896,282	1.7	XXX	41,659,517
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06. Affiliated Bank Loans						XXX					XXX	
15.07. Unaffiliated Bank Loans						XXX					XXX	
15.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09. Totals	35,745,916	75,776,694	61,877,863	9,373,769	4,320,057		187,094,298	14.8	181,006,203	13.1	XXX	187,094,298
15.10. Line 15.09 as a % of Col. 7	19.1	40.5	33.1	5.0	2.3		100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.8	6.0	4.9	0.7	0.3		14.8	XXX	XXX	XXX	XXX	14.8

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					
2. Cost of short-term investments acquired	11,117,513	11,117,513			
3. Accrual of discount	6,675	6,675			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	128,244	128,244			
6. Deduct consideration received on disposals	10,522,318	10,522,318			
7. Deduct amortization of premium	107,120	107,120			
8. Total foreign exchange change in book / adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	622,995	622,995			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	622,995	622,995			

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

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

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	68,079,760		68,079,760	
2.	Cost of cash equivalents acquired	759,067,270	5,199,906	753,867,364	
3.	Accrual of discount	94	94		
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	760,184,896	5,200,000	754,984,896	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	66,962,228		66,962,228	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	66,962,228		66,962,228	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE COMPLEX - 671 SOUTH HIGH		COLUMBUS	OH	01/31/1977	06/04/2019	153,560,260	–	74,584,978	81,990,000	3,657,688			(3,657,688)		6,949,940	6,258,708
APARTMENTS 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678	–	43,298	550,000	–			–		1,000	67,001
0299999 – Properties Occupied by the Reporting Entity – Administrative*						153,833,938	–	74,628,276	82,540,000	3,657,688			(3,657,688)		6,950,940	6,325,708
0399999 – Total Properties Occupied by the Reporting Entity						153,833,938	–	74,628,276	82,540,000	3,657,688			(3,657,688)		6,950,940	6,325,708
Properties Held for the Production of Income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	7,019,423	–	4,402,330	6,237,000	189,487			(189,487)		466,488	97,484
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	7,799,390	–	4,802,084	8,613,000	193,815			(193,815)		389,249	580,712
0499999 – Properties Held for the Production of Income						14,818,812	–	9,204,413	14,850,000	383,302			(383,302)		855,737	678,196
0699999 – Totals						168,652,750	–	83,832,689	97,390,000	4,040,990			(4,040,990)		7,806,677	7,003,904

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	07/01/2022	PROGRESSIVE SERVICES INC	325,112	–	325,112	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	02/02/2022	K&W ROOFING INC	61,978	–	61,978	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	02/25/2022	ORACLE ELEVATOR	67,020	–	67,020	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/07/2022	ORACLE ELEVATOR	89,250	–	89,250	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/10/2022	K&W ROOFING INC	21,584	–	21,584	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/23/2022	ORACLE ELEVATOR	89,250	–	89,250	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/20/2022	THE JOSEPH GROUP LLC	61,897	–	61,897	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/11/2022	PROGRESSIVE SERVICE INC	36,124	–	36,124	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/11/2022	THE JOSEPH GROUP LLC	330,241	–	330,241	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/11/2022	THE JOSEPH GROUP LLC	297,262	–	297,262	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/12/2022	ORACLE ELEVATOR	76,500	–	76,500	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/19/2022	BUILDING CONTROL INTEGRATORS	27,043	–	27,043	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/27/2022	EXETER PROPERTY GROUP LLC	116,676	–	116,676	–
0199999 – Acquired by purchase					1,599,937	–	1,599,937	–
0399999 – Totals					1,599,937	–	1,599,937	–

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGETOWN		EATON VANCE INST SR LOAN FUND	4.C	01/02/2013		119,456,990	109,838,666	109,838,666	(7,864,662)					6,022,324		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									119,456,990	109,838,666	109,838,666	(7,864,662)					6,022,324		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP		09/30/2001	1		124,812	124,812	10,740							4.189
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP		Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1	9,720,000	12,306,306	12,306,306	1,046,181							49.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II		Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1	42,063,962	42,055,966	42,055,966	(7,996)					2,981,738		70.110
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A		CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022	1	3,450,000	3,597,664	3,597,664	147,664					(159,040)		34.500
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP		Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022	1	500,000	500,000	500,000								100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									55,733,962	58,584,749	58,584,749	1,196,589					2,822,698		XXX
6099999 – Subtotals, Unaffiliated									175,190,952	168,423,415	168,423,415	(6,668,073)					8,845,022		XXX
6299999 – Totals									175,190,952	168,423,415	168,423,415	(6,668,073)					8,845,022		XXX

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

1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $109,838,666				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY	06/01/2021	1		5,220,000		49.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC	10/18/2021	1		27,790,770		70.110
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI	06/13/2022	1	2,800,000	650,000		34.500
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC	11/02/2022	1	500,000			100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							3,300,000	33,660,770		XXX
6099999 – Subtotals, Unaffiliated							3,300,000	33,660,770		XXX
6299999 – Totals							3,300,000	33,660,770		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN		Distribution	01/02/2013	06/07/2022	10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	Distribution	10/18/2021	12/27/2022	7,376,502							7,376,502	7,376,502				793,774
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							7,376,502							7,376,502	7,376,502				793,774
6099999 – Subtotals, Unaffiliated							17,764,737	154,774				154,774		17,919,512	17,376,502		(543,010)	(543,010)	958,799
6299999 – Totals							17,764,737	154,774				154,774		17,919,512	17,376,502		(543,010)	(543,010)	958,799

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28				1.A	3,150,931	109.102	3,014,984	2,763,450	3,339,912	245,316	(106,903)			3.625	-0.290	AO	21,466	97,255	05/12/2020	04/15/2028
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29				1.A	3,028,052	112.484	2,854,376	2,537,584	3,203,457	235,342	(103,936)			3.875	-0.265	AO	21,071	95,465	05/12/2020	04/15/2029
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32				1.A	1,078,321	114.579	961,731	839,360	1,088,259	20,894	(10,955)			3.375	0.158	AO	6,070	14,081	08/01/2022	04/15/2032
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25				1.A	2,949,663	100.151	3,166,350	3,161,580	3,278,691	238,602	(55,376)			2.375	0.548	JJ	34,687	71,535	12/12/2017	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1.A	1,662,265	99.964	1,800,911	1,801,560	1,879,756	136,482	(24,768)			2.000	0.561	JJ	16,645	34,326	11/13/2018	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27				1.A	2,280,801	102.104	2,262,984	2,216,355	2,463,526	180,092	(60,017)			2.375	-0.366	JJ	24,317	50,148	05/12/2020	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1.A	1,969,901	100.044	2,170,010	2,169,053	2,270,290	164,338	(19,081)			1.750	0.806	JJ	17,535	36,163	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1.A	1,913,294	104.380	2,006,374	1,922,186	2,128,657	154,745	(32,494)			2.500	0.687	JJ	22,199	45,781	06/26/2019	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27				1.A	3,804,827	94.349	3,907,532	4,141,574	4,293,454	310,412	(32,732)			0.375	-0.426	JJ	7,175	14,796	05/12/2020	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28				1.A	3,580,925	94.143	3,639,190	3,865,600	4,035,190	292,053	(33,071)			0.500	-0.363	JJ	8,929	18,414	05/12/2020	01/15/2028
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29				1.A	2,840,462	95.381	2,813,915	2,950,200	3,173,175	230,125	(36,349)			0.875	-0.363	JJ	11,925	24,593	05/12/2020	01/15/2029
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24				1.A	3,126,964	97.293	3,563,377	3,662,526	3,667,539	264,278	(3,769)			0.500	0.393	AO	3,924	17,779	11/19/2019	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1.A	3,438,964	91.658	3,416,711	3,727,680	3,893,503	281,350	(24,901)			0.250	-0.421	JJ	4,305	8,878	05/12/2020	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24				1.A	4,645,597	97.919	5,519,552	5,636,855	5,646,936	406,975	(9,355)			0.625	0.453	JJ	16,275	33,564	06/26/2019	01/15/2024
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25				1.A	3,840,800	95.991	4,105,868	4,277,370	4,341,991	314,083	(31,137)			0.250	-0.486	JJ	4,940	10,187	12/07/2020	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26				1.A	3,448,306	96.076	3,614,511	3,762,120	3,874,194	280,608	(36,102)			0.625	-0.350	JJ	10,862	22,401	05/12/2020	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1.A	3,683,075	94.323	3,869,325	4,102,230	4,182,362	302,039	(22,109)			0.125	-0.423	JJ	2,369	4,885	05/12/2020	07/15/2026
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1.A	3,163,872	94.398	3,528,246	3,737,626	3,751,238	270,245	(3,335)			0.375	0.287	JJ	6,475	13,353	05/12/2020	01/15/2027
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24				1.A	4,006,686	96.830	4,495,997	4,643,167	4,645,804	334,633	(1,667)			0.125	0.088	JJ	2,681	5,529	11/19/2019	07/15/2024
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	1,586,750	93.375	1,494,000	1,600,000	1,588,604		1,854			2.375	2.548	MN	4,934	38,000	03/28/2022	05/15/2027
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25				1.A	4,264,214	96.117	4,845,394	5,041,118	5,087,439	367,116	(18,137)			0.375	0.019	JJ	8,733	18,010	12/07/2020	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1.A	3,391,329	95.367	3,396,217	3,561,210	3,793,940	275,074	(41,416)			0.750	-0.417	JJ	12,338	25,445	05/12/2020	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24				1.A	3,789,865	96.363	4,140,873	4,297,143	4,332,393	312,796	(19,411)			0.125	-0.330	AO	1,151	5,215	12/07/2020	10/15/2024
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30				1.A	4,052,348	89.935	3,853,837	4,285,155	4,560,830	330,140	(39,320)			0.125	-0.762	JJ	2,474	5,103	12/07/2020	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25				1.A	2,906,742	95.373	2,970,575	3,114,693	3,225,092	234,375	(48,030)			0.125	-1.401	AO	834	3,780	12/07/2020	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30				1.A	4,737,806	89.646	4,375,752	4,881,156	5,303,114	384,075	(56,400)			0.125	-0.980	JJ	2,819	5,813	12/07/2020	07/15/2030
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A	1,742,645	89.879	1,572,881	1,750,000	1,745,856		1,500			0.250	0.337	MS	1,112	4,375	01/26/2021	09/30/2025
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25				1.A	3,735,816	95.118	3,713,905	3,904,526	4,112,227	299,480	(74,956)			0.125	-1.735	AO	1,046	4,738	05/10/2021	10/15/2025
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31				1.A	4,545,743	88.916	4,071,125	4,578,640	5,003,792	362,734	(53,732)			0.125	-0.984	JJ	2,644	5,452	09/15/2021	01/15/2031
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26				1.A	3,155,016	94.102	2,993,781	3,181,416	3,398,004	247,670	(66,712)			0.125	-1.882	AO	852	3,861	09/15/2021	04/15/2026
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31				1.A	5,317,608	88.465	4,622,514	5,225,225	5,682,752	374,395	(55,023)			0.125	-0.852	JJ	3,017	5,576	05/24/2022	07/15/2031
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26				1.A	4,805,055	93.829	4,501,894	4,797,980	5,061,132	300,361	(67,148)			0.125	-1.275	AO	1,285	4,660	05/24/2022	10/15/2026
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32				1.A FE	5,179,518	87.693	4,713,203	5,374,650	5,355,242	174,487	1,237			0.125	0.165	JJ	3,104	2,293	08/01/2022	01/15/2032
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27				1.A FE	4,455,108	93.292	4,233,614	4,538,005	4,588,185	139,301	(6,225)			0.125	-0.132	AO	1,216	2,820	08/01/2022	04/15/2027
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32				1.A FE	5,767,351	91.699	5,454,429	5,948,190	5,814,208	50,161	(3,304)			0.625	0.887	JJ	17,174		12/12/2022	07/15/2032
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27				1.A FE	2,734,509	99.994	2,715,747	2,715,903	2,741,045	6,786	(250)			1.625	1.425	AO	9,457		12/12/2022	10/15/2027
0019999999 – U.S. Governments, Issuer Obligations						123,781,129	XXX	124,381,687	130,713,086	136,551,791	8,521,564	(1,193,530)			XXX	XXX	XXX	318,039	754,275	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613			4	1.A	1,986,676	96.895	1,833,314	1,892,072	1,965,754		(9,211)			4.100	3.477	MON	6,465	77,881	04/23/2019	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303			4	1.A	31,833	102.597	31,883	31,076	31,360		(54)			6.000	5.770	MON	155	1,878	10/21/2002	09/15/2032
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284			4	1.A	13,013	102.648	13,287	12,944	12,991		(16)			5.500	5.372	MON	59	727	09/09/2002	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804			4	1.A	11,759	101.153	11,872	11,737	11,750		(3)			5.000	4.951	MON	49	606	01/27/2003	01/15/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.			4	1.A	4,930	99.796	4,923	4,933	4,930		2			4.250	4.295	MON	17	219	04/24/2003	03/16/2033
38376U-QB-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,370,292	90.342	1,148,906	1,271,733	1,302,115		(15,782)			3.000	2.272	MON	3,179	38,152	12/15/2020	01/16/2047
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	233,672	93.760	209,030	222,942	229,135		(2,472)			3.000	1.862	MON	557	6,935	12/07/2012	11/20/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.			4	1.A	412,052	93.319	386,213	413,863	412,123		763			2.000	2.194	MON	690	8,571	11/09/2017	12/16/2042
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,974,580	92.738	1,874,240	2,021,000	2,012,836		3,569			2.500	2.623	MON	4,210	50,525	04/26/2016	07/20/2041
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.			4	1.A	2,334,354	87.251	2,031,068	2,327,850	2,330,262		(1,062)			3.200	3.171	MON	6,208	73,216	06/04/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	129,338	97.233	124,649	128,196	129,036		(908)			3.500	2.844	MON	374	5,099	08/14/2018	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,497,201	94.149	1,506,087	1,599,681	1,581,743		16,144			3.000	3.570	MON	3,999	50,268	12/12/2018	09/20/2046
38381V-QN-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	4,142,598	91.445	3,662,306	4,004,929	4,019,592		(11,656)			3.500	3.376	MON	11,681	140,172	06/26/2019	05/20/2049
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,015,313	85.674	856,739	1,000,000	1,000,930		(1,366)			3.000	2.948	MON	2,500	30,000	08/13/2019	07/20/2049
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	675,027	96.250	611,943	635,787	650,538		(18,915)			3.000	1.424	MON	1,589	20,635	06/23/2020	10/20/2048
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,318,249	89.913	1,155,660	1,285,313	1,305,547		(14,612)			3.000	2.340	MON	3,213	40,053	07/27/2021	04/20/2050
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	557,204	94.347	505,184	535,451	550,191		(12,286)			3.500	2.211	MON	1,562	19,585	05/26/2021	03/20/2049
38382J-WY-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	7,061	99.719	6,790	6,810	7,014		(3,432)			3.000	-96.917	MON	17	981	09/16/2020	10/20/2042
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	4,264,326	78.969	3,307,030	4,187,768	4,247,396		(28,249)			1.500	1.198	MON	5,235	63,901	01/21/2021	01/20/2051
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.			4	1.A	3,309,434	76.061	2,531,419	3,328,155	3,315,845		6,631			1.000	1.099	MON	2,773	34,053	05/12/2021	08/20/2050
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	5,065,625	101.313	5,065,625	5,000,000	5,065,585		(40)			5.500	5.142	MON	22,917		12/14/2022	04/20/2049
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	3,512,578	100.359	3,512,578	3,500,000	3,512,566		(12)			5.000	4.859	MON	14,583		12/12/2022	06/20/2043
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						33,867,115	XXX	30,390,748	33,422,240	33,699,240		(92,967)			XXX	XXX	XXX	92,034	663,457	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.			4	1.A	51,843	99.046	53,332	53,846	52,823		2,019			2.389	3.045	MON	107	1,826	06/04/2015	07/16/2043
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	251,601	98.327	252,442	256,736	252,547		2,832			2.850	3.297	MON	610	8,354	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	1,765,248	87.927	1,563,558	1,778,237	1,769,205		1,868			2.600	2.701	MON	3,853	47,046	10/31/2017	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	644,008	95.758	628,198	656,027	651,443		3,080			2.850	2.927	MON	1,558	18,928	07/19/2018	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.			4	1.A	607,698	93.765	591,627	630,965	618,000		6,035			2.350	2.669	MON	1,236	14,966	08/27/2018	04/16/2052
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,913,201	86.547	1,562,095	1,804,907	1,872,556		(27,237)			2.500	1.614	MON	3,760	45,382	08/10/2021	03/16/2035
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,287,031	91.802	1,227,360	1,336,958	1,310,635		10,764			2.500	2.804	MON	2,785	33,921	05/07/2018	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	2,158,283	92.069	2,051,550	2,228,264	2,192,049		15,043			2.600	2.941	MON	4,828	58,783	04/12/2018	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	390,217	97.744	391,068	400,094	394,333		4,546			2.600	2.870	MON	867	11,108	07/24/2018	07/16/2051
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	2,458	99.709	2,493	2,500	989		134			3.250	51.914	MON	2	1,877	09/19/2018	05/16/2059
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	288,168	98.456	289,509	294,049	290,322		8,760			3.250	3.383	MON	796	9,819	10/17/2018	11/16/2053
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	169,320	98.938	171,214	173,051	165,334		3,823			3.250	5.315	MON	469	7,693	10/19/2018	10/16/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.			4	1.A	3,683,103	80.612	2,937,368	3,643,818	3,679,035		(5,049)			1.750	1.595	MON	5,314	64,080	05/18/2021	09/16/2039
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	2,826,418	77.809	2,244,351	2,884,445	2,830,640		6,971			1.500	1.774	MON	3,606	43,449	11/22/2021	09/16/2039
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.			4	1.A	3,596,988	91.948	3,491,181	3,796,920	3,599,811		4,222			2.250	2.780	MON	7,119	21,408	09/13/2022	03/16/2047
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	4,936,707	89.340	4,885,253	5,468,142	4,938,158		1,451			2.500	3.210	MON	11,392		12/01/2022	03/16/2063
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	4,662,698	93.050	4,646,462	4,993,519	4,664,072		1,374			3.250	3.859	MON	13,524		11/29/2022	02/16/2054
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						29,234,991	XXX	26,989,060	30,402,478	29,281,954		40,636			XXX	XXX	XXX	61,825	388,641	XXX	XXX
0109999999 – Subtotals – U.S. Governments						186,883,235	XXX	181,761,495	194,537,804	199,532,984	8,521,564	(1,245,860)			XXX	XXX	XXX	471,899	1,806,372	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1.D FE	1,075,751	105.298	921,361	875,000	936,279		(22,772)			5.000	2.211	FA	18,229	43,750	06/23/2016	08/01/2032
246381-BZ-9	DELAWARE ST 5				1.A FE	1,190,790	101.215	1,012,151	1,000,000	1,012,763		(21,298)			5.000	2.802	FA	20,833	50,000	08/15/2013	08/01/2023
25476F-SZ-2	DIST OF COLUMBIA 5			2	1.B FE	2,361,860	106.767	2,135,345	2,000,000	2,189,627		(11,538)			5.000	4.028	JD	8,333	100,000	05/18/2017	06/01/2035
373384-F3-5	GEORGIA ST 5				1.A FE	1,197,800	100.150	1,001,495	1,000,000	1,002,017		(23,090)			5.000	2.652	FA	20,833	50,000	07/09/2013	02/01/2023
56052A-YB-6	MAINE ST 5				1.C FE	2,459,200	103.141	2,062,826	2,000,000	2,072,406		(49,549)			5.000	2.403	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	MARYLAND ST 4.3			1	1.A FE	1,000,000	99.133	991,329	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
604129-L2-0	MINNESOTA ST 5			2	1.A FE	1,138,350	101.244	1,012,438	1,000,000	1,009,500		(15,783)			5.000	3.361	FA	20,833	50,000	08/22/2013	08/01/2025
68608U-TS-5	OREGON ST 5			2	1.B FE	2,758,729	101.192	2,352,718	2,325,000	2,355,761		(51,364)			5.000	2.722	FA	48,438	116,250	04/21/2014	08/01/2027
68609B-SQ-1	OREGON ST 5			2	1.B FE	571,900	107.356	509,939	475,000	513,732		(11,007)			5.000	2.452	MN	3,958	23,750	05/26/2017	05/01/2031
68609B-SW-8	OREGON ST 5			2	1.B FE	1,381,314	105.397	1,159,371	1,100,000	1,203,739		(29,726)			5.000	2.072	MN	9,167	55,000	09/07/2016	05/01/2039
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	2,153,390	100.484	1,708,226	1,700,000	1,712,701		(49,612)			5.000	2.034	AO	21,250	85,000	04/24/2013	04/01/2024
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5			2	1.C FE	2,457,380	110.004	2,200,087	2,000,000	2,224,736		(45,795)			5.000	2.409	FA	41,667	100,000	08/22/2017	08/01/2031
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	1,062,007	101.080	859,177	850,000	861,621		(22,725)			5.000	2.263	JJ	21,250	42,500	04/15/2013	07/01/2025
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						20,808,471	XXX	17,926,463	17,325,000	18,094,882		(354,259)			XXX	XXX	XXX	261,042	859,250	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						20,808,471	XXX	17,926,463	17,325,000	18,094,882		(354,259)			XXX	XXX	XXX	261,042	859,250	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	1,219,040	109.244	1,092,436	1,000,000	1,112,583		(21,202)			5.000	2.562	JD	4,167	50,000	09/07/2017	12/01/2033
014464-YH-8	ALEDO TX INDEP SCH DIST 5			2	1.A FE	723,477	106.543	95,888	90,000	622,501		(34,532)			5.000	-7.506	FA	1,700	56,000	06/16/2016	02/15/2043
014464-YJ-4	ALEDO TX INDEP SCH DIST 5			2	1.A FE	665,603	106.020	1,092,004	1,030,000	586,799		1,763			5.000	9.959	FA	19,456		06/16/2016	02/15/2043
03588H-RB-4	ANNE ARUNDEL CNTY MD 5			2	1.A FE	2,434,100	106.936	2,218,924	2,075,000	2,230,407		(38,647)			5.000	2.892	AO	25,938	103,750	05/11/2017	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	596,715	102.941	514,704	500,000	517,745		(10,802)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
079365-Z4-7	BELLEVUE WA 5			2	1.A FE	1,175,880	100.835	1,008,352	1,000,000	1,008,692		(20,300)			5.000	2.913	JD	4,167	50,000	09/26/2013	12/01/2024
080869-JY-7	BELTON MO 5			2	1.D FE	612,555	109.286	546,429	500,000	553,368		(12,053)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5			2	1.A FE	1,218,460	109.024	1,090,236	1,000,000	1,104,781		(22,151)			5.000	2.494	JD	4,167	50,000	06/09/2017	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5			2	1.C FE	1,145,440	107.091	1,070,909	1,000,000	1,069,810		(14,744)			5.000	3.271	MN	8,333	50,000	05/25/2017	05/01/2038
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1.A FE	1,330,508	100.224	1,162,598	1,160,000	1,162,561		(20,113)			5.000	3.229	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	CHARLOTTE NC 5			2	1.A FE	913,620	103.589	776,915	750,000	776,933		(17,356)			5.000	2.562	JJ	18,750	37,500	04/21/2014	07/01/2026
172217-UX-7	CINCINNATI OH 5.25			2	1.C FE	1,197,550	105.587	1,055,869	1,000,000	1,062,721		(24,806)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	604,815	103.155	515,777	500,000	517,789		(11,827)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
20772K-EU-9	CONNECTICUT ST 3.621				1.D FE	1,500,000	99.515	1,492,722	1,500,000	1,500,000					3.621	3.621	MS	15,993	54,315	08/16/2018	09/15/2023
235219-KK-7	DALLAS TX 5			2	1.D FE	1,179,830	102.563	1,025,633	1,000,000	1,025,658		(22,166)			5.000	2.682	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1.A FE	2,236,877	100.092	1,986,834	1,985,000	1,985,000					6.000	6.000	FA	44,993	119,100	05/25/2011	02/15/2026
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1.D FE	592,550	104.890	524,449	500,000	524,842		(9,775)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,350,800	104.363	2,087,257	2,000,000	2,085,956		(38,647)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26371G-QW-3	DUBLIN OH CITY SCH DIST 5			2	1.B FE	839,235	100.835	756,264	750,000	754,515		(10,498)			5.000	3.552	JD	3,125	37,500	08/15/2013	12/01/2025
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	264,170	100.835	252,088	250,000	250,729		(1,686)			5.000	4.297	JD	1,042	12,500	06/26/2013	12/01/2028
280659-TN-3	EDINA MN INDEP SCH DIST #273 5				1.A FE	1,699,229	104.719	1,450,352	1,385,000	1,459,890		(34,624)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30382A-BG-6	FAIRFAX CNTY VA 5				1.A FE	2,430,460	101.581	2,031,620	2,000,000	2,037,810		(49,156)			5.000	2.463	AO	25,000	100,000	03/21/2014	10/01/2023
30747N-LG-7	FARGO ND 2			2	1.C FE	1,710,829	77.473	1,286,058	1,660,000	1,699,985		(5,085)			2.000	1.651	MN	5,533	33,200	10/06/2020	05/01/2032
358776-CU-4	FRISCO TX 5			2	1.A FE	2,022,166	100.222	1,824,046	1,820,000	1,823,152		(24,704)			5.000	3.610	FA	34,378	91,000	08/13/2013	02/15/2026
373046-UJ-8	GEORGETOWN TX INDEP SCH DIST 5			2	1.A FE	2,468,723	104.406	2,067,232	1,980,000	2,146,785		(61,588)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
419792-KM-7	HAWAII ST 2.902			2	1.C FE	1,029,672	90.678	970,254	1,070,000	1,046,339		3,671			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
419792-VC-7	HAWAII ST 5			2	1.A FE	443,285	101.164	399,596	395,000	398,411		(5,660)			5.000	3.509	FA	8,229	19,750	11/20/2013	08/01/2028
421110-4T-1	HAYS TX CONSOL INDEP SCH DIST 5				1.A FE	1,183,223	101.203	936,124	925,000	1,118,609		(30,032)			5.000	1.429	FA	17,472	46,250	10/14/2020	02/15/2029
426056-G2-7	HENRICO CNTY VA 5			2	1.A FE	2,514,920	110.540	2,210,792	2,000,000	2,256,123		(52,693)			5.000	2.071	FA	41,667	100,000	11/14/2017	08/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	3,123,873	102.649	2,771,523	2,700,000	2,765,182		(47,022)			5.000	3.152	MN	22,500	135,000	05/22/2014	05/01/2027
437884-QS-1	HOMEWOOD AL 2				1.C FE	554,843	86.251	461,444	535,000	551,224		(2,727)			2.000	1.443	MS	3,567	10,700	08/11/2021	09/01/2028
44256P-GP-2	HOWARD CNTY MD 5			2	1.A FE	3,629,860	109.367	3,270,077	2,990,000	3,278,954		(65,628)			5.000	2.530	FA	56,478	149,500	04/27/2017	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	435,000	100.009	435,039	435,000	435,000					5.010	5.010	JD	1,816	21,794	10/27/2010	12/01/2025
492692-PW-2	KETTERING OH CITY SCH DIST 5.25				1.C FE	1,146,990	112.414	1,124,143	1,000,000	1,083,697		(8,326)			5.250	4.059	JD	4,375	52,500	11/12/2013	12/01/2031
494791-RB-4	KING CNTY WA PUBLIC HOSP DIST 5			2	1.D FE	3,438,540	104.292	3,128,762	3,000,000	3,096,439		(47,899)			5.000	3.270	JD	12,500	150,000	11/25/2014	12/01/2030
495260-C9-0	KING CNTY WA SCH DIST #414 LAK 5				1.B FE	1,200,430	101.938	1,019,376	1,000,000	1,023,773		(25,272)			5.000	2.383	JD	4,167	50,000	05/15/2015	12/01/2023
498531-CR-1	KLEIN TX INDEP SCH DIST 5			2	1.C FE	582,510	101.101	505,503	500,000	505,682		(9,463)			5.000	3.041	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VF-6	LANCASTER PA 5			2	1.E FE	2,565,746	106.829	2,270,120	2,125,000	2,284,156		(45,031)			5.000	2.652	MN	17,708	106,250	03/10/2016	11/01/2027
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1.D FE	910,648	105.120	814,683	775,000	813,691		(14,178)			5.000	2.992	FA	16,146	38,750	06/10/2015	08/01/2025
574193-SL-3	MARYLAND ST 4			2	1.A FE	2,510,360	105.862	2,117,241	2,000,000	2,399,351		(52,909)			4.000	1.116	MS	23,556	80,000	11/18/2020	03/15/2034
57582R-LY-0	MASSACHUSETTS ST 5			2	1.B FE	1,500,238	108.065	1,372,427	1,270,000	1,372,065		(24,279)			5.000	2.831	JD	5,292	63,500	05/10/2017	12/01/2033
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1.C FE	1,204,240	105.149	1,051,488	1,000,000	1,052,886		(21,653)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602366-RX-6	MILWAUKEE WI 5			2	1.G FE	1,847,693	100.693	1,686,604	1,675,000	1,682,885		(20,493)			5.000	3.734	MN	10,701	83,750	08/26/2013	05/15/2026
622625-JA-0	MOUNT PLEASANT SC 5				1.A FE	2,046,880	103.127	1,711,913	1,660,000	1,720,109		(41,134)			5.000	2.403	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	106.285	531,425	500,000	538,803		(13,551)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
680616-A8-2	OLENTANGY OH LOCAL SCH DIST 5			2	1.B FE	1,201,290	104.961	1,049,613	1,000,000	1,052,779		(20,813)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.C FE	509,195	75.886	379,430	500,000	507,294		(847)			2.049	1.851	JD	854	10,245	09/09/2020	12/01/2033
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	78.118	390,590	500,000	527,358		(3,355)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	1,512,600	82.890	1,243,349	1,500,000	1,509,817		(1,756)			1.588	1.460	MN	3,970	23,820	05/07/2021	05/01/2028
736679-VQ-1	PORTLAND OR 5				1.A FE	1,378,046	103.252	1,166,745	1,130,000	1,173,669		(29,108)			5.000	2.303	JD	2,511	56,500	06/08/2015	06/15/2024
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	81.959	409,796	500,000	491,145		743			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
76541V-MP-9	RICHMOND VA 5			2	1.B FE	2,304,720	100.314	2,006,274	2,000,000	2,006,368		(36,907)			5.000	3.113	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	RICHMOND VA 5			2	1.B FE	1,845,960	102.485	1,537,275	1,500,000	1,548,016		(40,081)			5.000	2.224	MS	25,000	75,000	12/22/2014	03/01/2025
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5				1.D FE	3,112,158	113.875	2,658,984	2,335,000	2,762,709		(58,368)			5.000	2.089	AO	29,188	116,750	08/31/2016	10/01/2029
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	1,980,368	103.932	1,730,465	1,665,000	1,732,988		(33,994)			5.000	2.812	JD	6,938	83,250	12/23/2014	12/01/2030
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	500,000	85.505	427,524	500,000	500,000					1.460	1.460	MN	1,217	7,300	05/18/2021	11/01/2027
889278-VR-5	TOLEDO OH 5			2	1.E FE	1,235,057	105.482	1,112,834	1,055,000	1,114,582		(16,652)			5.000	3.457	JD	4,396	52,750	09/24/2015	12/01/2026
898735-UN-3	TUCSON AZ COPS 1.702			1	1.D FE	500,000	79.647	398,237	500,000	500,000					1.702	1.702	JJ	4,255	11,299	02/18/2021	07/01/2029
93974E-JD-9	WASHINGTON ST 5			2	1.B FE	2,033,085	110.805	1,662,077	1,500,000	1,941,376		(24,614)			5.000	2.578	FA	31,250	75,000	08/17/2020	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1.A FE	3,167,505	106.434	2,873,709	2,700,000	2,890,823		(52,409)			5.000	2.829	JD	11,250	135,000	05/10/2017	06/01/2036
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	2,415,040	104.706	2,094,109	2,000,000	2,099,879		(45,140)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5			2	1.C FE	2,898,166	108.961	2,576,936	2,365,000	2,610,657		(55,384)			5.000	2.381	MS	39,417	118,250	06/27/2017	03/01/2031
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						93,239,772	XXX	81,532,074	79,240,000	84,013,851		(1,447,663)			XXX	XXX	XXX	920,076	3,736,519	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						93,239,772	XXX	81,532,074	79,240,000	84,013,851		(1,447,663)			XXX	XXX	XXX	920,076	3,736,519	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.A FE	2,543,300	103.425	2,223,631	2,150,000	2,229,658		(46,009)			5.000	2.727	MS	35,833	107,500	07/27/2015	09/01/2028
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1				1.C FE	855,000	86.802	742,154	855,000	855,000					1.000	1.000	JD	713	8,550	10/28/2020	12/01/2026
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2				1.C FE	1,017,052	87.967	848,882	965,000	1,001,770		(7,212)			2.000	1.202	JD	1,608	19,300	10/28/2020	12/01/2027
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	756,675	104.408	673,434	645,000	675,559		(11,577)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
045141-WE-4	ASHWAUBENON WI 3.5			2	1.C FE	1,280,000	99.221	1,270,025	1,280,000	1,280,000					3.500	3.500	AO	11,200	44,800	10/24/2018	10/01/2023
097464-ZE-4	BOISE ID ST UNIV REVENUES 5			2	1.E FE	2,431,190	105.365	2,107,291	2,000,000	2,162,543		(47,522)			5.000	2.402	AO	25,000	100,000	07/12/2017	04/01/2033
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1.D FE	1,195,710	105.074	1,050,741	1,000,000	1,049,470		(21,003)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1.B FE	589,655	102.791	513,957	500,000	514,569		(9,910)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5			2	1.C FE	1,238,950	107.299	1,072,994	1,000,000	1,089,577		(23,967)			5.000	2.361	JJ	23,056	50,000	04/20/2016	07/15/2031
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1.C FE	1,000,000	84.778	847,780	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624				1.C FE	2,200,000	84.487	1,858,723	2,200,000	2,200,000					1.624	1.624	FA	14,887	35,728	09/24/2020	02/01/2028
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754			2	1.C FE	2,050,000	80.971	1,659,910	2,050,000	2,050,000					1.754	1.754	FA	14,982	35,957	09/24/2020	08/01/2029
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	565,970	103.806	519,030	500,000	524,602		(7,565)			5.000	3.298	JJ	11,528	25,000	11/15/2016	01/15/2036
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5				1.C FE	2,392,460	112.583	2,251,664	2,000,000	2,255,354		(16,810)			5.000	3.674	MS	33,333	100,000	05/29/2013	03/01/2035
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5			2	1.D FE	562,760	101.690	508,448	500,000	506,128		(7,097)			5.000	3.510	MN	4,167	25,000	10/31/2013	11/01/2027
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65				1.A FE	1,258,875	90.045	1,125,558	1,250,000	1,256,453		(1,142)			1.650	1.550	MN	2,635	20,625	10/27/2020	05/15/2028
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7				1.A FE	1,475,988	89.466	1,310,679	1,465,000	1,473,191		(1,319)			1.700	1.600	MN	3,182	24,905	10/27/2020	11/15/2028
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.C FE	2,539,960	107.743	2,154,851	2,000,000	2,211,223		(53,569)			5.000	2.072	AO	25,000	100,000	06/23/2016	10/01/2031
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	1,082,760	108.948	953,292	875,000	968,929		(7,755)			5.250	3.924	AO	11,484	45,938	03/13/2013	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5			2	1.A FE	2,462,120	109.061	2,181,215	2,000,000	2,228,700		(45,301)			5.000	2.427	MS	29,444	100,000	07/24/2017	09/15/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	2,633,882	100.148	2,163,205	2,160,000	2,160,000		(48,475)			5.000	5.000	JD	9,000	108,000	11/08/2012	12/01/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5			2	1.A FE	3,119,754	109.927	2,759,163	2,510,000	2,802,941		(60,510)			5.000	2.292	JJ	57,869	125,500	06/21/2017	07/15/2032
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	1,013,270	92.152	921,515	1,000,000	1,000,000		(9,853)			2.970	2.970	MN	3,053	29,700	11/09/2021	05/24/2028
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	1,416,870	81.477	1,222,158	1,500,000	1,425,966		9,096			1.290	2.039	JJ	8,224	19,350	01/19/2022	01/28/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AK-U7-9	FEDERAL HOME LOAN BANK 0.75 12/02/29			2	1.B FE	2,363,632	81.685	2,279,019	2,790,000	2,381,405		17,773			1.500	3.406	FA	8,079		09/12/2022	02/12/2029
3130AK-YM-2	FEDERAL HOME LOAN BANK 1 16/08/28			2	1.B FE	2,500,000	83.271	2,081,776	2,500,000	2,500,000					1.000	1.000	MON	1,042	25,000	02/02/2021	08/16/2028
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	3,007,500	82.928	2,487,842	3,000,000	3,000,000		(2,911)			1.980	1.980	MN	6,930	59,400	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	80.275	401,375	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	1,500,000	90.821	1,362,314	1,500,000	1,500,000					2.000	2.000	FA	10,500	15,000	01/27/2022	02/25/2027
3130AQ-RL-9	FEDERAL HOME LOAN BANK 1.5 18/02/25			2	1.B FE	4,801,300	93.510	4,675,477	5,000,000	4,845,344		44,044			1.500	2.999	FA	27,708	37,500	05/11/2022	02/18/2025
3130AR-2A-8	FEDERAL HOME LOAN BANK 2.25 07/03/25			2	1.B FE	5,000,000	95.215	4,760,731	5,000,000	5,000,000					2.250	2.250	MS	35,625	56,250	02/16/2022	03/07/2025
3130AR-J3-6	FEDERAL HOME LOAN BANK 2.75 21/04/25			2	1.B FE	958,730	95.415	954,149	1,000,000	959,424		694			2.750	4.606	AO	5,347		12/14/2022	04/21/2025
3130AS-UU-1	FEDERAL HOME LOAN BANK 3.25 25/03/25			2	1.B FE	10,000,000	96.964	9,696,370	10,000,000	10,000,000					3.250	3.250	FA	120,972		08/01/2022	03/25/2025
3130AT-H8-3	FEDERAL HOME LOAN BANK 4.75 06/10/27			2	1.B FE	5,000,000	99.802	4,990,115	5,000,000	5,000,000					4.750	4.750	AO	56,076		09/23/2022	10/06/2027
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	1,990,500	83.355	1,667,092	2,000,000	1,992,606		1,148			1.200	1.262	FA	8,333	24,000	02/18/2021	02/26/2029
3133EM-V9-0	FEDERAL FARM CREDIT BANK 1.84 27/10/31			2	1.A FE	4,000,000	80.429	3,217,145	4,000,000	4,000,000					1.840	1.840	AO	13,084	73,600	07/20/2021	10/27/2031
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.A FE	3,000,000	82.158	2,464,738	3,000,000	3,000,000					2.000	2.000	JD	167	60,000	12/27/2021	12/30/2030
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	750,000	76.559	574,195	750,000	750,000					1.520	1.520	JJ	4,845	11,400	07/30/2020	01/28/2033
3134GX-S7-0	FREDDIE MAC 3.75 24/02/25			2	1.A FE	5,000,000	98.486	4,924,296	5,000,000	5,000,000					3.750	3.750	FA	63,021		08/08/2022	02/24/2025
3134GY-4M-1	FREDDIE MAC 5 15/09/25			2	1.A FE	5,000,000	99.913	4,995,652	5,000,000	5,000,000					5.000	5.000	MS	11,111		11/17/2022	09/15/2025
3134GY-4R-0	FREDDIE MAC 5.25 23/05/25			2	1.A FE	5,000,000	99.995	4,999,736	5,000,000	5,000,000					5.250	5.250	MN	22,604		11/17/2022	05/23/2025
3134GY-6A-5	FREDDIE MAC 5.1 14/09/26			2	1.A FE	5,000,000	100.274	5,013,673	5,000,000	5,000,000					5.100	5.100	MS	12,042		11/29/2022	09/14/2026
3134GY-7E-6	FREDDIE MAC 5.05 22/09/26			2	1.A FE	5,000,000	99.826	4,991,281	5,000,000	5,000,000					5.050	5.050	MS	6,313		12/05/2022	09/22/2026
3134GY-A7-7	FREDDIE MAC 5.25 21/03/25			2	1.A FE	10,000,000	100.089	10,008,881	10,000,000	10,000,000					5.250	5.250	JD	14,583		12/08/2022	03/21/2025
3135GA-3Y-5	FANNIE MAE 1 17/11/28			2	1.A FE	1,999,000	83.022	1,660,434	2,000,000	1,999,257		122			1.000	1.007	MN	2,444	20,000	11/10/2020	11/17/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.A FE	3,000,000	84.022	2,520,658	3,000,000	3,000,000					1.000	1.000	JD	667	30,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	2,000,000	82.843	1,656,851	2,000,000	2,000,000					1.000	1.000	JD	944	20,000	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	1,000,000	85.040	850,401	1,000,000	1,000,000					1.000	1.000	JJ	4,250	10,000	07/21/2020	01/28/2028
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5			2	1.A FE	1,957,522	102.678	1,704,448	1,660,000	1,702,988		(33,215)			5.000	2.893	AO	20,750	83,000	06/24/2014	04/01/2031
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1.C FE	1,183,580	100.161	1,001,605	1,000,000	1,000,060		(21,255)			5.000	2.841	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	GRAND ISLAND NE ELEC REVENUE 5			2	1.E FE	2,641,048	101.876	2,394,083	2,350,000	2,380,782		(32,871)			5.000	3.528	FA	44,389	117,500	11/20/2013	08/15/2027
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39				1.C FE	500,000	84.839	424,196	500,000	500,000					1.390	1.390	AO	1,738	6,950	10/23/2020	10/01/2027
397337-CS-3	GREENWOOD SC MET DIST 5			2	1.D FE	1,241,940	107.656	1,076,562	1,000,000	1,094,252		(23,732)			5.000	2.373	AO	12,500	50,000	04/14/2016	10/01/2030
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5			2	1.B FE	1,789,260	108.164	1,622,455	1,500,000	1,621,476		(31,882)			5.000	2.631	FA	31,250	75,000	05/24/2017	08/01/2034
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	2,908,465	107.852	2,480,601	2,300,000	2,533,377		(61,330)			5.000	2.091	FA	43,444	115,000	06/14/2016	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5			2	1.C FE	1,191,690	103.901	1,039,010	1,000,000	1,037,834		(19,780)			5.000	2.882	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	1,208,980	105.515	1,055,149	1,000,000	1,058,103		(22,180)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1.B FE	2,771,523	110.980	2,552,543	2,300,000	2,543,247		(45,618)			5.000	2.702	JD	9,583	115,000	08/24/2017	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5			2	1.A FE	960,000	79.869	766,737	960,000	960,000					1.500	1.500	JJ	7,200	14,400	10/14/2020	07/01/2030
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1.F FE	1,074,662	104.288	933,374	895,000	951,936		(19,695)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	900,270	103.524	776,426	750,000	778,468		(16,454)			5.000	2.673	MS	12,500	37,500	11/14/2014	09/01/2030
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5			2	1.E FE	3,208,408	101.016	2,798,140	2,770,000	2,797,798		(54,065)			5.000	2.987	JJ	69,250	138,500	07/10/2014	07/01/2028
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3				1.D FE	1,778,912	87.954	1,407,259	1,600,000	1,738,236		(19,075)			3.000	1.654	AO	10,133	48,000	10/22/2020	10/15/2029
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1.D FE	1,484,041	100.134	1,301,737	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	1,153,680	105.689	1,056,886	1,000,000	1,045,434		(16,040)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749			1	1.C FE	2,003,815	74.212	1,465,682	1,975,000	1,998,761		(2,252)			1.749	1.615	MS	11,514	34,543	09/22/2020	09/01/2032
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5			2	1.D FE	2,308,726	103.977	2,011,953	1,935,000	2,013,304		(40,123)			5.000	2.782	MN	12,363	96,750	11/06/2014	05/15/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	865,530	92.937	697,028	750,000	836,994		(12,048)			3.000	1.239	MN	2,875	22,500	08/06/2020	11/15/2035
56045R-XJ-3	MAINE ST MUNI BOND BANK 5			2	1.C FE	1,176,750	107.453	1,074,533	1,000,000	1,078,683		(19,146)			5.000	2.833	MN	8,333	50,000	07/12/2017	11/01/2036
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1.B FE	1,193,221	100.167	1,071,782	1,070,000	1,070,000					5.000	5.000	JJ	26,750	53,500	10/14/2011	01/01/2025
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	1,231,590	101.016	1,010,159	1,000,000	1,012,814		(25,026)			5.000	2.433	JJ	25,000	50,000	04/11/2013	07/01/2025
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5			2	1.E FE	2,002,957	105.359	1,801,633	1,710,000	1,821,721		(35,220)			5.000	2.731	JJ	42,750	85,500	07/11/2017	01/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1.F FE	984,920	99.834	998,335	1,000,000	996,362		1,240			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	2,217,547	103.065	1,958,225	1,900,000	1,974,338		(45,388)			5.000	2.482	FA	39,583	95,000	04/25/2017	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	1,568,250	106.371	1,329,638	1,250,000	1,367,021		(33,517)			5.000	2.092	MN	10,417	62,500	08/24/2016	05/01/2034
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	2,419,060	108.101	2,162,011	2,000,000	2,202,618		(42,325)			5.000	2.591	JD	4,444	100,000	08/01/2017	06/15/2035
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23				1.C FE	1,190,328	82.215	986,576	1,200,000	1,191,266		938			2.230	2.331	JD	2,230	25,199	01/18/2022	12/01/2030
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186			1,2	1.B FE	2,000,000	81.221	1,624,411	2,000,000	2,000,000					2.186	2.186	MJSD	3,643	43,720	04/19/2021	09/01/2031
677632-D3-2	OHIO ST UNIV 5			2	1.C FE	956,024	103.442	827,532	800,000	832,962		(16,486)			5.000	2.793	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	OHIO ST UNIV 4.91			1	1.C FE	1,000,000	100.263	1,002,625	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	106.858	534,289	500,000	533,616		(9,212)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5			2	1.A FE	1,135,340	101.016	1,010,159	1,000,000	1,008,012		(15,536)			5.000	3.391	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-BX-9	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1.D FE	1,197,700	102.135	1,021,350	1,000,000	1,025,323		(22,685)			5.000	2.632	FA	20,833	50,000	08/08/2014	02/01/2027
709235-YY-5	PENNSYLVANIA ST UNIV 5			2	1.C FE	2,378,140	105.683	2,113,654	2,000,000	2,189,496		(37,430)			5.000	2.831	MS	33,333	100,000	08/22/2017	09/01/2042
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	584,610	106.318	531,587	500,000	530,744		(9,533)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
79574C-CD-3	SALT RIVER AZ PROJ AGRIC IMPT& 5			2	1.B FE	2,412,760	106.671	2,133,428	2,000,000	2,189,240		(44,383)			5.000	2.513	JJ	50,000	100,000	09/06/2017	01/01/2038
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	74.608	373,040	500,000	501,081		(133)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
83756C-P2-5	SOUTH DAKOTA ST HSG DEV AUTH 1.969				1.A FE	1,238,604	81.463	985,703	1,210,000	1,234,283		(3,085)			1.969	1.678	MN	3,971	23,825	07/20/2021	05/01/2030
845040-JX-3	S W TX HGR EDU AUTH 5			2	1.D FE	2,358,960	101.190	2,023,800	2,000,000	2,029,887		(38,678)			5.000	2.990	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	SPARTANBURG SC SAN SWR DIST SW 5			2	1.D FE	2,297,200	100.314	2,006,274	2,000,000	2,005,929		(34,334)			5.000	3.243	MS	33,333	100,000	04/04/2013	03/01/2031

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
847184-TJ-7	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,211,963	100.835	1,134,396	1,125,000	1,129,537		(10,512)			5.000	4.029	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,158,650	106.323	1,063,225	1,000,000	1,049,787		(16,010)			5.000	3.211	JD	4,167	50,000	06/05/2015	12/01/2029
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	1,200,000	78.522	942,269	1,200,000	1,200,000					1.837	1.837	MS	7,348	22,044	09/11/2020	09/01/2031
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	573,320	101.404	507,018	500,000	506,827		(8,821)			5.000	3.162	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	1,420,832	101.404	1,323,318	1,305,000	1,315,547		(13,540)			5.000	3.909	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	1,153,980	102.678	1,026,776	1,000,000	1,022,423		(17,270)			5.000	3.172	AO	12,500	50,000	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	1,901,160	90.914	1,363,710	1,500,000	1,833,358		(29,447)			4.000	1.652	AO	15,000	60,000	08/31/2020	10/01/2033
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2				1.D FE	2,026,600	81.159	1,623,173	2,000,000	2,021,114		(2,569)			2.000	1.851	FA	16,667	40,000	10/21/2020	08/01/2030
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5			2	1.D FE	2,041,694	100.738	1,828,390	1,815,000	1,825,115		(26,333)			5.000	3.502	MN	11,596	90,750	06/17/2013	11/15/2025
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34				1.A FE	1,375,500	84.023	1,155,738	1,375,500	1,375,500					1.920	1.920	JAJO	6,309	26,410	03/18/2021	10/05/2034
914026-QK-8	UNIV OF ALABAMA AL UNIV GEN RE 5			2	1.C FE	2,850,724	101.404	2,661,846	2,625,000	2,645,132		(25,832)			5.000	3.964	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	2,026,961	101.060	1,718,018	1,700,000	1,729,841		(34,763)			5.000	2.873	MN	14,167	85,000	05/02/2013	11/01/2030
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5			2	1.A FE	2,414,080	107.509	2,150,179	2,000,000	2,194,829		(42,795)			5.000	2.579	AO	25,000	100,000	07/27/2017	04/01/2039
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1.A FE	750,000	102.315	767,365	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	1,037,330	83.921	839,211	1,000,000	1,027,731		(4,013)			2.059	1.610	JJ	10,295	20,590	07/28/2020	07/01/2029
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1.C FE	37,955	100.127	35,044	35,000	35,000		(527)			5.000	5.000	MN	292	1,750	11/01/2017	11/01/2031
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45				1.C FE	1,195,000	82.546	986,429	1,195,000	1,195,000					1.450	1.450	MN	2,888	17,328	10/28/2020	11/01/2028
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1.B FE	999,806	103.622	963,688	930,000	965,095		(3,709)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	1,792,860	105.880	1,588,201	1,500,000	1,643,353		(29,508)			5.000	2.741	JJ	37,500	75,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	700,343	83.498	584,483	700,000	700,266		(26)			2.695	2.690	JJ	9,433	18,865	11/25/2019	01/01/2032
975680-CG-2	WINSTON SALEM NC LTD OBLG 5				1.A FE	383,802	103.001	355,354	345,000	351,060		(4,081)			5.000	3.728	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5				1.B FE	1,902,655	103.057	1,788,042	1,735,000	1,761,376		(17,726)			5.000	3.897	JD	7,229	86,750	09/09/2013	06/01/2024
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	105.624	528,118	500,000	528,949		(8,099)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5			2	1.B FE	1,186,910	101.016	1,010,159	1,000,000	1,012,164		(23,733)			5.000	2.562	JJ	25,000	50,000	12/12/2014	07/01/2030
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1.B FE	918,179	101.554	863,211	850,000	856,943		(7,639)			5.000	4.048	MN	5,431	42,500	07/22/2013	11/15/2028
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						224,648,789	XXX	202,128,475	209,315,500	213,714,067		(1,585,131)			XXX	XXX	XXX	1,897,754	5,524,765	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	273,658	90.594	236,959	261,561	268,816		(2,977)			3.000	2.294	MON	654	8,002	09/13/2012	08/15/2042
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.			4	1.A	1,312,886	91.708	1,107,144	1,207,252	1,307,455		(53,875)			3.500	0.438	MON	3,521	43,518	07/29/2020	10/15/2042
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	253,075	89.989	236,795	263,138	257,751		2,773			2.000	2.691	MON	439	5,377	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	512,517	97.378	499,080	512,517	512,517					3.500	3.500	MON	1,495	18,321	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	1,271,252	98.222	1,165,255	1,186,354	1,232,918		(4,293)			4.500	4.017	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,561,617	96.998	1,480,501	1,526,321	1,526,660		(228)			3.500	3.487	MON	4,452	54,803	12/21/2011	10/25/2040

