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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

National Interstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3250 Interstate Drive (Street and Number)

Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)

Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.natl.com

Statutory Statement Contact Leah Marie Blazek (Name), 330-659-8900-5498 (Area Code) (Telephone Number)

Leah.Blazek@natl.com (E-mail Address), 330-659-8904 (FAX Number)

OFFICERS

President	Shawn Vincent Los #	Senior VP, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	George Olaf Skuggen

OTHER

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, VP, Chief Underwriting Officer
Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr #, Senior Vice President, Chief Information Officer	Stephen Joseph Blankenship Jr. #, Senior Vice President
Paul Joel Stock, Vice President	Daniel Mark Keenan, Vice President	Robert Jude Zbacnik, Assistant Treasurer
Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Secretary	Anthony Gerald Prinzo, Vice President
Jonathan Douglas Hicks, Assistant Vice President	Colleen Frances Shepherd, Vice President	Jan Marie Lombardi, Assistant Vice President
Janice Induni Shee, Assistant Vice President	David Bernard Slisz, Assistant Vice President	Keith Raymond Boyle, Assistant Vice President
Jeannine Eileen Novak, Vice President	Brad Thomas Foust, Assistant Vice President	Michael Joseph Heramb, Assistant Vice President
Andrew Carlos Suvak, Assistant Vice President	Scott Michael Clough, Assistant Vice President	Joshua Lee Stoll, Assistant Vice President
Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President	Timothy Allen Brewster Jr., Assistant Vice President
Lauren Rachael Fronczek #, Assistant Vice President	Michael Joseph Winchell #, Assistant Vice President	Leah Marie Blazek #, Assistant Vice President
Bryan Fredrick Currie #, Assistant Vice President	Tracy Lyn Hicks #, Assistant Vice President	Mary Kristin Taliaferro #, Assistant Vice President
Matthew John Stevens #, Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit SS

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

Shawn Vincent Los President	Matthew David Felvus Secretary	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 17th day of February, 2023

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	13,005,955	0.949	13,005,955	0	13,005,955	0.950
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,391,021	0.101	1,391,021	0	1,391,021	0.102
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	87,884,239	6.411	87,884,239	0	87,884,239	6.422
1.06 Industrial and miscellaneous	877,594,906	64.017	877,594,905	0	877,594,905	64.124
1.07 Hybrid securities	121,205	0.009	121,205	0	121,205	0.009
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	4,997,108	0.365	4,997,108	0	4,997,108	0.365
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	984,994,433	71.851	984,994,433	0	984,994,433	71.972
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	19,097,646	1.393	19,097,646	0	19,097,646	1.395
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	19,097,646	1.393	19,097,646	0	19,097,646	1.395
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,690,228	0.488	6,690,228	0	6,690,228	0.489
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	245,275,746	17.892	242,983,379	0	242,983,379	17.754
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	251,965,974	18.380	249,673,607	0	249,673,607	18.243
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	27,500,000	2.006	27,500,000	0	27,500,000	2.009
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	27,500,000	2.006	27,500,000	0	27,500,000	2.009
5. Real estate (Schedule A):						
5.01 Properties occupied by company	35,526,822	2.592	35,526,823	0	35,526,823	2.596
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	35,526,822	2.592	35,526,823	0	35,526,823	2.596
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	33,080,713	2.413	33,080,713	0	33,080,713	2.417
6.02 Cash equivalents (Schedule E, Part 2)	9,703,121	0.708	9,703,121	0	9,703,121	0.709
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	42,783,834	3.121	42,783,834	0	42,783,834	3.126
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	8,988,725	0.656	8,988,725	0	8,988,725	0.657
10. Receivables for securities	24,299	0.002	24,299	0	24,299	0.002
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,370,881,732	100.000	1,368,589,366	0	1,368,589,366	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		36,619,879
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	136,051	136,051
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,229,109	
	8.2 Totals, Part 3, Column 9	0	1,229,109
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		35,526,822
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		35,526,822

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,000,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	45,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	45,000,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		22,500,000
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,500,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,500,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,500,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,929,919
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	762,392	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	69,964	832,356
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		14,955
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(939,823)	
	5.2 Totals, Part 3, Column 9	0	(939,823)
6.	Total gain (loss) on disposals, Part 3, Column 19		3,794,446
7.	Deduct amounts received on disposals, Part 3, Column 16		5,164,469
8.	Deduct amortization of premium and depreciation		478,660
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,988,725
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,988,725

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,044,786,841
2.	Cost of bonds and stocks acquired, Part 3, Column 7		417,823,379
3.	Accrual of discount		1,568,805
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(556,554)	
	4.2. Part 2, Section 1, Column 15	(2,275,112)	
	4.3. Part 2, Section 2, Column 13	19,884,928	
	4.4. Part 4, Column 11	(84,898)	16,968,364
5.	Total gain (loss) on disposals, Part 4, Column 19		(849,769)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		222,112,675
7.	Deduct amortization of premium		1,550,128
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	149,324	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	798,420	
	9.4. Part 4, Column 13	(359,737)	588,007
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		11,244
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,256,058,053
12.	Deduct total nonadmitted amounts		2,292,367
13.	Statement value at end of current period (Line 11 minus Line 12)		1,253,765,686

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	13,005,955	12,891,426	13,322,794	9,340,605
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	13,005,955	12,891,426	13,322,794	9,340,605
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,391,021	1,328,203	1,431,382	1,335,000
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	87,884,239	83,731,099	90,110,989	86,399,263
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	669,242,986	620,263,713	669,520,402	683,412,967
	9. Canada	4,038,873	4,036,369	3,974,140	4,593,280
	10. Other Countries	209,431,359	202,448,029	209,191,535	214,056,620
	11. Totals	882,713,218	826,748,111	882,686,077	902,062,866
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	984,994,433	924,698,839	987,551,243	999,137,734
PREFERRED STOCKS	14. United States	18,302,495	18,302,495	19,660,266	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	795,151	795,151	1,000,000	
	17. Totals	19,097,646	19,097,646	20,660,266	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	19,097,646	19,097,646	20,660,266	
COMMON STOCKS	20. United States	5,439,641	5,439,641	3,954,999	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End	22. Other Countries	1,250,587	1,250,587	641,331	
Funds and Exchange Traded Funds	23. Totals	6,690,228	6,690,228	4,596,330	
Parent, Subsidiaries and Affiliates	24. Totals	245,275,746	245,275,746	165,033,584	
	25. Total Common Stocks	251,965,974	251,965,974	169,629,914	
	26. Total Stocks	271,063,620	271,063,620	190,290,180	
	27. Total Bonds and Stocks	1,256,058,053	1,195,762,458	1,177,841,423	

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	1,076,205	10,245,526	1,683,151	1,073	0	XXX	13,005,955	1.3	7,400,198	0.9	13,005,955	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,076,205	10,245,526	1,683,151	1,073	0	XXX	13,005,955	1.3	7,400,198	0.9	13,005,955	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,476,820	0.2	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	1,476,820	0.2	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	625,459	0	0	765,562	XXX	1,391,021	0.1	3,594,654	0.5	1,391,021	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	625,459	0	0	765,562	XXX	1,391,021	0.1	3,594,654	0.5	1,391,021	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	13,955,524	22,014,727	14,386,925	14,787,991	22,739,072	XXX	87,884,239	8.9	125,903,859	15.8	87,884,239	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	13,955,524	22,014,727	14,386,925	14,787,991	22,739,072	XXX	87,884,239	8.9	125,903,859	15.8	87,884,239	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	86,026,634	423,773,685	96,245,990	38,048,279	15,100,500	XXX	659,195,089	66.9	515,760,311	64.7	91,184,763	568,010,326
6.2 NAIC 2	14,041,957	135,276,927	50,300,721	5,537,028	1,867,475	XXX	207,024,108	21.0	133,725,872	16.8	89,761,428	117,262,680
6.3 NAIC 3	684,203	8,598,288	900,999	17,465	0	XXX	10,200,954	1.0	3,330,092	0.4	7,084,454	3,116,500
6.4 NAIC 4	150,932	56,936	71,170	90,149	0	XXX	369,188	0.0	1,089,398	0.1	0	369,188
6.5 NAIC 5	253,417	122,216	2	429,928	3	XXX	805,566	0.1	325,704	0.0	0	805,566
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	101,157,143	567,828,053	147,518,882	44,122,849	16,967,978	XXX	877,594,905	89.1	654,231,377	82.1	188,030,645	689,564,260
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	1,005,697	0	0	0	XXX	1,005,697	0.1	0	0.0	1,005,697	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	2,425,145	0.3	0	0
10.4 NAIC 4	0	3,991,411	0	0	0	XXX	3,991,411	0.4	1,723,624	0.2	2,301,419	1,689,991
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	4,997,108	0	0	0	XXX	4,997,108	0.5	4,148,769	0.5	3,307,117	1,689,991
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 101,058,364	456,659,398	112,316,066	52,837,343	38,605,134	0	761,476,304	77.3	XXX	XXX	193,465,978	568,010,326
12.2 NAIC 2	(d) 14,041,957	136,282,625	50,421,926	5,537,028	1,867,475	0	208,151,010	21.1	XXX	XXX	90,888,330	117,262,680
12.3 NAIC 3	(d) 684,203	8,598,288	900,999	17,465	0	0	10,200,954	1.0	XXX	XXX	7,084,454	3,116,500
12.4 NAIC 4	(d) 150,932	4,048,347	71,170	90,149	0	0	4,360,599	0.4	XXX	XXX	2,301,419	2,059,179
12.5 NAIC 5	(d) 253,417	122,216	2	429,928	3	0	(c) 805,566	0.1	XXX	XXX	0	805,566
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	116,188,872	605,710,873	163,710,163	58,911,913	40,472,612	0	(b) 984,994,433	100.0	XXX	XXX	293,740,182	691,254,251
12.8 Line 12.7 as a % of Col. 7	11.8	61.5	16.6	6.0	4.1	0.0	100.0	XXX	XXX	XXX	29.8	70.2
13. Total Bonds Prior Year												
13.1 NAIC 1	133,502,238	348,755,552	112,999,055	37,636,059	21,242,937	0	XXX	XXX	654,135,840	82.1	222,516,525	431,619,315
13.2 NAIC 2	10,227,090	85,489,133	24,556,118	8,540,874	5,033,863	0	XXX	XXX	133,847,076	16.8	64,602,919	69,244,158
13.3 NAIC 3	2,535,745	3,084,457	83,278	16,808	34,948	0	XXX	XXX	5,755,236	0.7	5,755,236	0
13.4 NAIC 4	400,301	0	1,723,624	689,097	0	0	XXX	XXX	2,813,022	0.4	1,723,624	1,089,398
13.5 NAIC 5	41,681	152,223	84,041	12	47,747	0	XXX	XXX	(c) 325,704	0.0	150,103	175,602
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	146,707,055	437,481,365	139,446,116	46,882,849	26,359,495	0	XXX	XXX	(b) 796,876,880	100.0	294,748,408	502,128,472
13.8 Line 13.7 as a % of Col. 9	18.4	54.9	17.5	5.9	3.3	0.0	XXX	XXX	100.0	XXX	37.0	63.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	21,484,945	92,171,673	34,616,258	20,883,267	24,309,836	0	193,465,978	19.6	222,516,525	27.9	193,465,978	XXX
14.2 NAIC 2	5,393,296	53,153,267	30,377,194	1,934,600	29,974	0	90,888,330	9.2	64,602,919	8.1	90,888,330	XXX
14.3 NAIC 3	684,203	6,313,273	69,514	17,465	0	0	7,084,454	0.7	5,755,236	0.7	7,084,454	XXX
14.4 NAIC 4	0	2,301,419	0	0	0	0	2,301,419	0.2	1,723,624	0.2	2,301,419	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	150,103	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	27,562,443	153,939,632	65,062,965	22,835,332	24,339,810	0	293,740,182	29.8	294,748,408	37.0	293,740,182	XXX
14.8 Line 14.7 as a % of Col. 7	9.4	52.4	22.1	7.8	8.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.8	15.6	6.6	2.3	2.5	0.0	29.8	XXX	XXX	XXX	29.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	79,573,419	364,487,725	77,699,808	31,954,076	14,295,298	0	568,010,326	57.7	431,619,315	54.2	XXX	568,010,326
15.2 NAIC 2	8,648,661	83,129,358	20,044,732	3,602,427	1,837,502	0	117,262,680	11.9	69,244,158	8.7	XXX	117,262,680
15.3 NAIC 3	0	2,285,015	831,485	0	0	0	3,116,500	0.3	0	0.0	XXX	3,116,500
15.4 NAIC 4	150,932	1,746,928	71,170	90,149	0	0	2,059,179	0.2	1,089,398	0.1	XXX	2,059,179
15.5 NAIC 5	253,417	122,216	2	429,928	3	0	805,566	0.1	175,602	0.0	XXX	805,566
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	88,626,429	451,771,242	98,647,198	36,076,581	16,132,802	0	691,254,251	70.2	502,128,472	63.0	XXX	691,254,251
15.8 Line 15.7 as a % of Col. 7	12.8	65.4	14.3	5.2	2.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	9.0	45.9	10.0	3.7	1.6	0.0	70.2	XXX	XXX	XXX	XXX	70.2

(a) Includes $ 674,564,260 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 210,282 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 $ 375,641 current year, $ 175,602 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	500,684	8,458,736	0	0	0	XXX	8,959,420	0.9	2,638,553	0.3	8,959,420	0
1.02 Residential Mortgage-Backed Securities	575,521	1,786,790	1,683,151	1,073	0	XXX	4,046,535	0.4	4,761,645	0.6	4,046,535	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,076,205	10,245,526	1,683,151	1,073	0	XXX	13,005,955	1.3	7,400,198	0.9	13,005,955	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1,476,820	0.2	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	1,476,820	0.2	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	625,459	0	0	765,562	XXX	1,391,021	0.1	3,594,654	0.5	1,391,021	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	625,459	0	0	765,562	XXX	1,391,021	0.1	3,594,654	0.5	1,391,021	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	8,547,433	7,292,225	0	1,613,092	0	XXX	17,452,750	1.8	34,345,296	4.3	17,452,750	0
5.02 Residential Mortgage-Backed Securities	3,297,907	7,605,074	3,112,131	925,525	144,965	XXX	15,085,603	1.5	21,097,400	2.6	15,085,603	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	2,110,184	7,117,429	11,274,793	12,249,373	22,594,107	XXX	55,345,887	5.6	70,461,163	8.8	55,345,887	0
5.05 Totals	13,955,524	22,014,727	14,386,925	14,787,991	22,739,072	XXX	87,884,239	8.9	125,903,859	15.8	87,884,239	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	12,346,923	168,643,929	59,611,315	7,600,571	0	XXX	248,202,738	25.2	179,147,273	22.5	172,292,660	75,910,078
6.02 Residential Mortgage-Backed Securities	20,274,977	68,649,234	24,141,255	19,820,116	10,532,840	XXX	143,418,422	14.6	53,563,089	6.7	11,955,252	131,463,170
6.03 Commercial Mortgage-Backed Securities	7,525,741	1,764,849	987,686	0	0	XXX	10,278,276	1.0	14,729,039	1.8	0	10,278,276
6.04 Other Loan-Backed and Structured Securities	61,009,502	328,770,041	62,778,626	16,702,162	6,435,138	XXX	475,695,469	48.3	406,791,975	51.0	3,782,733	471,912,736
6.05 Totals	101,157,143	567,828,053	147,518,882	44,122,849	16,967,978	XXX	877,594,905	89.1	654,231,377	82.1	188,030,645	689,564,260
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	4,997,108	0	0	0	XXX	4,997,108	0.5	4,148,769	0.5	3,307,117	1,689,991
10.03 Totals	0	4,997,108	0	0	0	XXX	4,997,108	0.5	4,148,769	0.5	3,307,117	1,689,991
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	21,395,039	185,020,349	59,732,520	9,213,664	765,562	XXX	276,127,134	28.0	XXX	XXX	200,217,056	75,910,078
12.02 Residential Mortgage-Backed Securities	24,148,406	78,041,097	28,936,538	20,746,714	10,677,805	XXX	162,550,560	16.5	XXX	XXX	31,087,389	131,463,170
12.03 Commercial Mortgage-Backed Securities	7,525,741	1,764,849	987,686	0	0	XXX	10,278,276	1.0	XXX	XXX	0	10,278,276
12.04 Other Loan-Backed and Structured Securities	63,119,686	335,887,469	74,053,420	28,951,535	29,029,245	XXX	531,041,356	53.9	XXX	XXX	59,128,620	471,912,736
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	4,997,108	0	0	0	XXX	4,997,108	0.5	XXX	XXX	3,307,117	1,689,991
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	116,188,872	605,710,873	163,710,163	58,911,913	40,472,612	0	984,994,433	100.0	XXX	XXX	293,740,182	691,254,251
12.10 Line 12.09 as a % of Col. 7	11.8	61.5	16.6	6.0	4.1	0.0	100.0	XXX	XXX	XXX	29.8	70.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	53,255,770	141,413,681	23,946,969	2,707,380	0	XXX	XXX	XXX	221,323,800	27.8	170,131,083	51,192,717
13.02 Residential Mortgage-Backed Securities	17,502,263	35,166,691	13,144,717	7,845,434	5,763,029	XXX	XXX	XXX	79,422,134	10.0	37,839,941	41,582,193
13.03 Commercial Mortgage-Backed Securities	5,273,221	8,469,890	985,929	0	0	XXX	XXX	XXX	14,729,039	1.8	1,467,015	13,262,024
13.04 Other Loan-Backed and Structured Securities	70,675,802	250,005,958	99,644,877	36,330,035	20,596,466	XXX	XXX	XXX	477,253,138	59.9	81,161,600	396,091,538
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	2,425,145	1,723,624	0	0	XXX	XXX	XXX	4,148,769	0.5	4,148,769	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	146,707,055	437,481,365	139,446,116	46,882,849	26,359,495	0	XXX	XXX	796,876,880	100.0	294,748,408	502,128,472
13.10 Line 13.09 as a % of Col. 9	18.4	54.9	17.5	5.9	3.3	0.0	XXX	XXX	100.0	XXX	37.0	63.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	18,370,909	126,122,488	46,754,264	8,203,834	765,562	XXX	200,217,056	20.3	170,131,083	21.3	200,217,056	XXX
14.02 Residential Mortgage-Backed Securities	6,263,096	14,428,119	7,033,908	2,382,125	980,141	XXX	31,087,389	3.2	37,839,941	4.7	31,087,389	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	1,467,015	0.2	0	XXX
14.04 Other Loan-Backed and Structured Securities	2,928,438	10,081,908	11,274,793	12,249,373	22,594,107	XXX	59,128,620	6.0	81,161,600	10.2	59,128,620	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	3,307,117	0	0	0	XXX	3,307,117	0.3	4,148,769	0.5	3,307,117	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	27,562,443	153,939,632	65,062,965	22,835,332	24,339,810	0	293,740,182	29.8	294,748,408	37.0	293,740,182	XXX
14.10 Line 14.09 as a % of Col. 7	9.4	52.4	22.1	7.8	8.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.8	15.6	6.6	2.3	2.5	0.0	29.8	XXX	XXX	XXX	29.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3,024,130	58,897,861	12,978,256	1,009,830	0	XXX	75,910,078	7.7	51,192,717	6.4	XXX	75,910,078
15.02 Residential Mortgage-Backed Securities	17,885,309	63,612,978	21,902,630	18,364,589	9,697,664	XXX	131,463,170	13.3	41,582,193	5.2	XXX	131,463,170
15.03 Commercial Mortgage-Backed Securities	7,525,741	1,764,849	987,686	0	0	XXX	10,278,276	1.0	13,262,024	1.7	XXX	10,278,276
15.04 Other Loan-Backed and Structured Securities	60,191,248	325,805,561	62,778,626	16,702,162	6,435,138	XXX	471,912,736	47.9	396,091,538	49.7	XXX	471,912,736
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	1,689,991	0	0	0	XXX	1,689,991	0.2	0	0.0	XXX	1,689,991
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	88,626,429	451,771,242	98,647,198	36,076,581	16,132,802	0	691,254,251	70.2	502,128,472	63.0	XXX	691,254,251
15.10 Line 15.09 as a % of Col. 7	12.8	65.4	14.3	5.2	2.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	9.0	45.9	10.0	3.7	1.6	0.0	70.2	XXX	XXX	XXX	XXX	70.2

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	0	0	0	0	0
2. Cost of short-term investments acquired	1,993,750	1,993,750	0	0	0
3. Accrual of discount	6,250	6,250	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,000,000	2,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		0
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(2,801,926)	
	3.2 Section 2, Column 19	0	(2,801,926)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(2,801,926)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(2,801,926)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 Adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
	4.23 SSAP No. 108 Adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(2,801,926)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(2,801,926)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(2,801,926)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,801,926)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(2,801,926)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(2,801,926)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,286,477	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	1,286,477	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	103,194,967	0	103,194,967	0
2. Cost of cash equivalents acquired	319,276,267	0	319,276,267	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	412,768,112	0	412,768,112	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,703,121	0	9,703,121	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,703,121	0	9,703,121	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of 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 Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000	11/01/2000	15,385,474	0	8,672,778	8,672,778	383,663	0	0	(383,663)	0	1,600,863	840,788
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006	10/17/2006	9,387,875	0	5,978,132	5,978,132	241,024	0	0	(241,024)	0	1,406,496	411,511
Land and Office Building, 4049 Kinross Lakes Parkway		Richfield	OH	07/15/2018	07/15/2018	23,590,002	0	20,875,911	20,875,911	604,421	0	0	(604,421)	0	1,870,315	838,010
0299999. Property occupied by the reporting entity - Administrative						48,363,351	0	35,526,822	35,526,822	1,229,109	0	0	(1,229,109)	0	4,877,674	2,090,310
0399999. Total Property occupied by the reporting entity						48,363,351	0	35,526,822	35,526,822	1,229,109	0	0	(1,229,109)	0	4,877,674	2,090,310
0699999 - Totals						48,363,351	0	35,526,822	35,526,822	1,229,109	0	0	(1,229,109)	0	4,877,674	2,090,310

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	06/15/2022	Snavely	0	0	39,412	40,010
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	11/15/2022	Tri-County Electric	0	0	22,100	22,195
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	12/15/2022	Snavely	0	0	11,428	11,452
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	12/15/2022	Jamco	0	0	20,754	20,798
Land and Office Building, 3250 Interstate Drive	Richfield	OH	12/15/2022	Jamco	0	0	20,754	20,798
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	12/15/2022	Jamco	0	0	20,754	20,798
0199999. Acquired by Purchase					0	0	135,200	136,051
0399999 - Totals					0	0	135,200	136,051

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,825,137	08/01/2022
68426ZZZ1		Columbus	OH		07/29/2021	3.095	5,000,000	0	0	0	0	0	7,285,727	07/13/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							27,500,000	0	0	0	0	0	41,110,864	XXX
0899999. Total Mortgages in good standing							27,500,000	0	0	0	0	0	41,110,864	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							27,500,000	0	0	0	0	0	41,110,864	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 69,319 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
05461ZZZ9	Stuart	FL		03/25/2022	2.944	22,500,000	0	33,825,137
27983ZZZ2	Naples	FL		03/25/2022	2.940	22,500,000	0	37,615,385
0599999. Mortgages in good standing - Commercial mortgages-all other						45,000,000	0	71,440,522
0899999. Total Mortgages in good standing						45,000,000	0	71,440,522
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						45,000,000	0	71,440,522

SCHEDULE B - PART 3

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

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

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Management III, LLC		05/01/2015	2	930,000	672,144	672,144	(95,037)	0	0	0	0	0	6,120,000	37.500
000000-00-0	Canal Mezzanine Partners II, LP	R	Twinsburg	OH	Canal Mezzanine Partners II, LP		08/28/2012	2	2,790,117	2,734,946	2,734,946	(15,275)	0	0	0	0	0	557,332	24.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									3,720,117	3,407,090	3,407,090	(110,312)	0	0	0	0	0	6,677,332	XXX
000000-00-0	Fort Washington Private Equity Opportunities, Fund III, LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	2,088,546	1,768,688	1,768,688	(3,978)	0	0	0	0	0	1,300,000	3.070
000000-00-0	Primus Capital Fund VII, LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	2,793,142	3,605,639	3,605,639	(734,154)	0	0	0	0	0	685,891	2.362
1999999. Joint Venture Interests - Common Stock - Unaffiliated									4,881,687	5,374,327	5,374,327	(738,132)	0	0	0	0	0	1,985,891	XXX
44931B-AC-1	ICG 2015-1A SUB 0 10/19/2028		Grand Cayman	CYM	Transferred from Schedule D		12/19/2022		146,663	92,424	92,424	(51,238)	(3,001)	0	0	0	(2,532)	0	0.010
05616M-AE-6	BABSN 2015-2 SUB 0 10/20/2030		Grand Cayman	CYM	Transferred from Schedule D		06/02/2022		36,529	66,634	27,161	0	(9,368)	0	0	0	15,692	0	0.010
50188R-AA-7	LCM 19A SUB 0 07/15/2027		Grand Cayman	CYM	Transferred from Schedule D		12/08/2022		61,145	20,798	20,798	(40,140)	(208)	0	0	0	0	0	0.010
67389Y-AB-1	OAKCL 2015-1A SUB 0 10/20/2027		Grand Cayman	CYM	Transferred from Schedule D		05/25/2022		442,516	23,200	33	0	(442,483)	0	0	0	56,118	0	0.010
55953P-AE-5	MAGNE 2015-16A SUB 0 01/18/2028		Grand Cayman	CYM	Transferred from Schedule D		01/01/2022		75,538	75,538	66,892	0	(8,645)	0	0	0	21,127	0	0.010
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									762,392	278,593	207,308	(91,379)	(463,705)	0	0	0	90,405	0	XXX
6099999. Total - Unaffiliated									9,364,196	9,060,010	8,988,725	(939,823)	(463,705)	0	0	0	90,405	8,663,223	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									9,364,196	9,060,010	8,988,725	(939,823)	(463,705)	0	0	0	90,405	8,663,223	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	1	0	69,964	0	2.362
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	69,964	0	XXX
44931B-AC-1	ICG 2015-1A SUB 0 10/19/2028	Grand Cayman	CYM	Transferred from Schedule D	12/19/2022		146,663	0	0	0.010
05616M-AE-6	BABSN 2015-2 SUB 0 10/20/2030	Grand Cayman	CYM	Transferred from Schedule D	06/02/2022		36,529	0	0	0.010
50188R-AA-7	LCM 19A SUB 0 07/15/2027	Grand Cayman	CYM	Transferred from Schedule D	12/08/2022		61,145	0	0	0.010
67389Y-AB-1	OAKCL 2015-1A SUB 0 10/20/2027	Grand Cayman	CYM	Transferred from Schedule D	05/25/2022		442,516	0	0	0.010
55953P-AE-5	MAGNE 2015-16A SUB 0 01/18/28	Grand Cayman	CYM	Transferred from Schedule D	01/01/2022		75,538	0	0	0.010
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							762,392	0	0	XXX
6099999. Total - Unaffiliated							762,392	69,964	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							762,392	69,964	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	04/26/2022	0	0	0	0	0	0	0	0	18,740	0	18,740	18,740	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	05/23/2022	393,729	0	0	0	0	0	0	393,729	1,123,381	0	729,653	729,653	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	07/11/2022	111,456	0	0	0	0	0	0	111,456	247,679	0	136,223	136,223	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	09/02/2022	149,183	0	0	0	0	0	0	149,183	331,518	0	182,335	182,335	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	10/24/2022	0	0	0	0	0	0	0	0	2,129,249	0	2,129,249	2,129,249	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	11/09/2022	695,146	0	0	0	0	0	0	695,146	1,263,902	0	568,756	568,756	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc.	06/30/2014	06/23/2022	9,295	0	0	0	0	0	0	9,295	25,000	0	15,705	15,705	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc.	06/30/2014	11/18/2022	11,215	0	0	0	0	0	0	11,215	25,000	0	13,785	13,785	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,370,023	0	0	0	0	0	0	1,370,023	5,164,469	0	3,794,446	3,794,446	0
6099999. Total - Unaffiliated							1,370,023	0	0	0	0	0	0	1,370,023	5,164,469	0	3,794,446	3,794,446	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,370,023	0	0	0	0	0	0	1,370,023	5,164,469	0	3,794,446	3,794,446	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-5P-1	UNITED STATES TREASURY	SD			1.A	503,516	98.3438	491,719	500,000	500,684	0	(731)	0	0	2.875	2.722	MN	1,264	14,375	12/07/2018	11/30/2023
912828-XT-2	UNITED STATES TREASURY	SD			1.A	230,485	96.3438	220,627	229,000	229,436	0	(302)	0	0	2.000	1.863	MN	403	4,580	06/06/2019	05/31/2024
912828-Y8-7	UNITED STATES TREASURY	SD			1.A	59,700	95.6563	57,394	60,000	59,902	0	60	0	0	1.750	1.855	JJ	439	1,050	07/26/2019	07/31/2024
912828-YH-7	UNITED STATES TREASURY	SD			1.A	995,859	94.9688	949,688	1,000,000	998,504	0	841	0	0	1.500	1.587	MS	3,832	15,000	10/22/2019	09/30/2024
912828-Z7-8	UNITED STATES TREASURY	SD			1.A	295,031	90.3750	271,125	300,000	295,863	0	831	0	0	1.500	1.852	JJ	1,883	2,250	02/22/2022	01/31/2027
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	849,867	89.5313	761,016	850,000	849,922	0	27	0	0	0.375	0.378	MN	280	3,188	12/08/2020	11/30/2025
91282C-DQ-1	UNITED STATES TREASURY	SD			1.A	989,609	89.6406	896,406	1,000,000	991,573	0	1,964	0	0	1.250	1.468	JD	6,285	6,250	01/13/2022	12/31/2026
91282C-EC-1	UNITED STATES TREASURY	SD			1.A FE	996,719	91.6719	916,719	1,000,000	997,239	0	520	0	0	1.875	1.944	FA	6,371	9,375	03/11/2022	02/28/2027
91282C-ET-4	UNITED STATES TREASURY	SD			1.A FE	1,275,828	94.3750	1,226,875	1,300,000	1,278,411	0	2,582	0	0	2.625	3.030	MN	3,000	17,063	06/08/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY	SD			1.A FE	1,100,732	96.7969	1,059,926	1,095,000	1,100,236	0	(493)	0	0	3.250	3.135	JD	17,892	0	07/08/2022	06/30/2027
91282C-EW-7	UNITED STATES TREASURY				1.A FE	155,811	96.7969	150,035	155,000	155,740	0	(74)	0	0	3.250	3.135	JD	2,533	0	07/08/2022	06/30/2027
91282C-GA-3	UNITED STATES TREASURY	SD			1.A FE	1,501,938	99.4688	1,492,031	1,500,000	1,501,912	0	(26)	0	0	4.000	3.954	JD	2,802	0	12/15/2022	12/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,955,096	XXX	8,493,560	8,989,000	8,959,420	0	5,199	0	0	XXX	XXX	XXX	46,984	73,130	XXX	XXX
36241L-S7-2	GN 783242 - RMBS			4	1.A	40,126	97.3280	37,081	38,099	38,743	0	(1,946)	0	0	3.000	1.713	MON	95	1,967	06/27/2016	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	14,851	97.7709	13,811	14,126	14,603	0	(311)	0	0	4.000	3.121	MON	47	766	12/19/2017	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS			4	1.A	81,431	96.7507	78,834	81,482	81,415	0	101	0	0	1.500	1.509	MON	102	2,150	08/27/2012	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS			4	1.A	29,454	98.3904	27,659	28,112	28,416	0	(876)	0	0	4.000	2.847	MON	94	1,913	08/16/2011	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS			4	1.A	122,114	94.9541	115,614	121,758	121,751	0	(92)	0	0	2.500	2.447	MON	254	4,083	09/25/2013	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS			4	1.A	70,953	95.7572	65,143	68,029	68,715	0	(25,734)	0	0	3.000	1.848	MON	170	15,726	07/28/2016	10/20/2045
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	4,008,771	15.1274	4,059,724	0	3,692,893	0	(523,256)	0	0	3.000	10.326	MON	67,092	858,985	02/10/2021	08/20/2050
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,367,699	XXX	4,397,866	351,605	4,046,535	0	(552,114)	0	0	XXX	XXX	XXX	67,854	885,590	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,322,794	XXX	12,891,426	9,340,605	13,005,955	0	(546,915)	0	0	XXX	XXX	XXX	114,838	958,720	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST				1.C FE	153,000	100.7630	151,145	150,000	150,617	0	(557)	0	0	5.400	5.196	MS	2,700	9,585	12/31/2010	03/01/2025
68609T-DM-7	OREGON			2	1.B FE	495,259	100.0310	460,143	460,000	474,842	0	(9,236)	0	0	4.000	3.118	JD	1,533	22,101	12/14/2017	12/01/2048
68609T-SH-2	OREGON			2	1.B FE	783,123	98.8850	716,916	725,000	765,562	0	(14,012)	0	0	3.500	2.563	JD	2,115	26,754	10/17/2019	12/01/2049
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,431,382	XXX	1,328,203	1,335,000	1,391,021	0	(23,805)	0	0	XXX	XXX	XXX	6,348	58,440	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,431,382	XXX	1,328,203	1,335,000	1,391,021	0	(23,805)	0	0	XXX	XXX	XXX	6,348	58,440	XXX	XXX
01179R-LA-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH	SD			1.F FE	1,390,257	101.8650	1,227,473	1,205,000	1,232,445	0	(22,941)	0	0	5.000	2.991	MS	20,083	60,250	05/14/2015	03/01/2024
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,500,000	97.6520	1,464,780	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,000,000	97.0780	970,780	1,000,000	1,000,008	0	(3)	0	0	3.125	3.125	MN	5,208	31,250	10/30/2015	11/01/2040
312432-VS-3	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	1,671,261	100.0710	1,496,061	1,495,000	1,495,000	0	(5,957)	0	0	4.000	2.683	AO	14,950	59,800	06/22/2012	04/01/2023
413890-CX-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	SD			1.E FE	1,755,423	101.5440	1,482,542	1,460,000	1,492,118	0	(12,379)	0	0	5.000	2.428	MN	9,328	7,500	02/04/2016	11/15/2023
413890-CX-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV				1.E FE	108,409	101.5440	91,390	90,000	91,979	0	(26,006)	0	0	5.000	2.429	MN	575	70,000	12/10/2014	11/15/2023
45506D-DR-3	INDIANA ST FIN AUTH REV	SD		2	1.A FE	1,153,170	100.1470	1,001,470	1,000,000	1,002,631	0	(31,045)	0	0	5.000	1.848	FA	20,833	50,000	07/25/2014	02/01/2032
47770V-AJ-9	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ				1.D FE	1,716,967	100.0000	1,500,000	1,500,000	1,500,000	0	(25,261)	0	0	4.000	1.756	JJ	30,000	60,000	06/27/2016	01/01/2023
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV				1.B FE	1,000,000	99.8320	998,320	1,000,000	999,982	0	(11)	0	0	2.400	2.400	MN	3,067	24,000	02/23/2017	11/15/2047
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	1,790,694	104.7670	1,859,614	1,775,000	1,780,445	0	(1,358)	0	0	4.000	3.909	MS	23,667	71,000	07/28/2016	09/01/2026
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	487,810	85.4140	854,140	1,000,000	779,327	0	38,240	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	635,789	96.3950	612,869	635,789	635,789	0	1	0	0	2.980	2.979	MON	1,579	24,996	05/03/2017	08/01/2038
756872-HV-2	RED RIV ED FIN CORP TEX ED REV	SD		2	1.D FE	528,230	100.3910	501,955	500,000	500,722	0	(3,513)	0	0	5.000	4.269	MS	7,361	25,000	08/28/2013	03/15/2027
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	1,000,000	99.8410	998,410	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	05/18/2017	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960660-BA-5	WESTMINSTER COLO ECONOMIC DEV AUTH TAX I	SD		2	1.D FE	1,604,849	100.0790	1,466,157	1,465,000	1,465,000	0	(14,178)	0	0	4.000	2.962	JD	4,883	58,600	07/25/2012	12/01/2023
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	970,730	96.8290	968,290	1,000,000	977,303	0	1,399	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						18,313,588	XXX	17,494,253	17,625,789	17,452,750	0	(103,012)	0	0	XXX	XXX	XXX	182,722	664,271	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS			4	1.A	392,982	95.2553	355,770	373,491	385,358	0	(12,300)	0	0	3.000	1.975	MON	934	16,075	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS			4	1.A	491,219	96.0854	440,212	458,147	484,438	0	(20,394)	0	0	3.500	2.044	MON	1,336	21,959	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	478,518	96.0842	439,587	457,501	474,603	0	(15,810)	0	0	3.500	2.597	MON	1,334	22,834	12/07/2016	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS			4	1.A	460,420	99.4385	423,432	425,822	449,905	0	(17,477)	0	0	4.500	2.483	MON	1,597	24,772	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS			4	1.A	333,495	97.0217	302,926	312,225	327,298	0	(11,980)	0	0	4.000	2.332	MON	1,041	16,711	02/14/2017	03/01/2031
3128P7-W5-8	FH C91568 - RMBS			4	1.A	462,554	94.2646	414,276	439,482	456,364	0	(12,173)	0	0	3.000	1.928	MON	1,099	17,414	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	492,002	94.2633	441,037	467,878	485,642	0	(12,160)	0	0	3.000	1.962	MON	1,170	18,423	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	111,328	97.7642	102,017	104,350	107,168	0	(6,796)	0	0	4.000	1.972	MON	348	6,788	09/27/2016	05/01/2026
31294L-6V-0	FH E02684 - RMBS			4	1.A	11,493	99.9895	10,964	10,965	11,010	0	(298)	0	0	4.500	3.897	MON	41	1,179	12/31/2010	03/01/2025
3132J4-H3-6	FH G30949 - RMBS			4	1.A	519,610	96.0848	473,800	493,105	511,387	0	(14,179)	0	0	3.500	2.614	MON	1,438	23,621	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	314,065	90.4162	279,296	308,900	312,534	0	(27,163)	0	0	3.500	3.318	MON	901	42,986	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	187,533	90.4624	167,217	184,847	186,736	0	(16,563)	0	0	3.500	3.339	MON	539	28,026	10/18/2019	09/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	61,572	93.8093	57,491	61,285	61,316	0	(127)	0	0	2.000	1.899	MON	102	1,817	04/25/2012	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS			4	1.A	94,391	95.2386	87,544	91,920	92,547	0	(2,727)	0	0	2.250	1.438	MON	172	4,345	07/16/2012	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	1.A	14,461	98.2511	14,025	14,275	14,282	0	(679)	0	0	2.000	1.538	MON	24	1,582	08/27/2012	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	194,985	90.0999	172,289	191,220	193,183	0	(1,220)	0	0	2.000	1.676	MON	319	4,749	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	50,827	94.1424	48,011	50,998	50,905	0	169	0	0	1.250	1.324	MON	53	1,074	01/24/2013	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS			4	1.A	19,087	93.4801	17,869	19,115	19,091	0	28	0	0	1.500	1.523	MON	24	441	03/22/2013	08/25/2041
3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS			4	1.A	2,320	99.6217	2,316	2,324	2,324	0	137	0	0	2.000	1.113	MON	4	1,156	05/20/2013	03/25/2040
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	133,723	92.0165	125,538	136,430	134,988	0	1,237	0	0	2.000	2.359	MON	227	3,605	06/25/2014	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS			4	1.A	394,949	92.6161	361,605	390,434	392,381	0	(1,261)	0	0	2.000	1.760	MON	651	9,318	02/21/2013	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	168,900	91.9707	159,194	173,092	171,533	0	1,201	0	0	1.500	1.889	MON	216	3,212	06/12/2013	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS			4	1.A	76,671	90.8007	72,524	79,872	78,873	0	2,343	0	0	2.000	2.541	MON	133	2,596	06/24/2013	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS			4	1.A	140,178	92.3543	137,404	148,779	146,824	0	8,430	0	0	1.500	2.380	MON	186	4,242	07/23/2013	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	582,367	96.8605	551,166	569,031	570,718	0	(3,152)	0	0	3.000	2.653	MON	1,423	19,363	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	230,847	96.8451	217,647	224,737	226,261	0	(1,326)	0	0	3.250	2.766	MON	609	8,292	09/24/2013	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS			4	1.A	61,372	99.1822	58,327	58,808	58,977	0	(15,605)	0	0	3.000	1.515	MON	147	11,454	08/25/2016	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS			4	1.A	81,895	98.4734	77,311	78,510	78,994	0	(10,398)	0	0	3.000	1.507	MON	196	8,626	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	918,151	90.5636	796,180	879,139	906,256	0	(12,415)	0	0	3.000	2.354	MON	2,198	31,995	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	508,565	92.2029	457,127	495,783	505,371	0	(3,347)	0	0	3.000	2.479	MON	1,239	17,476	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	291,140	92.4272	260,655	282,011	286,366	0	(5,873)	0	0	2.500	1.718	MON	588	11,220	09/13/2017	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS			4	1.A	21,793	99.4836	20,860	20,968	20,969	0	(12,538)	0	0	3.500	2.301	MON	61	10,397	04/26/2017	08/25/2040
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS			4	1.A	69,756	95.9813	64,397	67,093	67,671	0	(21,100)	0	0	3.500	2.086	MON	196	16,704	05/24/2017	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS			4	1.A	64,822	92.8609	58,441	62,934	64,280	0	(1,604)	0	0	2.750	2.087	MON	144	2,793	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	123,898	94.1526	119,395	126,811	125,277	0	2,030	0	0	2.500	3.018	MON	264	4,754	03/24/2014	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	53,089	94.7384	48,595	51,294	52,009	0	(1,906)	0	0	2.500	1.648	MON	107	2,484	03/25/2013	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS			4	1.A	79,876	92.6890	72,318	78,023	78,765	0	(890)	0	0	2.000	1.516	MON	130	2,174	01/24/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	1.A	80,828	97.6564	77,911	79,781	79,927	0	(2,446)	0	0	2.000	1.469	MON	133	4,361	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	56,845	96.5467	53,869	55,796	56,202	0	(1,332)	0	0	2.500	1.888	MON	116	2,678	09/13/2017	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS			4	1.A	226,072	92.1979	207,655	225,227	225,459	0	(337)	0	0	1.750	1.686	MON	328	5,365	09/10/2012	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS			4	1.A	20,070	95.1701	19,679	20,678	20,551	0	373	0	0	1.750	2.284	MON	30	573	02/25/2014	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS			4	1.A	97,872	93.2782	90,952	97,506	97,620	0	(323)	0	0	1.500	1.408	MON	122	2,714	10/22/2012	09/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AW-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	38,635	93.7017	36,366	38,810	38,733	0	78	0	0	1.500	1.583	MON	49	795	03/20/2013	12/15/2027
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS			4	1.A	31,110	99.1598	30,765	31,025	31,003	0	(50)	0	0	2.500	2.439	MON	65	2,021	06/24/2013	11/15/2039
3137AY-UE-9	FHR 4163 YA - CMO/RMBS			4	1.A	165,510	93.2780	150,849	161,720	163,111	0	(4,048)	0	0	2.500	2.255	MON	337	7,117	03/14/2013	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	96,479	93.6891	89,562	95,595	95,976	0	(771)	0	0	2.000	1.782	MON	159	2,886	08/29/2016	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS			4	1.A	108,988	93.6019	106,508	113,789	111,800	0	2,482	0	0	1.500	2.429	MON	142	2,420	07/22/2013	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS			4	1.A	29,765	97.0682	28,540	29,402	29,468	0	(483)	0	0	3.000	2.662	MON	74	2,253	08/15/2013	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	54,874	97.5445	52,253	53,568	53,891	0	(1,062)	0	0	3.000	2.369	MON	134	2,826	02/12/2014	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS			4	1.A	24,925	94.3016	23,855	25,297	25,201	0	654	0	0	2.000	2.236	MON	42	1,495	07/22/2014	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	1.A	58,623	98.6038	56,463	57,263	57,478	0	(2,534)	0	0	3.000	2.232	MON	143	4,680	07/24/2014	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS			4	1.A	44,201	92.6484	40,974	44,225	43,853	0	905	0	0	2.500	2.783	MON	92	2,259	06/02/2014	12/15/2043
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	25,099	92.2844	23,184	25,123	24,872	0	672	0	0	2.500	2.805	MON	52	1,326	06/25/2014	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	13,233	95.3911	12,889	13,512	13,410	0	1,896	0	0	2.000	2.740	MON	23	1,282	08/26/2014	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS			4	1.A	426,881	95.2968	396,242	415,798	420,566	0	(8,171)	0	0	2.500	1.945	MON	866	16,629	09/13/2017	11/15/2040
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	545,381	89.1404	478,823	537,156	542,587	0	(1,484)	0	0	2.500	2.300	MON	1,119	15,014	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	40,192	97.6143	37,906	38,833	39,281	0	(1,972)	0	0	3.500	2.357	MON	113	2,734	12/19/2016	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS			4	1.A	258,077	98.2222	238,088	242,397	251,037	0	(10,064)	0	0	3.500	2.035	MON	707	12,243	07/22/2016	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	234,896	96.4071	212,448	220,365	231,365	0	(6,942)	0	0	4.000	2.810	MON	735	11,511	03/27/2017	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS			4	1.A	208,831	95.9789	191,459	199,480	206,361	0	(8,081)	0	0	3.500	2.646	MON	582	11,367	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	1.A	504,765	95.9821	464,873	484,333	500,054	0	(12,981)	0	0	3.500	2.601	MON	1,413	23,466	12/09/2016	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS			4	1.A	159,876	97.6577	154,201	157,899	157,276	0	102	0	0	3.500	3.652	MON	461	5,527	06/15/2011	03/25/2026
3140JX-EE-4	FN B02832 - RMBS			4	1.A	212,867	87.1987	181,755	208,438	211,987	0	(24,312)	0	0	3.000	2.766	MON	521	19,155	02/28/2020	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	290,495	90.4244	258,637	286,026	289,006	0	(44,470)	0	0	3.500	3.345	MON	834	63,668	10/11/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	417,404	90.4241	371,742	411,109	415,174	0	(45,282)	0	0	3.500	3.353	MON	1,199	74,524	11/07/2019	11/01/2049
31412Q-SE-0	FN 932117 - RMBS			4	1.A	40,236	97.6610	37,991	38,901	38,975	0	(640)	0	0	4.000	3.478	MON	130	3,289	01/28/2011	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS			4	1.A	138,909	96.9763	131,370	135,466	136,800	0	(1,191)	0	0	3.500	3.116	MON	395	6,471	06/16/2011	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS			4	1.A	39,438	97.6610	37,293	38,186	38,300	0	(1,037)	0	0	4.000	3.350	MON	127	3,503	06/16/2011	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS			4	1.A	70,727	97.8643	66,849	68,307	68,937	0	(2,137)	0	0	3.500	2.546	MON	199	3,990	06/16/2011	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS			4	1.A	292,248	96.9094	267,816	276,357	287,453	0	(7,928)	0	0	4.000	2.672	MON	921	14,368	12/28/2016	11/01/2031
31418A-F2-9	FN MA1084 - RMBS			4	1.A	596,496	96.9693	541,172	558,086	587,096	0	(22,920)	0	0	3.500	1.975	MON	1,628	26,460	09/13/2017	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS			4	1.A	42,725	96.9688	38,811	40,024	42,027	0	(1,469)	0	0	3.500	2.047	MON	117	1,871	08/11/2016	08/01/2032
31418A-SN-9	FN MA1424 - RMBS			4	1.A	273,870	95.9793	253,044	263,644	271,513	0	(5,254)	0	0	3.500	2.660	MON	769	12,333	09/13/2017	04/01/2033
31418B-7E-0	FN MA2692 - RMBS			4	1.A	237,778	95.7290	216,012	225,649	234,548	0	(10,038)	0	0	3.500	2.615	MON	658	12,031	11/16/2016	07/01/2036
31418D-HY-1	FN MA3846 - RMBS			4	1.A	239,646	87.8142	209,919	239,049	239,386	0	(2,558)	0	0	3.000	2.973	MON	598	28,280	10/25/2019	11/01/2049
31418V-T5-1	FN AD7771 - RMBS			4	1.A	35,577	97.6610	33,418	34,219	34,435	0	(675)	0	0	4.000	3.174	MON	114	2,136	06/16/2011	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS			4	1.A	45,689	97.8642	43,545	44,495	44,677	0	(802)	0	0	3.500	2.977	MON	130	2,865	06/16/2011	09/01/2025
31419D-NW-7	FN AE3104 - RMBS			4	1.A	36,678	97.2134	34,418	35,405	35,603	0	(434)	0	0	3.500	2.807	MON	103	1,736	12/19/2017	09/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						15,257,669	XXX	13,908,867	14,759,540	15,085,603	0	(474,953)	0	0	XXX	XXX	XXX	37,670	848,884	XXX	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS			2	1.A FE	1,865,058	100.7260	1,777,814	1,765,000	1,823,563	0	(27,484)	0	0	4.250	3.499	MN	12,998	82,867	11/28/2018	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	85,145	95.7770	81,549	85,145	85,145	0	(11)	0	0	3.200	3.200	MON	227	4,706	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,275,186	82.9400	1,887,039	2,275,186	2,275,186	0	(7)	0	0	3.750	3.750	MON	14,233	85,782	08/04/2017	10/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH - RMBS			2	1.A FE	1,655,485	99.9200	1,503,796	1,505,000	1,607,020	0	(36,336)	0	0	3.875	2.615	MN	10,075	60,577	10/18/2019	05/01/2050
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	690,000	94.9090	654,872	690,000	690,000	0	0	0	0	3.050	3.050	MN	2,689	23,557	11/02/2016	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	125,000	96.7390	120,924	125,000	124,999	0	3	0	0	3.400	3.400	MN	543	5,649	04/26/2017	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	497,608	99.2580	466,513	470,000	483,273	0	(7,542)	0	0	4.000	3.366	MN	2,722	22,298	02/07/2018	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	46,238	100.0560	45,025	45,000	45,000	0	0	0	0	4.150	4.145	MON	83	1,867	09/11/2015	04/15/2025
34074M-A6-8	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	528,595	104.1850	520,925	500,000	527,140	0	(1,455)	0	0	5.000	4.233	JJ	14,167	0	05/18/2022	01/01/2053
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	2,161,974	100.4680	2,054,571	2,045,000	2,114,069	0	(30,937)	0	0	4.250	3.507	JJ	43,456	91,163	11/15/2018	01/01/2050
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	255,766	98.7920	237,101	240,000	243,920	0	(3,945)	0	0	3.500	2.911	JD	700	10,661	10/06/2016	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.D FE	133,613	97.5260	124,454	127,611	132,019	0	(3,439)	0	0	3.500	2.810	MON	372	6,403	05/05/2014	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	58,789	100.0000	55,000	55,000	55,897	0	(3,783)	0	0	4.000	2.507	JJ	1,100	6,500	06/12/2015	07/01/2034
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS			2	1.A FE	243,285	93.5120	227,500	243,284	243,284	0	0	0	0	3.875	3.875	MON	786	12,598	10/11/2013	12/01/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	1,723,060	99.5490	1,533,055	1,540,000	1,670,827	0	(43,069)	0	0	3.750	2.283	AO	14,906	60,083	03/06/2020	04/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	723,165	98.6790	713,612	723,165	723,165	0	65,431	0	0	3.125	3.125	MON	1,883	31,299	01/25/2017	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,109,628	100.1510	1,056,593	1,055,000	1,083,084	0	(11,946)	0	0	4.000	3.368	FA	17,583	51,917	06/01/2018	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	425,080	80.1330	354,823	442,792	429,319	0	5,911	0	0	2.450	3.325	MON	904	13,471	08/06/2014	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	968,413	93.7700	908,081	968,413	968,416	0	0	0	0	4.050	4.050	MON	3,268	39,404	02/03/2017	03/01/2059
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	543,158	94.5670	513,648	543,158	543,158	0	0	0	0	2.875	2.875	MON	1,301	19,675	04/18/2017	11/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	107,670	99.8950	99,895	100,000	101,719	0	(3,039)	0	0	4.000	3.047	MN	511	8,062	06/17/2015	11/15/2045
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	267,589	99.0350	252,539	255,000	257,856	0	(4,897)	0	0	3.500	2.880	MN	1,140	15,067	08/07/2015	11/15/2035
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,000,000	95.8360	1,916,720	2,000,000	2,000,064	0	(16)	0	0	3.350	3.349	MS	19,728	67,000	07/27/2017	09/15/2034
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	105,863	99.3050	99,305	100,000	101,495	0	(1,279)	0	0	3.500	2.912	MS	1,167	4,809	11/18/2015	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	354,512	98.9200	326,436	330,000	346,772	0	(4,635)	0	0	3.500	2.602	MS	3,850	12,073	10/04/2019	03/01/2050
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	32,148	99.9190	29,976	30,000	30,107	0	(2,293)	0	0	4.000	3.127	JD	100	3,857	10/24/2013	12/01/2043
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	160,770	99.5580	149,337	150,000	150,827	0	(1,326)	0	0	4.000	3.699	JD	500	7,730	03/12/2015	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	388,418	99.9140	359,690	360,000	365,189	0	(7,808)	0	0	4.000	3.218	JD	1,200	22,357	08/06/2015	06/01/2046
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,035,021	100.0930	975,907	975,000	1,004,121	0	(15,934)	0	0	4.000	3.268	JD	3,250	47,197	03/09/2018	12/01/2048
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,395,635	99.5730	1,274,534	1,280,000	1,358,410	0	(29,877)	0	0	3.750	2.627	JD	4,000	50,993	10/09/2019	06/01/2050
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	139,220	94.1930	131,005	139,081	139,081	0	(42)	0	0	2.600	2.600	MON	301	5,588	08/01/2012	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	93,222	95.1270	88,680	93,222	93,222	0	0	0	0	3.000	3.000	MON	233	5,449	06/11/2014	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	156,496	94.8350	148,413	156,496	156,496	0	0	0	0	2.875	2.875	MON	375	7,013	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	230,435	94.6600	218,130	230,435	230,435	0	0	0	0	2.800	2.800	MON	538	8,635	01/13/2015	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	159,243	94.9630	151,222	159,243	159,243	0	0	0	0	2.930	2.930	MON	389	6,900	02/10/2017	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	189,854	99.5150	174,151	175,000	176,469	0	(2,068)	0	0	4.000	3.421	JJ	3,500	10,071	09/30/2022	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	211,856	99.8840	199,768	200,000	203,027	0	(3,205)	0	0	4.000	3.465	JJ	4,000	13,529	12/14/2016	01/01/2047
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	462,452	100.0510	430,219	430,000	443,687	0	(8,034)	0	0	4.000	3.147	JJ	8,600	22,699	12/05/2017	01/01/2048
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	228,306	98.7830	212,383	215,000	218,237	0	(3,547)	0	0	3.500	2.957	JD	627	9,801	11/03/2016	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	365,463	99.4820	338,239	340,000	343,717	0	(4,898)	0	0	4.000	3.507	MN	2,267	19,102	08/12/2015	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	508,811	100.0600	475,285	475,000	489,934	0	(7,730)	0	0	4.000	3.216	MN	3,167	21,894	12/01/2017	05/01/2047
61212R-4G-8	MONTANA ST BRD HSG - RMBS			2	1.B FE	41,131	99.4660	39,786	40,000	40,056	0	(557)	0	0	3.500	3.159	JD	117	3,907	08/29/2013	12/01/2044
61212R-8H-2	MONTANA ST BRD HSG - RMBS			2	1.B FE	674,129	100.0600	635,381	635,000	655,077	0	(10,708)	0	0	4.000	3.298	JD	2,117	29,900	03/23/2018	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	348,907	99.1090	322,104	325,000	333,276	0	(5,218)	0	0	3.500	2.984	MS	3,850	14,822	10/26/2016	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	500,000	100.1010	470,475	470,000	486,346	0	(7,806)	0	0	4.000	3.335	MS	6,400	23,226	03/07/2018	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	636,079	99.0690	589,461	595,000	623,352	0	(11,034)	0	0	3.750	2.901	MS	7,438	34,684	10/03/2019	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM			2	1.C FE	546,659	101.5270	517,788	510,000	533,342	0	(9,001)	0	0	4.500	3.783	AO	5,738	26,775	06/15/2018	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	373,961	98.3180	344,113	350,000	366,573	0	(8,067)	0	0	3.500	2.378	MS	4,083	15,839	10/26/2016	03/01/2045
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.B FE	363,531	100.8290	352,447	349,549	351,376	0	(5,392)	0	0	4.500	4.461	MON	1,311	18,084	08/08/2013	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,156,164	99.5660	1,060,378	1,065,000	1,125,950	0	(22,292)	0	0	3.750	2.710	JJ	19,969	42,183	07/10/2019	01/01/2050
64966W-DH-7	NEW YORK N Y CITY HSG DEV CORP REV - RMB	SD		2	1.B FE	1,624,410	101.0030	1,515,045	1,500,000	1,507,590	0	(14,739)	0	0	5.000	3.969	JJ	37,500	75,000	08/30/2013	07/01/2024
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			4	1.C FE	108,343	92.9670	100,724	108,343	108,343	0	0	0	0	3.050	3.049	MON	147	3,372	06/19/2014	06/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	1,593,057	97.9160	1,449,157	1,480,000	1,557,302	0	(25,764)	0	0	3.500	2.589	AO	12,950	56,688	09/12/2019	10/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	301,228	98.9180	281,916	285,000	289,860	0	(5,736)	0	0	3.500	2.902	JJ	4,988	16,467	10/20/2016	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	595,000	97.9430	582,761	595,000	594,996	0	(5)	0	0	3.850	3.850	JJ	11,454	24,730	05/17/2017	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	434,496	99.9700	399,880	400,000	413,356	0	(7,976)	0	0	4.000	3.106	JJ	8,000	21,829	05/17/2017	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	113,764	99.9020	104,897	105,000	105,955	0	(1,413)	0	0	4.000	3.373	JJ	2,100	5,600	05/22/2015	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	459,162	99.9310	424,707	425,000	436,948	0	(8,097)	0	0	4.000	3.145	JJ	8,500	21,800	04/05/2017	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	552,677	100.0130	515,067	515,000	531,232	0	(8,862)	0	0	4.000	3.155	JJ	10,300	23,400	12/01/2017	07/01/2048
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	264,239	95.6100	252,639	264,239	264,239	0	0	0	0	2.800	2.800	MON	617	10,854	02/17/2016	03/01/2046
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	510,000	97.3900	496,689	510,000	509,994	0	0	0	0	2.800	2.800	MS	4,760	18,071	10/06/2016	09/01/2031
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	396,653	100.3600	366,314	365,000	376,454	0	(6,861)	0	0	4.500	3.578	MS	5,475	22,910	03/14/2017	03/01/2047
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,641,034	101.3670	1,485,027	1,465,000	1,580,227	0	(42,943)	0	0	4.500	2.982	MS	21,975	68,175	06/26/2019	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	647,898	101.4500	608,700	600,000	628,457	0	(13,234)	0	0	4.750	3.702	JJ	14,250	32,273	11/29/2018	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	40,000	99.4530	39,781	40,000	40,000	0	0	0	0	2.500	2.500	JJ	500	2,767	05/31/2013	07/01/2034
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	85,372	99.9390	79,951	80,000	80,359	0	(2,664)	0	0	4.000	3.088	JJ	1,600	9,846	03/29/2016	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	190,456	99.4560	179,021	180,000	181,329	0	(1,774)	0	0	3.500	3.116	JJ	3,150	10,485	08/05/2015	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	834,488	99.9410	769,546	770,000	792,409	0	(15,235)	0	0	4.000	3.116	JJ	15,400	41,118	05/03/2017	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	664,881	99.9320	624,575	625,000	636,689	0	(9,422)	0	0	4.000	3.387	AO	6,403	34,289	01/11/2017	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	393,038	99.2210	372,079	375,000	377,314	0	(3,440)	0	0	3.500	3.134	AO	3,281	21,075	08/19/2015	04/01/2040
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,073,320	95.1140	1,902,280	2,000,000	2,068,093	0	(5,227)	0	0	3.000	2.563	AO	15,000	30,167	02/17/2022	10/01/2052
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,000,000	96.2180	1,924,360	2,000,000	2,000,020	0	(7)	0	0	3.150	3.150	AO	15,750	63,000	09/14/2016	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	1,000,000	95.9360	959,360	1,000,000	1,000,001	0	0	0	0	3.800	3.800	AO	9,500	38,000	11/30/2017	10/01/2037
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	243,867	96.5060	226,789	235,000	237,160	0	(1,195)	0	0	4.000	4.000	JJ	4,700	13,013	06/25/2015	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1.B FE	466,745	96.7240	435,258	450,000	454,160	0	(2,861)	0	0	3.500	3.156	MN	2,625	19,298	10/14/2016	11/01/2041
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	70,000	95.7990	67,059	70,000	69,999	0	8	0	0	3.700	3.700	MN	432	3,275	05/16/2017	11/01/2036
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	69,154	99.8310	64,890	65,000	65,000	0	(1,540)	0	0	4.000	3.198	JJ	1,300	6,750	10/24/2013	07/01/2043
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	508,138	97.4400	516,432	530,000	512,186	0	2,197	0	0	3.550	3.827	JJ	9,408	20,367	03/22/2017	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	172,202	99.5570	159,291	160,000	161,601	0	(2,017)	0	0	4.000	3.660	JJ	3,200	11,008	05/14/2015	07/01/2045
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	665,148	98.7100	612,002	620,000	636,325	0	(11,166)	0	0	3.500	2.822	JJ	10,850	30,373	09/14/2016	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	366,062	99.9700	339,703	339,805	348,447	0	(6,763)	0	0	4.000	3.226	JJ	6,796	19,391	02/23/2017	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	390,276	99.2970	357,469	360,000	372,727	0	(7,998)	0	0	4.000	3.291	JJ	7,200	20,740	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	285,000	97.3580	277,470	285,000	284,995	0	1	0	0	3.700	3.700	JJ	5,273	14,304	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	885,066	95.1930	775,823	815,000	869,722	0	(14,677)	0	0	3.750	2.846	JJ	15,281	31,567	02/26/2020	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	538,747	94.3260	508,178	538,747	538,747	0	629	0	0	3.100	3.115	MON	1,392	18,368	06/08/2017	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	856,063	100.3190	772,456	770,000	835,544	0	(16,080)	0	0	4.000	2.910	MS	10,400	32,420	07/17/2019	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	964,518	83.1840	802,325	964,518	964,518	0	0	0	0	2.300	2.322	MON	3,759	22,538	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	964,518	83.1840	802,325	964,518	964,518	0	0	0	0	2.300	2.322	MON	3,759	20,689	06/12/2020	07/01/2037
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV - RM			2	1.C FE	15,014	100.0130	15,002	15,000	15,000	0	(2)	0	0	4.000	3.989	JJ	300	1,200	06/21/2011	07/01/2024
91743P-AH-8	UTAH HSG CORP - RMBS			4	1.D FE	14,376	99.7960	13,284	13,311	14,096	0	(4,098)	0	0	4.000	3.536	MON	44	1,969	06/03/2014	06/21/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS			2	1.B FE	121,607	99.4300	114,345	115,000	117,485	0	(4,489)	0	0	3.750	2.535	MN	719	7,500	04/10/2015	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	191,837	99.2560	178,661	180,000	184,856	0	(3,076)	0	0	4.000	3.245	MN	1,200	9,200	03/09/2017	11/01/2047
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS			4	1.A FE	962,647	83.7140	805,870	962,647	962,647	0	0	0	0	2.875	2.865	MON	2,306	23,067	02/03/2022	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	716,023	94.6910	678,009	716,023	715,757	0	(17)	0	0	3.125	3.110	MON	1,865	27,062	05/24/2017	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN - RMBS			2	1.A FE	301,402	99.0130	282,187	285,000	289,885	0	(5,347)	0	0	3.500	2.968	JD	831	15,680	10/20/2016	12/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	115,018	99.0460	108,951	110,000	110,411	0	(747)	0	0	3.000	2.729	JD	275	5,288	01/07/2015	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	785,000	96.6960	759,064	785,000	784,994	0	(5)	0	0	3.450	3.450	JD	2,257	28,538	04/26/2017	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						56,539,732	XXX	52,327,979	54,013,933	55,345,887	0	(531,953)	0	0	XXX	XXX	XXX	564,232	2,265,243	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						90,110,989	XXX	83,731,099	86,399,263	87,884,239	0	(1,109,917)	0	0	XXX	XXX	XXX	784,624	3,778,398	XXX	XXX
00080Q-AF-2	ABN AMRO BANK NV		C		2.B FE	997,320	96.7900	967,900	1,000,000	999,201	0	285	0	0	4.750	4.783	JJ	20,188	47,500	07/21/2015	07/28/2025
00206R-MM-1	AT&T INC			1,2	2.B FE	921,853	77.1564	693,636	899,000	918,593	0	(1,601)	0	0	2.550	2.318	JD	1,910	22,925	12/07/2020	12/01/2033
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	2.B FE	343,280	81.0000	278,057	343,280	343,359	0	(15)	0	0	4.125	4.118	JD	629	14,906	12/01/2015	06/15/2029
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	999,080	97.4609	974,609	1,000,000	999,210	0	130	0	0	4.650	4.670	JD	3,875	25,575	05/10/2022	06/01/2027
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	96.0403	960,403	1,000,000	999,999	0	19	0	0	5.411	5.411	JJ	28,408	0	06/07/2022	07/01/2032
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	2,987,040	88.7891	2,663,673	3,000,000	2,991,214	0	2,553	0	0	1.000	1.089	MN	4,083	30,000	05/10/2021	05/12/2026
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	3.B FE	161,106	99.2500	159,898	161,106	159,898	(1,210)	(58)	0	0	4.950	4.863	JJ	3,677	9,816	07/24/2013	07/15/2024
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.			1,2	2.B FE	1,000,000	94.7809	947,809	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	30,720	06/06/2022	06/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	499,880	97.4045	487,023	500,000	499,909	0	29	0	0	4.500	4.502	MN	3,000	11,250	05/10/2022	05/13/2032
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	999,950	99.1250	991,250	1,000,000	1,000,014	0	(22)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	998,720	87.9844	879,844	1,000,000	999,065	0	238	0	0	4.500	4.529	JJ	20,625	45,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.210	8.210	JD	4,561	0	12/21/2022	12/21/2025
037833-CG-3	APPLE INC	SD		1,2	1.B FE	2,998,680	97.6423	2,929,269	3,000,000	2,999,786	0	188	0	0	3.000	3.007	FA	35,500	90,000	02/02/2017	02/09/2024
037833-CU-2	APPLE INC	SD		1,2	1.B FE	2,997,150	97.4413	2,923,239	3,000,000	2,999,418	0	414	0	0	2.850	2.865	MN	11,875	85,500	05/04/2017	05/11/2024
037833-EN-6	APPLE INC	SD		1,2	1.B FE	1,997,520	92.9752	1,859,504	2,000,000	1,997,655	0	135	0	0	3.250	3.270	FA	25,819	0	08/01/2022	08/08/2029
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	1,999,740	100.0655	2,001,310	2,000,000	2,000,014	0	(42)	0	0	5.625	5.623	MN	18,750	112,500	03/08/2018	05/01/2023
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	2,000,000	87.9321	1,758,642	2,000,000	2,000,000	0	0	0	0	5.000	4.998	AO	16,944	100,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	84.7980	847,980	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,125	08/31/2021	09/01/2026
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	982,680	95.4939	954,939	1,000,000	996,413	0	1,918	0	0	4.000	4.213	AO	9,222	40,000	10/01/2014	10/08/2024
045487-AB-1	ASSOCIATED BANC-CORP			2	2.A FE	996,470	95.3664	953,664	1,000,000	999,196	0	370	0	0	4.250	4.292	JJ	19,597	42,500	11/05/2014	01/15/2025
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	1,176,705	80.6408	1,209,612	1,500,000	1,186,254	0	9,549	0	0	1.985	6.476	FA	10,918	0	10/13/2022	08/19/2028
04685A-3D-1	ATHENE GLOBAL FUNDING				1.E FE	1,254,915	85.8524	1,287,786	1,500,000	1,266,443	0	11,528	0	0	1.730	6.475	AO	6,415	0	10/13/2022	10/02/2026
05580M-81-9	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	18.2400	729,600	1,000,000	1,000,000	0	0	0	0	5.250	5.253	JAJO	8,896	52,500	08/04/2021	08/31/2028
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	2,000,000	22.3000	1,784,000	2,000,000	2,000,000	0	0	0	0	5.500	5.501	JAJO	18,639	110,000	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	86.2555	862,555	1,000,000	994,732	0	1,548	0	0	2.950	3.125	MS	9,096	29,500	03/03/2021	03/10/2026
060505-17-9	BANK OF AMERICA CORP			2	2.C FE	623,141	25.1300	628,250	625,000	625,000	0	0	0	0	6.450	6.450	MJSD	72	40,313	12/31/2010	12/15/2086
06406R-BM-8	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	2,000,000	104.3178	2,086,356	2,000,000	2,000,000	0	0	0	0	5.834	5.835	AO	21,391	0	10/18/2022	10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	3,000,000	93.0790	2,792,370	3,000,000	3,000,000	0	0	0	0	4.743	4.743	AO	30,434	71,145	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,000,000	93.7115	937,115	1,000,000	1,000,000	0	0	0	0	2.636	2.636	MS	7,615	26,360	09/09/2019	09/17/2029
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP	SD		1,2	1.C FE	9,998,100	92.3041	9,230,410	10,000,000	9,998,418	0	318	0	0	2.300	2.304	MS	67,722	115,000	03/07/2022	03/15/2027
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	2,000,000	95.8732	1,917,464	2,000,000	2,000,000	0	0	0	0	5.820	5.820	JD	7,113	58,200	04/21/2022	12/09/2025
09257W-AC-4	BLACKSTONE MORTGAGE TRUST INC				3.C FE	492,500	98.4602	492,301	500,000	492,301	(7,361)	1,640	0	0	4.750	5.094	MS	6,993	23,750	03/23/2018	03/15/2023
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	89.1653	891,653	1,000,000	1,010,951	0	(3,349)	0	0	2.850	2.481	FA	11,242	28,500	08/18/2021	02/09/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,303,010	82.9369	1,142,870	1,378,000	1,307,621	0	4,216	0	0	2.625	3.964	JD	1,608	37,774	10/14/2022	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,006,480	91.8342	1,836,684	2,000,000	2,004,087	0	(1,357)	0	0	3.625	3.549	JJ	33,431	72,500	11/23/2020	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	87.5538	875,538	1,000,000	991,660	0	2,099	0	0	2.750	2.990	MS	8,021	27,500	03/09/2021	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,970	82.6939	826,939	1,000,000	990,949	0	2,078	0	0	2.125	2.357	FA	8,028	22,549	07/20/2021	02/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	809,190	78.1500	781,500	1,000,000	819,739	0	10,549	0	0	2.850	6.682	MS	7,204	14,250	08/03/2022	09/30/2028
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	995,370	85.3677	853,677	1,000,000	996,305	0	614	0	0	2.500	2.572	JJ	11,528	26,389	06/22/2021	07/15/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	987,300	74.7928	747,928	1,000,000	989,021	0	1,113	0	0	3.125	3.275	JD	1,823	31,250	06/03/2021	06/10/2031
107015-AA-7	BREMER FINL CORP				2.B FE	1,000,000	98.2234	982,234	1,000,000	1,000,015	0	(7)	0	0	5.200	5.199	JD	144	52,000	12/29/2014	12/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	921,250	90.8893	908,893	1,000,000	908,893	(17,723)	5,366	0	0	4.800	7.165	JJ	20,533	0	09/13/2022	07/27/2026
11135F-BE-0	BROADCOM INC			1,2	2.C FE	997,430	84.8278	848,278	1,000,000	998,109	0	347	0	0	1.950	1.989	FA	7,367	19,500	01/04/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	79.5343	795,343	1,000,000	1,009,830	0	(722)	0	0	3.469	3.363	AO	7,323	34,690	03/31/2021	04/15/2034
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	1,000,000	95.4842	954,842	1,000,000	1,000,000	0	0	0	0	4.632	4.632	FA	18,785	0	08/02/2022	08/05/2027
115637-AS-9	BROWN-FORMAN CORP	SD		1,2	1.G FE	1,991,060	97.5076	1,950,152	2,000,000	1,996,899	0	1,281	0	0	3.500	3.571	AO	14,778	70,000	03/22/2018	04/15/2025
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	106,400	96.0000	120,000	125,000	120,000	(344)	2,384	0	0	4.350	6.598	AO	1,148	5,438	12/15/2015	10/15/2024
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	3,987,920	87.6269	3,505,076	4,000,000	3,946,046	0	(13,738)	0	0	3.250	3.316	MS	32,861	130,000	03/24/2021	03/30/2026
125491-AN-0	CI FINANCIAL CORP		C	1,2	2.B FE	1,445,895	76.8594	1,537,188	2,000,000	1,456,512	0	10,617	0	0	3.200	7.857	JD	2,489	32,000	10/19/2022	12/17/2030
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	473,743	97.5334	487,667	500,000	493,206	0	3,039	0	0	3.900	4.591	FA	8,125	19,500	08/21/2015	02/01/2025
138616-AK-3	CANTOR FITZGERALD LP			1,2	2.C FE	996,810	93.0297	930,297	1,000,000	997,225	0	415	0	0	4.500	4.572	AO	9,625	22,500	04/07/2022	04/14/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,000,000	97.0026	1,940,052	2,000,000	2,000,000	0	0	0	0	4.927	4.929	MN	13,960	49,544	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	1,021,100	92.6563	926,563	1,000,000	1,013,727	0	(4,106)	0	0	4.500	4.022	JJ	18,875	45,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	994,180	86.4082	864,082	1,000,000	995,646	0	1,082	0	0	3.375	3.500	AO	8,438	36,938	08/24/2021	10/01/2026
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP	SD			1.F FE	1,980,280	97.1279	1,942,558	2,000,000	1,993,964	0	3,001	0	0	3.250	3.414	JD	5,417	65,000	03/12/2018	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP	SD		1	1.F FE	1,998,640	99.5085	1,990,170	2,000,000	1,999,905	0	251	0	0	3.450	3.463	MN	8,817	69,000	05/09/2018	05/15/2023
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	3,000,000	98.8668	2,966,004	3,000,000	3,000,000	0	0	0	0	6.165	6.165	JJ	85,796	0	07/07/2022	07/15/2027
15089Q-AR-5	CELANESE US HOLDINGS LLC			1	2.C FE	2,999,610	99.9925	2,999,775	3,000,000	2,999,653	0	43	0	0	5.900	5.908	JJ	82,108	0	07/07/2022	07/05/2024
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	95.6832	956,832	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
166764-BT-6	CHEVRON CORP	SD		1,2	1.C FE	2,455,000	97.7206	2,399,041	2,455,000	2,455,000	0	0	0	0	2.895	2.895	MS	23,296	71,072	02/28/2017	03/03/2024
17288X-AB-0	CITADEL LP			1,2	2.B FE	498,570	93.7028	468,514	500,000	498,999	0	191	0	0	4.875	4.923	JJ	11,104	24,375	09/11/2019	01/15/2027
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	1,500,000	94.1462	1,412,193	1,500,000	1,500,000	0	0	0	0	4.910	4.911	MN	7,570	36,825	05/17/2022	05/24/2033
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	103.4717	1,034,717	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	0	11/09/2022	11/17/2033
174610-BE-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	1,000,000	92.6677	926,677	1,000,000	1,000,000	0	0	0	0	5.641	5.640	MN	6,268	27,892	05/18/2022	05/21/2037
222070-AE-4	COTY INC			1,2	3.C FE	465,625	95.0000	475,000	500,000	470,015	0	4,390	0	0	5.000	7.079	AO	5,278	12,500	06/15/2022	04/15/2026
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	89.3481	893,481	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
233851-DZ-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.G FE	995,530	93.7774	937,774	1,000,000	997,996	0	902	0	0	2.125	2.219	MS	6,552	21,250	03/05/2020	03/10/2025
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.F FE	2,999,070	97.2742	2,918,226	3,000,000	2,999,758	0	104	0	0	3.450	3.454	MS	31,050	103,500	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	49,967	88.8634	44,432	50,000	49,980	0	63	0	0	1.750	1.760	MS	272	8,772	03/04/2020	03/09/2027
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	949,373	88.8634	844,202	950,000	949,622	0	28	0	0	1.750	1.760	MS	5,172	8,728	03/04/2020	03/09/2027
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	131,943	100.0149	132,020	132,000	131,997	0	7	0	0	5.450	5.455	JD	320	7,194	05/17/2016	06/15/2023
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	695,291	91.2197	634,242	695,291	695,414	0	(24)	0	0	3.625	3.619	JJ	10,572	26,396	08/10/2015	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	2.A FE	347,649	88.3579	307,176	347,649	347,447	0	34	0	0	3.875	3.891	JJ	5,651	14,108	08/10/2015	01/30/2029
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	89.1250	891,250	1,000,000	891,250	(8,387)	9,637	0	0	5.875	8.550	FA	22,194	29,375	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	1,997,960	98.7653	1,975,306	2,000,000	1,998,743	0	180	0	0	4.800	4.812	MN	8,267	96,000	11/28/2018	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.A FE	1,994,760	105.7289	2,114,578	2,000,000	1,994,748	0	(12)	0	0	6.300	6.336	MS	22,750	0	10/24/2022	03/15/2033
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	85.3391	853,391	1,000,000	998,829	0	146	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	996,690	99.8749	998,749	1,000,000	998,815	0	339	0	0	4.800	4.841	MS	16,000	48,000	02/17/2016	03/01/2026
29250N-AF-2	ENBRIDGE INC		C	1,2	2.A FE	711,273	98.9610	742,208	750,000	745,782	0	5,428	0	0	4.000	4.777	AO	7,500	30,000	09/11/2015	10/01/2023
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	999,240	94.2220	942,220	1,000,000	999,635	0	147	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	129,520	95.0000	133,000	140,000	133,000	(3,906)	1,175	0	0	4.150	5.135	JD	484	13,044	09/02/2015	06/01/2025
314890-AC-8	FERGUSON FINANCE PLC		C	1,2	2.B FE	1,994,040	94.0823	1,881,646	2,000,000	1,994,802	0	762	0	0	4.250	4.317	AO	16,764	42,500	04/12/2022	04/20/2027
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	1,996,820	97.6969	1,953,938	2,000,000	1,997,092	0	272	0	0	4.700	4.736	JJ	43,867	0	07/06/2022	07/15/2027
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.1564	2,063,128	2,000,000	2,000,000	0	0	0	0	6.361	6.365	AO	22,617	0	10/24/2022	10/27/2028
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	2,125,640	95.5561	1,911,122	2,000,000	2,042,425	0	(14,825)	0	0	5.125	4.269	FA	35,875	102,500	09/22/2016	08/25/2025
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	1,997,700	89.1227	1,782,454	2,000,000	1,998,592	0	452	0	0	1.625	1.649	JJ	14,986	32,500	01/08/2021	01/15/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	997,860	99.4754	994,754	1,000,000	999,508	0	448	0	0	5.100	5.149	JJ	23,233	51,000	01/14/2019	01/17/2024
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	999,200	96.2748	962,748	1,000,000	999,702	0	223	0	0	3.375	3.399	AO	7,125	33,750	09/29/2020	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	84.8501	848,501	1,000,000	997,958	0	528	0	0	2.500	2.559	FA	8,819	25,000	02/17/2021	08/24/2026
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.B PL	1,000,000	93.9345	939,345	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	15,450	02/24/2022	02/24/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.B PL	1,980,180	95.7500	1,915,000	2,000,000	1,981,342	0	1,162	0	0	8.875	9.125	MS	61,632	0	08/23/2022	09/01/2027
40052T-AA-7	GRYPHON FDG LTD - ABS		C		6. *	3,605	0.9850	12,928	1,312,517	0	0	0	0	0	0.500	250.000	MON	0	33	12/31/2010	05/11/2050
40434L-AA-3	HP INC			1,2	2.B FE	997,690	93.7995	937,995	1,000,000	998,832	0	457	0	0	2.200	2.249	JD	856	22,000	06/09/2020	06/17/2025
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	93.7092	937,092	1,000,000	999,305	0	270	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,687,900	89.2441	1,784,882	2,000,000	1,699,637	0	11,737	0	0	3.050	7.341	FA	23,214	0	10/20/2022	02/14/2027
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	500,000	98.1191	490,596	500,000	500,000	0	0	0	0	5.750	5.750	JD	80	28,750	12/12/2014	12/30/2024
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,000,000	85.8008	858,008	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MS	8,097	28,035	08/31/2021	09/15/2031
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	1,000,000	97.2162	972,162	1,000,000	1,000,033	0	(13)	0	0	5.000	5.000	AO	10,556	50,000	04/06/2015	04/15/2025
44891A-BF-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	998,140	93.7121	937,121	1,000,000	999,185	0	371	0	0	2.650	2.690	FA	10,379	26,500	02/05/2020	02/10/2025
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	87.6244	1,752,488	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	2,499,650	90.0674	2,251,685	2,500,000	2,499,734	0	84	0	0	2.200	2.203	FA	21,694	27,500	02/02/2022	02/09/2027