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.			4	1.A	142,019	91.771	131,483	143,272	142,630		380			2.000	2.194	MON	239	2,964	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	379,446	91.517	324,824	354,933	363,834		(3,199)			3.500	2.868	MON	1,035	12,653	05/01/2013	10/25/2042
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	189,412	95.230	172,623	181,269	184,101		(1,617)			3.500	3.022	MON	529	6,481	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	183,009	91.355	166,693	182,467	182,709		(92)			2.000	1.956	MON	304	3,729	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	597,709	83.662	525,334	627,928	614,450		9,985			1.250	1.974	MON	654	8,084	08/21/2015	04/25/2043
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	2,144,531	91.358	2,055,547	2,250,000	2,197,632		9,586			2.500	3.048	MON	4,688	56,250	12/16/2016	08/25/2034
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,510,138	98.097	1,441,973	1,469,944	1,472,699		(3,777)			3.000	2.751	MON	3,675	47,871	05/04/2016	09/25/2038
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	728,828	98.291	682,308	694,174	694,860		(3,237)			3.500	3.303	MON	2,025	25,912	07/25/2017	04/25/2030
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,909,629	90.655	1,638,489	1,807,398	1,894,748		(46,917)			3.000	1.311	MON	4,518	55,969	09/28/2020	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	585,351	89.236	505,749	566,754	581,644		(7,508)			3.000	2.112	MON	1,417	17,492	09/22/2020	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	861,533	96.399	833,928	865,081	862,601		1,342			3.500	3.635	MON	2,523	31,262	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.			4	1.A	787,276	97.545	758,850	777,946	784,590		(3,868)			4.000	3.570	MON	2,593	32,197	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,186,499	95.706	1,128,150	1,178,764	1,179,663		(685)			3.500	3.450	MON	3,438	43,500	04/23/2019	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,200,102	89.662	3,539,162	3,947,233	4,179,682		(71,955)			3.000	1.491	MON	9,868	120,931	11/10/2021	11/25/2059
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	457,062	84.417	375,057	444,289	452,864		(6,947)			2.500	1.785	MON	926	11,495	07/29/2020	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	1,712,356	85.777	1,443,764	1,683,164	1,705,331		(15,397)			2.000	1.513	MON	2,805	34,814	04/27/2021	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	742,825	99.676	670,629	672,811	738,553		(36,128)			5.000	1.437	MON	2,803	34,751	07/20/2020	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,464,686	82.420	3,567,190	4,328,081	4,449,326		(18,078)			2.000	1.670	MON	7,213	87,162	11/16/2020	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.			4	1.A	1,235,400	75.273	905,034	1,202,336	1,305,484		(11,937)			2.000	0.980	MON	2,004	26,252	11/20/2020	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	4,696,792	80.696	3,743,343	4,638,807	4,690,152		(10,454)			1.250	1.080	MON	4,832	58,505	01/27/2021	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,481,797	84.716	3,653,499	4,312,660	4,461,263		(21,819)			2.000	1.597	MON	7,188	86,903	12/14/2020	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	2,936,860	77.244	2,247,138	2,909,133	2,936,484		(3,473)			1.500	1.373	MON	3,636	43,988	01/22/2021	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	3,156,458	79.660	2,522,721	3,166,849	3,159,349		3,097			1.250	1.310	MON	3,299	40,426	03/18/2021	05/25/2050
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,957,159	91.460	4,395,086	4,805,485	4,943,374		(19,549)			3.000	2.535	MON	12,014	132,637	01/18/2022	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,215,092	80.905	3,413,944	4,219,708	4,215,128		808			2.000	2.024	MON	7,033	78,662	01/18/2022	10/25/2051
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.			4	1.A	4,814,341	96.340	4,590,777	4,765,200	4,812,507		(4,168)			4.000	3.814	MON	15,884	111,971	05/12/2022	03/25/2049
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.			4	1.A	4,934,113	99.170	4,911,577	4,952,686	4,934,816		878			5.000	5.093	MON	20,636	62,106	09/22/2022	06/25/2045
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.			4	1.A	4,990,910	101.287	4,971,271	4,908,086	4,988,691		(2,219)			6.000	5.329	MON	24,540		11/29/2022	06/25/2042
31377U-6E-8	FANNIE MAE 3.65 POOL ID 387969			4	1.A	1,403,125	95.991	1,199,888	1,250,000	1,339,373		(34,189)			3.650	1.074	MON	3,929	46,259	03/24/2021	08/01/2028
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,388,825	97.906	1,292,689	1,320,333	1,340,526		(7,934)			4.000	3.378	MON	4,401	54,141	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	160,469	97.922	154,337	157,612	158,217		(584)			3.500	3.134	MON	460	5,849	10/24/2011	11/15/2025
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,210,919	95.036	1,151,264	1,211,392	1,211,345		39			3.000	3.003	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	864,500	94.354	858,619	910,000	896,219		2,813			3.000	3.341	MON	2,275	27,300	04/10/2012	03/15/2032
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	88,137	94.168	84,261	89,480	88,989		356			2.000	2.365	MON	149	1,877	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,027,942	93.421	895,923	959,013	993,642		(7,359)			3.500	2.586	MON	2,797	33,685	06/21/2016	03/15/2042
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.			4	1.A	252,476	99.480	251,162	252,476	252,476					3.000	3.000	MON	631	10,891	04/17/2012	01/15/2031
3137AT-GL-0	FREDDIE MAC 0.4399 POOL ID N.A.			4	1.A	693,924	70.121	479,752	684,178	693,552		(3,817)			0.440	0.108	MON	251	12,640	07/22/2020	11/15/2040
3137AW-4N-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	718,664	92.369	652,003	705,870	707,153		(876)			3.000	2.898	MON	1,765	21,176	12/20/2012	11/15/2027
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	288,343	11.069	251,570		237,662		(84,291)				-0.323	MON	5,682	69,636	04/25/2019	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	419,787	99.237	389,501	392,496	396,996		(11,901)			3.500	0.276	MON	1,145	17,114	04/20/2016	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	232,054	93.835	221,910	236,489	234,356		1,163			1.750	2.204	MON	345	4,282	06/19/2013	06/15/2028
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	15,280	95.717	14,614	15,268	15,270		(3)			2.250	2.236	MON	29	373	12/16/2014	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	923,499	98.351	909,690	924,944	924,900		79			3.000	3.008	MON	2,312	30,539	07/28/2015	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,689,813	96.372	1,450,387	1,504,983	1,649,461		(32,455)			4.500	2.896	MON	5,644	68,046	09/06/2016	12/15/2053
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	303,076	96.111	280,871	292,235	302,446		(9,051)			3.500	1.605	MON	852	10,879	07/24/2020	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,311,246	97.438	1,265,192	1,298,464	1,299,765		(1,564)			3.500	3.408	MON	3,787	49,051	04/25/2019	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,396,681	83.083	3,531,513	4,250,568	4,372,858		(22,896)			2.000	1.634	MON	7,084	85,660	10/20/2020	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,414,779	82.344	3,506,279	4,258,094	4,379,551		(23,782)			2.000	1.626	MON	7,097	85,808	11/20/2020	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.			4	1.A	2,673,482	82.917	2,138,258	2,578,792	2,661,232		(14,024)			2.000	1.596	MON	4,298	51,951	11/23/2020	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,463,843	84.115	3,617,959	4,301,203	4,432,329		(27,072)			2.000	1.498	MON	7,169	86,680	12/07/2020	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	605,511	96.075	551,907	574,455	578,902		(3,288)			3.500	3.070	MON	1,675	20,357	09/27/2017	11/15/2028
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,763,825	83.601	3,084,880	3,690,024	3,754,385		(9,580)			2.000	1.754	MON	6,150	74,317	05/20/2021	03/25/2051
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.			4	1.A	169,130	99.679	164,499	165,030	165,157		(838)			4.000	3.309	MON	550	10,143	09/24/2018	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	2,008,918	97.980	1,891,782	1,930,782	1,940,952		(11,492)			4.000	3.503	MON	6,436	84,129	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	758,650	95.752	644,827	673,432	689,278		(10,656)			4.500	3.524	MON	2,525	31,330	08/06/2019	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	623,931	90.544	549,309	606,679	620,041		(7,278)			2.250	1.508	MON	1,138	14,047	09/22/2020	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,503,159	82.008	2,775,711	3,384,695	3,472,350		(18,936)			2.000	1.615	MON	5,641	68,213	09/23/2020	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	4,515,158	84.628	3,638,051	4,298,871	4,475,108		(37,738)			2.500	1.882	MON	8,956	108,355	04/23/2021	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	2,989,928	85.216	2,475,199	2,904,605	2,975,258		(34,741)			2.250	1.612	MON	5,446	66,721	08/10/2021	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	2,420,988	85.487	1,986,439	2,323,684	2,404,349		(39,668)			2.500	1.590	MON	4,841	59,307	07/19/2021	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	3,134,704	92.638	2,690,754	2,904,605	3,080,602		(86,556)			3.500	1.894	MON	8,472	103,788	04/22/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,426,557	80.802	3,535,309	4,375,285	4,424,502		(6,251)			2.000	1.857	MON	7,292	88,146	05/19/2021	11/25/2050
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.			4	1.A	4,916,845	91.260	4,330,131	4,744,844	4,899,832		(25,523)			3.000	2.426	MON	11,862	131,121	01/25/2022	09/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,726,158	95.162	2,570,567	2,701,256	2,719,781		(8,645)			3.500	3.158	MON	7,879	63,790	04/06/2022	11/25/2049
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A FE	4,822,508	97.240	4,689,426	4,822,508	4,822,508					4.500	4.500	MON	18,084	54,588	09/13/2022	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,818,524	99.244	4,795,592	4,832,115	4,818,782		721			5.000	5.078	MON	20,134	61,101	09/22/2022	06/25/2047
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,981,658	99.463	4,931,029	4,957,644	4,981,369		(289)			5.000	4.853	MON	4,167	37,500	12/08/2022	06/25/2042
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175			4	1.A	3,199,614	92.910	2,732,385	2,940,906	3,076,979		(61,581)			2.925	0.974	MON	7,407	87,216	02/02/2021	10/01/2027
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044			4	1.A	3,152,391	93.190	2,702,508	2,900,000	3,042,986		(61,642)			3.040	1.061	MON	7,592	89,384	04/23/2021	01/01/2028
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982			4	1.A	5,811,094	94.479	4,960,128	5,250,000	5,569,816		(128,443)			3.440	1.141	MON	15,552	183,108	03/23/2021	05/01/2028
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309			4	1.A	3,063,672	94.264	2,592,263	2,750,000	2,908,154		(67,061)			3.220	0.953	MON	7,625	89,780	11/17/2020	02/01/2028
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	12,609	97.283	11,726	12,054	12,196		(121)			4.000	3.152	MON	40	501	01/22/2014	07/15/2039
3140HS-NS-6	FANNIE MAE 4.2 POOL ID BL1300			4	1.A	2,344,922	98.474	1,969,482	2,000,000	2,200,683		(71,268)			4.200	0.846	MON	7,233	85,167	02/03/2021	01/01/2029
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567			4	1.A	3,165,885	95.313	2,644,926	2,775,000	2,988,462		(74,448)			3.590	1.043	MON	8,579	101,006	10/20/2020	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460			4	1.A	4,487,948	94.300	3,698,200	3,921,746	4,243,781		(106,997)			3.400	0.800	MON	11,482	135,191	09/23/2020	05/01/2029
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1.A	109,429	94.815	100,794	106,306	107,875		(886)			3.000	2.119	MON	266	3,317	11/06/2013	02/01/2028
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						173,860,917	XXX	151,357,344	167,154,012	171,797,688		(1,476,099)			XXX	XXX	XXX	419,482	4,120,172	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3136AY-6S-7	FANNIEMAE-ACES 2.5637 POOL ID N.A.			4	1.A	3,187,641	96.291	2,868,607	2,979,104	3,043,318		(104,750)			2.564	0.026	MON	6,365	81,779	12/07/2020	11/25/2024
3136B2-7L-0	FANNIEMAE-ACES 3.5813 POOL ID N.A.			4	1.A	3,355,834	95.918	2,752,816	2,869,976	3,147,416		(106,751)			3.581	0.028	MON	8,565	110,855	01/12/2021	08/25/2028
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.			4	1.A	3,897,420	88.775	3,254,243	3,665,734	3,817,101		(55,396)			2.522	0.933	MON	7,704	96,563	03/23/2021	08/25/2029
3137FG-ZZ-1	FHLMC MULTIFAMILY STRUCTURED P 3.7 POOL ID N.A.			4	1.A	2,390,360	94.323	1,886,459	2,000,000	2,278,270		(56,829)			3.700	0.860	MON	6,167	74,000	02/03/2021	01/25/2033
3137FK-WD-4	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.			4	1.A	3,285,906	96.644	2,890,225	2,990,586	3,098,711		(80,656)			3.499	1.089	MON	8,720	104,668	12/09/2020	01/25/2026
3137FW-HT-0	FHLMC MULTIFAMILY STRUCTURED P 1.378 POOL ID N.A.			4	1.A	4,757,422	80.290	4,014,500	5,000,000	4,805,952		48,530			1.378	2.467	MON	5,742	63,158	01/19/2022	07/25/2030
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						20,874,583	XXX	17,666,850	19,505,400	20,190,769		(355,851)			XXX	XXX	XXX	43,262	531,023	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383			4	1.A	1,612,574	92.914	1,406,244	1,513,488	1,770,357		(14,066)			3.500	1.891	MON	4,414	52,972	10/27/2020	03/01/2048
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	1,692,940	89.680	1,430,183	1,594,762	1,689,993		(59,883)			3.000	1.430	MON	3,987	48,903	11/13/2020	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701			4	1.A	2,762,174	88.308	2,291,679	2,595,113	2,748,088		(52,535)			3.000	1.801	MON	6,488	79,083	07/23/2020	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	3,195,582	85.148	2,577,586	3,027,195	3,204,595		(53,152)			2.500	0.859	MON	6,307	77,565	09/15/2020	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655			4	1.A	4,159,704	89.284	3,542,366	3,967,527	4,136,663		(34,329)			2.000	1.221	MON	6,613	80,027	12/14/2020	12/01/2035
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1.A	27,939	102.636	29,004	28,259	28,043		67			5.500	5.780	MON	130	1,588	01/24/2007	10/01/2032
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127			4	1.A	1,276	99.683	1,174	1,178	1,180		(39)			5.500	0.627	MON	5	132	12/14/2010	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918			4	1.A	3,037,638	85.200	2,454,241	2,880,557	3,026,150		(30,343)			2.500	1.874	MON	6,001	72,541	09/24/2020	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323			4	1.A	2,616,475	85.310	2,139,522	2,507,929	2,607,008		(14,571)			2.000	1.430	MON	4,180	50,499	12/08/2020	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1.A	141,669	101.562	131,737	129,711	134,499		(2,605)			6.000	4.046	MON	649	8,005	12/15/2010	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517			4	1.A	2,429	99.546	2,237	2,247	2,269		(74)			5.500	2.092	MON	10	166	12/22/2010	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1.A	244,030	91.224	222,266	243,650	243,870		(88)			2.500	2.472	MON	508	6,211	06/05/2013	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1.A	127,339	96.913	119,849	123,667	125,944		(961)			4.000	3.296	MON	412	5,067	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1.A	322,570	96.912	299,956	309,513	317,466		(3,110)			4.000	3.089	MON	1,032	12,643	10/14/2011	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1.A	61,189	96.916	57,504	59,334	60,341		(446)			4.000	3.304	MON	198	2,435	11/15/2010	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1.A	135,563	96.914	131,586	135,775	135,619		68			4.000	4.045	MON	453	5,561	02/08/2011	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1.A	125,901	96.970	115,346	118,950	123,120		(1,689)			3.500	2.265	MON	347	4,259	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1.A	229,534	96.970	211,697	218,312	224,988		(2,656)			3.500	2.443	MON	637	7,808	04/16/2012	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1.A	395,291	91.221	348,606	382,154	390,637		(3,197)			2.500	1.801	MON	796	9,753	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1.A	217,321	92.918	197,065	212,085	215,505		(1,373)			3.000	2.542	MON	530	6,484	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	392,568	90.929	347,773	382,468	391,754		(5,227)			3.000	2.306	MON	956	11,728	08/27/2019	08/01/2039
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						21,501,707	XXX	18,057,619	20,433,876	21,578,088		(280,210)			XXX	XXX	XXX	44,651	543,428	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						440,885,996	XXX	389,210,288	416,408,787	427,280,612		(3,697,291)			XXX	XXX	XXX	2,405,149	10,719,387	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29			2	3.C FE	730,625	82.500	618,750	750,000	618,750	(109,122)	1,497			4.250	4.718	MS	9,385	28,688	05/04/2022	03/15/2029
00109L-AA-1	ADT SEC CORP 4.125 01/08/29			2	3.C FE	551,500	85.046	510,274	600,000	510,274	(45,957)	4,731			4.125	5.446	FA	10,313	12,375	02/15/2022	08/01/2029
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29			2	3.C FE	750,000	62.310	467,323	750,000	467,323	(277,989)				4.250	4.250	FA	12,042	31,875	01/25/2021	02/15/2029
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	2.A FE	965,780	96.992	969,922	1,000,000	986,653		5,241			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26			2	4.C FE	621,406	93.098	628,412	675,000	622,010	(2,283)	2,887			4.875	7.243	FA	12,431		11/09/2022	08/15/2026
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28			2	4.A FE	607,063	90.750	560,835	618,000	560,835	(36,470)	210			5.500	5.900	MS	11,330	24,365	11/14/2022	03/01/2028
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28			2	4.B FE	405,000	76.235	304,940	400,000	304,940	(99,592)	(229)			6.500	6.370	MN	3,322	26,000	11/17/2020	11/15/2028
008911-BK-4	AIR CANADA 3.875 15/08/26		A	2	3.B FE	607,750	88.560	575,637	650,000	575,637	(38,074)	5,961			3.875	5.580	FA	9,515	12,594	04/28/2022	08/15/2026
009066-AB-7	AIRBNB INC 0 15/03/26	@			2.C	1,302,084	82.300	1,257,544	1,528,000	1,316,450		14,366				4.670				11/23/2022	03/15/2026
009279-AA-8	AIRBUS SE 3.15 10/04/27		D	2	1.F FE	1,518,660	93.026	1,395,389	1,500,000	1,508,489		(1,954)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				2.C	1,307,245	96.300	1,132,488	1,176,000	1,272,930		(21,704)			0.375	-1.320	MS	1,470	4,240	06/17/2022	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29				1.G FE	1,887,218	95.284	1,606,910	1,686,447	1,858,441		(36,839)			4.800	2.356	FA	30,581	80,949	10/04/2021	02/15/2029
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30			2	3.C FE	828,188	89.246	847,837	950,000	829,802	(3,499)	5,114			4.875	7.079	FA	17,496	15,844	10/19/2022	02/15/2030
013822-AG-6	ALCOA NEDERLAND HOLDING 4.125 31/03/29			2	2.C FE	1,001,125	88.653	886,529	1,000,000	1,000,755		(213)			4.125	4.100	MS	10,427	41,250	03/08/2021	03/31/2029
019579-AA-9	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28			2	4.B FE	300,000	82.593	247,779	300,000	247,779	(52,035)				4.625	4.625	JD	1,156	13,875	05/05/2021	06/01/2028
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3.A FE	615,969	93.910	563,460	600,000	563,460	(47,051)	(3,625)			5.875	5.197	JD	2,938	35,250	06/21/2021	06/01/2029
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	997,260	78.591	785,913	1,000,000	997,889		264			1.100	1.129	FA	4,156	11,000	08/03/2020	08/15/2030
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29		D	2	4.B FE	744,375	76.253	571,898	750,000	571,898	(167,432)	580			5.500	5.617	AO	8,708	42,281	10/08/2021	10/15/2029
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25				4.B FE	1,366,250	107.248	1,233,350	1,150,000	1,232,831	(65,886)	(52,878)			11.750	6.272	JJ	62,308	135,125	12/01/2021	07/15/2025
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	2,042,545	108.013	1,679,605	1,555,000	1,751,817		(45,010)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1.A FE	2,627,208	99.440	2,684,883	2,700,000	2,656,616		1,103			3.070	3.163	MON	3,684	82,890	06/05/2017	03/15/2048
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24			2	2.A FE	2,988,030	98.432	2,952,952	3,000,000	2,998,369		1,337			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
03690A-AF-3	ANTERO MIDSTREAM PART/FI 5.75 15/01/28			2	3.C FE	488,750	92.761	463,805	500,000	463,805	(25,882)	937			5.750	6.228	JJ	13,257	14,375	06/09/2022	01/15/2028
03746A-AA-8	APACHE CORP 7.75 15/12/29				3.A FE	2,414,597	104.555	2,091,104	2,000,000	2,091,104	(131,006)	(25,654)			7.750	5.833	JD	6,889	155,000	06/05/2017	12/15/2029
03762U-AD-7	APOLLO CMMRL REAL EST FI 4.625 15/06/29			2	4.A FE	625,000	80.500	503,125	625,000	503,125	(101,563)				4.625	4.625	JD	1,285	28,906	06/15/2021	06/15/2029
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25			2	4.A FE	1,545,563	98.771	1,481,565	1,500,000	1,481,565	(48,808)	(15,190)			6.375	5.000	MN	15,938	95,625	04/04/2022	05/01/2025
038923-AZ-1	ARBOR REALTY TRUST INC 7.5 01/08/25				1.F FE	330,420	98.850	326,205	330,000	330,369		(51)			7.500	7.452	FA	10,038		08/03/2022	08/01/2025
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34				2.A FE	1,677,925	110.932	1,386,651	1,250,000	1,562,421		(20,639)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27			2	4.B FE	461,250	95.463	429,585	450,000	429,585	(29,143)	(736)			6.875	6.578	AO	7,734	30,938	04/02/2019	04/01/2027
039653-AA-8	ARCOSA INC 4.375 15/04/29			2	3.B FE	703,219	86.718	650,385	750,000	645,223	(58,129)	2,540			4.375	5.636	AO	6,927	25,156	07/06/2022	04/15/2029
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24				2.C FE	2,607,763	106.063	2,751,261	2,594,000	2,617,514		(6,734)			4.625	3.890	MS	39,991	101,473	10/25/2022	03/01/2024
04010L-BB-8	ARES CAPITAL CORP 2.875 15/06/28			2	2.C FE	253,906	80.314	261,021	325,000	255,932		2,026			2.875	7.650	JD	415	4,672	10/14/2022	06/15/2028
049362-AA-4	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28			2	4.B FE	250,000	81.074	202,686	250,000	202,686	(42,685)				4.625	4.625	JD	964	11,563	05/05/2021	06/01/2028
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1.G FE	854,020	97.240	972,402	1,000,000	894,005		4,132			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037
05531F-BE-2	TRUIST FINANCIAL CORP 3.7 05/06/25			2	1.G FE	1,989,660	97.315	1,946,295	2,000,000	1,996,073		1,514			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025
06048W-L9-9	BANK OF AMERICA CORP 1.4 14/05/26			2	1.G FE	1,000,000	87.237	872,367	1,000,000	1,000,000					1.400	1.400	MN	1,828	14,000	05/13/2021	05/14/2026
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	497,500	83.313	416,563	500,000	498,310		400			1.000	1.084	FMAN	708	5,000	12/15/2020	02/10/2027
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1.F FE	996,450	93.857	938,573	1,000,000	998,771		345			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	@	D		1.E FE	1,563,811	129.380	1,720,754	1,330,000	1,330,000		(82,825)				-4.497				10/04/2022	02/04/2025
06739G-CF-4	BARCLAYS BANK PLC 0 18/02/25	@	D		1.E FE	380,513	104.026	379,695	365,000	365,000		(15,513)				-1.743				10/04/2022	02/18/2025
07831C-AA-1	BELLRING BRANDS INC 7 15/03/30			2	4.C FE	300,000	96.225	288,675	300,000	288,675	(11,325)				7.000	7.000	MS	6,183	10,792	03/01/2022	03/15/2030
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24				3.C FE	381,873	106.130	383,129	361,000	373,687	4,391	(8,165)			0.599	-1.587	FA	901	2,162	12/29/2021	08/01/2024
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	1,667,565	88.299	1,324,477	1,500,000	1,631,281		(10,777)			4.350	3.327	MN	10,875	65,250	06/25/2019	05/01/2033
09261H-AK-3	BLACKSTONE PRIVATE CRE 3.25 15/03/27			2	2.C FE	269,625	84.315	274,024	325,000	271,699		2,074			3.250	7.838	MS	3,110		10/18/2022	03/15/2027
093645-AJ-8	BLOCK COMMUNICATIONS INC 4.875 01/03/28			2	4.A FE	854,031	87.250	763,438	875,000	763,438	(90,446)	(148)			4.875	5.418	MS	14,219	32,906	12/12/2022	03/01/2028
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27				1.F FE	1,290,021	114.350	1,437,380	1,257,000	1,287,657		(2,365)			0.600	0.046	MN	754	3,771	10/10/2022	05/25/2027
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25				1.G FE	5,936,818	133.190	6,387,812	4,796,000	5,404,704		(275,102)			0.750	-4.264	MN	5,995	35,314	10/25/2022	05/01/2025
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.A FE	793,815	95.800	718,503	750,000	769,682		(9,756)			3.375	2.007	MS	7,453	25,313	06/24/2020	03/15/2025
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26			2	1.F FE	2,228,520	96.105	1,922,095	2,000,000	2,134,531		(44,674)			3.410	1.090	FA	26,522	68,200	11/16/2020	02/11/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	245,954	92.932	230,471	248,000	246,599		186			3.400	3.496	JJ	3,630	8,432	05/07/2019	07/26/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2.A FE	1,995,100	93.798	1,875,962	2,000,000	1,998,075		510			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26			2	3.B FE	422,625	89.470	402,615	450,000	402,615	(31,990)	3,464			3.950	4.914	JD	1,481	17,775	01/07/2020	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28			2	3.B FE	404,375	87.900	351,598	400,000	351,598	(49,633)	(643)			4.500	4.298	MS	6,000	18,000	10/05/2021	03/01/2028
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1.D FE	2,423,760	107.141	2,142,812	2,000,000	2,249,652		(44,925)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28			2	3.C FE	530,250	90.375	474,469	525,000	474,469	(55,479)	(302)			5.000	4.887	FA	10,938	13,125	02/09/2022	02/01/2028
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30			2	3.C FE	685,625	85.256	554,161	650,000	554,161	(116,366)	(5,473)			4.750	3.747	MS	10,292	30,875	03/04/2021	03/01/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30			2	3.C FE	764,188	82.616	619,616	750,000	619,616	(143,893)	(661)			4.500	4.332	FA	12,750	33,750	12/20/2021	08/15/2030
1248EP-CP-6	CCO HLDGS LLC/CAP CORP 4.25 15/01/34			2	3.C FE	1,178,813	73.805	867,203	1,175,000	867,203	(288,452)	(343)			4.250	4.208	JJ	23,027	45,637	08/06/2021	01/15/2034
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1.E FE	1,993,228	99.349	2,036,655	2,050,000	2,047,216		7,642			3.000	3.385	MN	8,883	61,500	06/05/2017	05/09/2023
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28			2	4.A FE	819,750	80.625	645,000	800,000	645,000	(164,020)	(3,228)			5.375	4.909	FA	17,917	43,000	09/18/2019	02/01/2028
126408-HM-8	CSX CORP 4.25 15/03/29			2	2.A FE	2,199,220	96.430	1,928,594	2,000,000	2,131,708		(19,862)			4.250	3.040	MS	25,028	85,000	06/17/2019	03/15/2029
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27			2	3.B FE	594,313	99.250	595,500	600,000	580,805	(11,889)	(1,400)			7.250	7.216	MS	12,929	43,500	01/07/2021	03/14/2027
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.5 15/06/31			2	4.A FE	800,000	87.351	698,808	800,000	698,808	(101,192)				5.500	5.500	JD	1,956	44,000	05/27/2021	06/15/2031
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30				2.B FE	1	101.389	1	1	1					6.943	-9.669	MON			06/05/2017	01/10/2030
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	678,320	85.595	568,041	663,641	676,878		(2,194)			1.950	1.586	MON	36	12,979	07/21/2021	02/28/2034
131347-CN-4	CALPINE CORP 5.125 15/03/28			2	4.A FE	250,000	89.291	223,227	250,000	223,227	(26,773)				5.125	5.125	MS	3,773	12,813	12/19/2019	03/15/2028
131347-CP-9	CALPINE CORP 4.625 01/02/29			2	4.A FE	357,000	86.062	301,216	350,000	301,216	(43,257)	(714)			4.625	4.346	FA	6,745	16,188	01/15/2021	02/01/2029
131347-CQ-7	CALPINE CORP 5 01/02/31			2	4.A FE	375,375	83.990	293,964	350,000	293,964	(52,979)	(3,057)			5.000	3.897	FA	7,292	17,500	11/05/2020	02/01/2031
13342B-AL-9	CAMERON INTL CORP 4 15/12/23			2	2.A FE	1,100,022	98.112	1,079,236	1,100,000	1,100,004		(4)			4.000	4.000	JD	1,956	44,000	07/17/2018	12/15/2023
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25		A	2	1.F FE	1,998,000	87.582	1,751,634	2,000,000	1,998,828		397			0.900	0.920	MN	1,800	18,000	11/23/2020	11/25/2025
140501-AC-1	CAPITAL SOUTHWEST CORP 3.375 01/10/26			2	1.G PL	2,386,032	83.510	2,004,240	2,400,000	2,389,473		2,580			3.375	3.500	AO	20,250	88,650	08/24/2021	10/01/2026
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	860,145	107.885	701,254	650,000	725,852		(14,987)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27			2	4.A FE	441,000	94.500	378,000	400,000	378,000	(54,884)	(8,149)			9.875	6.421	FA	16,458	19,750	04/12/2022	08/01/2027
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28		A	2	3.C FE	899,375	87.479	787,314	900,000	786,413	(103,151)	(2,811)			5.375	5.442	JJ	22,306	30,906	10/20/2022	01/15/2028
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27			2	4.A FE	840,063	87.016	739,639	850,000	739,639	(97,900)	1,414			5.000	5.265	AO	8,972	41,674	03/02/2022	04/15/2027
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27		D	2	3.A FE	211,600	102.625	205,250	200,000	205,250	(2,814)	(1,532)			7.375	6.329	JD	1,065	14,750	07/28/2020	06/05/2027
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30		D	2	3.A FE	603,625	92.988	511,431	550,000	511,431	(70,821)	(8,310)			5.200	3.422	MS	8,262	28,600	02/16/2021	09/17/2030
15135B-AR-2	CENTENE CORP 4.25 15/12/27			2	2.C FE	196,750	93.878	187,755	200,000	196,973		223			4.250	4.592	JD	378	4,250	07/28/2022	12/15/2027
15135B-AW-1	CENTENE CORP 3 15/10/30			2	2.C FE	2,440,688	81.975	2,049,373	2,500,000	2,442,163	27,772	3,066			3.000	3.358	AO	15,833	75,000	03/25/2022	10/15/2030
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2019				3.A FE	808,452	3,618.000	503,228	13,909	501,216	(24,471)	(161,147)			196.252	-23.617	MJSD	1,213	29,720	03/25/2020	09/15/2029
156700-BC-9	LUMEN TECHNOLOGIES INC 4 15/02/27			2	3.A FE	761,250	84.745	741,521	875,000	741,521	(20,698)	969			4.000	7.654	FA	13,222		12/13/2022	02/15/2027
163851-AF-5	CHEMOURS CO 5.75 15/11/28			2	4.A FE	669,500	89.823	583,850	650,000	583,850	(85,095)	(279)			5.750	5.544	MN	4,776	37,375	12/09/2020	11/15/2028
163851-AH-1	CHEMOURS CO 4.625 15/11/29			2	4.A FE	525,000	81.750	429,188	525,000	429,188	(91,744)				4.625	4.625	MN	3,103	24,281	08/04/2021	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS 4 01/03/31			2	2.C FE	800,000	85.136	681,088	800,000	800,000					4.000	4.037	MS	10,667	32,000	02/25/2021	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC 4.625 15/10/28			2	3.A FE	350,000	90.393	316,374	350,000	316,374	(33,626)				4.625	4.625	AO	3,417	16,188	09/15/2020	10/15/2028
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	1.G FE	2,443,325	93.511	2,337,770	2,500,000	2,464,930		5,684			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17186H-AC-6	CIMPRESS PLC 7 15/06/26		D	2	5.A FE	537,819	69.130	518,475	750,000	518,475	1,204	(3,168)	218,056		7.000	7.342	JD	2,333	46,375	08/18/2022	06/15/2026
17298C-KK-3	CITIGROUP INC 2.1 16/10/35			2	1.G FE	995,000	67.234	672,338	1,000,000	995,637		293			2.100	2.139	AO	4,375	21,000	10/15/2020	10/16/2035
17298C-L3-0	CITIGROUP INC 1.5 22/01/31			2	1.G FE	997,500	73.370	733,697	1,000,000	997,955		237			1.500	1.527	JJ	6,625	15,000	01/20/2021	01/22/2031
17298C-LM-8	CITIGROUP INC 2 30/09/28			2	1.G FE	1,996,000	81.659	1,633,188	2,000,000	1,996,880		507			2.000	2.029	MS	10,111	40,000	03/30/2021	09/30/2028
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28			2	3.C FE	1,111,250	88.002	946,016	1,075,000	946,016	(138,863)	(5,871)			4.750	4.099	FA	19,290	51,063	02/10/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3.B FE	784,000	92.207	737,660	800,000	737,660	(47,751)	1,523			4.750	5.183	MS	11,189	32,063	05/12/2022	03/15/2028
185899-AH-4	CLEVELAND-CLIFFS INC 5.875 01/06/27			2	3.C FE	360,500	95.533	334,364	350,000	334,364	(23,948)	(2,188)			5.875	4.776	JD	1,714	20,563	02/22/2022	06/01/2027
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 01/03/29			2	3.C FE	510,625	88.750	443,750	500,000	443,750	(64,868)	(1,222)			4.625	4.301	MS	7,708	23,125	04/28/2021	03/01/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24				2.A FE	497,330	100.613	503,065	500,000	499,593		233			5.500	5.552	FA	10,389	27,500	08/13/2009	08/15/2024
200340-AS-6	COMERICA INC 3.7 31/07/23			2	2.A FE	999,910	99.262	992,623	1,000,000	999,989		19			3.700	3.702	JJ	15,519	37,000	07/26/2018	07/31/2023
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	1,674,975	92.761	1,391,419	1,500,000	1,622,768		(27,289)			2.950	1.036	FA	16,717	44,250	01/26/2021	08/15/2027
203372-AX-5	COMMSCOPE INC 4.75 01/09/29			2	4.B FE	475,000	80.620	382,945	475,000	382,945	(89,115)				4.750	4.750	MS	7,521	23,064	08/11/2021	09/01/2029
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24				1.E FE	1,262,487	103.415	1,075,514	1,040,000	1,110,984		(38,410)			7.875	3.842	AO	20,475	81,900	10/18/2018	10/01/2024
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.B FE	541,667	95.444	526,870	552,017	548,512		1,089			4.000	4.227	AO	3,803	22,081	07/03/2013	04/29/2026
219350-AR-6	CORNING INC 7.25 15/08/36			2	2.A FE	1,198,745	104.793	1,032,214	985,000	1,078,110		(23,170)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22160K-AM-7	COSTCO WHOLESALE CORP 3 18/05/27			2	1.D FE	2,002,800	94.178	1,883,569	2,000,000	2,001,334		(299)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
22266L-AF-3	COUPA SOFTWARE INC 0.375 15/06/26				4.C	461,720	96.150	466,328	485,000	466,328	2,917	5,085			0.375	1.488	JD	81	1,819	12/29/2021	06/15/2026
226373-AP-3	CRESTWOOD MID PARTNER LP 5.75 01/04/25			2	3.C FE	502,500	97.280	486,400	500,000	486,400	(14,175)	(1,925)			5.750	5.291	AO	7,188	28,750	02/14/2022	04/01/2025
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25			2	3.C FE	333,375	96.500	337,750	350,000	337,750	(8,033)	1,345			5.625	6.095	AO	4,156	19,688	12/11/2018	10/15/2025
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1.E FE	1,966,320	109.551	1,643,262	1,500,000	1,791,845		(51,338)			7.125	3.052	MS	35,625	106,875	06/17/2019	03/01/2028
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29			2	2.C FE	878,594	96.327	842,862	875,000	877,559		(349)			5.125	5.070	MN	5,730	44,844	07/28/2020	05/15/2029
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2.A FE	1,956,440	93.060	1,861,198	2,000,000	1,980,441		4,715			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24				1.F FE	990,370	97.897	978,969	1,000,000	997,502		1,650			3.350	3.527	JD	1,768	33,500	05/22/2018	06/12/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25				1.F FE	2,015,538	97.401	1,997,684	2,051,000	2,037,824		5,632			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025
251525-AP-6	DEUTSCHE BANK AG 4.5 01/04/25		D		2.C FE	698,025	95.083	713,126	750,000	701,204		3,179			4.500	7.653	AO	8,438		10/31/2022	04/01/2025
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27			2	3.B FE	541,500	89.466	536,796	600,000	536,796	(6,371)	1,667			5.875	8.351	FA	13,317		10/27/2022	08/15/2027
26210C-AC-8	DROPBOX INC 0 01/03/26	@			3.A Z	587,360	90.300	586,950	650,000	586,950	(2,185)	1,774				3.106				11/22/2022	03/01/2026
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	1,123,430	93.086	930,860	1,000,000	1,101,490		(16,337)			3.650	1.816	FA	15,208	36,500	08/23/2021	02/01/2029
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	1,210,950	97.082	970,817	1,000,000	1,160,283		(21,041)			4.375	1.938	AO	9,236	43,750	07/17/2020	04/15/2030
26884L-AK-5	EQT CORP 1.75 01/05/26				2.C FE	2,458,901	232.200	2,210,544	952,000	2,283,761		(175,140)			1.750	-24.630	MN	2,777	6,676	12/15/2022	05/01/2026
26885B-AK-6	EQM MIDSTREAM PARTNERS L 4.5 15/01/29			2	3.C FE	913,563	83.992	776,925	925,000	776,925	(138,987)	1,265			4.500	4.688	JJ	19,194	41,625	05/03/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS L 4.75 15/01/31			2	3.C FE	525,000	81.750	429,188	525,000	429,188	(95,813)				4.750	4.750	JJ	11,499	24,938	01/04/2021	01/15/2031
278265-AD-5	EATON VANCE CORP 3.625 15/06/23				1.G FE	2,042,238	99.417	1,988,346	2,000,000	2,003,506		(7,495)			3.625	3.240	JD	3,222	72,500	06/05/2017	06/15/2023

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28035Q-AA-0	EDGEWELL PERSONAL CARE 5.5 01/06/28			2	3.C FE	325,813	93.523	327,331	350,000	325,413	(1,979)	1,580			5.500	6.935	JD	1,604	9,625	07/12/2022	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29			2	3.C FE	1,000,438	85.248	852,479	1,000,000	852,479	(147,813)	(82)			4.125	4.115	AO	10,313	41,250	03/02/2021	04/01/2029
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	1,148,988	104.894	891,601	850,000	1,082,468		(20,800)			6.000	2.761	FA	19,267	51,000	09/10/2019	08/15/2032
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26			2	4.A FE	923,750	80.219	742,026	925,000	742,026	(181,913)	189			7.750	7.785	MN	11,948	72,285	03/02/2022	11/01/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28			2	3.A FE	324,000	95.999	311,997	325,000	308,799	(15,542)	292			5.750	5.907	JJ	7,838	18,688	05/05/2020	01/30/2028
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.85 15/07/26			2	3.A FE	241,875	94.003	235,007	250,000	235,007	(9,283)	1,419			4.850	5.562	JJ	5,591	12,125	03/31/2021	07/15/2026
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26	@			3.B	268,455	112.650	298,523	265,000	265,000		(30,540)				-0.310				10/05/2022	03/01/2026
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23			2	1.F FE	1,673,480	99.240	1,687,076	1,700,000	1,697,510		5,795			3.050	3.402	JD	4,321	51,850	08/08/2018	06/01/2023
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28			2	1.F FE	2,022,080	91.119	1,822,369	2,000,000	2,011,517		(2,094)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028
29404K-AF-3	ENVESTNET INC 2.625 01/12/27				4.B FE	309,750	107.300	321,900	300,000	309,600		(150)			2.625	1.942	JD	963		11/29/2022	12/01/2027
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	1,923,135	103.763	1,556,449	1,500,000	1,837,915		(25,697)			5.750	3.270	AO	18,208	86,250	07/16/2019	10/15/2033
29786A-AL-0	ETSY INC 0.125 01/09/27				2.A FE	764,325	99.750	822,938	825,000	767,049		2,725			0.125	1.703	MS	344		10/05/2022	09/01/2027
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26	@			2.C FE	2,409,738	87.093	2,059,746	2,365,000	2,290,839		10,420				-0.076				07/20/2022	02/15/2026
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27		D	2	3.A FE	275,250	92.250	276,750	300,000	275,718		468			4.500	6.501	MS	3,975		11/18/2022	09/15/2027
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	905,406	82.158	733,717	893,055	904,556		(1,390)			1.875	1.697	FA	6,093	16,745	08/16/2021	08/20/2035
316500-AC-1	FIDUS INVESTMENT CORP 3.5 15/11/26			2	1.G PL	2,399,904	82.040	1,968,970	2,400,000	2,399,926		18			3.500	3.501	MN	10,733	92,633	10/01/2021	11/15/2026
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25			2	1.G FE	2,016,460	98.291	1,965,814	2,000,000	2,006,784		(2,544)			3.950	3.807	JJ	33,575	79,000	12/19/2018	07/28/2025
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				2.B FE	2,030,000	107.884	2,157,676	2,000,000	2,029,582		(6,995)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026
337932-AC-1	FIRSTENERGY CORP 7.375 15/11/31				3.A FE	930,656	112.625	760,219	675,000	760,219	(128,304)	(22,322)			7.375	2.993	MN	6,361	49,781	11/08/2021	11/15/2031
337932-AH-0	FIRSTENERGY CORP 4.4 15/07/27			2	3.A FE	398,000	93.269	373,076	400,000	373,076	(25,165)	241			4.400	4.507	JJ	8,116	8,800	04/13/2022	07/15/2027
345370-BY-5	FORD MOTOR COMPANY 6.625 01/10/28				3.B FE	327,938	98.861	271,868	275,000	271,868	(46,091)	(6,600)			6.625	3.613	AO	4,555	18,219	06/18/2021	10/01/2028
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43				3.B FE	1,411,219	71.824	1,059,398	1,475,000	1,059,398	(355,601)	1,638			4.750	5.080	JJ	32,307	70,063	03/04/2021	01/15/2043
345370-CX-6	FORD MOTOR COMPANY 9.625 22/04/30			2	3.A FE	778,938	113.123	622,176	550,000	622,176	(127,967)	(24,304)			9.625	3.751	AO	10,146	52,938	10/20/2021	04/22/2030
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26	@			3.A FE	2,066,340	94.350	1,847,373	1,958,000	1,847,373	(95,835)	(123,527)				-0.343				10/05/2022	03/15/2026
345397-A4-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27			2	3.A FE	88,250	90.448	90,448	100,000	90,448	(1,854)	1,623			4.271	6.448	JJ	2,041	4,271	05/12/2020	01/09/2027
345397-B6-9	FORD MOTOR CREDI 3.625 17/06/31			2	3.A FE	326,188	78.629	255,543	325,000	255,543	(70,486)	(106)			3.625	3.580	JD	458	11,781	06/22/2021	06/17/2031
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36			2	1.E FE	3,171,520	89.000	3,320,768	3,731,200	3,227,687		70,715			0.992	3.076	JJ	59,150	25,849	09/09/2021	01/15/2036
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1.F FE	677,768	98.729	681,356	690,128	682,034		930			5.300	5.501	JD	1,626	36,577	02/16/2012	12/15/2035
34960P-AC-5	FORTRESS TRANS & INFRAST 9.75 01/08/27			2	3.C FE	150,000	100.250	150,375	150,000	150,000					9.750	9.750	FA	6,094	14,625	07/23/2020	08/01/2027
34960P-AD-3	FORTRESS TRANS & INFRAST 5.5 01/05/28			2	3.C FE	1,414,469	85.311	1,194,354	1,400,000	1,194,354	(214,897)	(1,462)			5.500	5.357	MN	12,833	77,000	10/29/2021	05/01/2028
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26		A	2	3.C FE	500,000	95.637	478,187	500,000	478,187	(21,813)				5.125	5.125	JD	1,139	12,813	08/16/2022	12/15/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36831F-AB-1	GCM GROSVENOR DIV LLC 6 15/11/41				2.C FE	2,400,000	77.337	1,856,081	2,400,000	2,400,000					6.000	6.000	MN	18,400	146,800	11/01/2021	11/15/2041
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23			2	1.G FE	1,245,500	99.443	1,243,034	1,250,000	1,249,633		955			3.375	3.454	MN	5,391	42,188	05/22/2018	05/15/2023
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1.G FE	3,016,780	122.239	2,444,776	2,000,000	2,571,176		(54,292)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23			2	1.G FE	1,285,340	99.079	1,263,263	1,275,000	1,275,681		(2,280)			3.734	3.550	JJ	21,953	47,609	06/27/2018	07/15/2023
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	2.A FE	2,969,490	96.879	2,906,374	3,000,000	2,989,356		4,820			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025
376546-88-3	GLADSTONE INVESTMENT COR 4.875 01/11/28				2.B PL	2,550,000	21.800	2,223,590	2,550,000	2,550,000					4.875	4.875	FMAN	20,719	124,312	08/11/2021	11/01/2028
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		D	2	4.B FE	620,671	85.000	710,260	835,600	581,085	(43,951)	5,488			6.500	17.412	MS	15,992	50,018	09/15/2022	09/15/2024
38016L-AA-3	GO DADDY OPCO/FINCO 5.25 01/12/27			2	3.C FE	567,000	94.646	567,876	600,000	567,876	(41)	917			5.250	6.524	JD	2,625	15,750	10/27/2022	12/01/2027
380355-AD-9	GOEASY LTD 5.375 01/12/24		A	2	3.C FE	213,025	95.930	215,843	225,000	215,350	(4,070)	2,590			5.375	6.772	JD	1,008	12,094	05/12/2020	12/01/2024
380355-AF-4	GOEASY LTD 4.375 01/05/26		A	2	3.C FE	591,250	88.500	531,000	600,000	531,000	(61,844)	1,594			4.375	4.763	MN	4,375	26,250	03/02/2022	05/01/2026
38150A-FR-1	GOLDMAN SACHS GROUP INC 2.25 14/05/31			2	1.F FE	1,997,000	76.996	1,539,923	2,000,000	1,997,443		274			2.250	2.267	MN	5,750	45,000	05/12/2021	05/14/2031
38150A-K8-7	GOLDMAN SACHS GROUP INC 2 29/01/27			2	1.F FE	2,000,000	88.235	1,764,701	2,000,000	2,000,000					2.000	2.000	JJ	16,778	20,000	01/27/2022	01/29/2027
382550-BG-5	GOODYEAR TIRE & RUBBER 4.875 15/03/27			2	3.C FE	207,563	91.473	205,814	225,000	205,814	(3,259)	1,511			4.875	6.814	MS	3,230	5,484	07/07/2022	03/15/2027
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29			2	3.C FE	680,750	83.415	646,466	775,000	646,466	(38,988)	4,704			5.000	7.223	JJ	17,868		07/20/2022	07/15/2029
384802-AE-4	WW GRAINGER INC 1.85 15/02/25			2	1.G FE	2,874,206	93.942	2,861,480	3,046,000	2,877,354		3,148			1.850	4.590	FA	21,288		12/13/2022	02/15/2025
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1.G FE	1,216,512	102.902	1,346,035	1,308,077	1,243,146		9,324			6.254	7.342	JJ	40,904	81,807	06/20/2008	07/01/2038
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26		D	2	1.G FE	3,379,860	95.841	2,875,215	3,000,000	3,201,845		(75,203)			4.292	1.739	MJSD	38,986	128,760	08/06/2020	09/12/2026
40637H-AD-1	HALOZYME THERAPEUTICS IN 0.25 01/03/27				3.A FE	321,255	96.813	342,716	354,000	324,593		3,338			0.250	2.343	MS	295	443	06/28/2022	03/01/2027
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	1.G FE	2,407,692	97.302	2,235,037	2,297,000	2,333,378		(16,242)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26			2	4.A FE	1,028,424	90.500	905,000	1,000,000	905,000	(114,361)	(5,184)			5.750	5.090	JAJO	11,340	51,750	02/18/2022	01/20/2026
42330P-AK-3	HELIX ENERGY SOLUTIONS 6.75 15/02/26				4.C YE	320,988	138.162	414,485	300,000	319,630		(1,358)			6.750	4.502	FA	7,650		10/04/2022	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30			2	3.A FE	752,750	85.495	641,216	750,000	641,216	(102,700)	(460)			4.250	4.176	FA	12,042	32,760	08/03/2021	02/15/2030
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30			2	3.B FE	418,000	90.621	362,484	400,000	362,484	(51,232)	(1,825)			4.875	4.263	JJ	8,992	19,500	07/23/2020	01/15/2030
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28			2	3.B FE	50,000	97.000	48,500	50,000	48,500	(1,500)				5.750	5.750	MN	479	2,875	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29			2	3.B FE	360,500	86.500	302,750	350,000	302,750	(48,719)	(1,156)			3.750	3.336	MN	2,188	13,125	12/09/2020	05/01/2029
43940T-AB-5	HOPE BANCORP INC 2 15/05/38			2	1.F FE	360,575	97.700	371,260	380,000	362,410		938			2.000	2.359	MN	971	7,600	01/06/2021	05/15/2038
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28			2	3.C FE	205,313	90.073	202,664	225,000	202,664	(2,718)	70			5.375	7.279	FA	5,039		12/20/2022	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP 4.125 01/02/29			2	3.C FE	300,000	83.750	251,250	300,000	251,250	(48,750)				4.125	4.125	FA	5,156	12,375	01/19/2021	02/01/2029
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26				4.B FE	667,375	93.274	559,644	600,000	559,644	(84,339)	(13,642)			6.625	4.070	FA	16,563	33,125	08/11/2022	08/01/2026
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1.G FE	1,746,150	98.935	1,731,363	1,750,000	1,749,377		787			3.550	3.597	AO	14,668	62,125	08/16/2018	10/06/2023

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30				3.A ND*	1,018,147	86.200	936,994	1,087,000	936,994	(81,869)	716			2.000	3.003	JJ	10,025		11/29/2022	01/15/2030
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27		D	2	3.B FE	885,750	87.456	743,378	850,000	743,378	(118,036)	(9,079)			6.000	4.945	MN	6,517	51,000	01/12/2021	05/15/2027
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.B FE	1,258,110	106.725	1,067,247	1,000,000	1,103,426		(17,612)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028
449934-AD-0	IQVIA INC 5 15/10/26			2	3.C FE	499,375	95.468	477,340	500,000	477,340	(22,085)	50			5.000	5.033	AO	5,278	12,500	08/16/2022	10/15/2026
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29			2	3.C FE	1,253,906	84.565	1,057,063	1,250,000	1,057,063	(161,220)	(468)			4.375	4.326	FA	22,786	54,688	01/05/2021	02/01/2029
452327-AK-5	ILLUMINA INC 0 15/08/23	@			2.B FE	2,078,855	96.598	1,835,354	1,900,000	1,900,000						-2.869				12/22/2020	08/15/2023
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29			2	3.C FE	859,000	86.757	780,814	900,000	780,814	(79,576)	1,416			4.750	5.591	MN	5,463	30,875	07/19/2022	05/15/2029
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	1,008,180	94.849	948,492	1,000,000	1,004,689		(998)			3.950	3.830	MS	10,094	39,500	04/23/2019	03/29/2027
45686X-CC-5	TRANE TECHNOLOGIES CO LL 6.13 18/11/27				2.B FE	1,696,250	102.627	1,513,751	1,475,000	1,475,000					6.130	6.130	MN	11,553	90,418	12/11/2013	11/18/2027
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2.B FE	1,846,340	93.674	1,873,479	2,000,000	1,919,457		19,331			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026
45781M-AB-7	INNOVIVA INC 2.5 15/08/25				1.D FE	332,000	101.850	325,920	320,000	331,791		(209)			2.500	1.076	FA	3,022		12/09/2022	08/15/2025
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.E FE	1,725,466	97.629	1,659,701	1,700,000	1,709,528		(3,860)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	2,760,480	105.962	2,384,154	2,250,000	2,556,451		(61,350)			6.220	3.035	FA	58,313	139,950	07/16/2019	08/01/2027
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2.B FE	1,015,420	98.168	981,681	1,000,000	1,003,634		(2,690)			4.200	3.911	AO	8,867	42,000	04/13/2018	04/15/2024
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26		D		3.A FE	549,625	96.198	480,988	500,000	480,988	(48,005)	(8,848)			5.710	3.692	JJ	13,165	28,550	08/28/2020	01/15/2026
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28			2	3.C FE	566,625	92.000	552,000	600,000	547,332	(29,049)	3,553			5.250	6.169	MS	9,275	31,500	03/19/2020	03/15/2028
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28			2	3.C FE	813,875	89.818	763,453	850,000	763,453	(50,533)	1,861			5.000	5.924	JJ	19,597	30,000	06/28/2022	07/15/2028
46333X-AH-1	IRONWOOD PHARMACEUTICALS 1.5 15/06/26				2.C FE	328,510	109.063	332,641	305,000	328,116		(394)			1.500	-0.666	JD	203	2,288	12/07/2022	06/15/2026
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	1,250,000	112.789	1,127,893	1,000,000	1,167,611		(25,254)			6.100	3.026	MON	2,711	61,000	08/09/2019	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	108.610	543,052	500,000	641,194		(6,551)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29			2	4.B FE	881,531	90.263	789,802	875,000	789,802	(91,462)	(267)			6.750	6.650	FA	22,313	31,336	03/23/2022	02/15/2029
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29		D	2	4.A FE	475,000	70.835	336,467	475,000	336,467	(138,533)				5.500	5.500	JJ	12,047	26,198	07/09/2021	07/15/2029
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29			2	3.B FE	250,000	86.000	215,000	250,000	215,000	(35,000)				4.500	4.500	MN	1,438	11,438	11/02/2021	11/15/2029
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26				3.C FE	331,826	118.875	338,794	285,000	331,015		(811)			2.000	-2.471	JD	253	2,850	12/07/2022	06/15/2026
47232M-AF-9	JEFFERIES FIN LLC / JFIN 5 15/08/28			2	3.C FE	861,375	81.573	734,157	900,000	734,157	(130,529)	3,311			5.000	5.826	FA	17,000	18,750	08/18/2022	08/15/2028
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26				1.G FE	318,280	85.850	313,353	365,000	320,941		2,661			0.250	4.085	MN	117	456	10/06/2022	05/15/2026
48123V-AD-4	J2 GLOBAL 1.75 01/11/26				3.C FE	350,003	99.700	363,905	365,000	350,808		805			1.750	2.821	MN	1,065	3,194	10/05/2022	11/01/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23				1.E FE	974,419	101.750	925,925	910,000	920,696		(32,951)			0.250	-3.209	MN	379	2,269	06/29/2021	05/01/2023
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27				1.D FE	1,966,453	121.050	2,252,741	1,861,000	1,957,184		(9,269)			0.500	-0.640	JD	414	4,316	10/19/2022	06/15/2027
482480-AG-5	KLA CORP 4.1 15/03/29			2	1.G FE	2,111,660	96.726	1,934,525	2,000,000	2,074,409		(11,075)			4.100	3.409	MS	24,144	82,000	06/25/2019	03/15/2029
485170-BD-5	KANSAS CITY SOUTHERN 2.875 15/11/29			2	2.B FE	1,704,352	86.631	1,372,230	1,584,000	1,684,592		(14,139)			2.875	1.856	MN	5,819	45,540	08/03/2021	11/15/2029
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC 4.875 15/09/28			2	4.A FE	424,813	83.653	418,264	500,000	418,026	(7,878)	1,091			4.875	8.130	MS	7,177	1,828	12/20/2022	09/15/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1.G FE	1,027,880	97.395	973,950	1,000,000	1,004,199		(3,181)			3.800	3.461	AO	8,761	38,000	07/17/2014	04/08/2024
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27				2.C FE	1,657,292	93.082	1,587,040	1,705,000	1,653,489		(1,302)			0.750	1.536	AO	3,197	7,013	11/09/2022	04/01/2027
501797-AL-8	L BRANDS INC 6.875 01/11/35				3.B FE	1,306,000	88.890	911,123	1,025,000	911,123	(343,761)	(14,930)			6.875	4.296	MN	11,745	70,469	10/08/2021	11/01/2035
50212Y-AC-8	LPL HOLDINGS INC 4.625 15/11/27			2	3.B FE	550,500	93.408	537,097	575,000	537,097	(15,940)	2,536			4.625	5.521	MN	3,398	20,813	05/12/2022	11/15/2027
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28			2	4.B FE	553,031	91.495	503,223	550,000	503,223	(49,157)	(542)			6.250	6.122	AO	7,257	34,470	03/03/2022	10/15/2028
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1.F FE	1,713,048	99.095	1,684,615	1,700,000	1,700,884		(2,492)			3.400	3.250	FA	21,836	57,800	06/05/2017	08/15/2023
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29			2	3.B FE	1,205,000	80.736	972,869	1,205,000	972,869	(232,131)				4.750	4.750	JD	2,544	57,238	06/14/2021	06/15/2029
524590-AA-4	LEEWARD RENEWABL 4.25 01/07/29			2	3.C FE	377,000	85.214	319,554	375,000	319,554	(56,894)	(377)			4.250	4.132	JJ	7,969	15,628	06/24/2021	07/01/2029
524901-AV-7	LEGG MASON INC 4.75 15/03/26				1.F FE	3,747,940	100.300	3,510,491	3,500,000	3,594,391		(27,142)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28			2	3.C FE	612,000	78.770	472,620	600,000	472,620	(119,497)	(1,883)			4.250	3.869	JJ	12,750	25,500	07/27/2021	07/01/2028
52736R-BJ-0	LEVI STRAUSS & CO 3.5 01/03/31			2	3.A FE	720,438	79.369	555,583	700,000	555,583	(156,420)	(1,739)			3.500	3.166	MS	8,167	24,500	08/31/2021	03/01/2031
530307-AA-5	LIBERTY BROADBAND CORP 2.75 30/09/50			2	3.B Z	967,500	97.395	973,952	1,000,000	967,574		74			2.750	2.921	MJSD	6,951		11/22/2022	09/30/2050
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23				4.A	415,441	123.150	472,896	384,000	405,439		(9,048)			1.375	-5.131	AO	1,115	4,311	09/27/2022	10/15/2023
531229-AK-8	LIBERTY MEDIA CORP 0.5 01/12/50			2	3.B Z	709,964	99.726	696,085	698,000	695,867	(12,536)	(1,561)			0.500	-0.437	MJSD	291	791	12/19/2022	12/01/2050
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25			2	4.B FE	770,625	94.109	705,818	750,000	705,818	(59,298)	(5,510)			6.750	5.523	AO	10,688	25,313	04/28/2022	04/15/2025
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2.A FE	1,199,260	107.794	1,077,935	1,000,000	1,063,332		(11,527)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26				3.C	616,558	85.750	600,250	700,000	600,250	(18,167)	1,859			0.500	3.668	JD	156	1,750	11/22/2022	12/15/2026
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1.G FE	3,356,635	99.259	3,325,177	3,350,000	3,350,708		(1,451)			3.550	3.505	JJ	51,204	118,925	08/27/2018	07/26/2023
55279H-AK-6	MANUF & TRADERS TRUST CO 2.9 06/02/25			2	1.G FE	2,889,810	95.632	2,868,951	3,000,000	2,891,718		1,908			2.900	4.708	FA	35,042		12/14/2022	02/06/2025
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29			2	3.A FE	400,313	88.540	332,026	375,000	332,026	(60,798)	(5,194)			5.875	4.259	AO	5,508	22,031	10/13/2021	04/01/2029
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24		A	2	1.G FE	1,979,720	97.801	1,956,020	2,000,000	1,994,379		3,677			3.625	3.823	JD	3,222	72,500	10/03/2018	06/15/2024
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30		A	2	1.G FE	1,059,330	82.819	828,192	1,000,000	1,046,040		(5,936)			2.450	1.769	JD	1,089	24,500	09/23/2020	06/15/2030
57164P-AF-3	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28			2	4.A FE	826,781	87.078	740,165	850,000	740,165	(86,298)	3,403			4.750	5.346	MS	11,888	40,375	07/30/2020	01/15/2028
57164Y-AE-7	MARRIOTT VACATION WORLDW 3.25 15/12/27				4.A Z	620,921	98.750	607,313	615,000	607,313	(13,545)	(64)			3.250	3.044	JD	1,277		12/08/2022	12/15/2027
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24			2	2.A FE	1,993,180	97.878	1,957,563	2,000,000	1,998,188		1,218			3.500	3.565	JD	5,444	70,000	08/16/2018	06/03/2024
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29			2	3.C FE	718,438	93.000	651,000	700,000	651,000	(59,422)	(2,879)			5.625	5.141	FA	14,875	39,375	02/05/2020	02/15/2029
577081-BE-1	MATTEL INC 3.375 01/04/26			2	3.A FE	478,750	91.941	459,702	500,000	459,702	(21,055)	2,008			3.375	4.652	AO	4,219	8,438	08/16/2022	04/01/2026
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	96.794	338,777	350,000	349,855		57			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25		D	2	1.G FE	3,171,720	98.014	2,940,431	3,000,000	3,059,513		(21,338)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28				1.E FE	3,986,250	106.821	3,204,619	3,000,000	3,738,563		(118,055)			5.950	1.590	JD	14,875	178,500	11/16/2020	12/01/2028
595017-AU-8	MICROCHIP TECHNOLOGY INC 0.125 15/11/24				2.C	386,650	107.250	396,825	370,000	384,796		(1,855)			0.125	-1.949	MN	59	231	10/04/2022	11/15/2024