46590X-AG-1	JBS USA LUX SA			1,2	2.C FE	1,975,090	94.6250	1,892,500	2,000,000	1,977,270	0	2,180	0	0	5.125	5.383	FA	54,097	0	06/10/2022	02/01/2028
46647P-BH-8	JPMORGAN CHASE & CO	SD		1,2,5	1.E FE	1,000,000	92.4899	924,899	1,000,000	1,000,000	0	0	0	0	2.005	2.005	MS	6,015	20,050	03/10/2020	03/13/2026
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	1,381,260	98.6698	1,480,047	1,500,000	1,382,823	0	1,563	0	0	5.717	6.755	MS	25,488	0	10/19/2022	09/14/2033
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD			1.F FE	1,998,500	97.6910	1,953,820	2,000,000	1,999,754	0	220	0	0	3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	4,246,103	99.3750	4,047,544	4,073,000	4,047,544	(176,146)	(22,413)	0	0	6.694	5.656	JJ	125,720	136,323	04/14/2022	01/15/2027
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	986,410	99.7942	997,942	1,000,000	998,642	0	1,630	0	0	5.500	5.678	AO	11,153	55,000	10/15/2013	10/18/2023
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	2,146,225	90.1041	2,252,603	2,500,000	2,156,101	0	9,876	0	0	3.574	6.437	MN	13,403	44,675	10/19/2022	11/07/2028
55272X-AA-0	MFA FINANCIAL INC				2.C PL	987,500	90.2044	902,044	1,000,000	991,532	0	4,032	0	0	6.250	6.872	JD	2,778	62,500	04/08/2022	06/15/2024
55336V-AA-8	MPLX LP			1,2	2.B FE	232,368	97.0054	242,514	250,000	245,322	0	2,043	0	0	4.000	4.940	FA	3,778	10,000	08/19/2015	02/15/2025
58013M-FL-3	MCDONALD'S CORP			1,2	2.A FE	998,160	91.5966	915,966	1,000,000	999,088	0	333	0	0	1.450	1.485	MS	4,833	14,500	03/03/2020	09/01/2025
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	963,750	95.0000	950,000	1,000,000	971,739	0	7,989	0	0	4.250	5.895	MN	7,083	21,250	06/10/2022	11/01/2024
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	92.4398	924,398	1,000,000	997,910	0	430	0	0	4.500	4.556	FA	17,500	22,500	02/08/2022	02/11/2027
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1.E FE	998,050	97.6926	976,926	1,000,000	999,670	0	291	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
639057-AF-5	NATWEST GROUP PLC		C	2	1.G FE	2,810,590	98.8872	2,966,616	3,000,000	2,816,018	0	5,428	0	0	5.516	6.821	MS	41,830	0	10/19/2022	09/30/2028
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	2,000,000	96.5000	1,930,000	2,000,000	2,000,000	0	0	0	0	5.750	5.747	AO	19,486	115,000	04/15/2021	04/30/2026
651229-BC-9	NEWELL BRANDS INC			1,2	3.A FE	1,000,000	99.2500	992,500	1,000,000	992,500	(7,500)	0	0	0	6.375	6.375	MS	18,948	0	09/09/2022	09/15/2027
665859-AX-2	NORTHERN TRUST CORP			2	1.F FE	2,989,380	105.6795	3,170,385	3,000,000	2,989,510	0	130	0	0	6.125	6.173	MN	30,115	0	10/26/2022	11/02/2032
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	83.1058	831,058	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
682680-BA-0	ONEOK INC			1,2	2.B FE	999,220	91.9392	919,392	1,000,000	999,607	0	140	0	0	2.200	2.215	MS	6,478	22,000	03/05/2020	09/15/2025
68389X-BN-4	ORACLE CORP			1,2	2.B FE	2,061,340	91.9421	1,838,842	2,000,000	2,051,555	0	(9,785)	0	0	3.250	2.654	MN	8,306	65,000	01/18/2022	11/15/2027
69120V-AM-3	OWL ROCK CORE INCOME CORP			1,2	2.C FE	997,380	85.2515	852,515	1,000,000	998,025	0	510	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AN-1	OWL ROCK CORE INCOME CORP			1,2	2.C FE	1,994,700	99.6421	1,992,842	2,000,000	1,994,962	0	262	0	0	7.750	7.815	MS	45,208	0	09/09/2022	09/16/2027
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.A PL	2,000,000	91.9558	1,839,116	2,000,000	2,000,000	0	0	0	0	3.250	3.251	MN	10,833	65,000	04/27/2021	05/01/2031
74153W-CL-1	PRICOA GLOBAL FUNDING I	SD			1.D FE	1,999,820	95.3743	1,907,486	2,000,000	1,999,946	0	32	0	0	2.400	2.402	MS	13,067	48,000	09/16/2019	09/23/2024
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC				2.A	1,000,000	99.7100	997,100	1,000,000	1,000,000	0	0	0	0	3.850	3.849	FA	14,651	38,500	02/14/2013	02/14/2023
74432Q-CH-6	PRUDENTIAL FINANCIAL INC	SD		1,2	1.G FE	995,720	90.4548	904,548	1,000,000	997,683	0	712	0	0	1.500	1.575	MS	4,625	15,000	03/05/2020	03/10/2026
74930B-AG-0	RBB BANCORP			2,5	2.B FE	2,000,000	92.8570	1,857,140	2,000,000	2,000,000	0	0	0	0	4.000	4.001	AO	20,000	80,000	03/23/2021	04/01/2031
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	2,000,000	97.3243	1,946,486	2,000,000	2,000,000	0	0	0	0	6.125	6.124	AO	20,757	65,333	04/08/2022	04/30/2025
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	1,994,440	90.2912	1,805,824	2,000,000	1,996,676	0	766	0	0	2.750	2.794	JJ	24,444	55,000	01/13/2020	01/21/2027
771196-BV-3	ROCHE HOLDINGS INC	SD		1,2	1.C FE	3,500,000	91.2109	3,192,382	3,500,000	3,500,000	0	0	0	0	2.314	2.314	MS	24,972	40,495	03/03/2022	03/10/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	1,995,440	76.2187	1,524,374	2,000,000	1,996,117	0	400	0	0	3.350	3.377	AO	13,958	67,000	04/13/2021	04/16/2031
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,011	0	(43)	0	0	5.000	4.998	AO	25,000	100,000	03/21/2018	04/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	932,500	92.3750	923,750	1,000,000	923,750	(14,711)	5,961	0	0	5.000	6.577	FA	20,833	25,000	06/22/2022	08/01/2027
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	1,681,500	87.6875	1,753,750	2,000,000	1,695,942	0	14,442	0	0	2.500	7.408	FA	20,833	0	10/19/2022	08/01/2026
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	611,519	89.2680	545,891	611,519	611,744	0	(42)	0	0	4.100	4.089	AO	6,268	26,737	07/28/2015	10/01/2029
85325W-AA-6	STANDARD CHARTERED PLC		C	2,5	1.G FE	999,990	93.1262	931,262	1,000,000	1,000,023	0	8	0	0	2.819	2.820	JJ	11,824	28,190	01/07/2020	01/30/2026
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	2,000,000	90.6966	1,813,933	2,000,000	2,000,000	0	0	0	0	4.250	4.253	JAJO	21,250	85,000	03/31/2021	04/01/2026
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	999,600	99.2472	992,472	1,000,000	999,937	0	67	0	0	4.400	4.407	MN	4,278	80,911	11/19/2018	11/26/2023
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	90.8247	1,362,371	1,500,000	1,497,920	0	470	0	0	1.950	1.986	JJ	13,488	13,894	01/19/2022	01/15/2027
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	820,000	84.0000	840,000	1,000,000	831,485	0	11,485	0	0	4.000	7.402	AO	8,444	20,000	06/13/2022	04/15/2029
882508-BB-9	TEXAS INSTRUMENTS INC	SD		1,2	1.D FE	2,604,814	97.4058	2,556,902	2,625,000	2,620,777	0	2,985	0	0	2.625	2.745	MN	8,805	68,906	04/27/2017	05/15/2024
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	634,245	100.4895	502,448	500,000	504,006	0	(19,487)	0	0	8.375	4.316	MS	12,330	41,875	04/23/2015	03/15/2023
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	83.7123	1,674,246	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	32,292	02/02/2022	02/15/2032
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	1,998,200	95.1620	1,903,240	2,000,000	1,999,355	0	356	0	0	2.000	2.019	AO	9,333	40,000	10/02/2019	10/07/2024
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B FE	3,000,000	90.3099	2,709,298	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	38,250	135,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	1.G FE	1,786,290	94.0186	1,880,372	2,000,000	1,789,325	0	3,035	0	0	4.916	6.297	JJ	41,786	0	10/18/2022	07/28/2033
90187B-AB-7	TWO HARBORS INVESTMENT CORP				2.C FE	1,917,500	84.6571	1,693,142	2,000,000	1,931,532	0	14,032	0	0	6.250	7.532	JJ	57,639	62,500	04/14/2022	01/15/2026
904764-AX-5	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	4,009,784	97.1342	3,933,935	4,050,000	4,041,707	0	5,986	0	0	2.600	2.756	MN	16,380	105,300	05/02/2017	05/05/2024
904764-BB-2	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	2,971,020	97.1845	2,915,535	3,000,000	2,990,136	0	4,200	0	0	3.375	3.530	MS	27,844	101,250	03/19/2018	03/22/2025
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	603,108	93.0540	561,216	603,108	603,254	0	(52)	0	0	4.300	4.287	FA	9,797	27,541	08/01/2013	02/15/2027
91159H-JJ-0	US BANCORP			1,2,5	1.F FE	2,000,000	104.6147	2,092,294	2,000,000	2,000,000	0	0	0	0	5.850	5.851	AO	22,750	0	10/18/2022	10/21/2033
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	1,000,000	88.2322	882,322	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	30,000	05/25/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	2,577,532	96.2110	2,511,107	2,610,000	2,590,587	0	2,919	0	0	4.329	4.478	MS	31,385	112,987	06/21/2018	09/21/2028
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	1,998,640	94.7500	1,895,000	2,000,000	1,998,660	0	20	0	0	4.750	4.765	FA	35,889	27,972	04/20/2022	02/15/2028
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	1,903,080	91.8750	1,837,500	2,000,000	1,916,324	0	13,244	0	0	3.700	4.843	JJ	31,039	37,000	04/11/2022	01/30/2027
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	5,489,440	97.9600	5,387,800	5,500,000	5,491,547	0	2,107	0	0	5.125	5.195	MN	37,583	140,938	05/10/2022	05/13/2025
92852L-AC-3	VITERRA FINANCE BV		C	1,2	2.C FE	1,992,560	94.4127	1,888,254	2,000,000	1,993,494	0	934	0	0	4.900	4.985	AO	19,056	49,000	04/13/2022	04/21/2027
957638-AD-1	WESTERN ALLIANCE BANCORP			2,5	2.B FE	1,000,000	85.0132	850,132	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	30,000	06/03/2021	06/15/2031
96524V-A*-7	WHITEHORSE FINANCE, INC.				2.A PL	1,000,000	98.2900	982,900	1,000,000	1,000,000	0	0	0	0	6.000	5.998	FA	24,000	60,000	08/07/2018	08/07/2023
984851-AH-8	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,000,000	105.3609	2,107,218	2,000,000	2,000,000	0	0	0	0	7.378	7.378	MN	19,265	0	11/08/2022	11/14/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						248,293,450	XXX	235,857,348	253,186,471	248,202,738	(237,286)	148,395	0	0	XXX	XXX	XXX	2,716,884	6,286,221	XXX	XXX
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	11,407	96.6619	11,785	12,191	11,593	0	1,097	0	0	4.780	7.830	MON	49	714	07/24/2013	06/25/2035
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS			4	1.A FM	74,723	93.0886	80,003	85,943	80,003	(1,290)	3,491	0	0	5.750	3.501	MON	412	7,909	09/13/2013	03/25/2037
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	2,811,355	95.6708	2,758,143	2,882,951	2,807,273	0	(4,082)	0	0	4.500	5.607	MON	10,811	54,055	07/29/2022	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS			4	1.A FE	1,886,842	84.1204	1,625,312	1,932,126	1,890,383	0	3,541	0	0	1.978	2.930	MON	3,185	31,848	02/10/2022	10/25/2066
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS			4	1.A FM	157,329	82.1119	151,742	184,799	111,499	0	9,716	0	0	6.000	18.898	MON	924	13,077	09/18/2013	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.A FM	562,428	93.5113	555,386	593,924	564,467	0	15,205	0	0	3.064	4.989	MON	1,516	27,263	06/02/2020	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS			4	1.A FM	124,839	97.4196	126,851	130,211	125,208	0	16,077	0	0	7.303	28.240	MON	792	5,504	04/08/2016	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4	1.A FM	36,728	96.2387	41,101	42,708	41,174	0	10,556	0	0	4.773	7.440	MON	68	1,456	02/25/2016	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.A FM	137,991	91.5647	138,865	151,658	136,108	0	1,743	392	0	3.473	4.904	MON	439	5,950	02/12/2016	05/20/2036
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1.A	3,726,138	83.8744	3,177,910	3,788,892	3,719,328	0	(6,810)	0	0	3.000	3.314	MON	9,472	94,722	02/17/2022	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	4,054,937	80.6602	3,402,015	4,217,714	4,049,608	0	(5,329)	0	0	2.500	3.143	MON	8,787	87,869	02/10/2022	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	2.C FM	142,283	90.5931	128,339	141,665	140,053	0	570	0	0	3.169	3.908	MON	374	5,259	01/27/2017	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.A FM	269,568	88.8554	279,423	314,469	242,351	0	9,267	0	0	3.690	7.661	MON	967	11,373	02/11/2016	04/25/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS			4	1.A FM	207,612	85.7392	217,079	253,186	209,868	0	13,018	0	0	3.592	11.823	MON	758	9,328	08/16/2011	04/25/2037
12529L-AA-8	CFMT 2020-HB4 A - RMBS			4	1.A FE	1,828,412	96.0000	1,755,276	1,828,413	1,825,068	0	10,038	0	0	0.946	2.945	MON	288	17,299	12/11/2020	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1.A FE	3,852,012	94.8470	3,653,522	3,852,017	3,857,928	0	5,913	0	0	1.151	1.575	MON	739	44,342	10/22/2021	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	2,838,812	86.6450	2,597,836	2,998,254	2,871,032	0	32,220	0	0	2.000	3.416	MON	999	51,303	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.F FE	2,229,147	93.8456	2,091,975	2,229,167	2,224,575	0	(4,572)	0	0	3.757	3.902	MON	6,979	69,792	02/22/2022	03/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A FE	2,426,244	97.5996	2,379,984	2,438,519	2,426,257	0	13	0	0	5.169	5.178	MON	10,504	52,520	08/01/2022	06/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.A FM	231,112	84.8238	213,874	252,139	215,023	0	3,383	561	0	5.250	7.658	MON	1,103	15,332	01/16/2014	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.A FM	482,819	90.8469	455,864	501,793	458,413	0	11,071	0	0	2.842	4.139	MON	1,188	18,314	07/10/2019	01/25/2036
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS			4	1.A FM	111	99.0092	109	110	111	0	20	0	0	3.898	3.536	MON	0	143	01/27/2017	09/20/2034
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	162,201	87.9556	139,355	158,438	162,011	0	(11,834)	0	0	3.500	3.114	MON	462	14,879	01/14/2020	03/25/2050
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.F FE	2,012,227	91.9085	1,849,421	2,012,242	2,008,536	0	(3,691)	0	0	3.007	3.145	MON	5,042	55,466	01/21/2022	01/25/2067
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	1.A FM	79,186	89.6029	74,626	83,285	78,276	0	2,152	0	0	5.750	9.046	MON	399	5,624	07/17/2013	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	679,915	85.8547	583,739	679,916	679,893	0	(11)	0	0	1.390	1.388	MON	787	9,519	10/06/2020	01/26/2065
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS			4	1.A FM	156,875	92.9847	145,008	155,949	148,556	0	1,611	0	0	5.159	6.331	MON	670	9,498	01/29/2014	04/25/2035
29445U-AB-1	EQLS 2007-1 A2B - RMBS			4	1.A FM	376,548	89.0585	403,578	453,160	407,556	0	14,404	0	0	4.579	5.756	MON	288	7,979	10/28/2014	04/25/2037
32027L-AE-5	FFML 2006-FF14 A5 - RMBS			4	1.A FM	119,574	96.9364	130,788	134,921	131,819	0	8,873	0	0	4.549	7.661	MON	97	2,949	03/18/2015	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	139,478	88.6887	145,531	164,092	139,613	0	5,136	0	0	3.552	5.724	MON	486	4,989	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.A FM	510,452	66.0000	436,200	660,910	371,556	0	3,134	9,748	0	3.752	5.767	MON	2,067	31,366	08/01/2016	07/25/2036
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS			4	1.A	2,484,070	84.0334	2,239,302	2,664,775	2,483,674	0	(396)	0	0	3.000	4.157	MON	6,662	53,296	04/08/2022	11/27/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,805,312	80.8895	1,451,914	1,794,935	1,802,466	0	(2,786)	0	0	2.500	2.456	MON	3,739	44,873	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,702,683	80.9626	1,414,337	1,746,902	1,700,264	0	(2,420)	0	0	2.500	2.933	MON	3,639	40,033	01/27/2022	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1.A	1,392,370	80.4676	1,119,008	1,390,631	1,390,556	0	(1,807)	0	0	2.500	2.519	MON	2,897	34,766	11/10/2021	11/27/2051
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	961,440	98.5453	978,392	992,835	960,621	0	(819)	0	0	5.710	7.076	MON	4,724	9,448	10/14/2022	08/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	973,597	97.1412	945,767	973,600	974,069	0	472	0	0	5.269	5.789	MON	4,275	17,100	08/12/2022	08/25/2067
362257-AB-3	GSAA 2006-17 A2 - RMBS			4	1.A FM	511,479	27.0238	473,210	1,751,084	383,765	0	29,507	0	0	4.749	13.952	MON	1,155	16,987	12/31/2010	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4	1.A FM	678,816	55.8234	618,590	1,108,119	405,195	0	60,030	0	0	4.529	18.924	MON	697	9,337	01/05/2016	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS			4	1.G FM	168,149	76.2660	120,810	158,406	120,810	(16,848)	(388)	0	0	5.500	6.979	MON	726	14,558	12/16/2014	02/25/2036
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS			4	2.B FM	68,598	60.0120	51,359	85,580	51,359	(7,415)	(45)	0	0	3.960	5.390	MON	282	3,051	02/26/2016	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	29,206	93.0962	28,565	30,683	29,200	0	1,174	0	0	3.719	5.536	MON	95	1,297	02/22/2016	11/25/2035
362381-AA-3	GSAA 2006-12 A1 - RMBS			4	1.A FM	151,466	29.4801	98,339	333,579	97,782	0	2,960	0	0	4.489	6.394	MON	208	2,861	12/31/2010	08/25/2036
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	94,550	95.1324	89,474	94,052	94,141	0	296	0	0	3.936	3.623	MON	308	4,804	01/27/2017	09/25/2034
36298Y-AA-8	GSAA 2006-14 A1 - RMBS			4	1.A FM	159,949	25.7822	100,073	388,147	102,880	0	3,019	0	0	4.489	5.404	MON	242	3,125	12/31/2010	09/25/2036
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS			4	1.A FM	82,924	91.9059	76,549	83,291	82,822	0	531	0	0	3.087	3.667	MON	214	3,612	01/27/2017	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4	1.D FM	229,540	89.0302	278,015	312,270	309,503	0	25,371	0	0	4.739	11.416	MON	534	6,252	12/04/2014	09/19/2036
43739H-AA-8	HMBT 2006-2 A1 - RMBS			4	1.A FM	40,730	98.3063	45,760	46,548	43,310	0	11,241	0	0	4.749	24.138	MON	31	1,628	02/11/2016	12/25/2036
43789K-AA-0	HOF 221 A1 - CMO/RMBS			4	1.A FE	954,474	98.3979	949,028	964,480	952,113	0	(2,361)	0	0	5.073	5.696	MON	4,078	20,402	08/05/2022	07/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS			4	1.A FE	1,885,417	94.4770	1,781,306	1,885,439	1,880,270	0	(5,147)	0	0	4.380	4.573	MON	6,882	55,055	04/14/2022	05/25/2067
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS			4	1.A FE	1,914,306	97.5446	1,867,324	1,914,329	1,908,309	0	(5,997)	0	0	5.390	5.626	MON	8,599	42,993	08/02/2022	08/25/2067
45660K-AA-9	INDX 2006-AR39 A1 - RMBS			4	1.A FM	316,409	87.4507	343,464	392,751	325,386	0	17,459	0	0	4.567	7.383	MON	249	7,001	09/22/2015	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4	1.A FM	235,185	72.4613	231,080	318,901	234,896	0	13,483	1,354	0	5.069	11.041	MON	225	8,084	02/16/2016	02/25/2035
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	1,106,715	80.8033	909,034	1,124,996	1,104,962	0	(1,753)	0	0	2.500	2.775	MON	2,344	25,781	01/10/2022	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS			4	1.A FM	77,110	96.8462	88,246	91,120	80,435	0	42,324	0	0	3.337	10.161	MON	253	7,488	01/31/2012	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.A FM	203,587	82.0914	200,052	243,694	184,396	0	5,029	1,566	0	2.828	5.976	MON	574	8,388	04/06/2017	03/25/2036
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	8,754,493	81.4600	7,429,757	9,120,748	8,745,423	0	(9,070)	0	0	2.500	3.193	MON	19,002	190,016	02/10/2022	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS			4	1.A	1,037,961	84.3662	1,111,818	1,317,849	1,036,704	0	(1,257)	0	0	3.000	6.969	MON	3,295	6,589	10/19/2022	01/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	909,588	80.6072	751,151	931,866	908,642	0	(946)	0	0	2.500	2.874	MON	1,941	19,414	01/28/2022	07/25/2052
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS			4	1.A FE	2,586,249	94.7251	2,449,833	2,586,256	2,588,020	0	1,771	0	0	4.112	4.404	MON	1,772	79,760	03/21/2022	12/26/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	1,840,991	94.1089	1,749,426	1,858,939	1,843,363	0	2,372	0	0	3.907	4.332	MON	1,210	54,472	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS			4	1.A FE	1,794,941	94.5425	1,734,696	1,834,832	1,797,925	0	2,984	0	0	3.966	4.817	MON	1,213	42,663	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS			4	1.A FE	967,674	96.1526	945,639	983,477	965,681	0	(1,993)	0	0	4.950	5.780	MON	4,057	20,284	07/15/2022	07/16/2057
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS			4	1.A	5,694,672	84.2095	4,843,893	5,752,194	5,689,567	0	(5,106)	0	0	3.000	3.189	MON	14,380	143,805	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	761,252	80.7612	613,455	759,591	760,177	0	(1,066)	0	0	2.500	2.499	MON	1,582	18,990	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	2,259,580	80.8134	1,888,605	2,336,993	2,258,286	0	(1,295)	0	0	2.344	3.035	MON	609	48,646	02/09/2022	12/25/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS			4	1.A FM	105,976	93.5253	103,582	110,753	104,841	0	562	0	0	4.066	5.882	MON	75	2,546	05/02/2017	03/25/2030
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	112,487	95.0961	105,783	111,238	112,366	0	257	0	0	3.839	3.531	MON	356	4,235	01/27/2017	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,567,588	80.8271	1,299,941	1,608,298	1,565,302	0	(2,286)	0	0	2.500	2.907	MON	3,351	36,857	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,746,107	80.7534	1,394,785	1,727,216	1,743,379	0	(4,370)	0	0	2.500	2.386	MON	3,598	43,180	10/14/2021	08/25/2051
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,204,598	80.5414	1,752,340	2,175,702	2,201,217	0	(3,212)	0	0	2.500	2.355	MON	4,533	54,393	10/01/2021	10/25/2051
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS			4	1.A	883,356	80.7193	710,928	880,742	882,183	0	(1,160)	0	0	2.500	2.494	MON	1,835	22,019	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	93,110	97.6897	88,971	91,075	92,528	0	(5,403)	0	0	3.500	1.858	MON	266	11,605	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	41,425	98.6877	40,080	40,613	41,089	0	(12,924)	0	0	3.500	1.812	MON	118	22,910	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	118,544	98.0732	114,595	116,846	117,952	0	(11,095)	0	0	3.500	2.177	MON	341	32,087	10/28/2019	11/26/2049
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	330,710	83.4670	274,447	328,809	330,359	0	(6,110)	0	0	3.000	2.834	MON	822	31,585	11/26/2019	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	237,999	88.6636	207,804	234,374	239,787	0	(9,800)	0	0	3.500	2.633	MON	684	24,124	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,803,177	80.7831	1,456,434	1,802,895	1,800,204	0	(2,968)	0	0	2.500	2.540	MON	3,756	45,072	11/12/2021	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS			4	1.A	3,716,120	80.8054	3,064,595	3,792,564	3,711,134	0	(4,986)	0	0	2.500	2.827	MON	7,901	86,960	01/10/2022	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS			4	1.A	1,766,512	80.7562	1,508,349	1,867,781	1,764,669	0	(1,843)	0	0	2.500	3.333	MON	3,891	38,912	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	2,723,721	80.8722	2,230,616	2,758,199	2,719,702	0	(4,020)	0	0	2.500	2.718	MON	5,746	63,209	01/06/2022	12/26/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	305,040	84.1200	258,601	307,420	305,572	0	1,153	0	0	2.750	2.939	MON	141	11,324	10/09/2019	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	1,236,398	93.8243	1,160,043	1,236,400	1,236,410	0	31	0	0	1.259	1.265	MON	173	15,650	11/17/2021	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,238,783	79.7630	999,035	1,252,504	1,238,811	0	(28)	0	0	2.125	2.164	MON	444	26,616	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	1,920,375	85.1060	1,636,616	1,923,032	1,920,399	0	24	0	0	3.000	3.022	MON	962	52,563	01/21/2022	01/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	930,381	89.6739	896,739	1,000,000	936,881	0	6,501	0	0	4.000	6.118	MON	667	15,111	08/04/2022	08/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4	1.A FM	363,329	92.7570	384,107	414,100	404,629	0	9,167	0	0	4.769	6.489	MON	274	10,669	08/11/2014	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	4,238,908	94.0639	4,018,339	4,271,926	4,232,753	0	(6,156)	0	0	4.000	4.469	MON	14,240	140,501	04/01/2022	01/25/2070
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	3.A FM	220,426	89.3289	247,350	276,898	230,319	0	2,564	1,084	0	3.654	6.283	MON	843	18,156	02/11/2016	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,782,632	80.4317	1,422,687	1,768,813	1,780,100	0	(2,455)	0	0	2.500	2.428	MON	3,685	44,220	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	2,567,627	80.5828	2,103,242	2,610,040	2,564,105	0	(3,521)	0	0	2.500	2.768	MON	5,438	59,813	01/07/2022	12/25/2051
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS			4	1.A FM	149,630	96.3364	165,688	171,989	153,801	0	6,817	0	0	4.513	21.818	MON	647	11,716	08/04/2011	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	1.A FM	115,697	85.1739	116,590	136,885	122,273	0	3,487	225	0	3.605	6.948	MON	411	5,811	02/24/2016	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.A FM	354,949	93.2933	370,305	396,926	370,975	0	12,001	1,429	0	2.956	6.093	MON	978	13,986	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - RMBS			4	1.A FE	1,819,988	85.0000	1,546,992	1,819,990	1,819,990	0	(7,282)	0	0	1.719	1.725	MON	521	31,282	10/14/2020	10/25/2050
78434K-AA-5	SGR 222 A1 - CMO/RMBS			4	1.A FE	974,093	99.2933	967,814	974,702	974,112	0	19	0	0	5.345	5.327	MON	4,341	21,740	07/29/2022	08/25/2062
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	404,795	86.2819	343,258	397,833	403,839	0	(11,213)	0	0	3.500	3.156	MON	1,160	27,548	11/14/2019	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	470,408	88.5542	408,023	460,761	473,200	0	(14,323)	0	0	3.500	2.375	MON	1,344	42,342	10/08/2019	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	974,419	90.1989	857,740	950,943	966,918	0	(30,166)	0	0	3.500	2.814	MON	2,774	55,349	02/13/2020	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	498,430	90.4425	440,670	487,238	497,641	0	(25,156)	0	0	3.500	3.050	MON	1,421	38,235	01/08/2020	02/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	2,780,272	80.4634	2,213,926	2,751,468	2,776,222	0	(3,914)	0	0	2.500	2.394	MON	5,732	68,787	10/06/2021	11/25/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	1,828,317	80.3607	1,507,405	1,875,798	1,825,917	0	(2,399)	0	0	2.500	2.898	MON	3,908	43,006	01/19/2022	02/26/2052
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	94,195	92.8988	99,673	107,293	83,926	0	11,784	0	0	3.675	15.081	MON	329	6,564	02/10/2016	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.A FM	162,181	88.8579	163,476	183,975	152,228	0	6,546	0	0	3.688	8.536	MON	565	7,218	01/15/2016	07/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS			4	1.A FM	174,575	92.0752	186,366	202,406	195,041	0	13,973	0	0	4.689	4.241	MON	132	2,993	11/06/2015	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	75,431	92.1764	74,237	80,538	70,639	0	(172)	0	0	3.375	3.500	MON	227	3,352	02/07/2013	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	367,044	90.0000	349,566	388,407	369,010	0	23,606	0	0	4.669	12.086	MON	252	8,140	07/09/2020	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	227,468	87.5688	248,303	283,552	220,467	0	23,340	0	0	6.450	11.241	MON	1,524	9,979	02/18/2014	11/25/2036
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS			4	1.A FM	200,532	93.0512	193,201	207,629	201,290	0	3,355	0	0	5.885	5.409	MON	1,018	10,876	03/08/2017	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	1.A FM	61,406	105.2954	75,750	71,940	82,932	0	3,780	0	0	4.789	5.367	MON	48	3,409	03/04/2016	01/25/2038
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	937,813	90.1587	901,587	1,000,000	967,640	0	8,731	0	0	3.000	3.880	MON	2,500	30,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	957,500	92.5101	925,101	1,000,000	978,250	0	6,181	0	0	3.250	4.007	MON	2,708	32,500	03/04/2019	01/25/2058
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	2,183,661	80.9025	1,822,449	2,252,649	2,181,071	0	(2,591)	0	0	2.500	3.011	MON	4,693	46,930	02/04/2022	09/25/2051
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS			4	1.A	2,654,443	80.4157	2,203,801	2,740,512	2,651,157	0	(3,286)	0	0	2.500	3.026	MON	5,709	57,094	02/04/2022	11/25/2051
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	2,088,048	80.7103	1,671,688	2,071,219	2,084,741	0	(2,982)	0	0	2.500	2.423	MON	4,315	51,780	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,989,509	85.6218	1,741,272	2,033,679	1,993,673	0	4,163	0	0	1.824	2.703	MON	3,091	30,912	02/10/2022	11/26/2066
92538N-AA-5	VERUS 224 A1 - CMO/RMBS			4	1.A FE	1,757,009	96.4479	1,694,608	1,757,019	1,757,754	0	745	0	0	4.474	4.751	MON	6,551	52,406	04/22/2022	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS			4	1.A FE	2,737,120	92.8187	2,547,249	2,744,329	2,734,944	0	(2,176)	0	0	4.124	3.976	MON	9,421	84,672	03/22/2022	02/25/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS			4	1.A FE	959,622	97.9707	940,158	959,632	956,627	0	(2,994)	0	0	5.152	5.379	MON	4,120	20,600	07/28/2022	07/25/2067
92838C-AA-6	VISIO 221 A1 - RMBS			4	1.A FE	1,932,447	98.1662	1,897,038	1,932,476	1,932,447	0	0	0	0	5.759	5.734	MON	9,274	46,371	07/14/2022	08/25/2057
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS			4	1.A FM	104,097	93.9059	103,511	110,228	104,204	0	2,210	0	0	3.813	5.780	MON	350	4,548	02/23/2016	10/25/2035
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.A FM	124,295	88.1223	120,454	136,690	128,133	0	8,501	0	0	3.342	8.656	MON	381	6,393	04/14/2016	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.A FM	192,390	90.7537	195,776	215,722	212,383	0	8,146	0	0	2.766	6.490	MON	497	6,743	08/04/2016	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	2.C FM	294,797	85.0000	266,815	313,900	323,172	2,842	11,316	0	0	3.329	5.894	MON	871	10,881	09/16/2016	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4	1.A FM	224,896	89.5571	228,227	254,840	225,171	0	20,302	0	0	5.189	5.001	MON	257	6,881	01/22/2016	01/25/2045
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.A FM	23,319	92.9732	23,290	25,051	23,290	(2,250)	(90)	0	0	4.198	2.940	MON	88	980	02/24/2016	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	290,453	87.9617	251,016	285,370	291,577	0	(8,626)	0	0	3.500	2.489	MON	832	27,614	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	648,546	88.2656	565,725	640,935	641,362	0	(17,798)	0	0	3.000	2.758	MON	1,602	36,114	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS			4	1.A	2,760,979	80.5090	2,266,033	2,814,633	2,761,609	0	631	0	0	0.508	2.781	MON	238	64,502	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						144,014,892	XXX	127,942,697	149,657,044	143,418,422	(24,962)	303,681	16,359	0	XXX	XXX	XXX	322,320	3,779,071	XXX	XXX
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	1,801,701	92.4555	1,617,971	1,750,000	1,764,849	0	(5,611)	0	0	3.966	3.634	MON	4,820	69,405	09/09/2015	08/12/2033
05608B-AA-8	BX 2019-IMC A - CMBS			4	1.A	2,000,000	97.6618	1,953,236	2,000,000	2,000,000	0	0	0	0	5.318	5.376	MON	5,022	50,859	05/02/2019	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4	1.A FE	1,000,000	96.7679	967,680	1,000,000	1,000,000	0	0	0	0	5.018	5.064	MON	2,370	22,388	01/05/2021	01/17/2034
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A	1,965,981	97.2379	1,911,679	1,965,981	1,965,981	0	0	0	0	5.218	5.274	MON	4,844	48,011	10/22/2020	11/16/2037
30295M-AS-1	FREMF 2016-K723 B - CMBS			4	1.A	702,110	97.7547	733,160	750,000	741,717	0	7,360	0	0	3.548	4.700	MON	2,218	27,135	11/03/2016	10/25/2039
35709C-AS-2	FREMF 2019-K87 B - CMBS			4	1.A	981,305	91.7567	917,567	1,000,000	987,686	0	1,757	0	0	4.322	4.665	MON	3,601	43,849	01/23/2019	01/25/2051
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4	1.A FE	1,818,044	93.4352	1,698,693	1,818,044	1,818,044	0	0	0	0	5.468	5.930	MON	4,694	49,006	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,269,141	XXX	9,799,986	10,284,025	10,278,276	0	3,506	0	0	XXX	XXX	XXX	27,569	310,653	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	265,351	78.6226	208,627	265,352	265,352	0	0	0	0	3.967	3.967	MON	439	10,857	05/25/2017	05/16/2042
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	610,039	82.0320	505,621	616,371	610,305	0	235	0	0	2.950	3.018	MON	758	18,183	11/02/2021	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO		C	2	1.A FE	5,912,501	96.3444	5,780,666	6,000,000	5,914,236	0	1,735	0	0	5.843	6.773	JAJO	71,085	107,219	12/15/2022	04/20/2032
000825-AA-7	ACAM 19FL1 A - CDO/CMBS			4	1.A FE	488,764	99.4794	486,219	488,764	488,764	0	0	0	0	5.817	5.894	MON	1,264	15,575	12/10/2019	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO		C	4	1.A FE	2,000,000	98.4306	1,968,612	2,000,000	2,000,000	0	0	0	0	6.093	1.955	JAJO	24,709	58,679	03/10/2020	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO		C	4	1.A FE	1,903,266	89.8861	1,707,836	1,900,000	1,901,988	0	(770)	0	0	2.462	2.426	JAJO	9,226	46,778	04/27/2021	04/20/2032
00085U-AL-5	ABPCI 4R A1R - CDO		C	4	1.A FE	6,652,188	96.2420	6,736,942	7,000,000	6,659,595	0	7,407	0	0	4.299	7.790	JAJO	55,174	0	12/02/2022	10/27/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	2,000,000	86.0323	1,720,646	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	55,000	04/29/2021	07/20/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00090N-AC-4	ABDLF II A2 - CDO			4	1.F FE	2,000,000	88.7277	1,774,554	2,000,000	2,000,000	0	0	0	0	3.550	3.565	JAJO	12,622	46,544	02/15/2022	03/01/2032
001406-AA-5	DCAL 2015 A1 - ABS		D	4	4.C FE	202,242	67.5913	136,698	202,242	136,698	(37,639)	(1)	0	0	4.213	4.213	MON	379	8,668	02/13/2015	02/15/2040
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	91.4499	1,827,245	1,998,083	1,995,125	0	(3,505)	0	0	1.819	1.924	MON	3,029	36,362	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	999,998	91.2642	912,642	1,000,000	998,406	0	(2,591)	0	0	2.120	2.239	MON	1,767	21,200	03/04/2020	04/17/2037
00217L-AA-0	AREIT 2019-CRE3 A - CMBS			4,5	1.A FE	46,951	98.0628	46,042	46,951	46,951	0	0	0	0	5.437	5.558	MON	113	1,237	08/09/2019	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS			4,5	1.A FE	1,985,383	97.0622	1,941,245	2,000,000	1,986,937	0	1,554	0	0	5.740	7.713	MON	5,102	33,443	12/15/2022	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	498,166	80.1032	399,054	498,175	498,174	0	1	0	0	3.351	3.375	MON	742	17,316	02/03/2020	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS			2	4.C FE	231,345	63.9862	232,490	363,344	232,490	(1,747)	2,891	132,005	0	3.844	7.658	MON	621	14,488	06/12/2019	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	242,569	95.8813	232,637	242,630	242,601	0	39	0	0	3.870	3.911	MON	756	11,666	06/13/2018	12/02/2033
00500J-AA-1	ACRES 2021-FL2 A - CMBS			4	1.A FE	2,000,000	95.6017	1,912,035	2,000,000	2,000,000	0	0	0	0	5.726	5.797	MON	4,772	58,934	12/07/2021	01/16/2037
01448Q-AA-8	ALESC IV A1 - CDO			4	1.C FE	103,667	96.7257	118,098	122,096	116,035	0	42,174	0	0	4.920	6.690	JAJO	1,029	3,582	09/29/2016	07/30/2034
01449W-AA-4	ALESC X A1 - CDO			4	1.A FE	8,692,050	88.0752	8,553,681	9,711,788	8,735,948	0	43,898	0	0	5.069	7.302	MJSD	12,307	190,932	04/28/2022	09/23/2036
02665X-AB-5	AH4R 2014-SFR3 B - RMBS			4	1.A FE	999,967	96.9473	969,473	1,000,000	1,000,000	0	0	0	0	4.201	4.141	MON	3,501	42,010	11/20/2014	12/18/2036
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	874,099	94.6026	826,947	874,126	873,561	0	1	0	0	3.732	3.754	MON	2,719	32,989	09/11/2015	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	0	0.0010	9	0	9	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS	SD		1,2	1.A FE	1,948,240	99.4947	1,989,895	2,000,000	1,997,612	0	11,435	0	0	3.070	3.681	MON	2,729	61,400	06/11/2018	03/15/2048
03235T-AA-5	ACEF 2014-1 A - ABS			4	5.B GI	99,609	60.0000	196,468	327,446	165,350	25,219	41,481	960	0	8.000	46.988	MON	800	26,306	12/10/2014	12/20/2024
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	2,000,000	86.2000	1,724,000	2,000,000	2,000,000	0	0	0	0	2.875	2.885	JAJO	10,222	75,069	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	2,000,000	85.9000	1,718,000	2,000,000	2,000,000	0	0	0	0	3.000	3.011	JAJO	11,667	49,833	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	2,000,000	95.1703	1,903,406	2,000,000	2,000,000	0	0	0	0	4.100	4.098	AO	15,033	82,000	01/26/2018	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	1,000,000	95.2917	952,917	1,000,000	1,000,000	0	0	0	0	4.620	4.618	AO	8,470	46,200	02/19/2019	04/25/2037
03331F-AJ-9	ANCHF 7R BR - CDO			4	1.C FE	2,000,000	86.7077	1,734,154	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/25/2037
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	1,485,000	98.2566	1,459,111	1,485,000	1,485,000	0	0	0	0	4.194	4.215	MJSD	4,498	62,438	05/28/2019	06/07/2049
038370-AA-0	AQFIT 19A A - ABS			4	1.F FE	206,889	94.1910	194,901	206,921	206,884	0	58	0	0	3.140	3.167	MON	289	13,945	09/16/2019	07/16/2040
03880V-AA-8	ARCLO 2019-FL2 A - CMBS		C	4,5	1.A FE	1,315,765	99.7195	1,312,075	1,315,765	1,315,765	0	0	0	0	5.650	5.708	MON	3,511	36,839	11/01/2019	09/15/2034
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS		C	4,5	1.A FE	1,941,596	96.8565	1,937,130	2,000,000	1,942,892	0	1,296	0	0	5.867	7.926	MON	5,541	0	12/15/2022	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS		C	4,5	1.A FE	5,276,175	99.2411	5,279,503	5,319,874	5,276,077	0	361	0	0	5.517	6.766	MON	13,860	82,030	12/15/2022	02/15/2035
03880W-AC-2	ARCLO 2020-FL1 AS - CMBS		C	4,5	1.A FE	1,503,750	97.5703	1,463,555	1,500,000	1,501,969	0	(1,078)	0	0	5.817	5.821	MON	4,121	45,039	01/05/2021	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4	1.A FE	3,000,000	97.3722	2,921,167	3,000,000	3,000,000	0	0	0	0	5.288	5.340	MON	7,491	75,244	02/18/2021	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4	1.A FE	1,174,800	97.1833	1,166,200	1,200,000	1,188,016	0	2,604	0	0	5.309	6.371	JAJO	13,450	27,177	12/18/2018	01/15/2030
05072L-AA-3	AUDAX 3 A - CDO		C	4	1.A FE	1,944,840	98.1692	1,904,473	1,939,990	1,943,162	0	(1,678)	0	0	5.853	6.294	JAJO	23,023	52,198	01/05/2022	01/20/2030
05377R-DQ-4	AESOP 193 A - ABS			4	1.A FE	1,499,973	93.1226	1,396,838	1,500,000	1,497,522	0	(1,578)	0	0	2.360	2.461	MON	1,082	35,400	08/19/2019	03/20/2026
05492K-AA-7	BDS 2019-FL4 A - CDO/CMBS		C	4	1.A FE	56,223	98.9343	55,612	56,211	56,211	0	103	0	0	5.426	5.539	MON	136	1,507	01/08/2021	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS		C	4,5	1.A FE	1,792,520	98.9540	1,771,966	1,790,698	1,788,544	0	(3,029)	0	0	5.073	6.030	MON	3,280	50,567	01/12/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS		C	4	1.A FE	2,500,000	95.6648	2,391,620	2,500,000	2,500,000	0	0	0	0	5.439	5.490	MON	4,910	66,873	10/01/2021	11/18/2038
055328-AC-2	BMMC 2018-1 A2 - CDO			4	1.C FE	11,780,000	95.9136	11,893,283	12,400,000	11,812,797	0	32,797	0	0	6.393	8.698	JAJO	160,738	0	11/07/2022	10/21/2030
05553E-AA-7	BFNS 221 A - CDO		C	4,5	1.D FE	2,431,250	92.6583	2,316,458	2,500,000	2,434,657	0	3,407	0	0	5.000	5.687	AO	28,472	29,861	07/06/2022	07/10/2035
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	86,666	96.4941	83,649	86,688	86,677	0	13	0	0	2.940	2.942	MON	42	3,462	04/04/2017	05/25/2029
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4	1.A FE	2,000,000	95.7535	1,915,069	2,000,000	2,000,000	0	0	0	0	5.638	5.698	MON	5,325	56,746	12/09/2021	12/15/2038
06759F-AC-0	BABSN 2015-II B1R - CDO		C	4	1.B FE	227,142	96.6528	288,025	298,000	298,000	0	0	0	0	5.833	5.910	JAJO	3,524	5,273	07/23/2015	10/21/2030
06759F-AE-6	BABSN 2015-II C1R - CDO		C	4	1.E FE	1,993,421	95.0313	2,138,204	2,250,000	2,172,473	0	718	0	0	6.193	7.238	JAJO	28,254	14,643	12/16/2022	10/21/2030
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	2,500,000	87.1469	2,178,671	2,500,000	2,500,000	0	0	0	0	3.410	3.424	JAJO	16,813	50,913	02/10/2022	04/20/2035
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	2,000,000	97.0492	1,940,985	2,000,000	2,000,000	0	0	0	0	5.943	6.117	JAJO	24,100	55,637	02/08/2021	04/20/2033
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	2,030,000	95.6177	1,912,354	2,000,000	2,017,512	0	(7,402)	0	0	4.250	3.878	AO	15,583	85,000	04/16/2021	04/25/2036
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.G FE	427,626	91.0839	389,504	427,632	427,628	0	1	0	0	2.981	2.981	MON	567	12,822	10/21/2020	11/15/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12434L-AA-2	BXMT 2020-FL2 A - CMBS			4,5	1.A FE	2,301,783	98.7391	2,277,266	2,306,348	2,307,672	0	1,650	0	0	5.227	5.260	MON	5,358	58,100	03/10/2020	02/18/2038
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	227,663	95.9157	214,609	223,748	224,894	0	(631)	0	0	4.180	3.799	MON	416	9,567	01/09/2020	04/15/2047
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	1,339,368	93.2628	1,249,458	1,339,717	1,339,268	0	(99)	0	0	2.690	2.722	MON	1,602	37,867	01/15/2020	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	669,387	85.3874	571,975	669,859	669,424	0	48	0	0	3.250	3.283	MON	968	22,867	01/15/2020	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS			4	1.D FE	779,211	92.0637	717,377	779,218	779,211	0	0	0	0	1.100	1.103	MON	262	8,571	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	558,635	86.8942	485,521	558,750	558,643	0	8	0	0	2.070	2.084	MON	418	11,615	10/02/2020	10/18/2045
12803V-AA-3	CAJUN 211 A2 - RMBS			4	2.B FE	985,000	84.6623	833,924	985,000	985,000	0	0	0	0	3.931	3.931	FMAN	4,410	40,334	10/29/2021	11/20/2051
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	2,938,783	84.6637	2,489,112	2,940,000	2,938,849	0	31	0	0	2.010	2.012	MON	2,626	59,107	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	989,402	87.3385	864,651	990,000	989,431	0	13	0	0	3.100	3.103	MON	1,364	30,692	11/18/2020	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	619,023	84.0040	520,019	619,040	619,027	0	2	0	0	3.474	3.500	MON	956	21,505	01/20/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4	1.A FE	995,952	98.3812	979,830	995,952	995,952	0	0	0	0	5.328	5.386	JAJO	9,728	20,936	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	88.5570	885,570	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	31,640	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4	1.A FE	2,340,151	98.7182	2,310,987	2,340,993	2,345,408	0	5,108	0	0	5.479	5.539	JAJO	27,078	56,866	02/04/2021	07/15/2030
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	2,000,000	98.5684	1,971,367	2,000,000	1,999,524	0	(920)	0	0	5.479	6.221	JAJO	23,134	48,583	02/08/2018	04/15/2030
15674H-AA-3	CERB 29 A - CDO		C	4	1.A FE	1,000,000	99.0244	990,244	1,000,000	1,000,000	0	0	0	0	4.412	2.130	JAJO	9,314	29,389	10/16/2020	10/15/2032
15674J-AA-9	CERB 30 A - CDO		C	2	1.A FE	1,004,688	98.3430	983,430	1,000,000	1,002,684	0	(1,953)	0	0	5.929	6.342	JAJO	12,517	28,879	12/21/2021	01/17/2033
15674P-AA-5	CERB XXXIII A - CDO		C	2	1.A FE	2,923,662	96.2501	2,887,504	3,000,000	2,924,830	0	1,167	0	0	5.639	6.769	JAJO	35,715	25,923	12/15/2022	07/23/2033
171519-AA-9	CHMML 1 A - CDO		C	4	1.A FE	6,736,800	96.3913	6,747,389	7,000,000	6,744,062	0	7,262	0	0	5.198	7.732	JAJO	88,949	0	12/13/2022	10/01/2032
19421U-AA-2	CASL 2019-A A1 - ABS			4	1.A FE	524,259	96.8405	510,162	526,807	524,897	0	1,062	0	0	5.789	1.665	MON	424	18,438	06/26/2019	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	263,307	89.7774	236,477	263,403	263,328	0	38	0	0	3.280	3.310	MON	144	10,140	06/26/2019	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	664,154	93.0894	618,534	664,451	664,262	0	117	0	0	4.130	4.174	MON	457	33,283	06/12/2018	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	2,166,142	85.9505	1,862,181	2,166,574	2,166,183	0	23	0	0	1.600	1.610	MON	578	34,665	02/09/2021	07/25/2051
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	68,521	94.5591	64,810	68,540	68,529	0	37	0	0	2.730	2.752	MON	31	4,032	10/13/2016	10/25/2040
21872M-AA-0	CAFL 182 A - CMBS			4	1.A FE	381,985	98.4759	376,166	381,988	381,944	0	(6)	0	0	4.026	3.934	MON	1,282	25,954	12/06/2018	11/15/2052
22549N-AA-9	CSRT 18PS1 A - ABS		C	4	1.D FE	4,534,232	94.5084	4,537,286	4,800,934	4,550,870	0	5,510	0	0	5.658	6.655	JAJO	49,804	38,869	12/15/2022	01/01/2037
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	1,147,852	90.8460	1,060,002	1,166,813	1,149,491	0	1,639	0	0	4.030	4.351	FMAN	5,355	35,267	04/26/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	925,172	92.7103	896,972	967,500	927,519	0	2,347	0	0	4.021	5.381	FMAN	4,431	19,452	07/14/2022	05/20/2049
233046-AN-1	DNKN 211 A2I - RMBS			4	2.B FE	4,909,008	85.3255	4,645,973	5,445,000	4,975,620	0	66,612	0	0	2.045	4.549	FMAN	12,682	83,513	05/10/2022	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	867,797	81.3563	805,427	990,000	877,347	0	9,550	0	0	2.493	4.816	FMAN	2,811	18,511	05/13/2022	11/20/2051
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	86.4719	2,161,798	2,500,000	2,499,626	0	99	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051
244608-AQ-8	DPATH 2018-1 A2R - CDO		C	4	1.A FE	1,500,000	93.3311	1,399,967	1,500,000	1,500,000	0	0	0	0	4.946	4.976	JAJO	15,662	20,402	06/06/2022	07/15/2033
25216A-AA-2	DEXT 2020-1 A - ABS			4	1.A FE	166,308	98.6401	164,050	166,311	166,309	0	2	0	0	1.460	1.470	MON	108	2,534	10/28/2020	02/16/2027
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	85.8116	1,716,231	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	78,660	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	927,736	95.2774	895,608	940,000	929,228	0	1,492	0	0	4.474	4.949	JAJO	7,710	10,514	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	2,740,500	94.6365	2,725,531	2,880,000	2,747,215	0	6,609	0	0	4.116	5.950	JAJO	21,732	39,771	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	1,970,000	83.1151	1,637,367	1,970,000	1,970,000	0	0	0	0	2.662	2.662	JAJO	9,614	52,441	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	955,000	92.8637	886,848	955,000	955,093	0	(37)	0	0	4.739	4.762	JAJO	8,926	45,554	04/17/2018	04/20/2048
26209X-AA-9	HONK 201 A2 - RMBS			4	2.C FE	2,326,771	85.7301	2,053,129	2,394,875	2,334,874	0	8,103	0	0	3.786	4.431	JAJO	17,882	58,750	04/21/2022	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	982,500	82.6330	811,869	982,500	982,500	0	0	0	0	3.240	3.240	JAJO	6,272	31,804	10/29/2020	01/20/2051
26827E-AC-9	ECAF I A2 - ABS		D	4	5.B FE	693,739	61.9722	429,925	693,738	429,925	(197,117)	(2,173)	0	0	4.947	3.779	MON	1,525	35,225	06/15/2015	08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO			4	1.A FE	199,875	99.8498	199,700	200,000	200,011	0	437	0	0	4.943	4.995	JAJO	2,004	9,327	02/15/2018	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	783,055	91.2889	714,989	783,216	783,100	0	250	0	0	2.540	2.558	MON	332	35,155	10/16/2019	03/25/2044
28852E-AA-7	ECLO II A - CDO			4	1.A FE	635,622	99.0538	629,608	635,622	635,626	0	431	0	0	6.306	6.409	FMAN	5,233	20,976	12/18/2017	02/15/2029
28852L-AA-1	ECLO III A1 - CDO			4	1.A FE	1,417,116	99.2742	1,406,830	1,417,116	1,417,483	0	235	0	0	5.893	6.002	JAJO	16,933	39,652	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4	1.A FE	1,889,488	98.9920	1,870,442	1,889,488	1,891,465	0	2,038	0	0	5.993	6.027	JAJO	22,960	53,521	03/23/2021	07/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28853R-AL-3	ECLO IV AR - CDO			4	1.A FE	613,986	99.3106	609,753	613,986	613,986	0	0	0	0	5.659	5.924	JAJO	7,335	16,096	05/19/2021	04/15/2029
30259R-AH-8	FMMSR 2021-GT1 A - RMBS			4	2.C FE	1,499,827	81.3381	1,220,071	1,500,000	1,499,867	0	28	0	0	3.620	3.622	MON	905	54,300	07/28/2021	07/25/2028
30259R-AM-7	FMMSR 22GT1 A - CMO/RMBS			4	2.C FE	1,999,282	89.0294	1,780,588	2,000,000	1,999,365	0	83	0	0	6.190	6.198	MON	2,063	81,502	04/26/2022	04/26/2027
302637-AG-8	FSKMM 1R A1R - CDO			4	1.A FE	1,500,000	98.4007	1,476,011	1,500,000	1,500,000	0	0	0	0	4.362	5.959	JAJO	13,813	43,452	12/14/2020	01/15/2031
302637-AJ-2	FSKMM 1R A2R - CDO			4	1.A FE	1,000,000	98.3029	983,029	1,000,000	1,000,000	0	0	0	0	4.762	6.673	JAJO	10,053	33,046	12/14/2020	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4	1.C FE	1,000,000	95.8838	958,839	1,000,000	1,000,000	0	0	0	0	5.112	6.724	JAJO	10,792	36,614	12/14/2020	01/15/2031
30328D-AA-1	FSRIA 22FL6 A - CMBS			2,5	1.A FE	4,943,750	99.0148	4,950,738	5,000,000	4,944,498	0	748	0	0	6.905	7.310	MON	12,449	0	12/15/2022	08/19/2037
32010L-AN-4	NWSTR 161R 1BR - CDO			4	1.A FE	740,237	96.7203	715,969	740,247	740,192	0	24	0	0	3.353	3.375	JAJO	4,550	24,820	12/17/2019	01/25/2032
33767P-AA-6	FKH 2022-SFR2 A - RMBS			4	1.A FE	1,918,339	94.5642	1,880,648	1,988,753	1,915,396	0	(2,943)	0	0	4.250	5.261	MON	7,044	35,687	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS			4	1.A FE	2,983,002	93.9194	2,801,738	2,983,130	2,982,534	0	(468)	0	0	4.145	4.139	MON	10,304	76,595	04/05/2022	05/19/2039
33830J-AB-1	FIVE GUYS FDG LLC - ABS			4	1.C FE	970,219	95.4852	942,916	987,500	980,623	0	9,805	0	0	3.600	4.085	JAJO	6,518	35,550	05/12/2020	07/25/2047
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS			4	1.C FE	759,150	91.7394	660,524	720,000	756,683	0	(1,190)	0	0	4.434	2.542	JAJO	5,409	32,133	09/05/2019	10/30/2048
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	1,500,000	88.6065	1,329,098	1,500,000	1,500,000	0	0	0	0	2.904	2.914	JAJO	8,228	43,559	08/05/2020	07/23/2031
34956N-AA-0	FCBSL VII A1 - CDO		C	4	1.A FE	5,343,630	98.1954	5,278,005	5,375,000	5,344,748	0	1,118	0	0	5.775	6.482	JAJO	59,490	60,934	12/15/2022	07/23/2032
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	1,000,000	94.2335	942,335	1,000,000	1,000,096	0	(41)	0	0	4.940	4.966	JAJO	11,115	49,400	06/29/2018	07/10/2030
34961J-AY-0	FCO 9R A1T - CDO			4	1.A FE	1,500,000	95.6253	1,434,379	1,500,000	1,500,000	0	0	0	0	5.629	5.963	JAJO	17,826	39,075	09/20/2021	10/15/2033
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.C FE	2,500,000	89.4721	2,236,803	2,500,000	2,500,000	0	0	0	0	2.723	2.723	JAJO	15,128	68,075	09/14/2020	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO			4	1.C FE	2,000,000	88.7090	1,774,180	2,000,000	2,000,000	0	0	0	0	3.320	3.334	JAJO	14,018	66,400	08/18/2020	04/15/2031
34963V-AA-3	FCO 17 A - CDO		C	4,5	1.A FE	1,674,262	97.8948	1,639,014	1,674,262	1,674,262	0	0	0	0	5.234	5.471	JAJO	18,498	30,406	01/21/2022	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS			4	1.A FE	326,038	97.9250	319,323	326,089	319,788	0	(1,134)	0	0	3.860	7.608	MON	559	21,819	03/20/2019	11/15/2034
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	1,000,000	90.7450	907,450	1,000,000	1,000,000	0	0	0	0	2.498	2.509	JAJO	4,927	24,980	12/15/2020	01/20/2031
36166V-AE-5	GCI CREDIT SUISSE A - RMBS			4	1.F FE	1,699,022	85.0816	1,445,928	1,699,460	1,699,041	0	13	0	0	2.380	2.381	MON	1,461	40,447	06/04/2021	06/18/2046
361837-AA-5	GARR 151 A1 - CDO			4	1.A FE	340,445	99.0424	342,320	345,629	344,717	0	947	0	0	4.267	6.336	FMAN	1,516	9,014	12/12/2018	09/21/2029
36656R-AH-4	GRMML 191 A1S - CDO			4	1.A FE	4,937,500	98.7936	4,939,678	5,000,000	4,943,678	0	6,178	0	0	6.643	7.782	JAJO	67,348	0	11/15/2022	07/21/2031
375415-AC-0	GILBT 1 B - CDO		C	4	1.C FE	585,750	96.9466	581,679	600,000	594,211	0	2,980	0	0	5.679	6.315	JAJO	7,194	15,852	12/18/2018	10/15/2030
381362-AL-6	GTCOP 121R A2R - CDO		C	4	1.A FE	672,839	98.0723	659,884	672,855	672,855	0	0	0	0	4.604	4.629	MJSD	1,377	35,880	06/08/2018	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4	1.A FE	2,301,563	98.7013	2,270,130	2,300,000	2,300,566	0	(937)	0	0	6.232	6.484	FMAN	21,897	67,473	12/14/2021	03/14/2031
38175B-AA-2	GOCAP 36 A - CDO		C	2	1.A FE	3,995,200	97.9308	3,917,232	4,000,000	3,998,171	0	1,701	0	0	5.832	6.097	FMAN	35,637	101,033	09/08/2021	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4	1.C FE	1,500,000	97.7985	1,466,977	1,500,000	1,499,955	0	68	0	0	6.143	6.228	JAJO	18,684	44,770	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4	1.A FE	500,000	98.3792	491,896	500,000	500,713	0	883	0	0	6.008	5.325	JAJO	5,675	13,898	08/07/2017	10/25/2030
38175W-AA-6	GOCAP 31 A1R - CDO			4	1.A FE	1,357,735	99.0245	1,344,086	1,357,328	1,357,325	0	(381)	0	0	5.952	6.009	FMAN	12,342	35,944	12/14/2021	08/05/2030
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1.A FE	951,250	97.8994	978,994	1,000,000	973,591	0	8,336	0	0	6.432	7.800	FMAN	9,826	31,375	06/02/2020	06/21/2031
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4	1.A FE	5,976,000	98.1284	5,887,705	6,000,000	5,988,820	0	12,820	0	0	6.212	6.539	FMAN	56,939	155,787	04/27/2022	05/05/2032
38177G-AA-9	GCTLF 2020-1 A - CDO		C	4	1.A FE	2,281,106	99.6838	2,273,893	2,281,106	2,281,106	0	0	0	0	6.193	6.289	JAJO	28,644	57,105	03/04/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO			4	1.A FE	3,450,438	96.5906	3,380,671	3,500,000	3,451,437	0	999	0	0	5.679	6.881	JAJO	41,963	52,839	12/15/2022	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	2	1.A FE	220,000	96.7809	212,918	220,000	220,000	0	0	0	0	5.968	6.027	JAJO	2,480	6,026	06/08/2021	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2	1.A FE	460,000	95.4480	439,061	460,000	460,000	0	0	0	0	6.158	6.173	JAJO	5,351	13,485	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4	1.A FE	3,000,000	95.8992	2,876,976	3,000,000	3,000,000	0	0	0	0	5.773	5.814	JAJO	35,116	85,755	08/06/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	2,000,000	85.3522	1,707,044	2,000,000	2,000,000	0	0	0	0	2.944	2.954	JAJO	11,611	56,419	10/15/2021	10/19/2029
390556-AL-2	GRTLK 141R AR - CDO			4	1.A FE	206,216	99.6661	205,527	206,216	206,236	0	13	0	0	5.699	5.820	JAJO	2,481	5,510	10/06/2017	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS		C	4	1.A FE	3,119,499	98.2369	3,087,923	3,143,344	3,134,126	0	7,038	0	0	5.568	5.909	MON	8,265	88,839	12/16/2020	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CDO/CMBS		C	4	1.B FE	1,504,219	96.5526	1,448,289	1,500,000	1,501,754	0	(1,273)	0	0	5.918	1.648	MON	4,192	47,751	01/08/2021	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4	1.A FE	2,996,875	96.6658	2,899,973	3,000,000	2,996,761	0	(151)	0	0	5.518	5.531	MON	7,817	77,860	10/05/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	957,500	93.9022	899,114	957,500	957,500	0	0	0	0	4.959	4.989	MJSD	1,451	47,762	05/23/2018	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS			4	2.B FE	3,483,900	85.5859	3,103,345	3,626,000	3,497,229	0	13,329	0	0	3.981	4.826	MJSD	4,411	124,844	05/12/2022	12/20/2050