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28			2	4.A FE	996,906	85.657	835,151	975,000	835,151	(155,896)	(2,670)			6.500	6.113	MN	10,562	63,375	06/29/2021	05/01/2028
59590A-AA-7	MIDCAP FINANCIAL 5.625 15/01/30			2	4.A FE	250,000	80.984	202,460	250,000	202,460	(47,540)				5.625	5.625	JJ	6,484	14,648	06/28/2021	01/15/2030
60041C-AA-6	MILLENNIUM ESCROW CORP 6.625 01/08/26			2	5.A FE	603,302	64.005	608,049	950,000	608,049		4,747	314,448		6.625	7.552	FA	26,224	31,469	04/12/2022	08/01/2026
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1.F FE	2,017,440	99.673	1,993,463	2,000,000	2,000,470		(2,045)			3.500	3.395	MS	19,444	70,000	05/29/2013	03/21/2023
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24			2	1.G FE	997,880	99.468	994,679	1,000,000	1,000,070		(176)			3.737	3.715	JAJO	6,955	37,370	04/25/2018	04/24/2024
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				1.G FE	989,990	94.418	944,181	1,000,000	995,488		1,011			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27				1.E FE	1,423,725	102.500	1,423,725	1,389,000	1,423,020		(705)			1.000	0.494	MN	1,466		11/18/2022	11/23/2027
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27			2	3.B FE	475,000	95.749	454,810	475,000	454,810	(20,190)				5.875	5.875	JD	2,326	27,906	11/13/2019	12/01/2027
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28			2	3.B FE	535,000	96.255	481,275	500,000	481,275	(43,473)	(6,667)			6.375	4.752	JJ	14,698	31,875	10/06/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3.B FE	656,188	91.503	594,770	650,000	594,770	(60,473)	(302)			4.750	4.666	MS	9,091	30,875	09/04/2019	09/15/2029
62886E-BA-5	NCR CORP 5.125 15/04/29			2	4.B FE	716,250	83.655	627,413	750,000	627,413	(91,474)	2,637			5.125	5.916	AO	8,115	19,219	04/29/2022	04/15/2029
629377-CE-0	NRG ENERGY INC 5.75 15/01/28			2	3.A FE	715,031	93.867	680,536	725,000	680,536	(35,074)	578			5.750	6.049	JJ	19,223		08/16/2022	01/15/2028
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23		D		1.D FE	1,418,130	99.926	1,498,886	1,500,000	1,499,438		9,926			3.000	3.676	JJ	20,125	45,000	06/20/2013	01/20/2023
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24			2	1.E FE	1,935,080	97.744	1,954,876	2,000,000	1,985,600		12,571			2.950	3.617	FA	23,600	59,000	09/25/2018	02/07/2024
63938C-AK-4	NAVIENT CORP 5 15/03/27			2	3.C FE	573,375	87.541	481,477	550,000	481,477	(74,832)	(4,262)			5.000	4.079	MS	8,097	27,500	07/29/2021	03/15/2027
63938C-AM-0	NAVIENT CORP 5.5 15/03/29			2	3.C FE	425,438	81.600	346,800	425,000	346,800	(77,080)	(57)			5.500	5.481	MS	6,883	20,193	12/06/2021	03/15/2029
64110L-AT-3	NETFLIX INC 5.875 15/11/28				2.B FE	1,525,188	101.353	1,494,957	1,475,000	1,512,190		(5,817)			5.875	5.414	MN	11,073	86,656	07/28/2020	11/15/2028
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23			2	2.C PL	649,771	99.188	614,963	620,000	625,703		(14,303)			5.750	3.282	FA	13,468	33,781	03/24/2022	08/15/2023
647551-AD-2	NEW MOUNTAIN FINANCE COR 7.5 15/10/25			2	2.C FE	855,458	99.810	852,377	854,000	855,425		(33)			7.500	7.434	AO	10,497		12/12/2022	10/15/2025
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1.G FE	2,000,120	94.227	1,884,535	2,000,000	2,000,055		(14)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36			2	3.A FE	1,089,063	85.861	772,752	900,000	772,752	(305,222)	(10,294)			5.625	3.681	AO	12,656	51,750	01/27/2022	04/01/2036
665531-AH-2	NORTHERN OIL AND GAS INC 3.625 15/04/29				4.A Z	465,877	107.500	490,200	456,000	465,583		(295)			3.625	3.257	AO	3,536		10/12/2022	04/15/2029
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26		A	2	3.C FE	348,037	94.708	331,477	350,000	331,477	(17,300)	347			5.625	5.747	AO	4,156	19,688	10/09/2020	02/15/2026
666807-BM-3	NORTHROP GRUMMAN CORP 2.93 15/01/25			2	2.A FE	2,894,790	95.973	2,879,184	3,000,000	2,897,188		2,398			2.930	4.694	JJ	40,532		12/08/2022	01/15/2025
668771-AK-4	GEN DIGITAL INC 6.75 30/09/27			2	3.C FE	350,000	98.000	343,000	350,000	343,000	(7,000)				6.750	6.750	MS	6,694		11/14/2022	09/30/2027
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23		A		2.A FE	1,265,000	100.426	1,004,261	1,000,000	1,008,769		(33,755)			7.875	4.380	AO	19,688	78,750	01/10/2014	04/01/2023
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27		A	2	3.C FE	664,000	89.851	584,030	650,000	584,030	(76,097)	(2,201)			5.250	4.836	JD	2,844	34,125	03/12/2021	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 15/05/29		A	2	3.C FE	250,656	81.750	204,375	250,000	204,375	(46,082)	(123)			4.250	4.192	MN	1,358	10,625	04/27/2021	05/15/2029
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3.C FE	397,238	93.496	369,311	395,000	369,311	(27,494)	(323)			5.625	5.500	AO	3,888	22,219	03/03/2022	04/28/2027
67103B-70-4	OFS CAPITAL CORP 4.95 31/10/28				2.B PL	2,400,000	21.390	2,053,440	2,400,000	2,400,000					4.950	4.950	JAJO	25,740	119,791	10/22/2021	10/31/2028
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28			2	2.B FE	977,640	97.244	972,437	1,000,000	977,799		159			4.350	4.816	JD	3,625		12/12/2022	06/01/2028
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26			2	3.A FE	1,215,875	91.875	1,584,844	1,725,000	1,395,212		72,743			3.200	9.457	FA	20,853	55,200	05/13/2020	08/15/2026

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599-CX-1	OCCIDENTAL PETROLEUM COR 4.3 15/08/39			2	3.A FE	235,000	79.958	199,894	250,000	199,894	(35,602)	496			4.300	4.807	FA	4,061	10,750	02/08/2022	08/15/2039
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28			2	3.A FE	743,625	100.972	656,319	650,000	656,319	(68,059)	(12,729)			6.375	3.926	MS	13,813	41,438	06/17/2021	09/01/2028
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36				1.D FE	1,842,170	99.964	1,349,508	1,350,000	1,755,268		(38,833)			5.558	2.038	AO	18,758	75,033	09/22/2020	10/01/2036
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				2.A FE	1,319,520	105.640	1,056,400	1,000,000	1,230,747		(18,293)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	1,131,790	88.462	884,617	1,000,000	1,100,112		(13,960)			3.300	1.719	MS	9,717	33,000	09/10/2020	03/15/2030
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2.B FE	499,095	94.787	473,935	500,000	499,628		93			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
680665-AJ-5	OLIN CORP 5.125 15/09/27			2	3.A FE	412,250	94.500	401,625	425,000	401,625	(11,426)	801			5.125	5.809	MS	6,413	10,891	08/16/2022	09/15/2027
68213N-AD-1	OMNICELL INC 0.25 15/09/25				4.A Z	307,613	87.200	305,200	350,000	305,200	(3,788)	1,374			0.250	4.877	MS	258		11/22/2022	09/15/2025
682691-AC-4	ONEMAIN FINANCE CORP 3.875 15/09/28			2	3.B FE	316,063	79.522	258,447	325,000	258,447	(58,739)	1,123			3.875	4.351	MS	3,708	13,783	01/13/2022	09/15/2028
683715-AC-0	OPEN TEXT CORP 3.875 15/02/28		A	2	3.C FE	68,063	85.813	64,360	75,000	64,360	(4,077)	375			3.875	5.856	FA	1,098		08/24/2022	02/15/2028
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31		A	2	3.C FE	499,688	77.730	388,648	500,000	388,648	(111,068)	26			4.125	4.133	JD	1,719	21,026	11/10/2021	12/01/2031
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28			2	3.B FE	952,188	88.540	885,400	1,000,000	885,400	(71,610)	4,823			4.125	5.051	AO	6,990	36,094	05/12/2022	04/30/2028
69120V-AM-3	OWL ROCK CORE INCOME COR 3.125 23/09/26			2	2.C FE	1,895,022	85.204	1,618,872	1,900,000	1,896,212		941			3.125	3.182	MS	16,163	59,375	09/21/2021	09/23/2026
69145L-AC-8	OXFORD FIN LLC/CO-ISS II 6.375 01/02/27			2	3.C FE	793,375	93.000	744,000	800,000	744,000	(49,183)	(192)			6.375	6.667	FA	21,250	18,488	12/13/2022	02/01/2027
69331C-AH-1	PG&E CORP 5 01/07/28			2	3.C FE	1,014,375	91.250	912,500	1,000,000	912,500	(100,560)	(1,075)			5.000	4.829	JJ	25,000	50,000	10/05/2021	07/01/2028
69353R-EQ-7	PNC BANK NA 3.25 01/06/25			2	1.F FE	1,937,840	96.543	1,930,857	2,000,000	1,938,771		931			3.250	4.589	JD	5,417		12/14/2022	06/01/2025
694606-AA-2	PACIFIC LIFE INSURANCE C 7.9 30/12/23				1.F FE	1,864,563	101.889	1,497,766	1,470,000	1,515,125		(43,035)			7.900	4.751	JD	323	116,130	01/28/2013	12/30/2023
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25				4.B FE	369,371	147.650	351,407	238,000	320,735	(12,390)	(30,543)			0.375	-13.091	JD	74	759	07/29/2022	06/01/2025
701094-AN-4	PARKER-HANNIFIN CORP 3.25 14/06/29			2	2.A FE	2,140,340	89.532	1,790,646	2,000,000	2,111,441		(16,526)			3.250	2.286	JD	3,069	65,000	03/23/2021	06/14/2029
70202L-AB-8	PARSONS CORP 0.25 15/08/25				2.C FE	1,000,911	113.650	1,092,177	961,000	986,816		(9,664)			0.250	-0.759	FA	908	1,976	03/04/2022	08/15/2025
708062-AD-6	PENNANTPARK INVESTMENT C 4 01/11/26			2	2.B PL	2,386,464	83.542	2,005,008	2,400,000	2,389,424		2,493			4.000	4.124	MN	16,000	98,667	10/14/2021	11/01/2026
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26			2	3.B FE	481,250	92.759	463,795	500,000	463,795	(18,895)	1,440			4.375	5.556	MS	6,441	10,938	09/12/2022	03/15/2026
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		2.A FE	1,968,549	94.063	1,636,692	1,740,000	1,907,438		(12,357)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	727,208	94.539	666,502	705,000	718,523		(2,456)			3.900	3.478	MS	8,096	27,495	04/15/2019	03/15/2028
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25				2.B FE	3,675,147	233.200	7,152,244	3,067,000	3,396,761		(128,444)			0.250	-3.761	MN	980	7,565	11/30/2022	05/15/2025
724479-AQ-3	PITNEY BOWES INC 7.25 15/03/29			2	4.B FE	600,000	78.201	469,206	600,000	469,206	(130,794)				7.250	7.250	MS	12,808	43,500	03/12/2021	03/15/2029
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26				3.C FE	357,000	95.963	335,870	350,000	335,870	(17,950)	(1,033)			5.750	5.387	MS	5,926	20,125	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28			2	4.C FE	330,375	91.016	295,802	325,000	295,802	(32,368)	(1,059)			6.250	5.867	JJ	9,366	20,313	11/05/2020	01/15/2028
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25				2.C FE	556,143	99.630	536,009	538,000	538,000					6.375	6.375	MS	11,433	34,298	12/29/2020	03/01/2025
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1.F FE	939,730	105.765	1,057,652	1,000,000	984,160		5,399			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		D	2	2.A FE	1,098,630	92.848	928,481	1,000,000	1,066,469		(9,642)			4.000	2.833	MS	11,444	40,000	08/22/2019	03/18/2029
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29			2	3.C FE	651,531	81.067	526,933	650,000	526,933	(115,839)	(286)			4.000	3.948	MS	7,656	26,144	09/10/2021	09/15/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	1,030,180	97.161	971,607	1,000,000	1,013,060		(4,853)			3.750	3.214	MS	11,042	37,500	04/23/2019	09/15/2025
75281A-BK-4	RANGE RESOURCES CORP 4.75 15/02/30			2	3.C FE	375,625	88.110	330,412	375,000	330,412	(45,280)	67			4.750	4.701	FA	6,729	9,599	01/13/2022	02/15/2030
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29			2	1.G FE	1,777,100	87.356	1,747,115	2,000,000	1,778,944		1,844			3.100	4.983	JD	2,756	31,000	12/01/2022	12/15/2029
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24		D	2	1.G FE	1,906,200	96.662	1,933,229	2,000,000	1,975,549		15,734			2.750	3.596	JD	764	55,000	04/12/2018	06/26/2024
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29			2	3.C FE	928,750	80.855	808,550	1,000,000	808,550	(115,554)	4,861			4.000	5.228	MS	13,333	30,278	05/12/2022	09/01/2029
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	664,308	96.764	580,585	600,000	641,667		(6,962)			4.200	2.826	MS	7,420	25,200	08/16/2019	09/15/2028
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25				4.A Z	237,239	125.600	272,552	217,000	235,253		(1,986)			6.000	2.687	FA	5,280		10/04/2022	08/15/2025
78403D-AZ-3	SBA TOWER TRUST 6.599 15/01/28			2	1.F FE	800,000	100.694	805,550	800,000	800,000					6.599	6.599	MON	2,346	3,226	11/15/2022	01/15/2028
784730-AB-9	SSR MINING INC 2.5 01/04/39		A	2	2.C	311,887	111.750	307,313	275,000	311,662		(224)			2.500	-1.497	AO	1,719		12/21/2022	04/01/2039
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25			2	4.B FE	810,938	99.613	747,095	750,000	747,095	(50,628)	(13,215)			9.250	6.164	AO	14,646	34,688	04/27/2022	04/15/2025
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23			2	1.F FE	1,988,500	99.639	1,992,789	2,000,000	1,999,276		2,525			3.250	3.380	AO	14,444	65,000	06/19/2018	04/11/2023
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28			2	2.A FE	1,988,266	93.337	1,824,737	1,955,000	1,959,582		(1,429)			3.900	3.816	MN	9,319	76,245	05/18/2017	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23			2	1.F FE	1,996,547	98.763	1,950,566	1,975,000	1,978,035		(4,406)			3.650	3.418	JD	6,007	72,088	07/13/2018	12/01/2023
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24			2	1.F FE	2,995,830	98.403	2,952,078	3,000,000	2,999,072		823			3.550	3.579	FA	44,375	106,500	10/29/2018	02/01/2024
808513-BW-4	CHARLES SCHWAB CORP 3.3 01/04/27			2	1.F FE	2,014,914	94.666	1,893,325	2,000,000	2,011,551		(2,666)			3.300	3.146	AO	16,500	66,000	09/24/2021	04/01/2027
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29			2	3.B FE	430,000	80.250	401,250	500,000	401,250	(31,399)	2,649			3.875	6.583	JJ	8,934		09/12/2022	01/15/2029
811243-AA-2	SCULTOR ALTERN SOLUTIONS 4.25 15/05/37				1.G FE	2,550,000	100.000	2,550,000	2,550,000	2,550,000					4.250	4.250	MN	13,848	71,347	03/11/2022	05/15/2037
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3.B FE	867,625	99.110	718,548	725,000	718,548	(125,243)	(8,429)			6.875	4.886	JJ	22,984	49,844	02/12/2020	07/15/2033
81413P-AG-0	SECURITY CAPITAL GROUP 7.7 15/06/28				2.B FE	3,313,890	103.020	3,090,591	3,000,000	3,310,507		(3,383)			7.700	5.501	JD	10,267	115,500	12/01/2022	06/15/2028
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29			2	3.C FE	450,000	86.250	388,125	450,000	388,125	(61,875)				4.000	4.000	AO	3,800	18,000	03/15/2021	04/15/2029
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30			2	3.C FE	350,625	94.773	331,704	350,000	331,704	(18,881)	(40)			5.875	5.834	MS	6,968		08/16/2022	09/01/2030
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25			2	4.A FE	914,688	95.293	809,987	850,000	809,987	(74,734)	(12,841)			7.500	5.720	MS	18,771	63,750	07/23/2020	09/15/2025
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27			2	4.A FE	537,375	86.116	516,697	600,000	516,697	(25,923)	5,246			5.500	7.834	JD	1,467	33,000	06/07/2022	12/15/2027
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25	@			4.C	1,115,370	99.063	1,105,538	1,116,000	1,077,964	(6,384)	(8,011)				0.501			454	10/17/2022	12/15/2025
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1.E FE	2,145,920	103.601	2,072,018	2,000,000	2,044,042		(10,678)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30			2	3.C FE	560,875	82.521	453,866	550,000	453,866	(93,418)	(947)			4.125	3.897	JJ	11,344	22,688	05/18/2021	07/01/2030
82967N-BM-9	SIRIUS XM RADIO INC 3.875 01/09/31			2	3.C FE	1,199,375	78.017	936,203	1,200,000	936,203	(240,390)	53			3.875	3.881	MS	15,500	48,438	08/03/2021	09/01/2031
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29			2	4.B FE	441,938	83.970	419,850	500,000	419,850	(25,692)	3,605			5.875	8.053	JD	2,448	14,688	06/06/2022	06/01/2029
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26			2	1.D FE	998,060	92.802	928,022	1,000,000	999,276		197			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-CU-9	SOUTHERN CO 2.95 01/07/23			2	2.B FE	999,150	99.031	990,306	1,000,000	999,936		125			2.950	2.963	JJ	14,750	29,500	05/19/2016	07/01/2023

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84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25		D		2.A FE	2,030,180	96.494	1,929,882	2,000,000	2,009,670		(3,938)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25				2.A FE	6,728,252	120.100	6,772,439	5,639,000	6,201,989		(266,512)			1.250	-2.716	MN	11,748	70,488	03/16/2022	05/01/2025
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28			2	3.A FE	556,563	103.097	567,033	550,000	555,470		(726)			8.375	8.157	MS	13,563	46,063	08/19/2020	09/15/2028
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25			2	3.B FE	1,008,445	100.322	951,850	948,795	950,405	(30,343)	(13,672)			8.000	6.130	JAJO	14,970	65,904	02/17/2022	09/20/2025
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29			2	3.B FE	1,415,563	81.790	1,083,718	1,325,000	1,083,718	(314,867)	(9,805)			5.375	4.376	MN	9,100	71,219	04/05/2021	11/15/2029
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29				2.A FE	2,232,000	98.860	2,224,354	2,250,000	2,230,669		645			4.738	5.473	MJSD	3,554	26,651	12/13/2022	09/20/2029
85571B-AY-1	STARWOOD PROPERTY TRUST 4.375 15/01/27			2	3.C FE	651,125	87.508	568,799	650,000	568,799	(82,218)	(108)			4.375	4.327	JJ	13,113	13,429	01/11/2022	01/15/2027
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2.C FE	1,226,534	98.015	1,211,464	1,236,000	1,234,161		1,123			4.250	4.349	JJ	23,784	52,530	08/05/2015	07/18/2024
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	1,404,816	96.087	1,345,217	1,400,000	1,402,248		(710)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31			2	4.A FE	770,625	84.998	637,487	750,000	637,487	(120,586)	(365)			5.000	4.821	JD	3,125	37,500	08/26/2021	06/01/2031
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27			2	3.B FE	303,063	98.470	295,410	300,000	295,410	(6,001)	(725)			6.000	5.772	AO	3,800	18,000	03/31/2021	04/15/2027
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29			2	3.B FE	460,688	87.470	393,615	450,000	393,615	(63,167)	(204)			4.500	4.353	MN	2,588	20,250	09/02/2021	05/15/2029
86787E-AN-7	TRUIST BANK 2.75 01/05/23			2	1.F FE	989,150	99.298	992,977	1,000,000	999,582		1,221			2.750	2.875	MN	4,583	27,500	05/14/2013	05/01/2023
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28			2	4.B FE	602,250	78.136	468,813	600,000	468,813	(132,785)	(409)			6.875	6.787	MN	5,271	41,250	05/04/2021	05/15/2028
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27			2	3.C FE	618,750	93.362	560,171	600,000	560,171	(57,915)	(489)			6.000	5.743	MS	12,000	36,000	08/12/2021	03/01/2027
87901J-AH-8	TEGNA INC 5 15/09/29			2	3.B FE	521,875	94.880	474,400	500,000	474,400	(34,247)	(2,608)			5.000	4.318	MS	7,361	25,000	03/02/2021	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34		D		4.A FE	345,000	75.570	226,710	300,000	226,710	(88,606)	(1,982)			6.000	4.808	MS	4,550	18,000	02/05/2020	09/30/2034
88033G-DP-2	TENET HEALTHCARE CORP 6.125 15/06/30			2	3.C FE	1,501,406	95.280	1,429,200	1,500,000	1,429,200	(72,074)	(133)			6.125	6.103	JD	4,083	45,938	06/01/2022	06/15/2030
883556-CK-6	THERMO FISHER SCIENTIFIC 1.75 15/10/28			2	1.G FE	999,520	84.866	848,662	1,000,000	999,606		64			1.750	1.757	AO	3,694	20,028	08/09/2021	10/15/2028
88579Y-BB-6	3M COMPANY 3.25 14/02/24			2	1.E FE	2,992,680	98.167	2,945,021	3,000,000	2,998,374		1,399			3.250	3.299	FA	37,104	97,500	09/11/2018	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24			2	2.B FE	1,245,138	97.533	1,219,165	1,250,000	1,248,779		694			3.875	3.936	MS	16,146	48,438	05/04/2017	09/01/2024
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	1,233,000	84.540	1,014,476	1,200,000	1,208,815		(10,160)			2.375	1.510	FMAN	4,196	28,500	07/31/2020	11/08/2027
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26			2	4.B FE	1,033,406	88.750	887,502	1,000,000	887,502	(137,672)	(5,397)			6.875	6.143	FA	28,646	58,438	03/10/2022	02/01/2026
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	958,120	76.972	769,724	1,000,000	962,996		4,267			1.750	2.266	MN	2,917	17,500	11/04/2021	11/01/2030
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25				1.E FE	1,679,063	101.552	1,675,610	1,650,000	1,678,648		(415)			5.400	4.750	MN	12,623		12/12/2022	11/10/2025
893647-BL-0	TRANSDIGM INC 5.5 15/11/27			2	4.C FE	496,250	93.844	469,220	500,000	469,220	(27,500)	470			5.500	5.654	MN	3,514	27,500	03/02/2022	11/15/2027
893647-BQ-9	TRANSDIGM INC 4.875 01/05/29			2	4.C FE	224,906	87.225	196,256	225,000	196,256	(28,667)	10			4.875	4.881	MN	1,828	10,969	04/13/2021	05/01/2029
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24			2	1.G FE	101,612	96.569	98,501	102,000	101,881		61			3.700	3.766	MN	629	3,774	04/17/2018	11/01/2024
896442-AG-5	TRINITY CAPITAL INC/MD 4.375 24/08/26			2	2.B PL	2,400,000	84.893	2,037,419	2,400,000	2,400,000					4.375	4.375	FA	39,667	102,375	08/19/2021	08/24/2026
896818-AS-0	TRIUMPH GROUP INC 8.875 01/06/24			2	4.B FE	725,810	101.750	736,670	724,000	724,000		(1,810)			8.875	8.875	JD	5,355	64,255	05/19/2022	06/01/2024
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29			2	1.G FE	844,350	83.860	838,597	1,000,000	845,663		1,313			1.887	4.669	MJSD	1,258		12/05/2022	06/07/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
898813-AP-5	TUCSON ELECTRIC POWER CO 3.05 15/03/25			2	1.G FE	2,893,050	95.849	2,875,482	3,000,000	2,894,931		1,881			3.050	4.723	MS	26,942		12/13/2022	03/15/2025
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26				2.B	519,120	92.900	478,435	515,000	518,633		(487)			0.250	0.030	MS	379	644	07/21/2022	03/15/2026
904678-AF-6	UNICREDIT SPA 5.861 19/06/32		D	2	3.A FE	278,125	88.146	220,365	250,000	220,365	(48,720)	(4,014)			7.399	5.363	JD	617	14,653	12/03/2020	06/19/2032
904678-AS-8	UNICREDIT SPA 5.459 30/06/35		D	2	3.A FE	260,850	81.458	203,646	250,000	203,646	(54,935)	(1,047)			5.459	4.911	JD	38	13,648	07/23/2020	06/30/2035
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	1.G FE	1,393,305	94.686	1,420,294	1,500,000	1,449,383		14,722			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	1.G FE	499,505	84.885	424,423	500,000	499,604		20			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
90932L-AG-2	UNITED AIRLINES INC 4.375 15/04/26			2	3.B FE	242,813	92.693	231,732	250,000	231,732	(12,199)	1,118			4.375	5.179	AO	2,309	5,469	04/26/2022	04/15/2026
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29			2	3.B FE	570,188	87.070	478,883	550,000	478,883	(85,792)	(2,518)			4.625	4.035	AO	5,370	25,437	08/27/2021	04/15/2029
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31			2	3.B FE	558,250	83.829	461,060	550,000	461,060	(96,660)	(155)			3.875	3.793	FA	8,051	21,313	07/31/2020	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30			2	3.B FE	464,750	85.480	470,138	550,000	466,175		1,425			4.000	6.568	JJ	10,144		10/27/2022	07/15/2030
911365-BQ-6	UNITED RENTALS NORTH AM 6 15/12/29			2	2.C FE	300,000	99.375	298,125	300,000	300,000					6.000	6.000	JD	1,550		11/15/2022	12/15/2029
913017-DB-2	RAYTHEON TECH CORP 3.65 16/08/23			2	2.A FE	33,997	99.155	33,713	34,000	34,000		1			3.650	3.652	FA	465	1,241	08/13/2018	08/16/2023
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29			2	3.C FE	1,367,750	86.706	1,170,531	1,350,000	1,170,531	(140,918)	(2,182)			5.750	5.530	FA	32,344	77,625	02/26/2021	02/01/2029
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	84.473	422,365	500,000	499,723		35			3.000	3.009	JJ	6,917	15,000	08/16/2019	01/15/2030
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26				3.B	326,676	87.000	317,550	365,000	317,550	(10,364)	1,238			0.250	3.524	AO	193		11/16/2022	04/15/2026
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 01/12/26			2	2.C FE	95,000	93.133	93,133	100,000	95,399		399			4.250	5.559	JD	354	2,125	08/10/2022	12/01/2026
92564R-AJ-4	VICI PROPERTIES / NOTE 5.75 01/02/27			2	2.C FE	454,250	97.474	438,634	450,000	452,706		(616)			5.750	5.576	FA	10,781	27,000	05/14/2020	02/01/2027
92564R-AL-9	VICI PROPERTIES / NOTE 3.875 15/02/29			2	2.C FE	358,313	88.054	308,190	350,000	356,370		(959)			3.875	3.532	FA	5,124	14,438	12/03/2020	02/15/2029
925650-AA-1	VICI PROPERTIES LP 4.375 15/05/25				2.C FE	148,211	96.907	145,360	150,000	148,457		246			4.375	4.834	MN	839	3,573	08/02/2022	05/15/2025
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29		D	2	3.C FE	1,014,688	89.578	895,780	1,000,000	895,780	(111,656)	(5,750)			5.500	5.096	MN	7,028	48,125	06/28/2022	05/15/2029
928298-AP-3	VISHAY INTERTECHNOLOGY 2.25 15/06/25				3.A FE	382,095	96.510	386,041	400,000	383,491		1,396			2.250	4.016	JD	400	4,500	10/06/2022	06/15/2025
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29			2	4.A FE	400,000	73.424	293,696	400,000	293,696	(106,304)				4.500	4.500	MS	5,300	18,000	02/17/2021	03/15/2029
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29			2	3.B FE	1,126,250	86.278	970,627	1,125,000	970,627	(154,819)	(239)			4.375	4.350	MN	8,203	49,219	05/27/2021	05/01/2029
94973V-BG-1	ANTHEM INC 2.75 15/10/42				1.F FE	3,989,385	731.270	7,181,071	982,000	3,422,423		(189,917)			2.750	-4.714	AO	5,701	26,675	07/20/2022	10/15/2042
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	2.A FE	877,000	86.028	754,469	877,000	877,000					5.000	3.500	JD	1,023	30,695	06/24/2019	06/19/2031
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	999,580	84.636	846,359	1,000,000	999,701		37			3.100	3.105	JJ	14,294	31,000	08/09/2019	01/15/2030
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28			2	3.B FE	724,688	101.297	683,757	675,000	683,757	(20,833)	(10,312)			7.250	5.376	JD	2,175	48,938	02/15/2022	06/15/2028
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24				2.C FE	3,877,023	95.250	3,864,293	4,057,000	3,901,448		24,425			1.500	5.141	FA	25,356	4,013	11/29/2022	02/01/2024
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30			2	3.A FE	1,252,875	86.502	1,167,778	1,350,000	1,167,778	(105,916)	8,104			4.550	5.542	FA	25,594	66,488	08/12/2020	02/01/2030
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23		D		1.D FE	2,000,620	99.552	1,991,041	2,000,000	2,000,051		(134)			3.650	3.643	MN	9,328	73,000	06/20/2018	05/15/2023
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27			2	3.C FE	860,000	94.909	806,727	850,000	806,727	(49,232)	(1,285)			6.000	5.803	AO	12,750	51,000	08/03/2020	04/01/2027

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98310W-AS-7	TRAVEL + LEISURE CO 6.625 31/07/26			2	3.C FE	267,719	97.826	244,565	250,000	244,565	(19,892)	(3,262)			6.625	4.746	JJ	6,947	8,281	03/02/2022	07/31/2026
984121-CL-5	XEROX CORPORATION 4.8 01/03/35				3.B FE	955,688	65.058	650,581	1,000,000	650,581	(316,019)	1,923			4.800	5.170	MS	16,000	48,000	02/06/2020	03/01/2035
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30			2	3.C FE	909,688	91.750	917,500	1,000,000	913,799		4,111			4.750	6.267	JJ	21,903	17,813	11/17/2022	01/15/2030
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2.A FE	1,489,230	92.592	1,388,882	1,500,000	1,494,526		1,066			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027
98980A-AA-3	ZTO EXPRESS KY INC 1.5 01/09/27		D		2.C Z	321,719	105.650	340,193	322,000	321,727		8			1.500	1.519	MS	1,637		11/29/2022	09/01/2027
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30			2	3.C FE	744,375	82.442	618,315	750,000	618,315	(126,581)	521			5.000	5.116	JJ	17,292	19,063	02/08/2022	01/15/2030
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	@	D		2.A FE	1,083,459	117.439	1,174,385	1,000,000	1,000,000		(83,459)				-2.369				09/09/2022	03/27/2025
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	@	D		2.B FE	408,000	103.598	414,394	400,000	400,000		(8,000)				-0.410				10/05/2022	08/04/2027
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						445,874,846	XXX	417,668,528	427,816,869	423,699,107	(13,599,497)	(2,816,114)	532,504		XXX	XXX	XXX	4,336,357	14,913,533	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1			4	1.A FE	2,400,469	87.540	2,104,286	2,403,790	2,401,284		919			3.000	3.043	MON	1,202	65,944	01/21/2022	01/25/2062
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						2,400,469	XXX	2,104,286	2,403,790	2,401,284		919			XXX	XXX	XXX	1,202	65,944	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
05592D-AJ-3	BPR TRUST 7.0326 POOL ID OANA			4	1.G FE	2,493,800	93.532	2,338,291	2,500,000	2,497,248		3,448			7.033	7.202	MON	8,302	80,506	04/07/2022	04/15/2037
36262M-AC-2	GS MORTGAGE SECURITIES TRUST 5.468 POOL ID IP			4	1.D FE	2,400,000	92.606	2,222,540	2,400,000	2,400,000					5.468	5.468	MON	6,197	64,693	09/29/2021	10/15/2036
58403Y-AN-6	MED TRUST 6.118 POOL ID MDLN			4	1.D FE	2,350,000	95.005	2,232,625	2,350,000	2,350,000					6.118	6.118	MON	6,789	78,821	10/29/2021	11/15/2038
62475W-AE-5	MTN COMMERCIAL MORTGAGE TRUST 6.7299 POOL ID LPFL			4	1.G FE	2,477,548	95.474	2,377,289	2,490,000	2,485,065		7,517			6.730	7.054	MON	7,913	80,133	03/08/2022	03/15/2039
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 5.5944 POOL ID FL8			4	1.A FE	2,500,000	96.597	2,414,924	2,500,000	2,500,000					5.594	5.594	MON	1,943	64,680	02/24/2022	01/25/2037
78473H-AJ-5	SPGN TFLM MORTGAGE TRUST 6.9856 POOL ID TFLM			4	1.G FE	2,500,000	93.377	2,334,415	2,500,000	2,500,000					6.986	6.986	MON	8,247	90,383	02/09/2022	02/15/2039
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						14,721,348	XXX	13,920,084	14,740,000	14,732,313		10,965			XXX	XXX	XXX	39,391	459,215	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
00091H-AA-0	ACC TRUST 1.19 POOL ID 1			4	1.G FE	616,150	99.172	611,575	616,681	616,601		839			1.190	1.274	MON	224	7,613	02/01/2022	09/20/2024
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A			4	1.A FE	1,719,756	93.432	1,606,923	1,719,890	1,719,783		71			1.710	1.715	MON	1,144	26,117	01/25/2022	02/20/2035
05685J-AE-9	BAIN CAPITAL CREDIT CLO, LIMIT 7.4475 POOL ID 5A			4	1.F FE	1,124,350	97.362	1,100,190	1,130,000	1,125,023		673			7.447	7.607	JAJO	16,130	19,114	06/03/2022	07/24/2034
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A			4	1.G FE	904,808	90.578	844,768	932,641	907,786		5,321			4.455	5.526	MON	1,847	24,536	05/05/2022	06/15/2037
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A			4	1.E FE	1,747,013	85.899	1,501,042	1,747,448	1,747,214		141			1.920	1.927	MON	1,491	33,555	07/27/2021	08/15/2051
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A			4	1.D FE	976,794	97.849	955,867	976,877	976,806		13			5.970	5.974	MON	2,592	19,507	08/10/2022	08/15/2062
13079W-DG-0	SYMPHONY CLO LTD 6.5791 POOL ID 9A		D	4	1.F FE	2,150,000	94.757	2,037,283	2,150,000	2,150,000					6.579	6.579	JAJO	29,862	76,884	09/08/2021	07/16/2032
22535B-AE-3	CREDIT ACCEPTANCE AUTO LOAN TR 1.94 POOL ID 4			4	1.F FE	2,399,832	90.809	2,179,422	2,400,000	2,399,921		74			1.940	1.943	MON	2,069	46,560	10/19/2021	02/18/2031
33938M-AA-7	FLEXENTIAL ISSUER, LLC 3.25 POOL ID 1A			4	1.G FE	2,382,685	87.289	2,094,923	2,400,000	2,389,103		5,908			3.250	3.489	MON	1,300	78,000	11/23/2021	11/27/2051
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP			4	1.C FE	2,549,943	96.855	2,469,811	2,550,000	2,549,976		33			4.490	4.492	MON	4,135	80,465	03/29/2022	05/18/2029
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 3.9936 POOL ID 2A			4	2.B FE	1,300,000	82.784	1,076,192	1,300,000	1,300,000					3.994	3.994	JAJO	10,239	49,754	10/15/2021	10/19/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST 6.45 POOL ID AA			4	1.A FE	1,310,387	99.351	1,311,436	1,320,000	1,311,937		1,549			6.450	7.036	MON	2,602	15,609	10/11/2022	10/20/2037
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS 4.05 POOL ID 1A			4	1.F FE	2,508,647	88.745	2,262,994	2,550,000	2,520,302		11,655			4.050	4.743	JAJO	19,221	56,514	03/16/2022	04/30/2032
62909J-AA-8	NFAS, LLC 6.86 POOL ID 1			4	1.C FE	686,691	98.943	682,709	690,000	687,234		543			6.860	7.171	MON	2,104	10,913	09/19/2022	09/15/2028
64129K-BG-1	NEUBERGER BERMAN CLO LTD 5.4291 POOL ID 15A		D	4	1.C FE	2,400,000	96.743	2,321,826	2,400,000	2,400,000					5.429	5.429	JAJO	27,508	57,290	08/31/2021	10/15/2029
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 7.25 POOL ID 1			4	1.F FE	1,518,133	96.022	1,457,747	1,518,133	1,518,133					7.250	7.250	MON	1,529	52,389	12/02/2021	12/25/2048
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C			4	1.F FE	2,399,722	87.554	2,101,286	2,400,000	2,399,869		112			2.180	2.184	MON	3,343	52,320	10/25/2021	10/08/2031
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 3.602 POOL ID 1A			4	1.F FE	2,500,000	91.173	2,279,326	2,500,000	2,500,000					3.602	3.602	MON	4,002	75,042	02/08/2022	02/15/2030
75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T 3.71 POOL ID 1			4	1.G FE	1,499,867	85.820	1,287,304	1,500,000	1,499,924		58			3.710	3.714	MON	2,473	45,293	02/16/2022	03/15/2032
76042U-AB-9	REPUBLIC FINANCE ISSUANCE TRUS 2.8 POOL ID A			4	1.G FE	2,399,113	87.465	2,099,152	2,400,000	2,399,638		468			2.800	2.818	MON	2,053	67,200	11/10/2021	12/22/2031
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A			4	2.B FE	1,225,105	96.183	1,178,346	1,225,105	1,225,105					1.833	1.833	MON	998	23,803	12/13/2021	12/15/2031
86317Y-AE-2	STRATUS CLO 6.3283 POOL ID 2A			4	1.F FE	1,070,000	97.588	1,044,194	1,070,000	1,070,000					6.328	6.328	JAJO	32,163		07/01/2022	07/20/2030
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A			4	2.B FE	1,002,555	90.173	904,037	1,002,555	1,002,555					2.848	2.848	JAJO	5,631	37,724	07/28/2021	10/20/2031
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1			4	1.C FE	1,322,696	97.881	1,294,719	1,322,746	1,322,708		43			3.470	3.475	MON	2,040	35,124	03/28/2022	12/15/2025
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 4.85 POOL ID 2A			4	1.F FE	1,319,841	97.218	1,283,278	1,320,000	1,319,900		59			4.850	4.857	MON	2,845	32,010	06/08/2022	09/15/2027
97988R-AL-6	WOODMONT TRUST 7.46 POOL ID 9A			4	1.F FE	600,000	91.862	551,173	600,000	600,000					7.460	7.460	JAJO	8,455	12,820	05/05/2022	04/25/2034
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						41,634,087	XXX	38,537,524	41,742,077	41,659,517		27,560			XXX	XXX	XXX	187,999	1,036,154	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						504,630,749	XXX	472,230,422	486,702,737	482,492,221	(13,599,497)	(2,776,671)	532,504		XXX	XXX	XXX	4,564,950	16,474,847	XXX	XXX
SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO																					
464288-63-8	ISHARES 5-10 YEAR INVESTMENT GRADE CORPORATE BOND ETF				2.B	17,902,900	49.510	14,853,000		17,887,985		(2,954)					N/A		451,247	12/27/2021	
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR INVESTMENT GRADE CORPORATE BO				2.A	36,808,972	49.820	33,628,500		36,632,657		(51,177)					N/A		696,473	12/27/2021	
1619999999 – SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO						54,711,872	XXX	48,481,500		54,520,641		(54,131)			XXX	XXX	XXX		1,147,720	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						908,353,006	XXX	843,637,228	864,410,456	876,073,697	(5,077,933)	(7,396,699)	532,504		XXX	XXX	XXX	7,733,268	25,788,342	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						210,128,501	XXX	183,852,378	202,980,041	207,898,211		(1,568,147)			XXX	XXX	XXX	512,718	4,849,573	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						64,830,923	XXX	58,575,994	64,647,878	64,205,037		(304,250)			XXX	XXX	XXX	144,479	1,378,879	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						63,135,793	XXX	56,595,143	62,175,953	63,237,605		(252,650)			XXX	XXX	XXX	232,650	1,579,582	XXX	XXX
2459999999 – Subtotals – SVO Identified Funds						54,711,872	XXX	48,481,500		54,520,641		(54,131)			XXX	XXX	XXX		1,147,720	XXX	XXX
2509999999 – Subtotals – Total Bonds						1,301,160,095	XXX	1,191,142,243	1,194,214,328	1,265,935,192	(5,077,933)	(9,575,876)	532,504		XXX	XXX	XXX	8,623,116	34,744,095	XXX	XXX

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

Line Number							
1A	1A $547,217,017	1B $73,553,399	1C $75,031,021	1D $54,585,396	1E $42,517,916	1F $76,579,384	1G $99,555,829
1B	2A $91,828,115	2B $56,646,502	2C $33,118,263				
1C	3A $20,653,855	3B $22,899,447	3C $39,115,680				
1D	4A $16,284,512	4B $11,486,449	4C $3,735,884				
1E	5A $1,126,524	5B $	5C $				
1F	6 $						

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 Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			74,951.000			3,859,977	51.500	3,859,977	3,268,763	47,320	178,579		(482,482)			(482,482)		2.C FE	11/23/2022
060505-68-2	BANK OF AMERICA CORP 7.25			4,875.000			5,655,000	1,160.000	5,655,000	6,574,180	89,341	251,648		(992,252)			(992,252)		2.C FE	12/13/2022
235851-40-9	DANAHER CORP 5 15/04/23			370.000			501,924	1,356.550	501,924	503,493	4,676			(1,569)			(1,569)		2.A FE	11/30/2022
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23			43,965.000			2,219,793	50.490	2,219,793	2,209,023	13,291	124,185		(205,446)			(205,446)		2.B FE	05/17/2022
949746-80-4	WELLS FARGO & COMPANY 7.5			5,248.000			6,218,880	1,185.000	6,218,880	6,958,752	38,267	297,338		(1,078,626)			(1,078,626)		2.B FE	12/22/2022
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							18,455,573	XXX	18,455,573	19,514,210	192,895	851,749		(2,760,375)			(2,760,375)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23			116,318.000	50.00		5,904,336	51.580	5,999,682	6,003,005	48,486	337,213			(119,873)		(119,873)		2.B FE	10/20/2022
48251W-40-1	KKR & CO INC 6 15/09/23			104,662.000	50.00		6,003,718	57.250	5,991,900	5,695,454	29,654	303,986		(3,544,766)	(42,279)		(3,587,045)		2.B FE	11/30/2022
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25			90,819.000	50.00		4,448,090	50.190	4,558,206	4,426,492	40,187	33,951		16,299	5,299		21,598		2.B Z	12/07/2022
65473P-12-1	NISOURCE INC 7.75 01/03/24			60,877.000	100.00		6,300,095	103.260	6,286,159	6,479,998	39,316	427,351			(158,416)		(158,416)		2.C FE	11/07/2022
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23			250.000	1,000.00		286,771	1,144.020	286,005	290,944					(4,174)		(4,174)		1.F Z	12/12/2022
EP0589-50-7	APTIV PLC 5.5 15/06/23			2,278.000	100.00		239,806	107.320	244,475	243,277	1,183	2,596			(3,489)		(3,489)		2.A Z	12/12/2022
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							23,182,816	XXX	23,366,427	23,139,170	158,827	1,105,096		(3,528,467)	(322,932)		(3,851,398)		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							41,638,389	XXX	41,821,999	42,653,380	351,722	1,956,845		(6,288,842)	(322,932)		(6,611,774)		XXX	XXX
4509999999 – Total Preferred Stocks							41,638,389	XXX	41,821,999	42,653,380	351,722	1,956,845		(6,288,842)	(322,932)		(6,611,774)		XXX	XXX