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4	1.C FE	447,547	93.0000	416,218	447,547	447,547	0	0	0	0	6.425	6.541	FMAN	3,195	13,821	06/13/2019	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.C FE	3,992,000	83.0833	3,323,332	4,000,000	3,993,762	0	1,762	0	0	2.600	2.639	FMAN	17,333	97,356	01/25/2022	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS			4	1.C FE	120,672	98.4283	118,792	120,689	120,683	0	15	0	0	2.660	2.680	MON	54	4,907	02/22/2017	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	1,013,856	91.1765	924,401	1,013,859	1,013,849	0	(8)	0	0	3.844	3.871	MON	650	38,973	12/14/2020	12/25/2025
44040H-AA-0	HORZN 2019 A - ABS			4	2.B FE	793,445	78.8126	625,338	793,449	793,467	0	(1)	0	0	3.721	3.721	MON	1,312	29,912	06/21/2019	07/15/2039
44931A-AL-3	ICG 2015-1 A2R - CDO			4	1.A FE	291,399	98.3393	356,971	363,000	363,000	0	0	0	0	5.777	5.882	JAJO	4,310	6,358	06/11/2015	10/19/2028
44931A-AN-9	ICG 2015-1 BR - CDO			4	1.C FE	557,913	96.9380	673,719	695,000	695,000	0	0	0	0	6.327	6.435	JAJO	9,038	14,116	06/11/2015	10/19/2028
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	350,470	60.0000	210,282	350,470	210,282	0	0	0	0	4.229	4.250	JAJO	2,717	15,425	11/16/2012	01/26/2043
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	908,093	83.8963	762,271	908,587	908,063	0	(39)	0	0	2.300	2.302	MON	929	21,031	02/03/2021	02/16/2054
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	2,000,000	87.1590	1,743,180	2,000,000	2,000,000	0	0	0	0	3.380	3.394	JAJO	12,769	43,189	02/14/2022	04/24/2034
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	1,970,000	86.6606	1,707,214	1,970,000	1,970,000	0	0	0	0	3.445	3.460	FMAN	6,787	53,539	02/02/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,488,481	81.6912	1,213,626	1,485,627	1,485,638	0	(536)	0	0	3.967	3.889	MON	2,619	61,238	09/10/2019	04/15/2044
476681-AB-7	JMIKE 211 A2I - ABS			2	2.B FE	1,990,000	84.1942	1,675,465	1,990,000	1,990,000	0	0	0	0	2.891	2.891	FMAN	7,351	53,696	12/03/2021	02/15/2052
48254V-AE-3	KKRLP III A2 - CDO			4	1.A FE	2,000,000	97.5445	1,950,889	2,000,000	2,000,000	0	0	0	0	5.793	5.873	JAJO	23,492	55,869	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO			4	1.A FE	700,545	99.5565	697,220	700,326	700,459	0	122	0	0	6.646	6.673	MJSD	1,551	25,484	12/11/2018	12/20/2029
50188Q-AE-1	LCM XIX C - CDO		C	4	1.B FE	375,059	98.7032	487,594	494,000	494,000	0	0	0	0	6.779	7.510	JAJO	7,070	0	06/30/2015	07/15/2027
50188Q-AL-5	LCM 19R BR - CDO		C	4	1.A FE	160,197	98.8701	208,616	211,000	211,000	0	0	0	0	5.829	6.050	JAJO	2,597	0	06/30/2015	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	1.A FE	942,309	99.5360	937,937	942,309	942,309	0	0	0	0	5.786	5.848	MON	1,363	28,705	04/16/2021	12/24/2035
543190-AA-0	LTRAN III A1 - RMBS			4	1.F FE	321,649	96.3756	319,940	331,971	328,060	0	3,432	0	0	2.980	4.234	MON	440	10,917	07/22/2016	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	463,479	91.0984	442,841	486,113	479,271	0	3,445	0	0	4.060	4.834	MON	877	19,803	01/19/2017	01/17/2045
55280H-AW-7	MCFCL 4RR ARR - CDO			4	1.A FE	4,600,000	94.9930	4,369,678	4,600,000	4,600,000	0	0	0	0	5.743	5.914	JAJO	53,565	116,016	09/28/2021	10/20/2033
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	2,000,000	97.0608	1,941,217	2,000,000	2,000,000	0	0	0	0	5.793	6.451	JAJO	23,492	52,596	03/10/2021	04/20/2033
55281F-AN-0	MCFCL VII AR - CDO			4	1.A FE	1,414,275	96.1000	1,441,500	1,500,000	1,415,293	0	1,019	0	0	5.863	7.788	JAJO	17,832	0	12/15/2022	07/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	1,853,780	94.0408	1,743,037	1,853,490	1,853,603	0	(112)	0	0	3.179	3.225	FMAN	7,693	61,629	11/09/2020	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4	1.A FE	2,500,000	95.8112	2,395,280	2,500,000	2,500,000	0	0	0	0	5.426	5.497	MON	5,276	66,897	06/10/2021	07/18/2036
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	2,500,000	98.8627	2,471,568	2,500,000	2,500,000	0	0	0	0	6.029	6.366	JAJO	31,820	74,969	11/20/2020	01/15/2034
56577J-AA-1	MRNON 212R AR - CDO		C	4	1.A FE	3,450,000	96.2655	3,321,161	3,450,000	3,450,000	0	0	0	0	5.769	5.803	JAJO	42,019	94,313	05/28/2021	07/15/2033
56577J-AC-7	MRNON 212R BR - CDO		C	4	1.C FE	9,695,500	93.9709	9,397,092	10,000,000	9,697,231	0	1,731	0	0	6.129	6.807	JAJO	129,393	155,036	12/15/2022	07/15/2033
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4	1.A FE	1,000,000	97.0000	970,000	1,000,000	1,000,000	0	0	0	0	5.779	6.502	JAJO	12,200	27,439	04/27/2021	07/17/2034
56577N-AC-8	MRNON 2021-3 A - CDO		C	4	1.A FE	6,620,469	94.7712	6,633,985	7,000,000	6,634,887	0	14,418	0	0	5.629	7.792	JAJO	83,186	0	11/16/2022	01/17/2034
58003U-AC-2	MF1 2020-FL4 AS - CMBS		C	4,5	1.A FE	4,962,252	98.5514	4,927,569	5,000,000	4,963,387	0	1,135	0	0	6.550	7.152	MON	15,465	92,680	12/15/2022	12/17/2035
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	2,000,000	91.8144	1,836,289	2,000,000	2,000,000	0	0	0	0	2.815	2.826	JAJO	10,478	56,613	02/18/2021	04/22/2031
61034J-AC-4	MCMML 13 A2 - CDO			4	1.A FE	2,500,000	88.4026	2,210,066	2,500,000	2,500,000	0	0	0	0	3.270	3.283	FMAN	8,402	55,863	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4	1.A FE	1,500,000	96.1115	1,441,673	1,500,000	1,500,000	0	0	0	0	6.253	6.275	MJSD	4,690	51,847	08/17/2021	09/15/2033
62848F-AC-6	MYERS 1 A2 - CDO			4	1.A FE	978,125	95.8968	958,968	1,000,000	989,729	0	2,476	0	0	5.643	6.017	JAJO	11,442	24,777	12/20/2018	10/20/2030
62946A-AA-2	NPRL 161 A1 - ABS			4	1.G FE	342,183	95.5699	327,024	342,183	342,194	0	(1)	0	0	4.164	4.164	MON	435	16,670	04/25/2016	04/30/2046
62946A-AB-0	NPRL 161 A2 - ABS			4	2.A FE	1,021,719	94.8590	948,590	1,000,000	1,008,723	0	(2,336)	0	0	5.438	21.836	MON	1,662	54,380	07/20/2016	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS			2	1.G FE	494,758	93.8063	485,348	517,394	496,233	0	1,476	0	0	3.372	5.202	MON	533	8,723	07/14/2022	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	1,048,652	88.9360	970,029	1,090,705	1,050,503	0	1,849	0	0	3.098	3.930	MON	1,126	25,797	06/02/2022	11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS			4	1.F FE	3,490,762	86.9800	3,037,319	3,491,974	3,491,129	0	294	0	0	2.230	2.247	MON	2,596	77,869	03/23/2021	03/19/2051
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	611,244	92.6709	566,459	611,258	611,251	0	3	0	0	4.212	4.213	MON	429	25,906	11/12/2020	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS			4	2.C FE	711,553	87.3385	621,475	711,570	711,558	0	3	0	0	3.104	3.105	MON	368	22,087	07/20/2021	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	1,025,288	88.6197	908,612	1,025,294	1,025,289	0	1	0	0	3.228	3.228	MON	552	33,097	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO			4	1.A FE	2,000,000	98.2121	1,964,242	2,000,000	2,000,000	0	0	0	0	6.093	6.229	JAJO	24,709	58,679	12/04/2020	01/20/2031
643821-AA-9	USRE 211 A1 - ABS			4	1.D FE	981,870	84.6046	846,046	1,000,000	982,223	0	302	0	0	1.910	1.976	MON	584	19,100	10/25/2021	10/20/2061

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS			4	2.C FE	643,905	88.8040	571,820	643,912	643,907	0	1	0	0	2.981	2.981	MON	320	19,421	03/12/2021	03/25/2026
67108L-BE-2	OZLM VI 2BS - CDO			4	1.C FE	1,000,000	91.4545	914,545	1,000,000	1,000,139	0	140	0	0	4.490	4.517	JAJO	9,229	44,900	04/11/2018	04/17/2031
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	1,445,446	88.8325	1,284,076	1,445,503	1,445,471	0	11	0	0	1.850	1.851	MON	817	26,746	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS			4	1.A FE	1,444,899	85.4081	1,234,577	1,445,503	1,445,073	0	83	0	0	2.210	2.212	MON	976	31,951	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	949,763	87.3954	830,178	949,910	949,771	0	4	0	0	1.480	1.481	MON	430	14,059	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	949,782	82.9720	788,159	949,910	949,788	0	3	0	0	1.930	1.931	MON	560	18,333	01/20/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4	1.A FE	985,000	97.1257	956,688	985,000	985,000	0	0	0	0	5.329	6.042	JAJO	11,082	22,509	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	2,000,000	97.2024	1,944,049	2,000,000	2,000,000	0	0	0	0	4.250	4.272	JAJO	17,000	85,000	05/24/2019	07/19/2037
691204-AA-9	OR III A1L - CDO		C	4	1.A FE	480,000	97.6899	488,449	500,000	490,379	0	3,851	0	0	6.043	7.029	JAJO	6,126	14,416	03/13/2020	04/20/2032
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	2,000,000	90.7884	1,815,767	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	55,000	03/06/2020	04/20/2032
69120L-AA-1	ORTF 201 A - CDO		C	4	1.F FE	2,985,000	98.2915	2,948,746	3,000,000	2,992,578	0	4,215	0	0	7.029	3.304	JAJO	44,518	120,546	11/24/2020	01/15/2031
69120W-AA-7	OR VI A - CDO		C	4	1.A FE	293,944	96.9505	295,699	305,000	294,041	0	97	0	0	6.196	7.824	MJSD	630	0	12/21/2022	06/21/2032
69546M-AA-5	PAID 221 A - ABS			4	1.G FE	1,410,823	96.0189	1,354,656	1,410,823	1,410,823	0	0	0	0	2.030	2.039	MON	1,273	24,264	01/26/2022	10/15/2029
69547M-AA-4	PAID 223 A - ABS			4	1.G FE	898,430	98.8020	887,667	898,430	898,430	0	0	0	0	6.060	6.137	MON	2,420	18,970	08/03/2022	03/15/2030
70163Q-AE-8	PARLI 2R AR - CDO		C	4	1.A FE	1,500,000	98.9453	1,484,180	1,500,000	1,500,000	0	0	0	0	5.493	5.731	JAJO	16,707	32,079	11/15/2021	10/20/2031
70806U-AA-0	PNTPK 2 A1 - CDO		C	4	1.A FE	1,500,000	98.4012	1,476,018	1,500,000	1,500,000	0	0	0	0	5.979	6.009	JAJO	18,934	44,217	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	387,701	79.4642	308,085	387,703	387,698	0	2	0	0	3.967	4.000	MON	684	15,726	05/23/2019	06/15/2044
74331C-AB-4	PROG 2020-SFR1 B - RMBS			4	1.A FE	999,988	91.2807	912,808	1,000,000	999,636	0	(142)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74331U-AA-6	PROG 22SFR3 A - RMBS			4	1.A FE	1,436,390	90.7754	1,361,631	1,500,000	1,442,421	0	6,031	0	0	3.200	4.177	MON	1,867	29,467	04/05/2022	04/19/2039
74332W-AA-1	PROG 2019-SFR3 A - RMBS			4	1.A FE	1,980,079	94.6517	1,874,223	1,980,126	1,976,082	0	(2,394)	0	0	2.271	2.458	MON	3,747	45,109	08/07/2019	09/17/2036
74332W-AC-7	PROG 2019-SFR3 B - RMBS			4	1.A FE	999,978	94.8178	948,178	1,000,000	997,704	0	(1,395)	0	0	2.571	2.784	MON	2,143	25,710	08/07/2019	09/17/2036
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	999,827	94.4303	944,303	1,000,000	999,843	0	(6)	0	0	2.470	2.498	MON	755	24,700	10/06/2020	11/20/2030
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	1,750,000	84.6529	1,481,426	1,750,000	1,750,000	0	0	0	0	2.540	2.548	JAJO	8,767	44,452	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,000,000	92.5171	925,171	1,000,000	1,000,000	0	0	0	0	3.572	3.571	AO	6,251	35,720	01/30/2020	04/28/2038
78403D-AN-0	SBATOW 2019-1 1C - RMBS	SD		4	1.F FE	1,500,000	94.1731	1,412,597	1,500,000	1,500,000	0	0	0	0	2.836	2.853	MON	1,891	42,540	09/10/2019	01/17/2050
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	997,500	84.4638	842,526	997,500	997,500	0	0	0	0	4.969	4.944	JAJO	8,399	46,399	11/22/2021	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	1,264,469	88.9596	1,124,898	1,264,504	1,264,473	0	3	0	0	2.301	2.340	MON	1,293	29,096	10/18/2021	02/28/2033
78449P-AB-5	SMB 2018-A A2A - ABS			4	1.A FE	1,526,977	95.3249	1,455,855	1,527,255	1,527,159	0	55	0	0	3.500	3.528	MON	2,376	61,398	03/14/2018	02/15/2036
78472J-AE-3	SPART 20T2 AT2 - RMBS			4	1.A FE	999,809	85.6028	856,028	1,000,000	999,819	0	4	0	0	1.830	1.831	MON	813	18,300	10/23/2020	11/15/2055
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	1,783,348	96.6926	1,724,365	1,783,348	1,783,456	0	(51)	0	0	4.088	4.104	MJSD	1,823	73,526	04/30/2018	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO			4	1.A FE	1,977,614	96.7645	1,935,291	2,000,000	1,977,847	0	233	0	0	5.893	6.277	JAJO	23,898	27,312	12/15/2022	04/20/2033
81742L-AA-4	SEQI 1 A - CDO		C	4	1.A FE	1,040,365	99.1063	1,031,067	1,040,365	1,040,365	0	0	0	0	5.479	5.798	JAJO	12,034	27,729	02/22/2021	04/15/2031
81761T-AE-5	SERV 211 A21 - RMBS			4	2.C FE	1,975,000	80.0960	1,581,896	1,975,000	1,975,000	0	0	0	0	2.865	3.019	FMAN	9,431	56,619	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	987,581	88.5461	858,897	970,000	979,782	0	(2,474)	0	0	3.882	3.608	JAJO	6,903	37,924	01/22/2020	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	1,477,500	78.1712	1,154,979	1,477,500	1,477,500	0	0	0	0	2.394	2.391	JAJO	6,485	35,371	03/03/2021	04/25/2051
83404R-AB-4	SOFI 2018-B A2F - ABS			4	1.A FE	619,622	96.8619	600,802	620,266	620,020	0	280	0	0	3.340	3.388	MON	345	30,107	03/13/2018	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.C FE	745,319	89.6000	656,320	732,500	744,558	0	(381)	0	0	3.395	3.303	MON	760	24,982	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,075,894	85.8000	1,675,960	1,953,333	2,057,327	0	(15,048)	0	0	2.745	1.369	MON	1,638	53,722	06/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			2	2.B FE	987,500	81.4764	804,579	987,500	987,500	0	0	0	0	2.190	2.200	MON	661	21,626	07/29/2021	08/21/2051
85208N-AD-2	SPRNTS 1A1 - RMBS			1	2.A FE	1,687,500	98.8244	1,667,662	1,687,500	1,687,500	0	0	0	0	4.738	4.765	MJSD	2,443	79,954	03/14/2018	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	532,095	81.0392	435,227	537,057	534,782	0	1,212	0	0	4.089	4.343	MON	976	22,366	06/15/2018	05/15/2043
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.E FE	878,839	92.6147	814,365	879,305	879,111	0	52	0	0	3.960	3.999	MON	1,064	35,252	10/12/2016	10/22/2046
86271P-AA-3	STRTA II A1 - CDO		C	4	1.A FE	1,500,000	98.5700	1,478,551	1,500,000	1,500,000	0	0	0	0	5.833	5.910	JAJO	17,741	40,599	09/20/2021	10/20/2033
87240P-AJ-0	TCP 1R AR - CDO		C	4	1.A FE	1,000,000	95.6908	956,908	1,000,000	1,000,000	0	0	0	0	4.484	6.278	FMAN	5,107	31,237	08/26/2021	08/20/2033
87244C-AJ-5	CHMML I AR - CDO			4	1.A FE	1,000,330	98.9072	989,072	1,000,000	1,000,243	0	(82)	0	0	5.773	5.837	JAJO	11,705	26,095	12/14/2021	10/21/2030

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	3,558,577	84.5102	3,299,502	3,904,265	3,568,410	0	9,828	0	0	2.070	4.361	MON	3,143	47,143	11/03/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	2,903,190	93.7553	2,809,950	2,997,112	2,902,970	0	417	0	0	6.530	7.080	MJSD	1,087	75,930	12/15/2022	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	1,402,863	95.8904	1,366,564	1,425,131	1,406,597	0	3,734	0	0	4.970	5.601	FMAN	7,083	35,415	06/16/2022	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	1,622,363	84.4666	1,672,439	1,980,000	1,632,303	0	9,940	0	0	1.946	7.012	FMAN	3,853	9,633	11/03/2022	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	1,731,495	80.2132	1,588,221	1,980,000	1,751,771	0	20,276	0	0	2.294	4.542	FMAN	4,542	34,066	04/22/2022	08/25/2051
88315L-AS-7	TMCL 2021-3 A - ABS		C	4	1.F FE	879,933	81.8006	730,752	893,333	881,005	0	999	0	0	1.940	2.223	MON	530	17,331	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	2,839,958	75.5586	2,145,915	2,840,067	2,840,021	0	2	0	0	4.163	4.163	MON	5,255	118,232	06/17/2021	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	2.B FE	501,751	86.0333	431,691	501,772	501,894	0	(85)	0	0	4.212	4.221	MON	939	22,152	04/25/2017	05/17/2032
89412K-AA-8	TRAP XI A1 - CDO			4	1.A FE	745,523	90.4349	712,510	787,871	821,639	0	77,696	0	0	4.166	1.542	JAJO	7,476	10,265	02/12/2019	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - RMBS			4	1.F FE	1,164,048	95.0313	1,050,407	1,105,327	1,146,613	0	(7,847)	0	0	5.194	4.244	MON	2,392	59,740	01/17/2019	10/16/2040
89656G-AA-2	TRL 211 A - RMBS			4	1.F FE	1,886,538	82.4375	1,555,334	1,886,681	1,886,553	0	10	0	0	2.260	2.272	MON	1,421	42,639	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - RMBS			4	1.F FE	1,970,374	92.5467	1,823,594	1,970,459	1,970,391	0	17	0	0	4.550	4.550	MON	2,989	57,621	04/20/2022	05/19/2052
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	833,438	84.5031	845,031	1,000,000	839,141	0	5,704	0	0	2.560	6.491	MON	853	6,400	10/14/2022	11/19/2050
89657A-AC-0	TRL 2020-1 A - RMBS			4	1.F FE	936,552	87.1913	816,789	936,778	936,602	0	31	0	0	1.960	1.974	MON	714	18,420	10/14/2020	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - RMBS			4	1.F FE	1,107,907	92.9348	1,029,875	1,108,170	1,107,999	0	110	0	0	2.390	2.410	MON	1,030	30,230	10/08/2019	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	1,859,976	85.2933	1,587,085	1,860,739	1,859,997	0	19	0	0	2.150	2.152	MON	1,556	40,007	05/25/2021	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	2,201,317	89.8770	1,978,478	2,201,317	2,201,317	0	0	0	0	3.000	5.114	JAJO	13,942	66,040	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	3,193,026	98.1000	3,222,742	3,285,160	3,193,616	0	590	0	0	6.510	7.297	FMAN	35,646	54,187	12/15/2022	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,714,202	91.1283	1,562,123	1,714,202	1,714,202	0	0	0	0	7.079	5.795	JAJO	25,618	56,929	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	2,666,997	84.3200	2,309,463	2,738,926	2,674,651	0	7,672	0	0	2.250	2.820	MON	514	56,490	02/25/2022	02/28/2051
91823A-AU-5	VBTEL 2022-1 C21 - RMBS			4	1.F FE	2,000,000	86.6042	1,732,084	2,000,000	2,000,000	0	0	0	0	3.156	3.177	MON	2,805	49,970	02/18/2022	02/15/2052
92257C-AA-8	VCC 2019-1 A - CMBS			4	1.A FE	336,860	93.2867	314,317	336,937	336,937	0	508	0	0	3.760	3.663	MON	1,056	17,064	03/11/2019	03/25/2049
92258X-AA-1	VCC 221 A - ABS			4	1.A FE	1,842,982	92.2035	1,711,012	1,855,691	1,845,638	0	2,656	0	0	3.380	3.636	MON	1,045	57,495	02/14/2022	02/25/2052
92259K-AA-8	VCC 224 A - CMBS			4	1.A FE	969,973	96.9895	940,984	970,192	969,961	0	(12)	0	0	5.630	5.606	MON	4,552	22,759	08/05/2022	08/25/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS			4	1.A FE	769,002	88.1133	677,598	769,008	768,743	0	(85)	0	0	2.610	2.538	MON	1,673	23,562	02/10/2020	02/25/2050
92259T-AA-9	VCC 211 A1 - ABS			4	1.A FE	1,147,107	88.5773	1,016,165	1,147,207	1,147,065	0	(26)	0	0	1.400	1.397	MON	1,338	16,061	05/10/2021	05/25/2051
92259U-AA-6	VCC 222 A - ABS			4	1.A FE	2,842,603	94.0210	2,673,117	2,843,107	2,842,577	0	(27)	0	0	4.670	4.671	MON	2,213	99,580	04/05/2022	04/25/2052
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	607,846	75.7249	460,311	607,873	607,862	0	3	0	0	3.597	3.625	MON	972	22,463	09/30/2019	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS			4	1.F FE	404,678	99.3724	402,233	404,773	404,658	0	185	0	0	2.820	2.854	MON	507	17,607	07/20/2017	06/15/2033
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	853,367	90.0193	855,183	950,000	856,622	0	3,255	0	0	3.884	6.210	MJSD	1,640	9,225	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	910,000	91.9600	836,836	910,000	910,000	0	0	0	0	3.783	3.801	MJSD	1,530	35,182	06/13/2019	06/15/2049
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	1,263,420	80.6809	1,223,054	1,515,915	1,279,592	0	16,171	0	0	2.370	5.472	MJSD	1,597	17,964	06/16/2022	06/15/2051
96034J-AA-4	WESTR 221 A - RMBS			4	1.A FE	749,704	94.2467	707,280	750,456	748,892	0	(813)	0	0	1.788	1.986	MON	1,118	11,638	01/14/2022	08/20/2036
96034J-AB-2	WESTR 221 B - RMBS			4	1.F FE	374,782	94.0677	352,968	375,228	373,962	0	(820)	0	0	2.288	2.641	MON	715	7,441	01/14/2022	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS			4	1.A FE	504,774	97.4100	492,347	505,438	505,309	0	296	0	0	2.713	2.766	MON	1,143	14,703	07/08/2020	03/20/2034
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,688,499	77.0881	1,301,650	1,688,523	1,688,523	0	1	0	0	3.228	3.228	MON	2,422	56,182	02/18/2020	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	1,886,325	73.5872	1,388,166	1,886,423	1,886,329	0	3	0	0	3.104	3.104	MON	2,602	58,555	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	1,879,763	84.4550	1,672,209	1,980,000	1,888,734	0	8,971	0	0	2.841	3.895	MJSD	4,063	42,189	06/02/2022	12/05/2050
979888-AS-3	WDMNT 2018-4 A2R - CDO			4,5	1.A FE	2,500,000	92.0000	2,300,000	2,500,000	2,500,000	0	0	0	0	5.913	6.066	JAJO	29,977	47,459	02/18/2022	04/20/2034
97988P-BA-3	WDMNT 171RR A1R - CDO			4	1.A FE	2,437,697	95.3340	2,383,351	2,500,000	2,438,417	0	720	0	0	5.714	6.638	JAJO	29,759	38,891	12/15/2022	10/18/2033
97988Q-AQ-7	WDMNT 172R BR - CDO			4	1.C FE	944,300	94.4435	944,435	1,000,000	944,729	0	429	0	0	6.393	7.807	JAJO	12,963	0	12/15/2022	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO		C	2	1.A FE	3,000,000	99.0965	2,972,895	3,000,000	3,000,000	0	0	0	0	5.979	6.315	JAJO	37,868	88,434	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.C FE	1,000,000	89.1934	891,934	1,000,000	1,000,038	0	(8)	0	0	3.540	3.554	JAJO	6,982	35,400	06/19/2018	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4	1.A FE	3,000,000	98.5025	2,955,075	3,000,000	3,000,000	0	0	0	0	5.589	6.301	JAJO	35,398	77,250	09/17/2021	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO			4	1.A FE	1,979,602	98.1409	1,942,799	1,979,602	1,979,602	0	0	0	0	5.849	6.042	JAJO	24,444	56,179	11/29/2018	01/16/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98878C-AC-0	ZCCP 181 A2 - CDO			4	1.A FE	973,717	98.9053	978,966	989,801	985,436	0	3,320	0	0	5.639	2.112	JAJO	11,783	25,988	02/07/2019	01/16/2031
98878F-AE-9	ZCCP 2021-1 A2A - CDO		C	4	1.A FE	8,809,544	96.4066	8,676,592	9,000,000	8,812,232	0	362	0	0	5.879	6.516	JAJO	110,234	171,807	12/15/2022	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	987,500	80.4378	794,323	987,500	987,500	0	0	0	0	3.238	3.238	JAJO	5,418	31,975	05/27/2021	07/31/2051
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	2,000,000	85.6792	1,713,584	2,000,000	2,000,000	0	0	0	0	2.480	2.488	JAJO	9,782	49,600	03/10/2021	04/20/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						474,917,810	XXX	447,996,920	483,464,604	475,695,469	(211,284)	536,225	132,965	0	XXX	XXX	XXX	3,084,497	11,203,795	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						877,495,293	XXX	821,596,950	896,592,143	877,594,906	(473,532)	991,808	149,324	0	XXX	XXX	XXX	6,151,270	21,579,741	XXX	XXX
22080R-20-6	STRUCTURED PRODUCTS CORP CORTS TR FOR PE				2.C FE	121,205	28.3500	141,750	125,000	121,205	0	0	0	0	8.000	8.251	AO	0	10,000	12/31/2010	04/06/2028
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						121,205	XXX	141,750	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1309999999. Total - Hybrid Securities						121,205	XXX	141,750	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
000000-00-0	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER			5		0	0.0000	0	241,349	0	0	0	0	0	1.000	0.000	JAJO	0	758	03/08/2021	01/22/2027
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.B FE	1,006,250	101.8000	1,018,000	1,000,000	1,005,697	0	(553)	0	0	7.993	7.960	JAJO	16,207	21,833	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	4.A FE	2,373,338	96.0000	2,301,419	2,397,312	2,301,419	(80,117)	5,355	0	0	8.688	9.051	MJSD	46,860	122,931	02/24/2021	03/10/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA			5	4.B PL	1,689,991	99.0000	1,689,991	1,707,062	1,689,991	(2,905)	3,170	0	0	11.735	12.123	JAJO	17,849	139,944	03/09/2021	01/22/2027
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						5,069,580	XXX	5,009,411	5,345,723	4,997,108	(83,022)	7,973	0	0	XXX	XXX	XXX	80,916	285,466	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,069,580	XXX	5,009,411	5,345,723	4,997,108	(83,022)	7,973	0	0	XXX	XXX	XXX	80,916	285,466	XXX	XXX
2419999999. Total - Issuer Obligations						277,114,720	XXX	263,315,114	281,261,260	276,127,134	(237,286)	26,777	0	0	XXX	XXX	XXX	2,952,937	7,092,062	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						163,640,260	XXX	146,249,430	164,768,189	162,550,560	(24,962)	(723,385)	16,359	0	XXX	XXX	XXX	427,844	5,513,545	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						10,269,141	XXX	9,799,986	10,284,025	10,278,276	0	3,506	0	0	XXX	XXX	XXX	27,569	310,653	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						531,457,542	XXX	500,324,899	537,478,537	531,041,356	(211,284)	4,272	132,965	0	XXX	XXX	XXX	3,648,729	13,469,039	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						5,069,580	XXX	5,009,411	5,345,723	4,997,108	(83,022)	7,973	0	0	XXX	XXX	XXX	80,916	285,466	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						987,551,243	XXX	924,698,839	999,137,734	984,994,433	(556,554)	(680,857)	149,324	0	XXX	XXX	XXX	7,137,996	26,670,765	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 484,479,047	1B ..$ 39,329,389	1C ..$ 80,878,943	1D ..$ 23,416,804	1E ..$ 20,709,826	1F ..$ 82,091,329	1G ..$ 30,570,967
1B	2A ...$ 49,627,313	2B ..$ 77,891,310	2C ..$ 80,632,388				
1C	3A ...$ 3,096,197	3B ..$ 5,218,692	3C ..$ 1,886,066				
1D	4A ...$ 2,301,419	4B ..$ 1,689,991	4C ..$ 369,188				
1E	5A ...$ 0	5B ..$ 805,566	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			2,000,000.000	1,000.00	0.000	1,642,500	82.125	1,642,500	2,000,000	0	71,986	0	(360,000)	0	0	(360,000)	0	2.C FE	07/27/2021
06055H-AB-9	BANK OF AMERICA CORP			4,000,000.000	1,000.00	0.000	3,892,000	97.300	3,892,000	4,000,000	61,250	125,903	0	(108,000)	0	0	(108,000)	0	2.C FE	04/19/2022
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	962,630	96.263	962,630	1,000,000	0	47,000	0	(108,370)	0	0	(108,370)	0	2.A FE	05/12/2020
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP			40,000.000	25.00	0.000	1,180,000	29.500	1,180,000	1,000,000	15,000	60,000	0	79,600	0	0	79,600	0	1.D FE	06/17/2014
313400-64-0	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	25.00	1.700	8,500	1.700	8,500	1,500	0	0	0	(2,500)	0	0	(2,500)	0	6. FE	12/31/2010
313400-67-3	FEDERAL HOME LOAN MORTGAGE CORP			15,000.000	25.00	1.670	25,050	1.670	25,050	4,575	0	0	0	(8,400)	0	0	(8,400)	0	6. FE	12/31/2010
313400-69-9	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	50.00	3.230	16,150	3.230	16,150	1,500	0	0	0	(5,300)	0	0	(5,300)	0	6. FE	12/31/2010
313400-73-1	FEDERAL HOME LOAN MORTGAGE CORP			4,000.000	50.00	2.500	10,000	2.500	10,000	2,200	0	0	0	(6,800)	0	0	(6,800)	0	6. FE	12/31/2010
369604-BQ-5	GENERAL ELECTRIC CO			644,000.000	1,000.00	99.125	638,365	99.125	638,365	650,440	2,463	31,794	0	2,415	(294)	0	2,121	0	3.A FE	01/20/2016
404280-CQ-0	HSBC HOLDINGS PLC		C	1,000,000.000	100.00	0.000	795,151	79.515	795,151	1,000,000	0	47,000	0	(201,979)	0	0	(201,979)	0	2.C FE	03/02/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	852,500	85.250	852,500	1,000,000	0	40,000	0	(153,900)	0	0	(153,900)	0	2.B FE	02/19/2020
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM			23,000.000	0.00	0.000	0	0.000	0	23	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-70-4	LEHMAN BROS HLDG C 5.94			4,000.000	0.00	0.000	0	0.000	0	20	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-72-0	LEHMAN BROTHERS HOLDINGS			8,000.000	25.00	0.000	0	0.000	0	8	0	0	0	0	0	0	0	0	6. *	12/31/2010
59156R-BT-4	METLIFE INC			2,000,000.000	1,000.00	0.000	1,910,000	95.500	1,910,000	2,000,000	34,597	117,500	0	(345,000)	0	0	(345,000)	0	2.B FE	03/20/2018
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	792,500	79.250	792,500	1,000,000	0	34,000	0	(185,000)	0	0	(185,000)	0	2.B FE	09/08/2021
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,890,000	94.500	1,890,000	2,000,000	0	66,333	0	(110,000)	0	0	(110,000)	0	2.B FE	04/21/2022
743315-AU-7	PROGRESSIVE CORP			1,000,000.000	1,000.00	0.000	957,500	95.750	957,500	1,000,000	15,826	53,750	0	(64,978)	(22)	0	(65,000)	0	2.A FE	03/09/2018
89832Q-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	918,750	91.875	918,750	1,000,000	0	51,000	0	(203,050)	0	0	(203,050)	0	2.B FE	06/16/2020
902973-BC-9	US BANCORP			1,000,000.000	1,000.00	0.000	817,500	81.750	817,500	1,000,000	0	35,869	0	(186,000)	0	0	(186,000)	0	2.A FE	10/19/2021
949746-55-6	WELLS FARGO & CO			40,000.000	25.00	0.000	914,800	22.870	914,800	1,000,000	0	58,501	0	(161,600)	0	0	(161,600)	0	2.B FE	07/15/2013
949746-TD-3	WELLS FARGO & CO			1,000,000.000	1,000.00	0.000	873,750	87.375	873,750	1,000,000	0	39,000	0	(146,250)	0	0	(146,250)	0	2.B FE	01/19/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							19,097,646	XXX	19,097,646	20,660,266	129,137	879,637	0	(2,275,112)	(316)	0	(2,275,428)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							19,097,646	XXX	19,097,646	20,660,266	129,137	879,637	0	(2,275,112)	(316)	0	(2,275,428)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							19,097,646	XXX	19,097,646	20,660,266	129,137	879,637	0	(2,275,112)	(316)	0	(2,275,428)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,180,000	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 2,737,630	2B ..$ 8,152,300	2C ..$ 6,329,651				
1C	3A ...$ 638,365	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 59,700						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			20,554.000	221,161	10.760	221,161	201,635	7,194	51,689	0	(49,330)	96,507	(145,837)	0	09/01/2016	
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT			68,000.000	199,240	2.930	199,240	129,531	0	90	0	(38,760)	2,020	(40,780)	0	10/30/2015	
06738E-20-4	BARCLAYS ADR REP 4 ORD		C	35,500.000	276,900	7.800	276,900	177,855	0	10,828	0	(90,525)	0	(90,525)	0	03/18/2014	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			818.000	41,939	51.270	41,939	32,090	0	0	0	(434)	0	(434)	0	08/07/2017	
163851-10-8	CHEMOURS ORD			1,100.000	33,682	30.620	33,682	7,700	0	1,100	0	(3,234)	0	(3,234)	0	07/01/2015	
172967-42-4	CITIGROUP ORD			5,200.000	235,196	45.230	235,196	254,690	0	17,340	0	(78,832)	0	(78,832)	0	01/14/2015	
20825C-10-4	CONOCOPHILLIPS ORD			7,000.000	826,000	118.000	826,000	281,890	4,900	31,430	0	320,740	0	320,740	0	06/27/2011	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			1,202.000	13,150	10.940	13,150	8,414	12	12	0	(26,901)	108,744	(135,645)	0	01/11/2017	
29273V-10-0	ENERGY TRANSFER UNT			77,376.000	918,453	11.870	918,453	355,930	0	67,317	0	281,649	0	281,649	0	10/19/2018	
354613-10-1	FRANKLIN RESOURCES ORD			8,500.000	224,230	26.380	224,230	87,058	2,550	9,860	0	(60,435)	0	(60,435)	0	09/10/2015	
37045V-10-0	GENERAL MOTORS ORD			2,485.000	83,595	33.640	83,595	74,401	0	1,403	0	(62,100)	0	(62,100)	0	08/12/2015	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			17,721.000	94,985	5.360	94,985	89,845	3,544	17,721	0	(112,528)	0	(112,528)	0	11/02/2017	
389375-10-6	GRAY TELEVISION ORD			30,000.000	335,700	11.190	335,700	444,393	0	9,600	0	(269,100)	0	(269,100)	0	09/05/2019	
628351-10-8	MUTUAL RISK MANAGEMENT LTD.		C	140,000.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2010	
71742W-10-3	PHENIXFIN ORD			4,783.000	148,512	31.050	148,512	55,598	0	579	0	(51,537)	198,864	(250,401)	0	10/19/2017	
75574U-10-1	READY CAPITAL ORD			50,857.000	566,547	11.140	566,547	666,784	20,343	85,440	0	(228,348)	0	(228,348)	0	03/22/2021	
780259-30-5	SHELL ADR EACH REP 2 ORD		C	14,500.000	825,775	56.950	825,775	357,365	0	28,710	0	315,370	0	315,370	0	09/28/2015	
876030-10-7	TAPESTRY ORD			15,000.000	571,200	38.080	571,200	475,410	0	12,750	0	95,790	0	95,790	0	05/04/2022	
87901J-10-5	TEGNA ORD			20,000.000	423,800	21.190	423,800	294,702	1,900	7,600	0	52,600	0	52,600	0	09/04/2019	
90187B-80-4	TWO HARBORS INVESTMENT ORD			13,814.250	217,851	15.770	217,851	210,529	0	37,578	0	(100,982)	0	(100,982)	0	08/02/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			30,000.000	284,400	9.480	284,400	284,400	0	0	0	0	265,551	(265,551)	0	04/28/2022	
D18190-89-8	DEUTSCHE BANK N ORD		C	12,646.000	145,682	11.520	145,682	103,065	0	2,708	0	(12,393)	0	(12,393)	0	03/30/2017	
G30401-10-6	ENDO INTERNATIONAL ORD		C	31,500.000	2,230	0.071	2,230	3,046	0	0	0	10,524	126,734	(116,210)	0	05/06/2016	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,690,228	XXX	6,690,228	4,596,330	40,443	393,754	0	(108,766)	798,420	(907,186)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					6,690,228	XXX	6,690,228	4,596,330	40,443	393,754	0	(108,766)	798,420	(907,186)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	16,531,970	33.064	16,531,970	6,641,936	0	0	0	923,595	0	923,595	0	01/01/1999	
89684#-10-2	TRIUMPHE CASUALTY CO			75,000.000	23,530,427	313.739	23,530,427	12,990,027	0	0	0	1,611,290	0	1,611,290	0	01/01/2006	
89391#-10-6	TRANSPROTECTION SVCS CO			300.000	2,292,367	7,641.222	2,292,367	0	0	0	0	559,465	0	559,465	0	07/30/2013	
92206@-10-7	VANLINER INS CO.			3,000.000	202,920,982	67,640.327	202,920,982	145,401,621	0	0	0	16,899,343	0	16,899,343	0	07/30/2013	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					245,275,746	XXX	245,275,746	165,033,584	0	0	0	19,993,694	0	19,993,694	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					245,275,746	XXX	245,275,746	165,033,584	0	0	0	19,993,694	0	19,993,694	0	XXX	XXX
5989999999 - Total Common Stocks					251,965,974	XXX	251,965,974	169,629,914	40,443	393,754	0	19,884,928	798,420	19,086,508	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					271,063,620	XXX	271,063,620	190,290,180	169,580	1,273,391	0	17,609,816	798,420	16,811,080	0	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-Z7-8	UNITED STATES TREASURY		02/22/2022	GOLDMAN		295,031	300,000	286
91282C-DQ-1	UNITED STATES TREASURY		01/13/2022	GOLDMAN		989,609	1,000,000	483
91282C-EC-1	UNITED STATES TREASURY		03/11/2022	WELLS FARGO SECURITIES LLC		996,719	1,000,000	713
91282C-ET-4	UNITED STATES TREASURY		06/08/2022	JP Morgan		1,275,828	1,300,000	839
91282C-EW-7	UNITED STATES TREASURY		07/08/2022	JP Morgan		1,256,543	1,250,000	1,214
91282C-GA-3	UNITED STATES TREASURY		12/15/2022	PERSHING DIV OF DLJ SEC LNDING		1,501,938	1,500,000	165
0109999999. Subtotal - Bonds - U.S. Governments						6,315,669	6,350,000	3,701
34074M-A6-8	FLORIDA HSG FIN CORP REV		05/18/2022	MORGAN STANLEY CO		528,595	500,000	0
60416S-HX-1	MINNESOTA ST HSG FIN AGY		09/30/2022	Corporate Action		10,000	10,000	0
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		02/17/2022	WELLS FARGO SECURITIES LLC		2,073,320	2,000,000	0
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		02/03/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	1,118
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,611,915	3,510,000	1,118
000823-AJ-3	ABPCI II A1 - CDO	C	12/15/2022	Natixis		1,912,501	2,000,000	18,177
00085U-AL-5	ABPCI 4R A1R - CDO	C	12/02/2022	PIPR		6,652,188	7,000,000	45,796
00090N-AC-4	ABPCI DIRECT LENDING FUND ABS II LLC - A		02/15/2022	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		12/15/2022	MORGAN STANLEY CO		985,383	1,000,000	4,105
012653-AD-3	ALBEMARLE CORP		05/10/2022	Bank of America Merrill Lynch		999,080	1,000,000	0
01449W-AA-4	ALESC X A1 - CDO		04/28/2022	WELLS FARGO SECURITIES LLC		8,692,050	9,711,788	14,352
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		06/07/2022	JP Morgan		999,980	1,000,000	0
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		12/01/2022	Direct		135	135	0
02772A-AA-7	AMERICAN NATIONAL GROUP, INC.		06/06/2022	BMO Capital Markets		1,000,000	1,000,000	0
03076C-AL-0	AMERIPRISE FINANCIAL INC		05/10/2022	Bank of America Merrill Lynch		499,880	500,000	0
03464H-AA-3	AOMT 225 A1 - RMBS		07/29/2022	DEUTSCHE BANK SECURITIES, INC.		2,925,497	3,000,000	12,375
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		02/10/2022	WELLS FARGO SECURITIES LLC		2,237,079	2,290,769	1,636
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC		12/21/2022	AFG Private Placement		2,000,000	2,000,000	0
037833-EN-6	APPLE INC		08/01/2022	JP Morgan		1,997,520	2,000,000	0
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS	C	12/15/2022	INTERCOMPANY		1,941,596	2,000,000	0
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	12/15/2022	Various		2,234,347	2,279,946	0
04685A-3C-3	ATHENE GLOBAL FUNDING		10/13/2022	KEYBANK CAPITAL MARKETS INC		1,176,705	1,500,000	4,797
04685A-3D-1	ATHENE GLOBAL FUNDING		10/13/2022	GOLDMAN		1,254,915	1,500,000	1,081
05072L-AA-3	AUDAX 3 A - CDO	C	01/05/2022	Amherst Securities Group LLC		2,005,000	2,000,000	7,643
055328-AC-2	BMMC 2018-1 A2 - CDO		11/07/2022	Amherst Securities Group LLC		11,780,000	12,400,000	44,038
05553E-AA-7	BFNS 221 A - CDO	C	07/06/2022	PIPR		2,431,250	2,500,000	0
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		07/01/2022	Direct		0	307	0
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		04/01/2022	Direct		9,203	9,203	0
06406R-BM-8	BANK OF NEW YORK MELLON CORP		10/18/2022	CITIGROUP		2,000,000	2,000,000	0
06759F-AC-0	BABSN 2015-II B1R - CDO	C	06/02/2022	EXCHANGE		298,000	298,000	717
06759F-AE-6	BABSN 2015-II C1R - CDO	C	12/16/2022	EXCHANGE		2,171,755	2,250,000	16,511
072917-AC-1	BXCMM 221 A2 - CDO		02/10/2022	SG AMERICAS SECURITIES, LLC		2,500,000	2,500,000	0
073096-AA-7	BAYPORT POLYMERS LLC		04/11/2022	CITIGROUP		3,000,000	3,000,000	0
07336F-AA-4	BVINV 22INV3 A1 - CMO/RMBS		02/17/2022	Bank of America Merrill Lynch		3,933,750	4,000,000	8,000
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		02/10/2022	BANC OF AMERICA/FIXED INCOME		4,446,422	4,624,915	4,175
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP		03/07/2022	Bank of America Merrill Lynch		9,998,100	10,000,000	0
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		04/21/2022	AFG Private Placement		2,000,000	2,000,000	0
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		10/14/2022	GOLDMAN		310,020	378,000	3,390
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		08/03/2022	OPPENHEIMER & CO.		809,190	1,000,000	9,896
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		09/13/2022	WELLS FARGO SECURITIES LLC		921,250	1,000,000	6,400
114259-AV-6	BROOKLYN UNION GAS CO		08/02/2022	JP Morgan		1,000,000	1,000,000	0
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		02/14/2022	NOMURA SECURITIES/FIXED INCOME		2,840,466	3,000,000	0
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		02/22/2022	CANTOR FITZGERALD + CO.		2,499,979	2,500,000	6,001
125491-AN-0	CI FINANCIAL CORP	C	10/19/2022	Stifel, Nicolaus & Co., Inc.		1,445,895	2,000,000	20,978
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		08/01/2022	CREDIT SUISSE SECURITIES (USA)		2,487,415	2,500,000	11,487
138616-AK-3	CANTOR FITZGERALD LP		04/07/2022	GOLDMAN		996,810	1,000,000	0
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		2,000,000	2,000,000	0
15089Q-AM-6	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		3,000,000	3,000,000	0
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		2,999,610	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15674P-AA-5	CERB XXXIII A - CDO	C	12/15/2022	WELLS FARGO SECURITIES LLC		1,923,662	2,000,000	18,484
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		01/21/2022	CANTOR FITZGERALD + CO.		2,499,982	2,500,000	5,429
171519-AA-9	CHMML 1 A - CDO	C	12/13/2022	PIPR		6,736,800	7,000,000	71,765
172967-NU-1	CITIGROUP INC		05/17/2022	CITIGROUP		1,500,000	1,500,000	0
172967-PA-3	CITIGROUP INC		11/09/2022	CITIGROUP		1,000,000	1,000,000	0
174610-BE-4	CITIZENS FINANCIAL GROUP INC		05/18/2022	MORGAN STANLEY CO		1,000,000	1,000,000	0
222070-AE-4	COTY INC		06/15/2022	Bank of America Merrill Lynch		465,625	500,000	4,306
22549N-AA-9	CSRT 18PS1 A - ABS	C	12/15/2022	CREDIT SUISSE SECURITIES (USA)		2,981,930	3,200,623	25,153
233046-AF-8	DNKN 2017-1 AII - RMBS		04/26/2022	CREDIT SUISSE SECURITIES (USA)		1,156,890	1,176,000	8,952
233046-AK-7	DNKN 2019-1 A22 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		929,953	972,500	6,300
233046-AN-1	DNKN 211 A2I - RMBS		05/10/2022	Bank of America Merrill Lynch		4,946,197	5,486,250	25,555
233046-AQ-4	DNKN 211 A22 - RMBS		05/13/2022	JP Morgan		874,371	997,500	6,010
244608-AQ-8	DPATH 181R A2R - CDO	C	06/06/2022	GREENSLEDGE CAPITAL MARKETS LLC		1,500,000	1,500,000	0
25461L-AA-0	DIRECTV FINANCING LLC		06/13/2022	CREDIT SUISSE SECURITIES (USA)		890,000	1,000,000	19,583
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Bank of America Merrill Lynch		930,203	942,500	234
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		11/02/2022	GUGGENHEIM		1,780,500	1,920,000	1,976
260543-DG-5	DOW CHEMICAL CO		10/24/2022	CITIGROUP		1,994,760	2,000,000	0
26209X-AA-9	HONK 201 A2 - RMBS		04/21/2022	BARCLAYS CAPITAL INC FIXED INC		2,342,262	2,410,750	5,774
30259R-AM-7	FMMSR 22GT1 A - CMO/RMBS		04/26/2022	CREDIT SUISSE SECURITIES (USA)		1,999,282	2,000,000	0
30328D-AA-1	FSRIA 22FL6 A - CMBS		12/15/2022	BARCLAYS CAPITAL INC FIXED INC		4,943,750	5,000,000	22,567
314890-AC-8	FERGUSON FINANCE PLC	C	04/12/2022	Bank of America Merrill Lynch		1,994,040	2,000,000	0
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP Morgan		1,996,820	2,000,000	0
316773-DJ-6	FIFTH THIRD BANCORP		10/24/2022	GOLDMAN		2,000,000	2,000,000	0
33767P-AA-6	FKH 22SFR2 A - RMBS		06/15/2022	MORGAN STANLEY CO		1,929,187	2,000,000	0
33768N-AA-0	FKH 22SFR1 A - RMBS		04/05/2022	MORGAN STANLEY CO		2,999,872	3,000,000	0
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		04/08/2022	J P MORGAN SECURITIES		2,626,618	2,817,693	2,583
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		01/27/2022	Bank of America Merrill Lynch		1,857,796	1,906,042	3,971
34956N-AA-0	FCBSL VII A1 - CDO	C	12/15/2022	MITSUBISHI UFJ SECURITIES		2,968,630	3,000,000	25,023
34963V-AA-3	FCO 17 A - CDO	C	01/21/2022	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		10/14/2022	CREDIT SUISSE SECURITIES (USA)		968,378	1,000,000	3,172
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		08/12/2022	CREDIT SUISSE SECURITIES (USA)		999,997	1,000,000	2,635
36656R-AH-4	GRMML 191 A1S - CDO		11/15/2022	Amherst Securities Group LLC		4,937,500	5,000,000	25,832
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/		02/24/2022	AFG Private Placement		1,000,000	1,000,000	0
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	04/27/2022	DEUTSCHE BANK SECURITIES, INC.		3,976,000	4,000,000	17,955
38177G-AA-9	GCTLF 201 A - CDO	C	03/04/2022	WELLS FARGO SECURITIES LLC		2,777,222	2,777,222	7,991
38177X-AA-2	GBDC3 1 A - CDO		12/15/2022	DEUTSCHE BANK SECURITIES, INC.		1,450,438	1,500,000	13,961
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		08/23/2022	PIPR		1,980,180	2,000,000	0
411707-AH-5	HNGRY 201 A - RMBS		05/12/2022	BARCLAYS CAPITAL INC FIXED INC		1,831,813	1,975,000	12,231
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC		10/20/2022	Bank of America Merrill Lynch		1,687,900	2,000,000	11,861
43133K-AC-9	HCOMF 1 ARR - CDO	C	01/25/2022	PIPR		1,992,000	2,000,000	9,100
43789K-AA-0	HOF 221 A1 - CMO/RMBS		08/05/2022	CREDIT SUISSE SECURITIES (USA)		989,626	1,000,000	5,647
44931A-AL-3	ICG 2015-1 A2R - CDO		06/24/2022	EXCHANGE		363,000	363,000	3,191
44931A-AN-9	ICG 2015-1 BR - CDO		06/24/2022	EXCHANGE		695,000	695,000	6,110
44931B-AC-1	ICG 2015-1 SN - CDO		06/24/2022	EXCHANGE		143,741	442,000	3,886
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		04/14/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,976	2,000,000	4,867
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		08/02/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,976	2,000,000	9,882
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES		2,499,650	2,500,000	0
46590X-AG-1	JBS USA LUX SA		06/10/2022	Various		1,975,090	2,000,000	0
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		01/10/2022	WELLS FARGO SECURITIES LLC		1,196,905	1,216,676	845
46604E-AG-7	IVYH 9RR A2R - CDO		02/14/2022	Natixis		2,000,000	2,000,000	0
466365-AD-5	JACK 221 A21 - RMBS		02/02/2022	GUGGENHEIM		2,000,000	2,000,000	0
46647P-DK-9	JPMORGAN CHASE & CO		10/19/2022	Various		1,381,260	1,500,000	8,496
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		02/10/2022	J P MORGAN SECURITIES		9,303,210	9,692,421	8,750
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		10/19/2022	MORGAN STANLEY & COMPANY		1,054,480	1,338,821	2,202
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		01/28/2022	JP Morgan		969,979	993,736	0
501797-AQ-7	BATH & BODY WORKS INC		04/14/2022	WELLS FARGO SECURITIES LLC		4,246,103	4,073,000	71,191
50188Q-AE-1	LCM XIX C - CDO	C	12/08/2022	EXCHANGE		494,000	494,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
50188Q-AL-5	LCM 19R BR - CDO	C	12/08/2022	EXCHANGE		211,000	211,000	0
539439-AQ-2	LLOYDS BANKING GROUP PLC	C	10/19/2022	Various		2,146,225	2,500,000	40,257
55272X-AA-0	MFA FINANCIAL INC		04/08/2022	Stifel, Nicolaus & Co., Inc.		987,500	1,000,000	20,313
55281F-AN-0	MCFCL VII AR - CDO		12/15/2022	Natixis		1,414,275	1,500,000	13,679
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		03/21/2022	CREDIT SUISSE SECURITIES (USA)		2,999,991	3,000,000	7,881
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		04/05/2022	WELLS FARGO SECURITIES LLC		1,980,691	2,000,000	8,031
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		06/07/2022	BARCLAYS CAPITAL INC FIXED INC		1,956,518	2,000,000	8,444
55285U-AA-1	MFRA 22INV2 A1 - RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		983,932	1,000,000	3,850
56577J-AC-7	MRNON 212R BR - CDO	C	12/15/2022	WELLS FARGO SECURITIES LLC		4,695,500	5,000,000	50,225
56577N-AC-8	MRNON 2021-3 A - CDO	C	11/16/2022	Jefferies		6,620,469	7,000,000	35,026
58003U-AC-2	MF1 2020-FL4 AS - CMBS	C	12/15/2022	INTERCOMPANY		2,462,252	2,500,000	0
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		02/10/2022	Amherst Securities Group LLC		6,009,415	6,070,116	6,576
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		02/09/2022	J P MORGAN SECURITIES		2,386,142	2,467,891	1,714
59408T-AA-8	MICHAEL KORS (USA) INC		06/10/2022	GOLDMAN		963,750	1,000,000	5,076
61034J-AC-4	MCMML 13 A2 - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		2,500,000	2,500,000	0
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		01/27/2022	CANTOR FITZGERALD + CO.		1,744,933	1,790,249	3,730
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		03/01/2022	CANTOR FITZGERALD + CO.		0	(21,309)	0
61774A-AA-1	MORGAN STANLEY DIRECT LENDING FUND		02/08/2022	SMBC SECURITIES INC		997,480	1,000,000	0
62946A-AC-8	NPRL 2017-1 A1 - ABS		07/14/2022	CANTOR FITZGERALD + CO.		536,192	560,724	1,471
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/02/2022	CANTOR FITZGERALD + CO.		748,599	794,532	1,162
639057-AF-5	NATWEST GROUP PLC	C	10/19/2022	Various		2,810,590	3,000,000	8,734
651229-BC-9	NEWELL BRANDS INC		09/09/2022	JP Morgan		1,000,000	1,000,000	0
665859-AX-2	NORTHERN TRUST CORP		10/26/2022	CITIGROUP		2,989,380	3,000,000	0
68389X-BN-4	ORACLE CORP		01/18/2022	BARCLAYS CAPITAL INC FIXED INC		2,061,340	2,000,000	11,736
69120V-AN-1	OWL ROCK CORE INCOME CORP		09/09/2022	SMBC SECURITIES INC		1,994,700	2,000,000	0
69120W-AA-7	OR VI A - CDO	C	12/21/2022	Jefferies		293,944	305,000	157
69546M-AA-5	PAID 221 A - ABS		01/26/2022	CANTOR FITZGERALD + CO.		2,000,000	2,000,000	0
69547M-AA-4	PAID 223 A - ABS		08/03/2022	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0
74331U-AA-6	PROG 22SFR3 A - RMBS		04/06/2022	ROYAL BANK OF CANADA		1,436,390	1,500,000	0
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		01/10/2022	Bank of America Merrill Lynch		3,919,375	4,000,000	4,722
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		05/25/2022	MORGAN STANLEY CO		1,891,563	2,000,000	3,194
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		01/06/2022	CANTOR FITZGERALD + CO.		2,962,500	3,000,000	1,875
74969X-AA-9	RPIT 221 A - CMO/RMBS		01/21/2022	BARCLAYS CAPITAL INC FIXED INC		1,997,237	2,000,000	0
74970F-AA-5	RPIT 223 A - CMO/RMBS		08/04/2022	NOMURA SECURITIES/FIXED INCOME		930,381	1,000,000	0
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		04/01/2022	Various		4,465,220	4,500,000	9,222
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		01/07/2022	WELLS FARGO SECURITIES LLC		2,671,230	2,715,355	1,886
75574U-AC-5	READY CAPITAL CORP		04/08/2022	PIPR		2,000,000	2,000,000	0
771196-BV-3	ROCHE HOLDINGS INC		03/03/2022	DEUTSCHE BANK SECURITIES, INC.		3,500,000	3,500,000	0
78434K-AA-5	SGR 222 A1 - CMO/RMBS		07/29/2022	CREDIT SUISSE SECURITIES (USA)		999,375	1,000,000	5,056
80349B-BD-8	SARAT US 2R3 - CDO		12/15/2022	GOLDMAN		977,614	1,000,000	9,166
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		01/19/2022	MORGAN STANLEY CO		1,949,375	2,000,000	3,472
82967N-BA-5	SIRIUS XM RADIO INC		06/22/2022	GOLDMAN		932,500	1,000,000	19,861
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC		10/19/2022	BARCLAYS CAPITAL INC FIXED INC		1,681,500	2,000,000	11,111
87267C-AA-6	TRP 211 A - ABS		11/03/2022	Amherst Securities Group LLC		1,611,416	1,957,680	2,251
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/15/2022	Bank of America Merrill Lynch		1,458,461	1,555,981	17,982
87342R-AC-8	BELL 2016-1 A23 - RMBS		06/16/2022	Bank of America Merrill Lynch		1,410,286	1,432,671	5,142
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/03/2022	MIZUHO SECURITIES USA INC.		1,626,459	1,985,000	7,726
87342R-AH-7	BELL 2021-1 A22 - RMBS		04/22/2022	RW Baird		1,744,612	1,995,000	7,755
87612E-BM-7	TARGET CORP		01/19/2022	CITIGROUP		1,497,450	1,500,000	0
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		06/13/2022	Bank of America Merrill Lynch		820,000	1,000,000	6,667
89214P-DD-8	TOWNE BANK		02/02/2022	PIPR		2,000,000	2,000,000	0
89656R-AA-8	TRL 221 A - RMBS		04/20/2022	CREDIT SUISSE SECURITIES (USA)		1,999,914	2,000,000	0
89656Y-AB-1	TRL 202 A2 - ABS		10/14/2022	Bank of America Merrill Lynch		833,438	1,000,000	2,062
89788N-AA-8	TRUIST FINANCIAL CORP		10/18/2022	Various		1,786,290	2,000,000	22,395
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	12/15/2022	Bank of America Merrill Lynch		1,550,446	1,642,580	12,773
90187B-AB-7	TWO HARBORS INVESTMENT CORP		04/14/2022	ODEON CAPITAL		1,917,500	2,000,000	32,639