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $286,771	1G $
1B	2A $741,729	2B $24,794,818	2C $15,815,071				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
001055-10-2	AFLAC INC			2,700.000	194,238	71.940	194,238	150,635		2,160		43,603		43,603		06/24/2022	XXX
00182C-10-3	ANI PHARMACEUTICALS INC			23,160.000	931,727	40.230	931,727	701,285				182,993		182,993		05/10/2022	XXX
00206R-10-2	AT&T INC			56,785.000	1,045,412	18.410	1,045,412	947,748		40,540		(41,672)		(41,672)		11/21/2022	XXX
002824-10-0	ABBOTT LABORATORIES			15,134.000	1,661,562	109.790	1,661,562	303,468		28,452		(468,397)		(468,397)		03/24/2020	XXX
00287Y-10-9	ABBVIE INC			1,200.000	193,932	161.610	193,932	128,108		4,512		17,899		17,899		06/24/2022	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC			10,200.000	535,908	52.540	535,908	315,239	765	1,673		220,669		220,669		05/24/2022	XXX
00507V-10-9	ACTIVISION BLIZZARD INC			1,200.000	91,860	76.550	91,860	90,300		564		12,024		12,024		10/13/2021	XXX
00508Y-10-2	ACUITY BRANDS INC			100.000	16,561	165.610	16,561	15,468		26		1,093		1,093		06/24/2022	XXX
00676P-10-7	ADEIA INC			58,555.000	555,101	9.480	555,101	617,689		6,831		(156,681)		(156,681)		12/21/2022	XXX
00724F-10-1	ADOBE INC			3,866.000	1,301,025	336.530	1,301,025	97,229				(891,229)		(891,229)		06/22/2017	XXX
00773T-10-1	ADVANSIX INC			15,007.000	570,566	38.020	570,566	447,069		7,607		(60,157)		(60,157)		09/16/2022	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	284,335	149.650	284,335	25,077	428	1,596		(19,000)		(19,000)		01/09/2019	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC			2,000.000	616,520	308.260	616,520	97,123	3,240	12,720		8,000		8,000		12/18/2003	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			56,900.000	1,478,262	25.980	1,478,262	1,453,049				(134,771)		(134,771)		12/21/2022	XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC			500.000	42,150	84.300	42,150	45,396				(3,246)		(3,246)		11/21/2022	XXX
011659-10-9	ALASKA AIR GROUP INC			21,200.000	910,328	42.940	910,328	950,804				(40,476)		(40,476)		12/21/2022	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,600.000	233,072	145.670	233,072	240,112	1,936			(7,040)		(7,040)		11/21/2022	XXX
01749D-10-5	ALLEGRO MICROSYSTEMS INC		D	1,000.000	30,020	30.020	30,020	21,433				8,588		8,588		06/24/2022	XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC			17,300.000	719,680	41.600	719,680	636,093		5,187		83,587		83,587		10/03/2022	XXX
020002-10-1	ALLSTATE CORP/THE			1,900.000	257,640	135.600	257,640	118,061	1,615	4,368		25,127		25,127		11/21/2022	XXX
02079K-10-7	ALPHABET INC			46,340.000	4,111,748	88.730	4,111,748	516,926				(2,465,829)		(2,465,829)		11/21/2022	XXX
02079K-30-5	ALPHABET INC			49,200.000	4,340,916	88.230	4,340,916	1,421,354				(2,785,802)		(2,785,802)		09/10/2015	XXX
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			162.970	9,737	59.750	9,737	595	15	55		1,333		1,333		07/05/2016	XXX
02209S-10-3	ALTRIA GROUP INC			8,115.000	370,937	45.710	370,937	149,289	7,628	21,709		(2,062)		(2,062)		06/24/2022	XXX
023608-10-2	AMEREN CORP			1,400.000	124,488	88.920	124,488	114,438		3,304		(126)		(126)		06/25/2021	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			3,900.000	370,305	94.950	370,305	325,252		10,778		21,462		21,462		11/21/2022	XXX
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO			13,300.000	606,746	45.620	606,746	418,699		4,788		103,777		103,777		05/12/2022	XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH			500.000	68,640	137.280	68,640	68,766		1,595		(126)		(126)		06/24/2022	XXX
02665T-30-6	AMERICAN HOMES 4 RENT			6,500.000	195,910	30.140	195,910	207,406		1,170		(11,496)		(11,496)		11/21/2022	XXX
03027X-10-0	AMERICAN TOWER CORP			3,500.000	741,510	211.860	741,510	176,765	5,460	18,777		(267,020)		(267,020)		11/21/2022	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			400.000	60,968	152.420	60,968	29,672		770		(10,683)		(10,683)		11/21/2022	XXX
03073E-10-5	AMERISOURCEBERGEN CORP			800.000	132,568	165.710	132,568	10,538		1,492		26,256		26,256		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			1,082.000	336,902	311.370	336,902	29,357		5,280		10,506		10,506		10/04/2005	XXX
031100-10-0	AMETEK INC			1,500.000	209,580	139.720	209,580	170,254		660		39,326		39,326		06/24/2022	XXX
031162-10-0	AMGEN INC			4,034.000	1,059,490	262.640	1,059,490	651,423		22,263		104,377		104,377		06/24/2022	XXX
032095-10-1	AMPHENOL CORP			9,200.000	700,488	76.140	700,488	57,863	1,932	7,360		(104,144)		(104,144)		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			4,096.000	671,867	164.030	671,867	385,552		9,260		(27,937)		(27,937)		11/21/2022	XXX
03662Q-10-5	ANSYS INC			300.000	72,477	241.590	72,477	48,292				(47,859)		(47,859)		01/22/2019	XXX
03674X-10-6	ANTERO RESOURCES CORP			9,400.000	291,306	30.990	291,306	230,515				52,451		52,451		09/23/2022	XXX
036752-10-3	ELEVANCE HEALTH INC			700.000	359,079	512.970	359,079	328,910		1,792		30,169		30,169		06/24/2022	XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO			92,500.000	658,600	7.120	658,600	624,061		1,216		34,539		34,539		12/08/2022	XXX
037833-10-0	APPLE INC			26,190.000	3,402,867	129.930	3,402,867	3,132,117		16,223		(662,974)		(662,974)		11/21/2022	XXX
038222-10-5	APPLIED MATERIALS INC			1,950.000	189,891	97.380	189,891	191,834		1,039		(1,943)		(1,943)		06/24/2022	XXX
03940R-10-7	ARCH RESOURCES INC			2,500.000	356,975	142.790	356,975	364,568		26,875		(7,593)		(7,593)		10/07/2022	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			4,187.000	388,763	92.850	388,763	147,041		6,699		105,764		105,764		10/13/2021	XXX
040413-10-6	ARISTA NETWORKS INC			400.000	48,540	121.350	48,540	39,928				8,612		8,612		06/24/2022	XXX
04621X-10-8	ASSURANT INC			1,300.000	162,578	125.060	162,578	30,196		3,562		(40,040)		(40,040)		04/06/2009	XXX
049560-10-5	ATMOS ENERGY CORP			2,000.000	224,140	112.070	224,140	184,400		5,560		14,600		14,600		10/13/2021	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			2,700.000	644,922	238.860	644,922	93,930	3,375	11,232		(20,844)		(20,844)		10/04/2017	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			2,100.000	339,192	161.520	339,192	355,384	3,339			(16,192)		(16,192)		11/21/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
053611-10-9	AVERY DENNISON CORP			300.000	54,300	181.000	54,300	56,132		225		(1,832)		(1,832)		11/21/2022	XXX
05561Q-20-1	BOK FINANCIAL CORP			200.000	20,758	103.790	20,758	15,475		214		5,284		5,284		06/24/2022	XXX
05605H-10-0	BWX TECHNOLOGIES INC			300.000	17,424	58.080	17,424	15,952		132		1,472		1,472		06/24/2022	XXX
058498-10-6	BALL CORP			3,600.000	184,104	51.140	184,104	24,583		2,880		(162,468)		(162,468)		12/18/2003	XXX
062540-10-9	BANK OF HAWAII CORP			2,100.000	162,876	77.560	162,876	163,700		2,940		(824)		(824)		06/24/2022	XXX
06417N-10-3	BANK OZK			1,400.000	56,084	40.060	56,084	52,742		910		3,343		3,343		06/24/2022	XXX
071813-10-9	BAXTER INTERNATIONAL INC			5,864.000	298,888	50.970	298,888	79,229	1,701	6,685		(204,478)		(204,478)		12/18/2003	XXX
075887-10-9	BECTON DICKINSON AND CO			1,750.000	445,025	254.300	445,025	72,678		5,899		7,589		7,589		11/21/2022	XXX
084423-10-2	W R BERKLEY CORP			1,500.000	108,855	72.570	108,855	102,049		300		6,806		6,806		06/24/2022	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			14,794.000	4,569,867	308.900	4,569,867	1,223,268				146,461		146,461		01/25/2016	XXX
090572-20-7	BIO-RAD LABORATORIES INC			3,000.000	1,261,470	420.490	1,261,470	1,235,411				26,059		26,059		12/08/2022	XXX
09247X-10-1	BLACKROCK INC			1,000.000	708,630	708.630	708,630	170,067		19,520		(206,930)		(206,930)		06/08/2012	XXX
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP			200.000	20,904	104.520	20,904	17,909		172		2,996		2,996		06/24/2022	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			6,972.000	322,594	46.270	322,594	98,974				34,893		34,893		06/24/2022	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			10,175.000	732,091	71.950	732,091	625,616		13,014		(19,469)		(19,469)		11/21/2022	XXX
114340-10-2	AZENTA INC			7,900.000	459,938	58.220	459,938	351,867				108,071		108,071		11/14/2022	XXX
115637-20-9	BROWN-FORMAN CORP			4,562.000	299,632	65.680	299,632	45,293	937	2,580		(32,755)		(32,755)		12/18/2003	XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC			12,800.000	830,464	64.880	830,464	886,155				(55,691)		(55,691)		10/19/2022	XXX
12503M-10-8	CBOE GLOBAL MARKETS INC			700.000	87,829	125.470	87,829	84,049		500		3,780		3,780		11/21/2022	XXX
12504L-10-9	CBRE GROUP INC			3,100.000	238,576	76.960	238,576	230,376				8,200		8,200		11/21/2022	XXX
12514G-10-8	CDW CORP/DE			600.000	107,148	178.580	107,148	98,606		654		8,543		8,543		06/24/2022	XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC			700.000	64,092	91.560	64,092	67,051	427	495		(6,487)		(6,487)		11/21/2022	XXX
12572Q-10-5	CME GROUP INC			1,300.000	218,608	168.160	218,608	180,853	5,850	9,425		(78,390)		(78,390)		12/23/2020	XXX
125896-10-0	CMS ENERGY CORP			2,600.000	164,658	63.330	164,658	33,306		4,784		(4,472)		(4,472)		05/03/2006	XXX
126408-10-3	CSX CORP			800.000	24,784	30.980	24,784	25,576		320		(5,296)		(5,296)		06/25/2021	XXX
126650-10-0	CVS HEALTH CORP			1,780.000	165,878	93.190	165,878	24,251		3,916		(17,747)		(17,747)		02/19/2002	XXX
127190-30-4	CACI INTERNATIONAL INC			2,800.000	841,652	300.590	841,652	606,647				89,910		89,910		06/24/2022	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC			500.000	80,320	160.640	80,320	82,146				(1,826)		(1,826)		11/21/2022	XXX
134429-10-9	CAMPBELL SOUP CO			1,100.000	62,425	56.750	62,425	45,661		1,628		14,619		14,619		10/13/2021	XXX
13765N-10-7	CANNAE HOLDINGS INC			71,400.000	1,474,410	20.650	1,474,410	1,968,696				(467,831)		(467,831)		12/21/2022	XXX
14149Y-10-8	CARDINAL HEALTH INC			496.000	38,128	76.870	38,128	9,239	246	979		12,588		12,588		02/25/2000	XXX
142339-10-0	CARLISLE COS INC			300.000	70,695	235.650	70,695	72,043		450		(1,348)		(1,348)		06/24/2022	XXX
14448C-10-4	CARRIER GLOBAL CORP			5,035.000	207,694	41.250	207,694	23,555	931	3,021		(65,405)		(65,405)		02/25/2000	XXX
149123-10-1	CATERPILLAR INC			500.000	119,780	239.560	119,780	9,034		2,310		16,410		16,410		02/28/2000	XXX
150870-10-3	CELANESE CORP			300.000	30,672	102.240	30,672	29,942				730		730		11/21/2022	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC			71.000	24,076	339.100	24,076	3,946				(22,214)		(22,214)		05/19/2016	XXX
165167-73-5	CHESAPEAKE ENERGY CORP			10,100.000	953,137	94.370	953,137	703,906		85,479		253,578		253,578		12/08/2022	XXX
166764-10-0	CHEVRON CORP			1,012.000	181,644	179.490	181,644	30,516		5,748		62,886		62,886		10/11/2019	XXX
171340-10-2	CHURCH & DWIGHT CO INC			1,900.000	153,159	80.610	153,159	112,281		1,260		(24,064)		(24,064)		11/21/2022	XXX
172755-10-0	CIRRUS LOGIC INC			800.000	59,584	74.480	59,584	58,114				1,470		1,470		06/24/2022	XXX
17275R-10-2	CISCO SYSTEMS INC			32,100.000	1,529,244	47.640	1,529,244	710,812		43,639		(454,568)		(454,568)		11/21/2022	XXX
172908-10-5	CINTAS CORP			300.000	135,486	451.620	135,486	113,755		690		21,731		21,731		06/24/2022	XXX
189054-10-9	CLOROX CO/THE			1,800.000	252,594	140.330	252,594	74,963		8,424		(61,254)		(61,254)		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			25,330.000	1,611,241	63.610	1,611,241	522,487		44,581		111,452		111,452		10/13/2021	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP			7,200.000	411,768	57.190	411,768	112,626		7,776		(227,016)		(227,016)		04/08/2008	XXX
194162-10-3	COLGATE-PALMOLIVE CO			10,400.000	819,416	78.790	819,416	265,138		19,344		(68,120)		(68,120)		10/21/2005	XXX
20030N-10-1	COMCAST CORP			35,410.000	1,238,288	34.970	1,238,288	296,641		37,005		(535,984)		(535,984)		11/21/2022	XXX
200525-10-3	COMMERCE BANCSHARES INC/MO			1,260.000	85,768	68.070	85,768	83,597		4,874		2,171		2,171		12/01/2022	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC			28,800.000	1,180,800	41.000	1,180,800	1,462,777		14,835		(189,078)		(189,078)		06/01/2022	XXX
205887-10-2	CONAGRA BRANDS INC			667.000	25,813	38.700	25,813	22,419		86		1,965		1,965		11/21/2022	XXX
209115-10-4	CONSOLIDATED EDISON INC			5,900.000	562,329	95.310	562,329	438,891		18,644		58,941		58,941		10/13/2021	XXX
21036P-10-8	CONSTELLATION BRANDS INC			400.000	92,700	231.750	92,700	99,309		160		(6,609)		(6,609)		11/21/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
21037T-10-9	CONSTELLATION ENERGY CORP			800.000	68,968	86.210	68,968	30,097		451		38,871		38,871		06/25/2021	XXX
217204-10-6	COPART INC			1,500.000	91,335	60.890	91,335	96,183				(4,848)		(4,848)		11/21/2022	XXX
22052L-10-4	CORTEVA INC			1,223.000	71,888	58.780	71,888	6,611		709		14,065		14,065		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP			4,412.000	2,014,078	456.500	2,014,078	157,421		15,398		(490,614)		(490,614)		08/16/2005	XXX
22160N-10-9	COSTAR GROUP INC			600.000	46,368	77.280	46,368	48,906				(2,538)		(2,538)		11/21/2022	XXX
22822V-10-1	CROWN CASTLE INC			200.000	27,128	135.640	27,128	10,520		1,195		(14,620)		(14,620)		06/26/2019	XXX
229663-10-9	CUBESMART			3,700.000	148,925	40.250	148,925	149,942	1,813			(1,017)		(1,017)		11/21/2022	XXX
229899-10-9	CULLEN/FROST BANKERS INC			300.000	40,110	133.700	40,110	34,032		972		2,289		2,289		08/26/2021	XXX
231021-10-6	CUMMINS INC			400.000	96,916	242.290	96,916	78,009		1,256		18,907		18,907		06/24/2022	XXX
231561-10-1	CURTISS-WRIGHT CORP			100.000	16,699	166.990	16,699	13,120		38		3,579		3,579		06/24/2022	XXX
23204G-10-0	CUSTOMERS BANCORP INC			26,600.000	753,844	28.340	753,844	962,769				(513,745)		(513,745)		12/21/2022	XXX
23331A-10-9	DR HORTON INC			1,400.000	124,796	89.140	124,796	98,821		598		25,975		25,975		11/21/2022	XXX
233331-10-7	DTE ENERGY CO			600.000	70,518	117.530	70,518	66,988	572	1,770		(713)		(713)		11/21/2022	XXX
23345M-10-7	DT MIDSTREAM INC			383.000	21,165	55.260	21,165	15,487	245	965		2,788		2,788		06/25/2021	XXX
235851-10-2	DANAHER CORP			6,400.000	1,698,688	265.420	1,698,688	81,246	1,600	6,144		(406,976)		(406,976)		10/23/2008	XXX
244199-10-5	DEERE & CO			800.000	343,008	428.760	343,008	14,737	960	3,488		68,696		68,696		02/28/2000	XXX
24906P-10-9	DENTSPLY SIRONA INC			525.000	16,716	31.840	16,716	12,624	66	255		(12,574)		(12,574)		07/10/2018	XXX
25401T-60-3	DIGITALBRIDGE GROUP INC			48,925.000	535,240	10.940	535,240	535,240	489	261		(23,532)	326,533	(350,065)		12/21/2022	XXX
254687-10-6	WALT DISNEY CO/THE			4,011.997	348,562	86.880	348,562	62,958				(272,856)		(272,856)		12/19/2002	XXX
25470M-10-9	DISH NETWORK CORP			66,100.000	928,044	14.040	928,044	1,160,420				(232,376)		(232,376)		12/21/2022	XXX
256677-10-5	DOLLAR GENERAL CORP			1,220.000	300,425	246.250	300,425	166,493	671	2,525		12,712		12,712		10/11/2019	XXX
25746U-10-9	DOMINION ENERGY INC			4,600.000	282,072	61.320	282,072	156,849		9,278		(50,283)		(50,283)		11/21/2022	XXX
260003-10-8	DOVER CORP			300.000	40,623	135.410	40,623	5,472		603		(13,857)		(13,857)		12/19/2002	XXX
260557-10-3	DOW INC			865.000	43,587	50.390	43,587	9,595		2,422		(5,475)		(5,475)		09/05/2017	XXX
26614N-10-2	DUPONT DE NEMOURS INC			445.000	30,540	68.630	30,540	7,568		587		(5,407)		(5,407)		09/05/2017	XXX
277432-10-0	EASTMAN CHEMICAL CO			339.000	27,608	81.440	27,608	6,428	268	1,031		(13,380)		(13,380)		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	82,940	41.470	82,940	11,636		1,760		(50,060)		(50,060)		08/16/2002	XXX
278768-10-6	ECHOSTAR CORP			66,300.000	1,105,884	16.680	1,105,884	1,503,136				(537,973)		(537,973)		11/04/2022	XXX
278865-10-0	ECOLAB INC			2,178.000	317,030	145.560	317,030	60,413	1,154	4,443		(193,907)		(193,907)		11/28/2018	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			2,400.000	179,064	74.610	179,064	101,817				(65,707)		(65,707)		11/21/2022	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	22,484	12.220	22,484					(29,734)		(29,734)		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			710.000	86,748	122.180	86,748	16,806		525		(6,901)		(6,901)		10/13/2021	XXX
29082K-10-5	EMBECTA CORP			330.000	8,346	25.290	8,346	1,160	50	50		7,186		7,186		12/19/2002	XXX
291011-10-4	EMERSON ELECTRIC CO			3,000.000	288,180	96.060	288,180	164,586		4,547		26,774		26,774		06/24/2022	XXX
29261A-10-0	ENCOMPASS HEALTH CORP			16,400.000	980,884	59.810	980,884	857,066	2,460			123,818		123,818		12/08/2022	XXX
29364G-10-3	ENTERGY CORP			1,400.000	157,500	112.500	157,500	142,214		5,740		(210)		(210)		06/25/2021	XXX
29414B-10-4	EPAM SYSTEMS INC			100.000	32,774	327.740	32,774	31,272				1,502		1,502		05/18/2022	XXX
294429-10-5	EQUIFAX INC			1,614.000	313,697	194.360	313,697	38,437		2,518		(158,866)		(158,866)		05/15/2009	XXX
29444U-70-0	EQUINIX INC			200.000	131,006	655.030	131,006	129,110				1,896		1,896		11/21/2022	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP			120,800.000	809,360	6.700	809,360	938,206		54,196		(254,567)		(254,567)		09/28/2022	XXX
294628-10-2	EQUITY COMMONWEALTH			108,900.000	2,719,233	24.970	2,719,233	3,105,669		86,900		(74,961)		(74,961)		12/23/2022	XXX
29530P-10-2	ERIE INDEMNITY CO			530.000	131,822	248.720	131,822	44,069		2,353		29,712		29,712		11/04/2015	XXX
29670G-10-2	ESSENTIAL UTILITIES INC			800.000	38,184	47.730	38,184	38,351				(167)		(167)		11/21/2022	XXX
297178-10-5	ESSEX PROPERTY TRUST INC			1,500.000	317,880	211.920	317,880	318,638	3,300			(758)		(758)		11/21/2022	XXX
298736-10-9	EURONET WORLDWIDE INC			10,300.000	972,114	94.380	972,114	1,101,975				(137,050)		(137,050)		12/08/2022	XXX
30040W-10-8	EVERSOURCE ENERGY			3,500.000	293,440	83.840	293,440	145,508		6,630		(12,467)		(12,467)		11/21/2022	XXX
30161N-10-1	EXELON CORP			2,400.000	103,752	43.230	103,752	77,018		3,240		(4,775)		(4,775)		06/25/2021	XXX
30190A-10-4	F&G ANNUITIES & LIFE INC			61.000	1,221	20.010	1,221	1,200				21		21		12/01/2022	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	35,040	87.600	35,040	8,517				(37,248)		(37,248)		07/17/2008	XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON INC			700.000	72,744	103.920	72,744	78,766		469		(6,022)		(6,022)		11/21/2022	XXX
30226D-10-6	EXTREME NETWORKS INC			31,200.000	571,272	18.310	571,272	335,450				165,769		165,769		04/28/2022	XXX
302520-10-1	FNB CORP/PA			11,400.000	148,770	13.050	148,770	127,253		2,736		21,518		21,518		06/24/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30303M-10-2	META PLATFORMS INC			1,445.000	173,891	120.340	173,891	225,349				(312,134)		(312,134)		08/27/2019	XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC			200.000	80,242	401.210	80,242	78,505		356		1,738		1,738		06/24/2022	XXX
311900-10-4	FASTENAL CO			6,400.000	302,848	47.320	302,848	54,556		7,936		(107,136)		(107,136)		10/23/2008	XXX
313745-10-1	FEDERAL REALTY INVESTMENT TRUST			1,000.000	101,040	101.040	101,040	104,804	1,080	432		(3,764)		(3,764)		11/21/2022	XXX
31428X-10-6	FEDEX CORP			617.000	106,864	173.200	106,864	42,645	710	1,882		(52,716)		(52,716)		12/18/2003	XXX
315616-10-2	F5 INC			100.000	14,351	143.510	14,351	14,918				(567)		(567)		11/21/2022	XXX
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES INC			2,100.000	142,485	67.850	142,485	48,700		3,948		(86,730)		(86,730)		11/13/2006	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC			900.000	33,858	37.620	33,858	35,624		1,609		(1,766)		(1,766)		11/21/2022	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL CORP			1,300.000	68,042	52.340	68,042	68,861		676		(819)		(819)		11/21/2022	XXX
31946M-10-3	FIRST CITIZENS BANCSHARES INC/NC			2,134.000	1,618,340	758.360	1,618,340	1,069,585		4,139		(2,073)		(2,073)		03/24/2022	XXX
32051X-10-8	FIRST HAWAIIAN INC			2,800.000	72,912	26.040	72,912	65,331		1,456		7,581		7,581		06/24/2022	XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC			5,100.000	246,126	48.260	246,126	250,626	1,505			(4,500)		(4,500)		11/21/2022	XXX
337738-10-8	FISERV INC			6,800.000	687,276	101.070	687,276	55,121				(18,496)		(18,496)		12/19/2002	XXX
337932-10-7	FIRSTENERGY CORP			4,000.000	167,760	41.940	167,760	151,145		1,794		16,615		16,615		11/21/2022	XXX
339041-10-5	FLEETCOR TECHNOLOGIES INC			5,100.000	936,768	183.680	936,768	933,658				3,110		3,110		12/21/2022	XXX
343498-10-1	FLOWERS FOODS INC			1,900.000	54,606	28.740	54,606	43,700		1,653		2,413		2,413		03/11/2021	XXX
34959J-10-8	FORTIVE CORP			2,464.000	158,312	64.250	158,312	14,040		690		(29,667)		(29,667)		07/05/2016	XXX
36162J-10-6	GEO GROUP INC/THE			60,300.000	660,285	10.950	660,285	384,896				275,389		275,389		09/28/2022	XXX
363576-10-9	ARTHUR J GALLAGHER & CO			1,100.000	207,394	188.540	207,394	180,569		1,581		13,739		13,739		11/21/2022	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			2,600.000	135,434	52.090	135,434	121,129		5,955		10,919		10,919		06/24/2022	XXX
366505-10-5	GARRETT MOTION INC		D	72,200.000	550,164	7.620	550,164	513,504				1,203		1,203		12/21/2022	XXX
368736-10-4	GENERAC HOLDINGS INC			200.000	20,132	100.660	20,132	20,197				(65)		(65)		11/21/2022	XXX
369550-10-8	GENERAL DYNAMICS CORP			1,400.000	347,354	248.110	347,354	304,761		4,018		38,861		38,861		06/24/2022	XXX
370334-10-4	GENERAL MILLS INC			7,100.000	595,335	83.850	595,335	161,569		14,910		116,937		116,937		08/16/2005	XXX
37247D-10-6	GENWORTH FINANCIAL INC			122,300.000	646,967	5.290	646,967	463,420				183,547		183,547		11/21/2022	XXX
375558-10-3	GILEAD SCIENCES INC			7,600.000	652,460	85.850	652,460	484,166		16,571		113,557		113,557		11/21/2022	XXX
37940X-10-2	GLOBAL PAYMENTS INC			1,450.000	144,014	99.320	144,014	25,062		1,450		(51,997)		(51,997)		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,500.000	301,375	120.550	301,375	32,335		2,050		67,075		67,075		04/06/2009	XXX
38268T-10-3	GOPRO INC			68,600.000	341,628	4.980	341,628	341,628					207,107	(207,107)		06/22/2022	XXX
384637-10-4	GRAHAM HOLDINGS CO			2,300.000	1,389,683	604.210	1,389,683	1,015,822		12,331		(47,604)		(47,604)		12/06/2022	XXX
384802-10-4	WW GRAINGER INC			200.000	111,250	556.250	111,250	92,191		688		19,060		19,060		06/24/2022	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO			71,900.000	1,599,775	22.250	1,599,775	1,015,721	7,190	20,918		197,725		197,725		12/23/2021	XXX
403949-10-0	HF SINCLAIR CORP			11,400.000	591,546	51.890	591,546	338,837		13,680		252,710		252,710		03/07/2022	XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE			700.000	94,591	135.130	94,591	96,713		2,142		2,849		2,849		06/25/2021	XXX
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/THE			1,800.000	136,494	75.830	136,494	119,846	765	616		16,648		16,648		11/21/2022	XXX
418056-10-7	HASBRO INC			130.000	7,931	61.010	7,931	2,483		361		(5,300)		(5,300)		10/21/2005	XXX
42250P-10-3	HEALTHPEAK PROPERTIES INC			10,700.000	268,249	25.070	268,249	268,675		1,080		(426)		(426)		11/21/2022	XXX
422806-10-9	HEICO CORP			400.000	61,456	153.640	61,456	52,801		36		8,655		8,655		06/24/2022	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			900.000	158,004	175.560	158,004	74,003		1,764		7,713		7,713		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			700.000	162,099	231.570	162,099	113,917		1,550		15,405		15,405		11/21/2022	XXX
436440-10-1	HOLOGIC INC			300.000	22,443	74.810	22,443	21,992				451		451		11/21/2022	XXX
437076-10-2	HOME DEPOT INC/THE			9,405.000	2,970,663	315.860	2,970,663	110,574		71,478		(932,506)		(932,506)		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			7,900.000	1,692,970	214.300	1,692,970	228,911		31,363		45,741		45,741		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	163,980	45.550	163,980	28,707		3,744		(11,736)		(11,736)		06/26/2020	XXX
443510-60-7	HUBBELL INC			400.000	93,872	234.680	93,872	73,329		868		20,543		20,543		06/24/2022	XXX
444859-10-2	HUMANA INC			262.000	134,194	512.190	134,194	9,132	206	802		12,662		12,662		05/15/2009	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			6,300.000	1,453,284	230.680	1,453,284	1,075,432		25,334		225,234		225,234		12/08/2022	XXX
451107-10-6	IDACORP INC			900.000	97,065	107.850	97,065	90,028		2,736		(4,914)		(4,914)		06/25/2021	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			5,300.000	1,167,590	220.300	1,167,590	150,258	6,943	26,341		(140,450)		(140,450)		11/20/2001	XXX
45687V-10-6	INGERSOLL RAND INC			1,323.000	69,127	52.250	69,127	7,369		106		(12,727)		(12,727)		10/24/2011	XXX
457187-10-2	INGREDION INC			300.000	29,379	97.930	29,379	28,851	213			528		528		11/21/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
458140-10-0	INTEL CORP			32,700.000	864,261	26.430	864,261	775,770		47,742		(819,789)		(819,789)		01/25/2016	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			3,810.000	390,868	102.590	390,868	55,240		5,791		(130,226)		(130,226)		03/24/2020	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			300.000	42,267	140.890	42,267	43,699		330		(1,432)		(1,432)		11/21/2022	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			478.000	50,114	104.840	50,114	16,859	387	1,520		(21,897)		(21,897)		09/05/2017	XXX
461202-10-3	INTUIT INC			1,500.000	583,830	389.220	583,830	26,385		4,230		(381,000)		(381,000)		07/10/2001	XXX
46120E-60-2	INTUITIVE SURGICAL INC			3,390.000	899,537	265.350	899,537	142,619				(318,491)		(318,491)		06/22/2016	XXX
46625H-10-0	JPMORGAN CHASE & CO			2,245.000	301,055	134.100	301,055	43,493		8,980		(54,441)		(54,441)		01/22/2019	XXX
46982L-10-8	JACOBS SOLUTIONS INC			400.000	48,028	120.070	48,028	50,279		92		(2,251)		(2,251)		11/21/2022	XXX
478160-10-4	JOHNSON & JOHNSON			21,755.000	3,843,021	176.650	3,843,021	576,107		96,810		121,393		121,393		03/24/2020	XXX
48203R-10-4	JUNIPER NETWORKS INC			3,900.000	124,644	31.960	124,644	107,996		3,276		(14,625)		(14,625)		06/25/2021	XXX
487836-10-8	KELLOGG CO			2,300.000	163,852	71.240	163,852	147,807		3,632		9,580		9,580		11/21/2022	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC			71,900.000	1,130,987	15.730	1,130,987	1,164,250	17,256	22,824		(172,017)		(172,017)		12/28/2022	XXX
49271V-10-0	KEURIG DR PEPPER INC			4,607.000	164,286	35.660	164,286	153,289		920		(8,736)		(8,736)		11/21/2022	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	115,814	171.070	115,814	6,443				(23,993)		(23,993)		11/06/2014	XXX
494368-10-3	KIMBERLY-CLARK CORP			4,500.000	610,875	135.750	610,875	202,820	5,220	20,790		(32,265)		(32,265)		05/13/2003	XXX
497266-10-6	KIRBY CORP			8,400.000	540,540	64.350	540,540	546,539				(5,999)		(5,999)		07/12/2022	XXX
501044-10-1	KROGER CO/THE			2,241.000	99,904	44.580	99,904	16,317		2,107		(1,524)		(1,524)		03/02/2000	XXX
501889-20-8	LKQ CORP			20,700.000	1,105,587	53.410	1,105,587	883,195		9,968		(46,134)		(46,134)		12/21/2022	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	284,207	208.210	284,207	43,309		6,115		(6,866)		(6,866)		10/23/2008	XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS			464.000	109,263	235.480	109,263	22,943		1,002		(36,531)		(36,531)		08/16/2005	XXX
512807-10-8	LAM RESEARCH CORP			438.000	184,091	420.300	184,091	9,916	756	2,727		(130,896)		(130,896)		06/06/2012	XXX
512816-10-9	LAMAR ADVERTISING CO			400.000	37,760	94.400	37,760	36,837		1,080		923		923		06/24/2022	XXX
513272-10-4	LAMB WESTON HOLDINGS INC			1,100.000	98,296	89.360	98,296	12,065		1,078		28,578		28,578		11/10/2016	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			1,889.000	468,680	248.110	468,680	43,929		4,647		(230,628)		(230,628)		05/22/2008	XXX
525327-10-2	LEIDOS HOLDINGS INC			400.000	42,076	105.190	42,076	40,629		288		1,447		1,447		06/24/2022	XXX
526057-10-4	LENNAR CORP			200.000	18,100	90.500	18,100	16,915				1,185		1,185		11/21/2022	XXX
526107-10-7	LENNOX INTERNATIONAL INC			100.000	23,923	239.230	23,923	20,364	106	212		3,559		3,559		06/24/2022	XXX
530307-30-5	LIBERTY BROADBAND CORP			15,300.000	1,166,931	76.270	1,166,931	1,109,423				57,508		57,508		12/21/2022	XXX
53223X-10-7	LIFE STORAGE INC			1,200.000	118,200	98.500	118,200	129,501		2,496		(38,168)		(38,168)		11/21/2022	XXX
532457-10-8	ELI LILLY & CO			1,697.997	621,195	365.840	621,195	60,382		6,656		152,174		152,174		01/22/2019	XXX
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			200.000	28,898	144.490	28,898	25,157	128	224		3,742		3,742		06/24/2022	XXX
539830-10-9	LOCKHEED MARTIN CORP			1,855.000	902,439	486.490	902,439	70,853		21,147		243,153		243,153		08/27/2019	XXX
546347-10-5	LOUISIANA-PACIFIC CORP			19,200.000	1,136,640	59.200	1,136,640	1,088,619		11,572		(175,399)		(175,399)		12/27/2022	XXX
548661-10-7	LOWE'S COS INC			733.000	146,043	199.240	146,043	7,755		2,712		(43,423)		(43,423)		02/28/2000	XXX
552690-10-9	MDU RESOURCES GROUP INC			2,200.000	66,748	30.340	66,748	61,210	490	479		5,539		5,539		06/24/2022	XXX
552848-10-3	MGIC INVESTMENT CORP			1,900.000	24,700	13.000	24,700	25,257				(557)		(557)		11/21/2022	XXX
55306N-10-4	MKS INSTRUMENTS INC			300.000	25,419	84.730	25,419	22,089		66		3,330		3,330		11/21/2022	XXX
553530-10-6	MSC INDUSTRIAL DIRECT CO INC			600.000	49,020	81.700	49,020	45,344		924		3,677		3,677		06/24/2022	XXX
55354G-10-0	MSCI INC			100.000	46,517	465.170	46,517	15,181		458		(14,752)		(14,752)		01/09/2019	XXX
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP		D	83,500.000	784,065	9.390	784,065	811,542				(27,477)		(27,477)		12/28/2022	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP			28,200.000	661,290	23.450	661,290	631,659		5,170		29,631		29,631		09/27/2022	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC			300.000	83,667	278.890	83,667	71,737		560		(24,558)		(24,558)		11/21/2022	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,700.000	943,236	165.480	943,236	137,535		12,825		(47,538)		(47,538)		11/08/2007	XXX
574795-10-0	MASIMO CORP			300.000	44,385	147.950	44,385	42,365				2,020		2,020		11/21/2022	XXX
57636Q-10-4	MASTERCARD INC			7,760.000	2,698,385	347.730	2,698,385	162,565		15,210		(89,938)		(89,938)		11/19/2009	XXX
579780-20-6	MCCORMICK & CO INC/MD			2,200.000	182,358	82.890	182,358	159,403	858	1,184		(12,009)		(12,009)		11/21/2022	XXX
580135-10-1	MCDONALD'S CORP			7,100.000	1,871,063	263.530	1,871,063	157,057		40,186		(32,234)		(32,234)		12/18/2003	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC			14,000.000	155,960	11.140	155,960	173,212	4,060			(17,252)		(17,252)		11/21/2022	XXX
58933Y-10-5	MERCK & CO INC			19,926.000	2,210,790	110.950	2,210,790	568,294	14,546	54,996		683,661		683,661		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			60,363.000	14,476,255	239.820	14,476,255	2,651,048		153,322		(5,825,030)		(5,825,030)		03/24/2020	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60770K-10-7	MODERNA INC			700.000	125,734	179.620	125,734	108,036				17,698		17,698		11/21/2022	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO			22,500.000	1,159,200	51.520	1,159,200	826,554		33,440		108,917		108,917		08/02/2022	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			9,100.000	606,515	66.650	606,515	405,569	3,504	11,050		4,211		4,211		11/21/2022	XXX
61174X-10-9	MONSTER BEVERAGE CORP			2,919.000	296,366	101.530	296,366	228,060				11,250		11,250		11/21/2022	XXX
615369-10-5	MOODY'S CORP			900.000	250,758	278.620	250,758	18,212		2,520		(100,764)		(100,764)		12/19/2002	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			1,293.000	333,219	257.710	333,219	152,982	1,138	2,664		14,532		14,532		06/24/2022	XXX
62944T-10-5	NVR INC			20.000	92,252	4,612.580	92,252	87,256				4,995		4,995		11/21/2022	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050								04/07/1985	XXX
631103-10-8	NASDAQ INC			300.000	18,405	61.350	18,405	19,657		60		(1,252)		(1,252)		11/21/2022	XXX
636180-10-1	NATIONAL FUEL GAS CO			17,500.000	1,107,750	63.300	1,107,750	1,114,366	8,313	744		(12,030)		(12,030)		12/21/2022	XXX
637417-10-6	NATIONAL RETAIL PROPERTIES INC			3,800.000	173,888	45.760	173,888	166,982		3,520		6,906		6,906		11/21/2022	XXX
64110D-10-4	NETAPP INC			300.000	18,018	60.060	18,018	3,108		600		(9,579)		(9,579)		07/10/2001	XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC			152,600.000	1,312,360	8.600	1,312,360	1,658,230		83,164		(405,051)		(405,051)		12/08/2022	XXX
65249B-10-9	NEWS CORP			62,250.000	1,132,950	18.200	1,132,950	1,083,690		90		41,051		41,051		12/23/2022	XXX
65339F-10-1	NEXTERA ENERGY INC			8,276.000	691,874	83.600	691,874	38,631		14,069		(80,774)		(80,774)		10/11/2016	XXX
654106-10-3	NIKE INC			10,200.000	1,193,502	117.010	1,193,502	95,227		12,801		(506,532)		(506,532)		03/04/2004	XXX
65473P-10-5	NISOURCE INC			44,561.000	1,221,863	27.420	1,221,863	986,947		31,030		29,419		29,419		11/07/2022	XXX
655844-10-8	NORFOLK SOUTHERN CORP			1,600.000	394,272	246.420	394,272	33,647		7,936		(82,064)		(82,064)		12/17/2018	XXX
665859-10-4	NORTHERN TRUST CORP			300.000	26,547	88.490	26,547	27,618	225			(1,071)		(1,071)		11/21/2022	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,514.000	826,054	545.610	826,054	51,746		10,235		240,030		240,030		12/14/2000	XXX
670837-10-3	OGE ENERGY CORP			33,200.000	1,313,060	39.550	1,313,060	1,097,860		44,729		37,982		37,982		12/08/2022	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			392.000	330,860	844.030	330,860	14,083				54,018		54,018		04/06/2009	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC			400.000	113,512	283.780	113,512	111,032		180		2,480		2,480		11/21/2022	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP			51,500.000	1,243,725	24.150	1,243,725	1,264,647		96,279		(11,954)		(11,954)		11/21/2022	XXX
680665-20-5	OLIN CORP			18,000.000	952,920	52.940	952,920	904,845		9,360		48,075		48,075		09/20/2022	XXX
68235P-10-8	ONE GAS INC			600.000	45,432	75.720	45,432	9,666		1,488		(1,122)		(1,122)		02/06/2014	XXX
68389X-10-5	ORACLE CORP			5,300.000	433,222	81.740	433,222	50,040		6,784		(28,991)		(28,991)		10/11/2016	XXX
68622V-10-6	ORGANON & CO			1,722.000	48,095	27.930	48,095	22,815		1,929		(4,339)		(4,339)		07/14/2009	XXX
68902V-10-7	OTIS WORLDWIDE CORP			2,800.000	219,268	78.310	219,268	36,642		3,108		(24,528)		(24,528)		05/13/2003	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			76.000	12,003	157.940	12,003	2,789		437		(3,236)		(3,236)		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			2,507.000	315,230	125.740	315,230	61,355		6,067		(117,077)		(117,077)		03/21/2001	XXX
69351T-10-6	PPL CORP			4,000.000	116,880	29.220	116,880	112,406	900			4,474		4,474		11/21/2022	XXX
693718-10-8	PACCAR INC			1,100.000	108,867	98.970	108,867	68,375	3,080	3,179		11,781		11,781		10/13/2021	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	43,650	291.000	43,650	4,640		753		(4,068)		(4,068)		12/19/2002	XXX
704326-10-7	PAYCHEX INC			100.000	11,556	115.560	11,556	12,243		158		(687)		(687)		06/24/2022	XXX
713448-10-8	PEPSICO INC			10,982.000	1,984,008	180.660	1,984,008	427,131	12,629	47,980		74,126		74,126		11/21/2022	XXX
714046-10-9	PERKINELMER INC			2,200.000	308,484	140.220	308,484	30,602		616		(133,848)		(133,848)		10/21/2005	XXX
717081-10-3	PFIZER INC			36,816.000	1,886,452	51.240	1,886,452	497,281		58,906		(287,533)		(287,533)		08/27/2019	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			5,990.000	606,248	101.210	606,248	583,337	7,607	19,345		1,151		1,151		06/24/2022	XXX
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC			200.000	14,680	73.400	14,680	14,561		88		120		120		06/24/2022	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP			1,000.000	76,040	76.040	76,040	73,991		515		2,049		2,049		11/21/2022	XXX
733174-70-0	POPULAR INC		D	14,300.000	948,376	66.320	948,376	729,321	6,490	18,750		(146,557)		(146,557)		12/08/2022	XXX
737446-10-4	POST HOLDINGS INC			14,600.000	1,317,796	90.260	1,317,796	951,416				208,035		208,035		03/31/2022	XXX
74144T-10-8	T ROWE PRICE GROUP INC			3,200.000	348,992	109.060	348,992	101,709		15,360		(280,256)		(280,256)		06/07/2006	XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			600.000	50,352	83.920	50,352	41,132		768		9,221		9,221		06/24/2022	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			19,032.000	2,884,490	151.560	2,884,490	966,740		68,700		(228,765)		(228,765)		06/26/2020	XXX
743315-10-3	PROGRESSIVE CORP/THE			4,100.000	531,811	129.710	531,811	277,329		1,500		101,910		101,910		11/21/2022	XXX
74340W-10-3	PROLOGIS INC			1,282.000	144,520	112.730	144,520	146,643		2,272		(17,908)		(17,908)		06/24/2022	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC			1,600.000	98,032	61.270	98,032	92,354		864		5,678		5,678		11/21/2022	XXX
74460D-10-9	PUBLIC STORAGE			1,500.000	420,285	280.190	420,285	118,472		29,810		(133,433)		(133,433)		11/21/2022	XXX
745867-10-1	PULTEGROUP INC			1,500.000	68,295	45.530	68,295	60,589	240	225		7,706		7,706		06/24/2022	XXX
74736K-10-1	QORVO INC			600.000	54,384	90.640	54,384	58,856				(4,472)		(4,472)		11/21/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
747525-10-3	QUALCOMM INC			419.000	46,065	109.940	46,065	7,808		1,228		(30,558)		(30,558)		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	203,372	156.440	203,372	37,663		3,380		(21,541)		(21,541)		12/19/2002	XXX
750236-10-1	RADIAN GROUP INC			43,000.000	820,010	19.070	820,010	955,753		34,400		(88,580)		(88,580)		12/20/2021	XXX
754730-10-9	RAYMOND JAMES FINANCIAL INC			200.000	21,370	106.850	21,370	18,501	84	136		2,870		2,870		06/24/2022	XXX
754907-10-3	RAYONIER INC			300.000	9,888	32.960	9,888	10,743		338		(2,220)		(2,220)		06/25/2021	XXX
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			4,500.000	454,140	100.920	454,140	424,371		4,400		29,769		29,769		11/21/2022	XXX
758750-10-3	REGAL REXNORD CORP			200.000	23,996	119.980	23,996	25,869	70			(1,873)		(1,873)		11/21/2022	XXX
758849-10-3	REGENCY CENTERS CORP			1,000.000	62,500	62.500	62,500	63,755	650	250		(1,255)		(1,255)		11/21/2022	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC			400.000	288,596	721.490	288,596	210,983				39,794		39,794		06/24/2022	XXX
759509-10-2	RELIANCE STEEL & ALUMINUM CO			400.000	80,976	202.440	80,976	69,117		700		11,859		11,859		06/24/2022	XXX
760759-10-0	REPUBLIC SERVICES INC			800.000	103,192	128.990	103,192	64,827	396	1,033		(6,605)		(6,605)		11/21/2022	XXX
761152-10-7	RESMED INC			600.000	124,878	208.130	124,878	128,664		688		(23,986)		(23,986)		11/21/2022	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC			35,900.000	1,076,282	29.980	1,076,282	1,045,445		33,028		(37,646)		(37,646)		02/04/2022	XXX
770323-10-3	ROBERT HALF INTERNATIONAL INC			1,200.000	88,596	73.830	88,596	28,038		2,064		(45,228)		(45,228)		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			900.000	231,813	257.570	231,813	26,667		4,086		(82,152)		(82,152)		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			600.000	259,254	432.090	259,254	202,108		868		(15,594)		(15,594)		11/21/2022	XXX
78409V-10-4	S&P GLOBAL INC			2,548.000	853,427	334.940	853,427	375,326		6,743		(232,361)		(232,361)		11/21/2022	XXX
78442P-10-6	SLM CORP			45,200.000	750,320	16.600	750,320	494,456		18,898		(108,076)		(108,076)		07/28/2022	XXX
80007P-86-9	SANDRIDGE ENERGY INC			20,700.000	352,521	17.030	352,521	275,419				94,963		94,963		09/28/2022	XXX
806407-10-2	HENRY SCHEIN INC			500.000	39,935	79.870	39,935	39,313				622		622		11/21/2022	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			2,095.000	174,430	83.260	174,430	19,739		1,760		(1,760)		(1,760)		05/10/2004	XXX
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP			200.000	22,186	110.930	22,186	18,879		148		3,308		3,308		06/24/2022	XXX
81211K-10-0	SEALED AIR CORP			16,100.000	803,068	49.880	803,068	818,108		10,720		(225,544)		(225,544)		11/21/2022	XXX
816851-10-9	SEMPRA ENERGY			1,700.000	262,718	154.540	262,718	215,645	1,947	7,710		37,842		37,842		10/13/2021	XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US			900.000	62,226	69.140	62,226	62,667		318		(441)		(441)		11/21/2022	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE			500.000	118,665	237.330	118,665	115,626		600		3,040		3,040		06/24/2022	XXX
827048-10-9	SILGAN HOLDINGS INC			400.000	20,736	51.840	20,736	16,981		128		3,755		3,755		06/24/2022	XXX
831865-20-9	A O SMITH CORP			1,200.000	68,688	57.240	68,688	70,651		290		(1,963)		(1,963)		11/21/2022	XXX
832696-40-5	J M SMUCKER CO/THE			1,159.000	183,655	158.460	183,655	47,791		4,659		26,240		26,240		12/05/2008	XXX
833034-10-1	SNAP-ON INC			900.000	205,641	228.490	205,641	25,565		5,292		11,799		11,799		12/18/2003	XXX
842587-10-7	SOUTHERN CO/THE			6,500.000	464,165	71.410	464,165	404,651		17,550		18,395		18,395		10/13/2021	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			26,920.000	1,639,966	60.920	1,639,966	1,335,933		20,484		(39,656)		(39,656)		11/02/2022	XXX
84857L-10-1	SPIRE INC			10,900.000	750,574	68.860	750,574	686,202	7,848	24,249		43,383		43,383		12/05/2022	XXX
84860W-30-0	SPIRIT REALTY CAPITAL INC			2,300.000	91,839	39.930	91,839	90,103	1,525	2,212		1,736		1,736		11/21/2022	XXX
855244-10-9	STARBUCKS CORP			3,900.000	386,880	99.200	386,880	20,665		7,800		(69,303)		(69,303)		03/21/2001	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP			19,200.000	820,416	42.730	820,416	832,910		29,693		(606,058)		(606,058)		04/05/2022	XXX
862121-10-0	STORE CAPITAL CORP			4,700.000	150,682	32.060	150,682	133,185		2,703		17,497		17,497		11/21/2022	XXX
863667-10-1	STRYKER CORP			2,900.000	709,021	244.490	709,021	296,331	2,175	8,062		(66,497)		(66,497)		01/22/2019	XXX
871607-10-7	SYNOPSYS INC			600.000	191,574	319.290	191,574	191,971				(397)		(397)		11/21/2022	XXX
87162W-10-0	TD SYNNEX CORP			10,200.000	966,042	94.710	966,042	1,041,899		9,900		(123,650)		(123,650)		09/29/2022	XXX
872540-10-9	TJX COS INC/THE			7,100.000	565,160	79.600	565,160	391,784		4,036		100,568		100,568		11/21/2022	XXX
872590-10-4	T-MOBILE US INC			5,185.000	725,900	140.000	725,900	610,537				38,430		38,430		11/21/2022	XXX
87612E-10-6	TARGET CORP			722.000	107,607	149.040	107,607	20,013		2,859		(59,493)		(59,493)		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	65,689	21.190	65,689	6,959	295	1,178		8,153		8,153		06/08/2015	XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC			200.000	79,982	399.910	79,982	75,605				4,378		4,378		06/24/2022	XXX
879369-10-6	TELEFLEX INC			100.000	24,963	249.630	24,963	16,487		136		(7,885)		(7,885)		10/11/2016	XXX
88076W-10-3	TERADATA CORP			2,200.000	74,052	33.660	74,052	12,562				(19,382)		(19,382)		10/01/2007	XXX
88162G-10-3	TETRA TECH INC			100.000	14,519	145.190	14,519	13,697		46		822		822		06/24/2022	XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			12,900.000	777,999	60.310	777,999	791,021				6,972		6,972		10/20/2022	XXX
882508-10-4	TEXAS INSTRUMENTS INC			8,300.000	1,371,326	165.220	1,371,326	195,862		38,927		(192,975)		(192,975)		10/04/2017	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			3,896.000	2,145,488	550.690	2,145,488	107,476	1,169	4,598		(454,079)		(454,079)		04/06/2009	XXX
88579Y-10-1	3M CO			6,200.000	743,504	119.920	743,504	290,302		36,952		(357,802)		(357,802)		04/11/2002	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
892356-10-6	TRACTOR SUPPLY CO			300.000	67,491	224.970	67,491	54,087		1,104		(4,089)		(4,089)		06/25/2021	XXX
892672-10-6	TRADEWEB MARKETS INC			300.000	19,479	64.930	19,479	17,235		24		2,244		2,244		11/21/2022	XXX
89417E-10-9	TRAVELERS COS INC/THE			4,105.000	769,646	187.490	769,646	143,521		15,065		127,501		127,501		06/07/2006	XXX
89531P-10-5	TREX CO INC			500.000	21,165	42.330	21,165	22,381				(1,216)		(1,216)		11/21/2022	XXX
902252-10-5	TYLER TECHNOLOGIES INC			200.000	64,482	322.410	64,482	45,734				(43,108)		(43,108)		08/27/2019	XXX
902494-10-3	TYSON FOODS INC			2,800.000	174,300	62.250	174,300	106,984		3,414		(41,589)		(41,589)		11/21/2022	XXX
902681-10-5	UGI CORP			23,700.000	878,559	37.070	878,559	846,272	8,532	29,139		(119,737)		(119,737)		02/28/2022	XXX
902973-30-4	US BANCORP			2,000.000	87,220	43.610	87,220	86,883	960			337		337		11/21/2022	XXX
907818-10-8	UNION PACIFIC CORP			8,179.000	1,693,626	207.070	1,693,626	95,826		41,549		(366,910)		(366,910)		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC			300.000	52,152	173.840	52,152	15,597		1,824		(12,150)		(12,150)		05/15/2009	XXX
912909-10-8	UNITED STATES STEEL CORP			34,800.000	871,740	25.050	871,740	749,099		3,290		122,641		122,641		08/17/2022	XXX
91307C-10-2	UNITED THERAPEUTICS CORP			200.000	55,618	278.090	55,618	28,070				12,402		12,402		12/23/2020	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			8,775.000	4,652,330	530.180	4,652,330	245,728		56,160		246,051		246,051		04/06/2009	XXX
91347P-10-5	UNIVERSAL DISPLAY CORP			300.000	32,412	108.040	32,412	32,429		90		(17)		(17)		11/21/2022	XXX
920253-10-1	VALMONT INDUSTRIES INC			100.000	33,067	330.670	33,067	22,636	55	55		10,431		10,431		06/24/2022	XXX
922475-10-8	VEEVA SYSTEMS INC			800.000	129,104	161.380	129,104	146,011				(16,907)		(16,907)		11/21/2022	XXX
92343E-10-2	VERISIGN INC			1,500.000	308,160	205.440	308,160	33,803				(72,570)		(72,570)		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			8,250.000	325,050	39.400	325,050	247,655		21,159		(103,491)		(103,491)		05/18/2022	XXX
92345Y-10-6	VERISK ANALYTICS INC			800.000	141,136	176.420	141,136	90,979		992		(41,848)		(41,848)		01/22/2019	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC			1,850.000	534,243	288.780	534,243	535,605				(1,362)		(1,362)		06/24/2022	XXX
92556V-10-6	VIATRIS INC			3,154.000	35,104	11.130	35,104	16,922		1,514		(7,570)		(7,570)		05/15/2009	XXX
925652-10-9	VICI PROPERTIES INC			5,300.000	171,720	32.400	171,720	160,708	2,067	2,067		11,012		11,012		06/24/2022	XXX
92826C-83-9	VISA INC			15,174.000	3,152,550	207.760	3,152,550	306,591		23,899		(135,807)		(135,807)		06/15/2011	XXX
92840M-10-2	VISTRA CORP			41,700.000	967,440	23.200	967,440	715,328		28,173		23,875		23,875		10/21/2022	XXX
928881-10-1	VONTIER CORP			985.000	19,040	19.330	19,040	2,428		99		(11,229)		(11,229)		07/05/2016	XXX
929160-10-9	VULCAN MATERIALS CO			400.000	70,044	175.110	70,044	58,329		320		11,715		11,715		06/24/2022	XXX
92936U-10-9	WP CAREY INC			2,300.000	179,745	78.150	179,745	178,322	2,450	9,734		(8,970)		(8,970)		06/25/2021	XXX
92939U-10-6	WEC ENERGY GROUP INC			3,000.000	281,280	93.760	281,280	60,046		8,730		(9,930)		(9,930)		01/13/2009	XXX
931142-10-3	WALMART INC			8,400.000	1,191,036	141.790	1,191,036	425,748	4,704	18,732		(24,360)		(24,360)		08/27/2019	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC			291.000	10,872	37.360	10,872	7,385		557		(4,307)		(4,307)		01/02/2015	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,700.000	894,216	156.880	894,216	98,468		14,820		(57,114)		(57,114)		12/19/2002	XXX
941848-10-3	WATERS CORP			1,100.000	376,838	342.580	376,838	36,799				(33,022)		(33,022)		12/18/2003	XXX
942622-20-0	WATSCO INC			100.000	24,940	249.400	24,940	24,030		440		910		910		06/24/2022	XXX
95040Q-10-4	WELLTOWER INC			1,700.000	111,435	65.550	111,435	115,152				(3,717)		(3,717)		11/21/2022	XXX
95082P-10-5	WESCO INTERNATIONAL INC			5,200.000	651,040	125.200	651,040	492,988				24,206		24,206		12/22/2022	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC			100.000	23,535	235.350	23,535	22,474				1,061		1,061		11/21/2022	XXX
959802-10-9	WESTERN UNION CO/THE			2,769.000	38,129	13.770	38,129	24,430		2,603		(11,270)		(11,270)		10/02/2006	XXX
96208T-10-4	WEX INC			5,300.000	867,345	163.650	867,345	830,789				94,114		94,114		11/21/2022	XXX
97650W-10-8	WINTRUST FINANCIAL CORP			700.000	59,164	84.520	59,164	57,745		476		1,419		1,419		06/24/2022	XXX
980745-10-3	WOODWARD INC			200.000	19,322	96.610	19,322	18,751		76		572		572		06/24/2022	XXX
98389B-10-0	XCEL ENERGY INC			5,161.000	361,838	70.110	361,838	90,121	2,516	9,909		12,438		12,438		02/25/2009	XXX
98419M-10-0	XYLEM INC/NY			2,100.000	232,197	110.570	232,197	28,473		2,520		(19,635)		(19,635)		11/04/2011	XXX
988498-10-1	YUM! BRANDS INC			600.000	76,848	128.080	76,848	68,652		684		8,196		8,196		06/24/2022	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	1,300.000	71,045	54.650	71,045	7,026		624		6,253		6,253		11/01/2016	XXX
989207-10-5	ZEBRA TECHNOLOGIES CORP			100.000	25,641	256.410	25,641	25,462				179		179		11/21/2022	XXX
98978V-10-3	ZOETIS INC			4,000.000	586,200	146.550	586,200	361,116		5,200		(389,920)		(389,920)		10/11/2019	XXX
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC			200.000	13,548	67.740	13,548	16,222				(2,674)		(2,674)		11/21/2022	XXX
G0176J-10-9	ALLEGION PLC			300.000	31,578	105.260	31,578	15,862		369		(6,191)		(6,191)		11/21/2022	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD			2,300.000	144,394	62.780	144,394	103,182				41,212		41,212		06/24/2022	XXX
G1151C-10-1	ACCENTURE PLC			5,500.000	1,467,620	266.840	1,467,620	576,114		22,165		(812,405)		(812,405)		01/22/2019	XXX
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	100.000	5,532	55.320	5,532	1,675		170		(61)		(61)		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,817.000	442,128	156.950	442,128	153,813		7,345		(21,812)		(21,812)		11/21/2022	XXX
G3075P-10-1	ENSTAR GROUP LTD			3,555.000	821,347	231.040	821,347	734,801				(58,835)		(58,835)		09/27/2021	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G3223R-10-8	EVEREST RE GROUP LTD			300.000	99,381	331.270	99,381	77,885		1,950		17,205		17,205		08/26/2021	XXX
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD			20,700.000	432,837	20.910	432,837	454,182		3,105		(21,345)		(21,345)		03/29/2022	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			576.000	36,864	64.000	36,864	8,236	202	801		(9,971)		(9,971)		11/23/2010	XXX
G5494J-10-3	LINDE PLC		D	3,523.000	1,149,132	326.180	1,149,132	389,904		14,148		(38,476)		(38,476)		11/21/2022	XXX
G5960L-10-3	MEDTRONIC PLC			2,900.000	225,388	77.720	225,388	257,051	1,972	3,330		(45,516)		(45,516)		06/24/2022	XXX
G6564A-10-5	NOMAD FOODS LTD		D	70,000.000	1,206,800	17.240	1,206,800	1,180,707				62,228	459,870	(397,642)		10/24/2022	XXX
G6700G-10-7	NVENT ELECTRIC PLC			1,200.000	46,164	38.470	46,164	38,007		420		8,157		8,157		06/24/2022	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		D	500.000	92,115	184.230	92,115	81,005		333		11,110		11,110		11/21/2022	XXX
G7S00T-10-4	PENTAIR PLC			300.000	13,494	44.980	13,494	13,475				19		19		11/21/2022	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC			1,500.000	252,135	168.090	252,135	25,424		4,020		(50,910)		(50,910)		10/24/2011	XXX
G9456A-10-0	GOLAR LNG LTD		D	24,700.000	562,913	22.790	562,913	370,642				193,355		193,355		12/23/2022	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			1,500.000	2,121,495	1,414.330	2,121,495	1,408,520		1,500		600,645		600,645		03/11/2021	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC			500.000	122,290	244.580	122,290	117,085	410			5,205		5,205		11/21/2022	XXX
G97822-10-3	PERRIGO CO PLC			47,400.000	1,615,866	34.090	1,615,866	1,636,172		27,690		(20,306)		(20,306)		12/08/2022	XXX
H1467J-10-4	CHUBB LTD			2,500.000	551,500	220.600	551,500	434,901	2,075	6,449		67,371		67,371		06/24/2022	XXX
H84989-10-4	TE CONNECTIVITY LTD		D	1,247.000	143,156	114.800	143,156	39,623		2,718		(58,035)		(58,035)		12/12/2011	XXX
L72967-10-9	ORION ENGINEERED CARBONS SA		D	32,200.000	573,482	17.810	573,482	520,913	667	288		52,569		52,569		12/23/2022	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC			14,000.000	518,280	37.020	518,280	358,928		11,502		159,777		159,777		12/21/2022	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					220,590,763	XXX	220,590,763	116,309,266	202,781	3,192,301		(24,455,779)	993,510	(25,449,290)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
31337#-10-5	FHLB of Cincinnati			103,075.000	10,307,500	100.000	10,307,500	10,307,600		412,582						05/14/2020	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					10,307,500	XXX	10,307,500	10,307,600		412,582						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					230,898,263	XXX	230,898,263	126,616,866	202,781	3,604,883		(24,455,779)	993,510	(25,449,290)		XXX	XXX
Mutual Funds, Designation Assigned by SVO																	
19766Q-78-3	COLUMBIA PYRFORD INTERNATIONAL STOCK FUND			6,179,533.200	79,530,592	12.870	79,530,592	78,930,150		2,927,770		(9,949,048)		(9,949,048)		12/07/2021	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			5,694,088.240	76,927,132	13.510	76,927,132	71,408,438		2,222,172		(14,742,968)		(14,742,968)		03/30/2022	
552746-36-4	MFS EMERGING MARKETS DEBT FUND			7,615,430.453	87,501,296	11.490	87,501,296	90,000,000				(2,498,704)		(2,498,704)		12/15/2022	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			4,245,383.380	76,162,178	17.940	76,162,178	75,109,163		869,516		(13,457,865)		(13,457,865)		12/28/2021	
5319999999 – Mutual Funds, Designation Assigned by SVO					320,121,198	XXX	320,121,198	315,447,752		6,019,458		(40,648,586)		(40,648,586)		XXX	XXX
5409999999 – Subtotals – Mutual Funds					320,121,198	XXX	320,121,198	315,447,752		6,019,458		(40,648,586)		(40,648,586)		XXX	XXX
Closed-End Funds, Designation Assigned by SVO																	
09247F-20-9	BLACKROCK INCOME TRUST INC			196,222.000	2,421,379	12.340	2,421,379	3,276,140		193,984		(787,841)		(787,841)		12/28/2022	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST			22,324.000	375,936	16.840	375,936	362,499		5,069		13,437		13,437		10/19/2022	
09249E-10-1	BLACKROCK CORE BOND TRUST			150,023.000	1,557,239	10.380	1,557,239	1,610,199		50,057		(52,961)		(52,961)		12/28/2022	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST			646,651.000	6,531,175	10.100	6,531,175	9,767,075		640,097		(3,094,945)		(3,094,945)		04/18/2022	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC			22,900.000	245,946	10.740	245,946	289,841		5,434		(43,895)		(43,895)		08/02/2022	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC			110,732.000	1,071,886	9.680	1,071,886	1,303,640		45,706		(230,593)		(230,593)		09/16/2022	
09662E-10-9	BNY MELLON STRATEGIC MUNICIPAL BOND FUND INC			68,200.000	394,196	5.780	394,196	546,688		23,041		(171,990)		(171,990)		08/04/2022	
233368-10-9	DWS MUNICIPAL INCOME TRUST			254,981.000	2,195,386	8.610	2,195,386	2,747,837		69,827		(521,460)		(521,460)		11/08/2022	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND			238,899.000	3,547,650	14.850	3,547,650	4,670,468		314,592		(1,024,716)		(1,024,716)		04/08/2022	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND			100,251.000	1,041,608	10.390	1,041,608	1,088,531		14,570		(46,923)		(46,923)		12/29/2022	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND			624,538.000	5,864,412	9.390	5,864,412	8,239,981		741,897		(2,270,068)		(2,270,068)		06/10/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND			138,673.000	1,413,078	10.190	1,413,078	1,561,277		116,980		(144,978)		(144,978)		05/24/2022	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND			104,348.000	1,169,741	11.210	1,169,741	1,251,670		31,790		(84,362)		(84,362)		12/21/2022	
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR			12,987.000	212,467	16.360	212,467	200,058		5,189		12,409		12,409		09/26/2022	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST			217,009.000	2,311,146	10.650	2,311,146	2,835,092		89,036		(522,444)		(522,444)		12/28/2022	
45781W-10-9	INSIGHT SELECT INCOME FUND			223,295.000	3,373,987	15.110	3,373,987	4,236,269		153,605		(987,763)		(987,763)		09/29/2022	
46131J-10-3	INVESCO MUNICIPAL TRUST			136,856.000	1,354,874	9.900	1,354,874	1,417,721		20,924		(62,847)		(62,847)		09/20/2022	
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS			128,300.000	1,289,415	10.050	1,289,415	1,366,502		21,505		(77,087)		(77,087)		12/30/2022	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST			83,514.000	827,624	9.910	827,624	832,327		9,642		(4,703)		(4,703)		12/27/2022	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II			90,670.000	778,855	8.590	778,855	811,870		9,741		(33,015)		(33,015)		12/27/2022	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST			109,351.000	1,071,640	9.800	1,071,640	1,423,186		52,988		(406,179)		(406,179)		11/16/2022	
46132L-10-7	INVESCO BOND FUND			150,593.000	2,361,298	15.680	2,361,298	2,961,472		106,811		(602,103)		(602,103)		06/09/2022	
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND			63,798.000	512,936	8.040	512,936	544,012		10,001		(31,077)		(31,077)		09/07/2022	
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND			96,380.000	778,750	8.080	778,750	888,297		32,167		(108,768)		(108,768)		10/25/2022	
552727-10-9	MFS CHARTER INCOME TRUST			157,750.000	970,163	6.150	970,163	1,129,672		54,337		(159,510)		(159,510)		09/06/2022	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST			1,897,410.000	5,236,852	2.760	5,236,852	6,842,331		512,297		(1,511,503)		(1,511,503)		12/14/2022	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST			435,722.000	1,442,240	3.310	1,442,240	1,875,832		121,850		(409,579)		(409,579)		12/31/2021	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND			215,740.000	2,452,964	11.370	2,452,964	2,898,873		73,926		(470,814)		(470,814)		12/27/2022	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND			163,668.000	1,931,282	11.800	1,931,282	2,220,927		60,415		(316,626)		(316,626)		12/02/2022	
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND			96,155.000	1,086,552	11.300	1,086,552	1,446,554		52,713		(344,849)		(344,849)		11/03/2022	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND			22,317.000	269,589	12.080	269,589	300,622		6,803		(31,033)		(31,033)		09/07/2022	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND			87,300.000	1,059,822	12.140	1,059,822	1,042,622				17,200		17,200		12/29/2022	
67072B-10-7	NUVEEN GEORGIA QUALITY MUNICIPAL INCOME FUND			27,100.000	274,493	10.129	274,493	259,086		1,789		15,408		15,408		10/31/2022	
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND			618,319.000	4,204,569	6.800	4,204,569	5,638,741		275,265		(1,374,078)		(1,374,078)		09/23/2022	
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND			276,214.000	2,010,838	7.280	2,010,838	2,733,117		176,642		(685,011)		(685,011)		12/30/2021	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND			34,186.000	545,609	15.960	545,609	515,804		7,234		29,805		29,805		10/31/2022	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND			13,900.000	258,262	18.580	258,262	257,974				288		288		12/30/2022	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND			214,392.000	1,258,481	5.870	1,258,481	1,392,367		50,570		(142,601)		(142,601)		10/31/2022	
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND			2,799.000	49,514	17.690	49,514	52,816		1,012		(3,301)		(3,301)		09/16/2022	
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND			61,130.000	1,073,443	17.560	1,073,443	1,054,869		14,495		18,573		18,573		12/21/2022	
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND			92,868.000	1,033,621	11.130	1,033,621	1,254,542		28,912		(211,036)		(211,036)		12/09/2022	
670980-10-1	NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND			62,637.000	794,864	12.690	794,864	785,307		3,119		9,557		9,557		12/09/2022	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC			291,557.000	1,440,292	4.940	1,440,292	2,056,553	14,869	176,244		(539,380)		(539,380)		12/20/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
746853-10-0	PUTNAM PREMIER INCOME TRUST			1,659,793.000	6,025,049	3.630	6,025,049	7,274,599	43,155	501,394		(1,021,097)		(1,021,097)		06/08/2022	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST			1,627,698.000	5,208,634	3.200	5,208,634	6,218,479	35,490	368,160		(983,739)		(983,739)		12/23/2022	
872340-10-4	TCW STRATEGIC INCOME FUND INC			460,392.000	2,127,011	4.620	2,127,011	2,666,358	70,578	170,030		(526,173)		(526,173)		12/05/2022	
957664-10-5	WESTERN ASSET PREMIER BOND FUND			187,941.000	1,999,692	10.640	1,999,692	2,662,769		148,453		(689,532)		(689,532)		06/07/2022	
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND			421,899.000	3,851,938	9.130	3,851,938	5,653,679		456,507		(1,839,396)		(1,839,396)		03/30/2022	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC			45,571.000	527,712	11.580	527,712	540,759		10,979		(13,046)		(13,046)		10/12/2022	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC			49,284.000	802,344	16.280	802,344	826,437		13,727		(24,094)		(24,094)		10/13/2022	
5719999999 – Closed-End Funds, Designation Assigned by SVO					90,638,453	XXX	90,638,453	113,834,343	164,092	6,051,522		(22,490,438)		(22,490,438)		XXX	XXX
5809999999 – Subtotals – Closed-End Funds					90,638,453	XXX	90,638,453	113,834,343	164,092	6,051,522		(22,490,438)		(22,490,438)		XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
38704#-10-5	Grange Indemnity Ins Co			1,000.000	64,517,208	64,517,208.000	64,517,208	7,000,000				1,008,837		1,008,837		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	48,866,929	48,866,929.000	48,866,929	10,000,000				876,278		876,278		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	48,862,655	48,862,655.000	48,862,655	15,000,000				689,087		689,087		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	81,200,110	40.601	81,200,110	8,276,318				1,318,619		1,318,619		12/31/1990	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					243,446,902	XXX	243,446,902	40,276,318				3,892,821		3,892,821		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					243,446,902	XXX	243,446,902	40,276,318				3,892,821		3,892,821		XXX	XXX
5989999999 – Total Common Stocks					885,104,816	XXX	885,104,816	596,175,279	366,874	15,675,863		(83,701,982)	993,510	(84,695,492)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					926,743,205	XXX	926,926,815	638,828,659	718,596	17,632,708		(89,990,824)	993,510	(91,307,266)		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	73,216	73,216	
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		09/13/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,622,395	3,823,739	3,585
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	4,936,707	5,468,142	1,899
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		11/29/2022	STIFEL NICOLAUS AND CO	XXX	4,662,698	4,993,519	451
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/14/2022	LOOP CAPITAL MARKETS LLC	XXX	5,065,625	5,000,000	22,153
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/12/2022	STIFEL NICOLAUS AND CO	XXX	3,512,578	3,500,000	14,097
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,078,321	823,370	8,280
912828-X8-8	US TREASURY N/B 2.375 15/05/27		03/28/2022	STIFEL NICOLAUS AND CO	XXX	1,586,750	1,600,000	14,066
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,067,328	1,069,050	480
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,923,604	1,887,408	258
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32		08/01/2022	STIFEL NICOLAUS AND CO	XXX	5,179,518	5,199,415	1,721
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27		08/01/2022	STIFEL NICOLAUS AND CO	XXX	4,455,108	4,400,432	1,041
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32		12/12/2022	STIFEL NICOLAUS AND CO	XXX	5,767,351	5,899,478	10,586
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27		12/12/2022	STIFEL NICOLAUS AND CO	XXX	2,734,509	2,709,180	7,137
0109999999 – Bonds: U.S. Governments						45,665,709	46,446,949	85,753
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30		01/19/2022	STIFEL NICOLAUS AND CO	XXX	1,416,870	1,500,000	9,245
3130AK-U7-9	FEDERAL HOME LOAN BANK 0.75 12/02/29		09/12/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,363,632	2,790,000	1,802
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27		01/27/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,500,000	1,500,000	
3130AQ-RL-9	FEDERAL HOME LOAN BANK 1.5 18/02/25		05/11/2022	STIFEL NICOLAUS AND CO	XXX	4,801,300	5,000,000	17,500
3130AR-2A-8	FEDERAL HOME LOAN BANK 2.25 07/03/25		02/16/2022	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3130AR-J3-6	FEDERAL HOME LOAN BANK 2.75 21/04/25		12/14/2022	STIFEL NICOLAUS AND CO	XXX	958,730	1,000,000	4,125
3130AS-UU-1	FEDERAL HOME LOAN BANK 3.25 25/03/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	10,000,000	10,000,000	
3130AT-H8-3	FEDERAL HOME LOAN BANK 4.75 06/10/27		09/23/2022	STIFEL NICOLAUS AND CO	XXX	5,000,000	5,000,000	
3134GX-S7-0	FREDDIE MAC 3.75 24/02/25		08/08/2022	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3134GY-4M-1	FREDDIE MAC 5 15/09/25		11/17/2022	STIFEL NICOLAUS AND CO	XXX	5,000,000	5,000,000	
3134GY-4R-0	FREDDIE MAC 5.25 23/05/25		11/17/2022	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3134GY-6A-5	FREDDIE MAC 5.1 14/09/26		11/29/2022	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3134GY-7E-6	FREDDIE MAC 5.05 22/09/26		12/05/2022	PERSHING LLC.	XXX	5,000,000	5,000,000	
3134GY-A7-7	FREDDIE MAC 5.25 21/03/25		12/08/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	10,000,000	10,000,000	
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		01/18/2022	STIFEL NICOLAUS AND CO	XXX	5,157,813	5,000,000	12,500
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		01/18/2022	BREAN CAPITAL LLC	XXX	4,994,531	5,000,000	8,333
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		05/12/2022	STIFEL NICOLAUS AND CO	XXX	5,051,563	5,000,000	16,667
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		09/22/2022	STIFEL NICOLAUS AND CO	XXX	4,981,250	5,000,000	20,139
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		11/29/2022	STIFEL NICOLAUS AND CO	XXX	4,990,910	4,908,086	818
3137FW-HT-0	FHLMC MULTIFAMILY STRUCTURED P 1.378 POOL ID N.A.		01/19/2022	PERSHING LLC.	XXX	4,757,422	5,000,000	4,402
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		01/25/2022	STIFEL NICOLAUS AND CO	XXX	5,181,250	5,000,000	12,500
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		04/06/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,027,656	3,000,000	8,167
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		09/13/2022	STIFEL NICOLAUS AND CO	XXX	4,911,752	4,911,752	9,210
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		09/22/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	4,985,938	5,000,000	20,139
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		12/08/2022	STIFEL NICOLAUS AND CO	XXX	4,981,658	4,957,644	8,263
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23		01/18/2022	STIFEL NICOLAUS AND CO	XXX	1,190,328	1,200,000	2,081
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						120,252,602	120,767,482	155,890
Bonds: Industrial and Miscellaneous (Unaffiliated)								
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		05/04/2022	WELLS FARGO BANK, N.A.	XXX	130,875	150,000	903
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		02/01/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	2,098,189	2,100,000	
00109L-AA-1	ADT SEC CORP 4.125 01/08/29		02/15/2022	VARIOUS	XXX	551,500	600,000	879