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
90352W-AD-6	STEAM 2021-1 A - ABS		02/25/2022	DEUTSCHE BANK SECURITIES, INC.		1,353,558	1,428,557	89
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		02/04/2022	BANC OF AMERICA/FIXED INCOME		2,334,910	2,408,675	1,171
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		02/04/2022	BANC OF AMERICA/FIXED INCOME		2,849,654	2,942,053	1,430
91159H-JJ-0	US BANCORP		10/18/2022	US BANCORP		2,000,000	2,000,000	0
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		02/18/2022	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
92258X-AA-1	VCC 221 A - RMBS		02/14/2022	CITIGROUP		1,986,304	2,000,000	8,262
92259K-AA-8	VCC 224 A - CMBS		08/05/2022	BARCLAYS CAPITAL INC FIXED INC		999,775	1,000,000	6,412
92259U-AA-6	VCC 222 A - RMBS		04/05/2022	BARCLAYS CAPITAL INC FIXED INC		2,999,469	3,000,000	14,399
92538G-AA-0	VERUS 218 A1 - CMO/RMBS		02/10/2022	BARCLAYS CAPITAL INC		2,349,300	2,401,456	1,582
92538N-AA-5	VERUS 224 A1 - CMO/RMBS		04/22/2022	CREDIT SUISSE SECURITIES (USA)		1,999,988	2,000,000	6,711
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		03/22/2022	CREDIT SUISSE SECURITIES (USA)		2,992,119	3,000,000	7,916
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)		999,989	1,000,000	4,723
925650-AB-9	VICI PROPERTIES LP		04/20/2022	JP Morgan		1,998,640	2,000,000	0
92838C-AA-6	VISIO 221 A1 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,969	2,000,000	6,719
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		04/11/2022	JP Morgan		1,903,080	2,000,000	15,006
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC		05/10/2022	CITIGROUP		5,489,440	5,500,000	0
92852L-AC-3	VITERRA FINANCE BV	C	04/13/2022	JP Morgan		1,992,560	2,000,000	0
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		01/13/2022	WELLS FARGO SECURITIES LLC		2,942,813	3,000,000	5,417
95058X-AE-8	WEN 2018-1 A22 - RMBS		10/06/2022	BARCLAYS CAPITAL INC FIXED INC		855,613	952,500	2,672
95058X-AK-4	WEN 211 A2 - RMBS		06/16/2022	Bank of America Merrill Lynch		1,269,834	1,523,610	602
96034J-AA-4	WESTR 221 A - RMBS		01/14/2022	Amherst Securities Group LLC		998,998	1,000,000	0
96034J-AB-2	WESTR 221 B - RMBS		01/14/2022	Amherst Securities Group LLC		499,406	500,000	0
974153-AB-4	WSTOP 201 A2 - RMBS		06/02/2022	RW Baird		894,256	995,000	79
979888-AS-3	WDMNT 184R A2R - CDO		02/18/2022	DEUTSCHE BANK SECURITIES, INC.		2,500,000	2,500,000	0
97988P-BA-3	WDMNT 171RR A1R - CDO		12/15/2022	DEUTSCHE BANK SECURITIES, INC.		937,697	1,000,000	9,205
97988Q-AQ-7	WDMNT 172R BR - CDO		12/15/2022	CITIGROUP		944,300	1,000,000	9,944
984851-AH-8	YARA INTERNATIONAL ASA	C	11/08/2022	CITIGROUP		2,000,000	2,000,000	0
98878F-AE-9	ZCCP 2021-1 A2A - CDO	C	12/15/2022	Amherst Securities Group LLC		3,834,544	4,000,000	37,888
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						392,067,085	405,748,118	1,280,269
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		05/17/2022	WELLS FARGO SECURITIES LLC		1,006,250	1,000,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,006,250	1,000,000	0
2509999997. Total - Bonds - Part 3						403,000,918	416,608,118	1,285,088
2509999998. Total - Bonds - Part 5						7,615,611	7,617,591	9,797
2509999999. Total - Bonds						410,616,529	424,225,709	1,294,885
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		04/21/2022	CITIGROUP	2,000,000.000	2,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0
06055H-AB-9	BANK OF AMERICA CORP		04/19/2022	Bank of America Merrill Lynch	4,000,000.000	4,000,000	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						4,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						6,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						6,000,000	XXX	0
780259-30-5	SHELL ADR EACH REP 2 ORD	C	01/31/2022	EXCHANGE	6,500.000	163,605		0
876030-10-7	TAPESTRY ORD		05/04/2022	KEEFE BRUYETTE & WOODS	15,000.000	475,410		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/28/2022	ISI GROUP INC.	30,000.000	549,951		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,188,966	XXX	0
92206@-10-7	VANLINER INS CO.		01/31/2022	STOCK OPTIONS	0.000	425		0
92206@-10-7	VANLINER INS CO.		02/28/2022	STOCK OPTIONS	0.000	672		0
92206@-10-7	VANLINER INS CO.		03/31/2022	STOCK OPTIONS	0.000	1,701		0
92206@-10-7	VANLINER INS CO.		04/30/2022	STOCK OPTIONS	0.000	1,646		0
92206@-10-7	VANLINER INS CO.		05/31/2022	STOCK OPTIONS	0.000	1,701		0
92206@-10-7	VANLINER INS CO.		06/30/2022	STOCK OPTIONS	0.000	1,646		0
92206@-10-7	VANLINER INS CO.		07/31/2022	STOCK OPTIONS	0.000	1,701		0
92206@-10-7	VANLINER INS CO.		08/31/2022	STOCK OPTIONS	0.000	1,701		0
92206@-10-7	VANLINER INS CO.		09/30/2022	STOCK OPTIONS	0.000	1,646		0
92206@-10-7	VANLINER INS CO.		10/31/2022	STOCK OPTIONS	0.000	1,701		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92206@-10-7	VANLINER INS CO.		11/30/2022	STOCK OPTIONS	0.000	1,701		0
92206@-10-7	VANLINER INS CO.		12/31/2022	STOCK OPTIONS	0.000	1,646		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						17,883	XXX	0
5989999997. Total - Common Stocks - Part 3						1,206,849	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						1,206,849	XXX	0
5999999999. Total - Preferred and Common Stocks						7,206,849	XXX	0
6009999999 - Totals						417,823,379	XXX	1,294,885

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36241L-S7-2	GN 783242 - RMBS		12/01/2022	Paydown		23,701	23,701	24,962	22,495	0	1,207	0	1,207	0	23,701	0	0	0	(475)	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2022	Paydown		3,576	3,576	3,759	3,389	0	187	0	187	0	3,576	0	0	0	(136)	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2022	Paydown		41,706	41,706	41,680	41,768	0	(62)	0	(62)	0	41,706	0	0	0	(637)	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		12/01/2022	Paydown		18,866	18,866	19,767	18,390	0	476	0	476	0	18,866	0	0	0	(440)	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		12/01/2022	Paydown		45,657	45,657	45,791	45,605	0	52	0	52	0	45,657	0	0	0	(530)	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2022	Paydown		55,209	55,209	57,582	31,349	0	23,861	0	23,861	0	55,209	0	0	0	(13,087)	10/20/2045
0109999999. Subtotal - Bonds - U.S. Governments						188,716	188,716	193,540	162,996	0	25,720	0	25,720	0	188,716	0	0	0	(15,304)	XXX
93974C-L7-3	WASHINGTON ST		07/01/2022	Call @ 100.00		1,500,000	1,500,000	1,455,000	1,478,361	0	23,180	0	23,180	0	1,500,000	0	0	0	60,000	07/01/2028
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,500,000	1,500,000	1,455,000	1,478,361	0	23,180	0	23,180	0	1,500,000	0	0	0	60,000	XXX
021807-KC-5	ALTOONA PA AREA SCH DIST		12/01/2022	Call @ 100.00		535,000	535,000	553,334	536,922	0	(1,922)	0	(1,922)	0	535,000	0	0	0	16,050	12/01/2023
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST		03/01/2022	Call @ 100.00		50,000	50,000	51,000	50,000	0	0	0	0	0	50,000	0	0	0	(135)	03/01/2025
68609T-DM-7	OREGON		12/01/2022	Direct		145,000	145,000	156,114	145,061	0	(61)	0	(61)	0	145,000	0	0	0	(151)	12/01/2048
68609T-SH-2	OREGON		12/01/2022	Call @ 100.00		145,000	145,000	156,625	146,001	0	(1,001)	0	(1,001)	0	145,000	0	0	0	1,771	12/01/2049
735014-JR-4	PORT OLYMPIA WASH		12/01/2022	Maturity @ 100.00		1,295,000	1,295,000	1,347,588	1,301,844	0	(6,844)	0	(6,844)	0	1,295,000	0	0	0	58,275	12/01/2022
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,170,000	2,170,000	2,264,661	2,179,827	0	(9,827)	0	(9,827)	0	2,170,000	0	0	0	75,810	XXX
047870-BA-7	ATLANTA GA WTR & WASTEWTR REV		11/01/2022	Maturity @ 100.00		1,075,000	1,075,000	1,240,013	1,081,164	0	(14,977)	0	(14,977)	0	1,075,000	0	0	0	59,125	11/01/2022
19463P-DF-8	COLLIER CNTY FLA GAS TAX REV		06/01/2022	Maturity @ 100.00		3,055,000	3,055,000	3,268,667	3,055,000	0	0	0	0	0	3,055,000	0	0	0	61,100	06/01/2022
196479-2D-0	COLORADO HSG & FIN AUTH		11/01/2022	Direct		465,000	465,000	491,361	466,774	0	(1,774)	0	(1,774)	0	465,000	0	0	0	3,656	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Paydown		58,483	58,484	58,484	58,472	0	10	0	10	0	58,483	0	0	0	(223)	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2022	Paydown		23,383	23,383	23,383	23,375	0	7	0	7	0	23,383	0	0	0	(28)	10/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH		11/01/2022	Direct		295,000	295,000	324,497	297,794	0	(2,794)	0	(2,794)	0	295,000	0	0	0	4,523	05/01/2050
20775B-N8-5	CONN ST HSG FIN AUTH HSG MTG FIN PG		02/22/2022	Call @ 100.00		35,000	35,000	37,257	35,246	0	(40)	0	(40)	0	35,206	0	(206)	(206)	373	11/15/2032
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Call @ 100.00		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	947	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		04/22/2022	Direct		385,000	385,000	385,000	385,001	0	(1)	0	(1)	0	385,000	0	0	0	4,310	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 100.00		145,000	145,000	153,517	144,783	0	217	0	217	0	145,000	0	0	0	(1,080)	11/15/2041
29509P-JB-6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV		05/01/2022	Maturity @ 100.00		2,000,000	2,000,000	2,430,240	2,006,187	0	(16,048)	0	(16,048)	0	2,000,000	0	0	0	50,000	05/01/2022
3128MB-DN-4	FH G12609 - RMBS		04/01/2022	Paydown		466	466	475	466	0	0	0	0	0	466	0	0	0	4	04/01/2022
3128MM-UM-3	FH G18587 - RMBS		12/01/2022	Paydown		127,384	127,384	134,032	120,743	0	6,641	0	6,641	0	127,384	0	0	0	(3,101)	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2022	Paydown		125,495	125,495	134,554	114,441	0	11,054	0	11,054	0	125,495	0	0	0	(4,000)	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2022	Paydown		107,244	107,244	112,170	96,613	0	10,631	0	10,631	0	107,244	0	0	0	(5,128)	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS		12/01/2022	Paydown		114,863	114,863	124,196	106,511	0	8,352	0	8,352	0	114,863	0	0	0	(3,180)	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2022	Paydown		94,940	94,940	101,408	89,386	0	5,555	0	5,555	0	94,940	0	0	0	(2,411)	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2022	Paydown		112,470	112,470	118,375	106,345	0	6,125	0	6,125	0	112,470	0	0	0	(2,634)	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2022	Paydown		111,299	111,299	117,038	105,093	0	6,206	0	6,206	0	111,299	0	0	0	(2,809)	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2022	Paydown		64,293	64,293	68,592	60,584	0	3,709	0	3,709	0	64,293	0	0	0	(1,275)	05/01/2026
31294L-6V-0	FH E02684 - RMBS		12/01/2022	Paydown		11,643	11,643	12,204	11,449	0	194	0	194	0	11,643	0	0	0	(434)	03/01/2025
3132J4-H3-6	FH G30949 - RMBS		12/01/2022	Paydown		105,967	105,967	111,663	96,911	0	9,056	0	9,056	0	105,967	0	0	0	(4,651)	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2022	Paydown		104,175	104,175	105,917	78,311	0	25,865	0	25,865	0	104,175	0	0	0	(31,297)	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2022	Paydown		85,610	85,610	86,854	69,965	0	15,645	0	15,645	0	85,610	0	0	0	(20,355)	09/01/2049
31350A-BR-8	FEDMFH 15M034 A - CMBS		04/15/2022	Call @ 100.00		670,000	670,000	689,083	670,257	0	0	0	0	0	670,000	0	0	0	9,268	04/15/2025
3136A4-VH-9	FNR 2012-14 HA - CMO/RMBS		03/25/2022	Paydown		2,526	2,526	2,493	2,517	0	9	0	9	0	2,526	0	0	0	6	07/25/2040
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2022	Paydown		31,953	31,953	32,103	31,877	0	76	0	76	0	31,953	0	0	0	(311)	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		12/01/2022	Paydown		84,114	84,114	86,374	82,444	0	1,670	0	1,670	0	84,114	0	0	0	(1,396)	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		12/01/2022	Paydown		36,886	36,886	37,367	36,365	0	521	0	521	0	36,886	0	0	0	(1,006)	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2022	Paydown		54,122	54,122	55,187	53,546	0	576	0	576	0	54,122	0	0	0	(393)	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2022	Paydown		30,663	30,663	30,560	30,761	0	(98)	0	(98)	0	30,663	0	0	0	(245)	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		12/01/2022	Paydown		12,183	12,183	12,166	12,194	0	(11)	0	(11)	0	12,183	0	0	0	(71)	08/25/2041
3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS		12/01/2022	Paydown		33,336	33,335	33,278	33,423	0	(87)	0	(87)	0	33,336	0	0	0	(809)	03/25/2040
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2022	Paydown		47,775	47,775	46,827	48,359	0	(584)	0	(584)	0	47,775	0	0	0	(445)	11/25/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		12/01/2022	Paydown		112,615	112,615	113,917	112,239	0	376	0	376	0	112,615	0	0	0	(307)	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2022	Paydown		60,463	60,463	58,999	60,836	0	(372)	0	(372)	0	60,463	0	0	0	(136)	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		12/01/2022	Paydown		27,604	27,604	26,497	29,356	0	(1,752)	0	(1,752)	0	27,604	0	0	0	(767)	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		12/01/2022	Paydown		74,108	74,108	69,823	80,577	0	(6,469)	0	(6,469)	0	74,108	0	0	0	(1,544)	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2022	Paydown		149,066	149,066	152,559	148,401	0	664	0	664	0	149,066	0	0	0	142	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2022	Paydown		59,610	59,610	61,231	59,376	0	234	0	234	0	59,610	0	0	0	66	08/25/2026
3136AG-LA-8	FNR 2013-93 VA - CMO/RMBS		06/27/2022	Paydown		173,125	173,125	177,020	172,977	0	148	0	148	0	173,125	0	0	0	1,263	01/25/2025
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		12/01/2022	Paydown		156,136	156,136	162,942	142,840	0	13,296	0	13,296	0	156,136	0	0	0	(7,557)	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		12/01/2022	Paydown		120,435	120,435	125,629	112,742	0	7,693	0	7,693	0	120,435	0	0	0	(4,685)	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2022	Paydown		183,328	183,328	191,463	176,125	0	7,203	0	7,203	0	183,328	0	0	0	(3,268)	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2022	Paydown		125,366	125,366	128,598	124,319	0	1,047	0	1,047	0	125,366	0	0	0	(882)	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2022	Paydown		132,444	132,444	136,732	129,471	0	2,973	0	2,973	0	132,444	0	0	0	(2,886)	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		12/01/2022	Paydown		97,251	97,251	101,081	85,941	0	11,311	0	11,311	0	97,251	0	0	0	(8,225)	08/25/2040
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		12/01/2022	Paydown		66,353	66,353	68,986	47,075	0	19,278	0	19,278	0	66,353	0	0	0	(13,576)	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2022	Paydown		19,023	19,023	19,594	17,866	0	1,158	0	1,158	0	19,023	0	0	0	(847)	09/15/2040
3137A9-J7-2	FHR 3843 GJ - CMO/RMBS		09/15/2022	Paydown		15,364	15,364	16,216	15,466	0	(103)	0	(103)	0	15,364	0	0	0	194	10/15/2039
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2022	Paydown		46,758	46,758	45,684	47,974	0	(1,216)	0	(1,216)	0	46,758	0	0	0	(1,014)	02/15/2041
3137AJ-HW-7	FHR 3960 YH - CMO/RMBS		03/15/2022	Paydown		15,200	15,200	15,532	15,243	0	(44)	0	(44)	0	15,200	0	0	0	51	08/15/2040
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2022	Paydown		26,164	26,164	27,080	24,879	0	1,286	0	1,286	0	26,164	0	0	0	(938)	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		12/01/2022	Paydown		37,982	37,982	38,884	37,625	0	357	0	357	0	37,982	0	0	0	(278)	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2022	Paydown		138,338	138,338	140,153	136,820	0	1,518	0	1,518	0	138,338	0	0	0	(1,534)	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2022	Paydown		35,167	35,167	35,828	34,316	0	851	0	851	0	35,167	0	0	0	(871)	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		12/01/2022	Paydown		97,716	97,716	98,082	97,550	0	166	0	166	0	97,716	0	0	0	(668)	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		12/01/2022	Paydown		12,887	12,887	12,509	13,092	0	(205)	0	(205)	0	12,887	0	0	0	(105)	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		12/01/2022	Paydown		55,548	55,548	55,757	55,336	0	213	0	213	0	55,548	0	0	0	(888)	09/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2022	Paydown		18,615	18,615	18,530	18,641	0	(27)	0	(27)	0	18,615	0	0	0	(71)	12/15/2027
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS		12/01/2022	Paydown		61,945	61,945	62,114	61,886	0	58	0	58	0	61,945	0	0	0	(451)	11/15/2039
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		12/01/2022	Paydown		32,264	32,264	33,020	28,768	0	3,496	0	3,496	0	32,264	0	0	0	(2,830)	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2022	Paydown		30,967	30,967	31,254	30,438	0	529	0	529	0	30,967	0	0	0	(690)	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2022	Paydown		54,276	54,276	51,986	55,359	0	(1,084)	0	(1,084)	0	54,276	0	0	0	(339)	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		12/01/2022	Paydown		27,008	27,008	27,341	26,674	0	334	0	334	0	27,008	0	0	0	(1,007)	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2022	Paydown		35,651	35,651	36,520	35,047	0	604	0	604	0	35,651	0	0	0	(704)	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		12/01/2022	Paydown		16,561	16,561	16,318	17,089	0	(528)	0	(528)	0	16,561	0	0	0	(880)	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2022	Paydown		74,444	74,444	76,213	72,715	0	1,730	0	1,730	0	74,444	0	0	0	(1,901)	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		12/01/2022	Paydown		12,411	12,411	12,404	13,177	0	(766)	0	(766)	0	12,411	0	0	0	(1,031)	12/15/2043
3137BA-ZV-7	FHR 4336 WV - CMO/RMBS		04/15/2022	Paydown		162,743	162,743	167,752	162,882	0	(140)	0	(140)	0	162,743	0	0	0	903	10/15/2025
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2022	Paydown		7,832	7,832	7,825	8,402	0	(570)	0	(570)	0	7,832	0	0	0	(631)	03/15/2044
3137BC-GX-0	FHR 4360 KA - CMO/RMBS		02/15/2022	Paydown		46,092	46,092	47,965	46,182	0	(90)	0	(90)	0	46,092	0	0	0	161	05/15/2040
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2022	Paydown		14,119	14,119	13,828	15,764	0	(1,645)	0	(1,645)	0	14,119	0	0	0	(898)	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		12/01/2022	Paydown		145,812	145,812	149,699	140,654	0	5,159	0	5,159	0	145,812	0	0	0	(4,476)	11/15/2040
3137BR-6T-7	FHR 4608 HA - CMO/RMBS		07/15/2022	Paydown		74,373	74,373	76,744	74,639	0	(266)	0	(266)	0	74,373	0	0	0	470	06/15/2041
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2022	Paydown		92,307	92,307	93,720	91,882	0	424	0	424	0	92,307	0	0	0	(427)	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2022	Paydown		32,456	32,456	33,592	31,195	0	1,261	0	1,261	0	32,456	0	0	0	(864)	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS		12/01/2022	Paydown		76,638	76,638	81,595	70,851	0	5,787	0	5,787	0	76,638	0	0	0	(2,515)	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS		12/01/2022	Paydown		58,281	58,281	62,124	54,821	0	3,460	0	3,460	0	58,281	0	0	0	(1,657)	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS		12/01/2022	Paydown		43,495	43,495	45,534	37,391	0	6,105	0	6,105	0	43,495	0	0	0	(3,745)	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS		12/01/2022	Paydown		142,957	142,957	148,988	136,028	0	6,930	0	6,930	0	142,957	0	0	0	(4,034)	08/01/2033
31397P-PN-4	FHM M012 AA2 - CMBS		06/15/2022	Various		570,512	570,513	543,414	567,746	0	2,766	0	2,766	0	570,512	0	0	0	4,001	08/15/2051
31397P-PP-9	FHM M012 AA3 - CMBS		06/15/2022	Various		1,141,023	1,141,026	1,141,026	1,139,988	0	979	0	979	0	1,141,023	0	0	0	13,252	08/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		12/01/2022	Paydown		56,643	56,643	57,352	56,383	0	260	0	260	0	56,643	0	0	0	1,344	03/25/2026
3140JX-EE-4	FN B02832 - RMBS		12/01/2022	Paydown		6,120	6,120	6,250	(18,025)	0	24,145	0	24,145	0	6,120	0	0	0	(12,805)	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2022	Paydown		139,431	139,431	141,610	96,482	0	42,949	0	42,949	0	139,431	0	0	0	(52,137)	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2022	Paydown		212,625	212,625	215,881	169,541	0	43,085	0	43,085	0	212,625	0	0	0	(57,903)	11/01/2049
31412Q-SE-0	FN 932117 - RMBS		12/01/2022	Paydown		43,104	43,104	44,584	42,732	0	372	0	372	0	43,104	0	0	0	(828)	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS		12/01/2022	Paydown		28,985	28,985	29,721	28,272	0	713	0	713	0	28,985	0	0	0	(1,179)	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS		12/01/2022	Paydown		49,327	49,327	50,944	48,692	0	635	0	635	0	49,327	0	0	0	(1,045)	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS		12/01/2022	Paydown		52,144	52,144	53,991	50,982	0	1,162	0	1,162	0	52,144	0	0	0	(704)	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS		12/01/2022	Paydown		77,222	77,222	81,662	73,588	0	3,633	0	3,633	0	77,222	0	0	0	(1,841)	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2022	Paydown		138,549	138,549	148,084	125,833	0	12,715	0	12,715	0	138,549	0	0	0	(4,501)	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2022	Paydown		9,253	9,253	9,877	8,446	0	807	0	807	0	9,253	0	0	0	(315)	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2022	Paydown		56,043	56,043	58,217	53,145	0	2,897	0	2,897	0	56,043	0	0	0	(2,112)	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2022	Paydown		36,864	36,864	38,846	28,769	0	8,096	0	8,096	0	36,864	0	0	0	(3,615)	07/01/2036
31418D-HY-1	FN MA3846 - RMBS		12/01/2022	Paydown		74,169	74,169	74,354	71,736	0	2,433	0	2,433	0	74,169	0	0	0	(20,364)	11/01/2049
31418V-T5-1	FN AD7771 - RMBS		12/01/2022	Paydown		22,435	22,435	23,325	22,095	0	340	0	340	0	22,435	0	0	0	(297)	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS		12/01/2022	Paydown		35,660	35,660	36,617	35,187	0	473	0	473	0	35,660	0	0	0	(698)	09/01/2025
31419D-NW-7	FN AE3104 - RMBS		12/01/2022	Paydown		45,707	45,707	47,351	45,759	0	(52)	0	(52)	0	45,707	0	0	0	483	09/01/2025
34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2022	Direct		505,000	505,000	533,886	506,619	0	(1,619)	0	(1,619)	0	505,000	0	0	0	12,113	01/01/2050
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV		09/01/2022	Direct		115,000	115,000	122,554	114,813	0	187	0	187	0	115,000	0	0	0	(467)	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2022	Paydown		8,755	8,755	9,167	5,713	0	3,042	0	3,042	0	8,755	0	0	0	(1,793)	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		135,000	135,000	144,300	135,410	0	(410)	0	(410)	0	135,000	0	0	0	(300)	07/01/2034
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		12/01/2022	Paydown		39,115	39,115	39,115	39,114	0	0	0	0	0	39,115	0	0	0	(2,471)	12/01/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		01/03/2022	Adjustment		0	0	0	(187)	0	187	0	187	0	0	0	0	0	(388)	04/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		10/03/2022	Direct		30,000	30,000	33,566	30,690	0	(690)	0	(690)	0	30,000	0	0	0	1,163	04/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2022	Paydown		151,555	151,555	151,555	216,987	0	(65,431)	0	(65,431)	0	151,555	0	0	0	(6,891)	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV		11/01/2022	Direct		185,000	185,000	194,579	184,533	0	467	0	467	0	185,000	0	0	0	(2,967)	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2022	Paydown		87,964	87,964	84,445	90,610	0	(2,646)	0	(2,646)	0	87,964	0	0	0	(1,777)	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2022	Call @ 100.00		9,018	9,018	9,018	9,018	0	0	0	0	0	9,018	0	0	0	16	03/01/2059
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2022	Paydown		173,882	173,882	173,882	173,882	0	0	0	0	0	173,882	0	0	0	(1,767)	11/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR		11/17/2022	Call @ 100.00		110,000	110,000	118,437	110,700	0	537	0	537	0	111,236	0	(1,236)	(1,236)	(677)	11/15/2045
56052F-CE-3	MAINE ST HSG AUTH MTG PUR		11/17/2022	Direct		195,000	195,000	204,627	194,874	0	126	0	126	0	195,000	0	0	0	(932)	11/15/2035
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		45,000	45,000	47,638	45,167	0	136	0	136	0	45,303	0	(303)	(303)	293	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		50,000	50,000	53,714	50,760	0	(249)	0	(249)	0	50,511	0	(511)	(511)	1,040	03/01/2050
574298-CS-2	MARYLAND ST TRANSN AUTH ARPT PKG REV		03/01/2022	Call @ 100.00		2,990,000	2,990,000	3,410,544	2,999,612	0	(9,612)	0	(9,612)	0	2,990,000	0	0	0	74,750	03/01/2023
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Call @ 100.00		115,000	115,000	123,235	114,337	0	1,350	0	1,350	0	115,687	0	(687)	(687)	(917)	12/01/2043
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		95,000	95,000	101,821	94,867	0	133	0	133	0	95,000	0	0	0	(300)	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		235,000	235,000	253,551	234,855	0	145	0	145	0	235,000	0	0	0	(957)	06/01/2046
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		280,000	280,000	297,237	280,201	0	(201)	0	(201)	0	280,000	0	0	0	103	12/01/2048
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		280,000	280,000	305,295	282,026	0	(2,026)	0	(2,026)	0	280,000	0	0	0	4,882	06/01/2050
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		48,474	48,475	48,524	48,444	0	30	0	30	0	48,474	0	0	0	(1,287)	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		20,745	20,745	20,745	20,745	0	0	0	0	0	20,745	0	0	0	(2,499)	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		34,287	34,287	34,287	34,287	0	0	0	0	0	34,287	0	0	0	(2,083)	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		57,281	57,281	57,281	57,281	0	0	0	0	0	57,281	0	0	0	(1,441)	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		32,283	32,283	32,283	32,283	0	0	0	0	0	32,283	0	0	0	(1,915)	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		85,000	85,000	92,584	84,600	0	96	0	96	0	85,196	0	(196)	(196)	(380)	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		110,000	110,000	116,521	109,919	0	236	0	236	0	110,155	0	(155)	(155)	(1,245)	01/01/2047
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2022	Call @ 100.00		130,000	130,000	139,811	130,223	0	101	0	101	0	130,325	0	(325)	(325)	(565)	01/01/2048
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	Paydown		118,404	118,404	118,404	118,404	0	0	0	0	0	118,404	0	0	0	481	12/01/2032
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2022	Call @ 100.00		120,000	120,000	127,427	119,893	0	107	0	107	0	120,000	0	0	0	(30)	12/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Direct		220,000	220,000	236,476	219,986	0	14	0	14	0	220,000	0	0	0	(319)	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Direct		125,000	125,000	133,898	125,197	0	(197)	0	(197)	0	125,000	0	0	0	173	05/01/2047
61212R-4G-8	MONTANA ST BRD HSG - RMBS		12/01/2022	Direct		75,000	75,000	77,121	74,927	0	73	0	73	0	75,000	0	0	0	(582)	12/01/2044
61212R-8H-2	MONTANA ST BRD HSG - RMBS		12/01/2022	Direct		200,000	200,000	212,324	200,487	0	(487)	0	(487)	0	200,000	0	0	0	1,500	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Direct		115,000	115,000	123,459	114,923	0	77	0	77	0	115,000	0	0	0	(341)	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Direct		130,000	130,000	138,298	130,013	0	(13)	0	(13)	0	130,000	0	0	0	(276)	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		170,000	170,000	181,737	172,395	0	(918)	0	(918)	0	171,477	0	(1,477)	(1,477)	2,832	09/01/2049
64465P-UM-8	NEW HAMPSHIRE MUN BD BK		08/15/2022	Call @ 100.00		1,780,000	1,780,000	2,106,203	1,783,682	0	(22,985)	0	(22,985)	0	1,780,000	0	0	0	89,000	08/15/2026
646080-QL-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		12/01/2022	Maturity @ 100.00		1,000,000	1,000,000	1,137,150	1,007,457	0	(17,116)	0	(17,116)	0	1,000,000	0	0	0	50,000	12/01/2022
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		10/03/2022	Direct		125,000	125,000	133,985	125,148	0	(148)	0	(148)	0	125,000	0	0	0	338	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Call @ 100.00		100,000	100,000	106,846	101,131	0	386	0	386	0	101,518	0	(1,518)	(1,518)	(614)	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2022	Paydown		140,844	140,844	140,844	140,845	0	(1)	0	(1)	0	140,844	0	0	0	(2,195)	08/01/2038
647200-V3-5	NEW MEXICO MTG FIN AUTH		03/01/2022	Call @ 100.00		85,638	85,000	90,082	85,548	0	5,200	0	5,200	0	90,748	0	(5,748)	(5,748)	2,231	03/01/2043
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2022	Paydown		55,167	55,167	57,373	53,140	0	2,027	0	2,027	0	55,167	0	0	0	(1,279)	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/03/2022	Direct		220,000	220,000	238,832	221,439	0	(1,439)	0	(1,439)	0	220,000	0	0	0	4,879	01/01/2050
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/15/2022	Paydown		4,665	4,665	4,665	4,665	0	0	0	0	0	4,665	0	0	0	10	06/15/2036
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		265,000	265,000	285,243	266,357	0	(1,357)	0	(1,357)	0	265,000	0	0	0	1,766	10/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		160,000	160,000	169,110	159,380	0	620	0	620	0	160,000	0	0	0	(1,840)	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Direct		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,722	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		90,000	90,000	97,762	88,814	0	1,186	0	1,186	0	90,000	0	0	0	(3,229)	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		60,000	60,000	65,008	60,092	0	(92)	0	(92)	0	60,000	0	0	0	400	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		135,000	135,000	145,851	134,890	0	110	0	110	0	135,000	0	0	0	(800)	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		140,000	140,000	150,242	140,320	0	(320)	0	(320)	0	140,000	0	0	0	1,400	07/01/2048
665306-KS-4	NORTHERN KY WTR DIST REV		02/01/2022	Call @ 100.00		3,000,000	3,000,000	3,547,350	3,005,450	0	(5,450)	0	(5,450)	0	3,000,000	0	0	0	75,000	02/01/2024
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Paydown		52,552	52,552	52,552	52,552	0	0	0	0	0	52,552	0	0	0	(2,641)	03/01/2046
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	(2,321)	09/01/2031
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Direct		75,000	75,000	81,504	73,961	0	1,039	0	1,039	0	75,000	0	0	0	(3,560)	03/01/2047
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		295,000	295,000	330,447	297,385	0	(2,385)	0	(2,385)	0	295,000	0	0	0	7,988	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		170,000	170,000	183,571	171,363	0	(1,363)	0	(1,363)	0	170,000	0	0	0	5,272	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	316	07/01/2034
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		170,000	170,000	181,415	170,296	0	(296)	0	(296)	0	170,000	0	0	0	804	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		115,000	115,000	121,680	115,114	0	(114)	0	(114)	0	115,000	0	0	0	190	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		11/01/2022	Direct		260,000	260,000	281,775	260,317	0	(317)	0	(317)	0	260,000	0	0	0	515	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/03/2022	Direct		235,000	235,000	249,995	234,585	0	415	0	415	0	235,000	0	0	0	(3,874)	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/03/2022	Direct		170,000	170,000	178,177	169,454	0	546	0	546	0	170,000	0	0	0	(4,396)	04/01/2040
76221R-E9-0	RHODE ISLAND HSG & MTG FIN CORP		11/21/2022	RBC CAPITAL MARKETS		1,798,162	1,825,000	1,987,571	1,954,453	0	(43,023)	0	(43,023)	0	1,911,430	0	(113,268)	(113,268)	71,514	10/01/2049
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		11/14/2022	MORGAN STANLEY CO		1,723,110	1,755,000	1,927,148	1,899,628	0	(29,597)	0	(29,597)	0	1,870,031	0	(146,921)	(146,921)	86,250	01/01/2050
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/03/2022	Direct		65,000	65,000	67,452	64,894	0	106	0	106	0	65,000	0	0	0	(1,413)	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		10/03/2022	Call @ 100.00		180,000	180,000	186,698	180,740	0	206	0	206	0	180,946	0	(946)	(946)	(755)	11/01/2041
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH		10/07/2022	Call @ 100.00		795,000	795,000	795,000	794,996	0	4	0	4	0	795,000	0	0	0	15,165	11/01/2036
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY		11/01/2022	Direct		85,000	85,000	90,432	84,653	0	347	0	347	0	85,000	0	0	0	(1,050)	07/01/2043
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Direct		40,000	40,000	38,350	40,033	0	(33)	0	(33)	0	40,000	0	0	0	(546)	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		90,000	90,000	96,863	89,825	0	175	0	175	0	90,000	0	0	0	(1,225)	07/01/2045
880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		12/01/2022	RBC CAPITAL MARKETS		2,505,941	2,590,000	2,812,170	2,778,923	0	(39,670)	0	(39,670)	0	2,739,253	0	(233,312)	(233,312)	117,766	01/01/2050
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		215,000	215,000	230,656	214,620	0	380	0	380	0	215,000	0	0	0	(1,600)	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		140,195	140,195	151,028	140,241	0	(46)	0	(46)	0	140,195	0	0	0	(105)	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		11/01/2022	Direct		125,000	125,000	135,513	124,533	0	467	0	467	0	125,000	0	0	0	(1,623)	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		255,000	255,000	255,000	254,999	0	1	0	1	0	255,000	0	0	0	4,967	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		12/01/2022	Direct		135,000	135,000	146,606	136,028	0	(1,028)	0	(1,028)	0	135,000	0	0	0	4,027	07/01/2050

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
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	11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Paydown		130,635	130,635	130,635	131,264	0	(629)	0	(629)	0	130,635	0	0	0	380	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		125,000	125,000	138,971	126,937	0	(1,079)	0	(1,079)	0	125,858	0	(858)	(858)	2,197	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		01/26/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(48)	07/01/2037
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/26/2022	Call @ 100.00		3,883	3,883	3,883	3,883	0	0	0	0	0	3,883	0	0	0	85	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(48)	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/26/2022	Call @ 100.00		3,883	3,883	3,883	3,883	0	0	0	0	0	3,883	0	0	0	78	07/01/2037
89952P-DS-1	TULSA CNTY OKLA INDL AUTH EDL FACS LEASE		09/01/2022	Maturity @ 100.00		1,500,000	1,500,000	1,630,800	1,509,771	0	(9,771)	0	(9,771)	0	1,500,000	0	0	0	60,000	09/01/2022
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV		07/01/2022	Direct		10,000	10,000	10,009	9,998	0	2	0	2	0	10,000	0	0	0	(300)	07/01/2024
91743P-AH-8	UTAH HSG CORP - RMBS		12/01/2022	Paydown		22,597	22,597	24,404	19,897	0	2,699	0	2,699	0	22,597	0	0	0	(1,048)	06/21/2044
91754R-UY-1	UTAH ST BRD HIGHER ED REV		11/01/2022	Direct		150,000	150,000	179,301	152,729	0	(2,729)	0	(2,729)	0	150,000	0	0	0	7,500	11/01/2027
924190-HG-9	VERMONT HSG FIN AGY		11/01/2022	Direct		90,000	90,000	95,171	89,790	0	210	0	210	0	90,000	0	0	0	(656)	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY		11/01/2022	Direct		55,000	55,000	58,617	54,938	0	62	0	62	0	55,000	0	0	0	(400)	11/01/2047
92812U-R3-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/22/2022	Paydown		6,206	6,206	6,206	0	0	0	0	0	0	6,206	0	0	0	15	02/25/2052
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		05/22/2022	Paydown		1,576	1,576	1,576	0	0	0	0	0	0	1,576	0	0	0	11	02/25/2052
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/25/2022	Paydown		37,526	29,570	29,570	0	0	7,956	0	7,956	0	37,526	0	0	0	529	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2022	Paydown		125,330	125,330	125,330	125,330	0	0	0	0	0	125,330	0	0	0	(2,694)	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN - RMBS		12/01/2022	Direct		175,000	175,000	185,071	174,816	0	184	0	184	0	175,000	0	0	0	(1,821)	12/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV		09/01/2022	Call @ 100.00		90,000	90,000	94,106	90,101	0	106	0	106	0	90,207	0	(207)	(207)	(638)	12/01/2044
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV		03/01/2022	Call @ 100.00		215,000	215,000	215,000	215,000	0	0	0	0	0	214,999	0	1	1	399	12/01/2032
0909999999. Subtotal - Bonds - U.S. Special Revenues						43,776,054	43,910,254	47,688,331	44,117,530	0	80,473	0	80,473	0	44,283,291	0	(507,875)	(507,875)	521,659	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2022	Paydown		108,795	108,795	108,794	108,795	0	0	0	0	0	108,795	0	0	0	2,923	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2022	Paydown		120,532	120,532	119,294	119,300	0	1,232	0	1,232	0	120,532	0	0	0	2,058	11/16/2041
000825-AA-7	ACAM 19FL1 A - CDO/CMBS		12/16/2022	Paydown		511,236	511,236	511,236	511,236	0	0	0	0	0	511,236	0	0	0	5,323	11/16/2034
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2022	Paydown		18,192	18,192	18,192	15,682	2,510	0	0	2,510	0	18,192	0	0	0	528	02/15/2040
00180A-AA-7	AMSR 2020-SFR1 A - CMBS		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(17)	04/17/2037
00213R-AB-9	ARLFR 121 A2 - ABS		12/15/2022	Paydown		1,500,000	1,500,000	1,501,172	1,500,323	0	(323)	0	(323)	0	1,500,000	0	0	0	57,150	12/15/2042
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		12/16/2022	Paydown		371,661	371,661	371,661	371,661	0	0	0	0	0	371,661	0	0	0	3,490	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		11/15/2022	Paydown		296,660	296,660	296,655	296,660	0	0	0	0	0	296,660	0	0	0	4,006	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2022	Paydown		195,069	195,069	131,355	195,072	0	63,713	63,717	(3)	0	195,069	0	0	0	4,124	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS		12/02/2022	Paydown		90,163	90,163	90,140	90,171	0	(8)	0	(8)	0	90,163	0	0	0	(449)	12/02/2033
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2022	Paydown		22,073	22,073	20,652	21,536	0	537	0	537	0	22,073	0	0	0	135	06/25/2035
00833M-AA-2	AFFRM 2021-A A - ABS		10/17/2022	Paydown		1,000,000	1,000,000	999,852	998,003	0	1,997	0	1,997	0	1,000,000	0	0	0	7,106	08/15/2025
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2022	Paydown		24,111	24,111	24,111	24,114	0	(4)	0	(4)	0	24,111	0	0	0	0	06/15/2029
01448Q-AA-8	ALESC IV A1 - CDO		11/01/2022	Paydown		95,874	95,874	81,403	103,133	0	(7,259)	0	(7,259)	0	95,874	0	0	0	(1,332)	07/30/2034
01749P-AN-8	ALLEG III CN - CDO	C	03/07/2022	Paydown		616,747	901,469	676,449	651,989	0	(35,242)	0	(35,242)	0	616,747	0	0	0	82,962	07/26/2027
01749P-AU-2	ALLEG III B2R - CDO	C	02/14/2022	Paydown		285,024	285,024	285,024	285,038	0	(13)	0	(13)	0	285,024	0	0	0	2,594	07/26/2027
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		11/01/2022	Paydown		19,891	19,725	17,150	21,040	2,083	(3,233)	0	(1,150)	0	19,891	0	0	0	(3,634)	03/25/2037
02361D-AL-4	AMEREN ILLINOIS CO		09/01/2022	Maturity @ 100.00		1,140,000	1,140,000	1,131,005	1,139,043	0	957	0	957	0	1,140,000	0	0	0	30,780	09/01/2022
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2022	Paydown		21,149	21,149	21,149	21,147	0	2	0	2	0	21,149	0	0	0	(1,052)	07/15/2024
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2022	Paydown		17,871	17,871	17,871	17,871	0	1	0	1	0	17,871	0	0	0	1	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS		12/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
03235T-AA-5	ACEF 2014-1 A - ABS		12/20/2022	Paydown		1,465	1,465	446	445	113	(53)	(960)	1,019	0	1,465	0	0	0	(2)	12/20/2024
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2022	Paydown		117,049	117,049	114,142	0	0	2,907	0	2,907	0	117,049	0	0	0	1,265	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		12/27/2022	Paydown		358,643	358,643	350,237	0	0	8,406	0	8,406	0	358,643	0	0	0	2,553	10/25/2066
03789X-AD-0	DIN 2019-1 A21 - RMBS		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(157)	06/07/2049
038370-AA-0	AQFIT 19A A - ABS		12/15/2022	Paydown		315,459	315,459	315,411	315,481	0	(21)	0	(21)	0	315,459	0	0	0	(2,566)	07/16/2040
03879X-AA-7	ARCLO 2018-FL1 A - CMBS		02/15/2022	Paydown		2,000,000	2,000,000	2,004,375	2,001,347	0	(1,347)	0	(1,347)	0	2,000,000	0	0	0	4,329	06/15/2028
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	12/15/2022	Paydown		1,184,234	1,184,235	1,184,235	1,184,235	0	0	0	0	0	1,184,234	0	0	0	25,398	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	12/15/2022	Paydown		2,960,072	2,960,072	2,961,922	2,961,475	0	(1,403)	0	(1,403)	0	2,960,072	0	0	0	79,875	02/15/2035
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		05/25/2022	Paydown		28,749	28,749	24,149	28,330	0	418	0	418	0	28,749	0	0	0	20	11/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
04685A-2B-6	ATHENE GLOBAL FUNDING		01/25/2022	Maturity @ 100.00		2,000,000	2,000,000	1,999,380	1,999,992	0	8	0	8	0	2,000,000	0	0	0	40,000	01/25/2022
05072L-AA-3	AUDAX 3 A - CDO	C	10/20/2022	Paydown		60,010	60,010	60,160	0	0	(150)	0	(150)	0	60,010	0	0	0	1,615	01/20/2030
05377R-CQ-5	AESOP 2017-1 A - ABS		05/20/2022	Paydown		1,487,514	1,485,000	1,484,763	1,484,362	0	7	0	7	0	1,484,369	0	3,144	3,144	16,194	09/20/2023
05492K-AA-7	BDS 2019-FL4 A - CDO	C	11/18/2022	Paydown		2,190,857	2,190,857	2,191,314	2,191,004	0	(147)	0	(147)	0	2,190,857	0	0	0	19,134	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	10/18/2022	Paydown		2,584,302	2,584,302	2,586,933	2,585,522	0	(1,220)	0	(1,220)	0	2,584,302	0	0	0	18,799	02/18/2037
05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR	C	02/21/2022	Maturity @ 100.00		1,000,000	1,000,000	998,240	999,949	0	51	0	51	0	1,000,000	0	0	0	14,500	02/21/2022
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2022	Paydown		34,629	34,629	34,621	34,636	0	(6)	0	(6)	0	34,629	0	0	0	(392)	05/25/2029
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		09/15/2022	Paydown		136,648	136,648	136,648	136,648	0	0	0	0	0	136,648	0	0	0	2,157	05/15/2029
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		12/15/2022	Paydown		1,335,150	1,335,150	1,335,150	1,335,150	0	0	0	0	0	1,335,150	0	0	0	9,286	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	04/19/2022	Paydown		744,044	744,044	744,044	744,044	0	0	0	0	0	744,044	0	0	0	1,679	02/17/2037
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		04/18/2022	Paydown		292,924	292,924	294,258	293,054	0	(130)	0	(130)	0	292,924	0	0	0	11,869	05/15/2048
05616M-AG-1	BABSN 2015-II CN - CDO	D	06/02/2022	EXCHANGE		1,084,529	1,500,000	1,143,331	1,094,011	0	(9,482)	0	(9,482)	0	1,084,529	0	0	0	44,811	10/21/2030
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		12/01/2022	Paydown		25,423	29,698	25,310	26,210	0	(787)	0	(787)	0	25,423	0	0	0	(1,183)	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2022	Paydown		323,271	289,044	273,574	283,563	0	39,708	0	39,708	0	323,271	0	0	0	562	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		12/01/2022	Paydown		106,326	106,326	101,940	103,805	0	2,521	0	2,521	0	106,326	0	0	0	103	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2022	Paydown		31,807	31,807	27,354	39,732	0	(7,924)	0	(7,924)	0	31,807	0	0	0	(395)	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2022	Paydown		38,742	39,838	36,248	38,483	0	(134)	(392)	258	0	38,742	0	0	0	(792)	05/20/2036
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2022	Paydown		211,108	211,108	207,612	0	0	3,496	0	3,496	0	211,108	0	0	0	2,688	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2022	Paydown		407,201	407,201	391,486	0	0	15,715	0	15,715	0	407,201	0	0	0	4,027	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2022	Paydown		54,728	54,728	54,967	54,593	0	135	0	135	0	54,728	0	0	0	(351)	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2022	Paydown		63,545	63,551	54,477	63,687	0	(142)	0	(142)	0	63,545	0	0	0	(1,013)	04/25/2035
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		08/24/2022	Various		2,010,606	2,000,000	2,000,000	2,000,014	0	44	0	44	0	2,000,015	0	(15)	(15)	90,196	02/06/2024
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	09/28/2022	PERSHING DIV OF DLJ SEC LNDING		1,986,260	2,000,000	1,999,460	1,999,805	0	74	0	74	0	1,999,878	0	(13,618)	(13,618)	74,000	12/04/2023
12326Q-AA-2	BJETS 191 A - ABS		05/16/2022	Paydown		466,413	466,413	466,397	466,414	0	(1)	0	(1)	0	466,413	0	0	0	22,209	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2022	Paydown		266,766	266,766	266,762	266,764	0	2	0	2	0	266,766	0	0	0	5,083	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CMBS		12/16/2022	Paydown		693,652	693,652	692,279	693,554	0	98	0	98	0	693,652	0	0	0	12,693	02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS		03/17/2022	Paydown		126,627	126,627	126,590	126,625	0	2	0	2	0	126,627	0	0	0	1,251	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2022	Paydown		2,372	2,372	2,413	2,287	0	85	0	85	0	2,372	0	0	0	(161)	04/15/2047
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		12/01/2022	Paydown		79,966	79,966	65,572	77,367	0	2,599	0	2,599	0	79,966	0	0	0	(487)	04/25/2037
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2022	Paydown		8,693	8,693	8,691	8,719	0	(26)	0	(26)	0	8,693	0	0	0	(1,720)	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2022	Paydown		4,347	4,347	4,343	4,382	0	(35)	0	(35)	0	4,347	0	0	0	(1,032)	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2022	Paydown		529,215	529,215	529,210	529,210	0	5	0	5	0	529,215	0	0	0	2,906	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2022	Paydown		1,651,530	1,651,530	1,651,529	1,639,443	0	12,087	0	12,087	0	1,651,530	0	0	0	7,641	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS		05/25/2022	Paydown		414,628	414,628	414,628	414,628	0	0	0	0	0	414,628	0	0	0	1,504	10/27/2031
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2022	Paydown		649,821	649,821	649,820	649,821	0	0	0	0	0	649,821	0	0	0	4,768	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2022	Paydown		1,746	1,746	1,653	0	0	93	0	93	0	1,746	0	0	0	30	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/01/2022	Paydown		270,833	270,833	270,831	0	0	2	0	2	0	270,833	0	0	0	4,881	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		12/18/2022	Paydown		85,000	85,000	84,982	84,987	0	13	0	13	0	85,000	0	0	0	896	10/18/2045
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		12/01/2022	Paydown		61,481	61,481	61,171	0	0	310	0	310	0	61,481	0	0	0	767	06/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2022	Paydown		46,386	50,279	46,086	46,031	0	(205)	(561)	355	0	46,386	0	0	0	(851)	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		12/01/2022	Paydown		57,405	66,412	63,900	75,208	0	(17,804)	0	(17,804)	0	57,405	0	0	0	(5,068)	01/25/2036
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		12/01/2022	Paydown		14,628	14,628	14,651	14,628	0	0	0	0	0	14,628	0	0	0	73	09/20/2034
12803V-AA-3	CAJUN 211 A2 - RMBS		11/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	393	11/20/2051
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2022	Paydown		30,000	30,000	29,988	29,988	0	12	0	12	0	30,000	0	0	0	314	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2022	Paydown		5,000	5,000	4,997	4,997	0	3	0	3	0	5,000	0	0	0	82	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2022	Paydown		142,691	142,691	142,687	142,687	0	4	0	4	0	142,691	0	0	0	2,693	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO		10/27/2022	Paydown		4,048	4,048	4,048	4,048	0	0	0	0	0	4,048	0	0	0	85	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	10/17/2022	Paydown		159,007	159,007	158,949	158,960	0	47	0	47	0	159,007	0	0	0	3,863	07/15/2030
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2022	Paydown		44,516	44,516	45,573	33,593	0	10,922	0	10,922	0	44,516	0	0	0	(8,719)	03/25/2050