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
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		11/09/2022	VARIOUS	XXX	621,406	675,000	3,876
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28		11/14/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	164,063	175,000	2,005
008911-BK-4	AIR CANADA 3.875 15/08/26	A	04/28/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	607,750	650,000	5,387
009066-AB-7	AIRBNB INC 0 15/03/26		11/23/2022	VARIOUS	XXX	1,302,084	1,528,000	
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		06/17/2022	VARIOUS	XXX	149,501	145,000	219
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		10/19/2022	VARIOUS	XXX	828,188	950,000	13,430
03690A-AF-3	ANTERO MIDSTREAM PART/FI 5.75 15/01/28		06/09/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	488,750	500,000	11,819
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25		04/04/2022	VARIOUS	XXX	1,545,563	1,500,000	33,332
038923-AZ-1	ARBOR REALTY TRUST INC 7.5 01/08/25		08/03/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	330,420	330,000	
039653-AA-8	ARCOSA INC 4.375 15/04/29		07/06/2022	WELLS FARGO BANK, N.A.	XXX	295,313	350,000	3,530
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		10/25/2022	VARIOUS	XXX	533,186	500,000	4,265
04010L-BB-8	ARES CAPITAL CORP 2.875 15/06/28		10/14/2022	PERSHING LLC.	XXX	253,906	325,000	3,192
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		01/25/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	2,499,805	2,500,000	
05592D-AJ-3	BPR TRUST 7.0326 POOL ID OANA		04/07/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	2,493,800	2,500,000	
05685J-AE-9	BAIN CAPITAL CREDIT CLO, LIMIT 7.4475 POOL ID 5A		06/03/2022	JEFFERIES & COMPANY JEFFERIE	XXX	1,124,350	1,130,000	
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	10/04/2022	BARCLAYS CAPITAL INC BARCUS31	XXX	317,825	235,000	
06739G-CF-4	BARCLAYS BANK PLC 0 18/02/25	D	10/04/2022	BARCLAYS CAPITAL INC BARCUS31	XXX	380,513	365,000	
07831C-AA-1	BELLRING BRANDS INC 7 15/03/30		03/01/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	300,000	300,000	
09261H-AK-3	BLACKSTONE PRIVATE CRE 3.25 15/03/27		10/18/2022	VARIOUS	XXX	269,625	325,000	1,018
093645-AJ-8	BLOCK COMMUNICATIONS INC 4.875 01/03/28		12/12/2022	VARIOUS	XXX	854,031	875,000	14,727
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		10/10/2022	VARIOUS	XXX	1,290,021	1,257,000	1,967
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		10/25/2022	VARIOUS	XXX	284,156	215,000	477
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		05/05/2022	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	989,560	1,020,000	
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		02/09/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	530,250	525,000	729
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A		08/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	989,916	990,000	
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27		04/12/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	551,250	500,000	10,012
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28	A	10/20/2022	VARIOUS	XXX	482,375	500,000	4,935
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27		03/02/2022	VARIOUS	XXX	315,063	325,000	5,438
15135B-AR-2	CENTENE CORP 4.25 15/12/27		07/28/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	196,750	200,000	1,086
15135B-AW-1	CENTENE CORP 3 15/10/30		03/25/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	1,140,688	1,250,000	16,754
156700-BC-9	LUMEN TECHNOLOGIES INC 4 15/02/27		12/13/2022	BARCLAYS BANK PLC NY BARCNY	XXX	761,250	875,000	11,667
17186H-AC-6	CIMPRESS PLC 7 15/06/26	D	08/18/2022	OPPENHEIMER AND CO, INC	XXX	149,813	175,000	2,260
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28		05/12/2022	JEFFERIES & COMPANY JEFFERIE	XXX	232,500	250,000	2,012
185899-AH-4	CLEVELAND-CLIFFS INC 5.875 01/06/27		02/22/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	360,500	350,000	4,724
226373-AP-3	CRESTWOOD MID PARTNER LP 5.75 01/04/25		02/14/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	502,500	500,000	10,781
251525-AP-6	DEUTSCHE BANK AG 4.5 01/04/25	D	10/31/2022	JP MORGAN CHASE SECURITIES	XXX	698,025	750,000	2,906
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		10/27/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	541,500	600,000	7,442
26210C-AC-8	DROPBOX INC 0 01/03/26		11/22/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	587,360	650,000	
26884L-AK-5	EQT CORP 1.75 01/05/26		12/15/2022	VARIOUS	XXX	2,507,696	972,000	4,197
28035Q-AA-0	EDGEWELL PERSONAL CARE 5.5 01/06/28		07/12/2022	VARIOUS	XXX	325,813	350,000	2,185
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		03/02/2022	WELLS FARGO BANK, N.A.	XXX	498,750	500,000	13,563
29404K-AF-3	ENVESTNET INC 2.625 01/12/27		11/29/2022	BMO CAPITAL MARKETS CORP	XXX	309,750	300,000	306
29786A-AL-0	ETSY INC 0.125 01/09/27		10/05/2022	VARIOUS	XXX	764,325	825,000	102
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		07/20/2022	JEFFERIES & COMPANY JEFFERIE	XXX	1,330,419	1,415,000	
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	11/18/2022	VARIOUS	XXX	275,250	300,000	2,500
337932-AH-0	FIRSTENERGY CORP 4.4 15/07/27		04/13/2022	BARCLAYS BANK PLC NY BARCNY	XXX	398,000	400,000	4,547
345370-CY-4	FORD MOTOR COMPANY 0 15/03/26		03/09/2022	VARIOUS	XXX	701,146	575,000	
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		10/05/2022	VARIOUS	XXX	286,085	295,000	

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
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		09/09/2021	STIFEL NICOLAUS AND CO	XXX	3,325,880	3,912,800	2,897
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		09/09/2021	STIFEL NICOLAUS AND CO	XXX	(3,325,880)	(3,912,800)	(2,897)
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP		03/29/2022	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	2,549,943	2,550,000	
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26	A	08/16/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	500,000	500,000	4,484
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	09/15/2022	VARIOUS	XXX	358,936	379,230	10,617
38016L-AA-3	GO DADDY OPCO/FINCO 5.25 01/12/27		10/27/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	567,000	600,000	13,125
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	03/02/2022	WELLS FARGO BANK, N.A.	XXX	491,250	500,000	7,474
38150A-K8-7	GOLDMAN SACHS GROUP INC 2 29/01/27		01/27/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,000,000	2,000,000	
382550-BG-5	GOODYEAR TIRE & RUBBER 4.875 15/03/27		07/07/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	207,563	225,000	3,534
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29		07/20/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	680,750	775,000	531
384802-AE-4	WW GRAINGER INC 1.85 15/02/25		12/13/2022	DEAN WITTER REYNOLDS INC	XXX	2,874,206	3,046,000	18,784
40637H-AD-1	HALOZYME THERAPEUTICS IN 0.25 01/03/27		06/28/2022	JEFFERIES & COMPANY JEFFERIE	XXX	321,255	354,000	293
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26		02/18/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	406,000	400,000	2,076
42330P-AK-3	HELIX ENERGY SOLUTIONS 6.75 15/02/26		10/04/2022	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	320,988	300,000	2,869
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		12/20/2022	VARIOUS	XXX	205,313	225,000	4,711
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		08/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	98,000	100,000	258
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		11/29/2022	VARIOUS	XXX	1,018,147	1,087,000	7,143
449934-AD-0	IQVIA INC 5 15/10/26		08/16/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	499,375	500,000	8,542
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		07/19/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	450,000	500,000	4,354
45781M-AB-7	INNOVIVA INC 2.5 15/08/25		12/09/2022	JEFFERIES & COMPANY JEFFERIE	XXX	332,000	320,000	2,622
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28		06/28/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	452,500	500,000	11,458
46333X-AH-1	IRONWOOD PHARMACEUTICALS 1.5 15/06/26		12/07/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	328,510	305,000	2,211
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29		03/23/2022	VARIOUS	XXX	881,531	875,000	4,781
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		12/07/2022	JEFFERIES & COMPANY JEFFERIE	XXX	331,826	285,000	2,755
47232M-AF-9	JEFFERIES FIN LLC / JFIN 5 15/08/28		08/18/2022	JEFFERIES & COMPANY JEFFERIE	XXX	861,375	900,000	2,438
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26		10/06/2022	BNP PARIBAS PRIME BROKERAGE	XXX	318,280	365,000	370
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		10/05/2022	BANK OF AMERICA CORPORATION.	XXX	350,003	365,000	2,768
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		10/19/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	2,066,203	1,956,000	439
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC 4.875 15/09/28		12/20/2022	VARIOUS	XXX	424,813	500,000	6,466
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		11/09/2022	VARIOUS	XXX	871,511	945,000	1,310
50212Y-AC-8	LPL HOLDINGS INC 4.625 15/11/27		05/12/2022	VARIOUS	XXX	550,500	575,000	6,420
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28		03/03/2022	JEFFERIES & COMPANY JEFFERIE	XXX	125,000	125,000	3,125
530307-AA-5	LIBERTY BROADBAND CORP 2.75 30/09/50		11/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	967,500	1,000,000	4,201
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		09/27/2022	VARIOUS	XXX	172,942	141,000	753
531229-AK-8	LIBERTY MEDIA CORP 0.5 01/12/50		12/19/2022	VARIOUS	XXX	709,964	698,000	543
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25		04/28/2022	OPPENHEIMER AND CO, INC	XXX	770,625	750,000	2,391
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		11/22/2022	BARCLAYS BANK PLC BARCLABP	XXX	616,558	700,000	1,556
55279H-AK-6	MANUF & TRADERS TRUST CO 2.9 06/02/25		12/14/2022	STIFEL NICOLAUS AND CO	XXX	2,889,810	3,000,000	31,417
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST 6.45 POOL ID AA		10/11/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,310,387	1,320,000	
57164Y-AE-7	MARRIOTT VACATION WORLDW 3.25 15/12/27		12/08/2022	VARIOUS	XXX	620,921	615,000	65
577081-BE-1	MATTEL INC 3.375 01/04/26		08/16/2022	JEFFERIES & COMPANY JEFFERIE	XXX	478,750	500,000	6,422
595017-AU-8	MICROCHIP TECHNOLOGY INC 0.125 15/11/24		10/04/2022	BNP PARIBAS PRIME BROKERAGE	XXX	386,650	370,000	181
60041C-AA-6	MILLENNIUM ESCROW CORP 6.625 01/08/26		04/12/2022	VARIOUS	XXX	917,750	950,000	9,588
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS 4.05 POOL ID 1A		03/16/2022	JEFFERIES & COMPANY JEFFERIE	XXX	2,508,647	2,550,000	
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		11/18/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	1,423,725	1,389,000	
62475W-AE-5	MTN COMMERCIAL MORTGAGE TRUST 6.7299 POOL ID LPFL		03/08/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	2,477,548	2,490,000	
62886E-BA-5	NCR CORP 5.125 15/04/29		04/29/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	716,250	750,000	1,922
62909J-AA-8	NFAS, LLC 6.86 POOL ID 1		09/19/2022	PERSHING LLC.	XXX	686,691	690,000	

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
629377-CE-0	NRG ENERGY INC 5.75 15/01/28		08/16/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	715,031	725,000	3,821
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		03/24/2022	VARIOUS	XXX	138,119	133,000	2,286
647551-AD-2	NEW MOUNTAIN FINANCE COR 7.5 15/10/25		12/12/2022	VARIOUS	XXX	855,458	854,000	1,619
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36		01/27/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	570,563	475,000	8,715
665531-AH-2	NORTHERN OIL AND GAS INC 3.625 15/04/29		10/12/2022	VARIOUS	XXX	465,877	456,000	
666807-BM-3	NORTHROP GRUMMAN CORP 2.93 15/01/25		12/08/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,894,790	3,000,000	35,893
668771-AK-4	GEN DIGITAL INC 6.75 30/09/27		11/14/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	350,000	350,000	3,741
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27		03/03/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	251,875	250,000	5,039
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28		12/12/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	977,640	1,000,000	1,571
674599-CX-1	OCCIDENTAL PETROLEUM COR 4.3 15/08/39		02/08/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	235,000	250,000	5,226
680665-AJ-5	OLIN CORP 5.125 15/09/27		08/16/2022	BARCLAYS BANK PLC NY BARCNY	XXX	412,250	425,000	9,257
68213N-AD-1	OMNICELL INC 0.25 15/09/25		11/22/2022	BARCLAYS BANK PLC BARCLABP	XXX	307,613	350,000	170
682691-AC-4	ONEMAIN FINANCE CORP 3.875 15/09/28		01/13/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	316,063	325,000	5,492
683715-AC-0	OPEN TEXT CORP 3.875 15/02/28	A	08/24/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	68,063	75,000	89
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28		05/12/2022	VARIOUS	XXX	952,188	1,000,000	12,747
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 3.602 POOL ID 1A		02/08/2022	BARCLAYS BANK PLC NY BARCNY	XXX	2,500,000	2,500,000	
69145L-AC-8	OXFORD FIN LLC/CO-ISS II 6.375 01/02/27		12/13/2022	VARIOUS	XXX	793,375	800,000	4,746
69353R-EQ-7	PNC BANK NA 3.25 01/06/25		12/14/2022	STIFEL NICOLAUS AND CO	XXX	1,937,840	2,000,000	2,708
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		07/29/2022	VARIOUS	XXX	223,476	129,000	140
70202L-AB-8	PARSONS CORP 0.25 15/08/25		03/04/2022	BNP PARIBAS PRIME BROKERAGE	XXX	441,493	435,000	69
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26		09/12/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	481,250	500,000	10,877
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		11/30/2022	Mizuho Securities USA	XXX	99,598	41,000	5
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		01/21/2022	BARCLAYS BANK PLC NY BARCNY	XXX	2,496,546	2,500,000	
75281A-BK-4	RANGE RESOURCES CORP 4.75 15/02/30		01/13/2022	WELLS FARGO BANK, N.A.	XXX	375,625	375,000	
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 5.5944 POOL ID FL8		02/24/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	2,500,000	2,500,000	
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29		12/01/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,777,100	2,000,000	29,278
75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T 3.71 POOL ID 1		02/16/2022	WELLS FARGO BANK, N.A.	XXX	1,499,867	1,500,000	
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		05/12/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	428,750	500,000	4,167
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		10/04/2022	BANK OF AMERICA CORPORATION	XXX	42,997	40,000	
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		10/04/2022	VARIOUS	XXX	206,066	188,000	1,352
78403D-AZ-3	SBA TOWER TRUST 6.599 15/01/28		11/15/2022	BARCLAYS BANK PLC NY BARCNY	XXX	800,000	800,000	
784730-AB-9	SSR MINING INC 2.5 01/04/39	A	12/21/2022	BMO CAPITAL MARKETS CORP	XXX	311,887	275,000	1,566
78473H-AJ-5	SPGN TFLM MORTGAGE TRUST 6.9856 POOL ID TFLM		02/09/2022	BARCLAYS BANK PLC NY BARCNY	XXX	2,500,000	2,500,000	
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25		04/27/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	810,938	750,000	2,698
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29		09/12/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	430,000	500,000	3,175
811243-AA-2	SCULTOR ALTERN SOLUTIONS 4.25 15/05/37		03/11/2022	UBS WARBURG LLC WARBURGD	XXX	2,550,000	2,550,000	
81413P-AG-0	SECURITY CAPITAL GROUP 7.7 15/06/28		12/01/2022	STIFEL NICOLAUS AND CO	XXX	3,313,890	3,000,000	109,083
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30		08/16/2022	BARCLAYS BANK PLC NY BARCNY	XXX	350,625	350,000	
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27		06/07/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	537,375	600,000	15,698
82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25		02/24/2022	BARCLAYS CAPITAL INC BARCUS31	XXX	78,529	80,000	
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		10/17/2022	VARIOUS	XXX	663,830	686,000	
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29		06/06/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	441,938	500,000	351
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		03/16/2022	BARCLAYS BANK PLC BARCLABP	XXX	34,456	26,000	124
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		02/17/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	545,625	500,000	3,556
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		12/13/2022	STIFEL NICOLAUS AND CO	XXX	2,480,000	2,500,000	27,967
85571B-AY-1	STARWOOD PROPERTY TRUST 4.375 15/01/27		01/11/2022	VARIOUS	XXX	651,125	650,000	
86317Y-AE-2	STRATUS CLO 6.3283 POOL ID 2A		07/01/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,070,000	1,070,000	
88033G-DP-2	TENET HEALTHCARE CORP 6.125 15/06/30		06/01/2022	VARIOUS	XXX	1,501,406	1,500,000	

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
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		03/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	307,500	300,000	2,464
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25		12/12/2022	BREAN CAPITAL LLC	XXX	1,679,063	1,650,000	8,415
893647-BL-0	TRANSDIGM INC 5.5 15/11/27		03/02/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	496,250	500,000	8,326
896818-AS-0	TRIUMPH GROUP INC 8.875 01/06/24		05/19/2022	VARIOUS	XXX	751,875	750,000	31,802
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29		12/05/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	844,350	1,000,000	
898813-AP-5	TUCSON ELECTRIC POWER CO 3.05 15/03/25		12/13/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,893,050	3,000,000	22,875
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		09/07/2022	JEFFERIES & COMPANY JEFFERIE	XXX	519,120	515,000	465
90932L-AG-2	UNITED AIRLINES INC 4.375 15/04/26		04/26/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	242,813	250,000	395
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30		10/27/2022	RBC CAPITAL MARKETS, LLC	XXX	464,750	550,000	6,478
911365-BQ-6	UNITED RENTALS NORTH AM 6 15/12/29		11/15/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	300,000	300,000	
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		11/16/2022	EVERCORE ISI	XXX	326,676	365,000	84
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		03/28/2022	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	2,549,902	2,550,000	
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 01/12/26		08/10/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	95,000	100,000	838
925650-AA-1	VICI PROPERTIES LP 4.375 15/05/25		08/02/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	148,211	150,000	1,732
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29	D	06/28/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	225,000	250,000	1,719
928298-AP-3	VISHAY INTERTECHNOLOGY 2.25 15/06/25		10/06/2022	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	382,095	400,000	2,900
94973V-BG-1	ANTHEM INC 2.75 15/10/42		07/20/2022	SCOTIA MCLEOD INC SCOTIAMI	XXX	156,981	24,000	178
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28		02/15/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	185,938	175,000	2,185
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		11/29/2022	VARIOUS	XXX	3,877,023	4,057,000	16,620
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 4.85 POOL ID 2A		06/08/2022	BMO CAPITAL MARKETS CORP	XXX	1,319,841	1,320,000	
97988R-AL-6	WOODMONT TRUST 7.46 POOL ID 9A		05/05/2022	NATIXIS	XXX	600,000	600,000	
98310W-AS-7	TRAVEL + LEISURE CO 6.625 31/07/26		03/02/2022	VARIOUS	XXX	267,719	250,000	1,412
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30		11/17/2022	VARIOUS	XXX	909,688	1,000,000	19,000
98980A-AA-3	ZTO EXPRESS KY INC 1.5 01/09/27	D	11/29/2022	VARIOUS	XXX	321,719	322,000	464
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		02/08/2022	VARIOUS	XXX	744,375	750,000	1,458
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	D	09/09/2022	VARIOUS	XXX	1,083,459	1,000,000	
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	10/05/2022	JEFFERIES & COMPANY JEFFERIE	XXX	408,000	400,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						141,725,373	142,583,230	847,204
2509999997 – Subtotals - Bonds - Part 3						307,643,683	309,797,661	1,088,847
2509999998 – Summary Item from Part 5 for Bonds						36,875,405	35,796,104	104,550
2509999999 – Subtotals - Bonds						344,519,089	345,593,765	1,193,397
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		11/23/2022	VARIOUS	10,650.000	568,794		
060505-68-2	BANK OF AMERICA CORP 7.25		12/13/2022	VARIOUS	2,080.000	2,607,359		
235851-40-9	DANAHER CORP 5 15/04/23		11/30/2022	VARIOUS	370.000	503,493		
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		08/24/2022	VARIOUS	16,065.000	809,550		
949746-80-4	WELLS FARGO & COMPANY 7.5		12/22/2022	VARIOUS	1,954.000	2,387,700		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,876,895	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		10/20/2022	VARIOUS	61,665.000	3,327,799		
48251W-40-1	KKR & CO INC 6 15/09/23		11/30/2022	VARIOUS	5,939.000	394,538		
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		12/07/2022	VARIOUS	90,819.000	4,426,492		
65473P-12-1	NISOURCE INC 7.75 01/03/24		11/07/2022	VARIOUS	21,119.000	2,317,291		
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		12/12/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	250.000	290,944		
EP0589-50-7	APTIV PLC 5.5 15/06/23		12/12/2022	J.P. MORGAN SECURITIES LLC-514105	2,462.000	262,813		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						11,019,878	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						17,896,773	XXX	

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
4509999998 – Summary Item from Part 5 for Preferred Stocks						6,305,683	XXX	
4509999999 – Subtotals - Preferred Stocks						24,202,456	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
001055-10-2	AFLAC INC		06/24/2022	VARIOUS	2,700.000	150,635	XXX	
00182C-10-3	ANI PHARMACEUTICALS INC		05/10/2022	VARIOUS	19,400.000	575,473	XXX	
00206R-10-2	AT&T INC		11/21/2022	VARIOUS	45,080.000	999,372	XXX	
00287Y-10-9	ABBVIE INC		06/24/2022	VARIOUS	800.000	121,873	XXX	
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		05/24/2022	VARIOUS	8,100.000	251,993	XXX	
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		05/24/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	3,300.000	105,393	XXX	
00508Y-10-2	ACUITY BRANDS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	15,468	XXX	
00676P-10-7	ADEIA INC		12/21/2022	VARIOUS	24,400.000	230,564	XXX	
00773T-10-1	ADVANSIX INC		09/16/2022	VARIOUS	7,200.000	261,843	XXX	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		12/21/2022	VARIOUS	22,800.000	611,175	XXX	
00971T-10-1	AKAMAI TECHNOLOGIES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	45,396	XXX	
011659-10-9	ALASKA AIR GROUP INC		12/21/2022	VARIOUS	26,900.000	1,294,377	XXX	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,600.000	240,112	XXX	
01749D-10-5	ALLEGRO MICROSYSTEMS INC	D	06/24/2022	UBS WARBURG LLC WARBURGD	1,000.000	21,433	XXX	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		10/03/2022	VARIOUS	13,100.000	472,534	XXX	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		10/03/2022	LUMINEX TRADING AND ANALYTICS	4,600.000	179,136	XXX	
020002-10-1	ALLSTATE CORP/THE		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	79,568	XXX	
02079K-10-7	ALPHABET INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	2,700.000	263,764	XXX	
02209S-10-3	ALTRIA GROUP INC		06/24/2022	THE NORTHERN TRUST COMPANY	2,900.000	125,860	XXX	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	46,345	XXX	
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO		05/12/2022	VARIOUS	3,200.000	109,877	XXX	
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		06/24/2022	UBS WARBURG LLC WARBURGD	500.000	68,766	XXX	
02665T-30-6	AMERICAN HOMES 4 RENT		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	6,500.000	207,406	XXX	
03027X-10-0	AMERICAN TOWER CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	43,280	XXX	
030420-10-3	AMERICAN WATER WORKS CO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	14,993	XXX	
031100-10-0	AMETEK INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	170,254	XXX	
031162-10-0	AMGEN INC		06/24/2022	VARIOUS	2,330.000	571,764	XXX	
032654-10-5	ANALOG DEVICES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	225,928	XXX	
03674X-10-6	ANTERO RESOURCES CORP		09/23/2022	VARIOUS	4,300.000	149,605	XXX	
036752-10-3	ELEVANCE HEALTH INC		06/24/2022	VARIOUS	700.000	328,910	XXX	
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		12/08/2022	VARIOUS	92,500.000	624,061	XXX	
037833-10-0	APPLE INC		11/21/2022	VARIOUS	16,400.000	2,327,431	XXX	
038222-10-5	APPLIED MATERIALS INC		06/24/2022	VARIOUS	2,250.000	232,933	XXX	
03940R-10-7	ARCH RESOURCES INC		10/07/2022	VARIOUS	2,500.000	364,568	XXX	
040413-10-6	ARISTA NETWORKS INC		06/24/2022	THE NORTHERN TRUST COMPANY	400.000	39,928	XXX	
053484-10-1	AVALONBAY COMMUNITIES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	2,100.000	355,384	XXX	
053611-10-9	AVERY DENNISON CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	56,132	XXX	
05561Q-20-1	BOK FINANCIAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	15,475	XXX	
05605H-10-0	BWX TECHNOLOGIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	15,952	XXX	
062540-10-9	BANK OF HAWAII CORP		06/24/2022	UBS WARBURG LLC WARBURGD	2,300.000	179,291	XXX	
06417N-10-3	BANK OZK		06/24/2022	UBS WARBURG LLC WARBURGD	1,400.000	52,742	XXX	
075887-10-9	BECTON DICKINSON AND CO		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	23,654	XXX	
084423-10-2	W R BERKLEY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	102,049	XXX	
090572-20-7	BIO-RAD LABORATORIES INC		12/08/2022	VARIOUS	3,000.000	1,235,411	XXX	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	17,909	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
101137-10-7	BOSTON SCIENTIFIC CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,900.000	72,243	XXX	
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/21/2022	VARIOUS	7,100.000	559,834	XXX	
114340-10-2	AZENTA INC		11/14/2022	VARIOUS	7,900.000	351,867	XXX	
12008R-10-7	BUILDERS FIRSTSOURCE INC		10/19/2022	VARIOUS	14,600.000	1,021,005	XXX	
12503M-10-8	CBOE GLOBAL MARKETS INC		11/21/2022	VARIOUS	700.000	84,049	XXX	
12504L-10-9	CBRE GROUP INC		11/21/2022	VARIOUS	3,100.000	230,376	XXX	
12514G-10-8	CDW CORP/DE		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	98,606	XXX	
12541W-20-9	CH ROBINSON WORLDWIDE INC		11/21/2022	VARIOUS	500.000	49,053	XXX	
127190-30-4	CACI INTERNATIONAL INC		06/24/2022	VARIOUS	200.000	51,796	XXX	
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	82,146	XXX	
13765N-10-7	CANNAE HOLDINGS INC		12/21/2022	VARIOUS	42,700.000	933,436	XXX	
142339-10-0	CARLISLE COS INC		06/24/2022	VARIOUS	300.000	72,043	XXX	
150870-10-3	CELANESE CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	29,942	XXX	
165167-73-5	CHESAPEAKE ENERGY CORP		12/08/2022	VARIOUS	2,000.000	176,948	XXX	
171340-10-2	CHURCH & DWIGHT CO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	54,223	XXX	
172755-10-0	CIRRUS LOGIC INC		06/24/2022	UBS WARBURG LLC WARBURGD	800.000	58,114	XXX	
17275R-10-2	CISCO SYSTEMS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,200.000	152,419	XXX	
172908-10-5	CINTAS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	113,755	XXX	
20030N-10-1	COMCAST CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	17,252	XXX	
200525-10-3	COMMERCE BANCSHARES INC/MO		12/01/2022	VARIOUS	1,260.000	83,597	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		06/01/2022	VARIOUS	16,300.000	731,378	XXX	
205887-10-2	CONAGRA BRANDS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	21,559	XXX	
21036P-10-8	CONSTELLATION BRANDS INC		11/21/2022	VARIOUS	400.000	99,309	XXX	
217204-10-6	COPART INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,500.000	96,183	XXX	
22160N-10-9	COSTAR GROUP INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	48,906	XXX	
229663-10-9	CUBESMART		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,700.000	149,942	XXX	
231021-10-6	CUMMINS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	78,009	XXX	
231561-10-1	CURTISS-WRIGHT CORP		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	13,120	XXX	
23204G-10-0	CUSTOMERS BANCORP INC		12/21/2022	VARIOUS	17,100.000	646,574	XXX	
23331A-10-9	DR HORTON INC		11/21/2022	VARIOUS	1,400.000	98,821	XXX	
233331-10-7	DTE ENERGY CO		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	11,461	XXX	
25401T-60-3	DIGITALBRIDGE GROUP INC		12/21/2022	VARIOUS	64,400.000	497,322	XXX	
25470M-10-9	DISH NETWORK CORP		12/21/2022	VARIOUS	66,100.000	1,160,420	XXX	
25746U-10-9	DOMINION ENERGY INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,500.000	88,819	XXX	
264411-50-5	DUKE REALTY CORP		06/24/2022	VARIOUS	1,800.000	103,413	XXX	
278768-10-6	ECHOSTAR CORP		11/04/2022	VARIOUS	17,900.000	368,517	XXX	
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,200.000	89,311	XXX	
291011-10-4	EMERSON ELECTRIC CO		06/24/2022	SSB-CUSTODIAN SSBCUSTO	1,600.000	131,248	XXX	
29261A-10-0	ENCOMPASS HEALTH CORP		12/08/2022	VARIOUS	16,400.000	857,066	XXX	
29414B-10-4	EPAM SYSTEMS INC		05/18/2022	UBS WARBURG LLC WARBURGD	300.000	93,815	XXX	
29444U-70-0	EQUINIX INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	129,110	XXX	
294600-10-1	EQUITRANS MIDSTREAM CORP		09/28/2022	VARIOUS	65,800.000	495,227	XXX	
294628-10-2	EQUITY COMMONWEALTH		12/23/2022	VARIOUS	22,000.000	543,484	XXX	
29670G-10-2	ESSENTIAL UTILITIES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	800.000	38,351	XXX	
297178-10-5	ESSEX PROPERTY TRUST INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,500.000	318,638	XXX	
298736-10-9	EURONET WORLDWIDE INC		12/08/2022	VARIOUS	4,900.000	465,646	XXX	
30040W-10-8	EVERSOURCE ENERGY		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,200.000	96,653	XXX	
30190A-10-4	F&G ANNUITIES & LIFE INC		12/01/2022	CORPORATE ACTIONS	61.200	1,204	XXX	

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302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	78,766	XXX	
30226D-10-6	EXTREME NETWORKS INC		04/28/2022	VARIOUS	17,900.000	196,693	XXX	
302520-10-1	FNB CORP/PA		06/24/2022	UBS WARBURG LLC WARBURGD	11,400.000	127,253	XXX	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	78,505	XXX	
313745-10-1	FEDERAL REALTY INVESTMENT TRUST		11/21/2022	VARIOUS	1,000.000	104,804	XXX	
315616-10-2	F5 INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	14,918	XXX	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	900.000	35,624	XXX	
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,300.000	68,861	XXX	
31946M-10-3	FIRST CITIZENS BANCSHARES INC/NC		03/24/2022	VARIOUS	1,000.000	681,388	XXX	
32051X-10-8	FIRST HAWAIIAN INC		06/24/2022	UBS WARBURG LLC WARBURGD	2,800.000	65,331	XXX	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	5,100.000	250,626	XXX	
337932-10-7	FIRSTENERGY CORP		11/21/2022	VARIOUS	4,000.000	151,145	XXX	
339041-10-5	FLEETCOR TECHNOLOGIES INC		12/21/2022	VARIOUS	5,100.000	933,658	XXX	
36162J-10-6	GEO GROUP INC/THE		09/28/2022	VARIOUS	57,800.000	365,512	XXX	
36162J-10-6	GEO GROUP INC/THE		09/28/2022	WEDBUSH SECURITIES INC.	7,000.000	54,275	XXX	
363576-10-9	ARTHUR J GALLAGHER & CO		11/21/2022	VARIOUS	500.000	91,853	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	56,391	XXX	
366505-10-5	GARRETT MOTION INC	D	12/21/2022	VARIOUS	25,100.000	170,748	XXX	
368736-10-4	GENERAC HOLDINGS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	20,197	XXX	
369550-10-8	GENERAL DYNAMICS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	266,799	XXX	
37247D-10-6	GENWORTH FINANCIAL INC		11/21/2022	VARIOUS	122,300.000	463,420	XXX	
375558-10-3	GILEAD SCIENCES INC		11/21/2022	VARIOUS	3,400.000	233,941	XXX	
38268T-10-3	GOPRO INC		06/22/2022	VARIOUS	72,400.000	581,181	XXX	
384637-10-4	GRAHAM HOLDINGS CO		12/06/2022	VARIOUS	500.000	303,593	XXX	
384802-10-4	WW GRAINGER INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	92,191	XXX	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/THE		11/21/2022	VARIOUS	1,800.000	119,846	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES INC		11/21/2022	VARIOUS	10,700.000	268,675	XXX	
422806-10-9	HEICO CORP		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	52,801	XXX	
427866-10-8	HERSHEY CO/THE		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	69,306	XXX	
436106-10-8	HOLLYFRONTIER CORP		03/07/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	12,000.000	356,670	XXX	
436440-10-1	HOLOGIC INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	21,992	XXX	
443510-60-7	HUBBELL INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	73,329	XXX	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/08/2022	BERENBERG CAPITAL MARKETS LLC	1,000.000	238,328	XXX	
457187-10-2	INGREDION INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	28,851	XXX	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/21/2022	VARIOUS	300.000	43,699	XXX	
469814-10-7	JACOBS ENGINEERING GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	25,085	XXX	
46982L-10-8	JACOBS SOLUTIONS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	25,194	XXX	
487836-10-8	KELLOGG CO		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,000.000	70,526	XXX	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		12/28/2022	VARIOUS	51,500.000	815,852	XXX	
49271V-10-0	KEURIG DR PEPPER INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,400.000	128,532	XXX	
497266-10-6	KIRBY CORP		07/12/2022	ABEL NOSER 6293603	2,600.000	173,173	XXX	
497266-10-6	KIRBY CORP		07/12/2022	VARIOUS	5,900.000	380,027	XXX	
501889-20-8	LKQ CORP		12/21/2022	VARIOUS	11,700.000	611,451	XXX	
512816-10-9	LAMAR ADVERTISING CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	36,837	XXX	
525327-10-2	LEIDOS HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	40,629	XXX	
526057-10-4	LENNAR CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	16,915	XXX	
526107-10-7	LENNOX INTERNATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	20,364	XXX	
530307-30-5	LIBERTY BROADBAND CORP		12/21/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	15,300.000	1,109,423	XXX	

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53223X-10-7	LIFE STORAGE INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	64,460	XXX	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	25,157	XXX	
546347-10-5	LOUISIANA-PACIFIC CORP		12/27/2022	VARIOUS	9,600.000	559,879	XXX	
552690-10-9	MDU RESOURCES GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	2,200.000	61,210	XXX	
552848-10-3	MGIC INVESTMENT CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,900.000	25,257	XXX	
55306N-10-4	MKS INSTRUMENTS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	22,089	XXX	
553530-10-6	MSC INDUSTRIAL DIRECT CO INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	45,344	XXX	
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	12/28/2022	VARIOUS	83,500.000	811,542	XXX	
559663-10-9	MAGNOLIA OIL & GAS CORP		09/27/2022	VARIOUS	28,200.000	631,659	XXX	
57060D-10-8	MARKETAXESS HOLDINGS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	25,971	XXX	
574795-10-0	MASIMO CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	42,365	XXX	
579780-20-6	MCCORMICK & CO INC/MD		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	117,079	XXX	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	14,000.000	173,212	XXX	
60770K-10-7	MODERNA INC		11/21/2022	VARIOUS	700.000	108,036	XXX	
60871R-20-9	MOLSON COORS BEVERAGE CO		08/02/2022	VARIOUS	1,000.000	53,758	XXX	
609207-10-5	MONDELEZ INTERNATIONAL INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	91,717	XXX	
61174X-10-9	MONSTER BEVERAGE CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,000.000	100,815	XXX	
620076-30-7	MOTOROLA SOLUTIONS INC		06/24/2022	VARIOUS	600.000	130,399	XXX	
62944T-10-5	NVR INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	20.000	87,256	XXX	
631103-10-8	NASDAQ INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	19,657	XXX	
636180-10-1	NATIONAL FUEL GAS CO		12/21/2022	VARIOUS	17,100.000	1,094,204	XXX	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		11/21/2022	VARIOUS	3,800.000	166,982	XXX	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		12/08/2022	VARIOUS	56,800.000	547,693	XXX	
65249B-10-9	NEWS CORP		12/23/2022	VARIOUS	61,800.000	1,081,859	XXX	
65473P-10-5	NISOURCE INC		11/07/2022	VARIOUS	12,200.000	298,956	XXX	
665859-10-4	NORTHERN TRUST CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	27,618	XXX	
670837-10-3	OGE ENERGY CORP		12/08/2022	VARIOUS	8,400.000	323,254	XXX	
679580-10-0	OLD DOMINION FREIGHT LINE INC		11/21/2022	VARIOUS	400.000	111,032	XXX	
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		11/21/2022	VARIOUS	5,000.000	112,709	XXX	
680665-20-5	OLIN CORP		09/20/2022	VARIOUS	22,000.000	1,101,458	XXX	
69351T-10-6	PPL CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	4,000.000	112,406	XXX	
704326-10-7	PAYCHEX INC		06/24/2022	THE BANK OF NEW YORK MELLON SA/NV IRVTBE	500.000	61,215	XXX	
713448-10-8	PEPSICO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	36,941	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	9,300.000	961,643	XXX	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	14,561	XXX	
723484-10-1	PINNACLE WEST CAPITAL CORP		11/21/2022	VARIOUS	1,000.000	73,991	XXX	
733174-70-0	POPULAR INC	D	12/08/2022	VARIOUS	6,000.000	414,001	XXX	
737446-10-4	POST HOLDINGS INC		03/31/2022	VARIOUS	4,900.000	318,084	XXX	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	41,132	XXX	
743315-10-3	PROGRESSIVE CORP/THE		11/21/2022	VARIOUS	400.000	50,096	XXX	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,600.000	92,354	XXX	
74460D-10-9	PUBLIC STORAGE		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	29,334	XXX	
745867-10-1	PULTEGROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	60,589	XXX	
74736K-10-1	QORVO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	58,856	XXX	
754730-10-9	RAYMOND JAMES FINANCIAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,501	XXX	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		11/21/2022	VARIOUS	4,500.000	424,371	XXX	
758750-10-3	REGAL REXNORD CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	25,869	XXX	
758849-10-3	REGENCY CENTERS CORP		11/21/2022	VARIOUS	1,000.000	63,755	XXX	

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
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/24/2022	THE NORTHERN TRUST COMPANY	200.000	122,498	XXX	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	69,117	XXX	
760759-10-0	REPUBLIC SERVICES INC		11/21/2022	VARIOUS	300.000	40,072	XXX	
761152-10-7	RESMED INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	44,672	XXX	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		02/04/2022	VARIOUS	4,200.000	118,548	XXX	
776696-10-6	ROPER TECHNOLOGIES INC		11/21/2022	VARIOUS	300.000	127,290	XXX	
78409V-10-4	S&P GLOBAL INC		11/21/2022	VARIOUS	900.000	308,219	XXX	
78442P-10-6	SLM CORP		07/28/2022	VARIOUS	7,300.000	112,903	XXX	
80007P-86-9	SANDRIDGE ENERGY INC		09/28/2022	VARIOUS	13,900.000	186,431	XXX	
806407-10-2	HENRY SCHEIN INC		11/21/2022	VARIOUS	500.000	39,313	XXX	
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,879	XXX	
81211K-10-0	SEALED AIR CORP		11/21/2022	VARIOUS	4,700.000	259,454	XXX	
817565-10-4	SERVICE CORP INTERNATIONAL/US		11/21/2022	VARIOUS	900.000	62,667	XXX	
824348-10-6	SHERWIN-WILLIAMS CO/THE		06/24/2022	VARIOUS	500.000	115,626	XXX	
827048-10-9	SILGAN HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	16,981	XXX	
831865-20-9	A O SMITH CORP		11/21/2022	VARIOUS	1,200.000	70,651	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		11/02/2022	VARIOUS	20,900.000	1,067,268	XXX	
84857L-10-1	SPIRE INC		12/05/2022	VARIOUS	4,300.000	276,739	XXX	
84860W-30-0	SPIRIT REALTY CAPITAL INC		11/21/2022	VARIOUS	2,300.000	90,103	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP		04/05/2022	VARIOUS	5,300.000	318,227	XXX	
862121-10-0	STORE CAPITAL CORP		11/21/2022	VARIOUS	4,700.000	133,185	XXX	
871607-10-7	SYNOPSYS INC		11/21/2022	VARIOUS	600.000	191,971	XXX	
87162W-10-0	TD SYNNEX CORP		09/29/2022	VARIOUS	4,800.000	472,148	XXX	
872540-10-9	TJX COS INC/THE		11/21/2022	VARIOUS	6,100.000	388,672	XXX	
872590-10-4	T-MOBILE US INC		11/21/2022	VARIOUS	3,000.000	434,054	XXX	
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	75,605	XXX	
88162G-10-3	TETRA TECH INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	13,697	XXX	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		10/20/2022	VARIOUS	3,200.000	186,602	XXX	
892672-10-6	TRADEWEB MARKETS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	17,235	XXX	
89531P-10-5	TREX CO INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	22,381	XXX	
902494-10-3	TYSON FOODS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,300.000	85,149	XXX	
902681-10-5	UGI CORP		02/28/2022	VARIOUS	12,400.000	479,513	XXX	
902973-30-4	US BANCORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	2,000.000	86,883	XXX	
912909-10-8	UNITED STATES STEEL CORP		08/17/2022	VARIOUS	34,800.000	749,099	XXX	
91347P-10-5	UNIVERSAL DISPLAY CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	32,429	XXX	
920253-10-1	VALMONT INDUSTRIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	22,636	XXX	
922475-10-8	VEEVA SYSTEMS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	800.000	146,011	XXX	
92343V-10-4	VERIZON COMMUNICATIONS INC		06/24/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	4,350.000	214,813	XXX	
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/24/2022	VARIOUS	1,850.000	535,605	XXX	
925652-10-9	VICI PROPERTIES INC		06/24/2022	VARIOUS	5,300.000	160,708	XXX	
92840M-10-2	VISTRA CORP		10/21/2022	VARIOUS	3,800.000	80,582	XXX	
929160-10-9	VULCAN MATERIALS CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	58,329	XXX	
942622-20-0	WATSCO INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	24,030	XXX	
95040Q-10-4	WELLTOWER INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,700.000	115,152	XXX	
95082P-10-5	WESCO INTERNATIONAL INC		12/22/2022	VARIOUS	3,000.000	337,336	XXX	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	22,474	XXX	
96208T-10-4	WEX INC		11/21/2022	VARIOUS	1,700.000	267,827	XXX	
97650W-10-8	WINTRUST FINANCIAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	57,745	XXX	

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
980745-10-3	WOODWARD INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,751	XXX	
98390M-10-3	XPERI HOLDING CORP		02/10/2022	J.P. MORGAN CLEARING CORP	300.000	4,961	XXX	
988498-10-1	YUM! BRANDS INC		06/24/2022	VARIOUS	600.000	68,652	XXX	
989207-10-5	ZEBRA TECHNOLOGIES CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	25,462	XXX	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	16,222	XXX	
G0176J-10-9	ALLEGION PLC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	11,281	XXX	
G0450A-10-5	ARCH CAPITAL GROUP LTD		06/24/2022	VARIOUS	2,300.000	103,182	XXX	
G29183-10-3	EATON CORP PLC		11/21/2022	VARIOUS	800.000	115,362	XXX	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		03/29/2022	VARIOUS	20,700.000	454,182	XXX	
G5494J-10-3	LINDE PLC	D	11/21/2022	VARIOUS	900.000	278,922	XXX	
G5960L-10-3	MEDTRONIC PLC		06/24/2022	VARIOUS	2,200.000	198,489	XXX	
G6564A-10-5	NOMAD FOODS LTD	D	10/24/2022	VARIOUS	24,800.000	456,814	XXX	
G6700G-10-7	NVENT ELECTRIC PLC		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	38,007	XXX	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	11/21/2022	VARIOUS	500.000	81,005	XXX	
G7S00T-10-4	PENTAIR PLC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	13,475	XXX	
G9456A-10-0	GOLAR LNG LTD	D	12/23/2022	VARIOUS	19,100.000	300,174	XXX	
G96629-10-3	WILLIS TOWERS WATSON PLC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	117,085	XXX	
G97822-10-3	PERRIGO CO PLC		12/08/2022	VARIOUS	47,400.000	1,636,172	XXX	
H1467J-10-4	CHUBB LTD		06/24/2022	SSB-CUSTODIAN SSBCUSTO	700.000	136,171	XXX	
L72967-10-9	ORION ENGINEERED CARBONS SA	D	12/23/2022	JEFFERIES & COMPANY JEFFERIE	5,000.000	83,038	XXX	
L72967-10-9	ORION ENGINEERED CARBONS SA	D	12/23/2022	VARIOUS	28,200.000	454,483	XXX	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		12/21/2022	VARIOUS	11,900.000	327,675	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						60,344,810	XXX	
Common Stocks: Mutual Funds Designations Assigned by the SVO								
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		03/30/2022	CHICAGO MUTUAL FUNDS	8,429.700	130,998	XXX	
55273E-64-0	MFS EMERGING MARKETS DEBT FUND		12/07/2022	CHICAGO MUTUAL FUNDS	1,706,484.640	20,000,000	XXX	
552746-36-4	MFS EMERGING MARKETS DEBT FUND		12/15/2022	CHICAGO MUTUAL FUNDS	5,913,291.700	70,000,000	XXX	
5319999999 – Common Stocks: Mutual Funds Designations Assigned by the SVO						90,130,998	XXX	
Common Stocks: Closed-End Funds Designations Assigned by the SVO								
09247F-10-0	BLACKROCK INCOME TRUST INC		09/23/2022	Northern Trust Corp	67,001.000	300,988	XXX	
09247F-20-9	BLACKROCK INCOME TRUST INC		12/28/2022	Northern Trust Corp	8,272.000	101,036	XXX	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		10/19/2022	VARIOUS	30,901.000	501,084	XXX	
09249E-10-1	BLACKROCK CORE BOND TRUST		12/28/2022	Northern Trust Corp	150,023.000	1,610,199	XXX	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		04/18/2022	VARIOUS	79,328.000	1,087,909	XXX	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		08/02/2022	Northern Trust Corp	22,900.000	289,841	XXX	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		09/16/2022	VARIOUS	48,094.000	515,119	XXX	
09662E-10-9	BNY MELLON STRATEGIC MUNICIPAL BOND FUND INC		08/04/2022	Northern Trust Corp	2,000.000	13,416	XXX	
233368-10-9	DWS MUNICIPAL INCOME TRUST		11/08/2022	VARIOUS	132,600.000	1,270,303	XXX	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		04/08/2022	VARIOUS	5,020.000	88,906	XXX	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		12/29/2022	VARIOUS	100,251.000	1,088,531	XXX	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		06/10/2022	SOUTHWEST SECURITIES	26,437.000	299,357	XXX	
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		05/24/2022	VARIOUS	97,949.000	1,017,648	XXX	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND		12/21/2022	VARIOUS	78,077.000	896,292	XXX	
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR		09/26/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	15,300.000	235,689	XXX	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		12/28/2022	VARIOUS	146,611.000	1,748,756	XXX	
45781W-10-9	INSIGHT SELECT INCOME FUND		09/29/2022	VARIOUS	138,400.000	2,454,160	XXX	
46131J-10-3	INVESCO MUNICIPAL TRUST		09/20/2022	Northern Trust Corp	136,856.000	1,417,721	XXX	