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
166764-BN-9	CHEVRON CORP		02/03/2022	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	20,817	03/03/2022
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2022	Paydown		487,758	487,758	487,754	0	0	4	0	4	0	487,758	0	0	0	5,716	01/25/2067
17181C-AA-6	CIMLT 181 A - ABS		12/20/2022	Paydown		140,556	140,556	140,556	140,551	0	5	0	5	0	140,556	0	0	0	2,058	03/20/2043
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2022	Paydown		17,183	18,100	17,209	17,268	0	(85)	0	(85)	0	17,183	0	0	0	(387)	04/25/2036
17401Q-AQ-4	CITIZENS BANK NA		06/13/2022	Jefferies		3,004,710	3,000,000	2,995,650	2,998,886	0	401	0	401	0	2,999,286	0	5,424	5,424	78,933	03/29/2023
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2022	Paydown		101,906	101,906	101,413	102,293	0	(387)	0	(387)	0	101,906	0	0	0	(930)	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2022	Paydown		50,953	50,953	50,934	50,966	0	(13)	0	(13)	0	50,953	0	0	0	(631)	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2022	Paydown		168,489	168,489	168,414	168,533	0	(44)	0	(44)	0	168,489	0	0	0	(2,454)	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2022	Paydown		704,938	704,938	704,797	704,803	0	135	0	135	0	704,938	0	0	0	4,996	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2022	Paydown		116,785	116,785	116,785	116,783	0	2	0	2	0	116,785	0	0	0	632	01/26/2065
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2022	Paydown		46,957	46,957	46,945	46,985	0	(27)	0	(27)	0	46,957	0	0	0	(1,538)	10/25/2040
21872M-AA-0	CAFL 182 A - CMBS		12/01/2022	Paydown		203,681	203,681	203,679	203,666	0	15	0	15	0	203,681	0	0	0	4,039	11/15/2052
219868-BS-4	CORPORACION ANDINA DE FOMENTO	C	06/15/2022	Maturity @ 100.00		1,400,000	1,400,000	1,547,678	1,411,220	0	(11,220)	0	(11,220)	0	1,400,000	0	0	0	30,625	06/15/2022
22549N-AA-9	CSRT 18PS1 A - ABS	C	07/25/2022	Paydown		105,212	105,212	102,055	102,874	0	2,338	0	2,338	0	105,212	0	0	0	850	01/01/2037
22822R-BF-6	CROCAS 2018-1 C - RMBS		03/15/2022	Various		1,000,000	1,000,000	1,000,000	1,000,015	0	(15)	0	(15)	0	1,000,000	0	0	0	18,333	07/15/2043
233046-AF-8	DNKN 2017-1 AII - RMBS		11/20/2022	Paydown		9,188	9,188	9,038	0	0	149	0	149	0	9,188	0	0	0	185	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2022	Paydown		5,000	5,000	4,781	0	0	219	0	219	0	5,000	0	0	0	75	05/20/2049
233046-AN-1	DNKN 211 A2I - RMBS		11/20/2022	Paydown		41,250	41,250	37,189	0	0	4,061	0	4,061	0	41,250	0	0	0	422	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS		11/20/2022	Paydown		7,500	7,500	6,574	0	0	926	0	926	0	7,500	0	0	0	93	11/20/2051
23311V-AB-3	DCP MIDSTREAM OPERATING LP		01/03/2022	Call @ 100.00		1,250,000	1,250,000	1,312,715	1,250,000	0	0	0	0	0	1,250,000	0	0	0	15,469	04/01/2022
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC		01/06/2022	Maturity @ 100.00		2,305,000	2,305,000	2,324,270	2,305,060	0	(60)	0	(60)	0	2,305,000	0	0	0	32,846	01/06/2022
244608-AA-3	DPATH 181 A1 - CDO	C	07/06/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,102	0	(102)	0	(102)	0	1,000,000	0	0	0	15,755	01/15/2031
244608-AJ-4	DPATH 181 A2 - CDO	C	07/06/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,181	0	(181)	0	(181)	0	1,000,000	0	0	0	32,814	01/15/2031
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2022	Paydown		43,831	43,831	43,831	43,837	0	(6)	0	(6)	0	43,831	0	0	0	0	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2022	Paydown		21,916	21,916	21,916	21,908	0	8	0	8	0	21,916	0	0	0	0	01/30/2029
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		12/01/2022	Paydown		36,430	36,429	36,646	36,093	0	336	0	336	0	36,430	0	0	0	(472)	04/25/2035
25216A-AA-2	DEXT 2020-1 A - ABS		12/15/2022	Paydown		338,611	338,611	338,604	338,607	0	4	0	4	0	338,611	0	0	0	2,342	02/16/2027
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2022	Paydown		2,500	2,500	2,467	0	0	33	0	33	0	2,500	0	0	0	28	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2022	Paydown		10,000	10,000	10,000	10,001	0	(1)	0	(1)	0	10,000	0	0	0	0	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	333	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2022	Paydown		10,000	10,000	10,000	10,001	0	(1)	0	(1)	0	10,000	0	0	0	0	04/20/2048
26209X-AA-9	HONK 201 A2 - RMBS		10/20/2022	Paydown		15,875	15,875	15,492	0	0	383	0	383	0	15,875	0	0	0	277	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	01/20/2051
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2022	Paydown		64,265	64,265	64,265	59,882	4,130	253	0	4,383	0	64,265	0	0	0	565	08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		10/20/2022	Paydown		400,000	400,000	399,750	400,028	0	(28)	0	(28)	0	400,000	0	0	0	(2,463)	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2022	Paydown		263,987	263,987	263,933	264,179	0	(192)	0	(192)	0	263,987	0	0	0	(12,506)	03/25/2044
28852E-AA-7	ECLO II A - CDO		11/15/2022	Paydown		873,075	873,075	873,075	872,529	0	546	0	546	0	873,075	0	0	0	13,713	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		10/20/2022	Paydown		6,207	6,207	6,207	6,209	0	(2)	0	(2)	0	6,207	0	0	0	(779)	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO		10/20/2022	Paydown		8,276	8,276	8,276	8,276	0	0	0	0	0	8,276	0	0	0	234	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		10/17/2022	Paydown		932,533	932,533	932,533	932,533	0	0	0	0	0	932,533	0	0	0	11,462	04/15/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		08/24/2022	Adjustment		203,700	210,000	194,631	203,761	0	1,131	0	1,131	0	204,892	0	(1,192)	(1,192)	5,603	06/01/2025
29445U-AB-1	EQLS 2007-1 A2B - RMBS		12/27/2022	Paydown		72,511	72,511	60,252	75,925	0	(3,414)	0	(3,414)	0	72,511	0	0	0	(297)	04/25/2037
30070R-AA-0	XAN 20RS08 A - CDO	C	01/19/2022	Paydown		15,586	15,586	15,586	15,586	0	0	0	0	0	15,586	0	0	0	18	03/16/2035
30070R-AC-6	XAN 20RS08 AS - CDO	C	03/17/2022	Paydown		2,000,000	2,000,000	2,005,625	2,000,445	0	(445)	0	(445)	0	2,000,000	0	0	0	7,016	03/16/2035
302635-AC-1	FS KKR CAPITAL CORP		04/15/2022	Call @ 100.00		500,000	500,000	498,420	499,907	0	72	0	72	0	499,979	0	21	21	9,896	05/15/2022
30288B-AE-5	FREMF 2015-K721 B - CMBS		09/26/2022	Paydown		1,000,000	1,000,000	909,719	987,254	0	12,746	0	12,746	0	1,000,000	0	0	0	25,997	11/25/2047
32010L-AN-4	NWSTR 161R 1BR - CDO		10/25/2022	Paydown		259,753	259,753	259,749	259,725	0	28	0	28	0	259,753	0	0	0	5,884	01/25/2032
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/27/2022	Paydown		96,831	96,830	85,816	98,954	0	(2,124)	0	(2,124)	0	96,831	0	0	0	(273)	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		12/01/2022	Paydown		35,913	35,913	30,526	36,492	0	(579)	0	(579)	0	35,913	0	0	0	(232)	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2022	Paydown		175,224	155,352	119,986	167,609	0	(2,134)	(9,748)	7,614	0	175,224	0	0	0	(5,736)	07/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
33767P-AA-6	FKH 2022-SFR2 A - RMBS		11/01/2022	Paydown		11,247	11,247	10,849	0	0	398	0	398	0	11,247	0	0	0	129	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS		10/01/2022	Paydown		16,870	16,870	16,870	0	0	1	0	1	0	16,870	0	0	0	234	05/19/2039
33830J-AB-1	FIVE GUYS FDG LLC - ABS		10/25/2022	Paydown		5,000	5,000	4,913	4,944	0	56	0	56	0	5,000	0	0	0	158	07/25/2047
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		12/01/2022	Paydown		152,918	152,918	142,548	0	0	10,370	0	10,370	0	152,918	0	0	0	1,572	11/27/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/25/2022	Paydown		170,499	170,499	171,485	171,478	0	(979)	0	(979)	0	170,499	0	0	0	2,038	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2022	Paydown		159,141	159,141	155,112	0	0	4,028	0	4,028	0	159,141	0	0	0	1,753	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2022	Paydown		99,193	99,193	99,317	99,316	0	(123)	0	(123)	0	99,193	0	0	0	1,244	11/27/2051
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		10/30/2022	Paydown		7,500	7,500	7,908	7,485	0	15	0	15	0	7,500	0	0	0	0	10/30/2048
34963V-AA-3	FCO 17 A - CDO	C	10/15/2022	Paydown		325,738	325,738	325,738	0	0	0	0	0	0	325,738	0	0	0	2,629	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS		12/15/2022	Paydown		315,383	315,383	315,334	311,670	0	3,713	0	3,713	0	315,383	0	0	0	(3,020)	11/15/2034
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		12/18/2022	Paydown		188,763	188,763	188,714	188,715	0	48	0	48	0	188,763	0	0	0	2,734	06/18/2046
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2022	Paydown		7,165	7,165	6,939	0	0	227	0	227	0	7,165	0	0	0	51	08/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		12/01/2022	Paydown		26,400	26,400	26,399	0	0	0	0	0	0	26,400	0	0	0	292	08/25/2067
361837-AA-5	GARR 151 A1 - CDO		11/25/2022	Paydown		348,161	348,161	342,939	346,288	0	1,873	0	1,873	0	348,161	0	0	0	3,830	09/21/2029
362257-AB-3	GSAA 2006-17 A2 - RMBS		12/27/2022	Paydown		126,443	126,443	36,933	126,817	0	(374)	0	(374)	0	126,443	0	0	0	(801)	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/27/2022	Paydown		120,679	120,679	73,926	122,908	0	(2,229)	0	(2,229)	0	120,679	0	0	0	(1,395)	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		12/01/2022	Paydown		11,550	13,735	14,580	12,057	0	(507)	0	(507)	0	11,550	0	0	0	(3,870)	02/25/2036
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		08/01/2022	Paydown		10,102	9,510	7,623	9,937	135	29	0	164	0	10,102	0	0	0	(290)	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2022	Paydown		14,823	14,823	14,110	14,996	0	(173)	0	(173)	0	14,823	0	0	0	(154)	11/25/2035
362381-AA-3	GSAA 2006-12 A1 - RMBS		12/27/2022	Paydown		24,235	24,235	11,004	24,314	0	(79)	0	(79)	0	24,235	0	0	0	(155)	08/25/2036
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2022	Paydown		51,623	51,623	51,896	51,618	0	5	0	5	0	51,623	0	0	0	(1,075)	09/25/2034
36298Y-AA-8	GSAA 2006-14 A1 - RMBS		12/27/2022	Paydown		15,724	15,724	6,479	15,808	0	(84)	0	(84)	0	15,724	0	0	0	(219)	09/25/2036
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		500,000	500,000	499,885	499,996	0	4	0	4	0	500,000	0	0	0	9,250	04/01/2022
381362-AL-6	GTCOP 121R A2R - CDO	C	12/15/2022	Paydown		809,904	809,904	809,884	809,904	0	0	0	0	0	809,904	0	0	0	15,061	06/15/2034
38175L-AC-6	GOCAP 18 BR - CDO		04/21/2022	Call @ 100.00		600,000	600,000	600,000	599,741	0	30	0	30	0	599,771	0	229	229	6,493	10/25/2029
38175W-AA-6	GOCAP 31 A1R - CDO		11/07/2022	Paydown		142,672	142,672	142,715	142,712	0	(40)	0	(40)	0	142,672	0	0	0	3,778	08/05/2030
38177G-AA-9	GCTLF 2020-1 A - CDO	C	10/20/2022	Paydown		496,116	496,116	496,116	0	0	0	0	0	0	496,116	0	0	0	5,349	10/22/2029
390556-AL-2	GRTLK 141R AR - CDO		10/17/2022	Paydown		232,984	232,984	232,984	232,992	0	(8)	0	(8)	0	232,984	0	0	0	2,696	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	12/15/2022	Paydown		1,366,656	1,366,656	1,356,289	1,359,588	0	7,068	0	7,068	0	1,366,656	0	0	0	28,166	09/15/2037
40052T-AA-7	GRYPHON FDG LTD - ABS	C	02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(33)	05/11/2050
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/08/2022	Maturity @ 100.00		2,450,000	2,450,000	2,446,913	2,449,930	0	223	0	223	0	2,450,000	0	0	0	30,625	05/08/2022
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		12/01/2022	Paydown		77,476	77,476	77,135	77,492	0	(17)	0	(17)	0	77,476	0	0	0	323	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/19/2022	Paydown		68,198	75,771	55,697	70,194	0	(1,995)	0	(1,995)	0	68,198	0	0	0	(482)	09/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	31	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - RMBS		12/20/2022	Paydown		32,000	32,000	30,913	17,000	0	1,088	0	1,088	0	32,000	0	0	0	722	12/20/2050
43133J-AA-6	HITR 2019-2 A1 - CDO	C	05/23/2022	Paydown		27,601	27,601	27,601	27,601	0	0	0	0	0	27,601	0	0	0	260	05/23/2039
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2022	Paydown		79,854	79,854	79,842	79,860	0	(7)	0	(7)	0	79,854	0	0	0	(608)	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2022	Paydown		404,538	404,538	404,537	404,537	0	1	0	1	0	404,538	0	0	0	7,947	12/25/2025
43739H-AA-8	HMBT 2006-2 A1 - RMBS		12/27/2022	Paydown		84,057	84,058	73,550	88,802	0	(4,745)	0	(4,745)	0	84,057	0	0	0	(545)	12/25/2036
43789K-AA-0	HOF 221 A1 - CMO/RMBS		12/25/2022	Paydown		35,520	35,520	35,152	0	0	369	0	369	0	35,520	0	0	0	530	07/25/2067
44040H-AA-0	HORZN 2019 A - ABS		12/15/2022	Paydown		82,628	82,628	82,628	82,630	0	(2)	0	(2)	0	82,628	0	0	0	1,594	07/15/2039
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		500,000	500,000	499,470	499,972	0	28	0	28	0	500,000	0	0	0	7,750	04/05/2022
44931B-AC-1	ICG 2015-1 SN - CDO		12/19/2022	Reclassification		146,663	442,000	354,817	0	0	2,922	0	2,922	0	146,663	0	0	0	12,987	07/19/2027
44931B-AE-7	ICG 2015-1 CN - CDO		06/24/2022	EXCHANGE		1,201,741	1,500,000	1,204,129	1,203,470	0	(1,729)	0	(1,729)	0	1,201,741	0	0	0	43,010	07/19/2027
45112A-AA-5	ICONX 2012-1 A2 - ABS		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(603)	01/26/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/05/2022	Direct		235,000	235,000	262,934	236,531	0	(1,531)	0	(1,531)	0	235,000	0	0	0	2,376	04/01/2050
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS		12/25/2022	Paydown		114,561	114,561	114,559	0	0	1	0	1	0	114,561	0	0	0	1,916	05/25/2067
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		12/01/2022	Paydown		85,671	85,671	85,670	0	0	1	0	1	0	85,671	0	0	0	1,275	08/25/2067
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/27/2022	Paydown		60,660	57,632	46,430	61,571	0	(911)	0	(911)	0	60,660	0	0	0	(276)	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/27/2022	Paydown		29,669	24,917	18,376	29,313	0	(998)	(1,354)	356	0	29,669	0	0	0	(376)	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2022	Paydown		47,924	47,924	47,898	47,898	0	26	0	26	0	47,924	0	0	0	574	02/16/2054
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		05/18/2022	Various		1,674,694	1,701,547	1,701,547	1,701,547	0	0	0	0	0	1,701,547	0	(26,853)	(26,853)	7,133	03/19/2037
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2022	Paydown		91,680	91,680	90,190	0	0	1,490	0	1,490	0	91,680	0	0	0	740	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		12/01/2022	Paydown		27,234	27,234	23,047	65,262	0	(38,028)	0	(38,028)	0	27,234	0	0	0	(4,567)	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2022	Paydown		59,303	59,303	49,543	57,868	0	(131)	(1,566)	1,435	0	59,303	0	0	0	(714)	03/25/2036
466365-AA-1	JACK 2019-1 A2I - RMBS		02/24/2022	Paydown		2,977,500	2,977,500	2,977,500	2,977,500	0	0	0	0	0	2,977,500	0	0	0	29,191	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS		11/25/2022	Paydown		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	557	02/26/2052
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS		05/05/2022	DEUTSCHE BANK SECURITIES, INC.		1,472,189	1,473,570	1,436,731	1,467,015	0	1,594	0	1,594	0	1,468,609	0	3,580	3,580	20,324	12/17/2047
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2022	Paydown		170,603	170,603	170,931	170,439	0	164	0	164	0	170,603	0	0	0	1,764	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2022	Paydown		571,673	571,673	548,716	0	0	22,956	0	22,956	0	571,673	0	0	0	5,583	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/25/2022	Paydown		17,534	20,972	16,518	0	0	1,016	0	1,016	0	17,534	0	0	0	44	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/25/2022	Paydown		61,870	61,870	60,391	0	0	1,479	0	1,479	0	61,870	0	0	0	611	07/25/2052
476681-AB-7	JMIKE 211 A2I - ABS		08/15/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	161	02/15/2052
478160-CD-4	JOHNSON & JOHNSON		03/03/2022	Maturity @ 100.00		1,400,000	1,400,000	1,396,192	1,399,866	0	134	0	134	0	1,400,000	0	0	0	15,750	03/03/2022
48669R-AA-9	KCAP F3C A - CDO		12/20/2022	Paydown		299,674	299,674	299,768	299,678	0	(4)	0	(4)	0	299,674	0	0	0	4,847	12/20/2029
50188N-AA-6	LCM 19 CN - CDO		12/08/2022	EXCHANGE		766,145	1,000,000	759,228	761,082	0	5,063	0	5,063	0	766,145	0	0	0	30,553	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/23/2022	Paydown		1,057,691	1,057,691	1,057,691	1,057,691	0	0	0	0	0	1,057,691	0	0	0	17,845	12/24/2035
532457-BQ-0	ELI LILLY AND CO		05/15/2022	Maturity @ 100.00		3,055,000	3,055,000	3,050,387	3,054,800	0	346	0	346	0	3,055,000	0	0	0	35,896	05/15/2022
543190-AA-0	LTRAN III A1 - RMBS		11/15/2022	Paydown		13,880	13,880	13,448	15,414	0	(1,534)	0	(1,534)	0	13,880	0	0	0	(862)	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		3,982	3,982	3,796	4,223	0	(241)	0	(241)	0	3,982	0	0	0	14	01/17/2045
55283A-AA-7	MCA 3 A - CDO		11/01/2022	Paydown		495,304	495,304	495,381	495,364	0	(60)	0	(60)	0	495,304	0	0	0	9,084	11/15/2035
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		413,744	413,744	413,743	0	0	1	0	1	0	413,744	0	0	0	5,961	12/26/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/25/2022	Paydown		141,061	141,061	139,700	0	0	1,362	0	1,362	0	141,061	0	0	0	1,977	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		12/25/2022	Paydown		165,168	165,168	161,577	0	0	3,591	0	3,591	0	165,168	0	0	0	1,358	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS		12/01/2022	Paydown		16,523	16,523	16,258	0	0	266	0	266	0	16,523	0	0	0	227	07/16/2057
55953P-AE-5	MAGNE 16 SUB - CDO		12/01/2022	Adjustment		75,538	312,500	108,421	75,538	0	0	0	0	0	75,538	0	0	0	0	01/18/2028
57643L-LC-8	MABS 2005-AB1 A4 - RMBS		12/27/2022	Paydown		158,117	158,117	157,919	155,967	0	2,150	0	2,150	0	158,117	0	0	0	2,276	11/25/2035
58003U-AA-6	MF1 2020-FL4 A - CDO	C	05/05/2022	Amherst Securities Group LLC		3,992,500	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(7,500)	(7,500)	32,781	12/17/2035
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2022	Paydown		317,922	317,922	314,743	0	0	3,179	0	3,179	0	317,922	0	0	0	3,974	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/25/2022	Paydown		107,944	107,944	108,180	108,179	0	(235)	0	(235)	0	107,944	0	0	0	1,042	07/25/2051
58550L-AA-3	MWST 211 A - CMO/RMBS		09/23/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,618	02/25/2055
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/27/2022	Paydown		130,897	130,897	126,561	0	0	4,336	0	4,336	0	130,897	0	0	0	1,392	12/25/2051
58551V-AA-0	MWST 2020-2 A - CMO/RMBS		08/19/2022	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	21,424	11/25/2053
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		12/25/2022	Paydown		42,686	42,686	40,845	42,691	0	(5)	0	(5)	0	42,686	0	0	0	(142)	03/25/2030
59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		823,807	823,807	823,807	823,807	0	0	0	0	0	823,807	0	0	0	6,036	07/16/2035
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2022	Paydown		32,002	32,002	32,361	31,875	0	127	0	127	0	32,002	0	0	0	(317)	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2022	Paydown		181,951	181,951	177,345	0	0	4,606	0	4,606	0	181,951	0	0	0	1,914	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2022	Paydown		151,876	153,530	156,010	154,342	0	(2,466)	0	(2,466)	0	151,876	0	0	0	1,845	08/25/2051
62946A-AA-2	NPRL 161 A1 - ABS		12/20/2022	Paydown		112,434	112,434	112,434	112,436	0	(3)	0	(3)	0	112,434	0	0	0	64	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2022	Paydown		43,330	43,330	41,434	0	0	1,896	0	1,896	0	43,330	0	0	0	390	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2022	Paydown		419,411	419,411	415,500	352,010	0	3,901	0	3,901	0	419,411	0	0	0	1,063	11/19/2049
62947A-AF-0	NPRL 211 A1 - RMBS		12/19/2022	Paydown		8,026	8,026	8,023	8,023	0	3	0	3	0	8,026	0	0	0	167	03/19/2051
62947Q-BA-5	NXP BV	C	11/03/2022	Bank of America Merrill Lynch		985,330	1,000,000	999,710	999,871	0	112	0	112	0	999,958	0	(14,628)	(14,628)	57,688	03/01/2024
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2022	Paydown		149,406	149,406	149,403	149,405	0	1	0	1	0	149,406	0	0	0	3,089	11/25/2025
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		12/25/2022	Paydown		176,831	176,831	176,827	176,828	0	4	0	4	0	176,831	0	0	0	2,840	07/25/2026
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2022	Paydown		255,380	255,380	255,378	255,378	0	1	0	1	0	255,380	0	0	0	4,260	05/25/2026
63939E-AB-9	NAVSL 2015-A A2A - ABS		05/25/2022	Various		204,086	205,075	205,000	205,061	0	6	0	6	0	205,067	0	(981)	(981)	2,202	12/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/21/2022	Paydown		174,230	174,230	174,228	174,228	0	2	0	2	0	174,230	0	0	0	2,487	03/25/2026
64831J-AA-7	NRART 20T1 AT1 - RMBS		09/30/2022	CREDIT SUISSE SECURITIES (USA)		3,957,031	4,000,000	3,999,995	3,999,998	0	2	0	2	0	4,000,000	0	(42,968)	(42,968)	33,227	12/16/2052
649604-AD-7	NEW YORK MORTGAGE TRUST INC		01/15/2022	Maturity @ 100.00		1,030,000	1,030,000	1,019,700	1,024,475	5,387	138	0	5,525	0	1,030,000	0	0	0	32,188	01/15/2022
654740-AV-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		01/13/2022	Maturity @ 100.00		2,000,000	2,000,000	1,998,800	1,999,992	0	8	0	8	0	2,000,000	0	0	0	28,000	01/13/2022
65535H-AP-4	NOMURA HOLDINGS INC	C	08/04/2022	GOLDMAN		1,916,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(83,700)	(83,700)	56,196	01/16/2025
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2022	Paydown		26,159	26,159	26,158	26,158	0	1	0	1	0	26,159	0	0	0	258	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2022	Paydown		26,159	26,159	26,148	26,150	0	8	0	8	0	26,159	0	0	0	308	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2022	Paydown		26,134	26,134	26,130	26,130	0	4	0	4	0	26,134	0	0	0	210	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2022	Paydown		26,134	26,134	26,130	26,131	0	3	0	3	0	26,134	0	0	0	273	01/20/2051
67389Y-AF-2	OAKCL 2015-1 CN - CDO	C	05/25/2022	Paydown		1,862,516	2,000,000	1,526,160	1,524,382	0	338,134	0	338,134	0	1,862,516	0	0	0	145,230	10/20/2027
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2022	Paydown		236,249	236,249	239,386	239,369	0	(3,121)	0	(3,121)	0	236,249	0	0	0	2,399	10/25/2051
68267B-AA-8	OMFIT 2018-1 A - ABS		06/14/2022	Paydown		558,938	558,938	558,786	558,937	0	1	0	1	0	558,938	0	0	0	4,949	03/14/2029
68267B-AB-6	OMFIT 2018-1 B - ABS		05/18/2022	BARCLAYS CAPITAL INC FIXED INC		1,997,500	2,000,000	1,999,861	2,000,065	0	(21)	0	(21)	0	2,000,043	0	(2,543)	(2,543)	31,287	03/14/2029
68267D-AA-4	OMFIT 2019-1 A - ABS		05/16/2022	Paydown		523,210	523,210	523,138	523,206	0	5	0	5	0	523,210	0	0	0	3,853	02/14/2031
68268H-AA-4	OMFIT 2016-3 A - ABS		07/18/2022	Paydown		685,857	685,857	699,574	686,909	0	(1,052)	0	(1,052)	0	685,857	0	0	0	7,529	06/18/2031
68269C-AA-4	OMFIT 2018-2 A - ABS		05/24/2022	CANTOR FITZGERALD + CO.		1,979,375	2,000,000	1,999,571	1,999,882	0	22	0	22	0	1,999,904	0	(20,529)	(20,529)	32,130	03/14/2033
686330-AL-5	ORIX CORP	C	08/04/2022	MIZUHO SECURITIES USA INC.		2,006,360	2,000,000	1,998,300	1,999,265	0	211	0	211	0	1,999,476	0	6,884	6,884	85,950	01/16/2024
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		12/01/2022	Paydown		86,880	86,880	87,138	87,136	0	(256)	0	(256)	0	86,880	0	0	0	942	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		67,528	67,530	69,038	63,888	0	3,640	0	3,640	0	67,528	0	0	0	(7,580)	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2022	Paydown		98,809	98,809	100,786	88,715	0	10,094	0	10,094	0	98,809	0	0	0	(20,588)	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2022	Paydown		104,298	104,298	105,814	95,184	0	9,114	0	9,114	0	104,298	0	0	0	(26,896)	11/26/2049
69546M-AA-5	PAID 221 A - ABS		12/15/2022	Paydown		589,177	589,177	589,177	0	0	0	0	0	0	589,177	0	0	0	6,851	10/15/2029
69546R-AA-4	PAID 213 A - ABS		04/12/2022	Various		1,882,249	1,915,126	1,915,126	1,915,126	0	0	0	0	0	1,915,126	0	(32,877)	(32,877)	6,783	05/15/2029
69546T-AA-0	PAID 2020-3 A - ABS		08/15/2022	Paydown		182,187	182,187	182,185	182,186	0	0	0	0	0	182,187	0	0	0	1,227	05/17/2027
69547J-AA-1	PAID 211 A - ABS		10/14/2022	Various		2,300,042	2,318,628	2,318,622	2,318,626	0	1	0	1	0	2,318,627	0	(18,585)	(18,585)	15,875	11/15/2027
69547M-AA-4	PAID 223 A - ABS		12/15/2022	Paydown		101,570	101,570	101,570	0	0	0	0	0	0	101,570	0	0	0	1,729	03/15/2030
713448-DT-2	PEPSICO INC		04/11/2022	Call @ 100.00		3,910,000	3,910,000	3,902,102	3,909,810	0	539	0	539	0	3,909,991	0	9	9	38,856	05/02/2022
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		374,000	374,000	373,114	373,976	0	25	0	25	0	374,000	0	0	0	8,041	04/01/2022
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2022	Paydown		50,630	50,630	50,629	50,630	0	0	0	0	0	50,630	0	0	0	671	06/15/2044
72703P-AA-1	PLNT 2018-1 A21 - ABS		02/10/2022	Paydown		435,375	435,375	435,375	435,391	0	(16)	0	(16)	0	435,375	0	0	0	3,350	09/08/2048
74332W-AA-1	PROG 2019-SFR3 A - RMBS		08/01/2022	Paydown		9,372	9,372	9,371	9,376	0	(4)	0	(4)	0	9,372	0	0	0	(64)	09/17/2036
74333B-AA-6	PROG 2019-SFR1 A - RMBS		02/17/2022	Paydown		1,998,027	1,998,027	1,997,959	1,996,585	0	1,441	0	1,441	0	1,998,027	0	0	0	11,395	03/17/2036
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2022	Paydown		67,141	67,141	67,529	61,486	0	5,654	0	5,654	0	67,141	0	0	0	(20,940)	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2022	Paydown		89,383	89,386	90,769	81,649	0	7,734	0	7,734	0	89,383	0	0	0	(15,046)	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2022	Paydown		177,112	177,112	177,139	177,139	0	(27)	0	(27)	0	177,112	0	0	0	1,782	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		12/01/2022	Paydown		207,436	207,436	203,255	0	0	4,181	0	4,181	0	207,436	0	0	0	2,559	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		12/25/2022	Paydown		132,219	132,219	125,051	0	0	7,169	0	7,169	0	132,219	0	0	0	1,428	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/25/2022	Paydown		241,141	241,801	238,779	0	0	2,362	0	2,362	0	241,141	0	0	0	2,418	12/26/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2022	Paydown		181,938	181,938	180,529	181,835	0	103	0	103	0	181,938	0	0	0	(914)	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - ABS		05/25/2022	Paydown		553,480	553,480	553,480	553,471	0	10	0	10	0	553,480	0	0	0	1,705	11/25/2031
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2022	Paydown		580,643	580,643	580,642	580,633	0	10	0	10	0	580,643	0	0	0	5,104	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		11/25/2022	Paydown		234,133	234,133	231,569	231,579	0	2,554	0	2,554	0	234,133	0	0	0	2,750	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2022	Paydown		76,968	76,968	76,862	0	0	106	0	106	0	76,968	0	0	0	1,678	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		12/27/2022	Paydown		78,208	78,208	68,619	80,129	0	(1,921)	0	(1,921)	0	78,208	0	0	0	(35)	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		208,459	228,074	226,311	0	0	(17,852)	0	(17,852)	0	208,459	0	0	0	3,206	01/25/2070
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2022	Paydown		44,135	39,784	31,671	43,275	0	(224)	(1,084)	860	0	44,135	0	0	0	(1,954)	07/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2022	Paydown		121,770	121,770	122,721	122,716	0	(946)	0	(946)	0	121,770	0	0	0	1,294	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/25/2022	Paydown		105,315	105,315	103,604	0	0	1,711	0	1,711	0	105,315	0	0	0	1,126	12/25/2051
75575J-AA-3	RCMT 2020-FL4 A - CMBS		05/05/2022	Various		2,726,278	2,729,960	2,729,960	2,729,960	0	0	0	0	0	2,729,960	0	(3,682)	(3,682)	20,678	02/26/2035
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		12/01/2022	Paydown		156,895	156,895	136,498	158,639	0	(1,745)	0	(1,745)	0	156,895	0	0	0	(427)	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2022	Paydown		18,877	20,680	17,480	18,789	0	(138)	(225)	88	0	18,877	0	0	0	(98)	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2022	Paydown		99,844	103,214	92,298	98,728	0	(313)	(1,429)	1,116	0	99,844	0	0	0	(1,385)	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - RMBS		12/25/2022	Paydown		179,571	179,571	179,571	180,290	0	(718)	0	(718)	0	179,571	0	0	0	2,956	10/25/2050
78012K-ZG-5	ROYAL BANK OF CANADA	A	02/01/2022	Maturity @ 100.00		2,000,000	2,000,000	1,999,540	1,999,990	0	10	0	10	0	2,000,000	0	0	0	27,500	02/01/2022
784034-AB-6	SCFET 2019-2 A2 - ABS		05/17/2022	Various		1,985,297	2,000,000	1,999,590	1,999,875	0	39	0	39	0	1,999,914	0	(14,618)	(14,618)	20,367	04/20/2026
78403D-AM-2	SBATOW 2018-1 1C - RMBS		12/15/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,021	0	(22)	0	(22)	0	2,000,000	0	0	0	68,960	03/16/2048
784054-AB-4	SCFET 201 A2 - ABS		03/21/2022	Paydown		947,635	947,635	947,590	947,621	0	14	0	14	0	947,635	0	0	0	752	10/20/2025
78433D-AA-2	SEB4P 211 A2 - ABS		04/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	54	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS		12/15/2022	Paydown		152,570	152,570	152,566	152,566	0	4	0	4	0	152,570	0	0	0	1,832	02/28/2033
78434K-AA-5	SGR 222 A1 - CMO/RMBS		12/25/2022	Paydown		25,298	25,298	25,282	0	0	16	0	16	0	25,298	0	0	0	461	08/25/2062
78448Q-AB-4	SMB 2015-B A2A - ABS		03/15/2022	Paydown		22,718	22,718	22,614	22,706	0	12	0	12	0	22,718	0	0	0	98	07/15/2027
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2022	Paydown		551,386	551,386	551,285	551,380	0	5	0	5	0	551,386	0	0	0	1,591	02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO	C	12/22/2022	Paydown		192,502	192,502	192,502	192,519	0	(16)	0	(16)	0	192,502	0	0	0	6,745	06/24/2030
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2022	Paydown		633,939	633,939	633,939	633,939	0	0	0	0	0	633,939	0	0	0	7,821	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2022	Paydown		146,484	146,484	149,048	137,999	0	8,485	0	8,485	0	146,484	0	0	0	(11,882)	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2022	Paydown		106,678	106,677	108,911	96,860	0	9,817	0	9,817	0	106,678	0	0	0	(25,173)	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2022	Paydown		310,883	310,883	318,558	307,795	0	3,088	0	3,088	0	310,883	0	0	0	(18,516)	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		161,026	161,026	164,724	139,558	0	21,468	0	21,468	0	161,026	0	0	0	(18,999)	02/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2022	Paydown		221,747	221,747	224,069	224,058	0	(2,310)	0	(2,310)	0	221,747	0	0	0	2,892	11/25/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2022	Paydown		124,202	124,202	121,058	0	0	3,144	0	3,144	0	124,202	0	0	0	1,242	02/26/2052
81761T-AE-5	SERV 211 A21 - RMBS		11/01/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	323	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2022	Paydown		10,000	10,000	10,181	9,943	0	57	0	57	0	10,000	0	0	0	(26)	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	224	04/25/2051
81788Y-AA-1	767 LLC		09/06/2022	Paydown		118,875	118,875	118,875	118,875	0	0	0	0	0	118,875	0	0	0	2,616	10/05/2022
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/03/2022	TORONTO DOMINION BANK LONDON		1,943,440	2,000,000	1,997,880	1,999,308	0	260	0	260	0	1,999,569	0	(56,129)	(56,129)	71,354	03/16/2024
82652K-AA-2	SRFC 171 A - RMBS		01/20/2022	Paydown		100,219	100,219	100,212	100,216	0	3	0	3	0	100,219	0	0	0	243	03/20/2034
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2022	Paydown		489,373	489,373	488,865	489,350	0	24	0	24	0	489,373	0	0	0	(1,952)	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2022	Paydown		7,500	7,500	7,631	7,517	0	(17)	0	(17)	0	7,500	0	0	0	24	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2022	Paydown		20,000	20,000	21,255	20,479	0	(479)	0	(479)	0	20,000	0	0	0	194	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	119	08/21/2051
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2022	Paydown		48,286	48,286	48,286	48,295	0	(9)	0	(9)	0	48,286	0	0	0	(180)	10/01/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		09/20/2022	Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	09/20/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2022	Paydown		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	15,596	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS	C	12/15/2022	Paydown		110,340	110,340	109,321	109,925	0	415	0	415	0	110,340	0	0	0	3,152	05/15/2043
85816B-DE-7	STCR 151RR BR2 - CDO		03/21/2022	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,561	05/21/2029
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2022	Paydown		21,646	21,646	21,634	21,648	0	(2)	0	(2)	0	21,646	0	0	0	36	10/22/2046
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2022	Paydown		51,356	47,957	42,103	52,382	0	(1,026)	0	(1,026)	0	51,356	0	0	0	(2,053)	11/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2022	Paydown		29,679	29,490	25,996	29,913	0	(235)	0	(235)	0	29,679	0	0	0	(801)	07/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/27/2022	Paydown		84,765	84,765	73,110	89,507	0	(4,741)	0	(4,741)	0	84,765	0	0	0	(316)	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2022	Paydown		31,682	31,762	29,748	31,692	0	(10)	0	(10)	0	31,682	0	0	0	(74)	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2022	Paydown		931,713	931,713	880,469	906,090	0	25,624	0	25,624	0	931,713	0	0	0	4,504	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2022	Paydown		75,185	75,185	60,314	76,814	0	(1,628)	0	(1,628)	0	75,185	0	0	0	(501)	11/25/2036
87233G-AE-0	TCP 1612 A1J - CDO		03/15/2022	Paydown		674,766	674,766	674,766	674,766	0	0	0	0	0	674,766	0	0	0	4,222	12/15/2028
87267C-AA-6	TRP 211 A - ABS		12/17/2022	Paydown		37,032	37,032	36,044	31,477	0	988	0	988	0	37,032	0	0	0	365	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2022	Paydown		200,694	200,694	197,094	143,144	0	3,723	0	3,723	0	200,694	0	0	0	3,009	09/30/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2022	Paydown		7,540	7,540	7,423	0	0	118	0	118	0	7,540	0	0	0	141	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/25/2022	Paydown		5,000	5,000	4,097	0	0	903	0	903	0	5,000	0	0	0	24	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		15,000	15,000	13,117	0	0	1,883	0	1,883	0	15,000	0	0	0	172	08/25/2051
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	10/27/2022	Call @ 100.00		2,000,000	2,000,000	1,999,200	1,999,740	0	109	0	109	0	1,999,849	0	151	151	44,000	11/26/2023
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS		12/01/2022	Paydown		73,823	73,823	71,299	74,630	0	(808)	0	(808)	0	73,823	0	0	0	(551)	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/27/2022	Paydown		45,395	45,391	38,744	46,119	0	(724)	0	(724)	0	45,395	0	0	0	424	01/25/2038
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		10,402	10,402	10,402	10,402	0	0	0	0	0	10,402	0	0	0	113	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		10,402	10,402	10,402	10,402	0	0	0	0	0	10,402	0	0	0	91	07/01/2037
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2022	Paydown		80,000	80,000	78,800	78,807	0	1,194	0	1,194	0	80,000	0	0	0	841	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2022	Paydown		122,228	122,228	122,223	122,226	0	2	0	2	0	122,228	0	0	0	2,978	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2022	Paydown		75,538	75,538	75,534	75,552	0	(15)	0	(15)	0	75,538	0	0	0	1,109	05/17/2032
89412K-AA-8	TRAP XI A1 - CDO		10/11/2022	Paydown		60,740	60,740	57,475	58,265	0	2,475	0	2,475	0	60,740	0	0	0	336	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2022	Paydown		89,459	89,459	94,212	89,867	0	(407)	0	(407)	0	89,459	0	0	0	208	10/16/2040
89656G-AA-2	TRL 211 A - RMBS		12/19/2022	Paydown		82,653	82,653	82,646	82,647	0	6	0	6	0	82,653	0	0	0	962	07/19/2051
89656R-AA-8	TRL 221 A - RMBS		12/17/2022	Paydown		29,541	29,541	29,540	0	0	1	0	1	0	29,541	0	0	0	487	05/19/2052
89657A-AC-0	TRL 2020-1 A - RMBS		12/17/2022	Paydown		141,725	141,725	141,691	141,701	0	24	0	24	0	141,725	0	0	0	1,343	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - RMBS		12/17/2022	Paydown		289,242	289,242	289,174	289,254	0	(12)	0	(12)	0	289,242	0	0	0	0	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2022	Paydown		105,898	105,898	105,854	105,854	0	43	0	43	0	105,898	0	0	0	1,368	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO		04/15/2022	Paydown		298,683	298,683	298,683	298,683	0	0	0	0	0	298,683	0	0	0	3,563	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2022	Paydown		36,928	36,928	36,928	36,928	0	0	0	0	0	36,928	0	0	0	(699)	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		201,789	201,789	201,789	201,789	0	0	0	0	0	201,789	0	0	0	2,441	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2022	Paydown		129,296	129,296	126,192	70,196	0	3,109	0	3,109	0	129,296	0	0	0	1,464	02/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2022	Paydown		156,027	156,027	151,248	0	0	4,778	0	4,778	0	156,027	0	0	0	1,411	09/25/2051
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		12/01/2022	Paydown		201,541	201,541	195,212	0	0	6,330	0	6,330	0	201,541	0	0	0	2,163	11/25/2051
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown		49,851	49,851	49,851	49,860	0	(9)	0	(9)	0	49,851	0	0	0	0	02/15/2027
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2022	Paydown		219,002	219,002	220,781	220,747	0	(1,745)	0	(1,745)	0	219,002	0	0	0	2,673	08/25/2051
92257C-AA-8	VCC 2019-1 A - CMBS		12/01/2022	Paydown		161,470	161,470	161,433	161,978	0	(508)	0	(508)	0	161,470	0	0	0	(1,819)	03/25/2049
92258X-AA-1	VCC 221 A - RMBS		05/25/2022	Paydown		53,620	53,620	53,253	0	0	367	0	367	0	53,620	0	0	0	448	02/25/2052
92258X-AA-1	VCC 221 A - ABS		12/25/2022	Paydown		90,689	90,689	90,068	0	0	621	0	621	0	90,689	0	0	0	2,049	02/25/2052
92259K-AA-8	VCC 224 A - CMBS		08/25/2022	Paydown		1,545	1,545	1,545	0	0	0	0	0	0	1,545	0	0	0	7	08/25/2052
92259K-AA-8	VCC 224 A - CMBS		12/01/2022	Paydown		28,263	28,263	28,257	0	0	6	0	6	0	28,263	0	0	0	461	08/25/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS		12/01/2022	Paydown		220,253	220,253	220,251	220,203	0	49	0	49	0	220,253	0	0	0	(851)	02/25/2050
92259T-AA-9	VCC 211 A1 - ABS		12/25/2022	Paydown		250,445	250,445	250,423	250,420	0	25	0	25	0	250,445	0	0	0	1,877	05/25/2051
92259U-AA-6	VCC 222 A - RMBS		05/25/2022	Paydown		8,468	8,468	8,467	0	0	1	0	1	0	8,468	0	0	0	56	04/25/2052
92259U-AA-6	VCC 222 A - ABS		12/25/2022	Paydown		148,425	148,425	148,398	0	0	26	0	26	0	148,425	0	0	0	3,711	04/25/2052
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2022	Paydown		367,778	367,778	359,790	0	0	7,988	0	7,988	0	367,778	0	0	0	2,471	11/26/2066
92538N-AA-5	VERUS 224 A1 - CMO/RMBS		12/25/2022	Paydown		242,981	242,981	242,979	0	0	1	0	1	0	242,981	0	0	0	3,444	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2022	Paydown		255,671	255,671	255,000	0	0	672	0	672	0	255,671	0	0	0	3,230	02/25/2067
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		12/25/2022	Paydown		40,368	40,368	40,367	0	0	0	0	0	0	40,368	0	0	0	396	07/25/2067
92838C-AA-6	VISIO 221 A1 - RMBS		12/25/2022	Paydown		67,524	67,524	67,523	0	0	1	0	1	0	67,524	0	0	0	985	08/25/2057
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		12/01/2022	Paydown		26,962	26,962	25,462	27,142	0	(180)	0	(180)	0	26,962	0	0	0	(753)	10/25/2035
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2022	Paydown		20,773	18,513	16,834	22,630	0	(1,857)	0	(1,857)	0	20,773	0	0	0	(1,814)	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2022	Paydown		19,526	18,454	16,458	20,068	0	(542)	0	(542)	0	19,526	0	0	0	(599)	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2022	Paydown		36,866	34,091	32,016	38,082	309	(1,525)	0	(1,217)	0	36,866	0	0	0	(1,937)	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2022	Paydown		47,025	47,025	41,499	59,198	0	(12,173)	0	(12,173)	0	47,025	0	0	0	(1,015)	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown		56,006	56,006	56,004	56,007	0	0	0	0	0	56,006	0	0	0	476	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		12/15/2022	Paydown		217,460	217,460	217,409	217,547	0	(87)	0	(87)	0	217,460	0	0	0	(3,188)	06/15/2033
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2022	Paydown		5,488	6,756	6,289	5,148	394	(54)	0	340	0	5,488	0	0	0	26	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2022	Paydown		114,584	114,584	116,625	108,091	0	6,493	0	6,493	0	114,584	0	0	0	(16,117)	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2022	Paydown		181,108	181,108	183,259	177,027	0	4,082	0	4,082	0	181,108	0	0	0	(15,076)	12/27/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		12/25/2022	Paydown		185,367	185,367	181,834	0	0	3,534	0	3,534	0	185,367	0	0	0	2,081	08/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2022	Paydown		2,500	2,500	2,246	0	0	254	0	254	0	2,500	0	0	0	24	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	(520)	06/15/2049
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2022	Paydown		7,695	7,695	6,413	0	0	1,282	0	1,282	0	7,695	0	0	0	68	06/15/2051
96033W-AA-6	WESTR 181 A - RMBS		01/20/2022	Paydown		201,141	201,141	200,787	200,785	0	356	0	356	0	201,141	0	0	0	823	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS		01/20/2022	Paydown		402,281	402,281	400,270	401,649	0	633	0	633	0	402,281	0	0	0	1,743	12/20/2031
96034J-AA-4	WESTR 221 A - RMBS		12/20/2022	Paydown		249,544	249,544	249,294	0	0	250	0	250	0	249,544	0	0	0	2,024	08/20/2036
96034J-AB-2	WESTR 221 B - RMBS		12/20/2022	Paydown		124,772	124,772	124,624	0	0	148	0	148	0	124,772	0	0	0	1,301	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS		12/01/2022	Paydown		384,990	384,990	384,485	385,036	0	(46)	0	(46)	0	384,990	0	0	0	4,390	03/20/2034
96525W-AC-7	WITEH 10 B2 - CDO		12/22/2022	Paydown		707,256	707,256	707,256	707,256	0	0	0	0	0	707,256	0	0	0	15,190	04/19/2027
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2022	Paydown		112,854	112,854	112,853	112,856	0	(1)	0	(1)	0	112,854	0	0	0	68	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2022	Paydown		78,564	78,564	78,560	78,560	0	4	0	4	0	78,564	0	0	0	1,208	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		12/05/2022	Paydown		10,000	10,000	9,494	5,000	0	506	0	506	0	10,000	0	0	0	178	12/05/2050
979888-AC-8	WDMNT 2018-4 A2 - CDO		04/19/2022	Paydown		2,500,000	2,500,000	2,500,000	2,499,918	0	82	0	82	0	2,500,000	0	0	0	19,689	04/22/2030
98877G-AA-6	ZCCP 2019-1 A1 - CDO	C	03/01/2022	Various		0	0	0	0	0	1,912	0	1,912	0	1,912	0	(1,912)	(1,912)	0	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO		10/17/2022	Paydown		20,398	20,398	20,398	20,398	0	0	0	0	0	20,398	0	0	0	579	01/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO		10/17/2022	Paydown		10,199	10,199	10,033	10,120	0	79	0	79	0	10,199	0	0	0	268	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						165,627,593	167,837,290	165,285,410	155,406,639	15,060	579,908	46,398	548,571	0	165,939,878	0	(322,890)	(322,890)	2,339,927	XXX
35180Y-AB-9	FRG TL B 1L USD		08/04/2022	Direct		49,023	49,023	48,533	48,963	0	60	0	60	0	49,023	0	0	0	1,373	02/24/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		12/30/2022	Direct		33,972	33,972	33,633	33,898	47	27	0	75	0	33,972	0	0	0	880	01/22/2027
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		02/01/2022			0	0	0	0	0	0	0	0	0	0	0	0	0	(323)	01/22/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						82,996	82,996	82,166	82,861	47	88	0	135	0	82,996	0	0	0	1,930	XXX
2509999997. Total - Bonds - Part 4						213,345,359	215,689,256	216,969,108	203,428,215	15,107	699,542	46,398	668,251	0	214,164,880	0	(830,765)	(830,765)	2,984,021	XXX
2509999998. Total - Bonds - Part 5						7,614,711	7,617,591	7,615,611	0	0	5	0	5	0	7,615,616	0	(905)	(905)	26,069	XXX
2509999999. Total - Bonds						220,960,070	223,306,847	224,584,719	203,428,215	15,107	699,547	46,398	668,256	0	221,780,496	0	(831,670)	(831,670)	3,010,091	XXX
369604-BQ-5	GENERAL ELECTRIC CO		02/01/2022	Adjustment	0.000	0	0.00	0	(294)	0	294	0	294	0	0	0	0	0	0	
46625H-HA-1	JPMORGAN CHASE & CO		10/31/2022	Call @ 100.00	489,000.000	489,000	0.00	507,949	489,000	(310)	9	0	(301)	0	488,699	0	301	301	22,934	
902973-83-3	US BANCORP		01/18/2022	Call @ 25.00	20,000.000	500,000	0.00	518,400	499,600	18,800	0	0	18,800	0	518,400	0	(18,400)	(18,400)	8,125	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						989,000	XXX	1,026,349	988,306	18,490	303	0	18,793	0	1,007,099	0	(18,099)	(18,099)	31,059	XXX
4509999997. Total - Preferred Stocks - Part 4						989,000	XXX	1,026,349	988,306	18,490	303	0	18,793	0	1,007,099	0	(18,099)	(18,099)	31,059	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						989,000	XXX	1,026,349	988,306	18,490	303	0	18,793	0	1,007,099	0	(18,099)	(18,099)	31,059	XXX
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD		02/01/2022	Adjustment	0.000	0		0	(96,507)	0	0	(96,507)	96,507	0	0	0	0	0	(22,913)	
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT		02/01/2022	Adjustment	0.000	0		0	(2,020)	0	0	(2,020)	2,020	0	0	0	0	0	(90)	
172967-42-4	CITIGROUP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(6,732)	
19626G-10-8	COLONY CAPITAL CL A ORD		02/01/2022	Adjustment	0.000	0		0	(108,744)	0	0	(108,744)	108,744	0	0	0	0	0	0	
37045V-10-0	GENERAL MOTORS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(956)	
58503F-10-6	MEDLEY CAPITAL ORD		02/01/2022	Adjustment	0.000	0		0	(198,864)	0	0	(198,864)	198,864	0	0	0	0	0	0	
780259-20-6	SHELL ADR EACH REP 2 ORD	C	01/31/2022	EXCHANGE	6,500.000	163,605		163,605	282,100	(118,495)	0	0	(118,495)	0	163,605	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						163,605	XXX	163,605	(124,035)	(118,495)	0	(406,135)	287,640	0	163,605	0	0	0	(30,691)	XXX
5989999997. Total - Common Stocks - Part 4						163,605	XXX	163,605	(124,035)	(118,495)	0	(406,135)	287,640	0	163,605	0	0	0	(30,691)	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						163,605	XXX	163,605	(124,035)	(118,495)	0	(406,135)	287,640	0	163,605	0	0	0	(30,691)	XXX
5999999999. Total - Preferred and Common Stocks						1,152,605	XXX	1,189,954	864,271	(100,005)	303	(406,135)	306,433	0	1,170,704	0	(18,099)	(18,099)	368	XXX
6009999999 - Totals						222,112,675	XXX	225,774,673	204,292,485	(84,898)	699,850	(359,737)	974,689	0	222,951,200	0	(849,769)	(849,769)	3,010,458	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12661P-AA-7	CSL FINANCE PLC	C	04/20/2022	Bank of America Merrill Lynch	04/28/2022	MORGAN STANLEY CO	2,000,000	1,998,020	1,997,120	1,998,025	0	5	0	5	0	0	(905)	(905)	1,069	0
38177N-AA-4	GCTLF 202 A - CDO	C	03/04/2022	WELLS FARGO SECURITIES LLC	04/22/2022	Various	5,617,591	5,617,591	5,617,591	5,617,591	0	0	0	0	0	0	0	0	25,000	9,797
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,617,591	7,615,611	7,614,711	7,615,616	0	5	0	5	0	0	(905)	(905)	26,069	9,797
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		06/29/2022	DIRECT	06/30/2022	DIRECT	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							0	0	0	0	0	0	0	0	0	0	0	0	0	0
2509999998. Total - Bonds							7,617,591	7,615,611	7,614,711	7,615,616	0	5	0	5	0	0	(905)	(905)	26,069	9,797
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								7,615,611	7,614,711	7,615,616	0	5	0	5	0	0	(905)	(905)	26,069	9,797

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	8BI	16,531,970	0	0	500,000.000	100.0
89684#-10-2	TRIUMPHE CASUALTY CO		41106	95-3623282	8BI	23,530,427	0	0	75,000.000	100.0
92206@-10-7	VANLINER INS CO		21172	86-0114294	8BI	202,920,982	0	0	3,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						242,983,379	0	0	XXX	XXX
89391#-10-6	TRANSPROTECTION SVCS CO			43-1254631	8BIII	2,292,367	0	2,292,367	300.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						2,292,367	0	2,292,367	XXX	XXX
1899999. Total Common Stocks						245,275,746	0	2,292,367	XXX	XXX
1999999 - Totals						245,275,746	0	2,292,367	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/17/2022	01/15/2027	1	49,000,000	4.07914%	0	0	(23,994)	(1,173,596)		(1,173,596)	(1,173,596)	0	0	0	492,444	---	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/17/2022	10/15/2026	1	65,000,000	4.07914%	0	0	(33,206)	(1,486,149)		(1,486,149)	(1,486,149)	0	0	0	632,707	---	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2022	07/15/2024	1	26,000,000	4.31786%	0	0	47,162	(142,181)		(142,181)	(142,181)	0	0	0	161,326	---	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(10,038)	(2,801,926)	XXX	(2,801,926)	(2,801,926)	0	0	0	1,286,477	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			6,448,985	0	0	(2,801,926)	0	0	(2,801,926)	0	1,286,477	0
0999999999 - Gross Totals			6,448,985	0	0	(2,801,926)	0	0	(2,801,926)	0	1,286,477	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(2,801,926)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTT3)	6,448,985	6,448,985	6,448,985		
0199999999 - Total					6,448,985	6,448,985	6,448,985	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, OH		0.000	0	0	33,065,407	XXX
The Bank of New York Mellon	New York, NY		2.000	525	0	7,778	XXX
First Hawaiian	Honolulu, HI		0.000	0	0	6,778	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	525	0	33,079,963	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	525	0	33,079,963	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999 Total - Cash		XXX	XXX	525	0	33,080,713	XXX

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

1. January	40,878,436	4. April	29,776,636	7. July	38,696,901	10. October	31,249,739
2. February	38,659,297	5. May	21,465,663	8. August	21,177,644	11. November	39,509,161
3. March	33,248,032	6. June	20,756,343	9. September	39,285,832	12. December	33,080,713

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-80-7	FIRST AMER:TRS OBG Y	SD	12/15/2022	3.880		2,000,001	3,605	48
825252-40-6	INVESCO TREASURY INST		12/30/2022	4.240		7,702,661	37,979	198,205
94975H-29-6	ALLSPRING:TRS+ MM I	SD	10/04/2022	4.100		1	0	1
94975P-40-5	ALLSPRING:GOVT MM I	SD	12/02/2022	4.060		458	1	36
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,703,121	41,586	198,289
8609999999 - Total Cash Equivalents						9,703,121	41,586	198,289

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	379,410	348,812
4. Arkansas AR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	254,977	228,305
5. California CA	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	85,403,951	81,702,410
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	114,997	109,680
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	348,979	311,483
11. Georgia GA	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	105,327	110,006
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	183,250	179,969
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	799,626	720,804
23. Michigan MI	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	504,954	452,133
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	319,694	305,396
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	358,935	344,469
33. New York NY			0	0	0	0
34. North Carolina NC	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	89,992	80,578
35. North Dakota ND			0	0	0	0
36. Ohio OH	O	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,488,365	3,402,946	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,434,959	1,387,342
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	200,289	200,782
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	600,782	584,031
59. Subtotal	XXX	XXX	3,488,365	3,402,946	91,100,119	87,066,200
DETAILS OF WRITE-INS						
5801. U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION	0	0	600,782	584,031
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	600,782	584,031