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
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		12/30/2022	Northern Trust Corp	128,300.000	1,366,502	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		12/27/2022	VARIOUS	83,514.000	832,327	XXX	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		12/27/2022	Northern Trust Corp	90,670.000	811,870	XXX	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST		11/16/2022	Northern Trust Corp	13,667.000	141,114	XXX	
46132L-10-7	INVESCO BOND FUND		06/09/2022	VARIOUS	22,557.000	410,364	XXX	
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		09/07/2022	Northern Trust Corp	63,798.000	544,012	XXX	
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND		10/25/2022	VARIOUS	30,612.000	239,046	XXX	
552727-10-9	MFS CHARTER INCOME TRUST		09/06/2022	SOUTHWEST SECURITIES	160,653.000	1,152,368	XXX	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		12/14/2022	VARIOUS	183,316.000	594,758	XXX	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		12/27/2022	VARIOUS	132,709.000	1,628,494	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		12/02/2022	VARIOUS	81,668.000	926,888	XXX	
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND		11/03/2022	VARIOUS	12,300.000	141,710	XXX	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		09/07/2022	Northern Trust Corp	18,300.000	236,531	XXX	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		09/07/2022	VARIOUS	21,900.000	295,233	XXX	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND		12/29/2022	VARIOUS	87,300.000	1,042,622	XXX	
67072B-10-7	NUVEEN GEORGIA QUALITY MUNICIPAL INCOME FUND		10/31/2022	Northern Trust Corp	27,100.000	259,086	XXX	
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		09/23/2022	SOUTHWEST SECURITIES	191,887.000	1,433,728	XXX	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		10/31/2022	Northern Trust Corp	34,186.000	515,804	XXX	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		12/30/2022	Northern Trust Corp	13,900.000	257,974	XXX	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		10/31/2022	VARIOUS	155,502.000	954,696	XXX	
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND		09/16/2022	SOUTHWEST SECURITIES	2,799.000	52,816	XXX	
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND		12/21/2022	VARIOUS	61,130.000	1,054,869	XXX	
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND		12/09/2022	VARIOUS	48,518.000	583,842	XXX	
670980-10-1	NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND		12/09/2022	VARIOUS	62,637.000	785,307	XXX	
746853-10-0	PUTNAM PREMIER INCOME TRUST		06/08/2022	VARIOUS	121,005.000	475,521	XXX	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST		12/23/2022	VARIOUS	637,021.000	2,279,199	XXX	
872340-10-4	TCW STRATEGIC INCOME FUND INC		12/05/2022	Northern Trust Corp	3,200.000	15,187	XXX	
957664-10-5	WESTERN ASSET PREMIER BOND FUND		06/07/2022	VARIOUS	1,400.000	16,092	XXX	
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND		03/30/2022	VARIOUS	29,030.000	356,173	XXX	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		10/12/2022	VARIOUS	21,436.000	242,861	XXX	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		10/12/2022	Northern Trust Corp	24,135.000	297,898	XXX	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		10/13/2022	VARIOUS	46,918.000	785,884	XXX	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		10/13/2022	J.P. MORGAN SECURITIES LLC-514105	2,366.000	40,553	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						35,708,279	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						186,184,087	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						21,266,689	XXX	
5989999999 – Subtotals - Common Stocks						207,450,775	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						231,653,232	XXX	
6009999999 – Totals						576,172,320	XXX	1,193,397

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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		12/01/2022	MBS PAYDOWN	XXX	89,594	89,594	94,074	93,351		(203)		(203)		89,594				1,697	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		12/01/2022	MBS PAYDOWN	XXX	2,668	2,668	2,733	2,695		(2)		(2)		2,668				73	09/15/2032
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		12/01/2022	MBS PAYDOWN	XXX	3,201	3,201	3,218	3,214		(1)		(1)		3,201				62	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		12/01/2022	MBS PAYDOWN	XXX	4,511	4,511	4,519	4,515		(1)		(1)		4,511				142	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		11/29/2022	VARIOUS	XXX	223,545	236,505	246,880	242,689		(1,914)		(1,914)		240,775		(17,230)	(17,230)	7,239	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	251,314	256,589	246,279	253,446		(400)		(400)		253,046		(1,732)	(1,732)	10,387	05/20/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	2,906	2,906	2,904	2,904		1		1		2,906				57	03/16/2033
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		11/29/2022	VARIOUS	XXX	85,154	87,101	87,198	87,141		(25)		(25)		87,116		(1,962)	(1,962)	1,279	10/20/2040
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	98,554	98,554	103,297	101,288		(254)		(254)		98,554				865	11/20/2042
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	271,005	271,005	260,927	266,684		2,138		2,138		271,005				920	07/16/2043
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	176,418	176,418	175,646	175,626		147		147		176,418				1,574	12/16/2042
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	439,104	439,104	430,322	432,760		3,033		3,033		439,104				6,098	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	374,937	374,937	372,198	372,991		274		274		374,937				6,456	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	97,220	97,220	95,439	96,199		248		248		97,220				1,137	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	196,510	196,510	189,263	191,647		1,476		1,476		196,510				3,452	04/16/2052
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	124,490	124,490	131,960	130,679		(1,023)		(1,023)		124,490				1,433	03/16/2035
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	238,513	238,513	229,606	232,732		1,099		1,099		238,513				2,349	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	397,521	397,521	385,036	389,531		1,519		1,519		397,521				4,085	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	325,462	325,462	317,427	319,492		3,001		3,001		325,462				5,540	07/16/2051
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	663,198	663,198	652,110	651,729		9,866		9,866		663,198				6,562	05/16/2059

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	99,711	99,711	97,717	96,090		1,813		1,813		99,711				1,318	11/16/2053
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	763,948	763,948	747,475	748,755		7,094		7,094		763,948				10,672	10/16/2047
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	214,954	214,954	217,271	217,204		(135)		(135)		214,954				1,730	09/16/2039
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	209,744	209,744	211,612	211,223		(635)		(635)		209,744				2,925	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	911,083	911,083	852,717	897,406		3,609		3,609		911,083				8,162	09/20/2046
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	159,414	159,414	156,207	156,221		178		178		159,414				1,117	09/16/2039
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	26,819	26,819	25,407			13		13		26,819				50	03/16/2047
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	628,115	628,115	666,881	648,135		(6,618)		(6,618)		628,115				4,887	10/20/2048
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	597,654	597,654	612,969	609,244		(1,669)		(1,669)		597,654				3,172	04/20/2050
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	289,328	289,328	301,082	299,642		(2,375)		(2,375)		289,328				2,845	03/20/2049
38382J-WY-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	310,520	310,520	321,971	334,637		(21,009)		(21,009)		310,520				3,001	10/20/2042
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	867,875	867,875	883,741	883,299		(1,972)		(1,972)		867,875				3,650	01/20/2051
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	925,634	925,634	920,427	921,349		751		751		925,634				2,951	08/20/2050
912803-FT-5	STRIP PRINC 0 15/11/50		01/07/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	1,937,196	3,600,000	2,133,468	2,136,639		1,057		1,057		2,137,696		(200,500)	(200,500)		11/15/2050
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	840,557	792,392	765,451	792,290	(116,965)	(8,405)		(125,370)		666,919		173,638	173,638	19,198	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	853,869	796,725	739,815	796,523	(113,427)	(6,318)		(119,746)		676,771		177,097	177,097	16,255	01/15/2026
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,201,299	1,171,320	1,119,067	1,181,105	(76,591)	(3,662)		(80,253)		1,100,834		100,465	100,465	3,703	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,214,407	1,184,990	1,119,039	1,180,059	(76,525)	(5,930)		(82,455)		1,097,585		116,822	116,822	6,044	01/15/2028
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		05/24/2022	VARIOUS	XXX	6,324,301	6,148,315	5,419,569	5,932,659	(507,458)	(1,097)		(508,555)		5,424,104		900,197	900,197	21,274	04/15/2023
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,216,558	1,157,600	1,136,185	1,191,750	(77,426)	(8,343)		(85,769)		1,105,955		110,603	110,603	10,333	01/15/2029
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		04/08/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	4,316,824	4,133,344	4,320,303	4,345,472	(47,894)	(36,119)		(84,013)		4,261,460		55,364	55,364	10,115	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,130,425	1,120,150	1,074,676	1,136,575	(73,674)	(2,960)		(76,634)		1,059,926		70,499	70,499	2,361	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		05/24/2022	VARIOUS	XXX	1,273,043	1,227,990	1,094,702	1,190,607	(102,563)	(1,070)		(103,633)		1,086,974		186,069	186,069	6,470	01/15/2024
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,245,230	1,234,080	1,121,399	1,187,792	(76,929)	(4,036)		(80,965)		1,106,815		138,416	138,416	3,147	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,261,457	1,230,140	1,149,435	1,209,889	(78,502)	(6,905)		(85,407)		1,124,460		136,998	136,998	7,843	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,218,096	1,195,350	1,116,083	1,182,551	(76,600)	(2,549)		(79,149)		1,103,390		114,706	114,706	1,260	07/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
912828-SV-3	US TREASURY N/B 1.75 15/05/22		05/14/2022	MATURITY	XXX	1,600,000	1,600,000	1,627,813	1,601,744		(1,744)		(1,744)		1,600,000				14,000	05/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		03/15/2022	STIFEL NICOLAUS & CO,INCORORATED	XXX	7,306,696	7,032,268	6,228,715	6,933,667	(628,334)	2,771		(625,563)		6,308,104		998,592	998,592	5,811	01/15/2023
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,215,029	1,186,150	1,123,803	1,187,368	(76,967)	(3,384)		(80,351)		1,107,008		108,021	108,021	3,750	01/15/2027
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		08/01/2022	STIFEL NICOLAUS AND CO	XXX	7,246,954	7,159,257	6,133,604	6,762,153	(586,933)	1,950		(584,983)		6,177,170		1,069,783	1,069,783	24,467	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,241,171	1,231,000	1,082,888	1,165,632	(83,606)	(258)		(83,864)		1,081,767		159,405	159,405	1,570	07/15/2024
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,248,989	1,208,240	1,136,381	1,199,276	(77,769)	(3,754)		(81,523)		1,117,744		131,245	131,245	3,820	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,217,019	1,164,450	1,130,443	1,186,752	(77,072)	(7,922)		(84,994)		1,101,733		115,286	115,286	8,909	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		05/24/2022	VARIOUS	XXX	4,895,386	4,661,378	4,801,001	4,887,184	(112,622)	(9,520)		(122,142)		4,765,034		130,352	130,352	2,107	10/15/2024
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,107,341	1,113,660	1,058,644	1,121,940	(72,658)	(2,361)		(75,019)		1,046,912		60,429	60,429	1,174	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,137,771	1,131,610	1,047,135	1,103,649	(68,967)	(6,148)		(75,115)		1,028,519		109,252	109,252	1,105	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,113,643	1,117,540	1,128,049	1,184,622	(69,944)	(5,120)		(75,063)		1,109,531		4,111	4,111	1,178	07/15/2030
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,137,576	1,126,510	1,083,321	1,131,735	(66,992)	(10,725)		(77,716)		1,053,988		83,588	83,588	1,100	10/15/2025
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,124,403	1,122,850	1,122,165	1,169,397	(55,043)	(7,408)		(62,451)		1,106,922		17,481	17,481	1,432	01/15/2031
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,121,768	1,114,570	1,114,516	1,153,733	(54,513)	(14,451)		(68,963)		1,084,737		37,030	37,030	1,088	04/15/2026
0109999999 – Bonds: U.S. Governments						66,817,630	67,052,684	62,174,181	65,327,278	(3,455,972)	(156,383)		(3,612,355)		61,733,603		5,084,027	5,084,027	287,399	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
419792-PH-3	HAWAII ST 5		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	515,000	515,000	578,793	524,512		(9,512)		(9,512)		515,000				25,750	11/01/2023
419792-PR-1	HAWAII ST 5		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	485,000	485,000	545,077	493,958		(8,958)		(8,958)		485,000				24,250	11/01/2023
93974C-Y9-5	WASHINGTON ST 5		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,286,600	2,022,488		(22,488)		(22,488)		2,000,000				100,000	08/01/2027
97705L-U9-6	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,872,930	1,514,635		(14,514)		(14,514)		1,500,121		(121)	(121)	37,500	05/01/2026
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						4,500,000	4,500,000	5,283,400	4,555,594		(55,473)		(55,473)		4,500,121		(121)	(121)	187,500	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
199491-6X-4	COLUMBUS OH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,256,430	1,017,973		(17,973)		(17,973)		1,000,000				50,000	02/15/2025
249002-AD-8	DENTON TX INDEP SCH DIST 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,455,440	2,032,428		(32,428)		(32,428)		2,000,000				100,000	08/15/2028
403755-B3-4	GWINNETT CNTY GA SCH DIST 5		02/01/2022	MATURITY	XXX	1,000,000	1,000,000	1,205,590	1,002,327		(2,327)		(2,327)		1,000,000				25,000	02/01/2022
438670-F4-8	HONOLULU CITY & CNTY HI 5		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,315,800	2,034,431		(34,431)		(34,431)		2,000,000				100,000	11/01/2028
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	130,000	130,000	130,000	130,000						130,000				6,513	12/01/2025
545896-7Q-9	LOUDOUN CNTY VA 5		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	964,631	862,974		(12,974)		(12,974)		850,000				42,500	12/01/2025
564386-FK-1	MANSFIELD TX INDEP SCH DIST 5		02/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,810,470	1,504,594		(4,594)		(4,594)		1,500,000				37,500	02/15/2028
574480-NW-5	MARYSVILLE OH EXEMPTED VLG SCH 5		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,425,000	1,425,000	1,735,964	1,456,906		(31,906)		(31,906)		1,425,000				71,250	12/01/2027

SCHEDULE D - PART 4

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
613664-4J-7	MONTGOMERY CNTY TN 5		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,995,455	1,756,898		(6,898)		(6,898)		1,750,000				43,750	04/01/2025
717087-TB-6	PFLUGERVILLE TX 5		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,960,000	1,960,000	2,277,951	1,985,257		(25,257)		(25,257)		1,960,000				98,000	08/01/2027
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5		10/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,505,000	1,505,000	1,811,930	1,531,298		(26,298)		(26,298)		1,505,000				75,250	10/01/2030
97705M-HT-5	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	16,201	15,091		(90)		(90)		15,001		(1)	(1)	375	05/01/2025
97705M-HX-6	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	985,000	985,000	1,081,826	992,252		(7,192)		(7,192)		985,060		(60)	(60)	24,625	05/01/2025
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						16,120,000	16,120,000	19,057,687	16,322,428		(202,367)		(202,367)		16,120,061		(61)	(61)	674,763	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	61,916	61,916	64,780	63,927		(275)		(275)		61,916				594	08/15/2042
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		12/01/2022	MBS PAYDOWN	XXX	545,747	545,747	581,477	617,918		(1,381)		(1,381)		545,747				6,862	03/01/2048
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	448,072	448,072	487,278	491,383		(5,927)		(5,927)		448,072				4,189	10/15/2042
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2022	MBS PAYDOWN	XXX	424,111	424,111	450,220	457,899		(5,727)		(5,727)		424,111				3,680	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		12/01/2022	MBS PAYDOWN	XXX	491,698	491,698	523,351	525,018		(3,668)		(3,668)		491,698				4,336	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2022	MBS PAYDOWN	XXX	905,110	905,110	955,457	959,659		(6,439)		(6,439)		905,110				10,265	09/01/2050
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27		01/14/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	4,500,000	4,500,000	4,541,175	4,503,314		(3,314)		(3,314)		4,500,000				46,800	01/14/2027
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		12/01/2022	MBS PAYDOWN	XXX	405,613	405,613	425,260	424,631		(1,581)		(1,581)		405,613				3,524	12/01/2035
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	68,784	68,784	66,153	67,027		316		316		68,784				496	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	131,422	131,422	131,422	131,422						131,422				2,123	10/25/2026
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	473,679	473,679	484,633	473,824		(43)		(43)		473,679				9,315	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	59,291	59,291	58,772	58,974		59		59		59,291				384	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	78,973	78,973	84,427	81,231		(309)		(309)		78,973				953	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,596,123	1,601,439	1,696,779	1,613,840		(5,495)		(5,495)		1,608,345		(12,222)	(12,222)	37,390	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	46,735	46,735	48,835	47,672		(119)		(119)		46,735				303	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	47,502	47,502	47,643	47,574		(11)		(11)		47,502				408	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	225,481	225,481	214,630	219,213		261		261		225,481				151	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	137,796	165,889	155,400	153,972		1,218		1,218		155,190		(17,394)	(17,394)	2,329	04/25/2043
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.		12/01/2022	VARIOUS	XXX	135,477	140,887	151,260	149,462		(2,107)		(2,107)		147,355		(11,879)	(11,879)	5,138	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	297,802	301,945	315,337	312,371		(1,629)		(1,629)		310,741		(12,940)	(12,940)	6,802	05/25/2033
3136AF-J2-1	FANNIE MAE 3 POOL ID N.A.		11/29/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	744,047	825,000	841,506	826,708		(710)		(710)		825,998		(81,952)	(81,952)	24,819	08/25/2042
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,801,759	1,809,616	1,916,314	1,842,917		(8,987)		(8,987)		1,833,930		(32,171)	(32,171)	42,008	01/25/2030
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,509,056	1,509,056	1,550,319	1,513,279		(1,804)		(1,804)		1,509,056				19,732	09/25/2038
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	43,842	44,225	45,703	45,196		(509)		(509)		44,687		(844)	(844)	733	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	553,983	553,983	581,639	556,377		(1,470)		(1,470)		553,983				8,411	04/25/2030
3136AY-6S-7	FANNIEMAE-ACES 2.5637 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	696,447	696,447	745,198	731,086		(13,849)		(13,849)		696,447				10,020	11/25/2024
3136B2-7L-0	FANNIEMAE-ACES 3.5813 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	130,024	130,024	152,036	146,784		(2,492)		(2,492)		130,024				2,519	08/25/2028
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	698,727	698,727	738,249	737,913		(6,281)		(6,281)		698,727				6,172	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	195,607	195,607	202,025	201,627		(1,066)		(1,066)		195,607				1,952	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	337,349	337,349	335,965	336,223		194		194		337,349				3,992	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	323,657	323,657	327,538	326,931		(635)		(635)		323,657				4,643	09/25/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	769,109	769,109	774,157	769,831		(242)		(242)		769,109				12,863	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,005,743	1,005,743	1,070,173	1,068,819		(6,226)		(6,226)		1,005,743				9,644	11/25/2059
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	334,266	334,266	355,393	351,800		(3,056)		(3,056)		334,266				5,271	08/25/2029
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	186,348	186,348	191,705	191,181		(836)		(836)		186,348				903	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	690,676	690,676	702,655	702,233		(2,158)		(2,158)		690,676				3,655	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	266,463	266,463	294,192	296,796		(5,051)		(5,051)		266,463				4,053	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	360,437	360,437	371,813	371,199		(661)		(661)		360,437				2,818	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,323,359	1,323,359	1,359,751	1,386,033		(4,533)		(4,533)		1,323,359				9,372	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	499,104	499,104	505,342	505,156		(507)		(507)		499,104				2,478	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	389,733	389,733	405,018	403,937		(962)		(962)		389,733				3,398	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	318,456	318,456	321,491	321,513		(161)		(161)		318,456				2,057	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	807,037	807,037	804,389	804,818		327		327		807,037				3,419	05/25/2050
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	194,515	194,515	200,654			(375)		(375)		194,515				2,350	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	780,292	780,292	779,439			81		81		780,292				8,029	10/25/2051
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	234,800	234,800	237,221			(88)		(88)		234,800				2,275	03/25/2049
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	47,314	47,314	47,137			3		3		47,314				213	06/25/2045
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2022	MBS PAYDOWN	XXX	7,349	7,349	7,265	7,288		9		9		7,349				197	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311		05/05/2022	VARIOUS	XXX	24,778	24,242	27,473	26,126		(371)		(371)		25,755		(977)	(977)	599	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		12/01/2022	MBS PAYDOWN	XXX	14,712	14,712	15,935	14,945		(210)		(210)		14,712				363	02/01/2023
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	398,175	398,175	418,831	404,937		(1,055)		(1,055)		398,175				6,796	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	113,876	113,876	115,940	114,449		(177)		(177)		113,876				1,626	11/15/2025
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	VARIOUS	XXX	327,508	340,321	339,753	340,067		(2,115)		(2,115)		337,951		(10,443)	(10,443)	5,555	02/15/2041
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	1,984,165	2,000,000	1,970,246	1,998,463		28,239		28,239		2,026,702		(42,537)	(42,537)	38,885	09/15/2026
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	52,245	52,245	51,461	51,904		78		78		52,245				370	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	40,987	40,987	43,933	42,718		(226)		(226)		40,987				1,088	03/15/2042
3137AN-JP-1	FREDDIE MAC 0 POOL ID N.A.		12/01/2022	VARIOUS	XXX	98,257	132,554	124,579	125,209		151		151		125,359		(27,102)	(27,102)	128	11/15/2040
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,361,888	1,361,888	1,361,888	1,361,888						1,361,888				11,063	01/15/2031
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	VARIOUS	XXX	59,048	60,717	60,790	60,755		(1,071)		(1,071)		59,684		(635)	(635)	667	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	129,318	133,862	134,696	134,307		(2,261)		(2,261)		132,046		(2,728)	(2,728)	2,643	11/15/2041
3137AT-GL-0	FREDDIE MAC 0.4399 POOL ID N.A.		11/01/2022	MBS PAYDOWN	XXX	108,188	108,188	109,729	110,010		(156)		(156)		108,188				509	11/15/2040
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	VARIOUS	XXX	457,200	493,565	483,241	485,817		3,120		3,120		488,937		(31,737)	(31,737)	8,741	11/15/2032
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX			73,915	67,651		(9,604)		(9,604)						7,104	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,157,698	1,157,698	1,238,194	1,179,449		(12,725)		(12,725)		1,157,698				15,187	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	98,365	98,365	96,521	97,342		188		188		98,365				629	06/15/2028
3137B8-RZ-2	FREDDIE MAC 3 POOL ID N.A.		02/01/2022	MBS PAYDOWN	XXX	158,838	158,838	162,362	159,231		(394)		(394)		158,838				674	12/15/2032
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.		04/01/2022	MBS PAYDOWN	XXX	692,744	692,744	710,170	694,023		(1,279)		(1,279)		692,744				5,592	03/15/2027
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.		11/01/2022	MBS PAYDOWN	XXX	133,712	133,712	136,496	134,833		(1,122)		(1,122)		133,712				1,537	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	15,954	15,954	15,966	15,957		(1)		(1)		15,954				114	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,116,056	1,116,056	1,114,312	1,115,966		42		42		1,116,056				13,618	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	85,771	85,771	96,305	95,336		(447)		(447)		85,771				691	12/15/2053
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	VARIOUS	XXX	806,799	839,881	865,328	844,004		(21,293)		(21,293)		822,711		(15,911)	(15,911)	23,687	09/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3137BK-ZY-9	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	VARIOUS	XXX	2,798,326	2,845,000	2,860,041	2,846,816		(13,255)		(13,255)		2,833,561		(35,235)	(35,235)	65,147	10/15/2040
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	223,132	223,132	231,410	232,628		(2,671)		(2,671)		223,132				2,321	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,249,024	1,249,024	1,261,319	1,250,698		(548)		(548)		1,249,024				13,393	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	389,074	389,074	402,448	401,330		(968)		(968)		389,074				3,070	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	387,373	387,373	401,627	399,573		(1,067)		(1,067)		387,373				3,194	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	225,349	225,349	233,624	233,146		(553)		(553)		225,349				1,801	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	393,298	393,298	408,170	406,644		(1,095)		(1,095)		393,298				3,161	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	85,946	85,946	90,593	86,987		(260)		(260)		85,946				1,387	11/15/2028
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	309,976	309,976	316,175	315,735		(380)		(380)		309,976				2,822	03/25/2051
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	1,062,570	1,062,570	1,088,969	1,065,586		(2,519)		(2,519)		1,062,570				23,790	11/15/2029
3137FJ-QR-3	FREDDIE MAC 4 POOL ID N.A.		04/01/2022	MBS PAYDOWN	XXX	374,306	374,306	390,799	382,212		(7,906)		(7,906)		374,306				2,503	02/15/2039
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	2,069,218	2,069,218	2,152,957	2,083,382		(5,718)		(5,718)		2,069,218				35,248	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	273,405	273,405	308,003	281,512		(1,573)		(1,573)		273,405				3,662	01/15/2049
3137FK-WD-4	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	9,414	9,414	10,344	10,007		(198)		(198)		9,414				248	01/25/2026
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	211,435	211,435	217,447	217,038		(1,041)		(1,041)		211,435				1,566	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	311,190	311,190	322,082	320,235		(837)		(837)		311,190				2,515	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	424,167	424,167	445,507	443,547		(1,825)		(1,825)		424,167				4,519	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	729,168	729,168	750,587	751,126		(4,032)		(4,032)		729,168				6,285	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	583,335	583,335	607,762	608,405		(4,604)		(4,604)		583,335				5,587	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	729,168	729,168	786,932	783,869		(10,047)		(10,047)		729,168				9,777	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	383,939	383,939	388,438	388,430		(210)		(210)		383,939				2,773	11/25/2050
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	255,156	255,156	264,405			(740)		(740)		255,156				3,374	09/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	298,744	298,744	301,498			(486)		(486)		298,744				3,136	11/25/2049
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	89,245	89,245	89,245							89,245				336	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	167,885	167,885	167,413			9		9		167,885				732	06/25/2047
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		12/01/2022	MBS PAYDOWN	XXX	50,874	50,874	55,350	54,244		(506)		(506)		50,874				819	10/01/2027
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		05/05/2022	VARIOUS	XXX	35,455	34,745	37,284	36,806		(200)		(200)		36,606		(1,151)	(1,151)	725	12/15/2034
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,355,448	1,362,426	1,432,099	1,396,852		(7,145)		(7,145)		1,389,708		(34,259)	(34,259)	30,636	05/25/2031
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	5,755	5,755	6,020	5,848		(24)		(24)		5,755				89	07/15/2039
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	365,297	368,428	382,109	376,203		(1,660)		(1,660)		374,543		(9,246)	(9,246)	8,193	12/25/2030
31398T-B8-3	FANNIE MAE 4.5 POOL ID N.A.		11/29/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,912,500	4,000,000	4,472,808	4,274,654		(44,777)		(44,777)		4,229,878		(317,378)	(317,378)	180,500	08/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		05/05/2022	VARIOUS	XXX	38,533	37,314	41,765	41,001		(400)		(400)		40,600		(2,068)	(2,068)	867	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		05/05/2022	VARIOUS	XXX	16,046	15,815	17,484	16,941		(197)		(197)		16,744		(698)	(698)	306	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		11/29/2022	VARIOUS	XXX	29,114	28,674	30,401	30,229		(373)		(373)		29,855		(741)	(741)	1,416	05/01/2036
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		12/01/2022	MBS PAYDOWN	XXX	68,124	68,124	77,959	75,464		(877)		(877)		68,124				1,276	05/01/2029
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		12/01/2022	MBS PAYDOWN	XXX	253,249	253,249	267,059	267,544		(962)		(962)		253,249				1,946	10/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		12/01/2022	MBS PAYDOWN	XXX	221,187	221,187	230,760	230,438		(503)		(503)		221,187				1,695	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2022	MBS PAYDOWN	XXX	44,471	44,471	48,571	46,440		(318)		(318)		44,471				911	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		12/01/2022	MBS PAYDOWN	XXX	9,247	9,247	9,997	9,416		(115)		(115)		9,247				198	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2022	MBS PAYDOWN	XXX	57,511	57,511	57,601	57,571		(6)		(6)		57,511				390	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2022	MBS PAYDOWN	XXX	35,957	35,957	37,024	36,712		(115)		(115)		35,957				558	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2022	MBS PAYDOWN	XXX	78,668	78,668	81,987	80,981		(348)		(348)		78,668				1,289	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2022	MBS PAYDOWN	XXX	18,441	18,441	19,017	18,799		(58)		(58)		18,441				287	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2022	MBS PAYDOWN	XXX	38,888	38,888	38,827	38,836		8		8		38,888				621	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2022	MBS PAYDOWN	XXX	32,738	32,738	34,651	34,044		(193)		(193)		32,738				434	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2022	MBS PAYDOWN	XXX	57,319	57,319	60,266	59,321		(295)		(295)		57,319				771	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2022	MBS PAYDOWN	XXX	51,190	51,190	52,693	52,047		(183)		(183)		51,190				664	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2022	MBS PAYDOWN	XXX	95,586	95,586	98,872	97,991		(342)		(342)		95,586				929	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2022	MBS PAYDOWN	XXX	48,392	48,392	49,587	49,305		(123)		(123)		48,392				483	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2022	MBS PAYDOWN	XXX	101,448	101,448	104,126	104,610		(572)		(572)		101,448				948	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		11/29/2022	VARIOUS	XXX	430,056	445,627	472,136	469,490		(5,847)		(5,847)		463,643		(33,588)	(33,588)	16,058	10/01/2040
349288-CQ-1	FORT WAYNE IN REDEV AUTH LEASE 5		04/25/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,490,000	1,490,000	1,689,302	1,492,070		(2,070)		(2,070)		1,490,000				54,219	02/01/2026
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,365,000	1,365,000	1,589,816	1,379,000		(14,000)		(14,000)		1,365,000				68,250	07/01/2032
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,550,000	1,550,000	1,820,894	1,573,492		(23,492)		(23,492)		1,550,000				77,500	08/15/2029
590545-MP-1	MESA AZ UTILITY SYS REVENUE 5		07/01/2022	MATURITY	XXX	1,000,000	1,000,000	1,109,130	1,004,438		(4,438)		(4,438)		1,000,000				50,000	07/01/2022
604146-AR-1	MINNESOTA ST GEN FUND REVENUE 5		10/20/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,091,500	1,002,104		(2,104)		(2,104)		1,000,000				56,806	03/01/2028
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5		08/29/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,177,080	1,011,233		(11,233)		(11,233)		1,000,000				56,111	07/15/2032
65854R-AZ-3	N CENTRL TX HLTH FAC DEV CORP 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,320,000	2,320,000	2,764,326	2,353,570		(33,570)		(33,570)		2,320,000				116,000	08/15/2025
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	956,735	852,405		(2,405)		(2,405)		850,000				21,250	09/01/2026
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,900,000	1,900,000	2,174,626	1,930,388		(30,388)		(30,388)		1,900,000				95,000	12/01/2031
682001-AM-4	OMAHA NE PUBLIC PWR DIST ELEC 5		02/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,210,000	2,210,000	2,503,874	2,213,191		(3,191)		(3,191)		2,210,000				55,250	02/01/2028
751100-HP-6	RALEIGH NC COMB ENTERPRISE SYS 5		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,635,000	1,635,000	1,791,502	1,638,609		(3,609)		(3,609)		1,635,000				40,875	03/01/2027
812728-SC-8	SEATTLE WA WTR SYS REVENUE 5		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,151,670	1,012,682		(12,682)		(12,682)		1,000,000				50,000	09/01/2024
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		10/05/2022	MBS PAYDOWN	XXX	64,725	64,725	64,725	64,725						64,725				938	10/05/2034
914318-V4-9	UNIV OF IDAHO ID REVENUES 5.25		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	102,217	92,211		66		66		92,277		7,723	7,723	2,625	04/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
914318-X4-7	UNIV OF IDAHO ID REVENUES 5.25		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,275,000	1,275,000	1,464,692	1,283,814		(8,814)		(8,814)		1,275,000				33,469	04/01/2039
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5		01/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,114,080	1,000,044		(44)		(44)		1,000,000				25,000	07/01/2025
92818M-DF-4	VIRGINIA ST RESOURCES AUTH INF 5		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,965,000	1,965,000	2,134,386	1,994,587		(29,587)		(29,587)		1,965,000				98,250	11/01/2031
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						78,977,171	79,404,644	84,531,438	78,890,614		(431,121)		(431,121)		79,705,281		(728,110)	(728,110)	1,848,803	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		08/23/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	342,000	400,000	400,000	397,000	3,000			3,000		400,000		(58,000)	(58,000)	16,056	03/15/2029
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		12/21/2022	MBS PAYDOWN	XXX	1,483,319	1,483,319	1,482,040			892		892		1,483,319				6,057	09/20/2024
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 20/04/26		06/09/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	169,313	175,000	175,000	175,000						175,000		(5,688)	(5,688)	6,230	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		08/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	118,750	125,000	125,000	125,000						125,000		(6,250)	(6,250)	5,830	04/20/2029
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28		04/11/2022	CORPORATE ACTIONS	XXX	407,000	407,000	407,000	397,843	9,158			9,158		407,000				13,680	03/01/2028
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28		11/18/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	243,313	300,000	300,000	300,000						300,000		(56,688)	(56,688)	19,694	11/15/2028
00827B-AA-4	AFFRIM HOLDINGS INC 0 15/11/26		01/27/2022	VARIOUS	XXX	308,617	417,000	416,788	374,883	41,836	4		41,840		416,723		(108,106)	(108,106)		11/15/2026
009066-AB-7	AIRBNB INC 0 15/03/26		04/25/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	362,398	390,000	383,670	381,615	2,481	445		2,926		384,541		(22,142)	(22,142)		03/15/2026
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		04/20/2022	WELLS FARGO BANK, N.A.	XXX	232,363	200,000	198,965	199,212		42		42		199,254		33,109	33,109	518	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		08/15/2022	MBS PAYDOWN	XXX	156,777	156,777	175,441	174,648		(1,281)		(1,281)		156,777				5,644	02/15/2029
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		03/02/2022	WELLS FARGO BANK, N.A.	XXX	169,969	175,000	151,875	154,970		332		332		155,301		14,667	14,667	4,716	02/15/2030
019736-AG-2	ALLISON TRANSMISSION INC 3.75 30/01/31		04/13/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	281,938	325,000	323,563	316,875	6,732	39		6,770		323,645		(41,708)	(41,708)	8,734	01/30/2031
021441-AF-7	ALTERA CORP 4.1 15/11/23		09/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,756,790	1,750,000	1,801,146	1,767,741		(21,086)		(21,086)		1,746,656		3,345	3,345	64,788	11/15/2023
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22		11/29/2022	MATURITY	XXX	250,000	250,000	252,514	250,336		(336)		(336)		250,000				6,250	11/29/2022
038222-AJ-4	APPLIED MATERIALS INC 3.9 01/10/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,587,657	2,630,000	2,723,539	2,677,051		(12,095)		(12,095)		2,664,956		(77,299)	(77,299)	121,659	10/01/2025
039653-AA-8	ARCOSA INC 4.375 15/04/29		09/20/2022	WELLS FARGO BANK, N.A.	XXX	220,000	250,000	250,938	250,688	215	(36)		178		250,866		(30,866)	(30,866)	10,239	04/15/2029
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22		01/14/2022	WELLS FARGO BANK, N.A. 8831400	XXX	1,437,818	1,280,000	1,329,450	1,281,856		(838)		(838)		1,281,019		156,799	156,799	22,400	02/01/2022
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		06/17/2022	VARIOUS	XXX	2,942,908	2,570,000	2,730,951	2,650,347		(8,939)		(8,939)		2,641,408		301,500	301,500	69,660	03/01/2024
05379B-AP-2	AVISTA CORP 5.125 01/04/22		04/01/2022	MATURITY	XXX	1,000,000	1,000,000	1,002,200	1,000,060		(60)		(60)		1,000,000				25,625	04/01/2022
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		12/20/2022	MBS PAYDOWN	XXX	780,110	780,110	780,049			17		17		780,110				5,273	02/20/2035
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22	D	02/24/2022	MATURITY	XXX	1,091,000	1,091,000	1,114,555	1,091,710		(710)		(710)		1,091,000				15,683	02/24/2022
070101-AH-3	BASIN ELECTRIC PWR COOP 4.75 26/04/47		12/07/2022	STIFEL NICOLAUS AND CO	XXX	811,640	1,000,000	1,068,380	1,062,740		(1,353)		(1,353)		1,061,387		(249,747)	(249,747)	53,174	04/26/2047
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27		10/04/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	479,500	700,000	476,824	709,425		(388)	232,213	(232,601)		476,824		2,676	2,676	45,952	08/15/2027
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24	C	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,220,880	2,300,000	2,334,331	2,313,686		(4,508)		(4,508)		2,309,178		(88,298)	(88,298)	90,563	10/08/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
08265T-AB-5	BENTLEY SYSTEMS INC 0.125 15/01/26		02/10/2022	Mizuho Securities USA	XXX	421,729	444,000	498,880	456,787	39,543	(1,515)		38,028		494,815		(73,086)	(73,086)	322	01/15/2026
09062X-AF-0	BIOGEN INC 4.05 15/09/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,533,700	2,600,000	2,724,326	2,657,383		(14,926)		(14,926)		2,642,458		(108,758)	(108,758)	129,578	09/15/2025
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		12/13/2022	VARIOUS	XXX	750,439	528,000	564,980	552,278		(5,777)		(5,777)		546,501		203,938	203,938	3,528	05/01/2025
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,271,620	1,400,000	1,360,039	1,378,876		3,924		3,924		1,382,800		(111,180)	(111,180)	45,665	10/01/2026
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23		08/24/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,422,209	1,474,476		12,014		12,014		1,486,490		13,510	13,510	32,542	05/10/2023
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29		03/04/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	589,691	552,000	547,446	548,467		73		73		548,540		3,460	3,460	49,056	07/26/2029
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22		08/15/2022	MATURITY	XXX	1,800,000	1,800,000	1,771,831	1,798,001		1,999		1,999		1,800,000				58,500	08/15/2022
112585-AH-7	BROOKFIELD ASSET MAN INC 4 15/01/25	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,202,525	2,250,000	2,291,548	2,266,081		(5,224)		(5,224)		2,260,857		(58,332)	(58,332)	125,750	01/15/2025
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	324,000	300,000	394,740	362,474		(7,279)		(7,279)		355,195		(31,195)	(31,195)	24,919	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,103,400	2,000,000	2,544,106	2,208,441		(44,410)		(44,410)		2,164,031		(60,631)	(60,631)	180,660	02/15/2026
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		12/15/2022	MBS PAYDOWN	XXX	87,359	87,359	84,752			264		264		87,359				994	06/15/2037
1248EP-CN-1	CCO HLDGS LLC/CAP CORP 4.5 01/05/32		02/09/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	506,625	525,000	551,250	540,094	7,659	(264)		7,395		547,489		(40,864)	(40,864)	6,563	05/01/2032
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29		07/06/2022	CORPORATE ACTIONS	XXX	430,313	425,000	425,000	425,000						425,000		5,313	5,313	18,036	05/15/2029
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		12/15/2022	MBS PAYDOWN	XXX	2,552	2,552	2,552	2,552						2,552				33	08/15/2051
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A		12/15/2022	MBS PAYDOWN	XXX	13,123	13,123	13,122							13,123				130	08/15/2062
12572Q-AE-5	CME GROUP INC 3 15/09/22		03/31/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	806,568	800,000	826,011	803,678		(1,291)		(1,291)		802,387		(2,387)	(2,387)	19,635	09/15/2022
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		12/06/2022	VARIOUS	XXX	843,533	821,786	887,230	862,029		(7,779)		(7,779)		854,250		(10,717)	(10,717)	54,295	01/10/2030
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2022	MBS PAYDOWN	XXX	54,899	54,899	56,114	56,086		(98)		(98)		54,899				544	02/28/2034
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	511,400	500,000	588,656	568,700		(4,595)		(4,595)		564,105		(52,705)	(52,705)	35,378	03/15/2033
141781-AC-8	CARGILL INC 7.375 01/10/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	762,483	725,000	921,009	820,634		(22,726)		(22,726)		797,908		(35,426)	(35,426)	63,420	10/01/2025
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27		11/09/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	92,250	100,000	110,250			(1,625)		(1,625)		108,593		(16,343)	(16,343)	7,763	08/01/2027
149123-BN-0	CATERPILLAR INC 6.05 15/08/36		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,112,100	1,000,000	1,291,620	1,232,865		(11,256)		(11,256)		1,221,608		(109,508)	(109,508)	79,490	08/15/2036
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27	D	07/18/2022	HSBC SECS NEW YORK HSBCSENY	XXX	194,300	200,000	208,750	207,350		(568)		(568)		206,779		(12,479)	(12,479)	9,219	06/05/2027
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24		03/30/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	512,595	498,000	497,641	497,851		17		17		497,868		132	132	27,324	02/01/2024
156686-AM-9	LUMEN TECHNOLOGIES INC 6.875 15/01/28		12/14/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	285,250	350,000	383,250	377,880		(3,858)		(3,858)		374,022		(88,772)	(88,772)	34,155	01/15/2028
156700-BB-1	LUMEN TECHNOLOGIES INC 5.125 15/12/26		12/13/2022	BARCLAYS BANK PLC NY BARCNY	XXX	325,313	375,000	375,000	375,000						375,000		(49,688)	(49,688)	25,625	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 15/01/29		12/07/2022	VARIOUS	XXX	502,500	750,000	770,625	725,625	43,899	(1,194)		42,706		768,331		(265,831)	(265,831)	47,250	01/15/2029
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	902,700	1,000,000	977,960	987,829		2,202		2,202		990,031		(87,331)	(87,331)	30,353	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22		10/01/2022	MATURITY	XXX	1,175,000	1,175,000	1,196,027	1,178,147		(3,147)		(3,147)		1,175,000				33,781	10/01/2022

SCHEDULE D - PART 4

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
17252M-AL-4	CINTAS CORPORATION NO. 2 3.25 01/06/22		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	998,480	999,926		60		60		999,986		14	14	13,632	06/01/2022
17298C-JU-3	CITIGROUP INC 2 30/07/32		11/29/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,072,500	1,500,000	1,500,000	1,500,000						1,500,000		(427,500)	(427,500)	40,083	07/30/2032
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22		04/26/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	690,000	690,000	666,167	687,427		2,041		2,041		689,468		532	532	7,619	05/26/2022
189054-AU-3	CLOROX COMPANY 3.5 15/12/24		06/13/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,514,875	1,500,000	1,498,605	1,499,539		68		68		1,499,606		394	394	40,688	12/15/2024
202795-JH-4	COMMONWEALTH EDISON CO 2.55 15/06/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,867,200	2,000,000	1,965,576	1,981,856		3,623		3,623		1,985,479		(118,279)	(118,279)	50,008	06/15/2026
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,148,900	1,000,000	1,344,854	1,217,090		(19,050)		(19,050)		1,198,040		(49,140)	(49,140)	101,521	09/15/2030
207410-AF-8	CONMED CORP 2.625 01/02/24		04/29/2022	Mizuho Securities USA	XXX	428,904	275,000	352,343	310,872		(5,876)		(5,876)		304,996		123,907	123,907	5,454	02/01/2024
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 01/10/28		04/20/2022	BARCLAYS BANK PLC NY BARCNY	XXX	221,250	250,000	250,000	250,000						250,000		(28,750)	(28,750)	9,073	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATI 5 01/10/28		11/15/2022	VARIOUS	XXX	479,813	625,000	628,906	627,631	1,226	(159)		1,067		628,698		(148,886)	(148,886)	33,021	10/01/2028
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2022	MBS PAYDOWN	XXX	49,176	49,176	48,254	48,796		56		56		49,176				1,469	04/29/2026
212015-AT-8	CONTINENTAL RESOURCES 5.75 15/01/31		01/11/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	520,650	450,000	450,000	450,000						450,000		70,650	70,650	12,794	01/15/2031
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.5 15/12/22	A	02/07/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	510,625	500,000	511,250	504,953		(4,953)		(4,953)		500,000				16,646	12/15/2022
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32	C	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	807,600	800,000	1,113,699	1,036,623		(17,514)		(17,514)		1,019,110		(211,510)	(211,510)	79,642	07/15/2032
231021-AD-8	CUMMINS INC 6.75 15/02/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	721,656	681,000	831,334	748,866		(11,286)		(11,286)		737,580		(15,924)	(15,924)	60,396	02/15/2027
24665F-AC-6	DELEK LOG PART/FINANCE 7.125 01/06/28		07/15/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	461,875	525,000	525,000	525,000						525,000		(63,125)	(63,125)	23,404	06/01/2028
251526-BN-8	DEUTSCHE BANK NY 4.875 01/12/32	D	03/17/2022	HSBC SECURITIES (USA) INC.	XXX	721,575	750,000	719,375	723,046		545		545		723,591		(2,016)	(2,016)	11,172	12/01/2032
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26		02/16/2022	BARCLAYS BANK PLC NY BARCNY	XXX	326,000	800,000	400,000	400,000						400,000		(74,000)	(74,000)	21,858	08/15/2026
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,705,506	1,527,000	2,064,733	2,001,170		(25,028)		(25,028)		1,976,142		(270,636)	(270,636)	95,828	12/15/2035
260003-AC-2	DOVER CORP 6.65 01/06/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	3,388,480	3,200,000	3,951,064	3,694,858		(64,947)		(64,947)		3,629,911		(241,431)	(241,431)	216,938	06/01/2028
26078J-AD-2	DUPONT DE NEMOURS INC 4.725 15/11/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,988,800	2,000,000	2,056,480	2,041,228		(5,144)		(5,144)		2,036,084		(47,284)	(47,284)	100,538	11/15/2028
26884L-AG-4	EQT CORP 7 01/02/30		04/01/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	463,000	400,000	349,313	356,202		880		880		357,083		105,917	105,917	20,333	02/01/2030
26884L-AK-5	EQT CORP 1.75 01/05/26		11/22/2022	VARIOUS	XXX	64,328	20,000	48,795			(3,249)		(3,249)		45,546		18,782	18,782	165	05/01/2026
26884L-AN-9	EQT CORP 3.625 15/05/31		04/04/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	620,796	650,000	650,000	650,000						650,000		(29,205)	(29,205)	9,229	05/15/2031
278062-AD-6	EATON CORP 4 02/11/32		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,686,600	1,800,000	1,830,491	1,824,346		(1,771)		(1,771)		1,822,575		(135,975)	(135,975)	79,200	11/02/2032
278642-AE-3	EBAY INC 2.6 15/07/22		04/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	954,600	996,465		1,896		1,896		998,360		1,640	1,640	19,500	07/15/2022
292505-AD-6	OVINTIV INC 6.5 15/08/34		03/10/2022	BARCLAYS BANK PLC NY BARCNY	XXX	1,375,688	1,150,000	1,345,875	1,338,603		(2,447)		(2,447)		1,336,156		39,531	39,531	43,397	08/15/2034
29260F-AF-7	ENDEAVOR ENERGY RESOURCE 6.625 15/07/25		07/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	103,313	100,000	100,000	100,000						100,000				9,938	07/15/2025
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26		10/27/2022	VARIOUS	XXX	212,750	185,000	187,412	185,000						185,000		27,750	27,750		03/01/2026
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		11/30/2022	VARIOUS	XXX	3,298,681	3,441,000	4,035,670	3,851,430		(108,070)		(108,070)		3,743,361		(444,680)	(444,680)	28,653	03/15/2049

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
30040W-AC-2	EVERSOURCE ENERGY 2.75 15/03/22		03/15/2022	MATURITY	XXX	3,000,000	3,000,000	3,034,830	3,001,060		(1,060)		(1,060)		3,000,000				41,250	03/15/2022
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		12/22/2022	VARIOUS	XXX	3,231,772	3,693,000	3,908,347	3,693,000						3,693,000		(461,228)	(461,228)		02/15/2026
302508-AQ-9	FMR LLC 7.57 15/06/29		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,461,500	2,250,000	2,871,597	2,599,802		(37,201)		(37,201)		2,562,600		(101,100)	(101,100)	167,013	06/15/2029
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2022	MBS PAYDOWN	XXX	53,473	53,473	54,212	54,203		(32)		(32)		53,473				752	08/20/2035
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,170,250	1,250,000	1,430,175	1,425,827		(23,613)		(23,613)		1,402,214		(231,964)	(231,964)	63,125	10/24/2028
337932-AJ-6	FIRSTENERGY CORP 4.85 15/07/47		04/13/2022	BARCLAYS BANK PLC NY BARCNY	XXX	757,500	750,000	922,750	892,753	25,807	(876)		24,931		917,684		(160,184)	(160,184)	27,203	07/15/2047
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	467,865	450,000	569,857	524,188		(10,380)		(10,380)		513,808		(45,943)	(45,943)	41,091	02/01/2028
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		02/15/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	336,000	350,000	296,625	298,466		160		160		298,626		37,374	37,374	9,790	01/15/2043
345370-CY-4	FORD MOTOR COMPANY 0 15/03/26		01/20/2022	J.P. MORGAN CLEARING CORP	XXX	223,357	155,000	155,082	155,000						155,000		68,357	68,357		03/15/2026
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		04/25/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	292,919	262,000	262,216	262,000						262,000		30,919	30,919		03/15/2026
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		07/15/2022	MBS PAYDOWN	XXX	181,600	181,600	154,360			1,810		1,810		181,600				841	01/15/2036
347466-AC-8	IRWIN LAND LLC 5.17 15/12/35		12/08/2022	STIFEL NICOLAUS AND CO	XXX	2,015,960	2,000,000	2,563,480	2,507,316		(45,847)		(45,847)		2,461,468		(445,508)	(445,508)	102,538	12/15/2035
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2022	MBS PAYDOWN	XXX	36,106	36,106	35,459	35,656		35		35		36,106				1,441	12/15/2035
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27		01/12/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	1,774,375	1,700,000	1,700,000	1,700,000						1,700,000		74,375	74,375	31,403	09/01/2027
36158F-AA-8	SWISS RE AMERICA HOLDING 7 15/02/26		12/02/2022	CORPORATE ACTIONS	XXX	1,074,260	1,000,000	1,280,010	1,104,851		(21,883)		(21,883)		1,082,967		(8,707)	(8,707)	90,806	02/15/2026
364760-AP-3	GAP INC/THE 3.625 01/10/29		11/25/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	135,625	175,000	175,000	173,093	1,908			1,908		175,000		(39,375)	(39,375)	7,436	10/01/2029
364760-AQ-1	GAP INC/THE 3.875 01/10/31		11/23/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	131,688	175,000	175,000	172,594	2,406			2,406		175,000		(43,313)	(43,313)	7,930	10/01/2031
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	145,559	150,000	154,050	152,014		(445)		(445)		151,569		(6,010)	(6,010)	6,950	03/01/2026
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	08/17/2022	WELLS FARGO BANK, N.A.	XXX	271,563	275,000	275,000	275,000						275,000		(3,438)	(3,438)	10,593	12/01/2024
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	07/07/2022	JEFFERIES & COMPANY JEFFERIE	XXX	423,750	500,000	500,000	500,000						500,000		(76,250)	(76,250)	15,191	05/01/2026
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23		06/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,756,160	1,750,698		(698)		(698)		1,750,000				25,445	06/05/2023
382550-BL-4	GOODYEAR TIRE & RUBBER 5 15/07/29		03/11/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	549,313	600,000	600,000	600,000						600,000		(50,688)	(50,688)	24,590	07/15/2029
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2022	MBS PAYDOWN	XXX	129,888	129,888	120,796	123,138		468		468		129,888				8,123	07/01/2038
40390D-AC-9	HLF FIN SARL LLC/HERBALI 4.875 01/06/29		03/17/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	282,750	325,000	325,000	318,890	6,110			6,110		325,000		(42,250)	(42,250)	4,841	06/01/2029
404119-CA-5	HCA INC 3.5 01/09/30		06/07/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	450,200	500,000	526,250	522,885		(1,105)		(1,105)		521,780		(71,580)	(71,580)	13,514	09/01/2030
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26	D	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	485,450	500,000	530,698	515,848		(3,354)		(3,354)		512,494		(27,044)	(27,044)	26,875	03/08/2026
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,101,100	1,000,000	1,306,650	1,182,947		(28,021)		(28,021)		1,154,926		(53,826)	(53,826)	94,600	08/15/2027
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30		05/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	697,500	750,000	715,125	719,850		979		979		720,825		(23,325)	(23,325)	30,113	01/15/2030
44106M-AV-4	SERVICE PROPERTIES TRUST 5.25 15/02/26		06/07/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	514,625	600,000	611,563	592,500	17,617	(1,130)		16,487		608,987		(94,362)	(94,362)	25,484	02/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		07/29/2022	JEFFERIES & COMPANY JEFFERIE	XXX	278,250	300,000	315,125	312,377		(959)		(959)		311,418		(33,168)	(33,168)	16,170	08/01/2028
44267D-AF-4	HOWARD HUGHES CORP 4.375 01/02/31		02/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	237,813	250,000	250,000	250,000						250,000		(12,188)	(12,188)	5,894	02/01/2031
443510-AG-7	HUBBELL INC 3.35 01/03/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	381,160	400,000	404,833	402,399		(548)		(548)		401,851		(20,691)	(20,691)	17,011	03/01/2026
44644A-AB-3	HUNTINGTON NATIONAL BANK 2.5 07/08/22		07/07/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	997,620	999,697		261		261		999,958		42	42	22,917	08/07/2022
452327-AK-5	ILLUMINA INC 0 15/08/23		11/22/2022	VARIOUS	XXX	1,367,984	1,391,000	1,549,584	1,391,000						1,391,000		(23,017)	(23,017)		08/15/2023
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		06/02/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	329,438	350,000	357,875	357,847		(438)		(438)		357,403		(27,966)	(27,966)	9,282	05/15/2029
459200-AR-2	IBM CORP 6.22 01/08/27		03/25/2022	STIFEL NICOLAUS AND CO	XXX	285,218	250,000	315,215	288,473		(1,561)		(1,561)		286,912		(1,694)	(1,694)	10,280	08/01/2027
46132F-AA-8	INVESCO FINANCE PLC 3.125 30/11/22	D	05/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,510,860	1,500,000	1,410,750	1,489,383		4,009		4,009		1,493,392		6,608	6,608	31,173	11/30/2022
465685-AM-7	ITC HOLDINGS CORP 2.7 15/11/22		09/23/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,160	999,845		129		129		999,974		26	26	23,100	11/15/2022
46592Q-AA-7	JBS FINANCE LUXEMBOURG 3.625 15/01/32		08/19/2022	VARIOUS	XXX	584,664	600,000	599,100	599,138		38		38		599,177		(14,512)	(14,512)	21,690	01/15/2032
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		04/28/2022	BANK OF AMERICA CORPORATION	XXX	244,860	225,000	259,875	254,694		(2,055)		(2,055)		252,640		(7,779)	(7,779)	1,980	11/01/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		10/31/2022	VARIOUS	XXX	392,560	375,000	374,639	374,870		64		64		374,934		17,626	17,626	865	05/01/2023
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		12/21/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	115,222	95,000	99,750			(462)		(462)		99,288		15,934	15,934	229	06/15/2027
49306S-AA-4	KEY BANK NA 3.18 15/10/27		05/23/2022	SECURITY PUT BY BONDHOLDER at 100.000	XXX	2,000,000	2,000,000	1,972,700	1,981,886		1,133		1,133		1,983,019		16,981	16,981	31,800	10/15/2027
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	635,280	600,000	749,422	691,610		(13,075)		(13,075)		678,535		(43,255)	(43,255)	54,931	01/01/2028
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		08/10/2022	BANK OF AMERICA CORPORATION	XXX	334,006	350,000	350,000	350,000						350,000		(15,994)	(15,994)	2,268	04/01/2027
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375 01/06/46		03/23/2022	VARIOUS	XXX	722,781	725,000	692,582	695,943		118		118		696,060		26,721	26,721	8,021	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35		04/05/2022	BARCLAYS BANK PLC NY BARCNY	XXX	1,570,875	1,475,000	1,709,139	1,693,966		(3,607)		(3,607)		1,690,359		(119,484)	(119,484)	53,674	07/15/2035
50077L-AV-8	KRAFT HEINZ FOODS CO 3.75 01/04/30		04/05/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	673,313	675,000	719,906	715,678		(1,221)		(1,221)		714,456		(41,144)	(41,144)	13,078	04/01/2030
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		07/28/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	453,625	475,000	535,094	533,801		(6,319)		(6,319)		527,483		(73,858)	(73,858)	26,224	10/01/2030
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28		09/20/2022	PERSHING LLC	XXX	408,375	450,000	452,500	452,409		(322)		(322)		452,086		(43,711)	(43,711)	26,406	10/15/2028
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	983,800	1,000,000	1,037,167	1,015,696		(4,819)		(4,819)		1,010,876		(27,076)	(27,076)	46,761	03/15/2025
52736R-BJ-0	LEVI STRAUSS & CO 3.5 01/03/31		10/13/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	233,250	300,000	307,594	305,889	1,521	(390)		1,131		307,019		(73,769)	(73,769)	11,842	03/01/2031
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		09/08/2022	VARIOUS	XXX	472,532	342,000	376,429	354,858		(3,832)		(3,832)		351,026		121,506	121,506	3,528	10/15/2023
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	325,650	300,000	405,136	361,714		(9,788)		(9,788)		351,925		(26,275)	(26,275)	28,905	06/18/2027
55300R-AG-6	MGM CHINA HOLDINGS LTD 4.75 01/02/27	D	08/03/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	388,750	500,000	502,910	495,260	7,547	(85)		7,462		502,722		(113,972)	(113,972)	31,997	02/01/2027
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29		02/23/2022	VARIOUS	XXX	485,313	475,000	507,656	503,951		(956)		(956)		502,979		(17,667)	(17,667)	11,163	04/01/2029
565849-AE-6	MARATHON OIL CORP 6.6 01/10/37		03/14/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	305,938	250,000	259,688	259,179		(73)		(73)		259,107		46,831	46,831	7,563	10/01/2037
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	08/25/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	313,500	400,000	396,625	394,000	3,973	280		4,252		398,252		(84,752)	(84,752)	14,246	06/06/2025

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
588056-BB-6	MERCER INTL INC 5.125 01/02/29	D	07/19/2022	VARIOUS	XXX	910,625	1,000,000	1,012,250	1,011,229		(520)		(520)		1,010,709		(100,084)	(100,084)	40,502	02/01/2029
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875 11/04/22		04/11/2022	MATURITY	XXX	1,000,000	1,000,000	1,017,290	1,000,578		(578)		(578)		1,000,000				19,375	04/11/2022
594918-BS-2	MICROSOFT CORP 3.45 08/08/36		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	367,200	400,000	392,797	394,108		293		293		394,401		(27,201)	(27,201)	18,400	08/08/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,344,980	2,200,000	2,837,007	2,552,663		(40,257)		(40,257)		2,512,406		(167,426)	(167,426)	193,456	03/01/2029
596278-AB-7	MIDDLEBY CORP 1 01/09/25		01/24/2022	VARIOUS	XXX	386,659	253,000	331,030	316,183		(1,205)		(1,205)		314,978		71,681	71,681	1,009	09/01/2025
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,230,000	2,230,000	2,288,266	2,239,292		(9,292)		(9,292)		2,230,000				107,319	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	984,471	1,034,000	1,069,352	1,049,785		(4,701)		(4,701)		1,045,084		(60,613)	(60,613)	46,263	04/15/2025
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		08/19/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	147,063	145,000	152,613	145,000						145,000				10,378	08/15/2024
62886H-BC-4	NCL CORPORATION LTD 1.125 15/02/27		05/23/2022	VARIOUS	XXX	294,591	393,000	383,542	367,966	15,586	705		16,291		384,257		(89,666)	(89,666)	2,284	02/15/2027
629377-CC-4	NRG ENERGY INC 6.625 15/01/27		02/28/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	125,813	122,000	132,065	122,000						122,000		3,813	3,813	5,096	01/15/2027
629377-CG-5	NRG ENERGY INC 2.75 01/06/48		05/06/2022	VARIOUS	XXX	679,864	610,000	708,920	690,181	547	(6,861)		(6,314)		683,867		(4,004)	(4,004)	6,583	06/01/2048
63938C-AM-0	NAVIENT CORP 5.5 15/03/29		08/23/2022	VARIOUS	XXX	305,000	350,000	350,438	349,125	1,304	(37)		1,267		350,392		(45,392)	(45,392)	15,423	03/15/2029
64110L-AT-3	NETFLIX INC 5.875 15/11/28		04/20/2022	WELLS FARGO BANK, N.A.	XXX	79,875	75,000	74,813	74,860		5		5		74,865		5,010	5,010	1,922	11/15/2028
64110L-AV-8	NETFLIX INC 4.875 15/06/30		04/20/2022	WELLS FARGO BANK, N.A.	XXX	304,875	300,000	313,125	311,040		(351)		(351)		310,689		(5,814)	(5,814)	5,159	06/15/2030
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		12/02/2022	WELLS FARGO BANK N.A	XXX	179,000	179,000	186,608	181,950		(1,958)		(1,958)		179,992		(992)	(992)	13,437	08/15/2023
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46		01/27/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	586,125	475,000	602,875	585,115	14,772	(222)		14,550		599,665		(13,540)	(13,540)	8,900	04/01/2046
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 7.25 POOL ID 1		12/27/2022	MBS PAYDOWN	XXX	456,555	456,555	456,555	456,555						456,555				6,929	12/25/2048
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		09/02/2022	VARIOUS	XXX	518,781	481,000	513,840	481,000						481,000		37,781	37,781		11/15/2025
65409Q-BF-8	NIELSEN FINANCE LLC/CO 5.875 01/10/30		10/11/2022	VARIOUS	XXX	745,719	750,000	790,313	789,417		(2,623)		(2,623)		786,794		(41,076)	(41,076)	37,882	10/01/2030
656531-AD-2	EQUINOR ASA 7.15 15/11/25	D	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,556,640	1,472,000	1,767,879	1,640,350		(38,465)		(38,465)		1,601,885		(45,245)	(45,245)	111,972	11/15/2025
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22		08/02/2022	MATURITY	XXX	750,000	750,000	756,709	750,806		(806)		(806)		750,000				17,813	08/02/2022
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27		08/10/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	288,000	300,000	300,750	300,522		(56)		(56)		300,466		(12,466)	(12,466)	13,313	04/28/2027
674599-CJ-2	OCCIDENTAL PETROLEUM COR 4.4 15/04/46		02/08/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	236,875	250,000	210,625	211,188		84		84		211,272		25,603	25,603	3,514	04/15/2046
674599-CY-9	OCCIDENTAL PETROLEUM COR 4.4 15/08/49		02/08/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	325,500	350,000	226,625	228,809		151		151		228,960		96,540	96,540	7,486	08/15/2049
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		04/20/2022	VARIOUS	XXX	462,006	170,000	201,562	186,352		(2,182)		(2,182)		184,170		277,836	277,836	1,237	10/15/2023
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27		05/17/2022	VARIOUS	XXX	287,962	212,000	212,000	212,000						212,000		75,962	75,962		05/01/2027
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29	A	12/07/2022	STIFEL NICOLAUS AND CO	XXX	920,810	1,000,000	1,128,990	1,098,754		(12,604)		(12,604)		1,086,150		(165,340)	(165,340)	55,917	02/01/2029
690732-AF-9	OWENS & MINOR INC 4.5 31/03/29		04/19/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	529,000	575,000	579,813	579,114		(274)		(274)		578,840		(49,840)	(49,840)	14,447	03/31/2029
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22		02/23/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	775,000	775,000	790,563	775,000						775,000				9,332	12/15/2022
69318F-AK-4	PBF HOLDING CO LLC 9.25 15/05/25		06/02/2022	WELLS FARGO BANK, N.A.	XXX	494,594	475,000	513,500	451,844	44,169	(5,283)		38,886		490,730		3,864	3,864	24,532	05/15/2025

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value: 11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		08/23/2022	VARIOUS	XXX	562,826	276,000	342,154	329,215		(5,035)		(5,035)		324,181		238,645	238,645	403	06/01/2025
70202L-AB-8	PARSONS CORP 0.25 15/08/25		11/01/2022	BANK OF AMERICA CORPORATION	XXX	79,017	69,000	73,540	72,925		(922)		(922)		72,003		7,013	7,013	225	08/15/2025
70509V-AA-8	PEBBLEBROOK HOTEL TRUST 1.75 15/12/26		06/22/2022	VARIOUS	XXX	412,723	430,000	469,514	465,780		(3,146)		(3,146)		462,635		(49,911)	(49,911)	3,659	12/15/2026
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22		10/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,200,000	2,200,000	2,272,223	2,208,143		(8,143)		(8,143)		2,200,000				66,917	12/06/2022
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		10/28/2022	VARIOUS	XXX	5,188,767	2,298,000	2,452,766	2,401,331		(15,591)		(15,591)		2,385,740		2,803,028	2,803,028	3,078	05/15/2025
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37		12/06/2022	VARIOUS	XXX	619,500	600,000	684,152	661,748		(5,480)		(5,480)		656,268		(36,769)	(36,769)	38,425	05/10/2037
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911 15/11/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,757,600	2,000,000	1,870,941	1,929,511		12,589		12,589		1,942,100		(184,500)	(184,500)	61,940	11/15/2026
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,686,200	2,750,000	2,802,973	2,772,364		(6,879)		(6,879)		2,765,486		(79,286)	(79,286)	123,517	03/15/2025
74166N-AA-2	ADT SEC CORP 4.875 15/07/32		02/15/2022	VARIOUS	XXX	563,250	600,000	526,125	535,268		516		516		535,784		27,466	27,466	16,964	07/15/2032
747262-AZ-6	QVC INC 4.375 01/09/28		12/07/2022	VARIOUS	XXX	491,438	750,000	746,250	744,375	1,888	450		2,339		746,714		(255,276)	(255,276)	40,934	09/01/2028
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875 01/03/31		01/18/2022	VARIOUS	XXX	490,813	500,000	507,500	507,358		(8)		(8)		507,350		(16,537)	(16,537)	7,363	03/01/2031
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		12/25/2022	MBS PAYDOWN	XXX	96,210	96,210	96,077			29		29		96,210				1,857	01/25/2062
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		08/30/2022	VARIOUS	XXX	510,000	500,000	519,500	514,797	302	(2,675)		(2,373)		512,424		(2,424)	(2,424)	31,719	07/15/2025
754907-AA-1	RAYONIER INC 3.75 01/04/22		01/04/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,259,363	1,250,004		(4)		(4)		1,250,000				12,109	04/01/2022
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22	D	05/24/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,525,000	1,525,000	1,456,024	1,516,198		7,315		7,315		1,523,513		1,487	1,487	15,091	06/24/2022
76680R-AF-4	RINGCENTRAL INC 0 01/03/25		04/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	412,250	485,000	463,781	455,638	8,161	2,039		10,201		465,839		(53,589)	(53,589)		03/01/2025
76680R-AH-0	RINGCENTRAL INC 0 15/03/26		01/20/2022	BANK OF AMERICA CORPORATION	XXX	357,458	411,000	416,953	363,928	45,669	17		45,686		409,613		(52,155)	(52,155)		03/15/2026
767754-CL-6	RITE AID CORP 8 15/11/26		08/11/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	213,600	240,000	205,231	214,902		2,530		2,530		217,432		(3,832)	(3,832)	20,800	11/15/2026
77509N-AF-0	ROGERS COMMUNICATIONS IN 8.75 01/05/32	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,257,320	1,075,000	1,511,730	1,408,737		(23,823)		(23,823)		1,384,914		(127,594)	(127,594)	103,730	05/01/2032
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		08/02/2022	VARIOUS	XXX	513,510	458,000	563,969	524,451		(28,025)		(28,025)		496,426		17,084	17,084	9,313	06/15/2023
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		08/02/2022	VARIOUS	XXX	85,650	90,000	107,186	106,020	979	(5,567)		(4,588)		101,432		(15,782)	(15,782)	1,862	11/15/2023
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		11/21/2022	VARIOUS	XXX	15,364	11,000	11,824			(76)		(76)		11,748		3,616	3,616	198	08/15/2025
78355H-KD-0	RYDER SYSTEM INC 2.8 01/03/22		02/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,952,420	1,997,461		1,704		1,704		1,999,165		835	835	24,889	03/01/2022
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A		12/15/2022	MBS PAYDOWN	XXX	1,104,895	1,104,895	1,104,895	1,104,895						1,104,895				8,152	12/15/2031
806851-AG-6	SCHLUMBERGER HLDGS CORP 4 21/12/25		12/08/2022	CORPORATE ACTIONS	XXX	126,557	129,000	137,086	132,878		(935)		(935)		131,943		(5,386)	(5,386)	4,974	12/21/2025
82452J-AC-3	SHIFT4 PAYMENTS INC 0.5 01/08/27		03/18/2022	BARCLAYS BANK PLC BARCLABP	XXX	361,055	418,000	419,029	367,046	51,929	(39)		51,889		418,935		(57,880)	(57,880)	1,370	08/01/2027
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22	D	05/27/2022	MATURITY	XXX	2,165,000	2,165,000	2,132,958	2,161,400		3,600		3,600		2,165,000				31,393	05/27/2022
83304A-AE-6	SNAP INC 0 01/05/27		03/18/2022	VARIOUS	XXX	499,851	577,000	575,838	557,982	17,874	46		17,920		575,903		(76,052)	(76,052)		05/01/2027
844741-BD-9	SOUTHWEST AIRLINES CO 2.75 16/11/22		11/16/2022	MATURITY	XXX	2,000,000	2,000,000	1,945,940	1,988,372		11,628		11,628		2,000,000				55,000	11/16/2022

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value: 11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		11/11/2022	VARIOUS	XXX	223,522	187,000	205,986	199,581		(2,073)		(2,073)		197,507		26,015	26,015	1,684	05/01/2025
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22		04/01/2022	MATURITY	XXX	2,000,000	2,000,000	2,020,580	2,000,018		(18)		(18)		2,000,000				38,750	04/01/2022
848637-AC-8	SPLUNK INC 0.5 15/09/23		08/18/2022	VARIOUS	XXX	848,569	850,000	1,021,128	906,812	89,362	(52,154)		37,208		944,020		(95,451)	(95,451)	3,733	09/15/2023
848637-AF-1	SPLUNK INC 1.125 15/06/27		05/12/2022	BANK OF AMERICA CORPORATION	XXX	322,507	390,000	385,686	363,675	22,276	263		22,539		386,214		(63,707)	(63,707)	1,840	06/15/2027
84921R-AB-6	SPOTIFY USA INC 0 15/03/26		04/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	352,600	430,000	405,813	388,892	17,831	1,677		19,508		408,400		(55,800)	(55,800)		03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP 6.625 15/01/28		08/17/2022	BARCLAYS BANK PLC NY BARCNY	XXX	192,000	200,000	200,000	200,000						200,000		(8,000)	(8,000)	14,501	01/15/2028
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		12/20/2022	MBS PAYDOWN	XXX	250,000	250,000	248,000			24		24		250,000				2,961	09/20/2029
852234-AK-9	SQUARE INC 0.25 01/11/27		08/12/2022	VARIOUS	XXX	1,097,616	1,256,000	1,400,521	1,315,958	70,670	(9,590)		61,080		1,377,038		(279,422)	(279,422)	1,682	11/01/2027
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		02/08/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	660,625	700,000	708,563	708,229		(89)		(89)		708,140		(47,515)	(47,515)	17,439	07/15/2030
85771P-AK-8	EQUINOR ASA 2.65 15/01/24	D	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	2,148,080	2,200,000	2,058,844	2,168,438		14,240		14,240		2,182,678		(34,598)	(34,598)	81,458	01/15/2024
866082-AA-8	SUMMIT HOTEL PROPERTIES 1.5 15/02/26		12/07/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	487,132	555,000	570,555	570,515		(3,478)		(3,478)		567,037		(79,906)	(79,906)	10,961	02/15/2026
869099-AH-4	TRUIST BANK 5.375 15/08/22		08/15/2022	MATURITY	XXX	3,075,000	3,075,000	3,435,865	3,120,537		(45,537)		(45,537)		3,075,000				165,281	08/15/2022
87089H-AA-1	SWISS RE TREASURY (US) 2.875 06/12/22	C	12/06/2022	MATURITY	XXX	1,000,000	1,000,000	939,000	992,888		7,112		7,112		1,000,000				28,750	12/06/2022
87265H-AG-4	TRI POINTE HOMES INC 5.7 15/06/28		01/24/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	615,250	575,000	617,125	609,997		(371)		(371)		609,626		5,624	5,624	3,733	06/15/2028
87305Q-CD-1	TTX CO 3.05 15/11/22		05/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,258,238	1,250,000	1,266,266	1,252,783		(1,149)		(1,149)		1,251,634		(1,634)	(1,634)	26,876	11/15/2022
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27		03/16/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	486,750	550,000	558,469	486,750	67,648	(372)		67,275		554,025		(67,275)	(67,275)	13,624	05/15/2027
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27		03/30/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	256,720	250,000	245,625	248,275		73		73		248,348		1,652	1,652	15,641	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS 5 15/01/28		04/01/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	152,250	150,000	144,000	145,049		183		183		145,232		7,018	7,018	5,417	01/15/2028
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.5 01/03/30		04/27/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	876,750	875,000	879,500	878,887		(110)		(110)		878,777		(2,027)	(2,027)	31,201	03/01/2030
87724R-AJ-1	TAYLOR MORRISON COMM 5.125 01/08/30		02/15/2022	VARIOUS	XXX	536,281	525,000	567,500	562,177		(430)		(430)		561,748		(25,466)	(25,466)	14,083	08/01/2030
87901J-AH-8	TEGNA INC 5 15/09/29		02/23/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	300,375	300,000	306,188	301,541	4,284	(127)		4,156		305,692		(5,317)	(5,317)	6,667	09/15/2029
87918A-AF-2	TELADOC HEALTH INC 1.25 01/06/27		03/17/2022	BANK OF AMERICA CORPORATION	XXX	421,011	500,000	454,500	454,500		1,656		1,656		456,156		(35,145)	(35,145)	1,910	06/01/2027
87971M-BD-4	TELUS CORP 2.8 16/02/27	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	1,761,110	1,900,000	1,852,686	1,873,420		4,541		4,541		1,877,961		(116,851)	(116,851)	69,751	02/16/2027
880349-AT-2	TENNECO INC 5.125 15/04/29		02/28/2022	VARIOUS	XXX	821,888	825,000	824,063	806,438	17,690	16		17,706		824,143		(2,256)	(2,256)	15,738	04/15/2029
89233P-5T-9	TOYOTA MOTOR CREDIT CORP 3.3 12/01/22		01/12/2022	MATURITY	XXX	1,500,000	1,500,000	1,518,607	1,500,156		(156)		(156)		1,500,000				24,750	01/12/2022
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24		07/28/2022	CORPORATE ACTIONS	XXX	298,739	298,000	296,868	297,474		103		103		297,577		1,162	1,162	8,178	11/01/2024
896818-AS-0	TRIUMPH GROUP INC 8.875 01/06/24		10/28/2022	VARIOUS	XXX	27,731	26,000	26,065			(65)		(65)		26,000				3,827	06/01/2024
90184L-AF-9	TWITTER INC 0.25 15/06/24		04/28/2022	VARIOUS	XXX	372,678	340,000	422,183	370,440	38,517	(9,832)		28,685		399,124		(26,447)	(26,447)	316	06/15/2024
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		11/25/2022	VARIOUS	XXX	798,298	823,000	926,650	923,549		(13,610)		(13,610)		909,939		(111,641)	(111,641)	2,011	03/15/2026
904678-AS-8	UNICREDIT SPA 5.459 30/06/35	D	03/08/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	476,250	500,000	521,700	519,247		(442)		(442)		518,801		(42,551)	(42,551)	8,856	06/30/2035

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29		06/09/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	405,000	450,000	461,688	459,436	1,492	(634)		858		460,289		(55,289)	(55,289)	13,759	04/15/2029
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25		11/04/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,088,000	1,088,000	1,347,934	1,171,469		(82,899)		(82,899)		1,088,570		(570)	(570)	118,702	01/15/2025
91832V-AA-2	VOC ESCROW LTD 5 15/02/28		07/29/2022	WELLS FARGO BANK, N.A.	XXX	464,250	525,000	553,875	519,750	24,203	(3,005)		21,198		540,948		(76,698)	(76,698)	25,233	02/15/2028
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		10/20/2022	MBS PAYDOWN	XXX	407,445	407,445	407,445	407,445						407,445				5,529	10/20/2031
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		09/14/2022	VARIOUS	XXX	315,194	358,000	376,582	376,544		(3,101)		(3,101)		373,443		(58,249)	(58,249)	823	04/15/2026
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		12/15/2022	MBS PAYDOWN	XXX	1,227,254	1,227,254	1,227,207			16		16		1,227,254				10,372	12/15/2025
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		11/22/2022	VARIOUS	XXX	391,344	351,000	433,334	421,797		(30,238)		(30,238)		391,558		(215)	(215)	3,778	03/01/2024
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30		01/11/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	669,500	650,000	633,625	635,686		44		44		635,730		33,770	33,770	10,960	08/15/2030
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29		05/12/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	173,000	200,000	200,000	200,000						200,000		(27,000)	(27,000)	5,969	03/15/2029
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875 15/09/28		02/02/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	495,000	500,000	518,563	511,250	4,092	(332)		3,759		515,009		(20,009)	(20,009)	9,411	09/15/2028
94973V-BG-1	ANTHEM INC 2.75 15/10/42		10/26/2022	VARIOUS	XXX	752,537	106,000	404,560	358,711		(6,634)		(6,634)		352,078		400,459	400,459	1,696	10/15/2042
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	532,750	500,000	665,913	639,082		(6,143)		(6,143)		632,939		(100,189)	(100,189)	41,880	08/15/2037
98138H-AF-8	WORKDAY INC 0.25 01/10/22		08/18/2022	VARIOUS	XXX	219,888	190,000	196,163	190,975		(802)		(802)		190,173		29,715	29,715	416	10/01/2022
98313R-AG-1	WYNN MACAU LTD 5.5 15/01/26	D	08/05/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	395,438	475,000	477,594	446,500	30,411	(262)		30,149		476,649		(81,211)	(81,211)	27,867	01/15/2026
98955D-AA-8	ZIGGO BV 4.875 15/01/30	D	07/18/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	440,000	500,000	527,500	512,800	11,267	(2,262)		9,005		521,805		(81,805)	(81,805)	18,620	01/15/2030
BK6867-03-4	STMICROELECTRONICS NV 0 04/08/25	D	04/22/2022	JP MORGAN SECURITIES LTD. LONDON	XXX	460,000	400,000	478,980	400,000						400,000		60,000	60,000		08/04/2025
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	06/27/2022	VARIOUS	XXX	841,188	800,000	841,650	800,000						800,000		41,188	41,188		08/04/2027
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						194,818,710	193,212,526	204,699,578	195,410,512	825,556	(1,080,779)	232,213	(487,436)		199,324,253		(4,629,610)	(4,629,610)	6,729,450	XXX
Bonds: SVO Identified Funds																				
464288-16-6	ISHARES AGENCY BOND ETF		11/28/2022	JANE STREET EXECUTION SERVICES LLC	320,000.000	34,566,018		37,632,475	37,864,459		88,226		88,226		37,632,475		(3,386,666)	(3,386,666)	318,159	XXX
1619999999 – Bonds: SVO Identified Funds						34,566,018		37,632,475	37,864,459		88,226		88,226		37,632,475		(3,386,666)	(3,386,666)	318,159	XXX
2509999997 – Subtotals - Bonds - Part 4						395,799,529	360,289,854	413,378,760	398,370,884	(2,630,417)	(1,837,897)	232,213	(4,700,526)		399,015,794		(3,660,542)	(3,660,542)	10,046,074	XXX
2509999998 – Summary Item from Part 5 for Bonds						34,759,792	35,796,104	36,875,405			(163,034)		(163,034)		36,681,831		(1,922,039)	(1,922,039)	287,002	XXX
2509999999 – Subtotals - Bonds						430,559,321	396,085,958	450,254,165	398,370,884	(2,630,417)	(2,000,931)	232,213	(4,863,561)		435,697,625		(5,582,580)	(5,582,580)	10,333,076	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		08/10/2022	BANK OF AMERICA CORPORATION.	8,070.000	394,727		225,973	473,608	(247,635)			(247,635)		225,973		168,754	168,754	15,585	XXX
060505-68-2	BANK OF AMERICA CORP 7.25		04/26/2022	INSTINET INV SERVICES LTD LONDON	180.000	219,772		259,745	260,172	(427)			(427)		259,745		(39,974)	(39,974)	6,525	XXX
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		09/12/2022	VARIOUS	8,902.000	1,039,370		1,040,027	1,020,703	19,323			19,323		1,040,027		(657)	(657)		XXX
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		12/23/2022	VARIOUS	17,200.000	877,355		847,931	996,052	(139,166)			(139,166)		856,886		20,469	20,469	48,012	XXX
949746-80-4	WELLS FARGO & COMPANY 7.5		04/29/2022	VARIOUS	520.000	643,717		749,150	775,076	(25,925)			(25,925)		749,150		(105,433)	(105,433)	9,750	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,174,941	XXX	3,122,826	3,525,611	(393,830)			(393,830)		3,131,781		43,160	43,160	79,872	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		01/07/2022	BANK OF AMERICA CORPORATION.	32,750.000	1,647,903		1,652,779	1,650,645		(684)		(684)		1,649,961		(2,058)	(2,058)		XXX
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		08/16/2022	VARIOUS	14,500.000	811,619		740,151	735,739		(3,044)		(3,044)		732,695		78,924	78,924	17,380	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
233331-84-2	DTE ENERGY CO 6.25 01/11/22		10/25/2022	VARIOUS	84,318.000	4,205,794		4,138,873	4,157,031		19,433		19,433		4,176,463		29,330	29,330	240,920	XXX
235851-30-0	DANAHER CORP 4.75 15/04/22		03/25/2022	BANK OF AMERICA CORPORATION	485.000	931,112		710,244	522,987		(32,421)		(32,421)		490,566		440,546	440,546	5,759	XXX
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		05/25/2022	VARIOUS	32,643.000	3,333,309		3,373,025	3,346,885		(31,250)		(31,250)		3,315,635		17,673	17,673	59,165	XXX
48251W-40-1	KKR & CO INC 6 15/09/23		11/11/2022	VARIOUS	16,321.000	1,279,498		883,602	1,515,641	(635,316)	(9,938)		(645,254)		871,793		407,705	407,705	7,481	XXX
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		12/07/2022	VARIOUS	52,265.000	2,717,588		2,520,017	2,582,863		16,221		16,221		2,599,084		118,504	118,504	107,906	XXX
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		08/24/2022	BANK OF AMERICA CORPORATION	52,300.000	3,241,639		2,812,981	2,699,270		(55,026)		(55,026)		2,644,244		597,395	597,395	51,363	XXX
842587-60-2	SOUTHERN CO 6.75 01/08/22		07/26/2022	VARIOUS	78,860.000	4,218,877		4,042,545	3,987,268		(42,136)		(42,136)		3,945,132		273,744	273,744	133,138	XXX
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		09/28/2022	VARIOUS	55,659.000	3,005,644		5,146,000	5,268,564		230,724		230,724		5,499,288		(2,493,644)	(2,493,644)	203,801	XXX
EP0589-50-7	APTIV PLC 5.5 15/06/23		11/11/2022	VARIOUS	184.000	23,143		19,536			(69)		(69)		19,450		3,693	3,693		XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						25,416,124	XXX	26,039,753	26,466,893	(635,316)	91,810		(543,506)		25,944,311		(528,187)	(528,187)	826,914	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						28,591,065	XXX	29,162,579	29,992,504	(1,029,146)	91,810		(937,335)		29,076,092		(485,027)	(485,027)	906,786	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks						6,122,578	XXX	6,305,683			(114,635)		(114,635)		6,191,048		(68,470)	(68,470)	77,423	XXX
4509999999 – Subtotals - Preferred Stocks						34,713,643	XXX	35,468,261	29,992,504	(1,029,146)	(22,824)		(1,051,970)		35,267,140		(553,497)	(553,497)	984,209	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q-10-4	AGNC INVESTMENT CORP		12/08/2022	VARIOUS	89,800.000	880,415	XXX	775,004	1,350,592	(25,974)		549,614	(575,588)		775,004		105,411	105,411	125,448	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		08/02/2022	VARIOUS	11,665.000	355,427	XXX	349,479	537,523	(188,044)			(188,044)		349,479		5,948	5,948		XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		12/07/2022	VARIOUS	1,200.000	67,652	XXX	42,147							42,147		25,505	25,505	270	XXX
00507V-10-9	ACTIVISION BLIZZARD INC		11/21/2022	VARIOUS	4,300.000	330,548	XXX	327,029	286,079	40,950			40,950		327,029		3,519	3,519	1,927	XXX
00676P-10-7	ADEIA INC		10/31/2022	VARIOUS	17,500.000	178,500	XXX	201,584	330,925	(43,974)			(43,974)		201,584		(23,083)	(23,083)	2,625	XXX
00724F-10-1	ADOBE INC		06/24/2022	VARIOUS	1,200.000	465,262	XXX	172,428	680,472	(508,044)			(508,044)		172,428		292,834	292,834		XXX
00751Y-10-6	ADVANCE AUTO PARTS INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	400.000	73,240	XXX	81,773	95,952	(14,180)			(14,180)		81,773		(8,533)	(8,533)	1,600	XXX
00773T-10-1	ADVANSIX INC		11/11/2022	VARIOUS	2,621.000	100,857	XXX	29,336	123,842	(94,506)			(94,506)		29,336		71,521	71,521	1,018	XXX
007903-10-7	ADVANCED MICRO DEVICES INC		06/24/2022	VARIOUS	1,551.060	135,067	XXX	136,006	328,871	(54,821)			(54,821)		136,006		(939)	(939)	333	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		03/24/2022	VARIOUS	20,500.000	640,208	XXX	551,355	602,290	(50,935)			(50,935)		551,355		88,853	88,853		XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	400.000	37,784	XXX	38,780	46,816	(8,036)			(8,036)		38,780		(996)	(996)		XXX
011659-10-9	ALASKA AIR GROUP INC		10/04/2022	STERN BROTHERS & CO.	5,700.000	240,703	XXX	343,573							343,573		(102,871)	(102,871)		XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		06/24/2022	VARIOUS	1,800.000	270,064	XXX	343,777	401,328	(57,551)			(57,551)		343,777		(73,713)	(73,713)	4,140	XXX
017175-10-0	ALLEGHANY CORP		10/20/2022	VARIOUS	2,000.000	1,669,127	XXX	1,259,049	1,335,180	(76,131)			(76,131)		1,259,049		410,078	410,078		XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		11/21/2022	VARIOUS	400.000	17,317	XXX	15,577							15,577		1,740	1,740	168	XXX
020002-10-1	ALLSTATE CORP/THE		11/29/2021	Post Sale Income			XXX												648	XXX
02079K-10-7	ALPHABET INC		03/30/2022	VARIOUS	320.000	908,753	XXX	306,269	925,949	(619,680)			(619,680)		306,269		602,485	602,485		XXX
02156K-10-3	ALTICE USA INC		12/08/2022	VARIOUS	82,100.000	687,597	XXX	1,191,700	1,328,378	116,419		253,097	(136,678)		1,191,700		(504,103)	(504,103)		XXX
02209S-10-3	ALTRIA GROUP INC		11/21/2022	VARIOUS	8,300.000	391,380	XXX	396,690	393,337	3,353			3,353		396,690		(5,310)	(5,310)	25,588	XXX
023135-10-6	AMAZON.COM INC		06/24/2022	VARIOUS	26,000.000	3,027,857	XXX	4,209,322	86,692,840	(125,320)			(125,320)		4,209,322		(1,181,466)	(1,181,466)		XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		12/23/2022	VARIOUS	38,600.000	536,674	XXX	571,229	977,352	41,690		447,813	(406,123)		571,229		(34,555)	(34,555)	11,808	XXX
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO		11/04/2022	VARIOUS	17,800.000	731,349	XXX	571,356	692,776	(121,420)			(121,420)		571,356		159,993	159,993		XXX
02665T-30-6	AMERICAN HOMES 4 RENT		06/24/2022	SSB-CUSTODIAN SSBCUSTO	1,300.000	45,799	XXX	51,521	56,693	(5,172)			(5,172)		51,521		(5,722)	(5,722)	468	XXX
032654-10-5	ANALOG DEVICES INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	89,810	XXX	98,052	105,462	(7,410)			(7,410)		98,052		(8,241)	(8,241)	912	XXX
03674X-10-6	ANTERO RESOURCES CORP		11/07/2022	VARIOUS	22,800.000	712,260	XXX	419,576	399,000	20,576			20,576		419,576		292,684	292,684		XXX
037833-10-0	APPLE INC		03/30/2022	LOOP CAPITAL MARKETS LLC	900.000	159,852	XXX	79,567	159,813	(80,246)			(80,246)		79,567		80,285	80,285	198	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
038222-10-5	APPLIED MATERIALS INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	31,004	XXX	41,099							41,099		(10,095)	(10,095)	228	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	14,904	XXX	12,584	13,518	(934)			(934)		12,584		2,320	2,320	160	XXX
053332-10-2	AUTOZONE INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	431,782	XXX	295,854	419,278	(123,424)			(123,424)		295,854		135,928	135,928		XXX
053484-10-1	AVALONBAY COMMUNITIES INC		06/24/2022	VARIOUS	600.000	117,087	XXX	128,365	151,554	(23,189)			(23,189)		128,365		(11,278)	(11,278)	1,908	XXX
062540-10-9	BANK OF HAWAII CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	15,878	XXX	15,591							15,591		288	288	140	XXX
07831C-10-3	BELLRING BRANDS INC		04/06/2022	VARIOUS	24,975.424	617,312	XXX	616,129	2,815,479						616,129		1,183	1,183		XXX
09062X-10-3	BIOGEN INC		06/24/2022	VARIOUS	200.000	42,385	XXX	44,158	47,984	(3,826)			(3,826)		44,158		(1,773)	(1,773)		XXX
11135F-10-1	BROADCOM INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	203,636	XXX	194,004	266,164	(72,160)			(72,160)		194,004		9,632	9,632	3,280	XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC		08/01/2022	VARIOUS	1,800.000	132,184	XXX	134,851							134,851		(2,667)	(2,667)		XXX
12503M-10-8	CBOE GLOBAL MARKETS INC		03/30/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	79,973	XXX	85,573	91,280	(5,707)			(5,707)		85,573		(5,600)	(5,600)	336	XXX
12508E-10-1	CDK GLOBAL INC		07/08/2022	VARIOUS	25,200.000	1,342,541	XXX	1,096,963	1,051,848	45,115			45,115		1,096,963		245,578	245,578	3,690	XXX
12572Q-10-5	CME GROUP INC		11/21/2022	VARIOUS	1,500.000	293,908	XXX	303,998	342,690	(38,692)			(38,692)		303,998		(10,090)	(10,090)	8,375	XXX
125896-10-0	CMS ENERGY CORP		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	36,227	XXX	36,079	39,030	(2,951)			(2,951)		36,079		148	148	1,104	XXX
126408-10-3	CSX CORP		11/21/2022	VARIOUS	9,400.000	282,706	XXX	304,067	353,440	(49,373)			(49,373)		304,067		(21,360)	(21,360)	2,300	XXX
133131-10-2	CAMDEN PROPERTY TRUST		11/21/2022	VARIOUS	1,300.000	157,159	XXX	175,788	232,284	(56,496)			(56,496)		175,788		(18,628)	(18,628)	3,993	XXX
134429-10-9	CAMPBELL SOUP CO		06/24/2022	VARIOUS	3,200.000	155,000	XXX	132,855	139,072	(6,217)			(6,217)		132,855		22,145	22,145	2,368	XXX
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	01/07/2022	Northern Trust Corp	0.200	15	XXX	15	14	1			1		15		(1)	(1)		XXX
13765N-10-7	CANNAE HOLDINGS INC		11/11/2022	VARIOUS	23,100.000	487,419	XXX	908,223	811,965	96,258			96,258		908,223		(420,804)	(420,804)		XXX
15189T-10-7	CENTERPOINT ENERGY INC		05/26/2022	VARIOUS	54,500.000	1,693,973	XXX	1,019,845	1,521,095	(501,250)			(501,250)		1,019,845		674,128	674,128	11,560	XXX
156782-10-4	CERNER CORP		06/09/2022	CORPORATE ACTIONS	1,800.000	171,000	XXX	101,164	167,166	(66,002)			(66,002)		101,164		69,836	69,836	972	XXX
165167-73-5	CHESAPEAKE ENERGY CORP		05/04/2022	VARIOUS	3,000.000	246,958	XXX	195,290	193,560	1,730			1,730		195,290		51,668	51,668	2,828	XXX
171340-10-2	CHURCH & DWIGHT CO INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	27,482	XXX	22,236	30,750	(8,514)			(8,514)		22,236		5,246	5,246	158	XXX
172062-10-1	CINCINNATI FINANCIAL CORP		11/21/2022	VARIOUS			XXX												126	XXX
17275R-10-2	CISCO SYSTEMS INC		06/24/2022	VARIOUS	3,100.000	136,704	XXX	151,280	196,447	(45,167)			(45,167)		151,280		(14,576)	(14,576)	2,325	XXX
177376-10-0	CITRIX SYSTEMS INC		10/03/2022	CORPORATE ACTIONS	100.000	10,400	XXX	1,032	9,459	(8,427)			(8,427)		1,032		9,368	9,368		XXX
189054-10-9	CLOROX CO/THE		06/24/2022	SSB-CUSTODIAN SSBCUSTO	200.000	28,150	XXX	20,908	34,872	(13,964)			(13,964)		20,908		7,242	7,242	464	XXX
19249H-10-3	COHERUS BIOSCIENCES INC		06/23/2022	VARIOUS	39,200.000	287,668	XXX	618,554	625,632	(7,078)			(7,078)		618,554		(330,886)	(330,886)		XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		12/05/2022	VARIOUS	1,200.000	54,218	XXX	59,120	61,296	(2,176)			(2,176)		59,120		(4,902)	(4,902)	540	XXX
205887-10-2	CONAGRA BRANDS INC		06/24/2022	VARIOUS	7,200.000	244,276	XXX	238,162	245,880	(7,718)			(7,718)		238,162		6,113	6,113	4,000	XXX
209115-10-4	CONSOLIDATED EDISON INC		06/24/2022	THE NORTHERN TRUST COMPANY	1,000.000	92,930	XXX	76,050	85,320	(9,270)			(9,270)		76,050		16,880	16,880	1,580	XXX
216648-40-2	COOPER COS INC/THE		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	32,348	XXX	40,110	41,894	(1,784)			(1,784)		40,110		(7,762)	(7,762)	3	XXX
217204-10-6	COPART INC		06/24/2022	VARIOUS	1,300.000	160,014	XXX	181,112	197,106	(15,994)			(15,994)		181,112		(21,098)	(21,098)		XXX
229663-10-9	CUBESMART		06/24/2022	UBS WARBURG LLC WARBURGD	3,300.000	143,604	XXX	157,348	187,803	(30,455)			(30,455)		157,348		(13,744)	(13,744)	2,838	XXX
229899-10-9	CULLEN/FROST BANKERS INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,300.000	153,965	XXX	149,596	163,891	(14,295)			(14,295)		149,596		4,369	4,369	1,950	XXX
23204G-10-0	CUSTOMERS BANCORP INC		01/05/2022	INSTINET INV SERVICES LTD LONDON	1,200.000	85,983	XXX	27,117	78,444	(51,327)			(51,327)		27,117		58,866	58,866		XXX
23345M-10-7	DT MIDSTREAM INC		06/24/2022	VARIOUS	617.000	29,715	XXX	26,937	36,662	(2,667)			(2,667)		26,937		2,778	2,778	1,160	XXX
25401T-60-3	DIGITALBRIDGE GROUP INC		10/03/2022	VARIOUS	29,000.000	230,318	XXX	103,723	241,570	(343,793)			(343,793)		103,723		126,595	126,595	28	XXX
254687-10-6	WALT DISNEY CO/THE		06/24/2022	VARIOUS	764.000	74,704	XXX	13,334	118,336	(105,002)			(105,002)		13,334		61,370	61,370		XXX
256677-10-5	DOLLAR GENERAL CORP		06/24/2022	VARIOUS	1,780.000	404,574	XXX	337,886	419,777	(81,891)			(81,891)		337,886		66,688	66,688	1,298	XXX
25746U-10-9	DOMINION ENERGY INC		06/24/2022	VARIOUS	2,500.000	207,740	XXX	183,425	196,400	(12,975)			(12,975)		183,425		24,315	24,315	2,203	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
25754A-20-1	DOMINO'S PIZZA INC		03/30/2022	J.P. MORGAN SECURITIES LLC-514105	200.000	81,117	XXX	91,596	112,866	(21,270)			(21,270)		91,596		(10,480)	(10,480)	220	XXX
260003-10-8	DOVER CORP		03/30/2022	SSB-CUSTODIAN SSBCUSTO	300.000	48,174	XXX	47,214	54,480	(7,266)			(7,266)		47,214		960	960	150	XXX
26154D-10-0	DREAM FINDERS HOMES INC		02/24/2022	VARIOUS	23,800.000	434,518	XXX	495,571	462,910	32,661			32,661		495,571		(61,054)	(61,054)		XXX
26441C-20-4	DUKE ENERGY CORP		11/21/2022	VARIOUS	2,200.000	217,225	XXX	219,387	230,780	(11,393)			(11,393)		219,387		(2,162)	(2,162)	6,001	XXX
267475-10-1	DYCOM INDUSTRIES INC		03/23/2022	Post Sale Income			XXX												912	XXX
26884L-10-9	EQT CORP		09/27/2022	VARIOUS	34,100.000	1,302,653	XXX	390,055	743,721	(353,666)			(353,666)		390,055		912,599	912,599	7,523	XXX
278768-10-6	ECHOSTAR CORP		10/04/2022	VARIOUS	22,700.000	548,416	XXX	522,627	598,145	(75,518)			(75,518)		522,627		25,789	25,789		XXX
285512-10-9	ELECTRONIC ARTS INC		03/30/2022	VARIOUS	1,290.000	165,605	XXX	176,008	170,151	5,857			5,857		176,008		(10,403)	(10,403)	153	XXX
291011-10-4	EMERSON ELECTRIC CO		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,200.000	111,964	XXX	115,202	111,564	3,638			3,638		115,202		(3,238)	(3,238)	2,478	XXX
29364G-10-3	ENTERGY CORP		06/24/2022	SSB-CUSTODIAN SSBCUSTO	700.000	77,385	XXX	71,107	78,855	(7,748)			(7,748)		71,107		6,278	6,278	1,414	XXX
29414B-10-4	EPAM SYSTEMS INC		06/24/2022	VARIOUS	200.000	65,201	XXX	62,543							62,543		2,658	2,658		XXX
29444U-70-0	EQUINIX INC		06/24/2022	VARIOUS	500.000	344,437	XXX	387,710	422,920	(35,210)			(35,210)		387,710		(43,273)	(43,273)	2,914	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		08/10/2022	VARIOUS	38,500.000	309,911	XXX	296,497	398,090	(101,593)			(101,593)		296,497		13,414	13,414	13,619	XXX
294628-10-2	EQUITY COMMONWEALTH		06/10/2022	LIQUIDNET INC	26,500.000	728,270	XXX	832,627	686,350	146,277			146,277		832,627		(104,358)	(104,358)		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		11/21/2022	VARIOUS	1,000.000	69,290	XXX	75,741	87,660	(11,919)			(11,919)		75,741		(6,451)	(6,451)	1,388	XXX
29476L-10-7	EQUITY RESIDENTIAL		11/21/2022	VARIOUS	200.000	12,573	XXX	15,714	18,100	(2,386)			(2,386)		15,714		(3,141)	(3,141)	381	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	26,171	XXX	30,735	35,223	(4,488)			(4,488)		30,735		(4,564)	(4,564)	429	XXX
298736-10-9	EURONET WORLDWIDE INC		03/08/2022	VARIOUS	3,500.000	439,493	XXX	296,407	417,095	(120,688)			(120,688)		296,407		143,086	143,086		XXX
30034W-10-6	EVERGY INC		11/21/2022	VARIOUS	3,500.000	214,044	XXX	215,814	240,135	(24,321)			(24,321)		215,814		(1,770)	(1,770)	6,259	XXX
30040W-10-8	EVERSOURCE ENERGY		06/24/2022	VARIOUS	800.000	66,680	XXX	64,233	72,784	(8,551)			(8,551)		64,233		2,447	2,447	1,020	XXX
30190A-10-4	F&G ANNUITIES & LIFE INC		12/20/2022	CORPORATE ACTIONS	0.200	4	XXX	4							4					XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON INC		03/30/2022	UBS WARBURG LLC WARBURGD	1,600.000	167,824	XXX	185,836	214,864	(29,028)			(29,028)		185,836		(18,012)	(18,012)		XXX
30225T-10-2	EXTRA SPACE STORAGE INC		11/21/2022	VARIOUS	1,200.000	193,615	XXX	199,670	272,076	(72,407)			(72,407)		199,670		(6,055)	(6,055)	4,950	XXX
30226D-10-6	EXTREME NETWORKS INC		11/03/2022	VARIOUS	14,400.000	223,790	XXX	159,188	226,080	(66,892)			(66,892)		159,188		64,602	64,602		XXX
30303M-10-2	META PLATFORMS INC		11/21/2022	VARIOUS	14,990.000	2,062,285	XXX	3,213,745	5,041,887	(1,828,141)			(1,828,141)		3,213,745		(1,151,461)	(1,151,461)		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/30/2022	VARIOUS	500.000	213,394	XXX	204,852	243,005	(38,153)			(38,153)		204,852		8,542	8,542	254	XXX
315616-10-2	F5 INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	47,539	XXX	57,992	73,413	(15,421)			(15,421)		57,992		(10,453)	(10,453)		XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	26,311	XXX	31,319	36,526	(5,207)			(5,207)		31,319		(5,008)	(5,008)	616	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	900.000	48,156	XXX	56,629	70,407	(13,778)			(13,778)		56,629		(8,473)	(8,473)	918	XXX
31946M-10-3	FIRST CITIZENS BANCSHARES INC/NC		01/28/2022	Northern Trust Corp	0.600	437	XXX	430	31	(67)			(67)		430		7	7		XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		06/24/2022	VARIOUS	3,600.000	176,647	XXX	192,353	238,320	(45,968)			(45,968)		192,353		(15,706)	(15,706)	2,034	XXX
339750-10-1	FLOOR & DECOR HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	14,589	XXX	20,904	26,002	(5,098)			(5,098)		20,904		(6,315)	(6,315)		XXX
343498-10-1	FLOWERS FOODS INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,200.000	83,926	XXX	74,040	87,904	(13,864)			(13,864)		74,040		9,886	9,886	1,376	XXX
353793-12-8	FRANKLIN LTD DURATION INCOME TRUST		02/22/2022	VARIOUS	7,100.000	392	XXX	1,078	64,539						1,078		(686)	(686)		XXX
35905A-10-9	FRONTDOOR INC		12/08/2022	VARIOUS	34,800.000	787,820	XXX	709,572	1,275,420	108,562		674,410	(565,848)		709,572		78,248	78,248		XXX
36162J-10-6	GEO GROUP INC/THE		11/29/2022	VARIOUS	4,500.000	44,218	XXX	34,891							34,891		9,327	9,327		XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/28/2022	VARIOUS	9,065.000	410,313	XXX	349,538	441,103	(91,565)			(91,565)		349,538		60,775	60,775	21,212	XXX
366505-10-5	GARRETT MOTION INC	D	11/02/2022	VARIOUS	18,000.000	117,952	XXX	130,139	144,540	(14,401)			(14,401)		130,139		(12,187)	(12,187)		XXX
371901-10-9	GENTEX CORP		11/21/2022	VARIOUS	2,400.000	69,415	XXX	76,216	83,640	(7,424)			(7,424)		76,216		(6,801)	(6,801)	564	XXX
375558-10-3	GILEAD SCIENCES INC		03/30/2022	VARIOUS	4,500.000	269,064	XXX	304,335	326,745	(22,410)			(22,410)		304,335		(35,271)	(35,271)	2,993	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38268T-10-3	GOPRO INC		10/25/2022	VARIOUS	3,800.000	20,844	XXX	32,446							32,446		(11,602)	(11,602)		XXX
384313-50-8	GRAFTECH INTERNATIONAL LTD		12/09/2022	VARIOUS	54,200.000	283,665	XXX	593,066	641,186	(48,120)			(48,120)		593,066		(309,400)	(309,400)	2,113	XXX
384637-10-4	GRAHAM HOLDINGS CO		11/01/2022	VARIOUS	900.000	564,874	XXX	323,492	566,847	(243,355)			(243,355)		323,492		241,383	241,383	2,995	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		04/21/2022	VARIOUS	11,900.000	250,270	XXX	166,214	232,050	(65,836)			(65,836)		166,214		84,056	84,056	1,245	XXX
39304D-10-2	GREEN DOT CORP		12/09/2022	VARIOUS	43,400.000	877,341	XXX	1,792,828	1,572,816	220,012			220,012		1,792,828		(915,487)	(915,487)		XXX
398905-10-9	GROUP 1 AUTOMOTIVE INC		03/25/2022	STEPHENS IN 4153608	2,300.000	428,370	XXX	354,207	449,006	(94,799)			(94,799)		354,207		74,163	74,163	828	XXX
403949-10-0	HF SINCLAIR CORP		10/13/2022	VARIOUS	24,400.000	1,205,461	XXX	674,603	780,164	(123,394)			(123,394)		674,603		530,858	530,858	6,360	XXX
405024-10-0	HAEMONETICS CORP		12/22/2022	VARIOUS	21,100.000	1,477,454	XXX	1,200,017	1,119,144	80,873			80,873		1,200,017		277,437	277,437		XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE		06/24/2022	SSB-CUSTODIAN SSBCUSTO	200.000	29,600	XXX	27,632	26,212	1,420			1,420		27,632		1,968	1,968	300	XXX
412822-10-8	HARLEY-DAVIDSON INC		12/22/2022	VARIOUS	16,700.000	700,050	XXX	702,191	629,423	72,768			72,768		702,191		(2,142)	(2,142)	7,938	XXX
42226K-10-5	HEALTHCARE REALTY TRUST INC		11/21/2022	VARIOUS	6,200.000	147,067	XXX	173,670	207,018	(33,348)			(33,348)		173,670		(26,602)	(26,602)	20,809	XXX
436106-10-8	HOLLYFRONTIER CORP		01/26/2022	VARIOUS	1,400.000	50,083	XXX	25,043	45,892	(20,849)			(20,849)		25,043		25,040	25,040		XXX
444859-10-2	HUMANA INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	182,719	XXX	166,482	185,544	(19,062)			(19,062)		166,482		16,237	16,237	595	XXX
44925C-10-3	ICF INTERNATIONAL INC		09/30/2022	VARIOUS	6,780.000	733,193	XXX	433,411	695,289	(261,878)			(261,878)		433,411		299,782	299,782	3,797	XXX
451107-10-6	IDACORP INC		06/24/2022	VARIOUS	1,500.000	156,252	XXX	150,047	169,965	(19,918)			(19,918)		150,047		6,205	6,205	2,250	XXX
45168D-10-4	IDEXX LABORATORIES INC		06/24/2022	VARIOUS	200.000	90,967	XXX	124,128	131,692	(7,564)			(7,564)		124,128		(33,161)	(33,161)		XXX
457187-10-2	INGREDION INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	17,679	XXX	17,520	19,328	(1,808)			(1,808)		17,520		159	159	260	XXX
458140-10-0	INTEL CORP		11/21/2022	VARIOUS	3,400.000	111,553	XXX	103,326	175,100	(71,774)			(71,774)		103,326		8,227	8,227	4,088	XXX
461202-10-3	INTUIT INC		06/24/2022	VARIOUS	1,400.000	584,668	XXX	24,626	900,508	(875,882)			(875,882)		24,626		560,042	560,042	1,904	XXX
478160-10-4	JOHNSON & JOHNSON		03/30/2022	VARIOUS	2,000.000	358,903	XXX	188,664	342,140	(153,476)			(153,476)		188,664		170,239	170,239	2,120	XXX
48203R-10-4	JUNIPER NETWORKS INC		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	20,403	XXX	19,384	24,997	(5,613)			(5,613)		19,384		1,019	1,019	294	XXX
497266-10-6	KIRBY CORP		11/22/2022	VARIOUS	100.000	6,820	XXX	6,661							6,661		160	160		XXX
497498-10-5	KIRKLAND'S INC		06/14/2022	VARIOUS	11,900.000	50,805	XXX	238,926	177,667	61,259			61,259		238,926		(188,121)	(188,121)		XXX
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	1,400.000	65,898	XXX	64,290	85,316	(21,026)			(21,026)		64,290		1,608	1,608	336	XXX
50060P-10-6	KOPPERS HOLDINGS INC		04/19/2022	VARIOUS	17,700.000	511,788	XXX	545,497	554,010	(8,513)			(8,513)		545,497		(33,709)	(33,709)	370	XXX
501889-20-8	LKQ CORP		06/15/2022	VARIOUS	8,900.000	451,200	XXX	174,798	534,267	(359,469)			(359,469)		174,798		276,401	276,401	3,350	XXX
515098-10-1	LANDSTAR SYSTEM INC		03/30/2022	SSB-CUSTODIAN SSBCUSTO	100.000	15,532	XXX	16,060	17,902	(1,842)			(1,842)		16,060		(528)	(528)	225	XXX
526057-30-2	LENNAR CORP		06/24/2022	UBS WARBURG LLC WARBURGD	800.000	47,957	XXX	62,329	76,496	(14,167)			(14,167)		62,329		(14,372)	(14,372)	600	XXX
53223X-10-7	LIFE STORAGE INC		06/24/2022	VARIOUS	1,100.000	124,079	XXX	119,241	168,498	(49,257)			(49,257)		119,241		4,838	4,838	2,200	XXX
532457-10-8	ELI LILLY & CO		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	32,561	XXX	3,556	27,622	(24,066)			(24,066)		3,556		29,005	29,005	196	XXX
540424-10-8	LOEWS CORP		11/21/2022	VARIOUS	22,800.000	1,415,018	XXX	784,310	1,316,928	(532,618)			(532,618)		784,310		630,708	630,708	781	XXX
552848-10-3	MGIC INVESTMENT CORP		06/24/2022	SSB-CUSTODIAN SSBCUSTO	2,600.000	33,150	XXX	36,845	37,492	(647)			(647)		36,845		(3,695)	(3,695)	416	XXX
55354G-10-0	MSCI INC		03/30/2022	CASTLEOAK SECURITIES LP	100.000	50,881	XXX	62,391	61,269	1,122			1,122		62,391		(11,510)	(11,510)	104	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		12/08/2022	VARIOUS	26,960.000	1,353,927	XXX	1,904,649	1,896,366	8,282			8,282		1,904,649		(550,722)	(550,722)		XXX
57060D-10-8	MARKETAXESS HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	27,763	XXX	31,321	41,127	(9,806)			(9,806)		31,321		(3,558)	(3,558)	140	XXX
574599-10-6	MASCO CORP		06/24/2022	VARIOUS	3,200.000	166,654	XXX	181,792	224,704	(42,912)			(42,912)		181,792		(15,138)	(15,138)	1,624	XXX
57636Q-10-4	MASTERCARD INC		03/30/2022	LOOP CAPITAL MARKETS LLC	400.000	144,560	XXX	9,186	143,728	(134,542)			(134,542)		9,186		135,373	135,373	196	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/24/2022	UBS WARBURG LLC WARBURGD	7,100.000	109,888	XXX	145,559	167,773	(22,214)			(22,214)		145,559		(35,671)	(35,671)	6,106	XXX
58933Y-10-5	MERCK & CO INC		03/30/2022	VARIOUS	1,500.000	123,548	XXX	87,538	114,960	(27,422)			(27,422)		87,538		36,011	36,011	2,070	XXX
594918-10-4	MICROSOFT CORP		03/30/2022	UBS WARBURG LLC WARBURGD	2,200.000	690,028	XXX	224,114	739,904	(515,790)			(515,790)		224,114		465,914	465,914	1,364	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		11/21/2022	VARIOUS	600.000	95,313	XXX	102,091	137,664	(35,573)			(35,573)		102,091		(6,778)	(6,778)	2,805	XXX
61174X-10-9	MONSTER BEVERAGE CORP		03/30/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	700.000	55,973	XXX	59,731	67,228	(7,497)			(7,497)		59,731		(3,758)	(3,758)		XXX
62886E-10-8	NCR CORP		03/25/2022	VARIOUS	10,200.000	407,997	XXX	283,231	410,040	(126,809)			(126,809)		283,231		124,766	124,766		XXX
62944T-10-5	NVR INC		06/24/2022	VARIOUS	30.000	127,718	XXX	145,335	177,266	(31,931)			(31,931)		145,335		(17,617)	(17,617)		XXX
62955J-10-3	NOV INC		03/25/2022	VARIOUS	31,600.000	576,287	XXX	357,879	428,180	(70,301)			(70,301)		357,879		218,408	218,408	760	XXX
631103-10-8	NASDAQ INC		02/18/2022	BANK OF AMERICA CORPORATION.	100.000	17,181	XXX	19,724	21,001	(1,277)			(1,277)		19,724		(2,543)	(2,543)		XXX
64828T-20-1	RITHM CAPITAL CORP		12/21/2022	VARIOUS	64,200.000	565,938	XXX	571,044	687,582	(116,538)			(116,538)		571,044		(5,105)	(5,105)	55,335	XXX
651639-10-6	NEWMONT CORP		11/21/2022	VARIOUS	2,000.000	126,609	XXX	112,740	124,040	(11,300)			(11,300)		112,740		13,869	13,869	2,250	XXX
65339F-10-1	NEXTERA ENERGY INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	500.000	39,010	XXX	36,931	46,680	(9,749)			(9,749)		36,931		2,079	2,079	425	XXX
654106-10-3	NIKE INC		06/24/2022	VARIOUS	2,200.000	248,397	XXX	20,539	366,674	(346,135)			(346,135)		20,539		227,858	227,858	1,342	XXX
65473P-10-5	NISOURCE INC		07/29/2022	VARIOUS	38,700.000	1,157,002	XXX	863,122	1,068,507	(205,385)			(205,385)		863,122		293,879	293,879	3,995	XXX
655663-10-2	NORDSON CORP		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	20,493	XXX	22,067	25,527	(3,460)			(3,460)		22,067		(1,574)	(1,574)	153	XXX
67066G-10-4	NVIDIA CORP		11/21/2022	VARIOUS	2,100.000	349,556	XXX	402,689	617,631	(214,942)			(214,942)		402,689		(53,133)	(53,133)	188	XXX
670837-10-3	OGE ENERGY CORP		09/21/2022	VARIOUS	24,200.000	980,412	XXX	731,390	928,796	(197,406)			(197,406)		731,390		249,022	249,022	12,997	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC		06/24/2022	VARIOUS	200.000	133,557	XXX	116,950	141,246	(24,296)			(24,296)		116,950		16,607	16,607		XXX
680665-20-5	OLIN CORP		11/04/2022	VARIOUS	4,000.000	230,649	XXX	196,613							196,613		34,036	34,036	1,600	XXX
68389X-10-5	ORACLE CORP		06/24/2022	VARIOUS	11,200.000	791,814	XXX	105,745	976,752	(871,007)			(871,007)		105,745		686,069	686,069	7,168	XXX
68622V-10-6	ORGANON & CO		06/24/2022	VARIOUS	45,720.000	1,630,042	XXX	1,357,005	1,409,812	(35,169)			(35,169)		1,357,005		273,037	273,037	13,479	XXX
68629Y-10-3	ORION OFFICE REIT INC		06/24/2022	VARIOUS			XXX	581	35,079						581		(581)	(581)		XXX
69351T-10-6	PPL CORP		06/24/2022	VARIOUS	11,400.000	314,033	XXX	322,634	342,684	(20,050)			(20,050)		322,634		(8,602)	(8,602)	8,834	XXX
693718-10-8	PACCAR INC		06/24/2022	VARIOUS	1,500.000	127,351	XXX	126,210	132,390	(6,180)			(6,180)		126,210		1,141	1,141	3,202	XXX
704326-10-7	PAYCHEX INC		11/21/2022	VARIOUS	400.000	48,261	XXX	48,972							48,972		(711)	(711)	632	XXX
717081-10-3	PFIZER INC		06/24/2022	UBS WARBURG LLC WARBURGD	8,100.000	417,849	XXX	135,529	478,305	(342,776)			(342,776)		135,529		282,320	282,320	6,480	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		11/21/2022	VARIOUS	5,010.000	483,398	XXX	518,047							518,047		(34,649)	(34,649)	12,625	XXX
73278L-10-5	POOL CORP		06/24/2022	VARIOUS	400.000	151,883	XXX	176,148	226,400	(50,252)			(50,252)		176,148		(24,265)	(24,265)	620	XXX
733174-70-0	POPULAR INC	D	11/21/2022	VARIOUS	3,400.000	286,054	XXX	127,367	278,936	(151,569)			(151,569)		127,367		158,688	158,688	3,345	XXX
736508-84-7	PORTLAND GENERAL ELECTRIC CO		01/18/2022	Post Sale Income			XXX												5,375	XXX
737446-10-4	POST HOLDINGS INC		10/03/2022	VARIOUS	10,000.000	819,134	XXX	659,608	1,127,300	(153,367)			(153,367)		659,608		159,526	159,526		XXX
74051N-10-2	PREMIER INC		11/21/2022	VARIOUS	700.000	24,616	XXX	24,627	28,819	(4,192)			(4,192)		24,627		(11)	(11)	343	XXX
74164M-10-8	PRIMERICA INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	12,099	XXX	15,000	15,327	(327)			(327)		15,000		(2,900)	(2,900)	110	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		06/24/2022	VARIOUS	3,100.000	465,473	XXX	282,929	507,098	(224,169)			(224,169)		282,929		182,543	182,543	3,884	XXX
74319R-10-1	PROG HOLDINGS INC		06/29/2022	VARIOUS	22,700.000	386,296	XXX	1,125,948	1,023,997	101,951			101,951		1,125,948		(739,652)	(739,652)		XXX
74340W-10-3	PROLOGIS INC		11/21/2022	VARIOUS	5,400.500	639,295	XXX	679,098	909,144	(230,106)			(230,106)		679,098		(39,803)	(39,803)	10,823	XXX
743606-10-5	PROSPERITY BANCSHARES INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100.000	76,819	XXX	81,335	79,530	1,805			1,805		81,335		(4,516)	(4,516)	1,716	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,100.000	193,769	XXX	185,570	206,863	(21,293)			(21,293)		185,570		8,199	8,199	3,348	XXX
74915M-10-0	QURATE RETAIL INC		12/08/2022	VARIOUS	122,700.000	316,666	XXX	425,791	932,520	125,738		632,467	(506,729)		425,791		(109,125)	(109,125)		XXX
750236-10-1	RADIAN GROUP INC		03/02/2022	VARIOUS	12,500.000	299,544	XXX	286,826	264,125	22,701			22,701		286,826		12,718	12,718	620	XXX
754907-10-3	RAYONIER INC		11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,300.000	46,094	XXX	46,555	52,468	(5,913)			(5,913)		46,555		(461)	(461)	1,092	XXX
756109-10-4	REALTY INCOME CORP		11/21/2022	VARIOUS	4,600.000	298,052	XXX	303,712	329,314	(25,021)			(25,021)		303,712		(5,659)	(5,659)	12,507	XXX
758750-10-3	REGAL REXNORD CORP		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	70,323	XXX	79,297	102,108	(22,811)			(22,811)		79,297		(8,974)	(8,974)	396	XXX
75972A-30-1	RENEWABLE ENERGY GROUP INC		03/11/2022	VARIOUS	6,400.000	366,343	XXX	354,360	271,616	82,744			82,744		354,360		11,983	11,983		XXX
761152-10-7	RESMED INC		06/24/2022	VARIOUS	200.000	42,299	XXX	41,996	52,096	(10,100)			(10,100)		41,996		303	303	168	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		11/21/2022	VARIOUS	1,600.000	88,788	XXX	94,722	129,776	(35,054)			(35,054)		94,722		(5,934)	(5,934)	1,896	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		11/07/2022	VARIOUS	22,400.000	661,245	XXX	681,762	703,360	(21,598)			(21,598)		681,762		(20,518)	(20,518)	12,029	XXX
78409V-10-4	S&P GLOBAL INC		04/06/2022	VARIOUS	400.401	167,553	XXX	168,150	53,221	(19,382)			(19,382)		168,150		(597)	(597)	282	XXX
78410G-10-4	SBA COMMUNICATIONS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	65,544	XXX	63,820	77,804	(13,984)			(13,984)		63,820		1,724	1,724	284	XXX
78442P-10-6	SLM CORP		11/10/2022	VARIOUS	12,900.000	244,820	XXX	112,829	253,743	(140,914)			(140,914)		112,829		131,992	131,992	2,079	XXX
80007P-86-9	SANDRIDGE ENERGY INC		11/07/2022	VARIOUS	31,300.000	511,240	XXX	413,482	327,398	86,084			86,084		413,482		97,758	97,758		XXX
80689H-10-2	SCHNEIDER NATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	5,100.000	115,602	XXX	111,492	137,241	(25,749)			(25,749)		111,492		4,109	4,109	1,173	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/21/2022	VARIOUS	1,000.000	257,615	XXX	280,371	352,160	(71,789)			(71,789)		280,371		(22,756)	(22,756)	540	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		12/06/2022	VARIOUS	1,300.000	80,106	XXX	40,635	132,236	(91,601)			(91,601)		40,635		39,471	39,471	2,271	XXX
84857L-10-1	SPIRE INC		05/25/2022	VARIOUS	7,200.000	541,746	XXX	460,557	469,584	(9,027)			(9,027)		460,557		81,189	81,189	8,563	XXX
855244-10-9	STARBUCKS CORP		06/24/2022	SSB-CUSTODIAN SSBCUSTO	1,100.000	85,921	XXX	5,829	128,667	(122,838)			(122,838)		5,829		80,092	80,092	1,078	XXX
866674-10-4	SUN COMMUNITIES INC		11/21/2022	VARIOUS	400.000	57,148	XXX	70,049	83,988	(13,940)			(13,940)		70,049		(12,900)	(12,900)	1,388	XXX
87240R-10-7	TFS FINANCIAL CORP		03/30/2022	CABRERA CAPITAL MARKETS, INC CABRERAC	1,600.000	26,866	XXX	31,088	28,592	2,496			2,496		31,088		(4,222)	(4,222)	452	XXX
87612E-10-6	TARGET CORP		06/24/2022	VARIOUS	166.000	24,969	XXX	4,601	38,419	(33,818)			(33,818)		4,601		20,368	20,368	299	XXX
879512-30-9	TELESAT CORP	A	06/28/2022	VARIOUS	7,000.000	95,226	XXX	259,368	200,690	58,678			58,678		259,368		(164,142)	(164,142)		XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		01/21/2022	RBC CAPITAL MARKETS, LLC	1,000.000	65,192	XXX	62,944	60,250	2,694			2,694		62,944		2,248	2,248		XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	108,959	XXX	7,272	133,448	(126,176)			(126,176)		7,272		101,687	101,687	172	XXX
889478-10-3	TOLL BROTHERS INC		12/21/2022	VARIOUS	14,100.000	665,803	XXX	817,308	1,020,699	(203,391)			(203,391)		817,308		(151,505)	(151,505)	9,877	XXX
89055F-10-3	TOPBUILD CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	50,158	XXX	57,594	82,773	(25,179)			(25,179)		57,594		(7,436)	(7,436)		XXX
892356-10-6	TRACTOR SUPPLY CO		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	20,296	XXX	18,029	23,860	(5,831)			(5,831)		18,029		2,267	2,267	184	XXX
902681-10-5	UGI CORP		11/21/2022	VARIOUS	20,900.000	812,446	XXX	784,487	959,519	(175,032)			(175,032)		784,487		27,958	27,958	17,913	XXX
91307C-10-2	UNITED THERAPEUTICS CORP		09/29/2022	VARIOUS	2,100.000	447,381	XXX	348,571	453,768	(105,197)			(105,197)		348,571		98,810	98,810		XXX
922475-10-8	VEEVA SYSTEMS INC		06/24/2022	VARIOUS	1,000.000	207,035	XXX	234,930	255,480	(20,550)			(20,550)		234,930		(27,895)	(27,895)		XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		11/21/2022	VARIOUS	4,500.000	173,869	XXX	222,450	10,392	(285)			(285)		222,450		(48,582)	(48,582)	6,072	XXX
92556V-10-6	VIATRIS INC		06/24/2022	VARIOUS	2,419.000	26,512	XXX	17,978	130,688	(14,751)			(14,751)		17,978		8,534	8,534	581	XXX
92826C-83-9	VISA INC		06/24/2022	VARIOUS	2,600.000	561,641	XXX	56,095	563,446	(507,351)			(507,351)		56,095		505,546	505,546	1,388	XXX
92840M-10-2	VISTRA CORP		06/10/2022	VARIOUS	38,100.000	934,347	XXX	693,086	867,537	(174,451)			(174,451)		693,086		241,261	241,261	5,219	XXX
928881-10-1	VONTIER CORP		12/08/2022	VARIOUS	45,600.000	1,024,374	XXX	1,037,907	1,401,288	(16,805)		346,576	(363,381)		1,037,907		(13,533)	(13,533)	3,258	XXX
931142-10-3	WALMART INC		06/24/2022	VARIOUS	6,600.000	816,545	XXX	402,218	954,954	(552,736)			(552,736)		402,218		414,327	414,327	11,022	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		06/24/2022	VARIOUS	657.000	27,363	XXX	16,672	34,269	(17,597)			(17,597)		16,672		10,691	10,691	627	XXX
934423-10-4	WARNER BROS DISCOVERY INC		06/24/2022	VARIOUS	10,011.740	142,948	XXX	200,232	69,658						200,232		(57,283)	(57,283)		XXX
95082P-10-5	WESCO INTERNATIONAL INC		09/16/2022	VARIOUS	2,800.000	372,752	XXX	132,268	368,452	(236,184)			(236,184)		132,268		240,483	240,483		XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	120,472	XXX	112,572	187,604	(75,032)			(75,032)		112,572		7,900	7,900	144	XXX
96208T-10-4	WEX INC		03/22/2022	LIQUIDNET INC	4,100.000	706,154	XXX	585,889	575,599	10,290			10,290		585,889		120,265	120,265		XXX
981475-10-6	WORLD FUEL SERVICES CORP		03/14/2022	VARIOUS	16,600.000	463,719	XXX	409,581	439,402	(29,821)			(29,821)		409,581		54,138	54,138	1,992	XXX
98262P-10-1	WW INTERNATIONAL INC		06/27/2022	VARIOUS	27,200.000	189,965	XXX	626,660	438,736	187,924			187,924		626,660		(436,695)	(436,695)		XXX
98390M-10-3	XPERI HOLDING CORP		05/18/2022	BTIG, INC.	1,990.000	33,587	XXX	32,715	37,631	(4,916)			(4,916)		32,715		872	872	100	XXX
98423J-10-1	XPERI INC		12/23/2022	VARIOUS	20,662.000	171,163	XXX	249,306	388,449						249,306		(78,143)	(78,143)		XXX
988498-10-1	YUM! BRANDS INC		03/30/2022	BANK OF AMERICA CORPORATION.	600.000	72,481	XXX	73,181	83,316	(10,136)			(10,136)		73,181		(699)	(699)	342	XXX
98978V-10-3	ZOETIS INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	400.000	69,844	XXX	45,220	97,612	(52,392)			(52,392)		45,220		24,624	24,624	260	XXX

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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 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G0403H-10-8	AON PLC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100.000	298,904	XXX	268,082	330,616	(62,534)			(62,534)		268,082		30,822	30,822	1,177	XXX
G3075P-10-1	ENSTAR GROUP LTD		12/07/2022	RBC CAPITAL MARKETS, LLC	400.000	86,035	XXX	59,104	99,036	(39,932)			(39,932)		59,104		26,931	26,931		XXX
G47567-10-5	IHS MARKIT LTD	D	02/18/2022	J.P. MORGAN CLEARING CORP	120.000	12,896	XXX	14,317	15,950	(1,633)			(1,633)		14,317		(1,421)	(1,421)	24	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/24/2022	VARIOUS	500.000	24,475	XXX	33,546	40,655	(7,109)			(7,109)		33,546		(9,071)	(9,071)	1,574	XXX
G5960L-10-3	MEDTRONIC PLC		11/21/2022	VARIOUS	6,000.000	489,195	XXX	663,693	620,700	42,993			42,993		663,693		(174,498)	(174,498)	17,484	XXX
G6564A-10-5	NOMAD FOODS LTD	D	06/10/2022	LIQUIDNET INC	12,100.000	237,548	XXX	311,847	307,219	4,628			4,628		311,847		(74,299)	(74,299)		XXX
G7S00T-10-4	PENTAIR PLC		03/30/2022	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	800.000	45,061	XXX	53,385	58,424	(5,039)			(5,039)		53,385		(8,324)	(8,324)	168	XXX
G8473T-10-0	STERIS PLC		11/21/2022	VARIOUS	200.000	37,526	XXX	41,943	48,682	(6,739)			(6,739)		41,943		(4,417)	(4,417)	266	XXX
G9456A-10-0	GOLAR LNG LTD	D	10/26/2022	VARIOUS	46,800.000	1,013,183	XXX	580,691	579,852	839			839		580,691		432,493	432,493		XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		09/20/2022	VARIOUS	600.000	821,970	XXX	459,680	608,340	(148,660)			(148,660)		459,680		362,289	362,289	600	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC		06/24/2022	VARIOUS	800.000	170,931	XXX	194,310	189,992	4,318			4,318		194,310		(23,379)	(23,379)	1,296	XXX
H2906T-10-9	GARMIN LTD		11/21/2022	VARIOUS	1,000.000	114,282	XXX	144,371	136,170	8,201			8,201		144,371		(30,090)	(30,090)	962	XXX
L72967-10-9	ORION ENGINEERED CARBONS SA	D	11/14/2022	VARIOUS	1,000.000	19,171	XXX	16,608							16,608		2,563	2,563	19	XXX
N00985-10-6	AERCAP HOLDINGS NV	D	03/25/2022	VARIOUS	11,800.000	643,604	XXX	548,974	771,956	(222,982)			(222,982)		548,974		94,630	94,630		XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		10/21/2022	VARIOUS	33,300.000	896,841	XXX	539,381	488,844	50,537			50,537		539,381		357,459	357,459	5,430	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						75,306,251	XXX	68,740,998	170,672,004	(15,782,561)		2,903,976	(18,686,537)		68,740,998		6,565,253	6,565,253	695,916	XXX
Common Stocks: Mutual Funds Designations Assigned by the SVO																				
19766Q-78-3	COLUMBIA PYRFORD INTERNATIONAL STOCK FUND		03/30/2022	CHICAGO MUTUAL FUNDS	69,832.400	1,000,000	XXX	842,179	1,011,173	(168,994)			(168,994)		842,179		157,821	157,821	64	XXX
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		12/15/2022	CHICAGO MUTUAL FUNDS	14,677,404.150	90,697,598	XXX	115,500,000	113,162,786	2,337,214			2,337,214		115,500,000		(24,802,402)	(24,802,402)	4,158,831	XXX
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		03/30/2022	CHICAGO MUTUAL FUNDS	49,850.450	1,000,000	XXX	906,281	1,052,343	(146,062)			(146,062)		906,281		93,719	93,719	64	XXX
5319999999 – Common Stocks: Mutual Funds Designations Assigned by the SVO						92,697,598	XXX	117,248,460	115,226,302	2,022,158			2,022,158		117,248,460		(24,550,862)	(24,550,862)	4,158,958	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																				
03464A-10-0	ANGEL OAK FINANCIAL STRATEGIES INCOME TERM TRUST		08/05/2022	VARIOUS	96,744.030	1,418,337	XXX	1,683,659	1,992,927	(15,058)			(15,058)		1,683,659		(265,322)	(265,322)	70,884	XXX
09247F-20-9	BLACKROCK INCOME TRUST INC		10/26/2022	CORPORATE ACTIONS	0.333	1	XXX	6	2						6		(5)	(5)		XXX
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		12/06/2022	Northern Trust Corp	8,577.000	155,070	XXX	138,585							138,585		16,485	16,485	1,026	XXX
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		05/01/2022	VARIOUS	87,154.741	1,044,135	XXX	1,313,423	1,311,679	19,665			19,665		1,313,423		(269,288)	(269,288)	11,863	XXX
09254M-10-5	BLACKROCK MUNIYIELD CALIFORNIA FUND INC		05/02/2022	Post Sale Income			XXX												5,270	XXX
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		11/23/2022	CORPORATE ACTIONS	8,551.000	86,622	XXX	109,284	107,486	1,798			1,798		109,284		(22,662)	(22,662)	3,571	XXX
233368-10-9	DWS MUNICIPAL INCOME TRUST		02/23/2022	NATIONAL FINANCIAL SERVICES	72,800.000	776,772	XXX	877,101	860,496	16,605			16,605		877,101		(100,329)	(100,329)	4,888	XXX
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		05/04/2022	VARIOUS	4,619.000	76,528	XXX	90,890	88,546	2,344			2,344		90,890		(14,362)	(14,362)	1,900	XXX
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		04/04/2022	SOUTHWEST SECURITIES	97,625.000	1,141,965	XXX	1,306,208	1,278,888	27,320			27,320		1,306,208		(164,243)	(164,243)	27,922	XXX
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		12/02/2022	Northern Trust Corp	4,452.000	48,125	XXX	59,430	59,078	352			352		59,430		(11,305)	(11,305)	4,743	XXX
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST		06/02/2022	VARIOUS	7,100.000	48,663	XXX	64,048	64,539	587			587		64,048		(15,385)	(15,385)	3,048	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book / Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR		11/16/2022	Northern Trust Corp	2,313.000	39,305	XXX	35,631							35,631		3,674	3,674	291	XXX
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		04/11/2022	VARIOUS	105,424.000	928,101	XXX	987,791	987,823	(32)			(32)		987,791		(59,690)	(59,690)	10,621	XXX
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND		05/11/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	1,100.000	9,471	XXX	10,858	10,846	12			12		10,858		(1,387)	(1,387)	179	XXX
552727-10-9	MFS CHARTER INCOME TRUST		11/23/2022	VARIOUS	2,903.000	19,666	XXX	22,695							22,695		(3,029)	(3,029)	1,287	XXX
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		09/26/2022	SOUTHWEST SECURITIES	225,800.000	623,194	XXX	830,614	810,622	19,992			19,992		830,614		(207,421)	(207,421)	43,513	XXX
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST		03/08/2022	SOUTHWEST SECURITIES	60,037.000	231,849	XXX	265,257	255,157	10,099			10,099		265,257		(33,408)	(33,408)	3,109	XXX
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		05/16/2022	Northern Trust Corp	869.000	10,286	XXX	13,165	13,556	(391)			(391)		13,165		(2,879)	(2,879)	198	XXX
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		10/20/2022	VARIOUS	17,883.000	198,196	XXX	231,141							231,141		(32,945)	(32,945)	3,138	XXX
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		03/08/2022	SOUTHWEST SECURITIES	95,068.000	827,045	XXX	953,963	924,061	29,902			29,902		953,963		(126,919)	(126,919)	7,284	XXX
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND		02/22/2022	SOUTHWEST SECURITIES	47,900.000	420,980	XXX	478,505	467,504	11,001			11,001		478,505		(57,525)	(57,525)	2,539	XXX
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		04/13/2022	VARIOUS	65,652.000	1,422,935	XXX	1,675,178	1,699,074	(23,896)			(23,896)		1,675,178		(252,242)	(252,242)	29,433	XXX
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND		02/25/2022	Northern Trust Corp	67,035.000	1,559,321	XXX	1,650,261	1,647,050	3,212			3,212		1,650,261		(90,940)	(90,940)	7,944	XXX
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		05/03/2022	Northern Trust Corp	1,462.000	8,056	XXX	10,418	9,927	491			491		10,418		(2,362)	(2,362)	373	XXX
95766Q-10-6	WESTERN ASSET INFLATION - LINKED SECURITIES & INCOME FUND		12/09/2022	VARIOUS	166,078.000	1,495,442	XXX	2,315,707	2,200,534	115,174			115,174		2,315,707		(820,265)	(820,265)	170,557	XXX
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND		12/29/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	17,698.000	161,300	XXX	237,419	240,339	(2,920)			(2,920)		237,419		(76,118)	(76,118)	14,821	XXX
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		03/07/2022	VARIOUS	5,754.000	78,887	XXX	88,940	89,941	(1,000)			(1,000)		88,940		(10,054)	(10,054)	535	XXX
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		05/09/2022	VARIOUS	50,380.000	937,106	XXX	1,076,106	1,101,307	(25,201)			(25,201)		1,076,106		(139,000)	(139,000)	8,773	XXX
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						13,767,358	XXX	16,526,284	16,221,381	190,056			190,056		16,526,284		(2,758,926)	(2,758,926)	439,709	XXX
5989999997 – Subtotals - Common Stocks - Part 3						181,771,207	XXX	202,515,742	302,119,687	(13,570,348)		2,903,976	(16,474,324)		202,515,742		(20,744,535)	(20,744,535)	5,294,583	XXX
5989999998 – Summary Item from Part 5 for Common Stocks						17,296,793	XXX	21,266,689				1,535,683	(1,535,683)		19,731,006		(2,434,213)	(2,434,213)	266,089	XXX
5989999999 – Subtotals - Common Stocks						199,067,999	XXX	223,782,431	302,119,687	(13,570,348)		4,439,659	(18,010,007)		222,246,748		(23,178,749)	(23,178,749)	5,560,672	XXX
5999999999 – Subtotals - Preferred and Common Stocks						233,781,642	XXX	259,250,692	332,112,191	(14,599,494)	(22,824)	4,439,659	(19,061,977)		257,513,888		(23,732,246)	(23,732,246)	6,544,881	XXX
6009999999 – Totals						664,340,964	XXX	709,504,857	730,483,075	(17,229,910)	(2,023,756)	4,671,872	(23,925,537)		693,211,513		(29,314,826)	(29,314,826)	16,877,957	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		04/08/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	05/04/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	8,005,128	8,311,102	8,313,112	8,296,068		(15,034)		(15,034)			17,045	17,045	15,210	11,580
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		01/12/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	01/27/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	2,597,976	2,754,458	2,740,091	2,751,943		(2,514)		(2,514)			(11,853)	(11,853)	933	801
91282C-DU-2	US TREASURY FRN 4.3016 31/01/24		02/10/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	12/28/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	350,000	350,425	349,831	350,504		78		78			(673)	(673)	6,987	25
0109999999 – Bonds: U.S. Governments							10,953,104	11,415,985	11,403,033	11,398,515		(17,470)		(17,470)			4,519	4,519	23,130	12,407
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 15/01/29		07/06/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	12/07/2022	DEUTSCHE BANK SECURITIES CORP DEUTSECU	250,000	191,875	167,500	194,655		2,780		2,780			(27,155)	(27,155)	10,125	5,406
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/30		12/08/2022	J.P. MORGAN SECURITIES INC JPMORG4	12/08/2022	J.P. MORGAN SECURITIES INC JPMORG4	200,000	197,322	201,000	197,333		11		11			3,667	3,667		
171779-AL-5	CIENA CORP 4 31/01/30		01/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	01/11/2022	OPPENHEIMER AND CO, INC	375,000	375,000	377,813	375,000							2,813	2,813		
18972E-AA-3	CLYDESDALE ACQUISITION 6.625 15/04/29		03/30/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	03/30/2022	ROBERT W. BAIRD LIMITED ROBERTWB	50,000	50,000	50,500	50,000							500	500		
22410J-AA-4	CRACKER BARREL OLD COUNT 0.625 15/06/26		02/07/2022	NOMURA SECURITIES INTERNATIONAL FIXED IN	05/06/2022	VARIOUS	350,000	338,144	304,547	338,783		640		640			(34,236)	(34,236)	881	328
22553Q-FW-2	CREDIT SUISSE AG LONDON 0.125 17/08/27	D	08/18/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	10/03/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	3,115,000	3,365,738	2,756,775	3,359,126		(6,612)		(6,612)			(602,351)	(602,351)		
233853-AG-5	DAIMLER TRUCKS FINAN NA 2.375 14/12/28	C	01/20/2022	D. A. DAVIDSON & CO. INC. DADAVINC	12/06/2022	DEAN WITTER REYNOLDS INC	2,000,000	1,970,260	1,684,000	1,973,737		3,477		3,477			(289,737)	(289,737)	46,708	5,278
26210C-AD-6	DROPBOX INC 0 01/03/28		06/03/2022	VARIOUS	11/22/2022	J.P. MORGAN SECURITIES LLC-514105	671,000	645,649	588,285	648,382		2,734		2,734			(60,097)	(60,097)		
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26		10/05/2022	VARIOUS	10/27/2022	VARIOUS	311,000	341,540	381,958	311,000							70,958	70,958		
29355A-AK-3	ENPHASE ENERGY INC 0 01/03/28		03/02/2022	VARIOUS	05/31/2022	VARIOUS	417,000	403,177	410,610	403,802		626		626			6,808	6,808		
29786A-AN-6	ETSY INC 0.25 15/06/28		03/24/2022	VARIOUS	11/22/2022	BARCLAYS BANK PLC BARCLABP	414,000	387,523	346,635	390,220		2,697		2,697			(43,585)	(43,585)	978	288
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		02/16/2022	VARIOUS	11/30/2022	J.P. MORGAN SECURITIES LLC-514105	930,000	1,050,508	874,200	1,018,044		(32,464)		(32,464)			(143,844)	(143,844)	8,467	2,809
393657-AL-5	GREENBRIER COS INC 2.875 15/04/28		01/04/2022	J.P. MORGAN CLEARING CORP																
393657-AM-3	GREENBRIER COS INC 2.875 15/04/28		01/04/2022	J.P. MORGAN CLEARING CORP	04/25/2022	BNP PARIBAS PRIME BROKERAGE	350,000	389,903	360,850	388,035		(1,868)		(1,868)			(27,185)	(27,185)	5,367	2,264
40204B-AA-3	GUITAR CENTER INC 8.5 15/01/26		04/04/2022	VARIOUS	07/29/2022	VARIOUS	750,000	761,000	687,188	760,388		(612)		(612)			(73,200)	(73,200)	34,885	12,325
404121-AJ-4	HCA INC 5.625 01/09/28		04/27/2022	VARIOUS	06/09/2022	WELLS FARGO BANK, N.A.	2,000,000	2,128,594	2,056,019	2,124,839		(3,754)		(3,754)			(68,821)	(68,821)	31,652	10,621
40637H-AE-9	HALOZYME THERAPEUTICS IN 1 15/08/28		08/16/2022	VARIOUS	11/16/2022	VARIOUS	517,000	523,218	567,719	522,968		(250)		(250)			44,751	44,751	1,202	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
44932F-AA-5	MATCH GROUP FINANCECO 2 0.875 15/06/26		08/19/2022	VARIOUS	11/21/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	530,000	552,547	482,772	550,874		(1,672)		(1,672)			(68,103)	(68,103)	2,035	712
452327-AK-5	ILLUMINA INC 0 15/08/23		06/16/2022	VARIOUS	11/22/2022	NOMURA SECURITIES NEW YORK	459,000	436,136	444,542	444,437		8,301		8,301			105	105		
462222-AD-2	IONIS PHARMACEUTICALS IN 0 01/04/26		10/20/2022	BANK OF AMERICA CORPORATION.	12/15/2022	BNP PARIBAS PRIME BROKERAGE	310,000	309,934	287,455	309,937		3		3			(22,482)	(22,482)		
46590X-AT-3	JBS USA/FOOD/FINANCE 3.625 15/01/32		08/19/2022	CORPORATE ACTIONS	09/15/2022	BANK OF AMERICA CORPORATION.	450,000	449,064	377,775	449,071		7		7			(71,296)	(71,296)	2,900	
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		06/28/2022	BANK OF AMERICA CORPORATION.	09/22/2022	JEFFERIES & COMPANY JEFFERIE	245,000	289,316	263,681	286,650		(2,666)		(2,666)			(22,969)	(22,969)	1,375	204
530307-AA-5	LIBERTY BROADBAND CORP 2.75 30/09/50		06/29/2022	VARIOUS	10/21/2022	VARIOUS	600,000	574,500	576,750	574,682		182		182			2,068	2,068	8,365	3,002
538034-AR-0	LIVE NATION ENTERTAINMEN 4.75 15/10/27		03/04/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	05/31/2022	VARIOUS	500,000	496,938	475,000	497,053		115		115			(22,053)	(22,053)	14,976	9,286
55024U-AE-9	LUMENTUM HOLDINGS INC 0.5 15/06/28		10/28/2022	VARIOUS	11/22/2022	VARIOUS	715,000	685,318	546,906	686,843		1,526		1,526			(139,937)	(139,937)	2,399	249
57164Y-AD-9	MARRIOTT VACATION WORLDW 0 15/01/26		09/27/2022	VARIOUS	12/08/2022	VARIOUS	1,079,000	1,102,158	1,057,192	1,046,820		(55,338)		(55,338)			10,372	10,372		
62886H-BC-4	NCL CORPORATION LTD 1.125 15/02/27		01/04/2022	BANK OF AMERICA CORPORATION.	05/23/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	75,000	73,357	56,220	73,475		118		118			(17,255)	(17,255)	436	110
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		05/13/2022	VARIOUS	09/02/2022	VARIOUS	404,000	425,716	450,358	401,938		(23,778)		(23,778)			48,420	48,420		
67052N-AB-1	NUFARM AUSTRALIA/AMERICA 5 27/01/30	D	01/20/2022	UBS WARBURG LLC WARBURGD	01/20/2022	UBS WARBURG LLC WARBURGD	175,000	175,000	175,438	175,000							438	438		
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27		01/25/2022	WELLS FARGO BANK, N.A.	02/07/2022	BARCLAYS BANK PLC BARCLABP	39,000	49,055	54,328	39,000		(10,055)		(10,055)			15,328	15,328		
747262-AZ-6	QVC INC 4.375 01/09/28		01/25/2022	JEFFERIES & COMPANY JEFFERIE	12/07/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	250,000	240,000	167,500	241,131		1,131		1,131			(73,631)	(73,631)	13,915	4,436
75281A-AS-8	RANGE RESOURCES CORP 4.875 15/05/25		02/14/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	07/27/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	200,000	201,500	199,000	201,286		(214)		(214)			(2,286)	(2,286)	6,879	2,465
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		04/27/2022	J.P. MORGAN SECURITIES INC JPMORG4	08/30/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	500,000	503,750	510,000	503,384		(366)		(366)			6,616	6,616	17,656	8,125
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		03/18/2022	VARIOUS	08/02/2022	VARIOUS	231,000	269,600	223,813	260,487		(9,113)		(9,113)			(36,674)	(36,674)	4,795	2,234
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		08/03/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	11/21/2022	VARIOUS	697,000	702,439	879,178	701,972		(467)		(467)			177,206	177,206	7,551	
83001A-AC-6	SIX FLAGS ENTERTAINMENT 5.5 15/04/27		03/03/2022	RBC CAPITAL MARKETS, LLC	08/11/2022	VARIOUS	650,000	655,688	618,875	655,068		(620)		(620)			(36,193)	(36,193)	27,099	14,101
83304A-AG-1	SNAP INC 0.125 01/03/28		03/18/2022	VARIOUS	06/07/2022	VARIOUS	1,218,000	1,228,296	954,564	1,227,817		(479)		(479)			(273,253)	(273,253)	449	23
848637-AD-6	SPLUNK INC 1.125 15/09/25		08/18/2022	VARIOUS	11/23/2022	VARIOUS	1,007,000	1,033,675	930,291	1,031,423		(2,253)		(2,253)			(101,132)	(101,132)	7,283	4,446
852234-AF-0	BLOCK INC 0.125 01/03/25		08/05/2022	BNP PARIBAS PRIME BROKERAGE	09/14/2022	WELLS FARGO BANK N.A.	305,000	327,418	298,647	326,538		(879)		(879)			(27,891)	(27,891)	207	167
880349-AT-2	TENNECO INC 5.125 15/04/29		01/26/2022	BARCLAYS BANK PLC NY BARCNY	02/28/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	175,000	166,000	175,438	166,094		94		94			9,344	9,344	3,399	2,559
90184L-AF-9	TWITTER INC 0.25 15/06/24		01/11/2022	J.P. MORGAN CLEARING CORP	04/28/2022	J.P. MORGAN SECURITIES LLC-514105	49,000	52,529	53,168	52,092		(437)		(437)			1,076	1,076	47	10

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	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 Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
90184L-AN-2	TWITTER INC 0 15/03/26		09/27/2022	VARIOUS	10/27/2022	VARIOUS	447,000	411,182	436,179	411,552		369		369			24,627	24,627		
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		09/07/2022	VARIOUS	11/25/2022	BANK OF AMERICA CORPORATION.	227,000	236,801	213,508	234,828		(1,973)		(1,973)			(21,321)	(21,321)	577	223
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		03/31/2022	EVERCORE ISI	09/14/2022	BANK OF AMERICA CORPORATION.	147,000	153,751	129,423	152,995		(756)		(756)			(23,572)	(23,572)	338	173
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		09/08/2022	VARIOUS	11/22/2022	BMO CAPITAL MARKETS CORP	79,000	96,218	80,522	91,085		(5,133)		(5,133)			(10,563)	(10,563)	534	159
98379J-AA-3	XPO ESCROW SUB LLC 7.5 15/11/27		10/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	10/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	50,000	49,481	49,750	49,484		3		3			266	266		
98986T-AB-4	ZYNGA INC 0.25 01/06/24		02/14/2022	VARIOUS	05/23/2022	VARIOUS	330,000	392,604	372,889	383,987		(8,617)		(8,617)			(11,098)	(11,098)	393	140
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							24,843,000	25,459,420	23,356,759	25,283,316		(145,564)		(145,564)			(1,926,557)	(1,926,557)	263,872	92,143
2509999998 – Subtotals - Bonds							35,796,104	36,875,405	34,759,792	36,681,831		(163,034)		(163,034)			(1,922,039)	(1,922,039)	287,002	104,550
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		06/02/2022	VARIOUS	09/12/2022	VARIOUS	8,374.000	917,971	922,517	917,971							4,546	4,546	9,137	
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		08/24/2022	BANK OF AMERICA CORPORATION.	12/07/2022	BANK OF AMERICA CORPORATION.	12,285.000	665,848	621,662	665,848							(44,186)	(44,186)	19,100	
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,583,819	1,544,179	1,583,819							(39,640)	(39,640)	28,237	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
225510-38-7	CREDIT SUISSE AG LONDON 4.6 06/11/23	D	04/28/2022	CREDIT SUISSE AG, NEW YORK BRANCH	10/03/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	50,912.000	2,003,896	2,068,555	2,003,896							64,658	64,658	23,301	
233331-84-2	DTE ENERGY CO 6.25 01/11/22		08/19/2022	VARIOUS	10/06/2022	BANK OF AMERICA CORPORATION.	8,100.000	429,206	405,329	409,902		(19,305)		(19,305)			(4,573)	(4,573)	6,018	
48251W-40-1	KKR & CO INC 6 15/09/23		02/08/2022	VARIOUS	11/11/2022	VARIOUS	1,946.000	163,449	133,641	127,976		(35,473)		(35,473)			5,664	5,664	4,396	
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		03/29/2022	VARIOUS	09/28/2022	BANK OF AMERICA CORPORATION.	4,180.000	448,783	212,124	421,807		(26,976)		(26,976)			(209,684)	(209,684)	15,409	
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		06/14/2022	VARIOUS	09/30/2022	VARIOUS	1,441.000	1,568,136	1,637,079	1,535,692		(32,444)		(32,444)			101,387	101,387	62	
EP0589-50-7	APTIV PLC 5.5 15/06/23		10/25/2022	J.P. MORGAN SECURITIES LLC-514105	11/11/2022	VARIOUS	1,020.000	108,392	121,672	107,955		(437)		(437)			13,717	13,717		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								4,721,864	4,578,398	4,607,229		(114,635)		(114,635)			(28,830)	(28,830)	49,186	
4509999998 – Subtotals – Preferred Stocks								6,305,683	6,122,578	6,191,048		(114,635)		(114,635)			(68,470)	(68,470)	77,423	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q-10-4	AGNC INVESTMENT CORP		03/01/2022	VARIOUS	12/08/2022	LOOP CAPITAL MARKETS LLC	30,400.000	419,791	300,287	255,968			163,823	(163,823)			44,319	44,319	36,396	
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		02/14/2022	VARIOUS	12/07/2022	VARIOUS	20,500.000	821,531	864,568	821,531							43,037	43,037	2,978	
017175-10-0	ALLEGHANY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	10/20/2022	CORPORATE ACTIONS	100.000	83,350	84,802	83,350							1,452	1,452		
018802-10-8	ALLIANT ENERGY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,000.000	57,323	55,477	57,323							(1,845)	(1,845)	855	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		08/17/2022	J.P. MORGAN SECURITIES LLC-514105	11/21/2022	J.P. MORGAN SECURITIES LLC-514105	2,700.000	104,935	116,891	104,935							11,956	11,956	1,134	
02156K-10-3	ALTICE USA INC		04/29/2022	VARIOUS	12/08/2022	STEPHENS IN 4153608	59,000.000	675,813	232,732	343,970			331,843	(331,843)			(111,238)	(111,238)		
023135-10-6	AMAZON.COM INC		02/18/2022	J.P. MORGAN CLEARING CORP	06/24/2022	VARIOUS	5,400.000	839,688	628,858	839,688							(210,830)	(210,830)		
023436-10-8	AMEDISYS INC		02/18/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	06/24/2022	UBS WARBURG LLC WARBURGD	150.000	21,438	17,342	21,438							(4,095)	(4,095)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		06/24/2022	VARIOUS	08/10/2022	CORPORATE ACTIONS	1,800.000	116,049	117,846	116,049							1,797	1,797		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/09/2022	VARIOUS	12/23/2022	VARIOUS	40,400.000	686,814	582,092	393,092			293,722	(293,722)			189,000	189,000	8,010	
03750L-10-9	APARTMENT INCOME REIT CORP		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	57,906	50,988	57,906							(6,918)	(6,918)	1,260	
100557-10-7	BOSTON BEER CO INC/THE		02/18/2022	UBS WARBURG LLC WARBURGD	06/24/2022	UBS WARBURG LLC WARBURGD	40.000	15,932	13,651	15,932							(2,281)	(2,281)		
115236-10-1	BROWN & BROWN INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	41,344	40,029	41,344							(1,314)	(1,314)	152	
172062-10-1	CINCINNATI FINANCIAL CORP		06/24/2022	THE BANK OF NEW YORK MELLON SA/NV IRVTBE	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	58,250	53,401	58,250							(4,849)	(4,849)	345	
191216-10-0	COCA-COLA CO/THE		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,800.000	113,474	110,553	113,474							(2,920)	(2,920)	792	
192479-10-3	COHERENT INC		06/24/2022	UBS WARBURG LLC WARBURGD	07/05/2022	CORPORATE ACTIONS	300.000	80,269	79,375	80,269							(893)	(893)		
19247G-10-7	COHERENT CORP		07/05/2022	CORPORATE ACTIONS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	273.000	13,375	9,770	13,375							(3,606)	(3,606)		
19249H-10-3	COHERUS BIOSCIENCES INC		05/03/2022	VARIOUS	06/23/2022	VARIOUS	30,103.000	364,415	208,985	364,415							(155,429)	(155,429)		
222795-50-2	COUSINS PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,400.000	102,587	84,519	102,587							(18,068)	(18,068)	2,176	
22822V-10-1	CROWN CASTLE INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,800.000	314,985	245,126	314,985							(69,859)	(69,859)	2,646	
253868-10-3	DIGITAL REALTY TRUST INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	13,880	10,980	13,880							(2,900)	(2,900)	122	
25960P-10-9	DOUGLAS EMMETT INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,000.000	22,953	16,535	22,953							(6,417)	(6,417)	560	
26441C-20-4	DUKE ENERGY CORP		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,700.000	177,705	164,840	177,705							(12,864)	(12,864)	3,417	
277276-10-1	EASTGROUP PROPERTIES INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	400.000	65,401	62,561	65,401							(2,840)	(2,840)	940	
29362U-10-4	ENTEGRIS INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	20,781	14,453	20,781							(6,327)	(6,327)	40	
29476L-10-7	EQUITY RESIDENTIAL		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	2,100.000	150,825	132,015	150,825							(18,810)	(18,810)	1,427	
30161N-10-1	EXELON CORP		06/24/2022	THE NORTHERN TRUST COMPANY	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	2,200.000	95,238	84,776	95,238							(10,462)	(10,462)	1,485	
302941-10-9	FTI CONSULTING INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	35,525	33,605	35,525							(1,919)	(1,919)		
33616C-10-0	FIRST REPUBLIC BANK/CA		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	102,839	85,327	102,839							(17,511)	(17,511)	378	

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

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											12	13	14	15	16					
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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
353793-12-8	FRANKLIN LTD DURATION INCOME TRUST		02/09/2022	VARIOUS	02/22/2022	CORPORATE ACTIONS	108,552.000	8,810	8,706	8,810							(105)	(105)	141	
35905A-10-9	FRONTDOOR INC		03/08/2022	VARIOUS	12/08/2022	B.RILEY & CO. LLC	9,500.000	284,637	214,185	193,705			90,932	(90,932)			20,480	20,480		
36162J-10-6	GEO GROUP INC/THE		01/18/2022	VARIOUS	11/07/2022	VARIOUS	22,300.000	174,311	162,864	174,311							(11,447)	(11,447)		
368736-10-4	GENERAC HOLDINGS INC		02/18/2022	LOOP CAPITAL MARKETS LLC	06/24/2022	UBS WARBURG LLC WARBURGD	100.000	30,877	22,454	30,877							(8,422)	(8,422)		
384313-50-8	GRAFTECH INTERNATIONAL LTD		09/29/2022	VARIOUS	12/09/2022	VARIOUS	159,600.000	1,010,086	830,491	1,010,086							(179,595)	(179,595)	2,711	
39304D-10-2	GREEN DOT CORP		10/19/2022	VARIOUS	12/09/2022	B.RILEY & CO. LLC	13,643.000	290,260	248,298	290,260							(41,961)	(41,961)		
405024-10-0	HAEMONETICS CORP		01/27/2022	VARIOUS	12/22/2022	VARIOUS	5,000.000	240,752	399,876	240,752							159,123	159,123		
412822-10-8	HARLEY-DAVIDSON INC		04/06/2022	VARIOUS	12/22/2022	FIDELITY CAP MKTS NEW YORK-DTC00226	3,000.000	112,241	124,890	112,241							12,648	12,648	1,418	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	56,760	55,125	56,760							(1,634)	(1,634)	980	
431284-10-8	HIGHWOODS PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,000.000	103,478	84,782	103,478							(18,696)	(18,696)	3,000	
44891N-20-8	IAC INC		11/08/2022	VARIOUS	12/08/2022	ABEL NOSER 6293603	21,300.000	1,866,180	1,040,370	1,866,180							(825,810)	(825,810)		
44925C-10-3	ICF INTERNATIONAL INC		02/24/2022	SANFORD BERNSTEIN AND CO	09/30/2022	VARIOUS	500.000	43,379	54,577	43,379							11,198	11,198	210	
460146-10-3	INTERNATIONAL PAPER CO		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	400.000	17,137	14,238	17,137							(2,899)	(2,899)	370	
46187W-10-7	INVITATION HOMES INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	5,100.000	181,103	159,401	181,103							(21,701)	(21,701)	2,244	
49427F-10-8	KILROY REALTY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	32,546	24,710	32,546							(7,836)	(7,836)	636	
497266-10-6	KIRBY CORP		03/02/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	11/22/2022	VARIOUS	1,500.000	98,354	101,428	98,354							3,074	3,074		
497498-10-5	KIRKLAND'S INC		03/07/2022	VARIOUS	06/14/2022	ROBERT W. BAIRD LIMITED ROBERTWB	20,900.000	281,716	82,994	281,716							(198,722)	(198,722)		
524660-10-7	LEGGETT & PLATT INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,700.000	62,139	58,697	62,139							(3,442)	(3,442)	748	
540424-10-8	LOEWS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	41,841	39,559	41,841							(2,282)	(2,282)	44	
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		11/09/2022	VARIOUS	12/08/2022	LIQUIDNET INC	6,600.000	334,864	282,076	334,864							(52,787)	(52,787)		
570535-10-4	MARKEL CORP		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	80.000	103,429	101,276	103,429							(2,153)	(2,153)		
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	300.000	51,759	47,656	51,759							(4,103)	(4,103)	750	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	41,941	37,037	41,941							(4,904)	(4,904)	150	
64828T-20-1	RITHM CAPITAL CORP		04/06/2022	VARIOUS	12/21/2022	MERRILL LYNCH	3,400.000	35,918	29,156	35,918							(6,762)	(6,762)	2,290	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
68629Y-10-3	ORION OFFICE REIT INC		02/18/2022	WILLIAMS CAPITAL GROUP LP WILLCAP	06/24/2022	UBS WARBURG LLC WARBURGD	500.000	8,537	5,664	8,537							(2,873)	(2,873)	50	
695156-10-9	PACKAGING CORP OF AMERICA		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	14,060	12,835	14,060							(1,225)	(1,225)	125	
70202L-10-2	PARSONS CORP		06/21/2022	VARIOUS	12/27/2022	VARIOUS	14,400.000	534,490	674,422	534,490							139,932	139,932		
704326-10-7	PAYCHEX INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	100.000	12,243	12,065	12,243							(178)	(178)	158	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		05/18/2022	BANK OF AMERICA CORPORATION	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	290.000	30,939	27,981	30,939							(2,958)	(2,958)	731	
733174-70-0	POPULAR INC	D	06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	600.000	47,330	41,793	47,330							(5,536)	(5,536)	330	
74319R-10-1	PROG HOLDINGS INC		05/24/2022	VARIOUS	06/29/2022	THE NORTHERN TRUST COMPANY	2,600.000	66,996	42,969	66,996							(24,027)	(24,027)		
74915M-10-0	QURATE RETAIL INC		01/21/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	12/08/2022	MKM PARTNERS	19,200.000	136,128	40,974	38,592			97,536	(97,536)			2,382	2,382		
756109-10-4	REALTY INCOME CORP		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	400.000	27,677	25,918	27,677							(1,759)	(1,759)	495	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/24/2022	SSB-CUSTODIAN SSBCUSTO	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	700.000	41,671	38,845	41,671							(2,826)	(2,826)	441	
83088M-10-2	SKYWORKS SOLUTIONS INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,000.000	98,033	92,798	98,033							(5,234)	(5,234)	1,240	
866674-10-4	SUN COMMUNITIES INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	400.000	65,121	57,148	65,121							(7,973)	(7,973)	704	
879512-30-9	TELESAT CORP	A	03/31/2022	VARIOUS	06/28/2022	VARIOUS	6,700.000	149,796	89,245	149,796							(60,551)	(60,551)		
880770-10-2	TERADYNE INC		06/24/2022	THE NORTHERN TRUST COMPANY	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	400.000	38,848	36,563	38,848							(2,285)	(2,285)	44	
889478-10-3	TOLL BROTHERS INC		04/06/2022	VARIOUS	12/21/2022	VARIOUS	5,000.000	254,128	256,618	254,128							2,490	2,490	3,000	
902653-10-4	UDR INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,400.000	64,610	56,222	64,610							(8,388)	(8,388)	1,064	
91307C-10-2	UNITED THERAPEUTICS CORP		02/28/2022	FIDELITY CAP MKTS NEW YORK-DTC00226	09/29/2022	ROBERT W. BAIRD LIMITED ROBERTWB	1,000.000	165,037	206,745	165,037							41,707	41,707		
92343V-10-4	VERIZON COMMUNICATIONS INC		06/24/2022	VARIOUS	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	18,300.000	932,594	707,067	932,594							(225,527)	(225,527)	23,653	
928881-10-1	VONTIER CORP		02/17/2022	VARIOUS	12/08/2022	LUMINEX TRADING AND ANALYTICS	22,000.000	582,487	418,100	367,620			214,867	(214,867)			50,480	50,480	2,200	
92936U-10-9	WP CAREY INC		06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	200.000	17,157	15,910	17,157							(1,247)	(1,247)	424	
962166-10-4	WEYERHAEUSER CO		06/24/2022	THE NORTHERN TRUST COMPANY	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	3,700.000	127,021	118,851	127,021							(8,170)	(8,170)	666	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	06/24/2022	UBS WARBURG LLC WARBURGD	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	500.000	28,846	27,552	28,846							(1,294)	(1,294)	430	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
G4412G-10-1	HERBALIFE NUTRITION LTD		03/25/2022	VARIOUS	11/09/2022	VARIOUS	29,000.000	1,080,305	522,237	737,344			342,960	(342,960)			(215,108)	(215,108)		
H2906T-10-9	GARMIN LTD		06/24/2022	THE NORTHERN TRUST COMPANY	11/21/2022	DIRECT TRADING INSTITUTIONAL INC	1,100.000	110,143	99,426	110,143							(10,717)	(10,717)	803	
L72967-10-9	ORION ENGINEERED CARBONS SA	D	07/21/2022	VARIOUS	11/14/2022	VARIOUS	6,800.000	111,100	118,146	111,100							7,047	7,047	127	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								15,924,224	12,473,326	14,388,541			1,535,683	(1,535,683)			(1,915,216)	(1,915,216)	117,489	
Common Stocks: Closed-End Funds Designations Assigned by the SVO																				
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST		05/13/2022	VARIOUS	06/02/2022	Northern Trust Corp	531,253.000	4,056,143	3,660,894	4,056,143							(395,250)	(395,250)	123,764	
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		01/12/2022	NATIONAL FINANCIAL SERVICES	04/11/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	4,300.000	40,090	37,410	40,090							(2,680)	(2,680)	568	
552727-10-9	MFS CHARTER INCOME TRUST		01/24/2022	SOUTHWEST SECURITIES	11/23/2022	VARIOUS	13,024.000	100,669	92,810	100,669							(7,859)	(7,859)	4,236	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		07/06/2022	Northern Trust Corp	10/20/2022	Northern Trust Corp	24,317.000	313,281	269,504	313,281							(43,777)	(43,777)	5,496	
880198-10-6	TEMPLETON GLOBAL INCOME FUND		09/06/2022	Northern Trust Corp	10/05/2022	Northern Trust Corp	120,556.000	555,882	514,160	555,882							(41,723)	(41,723)	12,150	
95766Q-10-6	WESTERN ASSET INFLATION - LINKED SECURITIES & INCOME FUND		07/21/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	12/09/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	1,700.000	16,818	15,572	16,818							(1,246)	(1,246)	649	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		01/07/2022	NATIONAL FINANCIAL SERVICES	03/07/2022	NATIONAL FINANCIAL SERVICES	15,711.000	237,794	215,397	237,794							(22,397)	(22,397)	1,461	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		01/11/2022	NATIONAL FINANCIAL SERVICES	05/09/2022	Northern Trust Corp	1,040.000	21,788	17,722	21,788							(4,066)	(4,066)	277	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO								5,342,465	4,823,467	5,342,465							(518,998)	(518,998)	148,600	
5989999998 – Subtotals - Common Stocks								21,266,689	17,296,793	19,731,006			1,535,683	(1,535,683)			(2,434,213)	(2,434,213)	266,089	
5999999999 – Subtotals - Preferred and Common Stocks								27,572,372	23,419,371	25,922,054		(114,635)	1,535,683	(1,650,318)			(2,502,683)	(2,502,683)	343,513	
6009999999 – Totals								64,447,777	58,179,163	62,603,885		(277,669)	1,535,683	(1,813,352)			(4,424,722)	(4,424,722)	630,515	104,550

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
38704#-10-5	Grange Indemnity Ins Co		10322			64,517,208			1,000.000	
38704@-10-7	Grange Insurance Company of MI		11136			48,866,929			1,000.000	
38708#-10-1	Grange Property & Casualty Ins		11982			48,862,655			1,000.000	
89840#-10-3	Trustgard Insurance Company		40118			81,200,110			2,000,000.000	
1199999 – Common Stocks, U.S. Property & Casualty Insurer						243,446,902			XXX	XXX
1899999 – Subtotals – Common Stocks						243,446,902			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						243,446,902			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																			
ILLUMINA INC 0 15/08/23	@		09/28/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	08/15/2023	622,995		6,675			640,000	616,320				4.316			
1019999999 – Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						622,995		6,675			640,000	616,320			XXX	XXX	XXX		
1109999999 – Bonds: Subtotals – Industrial and Miscellaneous (Unaffiliated)						622,995		6,675			640,000	616,320			XXX	XXX	XXX		
2419999999 – Total Bonds, Subtotals – Issuer Obligations						622,995		6,675			640,000	616,320			XXX	XXX	XXX		
2509999999 – Total Bonds, Subtotals – Bonds						622,995		6,675			640,000	616,320			XXX	XXX	XXX		
7709999999 – Total Short-Term Investments						622,995		6,675			XXX	616,320			XXX	XXX	XXX		

1. Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $622,995	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

(E-18) Schedule DB - Part A - Section 1
NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-19) Schedule DB - Part A - Section 2
NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)
NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-20) Schedule DB - Part B - Section 1
NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name
NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-21) Schedule DB - Part B - Section 2
NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)
NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-22) Schedule DB - Part D - Section 1
NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity
NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity
NONE

(E-24) Schedule DB - Part E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	25,203,446	25,203,446	01/04/2023
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				25,203,446	25,203,446	XXX
9999999999 – Totals				25,203,446	25,203,446	XXX

General Interrogatories:

1. Total activity for the year Fair Value $(3,877,304) Book/Adjusted Carrying Value $(3,877,304)

2. Average balance for the year Fair Value $28,964,686 Book/Adjusted Carrying Value $28,964,686

3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
3A	1A $25,203,446	1B $	1C $	1D $	1E $	1F $	1G $
3B	2A $	2B $	2C $				
3C	3A $	3B $	3C $				
3D	4A $	4B $	4C $				
3E	5A $	5B $	5C $				
3F	6 $						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
9999999999 – Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $

2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
PNC Bank - Operating Pittsburgh, Pennsylvania					5,760,055	XXX
Huntington National Bank - Payroll Columbus, Ohio					10,000	XXX
Fifth Third Bank - Lockbox Cincinnati OH					20,000,000	XXX
FHLB of Cincinnati Cincinnati OH		3.850			440,569	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					26,210,624	XXX
0399999 – Total Cash on Deposit					26,210,624	XXX
0599999 – Total Cash					26,210,624	XXX

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

1. January	35,948,111	4. April	25,379,957	7. July	40,371,808	10. October	31,098,388
2. February	30,058,653	5. May	18,364,408	8. August	26,014,707	11. November	35,048,447
3. March	10,325,739	6. June	15,491,723	9. September	18,903,893	12. December	26,210,624

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/30/2022		XXX	66,962,228	218,528	633,923
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						66,962,228	218,528	633,923
8609999999 – Total Cash Equivalents						66,962,228	218,528	633,923

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

Line Number							
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 E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty; State Deposit	198,576	186,750		
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Property & Casualty; State Deposit	348,823	314,576		
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	2,538,843	2,332,117		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty; State Deposit	248,219	233,438		
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	3,334,460	3,066,881		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						